



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/04/2010

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/04/22	AL7T 2010/05/06			Index Future	345.8620	344.2690	(0.461)	0.0000	0.0000	58
2010/04/22	ALBI 2010/05/06			Index Future	318.1140	316.6520	(0.460)	0.0000	0.0000	987
2010/04/22	ALBI 2010/08/05			Index Future	318.1530	316.6880	(0.460)	0.0000	0.0000	0
2010/04/22	CRD1 2010/05/06			Index Future	138.7210	138.2860	(0.314)	0.0000	0.0000	2
2010/04/22	GOVI 2010/05/06			GOVI	319.6680	318.1730	(0.468)	0.0000	0.0000	325
2010/04/22	GOVI 2010/05/06	309.80	Call	GOVI	98,852.0000	84,084.0000	(14.940)	0	0	0
2010/04/22	GOVI 2010/05/06	309.80	Put	GOVI	172.0000	354.0000	105.814	0	0	0
2010/04/22	GOVI 2010/08/05			GOVI	325.1920	323.6690	(0.468)	0.0000	0.0000	0
2010/04/22	GOVI 2010/08/05	315.60	Call	GOVI	108,471.0000	96,316.0000	(11.206)	0	0	0
2010/04/22	GOVI 2010/08/05	315.60	Put	GOVI	12,551.0000	15,626.0000	24.500	0	0	0
2010/04/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/22	ILBI 2010/05/06			Index Future	363.0180	363.2380	0.061	0.0000	0.0000	497
2010/04/22	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/22	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/22	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/22	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/22	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/22	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/22	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/22	JBAF 2010/05/19			Jibar Tradeable Future	6.4400	6.4400	0.000	0.0000	0.0000	0
2010/04/22	JBAF 2010/06/15			Jibar Tradeable Future	6.4160	6.4160	0.000	0.0000	0.0000	0
2010/04/22	JBAF 2010/07/21			Jibar Tradeable Future	6.3610	6.3610	0.000	0.0000	0.0000	1,000
2010/04/22	JBAF 2010/08/18			Jibar Tradeable Future	6.3610	6.3610	0.000	0.0000	0.0000	1,000
2010/04/22	JBAF 2010/09/15			Jibar Tradeable Future	6.3690	6.3690	0.000	0.0000	0.0000	1,000
2010/04/22	JBAF 2010/10/20			Jibar Tradeable Future	6.4000	6.3690	(0.484)	0.0000	0.0000	0
2010/04/22	JBAF 2010/12/15			Jibar Tradeable Future	6.4190	6.4190	0.000	0.0000	0.0000	0
2010/04/22	JBAF 2011/03/16			Jibar Tradeable Future	6.5600	6.5600	0.000	93.2790	93.2790	5,500
2010/04/22	JBAF 2011/06/15			Jibar Tradeable Future	6.8240	6.8240	0.000	93.0520	93.0520	4,500
2010/04/22	JBAF 2011/09/21			Jibar Tradeable Future	7.2000	7.2000	0.000	0.0000	0.0000	3,500
2010/04/22	JBAF 2011/12/21			Jibar Tradeable Future	7.5100	7.5100	0.000	0.0000	0.0000	7,500
2010/04/22	JBAF 2012/03/20			Jibar Tradeable Future	7.6220	7.6220	0.000	92.4790	92.4790	0
2010/04/22	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/22	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/22	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/22	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/22	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/04/22	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/22	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/22	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/22	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/22	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/22	OTH1 2010/05/06			Index Future	309.3140	308.0180	(0.419)	0.0000	0.0000	3
2010/04/22	R155 2010/05/06			Bond Future	6.7960	6.8810	1.251	0.0000	0.0000	0
2010/04/22	R155 2010/05/06	7.50	Call	Bond Future	908.0000	798.0000	(12.115)	0	0	0
2010/04/22	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/22	R155 2010/05/06	7.55	Call	Bond Future	972.0000	862.0000	(11.317)	0	0	0
2010/04/22	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/22	R155 2010/05/06	7.45	Call	Bond Future	844.0000	734.0000	(13.033)	0	0	0
2010/04/22	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/22	R157 2010/05/06			Bond Future	7.7090	7.8000	1.180	0.0000	0.0000	6,105
2010/04/22	R157 2010/05/06	8.50	Call	Bond Future	3,859.0000	3,407.0000	(11.713)	0	0	0
2010/04/22	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/22	R157 2010/05/06	8.00	Call	Bond Future	1,458.0000	1,041.0000	(28.601)	0	0	0
2010/04/22	R157 2010/05/06	8.00	Put	Bond Future	20.0000	55.0000	175.000	0	0	0
2010/04/22	R157 2010/05/06	7.90	Call	Bond Future	1,013.0000	646.0000	(36.229)	0	0	10
2010/04/22	R157 2010/05/06	7.90	Put	Bond Future	67.0000	152.0000	126.866	0	0	0
2010/04/22	R157 2010/08/05			Bond Future	7.7680	7.8650	1.249	0.0000	0.0000	0
2010/04/22	R157 2010/08/05	8.75	Call	Bond Future	4,601.0000	4,164.0000	(9.498)	0	0	0
2010/04/22	R157 2010/08/05	8.75	Put	Bond Future	50.0000	72.0000	44.000	0	0	0
2010/04/22	R157 2010/08/05	8.50	Call	Bond Future	3,539.0000	3,129.0000	(11.585)	0	0	0
2010/04/22	R157 2010/08/05	8.50	Put	Bond Future	126.0000	175.0000	38.889	0	0	500
2010/04/22	R157 2010/08/05	9.00	Call	Bond Future	5,693.0000	5,243.0000	(7.904)	0	0	0
2010/04/22	R157 2010/08/05	9.00	Put	Bond Future	17.0000	27.0000	58.824	0	0	0
2010/04/22	R157 2010/08/05	8.25	Put	Bond Future	284.0000	380.0000	33.803	0	0	0
2010/04/22	R157 2010/08/05	8.25	Call	Bond Future	2,545.0000	2,182.0000	(14.263)	0	0	500
2010/04/22	R157 2010/11/04			Bond Future	7.7720	7.8750	1.325	0.0000	0.0000	0
2010/04/22	R157 2010/11/04	8.50	Call	Bond Future	3,640.0000	3,267.0000	(10.247)	0	0	0
2010/04/22	R157 2010/11/04	8.50	Put	Bond Future	395.0000	488.0000	23.544	0	0	0
2010/04/22	R157 2010/11/04	8.55	Call	Bond Future	3,821.0000	3,440.0000	(9.971)	0	0	0
2010/04/22	R157 2010/11/04	8.55	Put	Bond Future	358.0000	443.0000	23.743	0	0	0
2010/04/22	R157 2010/11/04	8.45	Call	Bond Future	3,459.0000	3,093.0000	(10.581)	0	0	0
2010/04/22	R157 2010/11/04	8.45	Put	Bond Future	434.0000	534.0000	23.041	0	0	0
2010/04/22	R186 2010/05/06			Bond Future	8.6700	8.7390	0.796	0.0000	0.0000	17,729
2010/04/22	R186 2010/05/06	9.00	Call	Bond Future	3,187.0000	2,554.0000	(19.862)	0	0	0
2010/04/22	R186 2010/05/06	9.00	Put	Bond Future	38.0000	74.0000	94.737	0	0	0
2010/04/22	R186 2010/08/05			Bond Future	8.7270	8.7990	0.825	0.0000	0.0000	2,722
2010/04/22	R186 2010/08/05	9.25	Call	Bond Future	5,510.0000	4,959.0000	(10.000)	0	0	0
2010/04/22	R186 2010/08/05	9.25	Put	Bond Future	650.0000	787.0000	21.077	0	0	0
2010/04/22	R186 2010/08/05	8.75	Call	Bond Future	2,403.0000	2,048.0000	(14.773)	0	0	1,300
2010/04/22	R186 2010/08/05	8.75	Put	Bond Future	2,183.0000	2,515.0000	15.208	0	0	0

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2010/04/22	R186	2010/08/05	9.75	Call	Bond Future	9,373.0000	8,725.0000	(6.913)	0	0	0
2010/04/22	R186	2010/08/05	9.75	Put	Bond Future	148.0000	188.0000	27.027	0	0	1,300
2010/04/22	R186	2010/08/05	10.00	Call	Bond Future	11,376.0000	10,707.0000	(5.881)	0	0	0
2010/04/22	R186	2010/08/05	10.00	Put	Bond Future	66.0000	85.0000	28.788	0	0	3,000
2010/04/22	R186	2010/11/04			Bond Future	8.7560	8.8310	0.857	0.0000	0.0000	0
2010/04/22	R186	2010/11/04	9.25	Call	Bond Future	6,063.0000	5,555.0000	(8.379)	0	0	0
2010/04/22	R186	2010/11/04	9.25	Put	Bond Future	1,516.0000	1,716.0000	13.193	0	0	0
2010/04/22	R186	2010/11/04	9.30	Call	Bond Future	6,386.0000	5,866.0000	(8.143)	0	0	0
2010/04/22	R186	2010/11/04	9.30	Put	Bond Future	1,394.0000	1,582.0000	13.486	0	0	0
2010/04/22	R186	2010/11/04	9.20	Call	Bond Future	5,745.0000	5,251.0000	(8.599)	0	0	0
2010/04/22	R186	2010/11/04	9.20	Put	Bond Future	1,646.0000	1,860.0000	13.001	0	0	0
2010/04/22	R186	2010/11/04	8.75	Put	Bond Future	3,302.0000	3,652.0000	10.600	0	0	0
2010/04/22	R186	2010/11/04	8.75	Call	Bond Future	3,245.0000	2,887.0000	(11.032)	0	0	7,500
2010/04/22	R201	2010/05/06			Bond Future	7.6400	7.7610	1.584	0.0000	0.0000	486
2010/04/22	R201	2010/05/06	8.50	Call	Bond Future	3,312.0000	2,838.0000	(14.312)	0	0	0
2010/04/22	R201	2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/22	R201	2010/08/05			Bond Future	7.7020	7.8310	1.675	0.0000	0.0000	688
2010/04/22	R201	2010/08/05	9.00	Call	Bond Future	4,722.0000	4,251.0000	(9.975)	0	0	0
2010/04/22	R201	2010/08/05	9.00	Put	Bond Future	14.0000	23.0000	64.286	0	0	0
2010/04/22	R201	2010/11/04			Bond Future	7.6990	7.8370	1.792	0.0000	0.0000	0
2010/04/22	R201	2010/11/04	8.50	Call	Bond Future	3,068.0000	2,671.0000	(12.940)	0	0	0
2010/04/22	R201	2010/11/04	8.50	Put	Bond Future	272.0000	364.0000	33.824	0	0	0
2010/04/22	R201	2010/11/04	8.55	Call	Bond Future	3,213.0000	2,808.0000	(12.605)	0	0	0
2010/04/22	R201	2010/11/04	8.55	Put	Bond Future	246.0000	329.0000	33.740	0	0	0
2010/04/22	R201	2010/11/04	8.45	Call	Bond Future	2,926.0000	2,536.0000	(13.329)	0	0	0
2010/04/22	R201	2010/11/04	8.45	Put	Bond Future	302.0000	400.0000	32.450	0	0	0
2010/04/22	R203	2010/05/06			Bond Future	8.2810	8.3610	0.966	0.0000	0.0000	1,710
2010/04/22	R203	2010/05/06	9.00	Call	Bond Future	3,802.0000	3,369.0000	(11.389)	0	0	0
2010/04/22	R203	2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/22	R203	2010/08/05			Bond Future	8.3500	8.4340	1.006	0.0000	0.0000	1,607
2010/04/22	R203	2010/08/05	9.25	Call	Bond Future	4,715.0000	4,311.0000	(8.568)	0	0	0
2010/04/22	R203	2010/08/05	9.25	Put	Bond Future	122.0000	158.0000	29.508	0	0	0
2010/04/22	R203	2010/11/04			Bond Future	8.3800	8.4680	1.050	0.0000	0.0000	0

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2010/04/22	R203 2010/11/04	9.25	Call	Bond Future	4,726.0000	4,352.0000	(7.914)	0	0	0
2010/04/22	R203 2010/11/04	9.25	Put	Bond Future	401.0000	475.0000	18.454	0	0	0
2010/04/22	R203 2010/11/04	9.30	Call	Bond Future	4,931.0000	4,552.0000	(7.686)	0	0	0
2010/04/22	R203 2010/11/04	9.30	Put	Bond Future	364.0000	434.0000	19.231	0	0	0
2010/04/22	R203 2010/11/04	9.20	Call	Bond Future	4,523.0000	4,156.0000	(8.114)	0	0	0
2010/04/22	R203 2010/11/04	9.20	Put	Bond Future	440.0000	521.0000	18.409	0	0	0
2010/04/22	R204 2010/05/06			Bond Future	8.3810	8.4710	1.074	0.0000	0.0000	1,552
2010/04/22	R204 2010/05/06	9.00	Call	Bond Future	3,602.0000	3,068.0000	(14.825)	0	0	200
2010/04/22	R204 2010/05/06	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/04/22	R204 2010/05/06	9.50	Call	Bond Future	6,388.0000	5,853.0000	(8.375)	0	0	0
2010/04/22	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/22	R204 2010/05/06	8.50	Put	Bond Future	180.0000	351.0000	95.000	0	0	0
2010/04/22	R204 2010/05/06	8.50	Call	Bond Future	886.0000	522.0000	(41.084)	0	0	200
2010/04/22	R204 2010/08/05			Bond Future	8.4490	8.5430	1.113	0.0000	0.0000	1,112
2010/04/22	R204 2010/08/05	9.25	Call	Bond Future	4,701.0000	4,216.0000	(10.317)	0	0	0
2010/04/22	R204 2010/08/05	9.25	Put	Bond Future	185.0000	244.0000	31.892	0	0	780
2010/04/22	R204 2010/11/04			Bond Future	8.4790	8.5760	1.144	0.0000	0.0000	0
2010/04/22	R204 2010/11/04	9.25	Call	Bond Future	4,817.0000	4,378.0000	(9.114)	0	0	0
2010/04/22	R204 2010/11/04	9.25	Put	Bond Future	560.0000	670.0000	19.643	0	0	0
2010/04/22	R204 2010/11/04	9.30	Call	Bond Future	5,037.0000	4,589.0000	(8.894)	0	0	0
2010/04/22	R204 2010/11/04	9.30	Put	Bond Future	512.0000	613.0000	19.727	0	0	0
2010/04/22	R204 2010/11/04	9.20	Call	Bond Future	4,600.0000	4,169.0000	(9.370)	0	0	0
2010/04/22	R204 2010/11/04	9.20	Put	Bond Future	611.0000	729.0000	19.313	0	0	0
2010/04/22	R206 2010/05/06			Bond Future	7.6230	7.7530	1.705	0.0000	0.0000	0
2010/04/22	R206 2010/05/06	8.75	Call	Bond Future	3,475.0000	3,067.0000	(11.741)	0	0	0
2010/04/22	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/22	R206 2010/08/05			Bond Future	7.6980	7.8400	1.845	0.0000	0.0000	0
2010/04/22	R206 2010/08/05	9.00	Call	Bond Future	3,762.0000	3,350.0000	(10.952)	0	0	0
2010/04/22	R206 2010/08/05	9.00	Put	Bond Future	7.0000	13.0000	85.714	0	0	0
2010/04/22	R206 2010/11/04			Bond Future	7.6900	7.8440	2.003	0.0000	0.0000	0
2010/04/22	R206 2010/11/04	8.50	Call	Bond Future	2,405.0000	2,057.0000	(14.470)	0	0	0
2010/04/22	R206 2010/11/04	8.50	Put	Bond Future	193.0000	270.0000	39.896	0	0	0
2010/04/22	R206 2010/11/04	8.55	Call	Bond Future	2,520.0000	2,165.0000	(14.087)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/04/22	R206 2010/11/04	8.55	Put	Bond Future	173.0000	244.0000	41.040	0	0	0
2010/04/22	R206 2010/11/04	8.45	Call	Bond Future	2,293.0000	1,951.0000	(14.915)	0	0	0
2010/04/22	R206 2010/11/04	8.45	Put	Bond Future	216.0000	299.0000	38.426	0	0	0
2010/04/22	R207 2010/05/06			Bond Future	8.4810	8.5510	0.825	0.0000	0.0000	737
2010/04/22	R207 2010/05/06	9.25	Call	Bond Future	4,594.0000	4,163.0000	(9.382)	0	0	0
2010/04/22	R207 2010/05/06	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/22	R207 2010/08/05			Bond Future	8.5480	8.6210	0.854	0.0000	0.0000	0
2010/04/22	R207 2010/08/05	9.50	Call	Bond Future	5,649.0000	5,241.0000	(7.223)	0	0	0
2010/04/22	R207 2010/08/05	9.50	Put	Bond Future	124.0000	156.0000	25.806	0	0	0
2010/04/22	R207 2010/11/04			Bond Future	8.5760	8.6510	0.875	0.0000	0.0000	0
2010/04/22	R207 2010/11/04	9.25	Call	Bond Future	4,586.0000	4,242.0000	(7.501)	0	0	0
2010/04/22	R207 2010/11/04	9.25	Put	Bond Future	699.0000	798.0000	14.163	0	0	0
2010/04/22	R207 2010/11/04	9.30	Call	Bond Future	4,807.0000	4,457.0000	(7.281)	0	0	0
2010/04/22	R207 2010/11/04	9.30	Put	Bond Future	640.0000	733.0000	14.531	0	0	0
2010/04/22	R207 2010/11/04	9.20	Call	Bond Future	4,368.0000	4,031.0000	(7.715)	0	0	0
2010/04/22	R207 2010/11/04	9.20	Put	Bond Future	762.0000	868.0000	13.911	0	0	0
2010/04/22	R208 2010/05/06			Bond Future	8.5400	8.5990	0.691	0.0000	0.0000	5,004
2010/04/22	R208 2010/05/06	9.25	Call	Bond Future	4,403.0000	4,026.0000	(8.562)	0	0	0
2010/04/22	R208 2010/05/06	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/04/22	R208 2010/08/05			Bond Future	8.6010	8.6630	0.721	0.0000	0.0000	1,249
2010/04/22	R208 2010/08/05	9.50	Call	Bond Future	5,584.0000	5,226.0000	(6.411)	0	0	0
2010/04/22	R208 2010/08/05	9.50	Put	Bond Future	155.0000	186.0000	20.000	0	0	0
2010/04/22	R208 2010/11/04			Bond Future	8.6310	8.6950	0.742	0.0000	0.0000	0
2010/04/22	R208 2010/11/04	9.25	Call	Bond Future	4,485.0000	4,181.0000	(6.778)	0	0	0
2010/04/22	R208 2010/11/04	9.25	Put	Bond Future	755.0000	847.0000	12.185	0	0	0
2010/04/22	R208 2010/11/04	9.30	Call	Bond Future	4,712.0000	4,402.0000	(6.579)	0	0	0
2010/04/22	R208 2010/11/04	9.30	Put	Bond Future	690.0000	776.0000	12.464	0	0	0
2010/04/22	R208 2010/11/04	9.20	Call	Bond Future	4,262.0000	3,964.0000	(6.992)	0	0	0
2010/04/22	R208 2010/11/04	9.20	Put	Bond Future	826.0000	923.0000	11.743	0	0	0
2010/04/22	R209 2010/05/06			Bond Future	8.6870	8.7470	0.691	0.0000	0.0000	1,798
2010/04/22	R209 2010/05/06	8.50	Call	Bond Future	125.0000	57.0000	(54.400)	0	0	0
2010/04/22	R209 2010/05/06	8.50	Put	Bond Future	1,672.0000	2,090.0000	25.000	0	0	0
2010/04/22	R209 2010/08/05			Bond Future	8.7310	8.7930	0.710	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/04/22	R209 2010/08/05	8.75	Call	Bond Future	1,998.0000	1,738.0000	(13.013)	0	0	0
2010/04/22	R209 2010/08/05	8.75	Put	Bond Future	1,845.0000	2,082.0000	12.846	0	0	0
2010/04/22	R209 2010/11/04			Bond Future	8.7540	8.8170	0.720	0.0000	0.0000	0
2010/04/22	R209 2010/11/04	9.00	Call	Bond Future	3,797.0000	3,481.0000	(8.322)	0	0	0
2010/04/22	R209 2010/11/04	9.00	Put	Bond Future	1,865.0000	2,052.0000	10.027	0	0	0
2010/04/22	R209 2010/11/04	9.05	Call	Bond Future	4,037.0000	3,711.0000	(8.075)	0	0	0
2010/04/22	R209 2010/11/04	9.05	Put	Bond Future	1,723.0000	1,899.0000	10.215	0	0	0
2010/04/22	R209 2010/11/04	8.95	Call	Bond Future	3,566.0000	3,261.0000	(8.553)	0	0	0
2010/04/22	R209 2010/11/04	8.95	Put	Bond Future	2,020.0000	2,218.0000	9.802	0	0	0
2010/04/22	TRT1 2010/05/06			Index Future	315.7380	314.2710	(0.465)	0.0000	0.0000	100
Total										83961.00