



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/04/2010

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
2010/04/23	AL7T 2010/05/06			Index Future	344.2690	345.0150	0.217	0.0000	0.0000	58
2010/04/23	ALBI 2010/05/06			Index Future	316.6520	317.5070	0.270	0.0000	0.0000	987
2010/04/23	ALBI 2010/08/05			Index Future	316.6880	317.5410	0.269	0.0000	0.0000	0
2010/04/23	CRD1 2010/05/06			Index Future	138.2860	138.4240	0.100	0.0000	0.0000	2
2010/04/23	GOVI 2010/05/06			GOVI	318.1730	319.0030	0.261	0.0000	0.0000	325
2010/04/23	GOVI 2010/05/06	309.80	Call	GOVI	84,084.0000	92,187.0000	9.637	0	0	0
2010/04/23	GOVI 2010/05/06	309.80	Put	GOVI	354.0000	157.0000	(55.650)	0	0	0
2010/04/23	GOVI 2010/08/05			GOVI	323.6690	324.5110	0.260	0.0000	0.0000	0
2010/04/23	GOVI 2010/08/05	315.60	Call	GOVI	96,316.0000	102,724.0000	6.653	0	0	0
2010/04/23	GOVI 2010/08/05	315.60	Put	GOVI	15,626.0000	13,614.0000	(12.876)	0	0	0
2010/04/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/23	ILBI 2010/05/06			Index Future	363.2380	363.8050	0.156	0.0000	0.0000	497
2010/04/23	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/23	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/23	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/23	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/23	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/23	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/23	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/23	JBAF 2010/05/19			Jibar Tradeable Future	6.4400	6.4400	0.000	0.0000	0.0000	0
2010/04/23	JBAF 2010/06/15			Jibar Tradeable Future	6.4160	6.4160	0.000	0.0000	0.0000	0
2010/04/23	JBAF 2010/07/21			Jibar Tradeable Future	6.3610	6.3610	0.000	0.0000	0.0000	1,000
2010/04/23	JBAF 2010/08/18			Jibar Tradeable Future	6.3610	6.3610	0.000	0.0000	0.0000	1,000
2010/04/23	JBAF 2010/09/15			Jibar Tradeable Future	6.3690	6.3690	0.000	0.0000	0.0000	1,000
2010/04/23	JBAF 2010/10/20			Jibar Tradeable Future	6.3690	6.3690	0.000	0.0000	0.0000	0
2010/04/23	JBAF 2010/12/15			Jibar Tradeable Future	6.4190	6.4190	0.000	0.0000	0.0000	0
2010/04/23	JBAF 2011/03/16			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	5,500
2010/04/23	JBAF 2011/06/15			Jibar Tradeable Future	6.8240	6.8240	0.000	0.0000	0.0000	4,500
2010/04/23	JBAF 2011/09/21			Jibar Tradeable Future	7.2000	7.2000	0.000	0.0000	0.0000	3,500
2010/04/23	JBAF 2011/12/21			Jibar Tradeable Future	7.5100	7.5100	0.000	0.0000	0.0000	7,500
2010/04/23	JBAF 2012/03/20			Jibar Tradeable Future	7.6220	7.6220	0.000	0.0000	0.0000	0
2010/04/23	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/23	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/23	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/23	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/23	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	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
2010/04/23	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/23	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/23	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/23	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/23	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/23	OTH1 2010/05/06			Index Future	308.0180	308.9940	0.317	0.0000	0.0000	3
2010/04/23	R155 2010/05/06			Bond Future	6.8810	6.8460	(0.509)	0.0000	0.0000	0
2010/04/23	R155 2010/05/06	7.50	Call	Bond Future	798.0000	843.0000	5.639	0	0	0
2010/04/23	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/23	R155 2010/05/06	7.55	Call	Bond Future	862.0000	908.0000	5.336	0	0	0
2010/04/23	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/23	R155 2010/05/06	7.45	Call	Bond Future	734.0000	779.0000	6.131	0	0	0
2010/04/23	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/23	R157 2010/05/06			Bond Future	7.8000	7.7690	(0.397)	0.0000	0.0000	6,105
2010/04/23	R157 2010/05/06	8.50	Call	Bond Future	3,407.0000	3,561.0000	4.520	0	0	0
2010/04/23	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/23	R157 2010/05/06	8.00	Call	Bond Future	1,041.0000	1,172.0000	12.584	0	0	0
2010/04/23	R157 2010/05/06	8.00	Put	Bond Future	55.0000	32.0000	(41.818)	0	0	0
2010/04/23	R157 2010/05/06	7.90	Call	Bond Future	646.0000	751.0000	16.254	0	0	10
2010/04/23	R157 2010/05/06	7.90	Put	Bond Future	152.0000	103.0000	(32.237)	0	0	0
2010/04/23	R157 2010/08/05			Bond Future	7.8650	7.8320	(0.420)	0.0000	0.0000	0
2010/04/23	R157 2010/08/05	8.75	Call	Bond Future	4,164.0000	4,309.0000	3.482	0	0	0
2010/04/23	R157 2010/08/05	8.75	Put	Bond Future	72.0000	61.0000	(15.278)	0	0	0
2010/04/23	R157 2010/08/05	8.50	Call	Bond Future	3,129.0000	3,263.0000	4.283	0	0	0
2010/04/23	R157 2010/08/05	8.50	Put	Bond Future	175.0000	153.0000	(12.571)	0	0	500
2010/04/23	R157 2010/08/05	9.00	Call	Bond Future	5,243.0000	5,394.0000	2.880	0	0	0
2010/04/23	R157 2010/08/05	9.00	Put	Bond Future	27.0000	22.0000	(18.519)	0	0	0
2010/04/23	R157 2010/08/05	8.25	Put	Bond Future	380.0000	340.0000	(10.526)	0	0	0
2010/04/23	R157 2010/08/05	8.25	Call	Bond Future	2,182.0000	2,298.0000	5.316	0	0	500
2010/04/23	R157 2010/11/04			Bond Future	7.8750	7.8400	(0.444)	0.0000	0.0000	0
2010/04/23	R157 2010/11/04	8.50	Call	Bond Future	3,267.0000	3,388.0000	3.704	0	0	0
2010/04/23	R157 2010/11/04	8.50	Put	Bond Future	488.0000	451.0000	(7.582)	0	0	0
2010/04/23	R157 2010/11/04	8.55	Call	Bond Future	3,440.0000	3,564.0000	3.605	0	0	0
2010/04/23	R157 2010/11/04	8.55	Put	Bond Future	443.0000	408.0000	(7.901)	0	0	0
2010/04/23	R157 2010/11/04	8.45	Call	Bond Future	3,093.0000	3,212.0000	3.847	0	0	0
2010/04/23	R157 2010/11/04	8.45	Put	Bond Future	534.0000	495.0000	(7.303)	0	0	0
2010/04/23	R186 2010/05/06			Bond Future	8.7390	8.6780	(0.698)	0.0000	0.0000	17,729
2010/04/23	R186 2010/05/06	9.00	Call	Bond Future	2,554.0000	3,101.0000	21.417	0	0	0
2010/04/23	R186 2010/05/06	9.00	Put	Bond Future	74.0000	30.0000	(59.459)	0	0	0
2010/04/23	R186 2010/08/05			Bond Future	8.7990	8.7360	(0.716)	0.0000	0.0000	2,722
2010/04/23	R186 2010/08/05	9.25	Call	Bond Future	4,959.0000	5,425.0000	9.397	0	0	0
2010/04/23	R186 2010/08/05	9.25	Put	Bond Future	787.0000	652.0000	(17.154)	0	0	0
2010/04/23	R186 2010/08/05	8.75	Call	Bond Future	2,048.0000	2,337.0000	14.111	0	0	1,300
2010/04/23	R186 2010/08/05	8.75	Put	Bond Future	2,515.0000	2,203.0000	(12.406)	0	0	0

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2010/04/23	R186 2010/08/05	9.75	Call	Bond Future	8,725.0000	9,285.0000	6.418	0	0	0
2010/04/23	R186 2010/08/05	9.75	Put	Bond Future	188.0000	147.0000	(21.809)	0	0	1,300
2010/04/23	R186 2010/08/05	10.00	Call	Bond Future	10,707.0000	11,288.0000	5.426	0	0	0
2010/04/23	R186 2010/08/05	10.00	Put	Bond Future	85.0000	64.0000	(24.706)	0	0	3,000
2010/04/23	R186 2010/11/04			Bond Future	8.8310	8.7660	(0.736)	0.0000	0.0000	0
2010/04/23	R186 2010/11/04	9.25	Call	Bond Future	5,555.0000	5,980.0000	7.651	0	0	0
2010/04/23	R186 2010/11/04	9.25	Put	Bond Future	1,716.0000	1,528.0000	(10.956)	0	0	0
2010/04/23	R186 2010/11/04	9.30	Call	Bond Future	5,866.0000	6,302.0000	7.433	0	0	0
2010/04/23	R186 2010/11/04	9.30	Put	Bond Future	1,582.0000	1,405.0000	(11.188)	0	0	0
2010/04/23	R186 2010/11/04	9.20	Call	Bond Future	5,251.0000	5,664.0000	7.865	0	0	0
2010/04/23	R186 2010/11/04	9.20	Put	Bond Future	1,860.0000	1,660.0000	(10.753)	0	0	0
2010/04/23	R186 2010/11/04	8.75	Put	Bond Future	3,652.0000	3,332.0000	(8.762)	0	0	0
2010/04/23	R186 2010/11/04	8.75	Call	Bond Future	2,887.0000	3,180.0000	10.149	0	0	7,500
2010/04/23	R201 2010/05/06			Bond Future	7.7610	7.7300	(0.399)	0.0000	0.0000	486
2010/04/23	R201 2010/05/06	8.50	Call	Bond Future	2,838.0000	2,959.0000	4.264	0	0	0
2010/04/23	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/23	R201 2010/08/05			Bond Future	7.8310	7.7980	(0.421)	0.0000	0.0000	688
2010/04/23	R201 2010/08/05	9.00	Call	Bond Future	4,251.0000	4,370.0000	2.799	0	0	0
2010/04/23	R201 2010/08/05	9.00	Put	Bond Future	23.0000	19.0000	(17.391)	0	0	0
2010/04/23	R201 2010/11/04			Bond Future	7.8370	7.8020	(0.447)	0.0000	0.0000	0
2010/04/23	R201 2010/11/04	8.50	Call	Bond Future	2,671.0000	2,767.0000	3.594	0	0	0
2010/04/23	R201 2010/11/04	8.50	Put	Bond Future	364.0000	336.0000	(7.692)	0	0	0
2010/04/23	R201 2010/11/04	8.55	Call	Bond Future	2,808.0000	2,906.0000	3.490	0	0	0
2010/04/23	R201 2010/11/04	8.55	Put	Bond Future	329.0000	304.0000	(7.599)	0	0	0
2010/04/23	R201 2010/11/04	8.45	Call	Bond Future	2,536.0000	2,629.0000	3.667	0	0	0
2010/04/23	R201 2010/11/04	8.45	Put	Bond Future	400.0000	370.0000	(7.500)	0	0	0
2010/04/23	R203 2010/05/06			Bond Future	8.3610	8.3300	(0.371)	0.0000	0.0000	1,710
2010/04/23	R203 2010/05/06	9.00	Call	Bond Future	3,369.0000	3,537.0000	4.987	0	0	0
2010/04/23	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/23	R203 2010/08/05			Bond Future	8.4340	8.4020	(0.379)	0.0000	0.0000	1,607
2010/04/23	R203 2010/08/05	9.25	Call	Bond Future	4,311.0000	4,460.0000	3.456	0	0	0
2010/04/23	R203 2010/08/05	9.25	Put	Bond Future	158.0000	140.0000	(11.392)	0	0	0
2010/04/23	R203 2010/11/04			Bond Future	8.4680	8.4350	(0.390)	0.0000	0.0000	0

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2010/04/23	R203 2010/11/04	9.25	Call	Bond Future	4,352.0000	4,487.0000	3.102	0	0	0
2010/04/23	R203 2010/11/04	9.25	Put	Bond Future	475.0000	442.0000	(6.947)	0	0	0
2010/04/23	R203 2010/11/04	9.30	Call	Bond Future	4,552.0000	4,689.0000	3.010	0	0	0
2010/04/23	R203 2010/11/04	9.30	Put	Bond Future	434.0000	403.0000	(7.143)	0	0	0
2010/04/23	R203 2010/11/04	9.20	Call	Bond Future	4,156.0000	4,288.0000	3.176	0	0	0
2010/04/23	R203 2010/11/04	9.20	Put	Bond Future	521.0000	485.0000	(6.910)	0	0	0
2010/04/23	R204 2010/05/06			Bond Future	8.4710	8.4400	(0.366)	0.0000	0.0000	1,552
2010/04/23	R204 2010/05/06	9.00	Call	Bond Future	3,068.0000	3,251.0000	5.965	0	0	200
2010/04/23	R204 2010/05/06	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/23	R204 2010/05/06	9.50	Call	Bond Future	5,853.0000	6,037.0000	3.144	0	0	0
2010/04/23	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/23	R204 2010/05/06	8.50	Put	Bond Future	351.0000	262.0000	(25.356)	0	0	0
2010/04/23	R204 2010/05/06	8.50	Call	Bond Future	522.0000	617.0000	18.199	0	0	200
2010/04/23	R204 2010/08/05			Bond Future	8.5430	8.5110	(0.375)	0.0000	0.0000	1,112
2010/04/23	R204 2010/08/05	9.25	Call	Bond Future	4,216.0000	4,374.0000	3.748	0	0	0
2010/04/23	R204 2010/08/05	9.25	Put	Bond Future	244.0000	217.0000	(11.066)	0	0	780
2010/04/23	R204 2010/11/04			Bond Future	8.5760	8.5430	(0.385)	0.0000	0.0000	0
2010/04/23	R204 2010/11/04	9.25	Call	Bond Future	4,378.0000	4,520.0000	3.243	0	0	0
2010/04/23	R204 2010/11/04	9.25	Put	Bond Future	670.0000	625.0000	(6.716)	0	0	0
2010/04/23	R204 2010/11/04	9.30	Call	Bond Future	4,589.0000	4,735.0000	3.182	0	0	0
2010/04/23	R204 2010/11/04	9.30	Put	Bond Future	613.0000	573.0000	(6.525)	0	0	0
2010/04/23	R204 2010/11/04	9.20	Call	Bond Future	4,169.0000	4,308.0000	3.334	0	0	0
2010/04/23	R204 2010/11/04	9.20	Put	Bond Future	729.0000	682.0000	(6.447)	0	0	0
2010/04/23	R206 2010/05/06			Bond Future	7.7530	7.7220	(0.400)	0.0000	0.0000	0
2010/04/23	R206 2010/05/06	8.75	Call	Bond Future	3,067.0000	3,164.0000	3.163	0	0	0
2010/04/23	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/23	R206 2010/08/05			Bond Future	7.8400	7.8060	(0.434)	0.0000	0.0000	0
2010/04/23	R206 2010/08/05	9.00	Call	Bond Future	3,350.0000	3,448.0000	2.925	0	0	0
2010/04/23	R206 2010/08/05	9.00	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2010/04/23	R206 2010/11/04			Bond Future	7.8440	7.8080	(0.459)	0.0000	0.0000	0
2010/04/23	R206 2010/11/04	8.50	Call	Bond Future	2,057.0000	2,134.0000	3.743	0	0	0
2010/04/23	R206 2010/11/04	8.50	Put	Bond Future	270.0000	248.0000	(8.148)	0	0	0
2010/04/23	R206 2010/11/04	8.55	Call	Bond Future	2,165.0000	2,244.0000	3.649	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
2010/04/23	R206 2010/11/04	8.55	Put	Bond Future	244.0000	224.0000	(8.197)	0	0	0
2010/04/23	R206 2010/11/04	8.45	Call	Bond Future	1,951.0000	2,027.0000	3.895	0	0	0
2010/04/23	R206 2010/11/04	8.45	Put	Bond Future	299.0000	276.0000	(7.692)	0	0	0
2010/04/23	R207 2010/05/06			Bond Future	8.5510	8.5100	(0.479)	0.0000	0.0000	737
2010/04/23	R207 2010/05/06	9.25	Call	Bond Future	4,163.0000	4,415.0000	6.053	0	0	0
2010/04/23	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/23	R207 2010/08/05			Bond Future	8.6210	8.5780	(0.499)	0.0000	0.0000	0
2010/04/23	R207 2010/08/05	9.50	Call	Bond Future	5,241.0000	5,476.0000	4.484	0	0	0
2010/04/23	R207 2010/08/05	9.50	Put	Bond Future	156.0000	132.0000	(15.385)	0	0	0
2010/04/23	R207 2010/11/04			Bond Future	8.6510	8.6070	(0.509)	0.0000	0.0000	0
2010/04/23	R207 2010/11/04	9.25	Call	Bond Future	4,242.0000	4,436.0000	4.573	0	0	0
2010/04/23	R207 2010/11/04	9.25	Put	Bond Future	798.0000	732.0000	(8.271)	0	0	0
2010/04/23	R207 2010/11/04	9.30	Call	Bond Future	4,457.0000	4,655.0000	4.442	0	0	0
2010/04/23	R207 2010/11/04	9.30	Put	Bond Future	733.0000	671.0000	(8.458)	0	0	0
2010/04/23	R207 2010/11/04	9.20	Call	Bond Future	4,031.0000	4,221.0000	4.713	0	0	0
2010/04/23	R207 2010/11/04	9.20	Put	Bond Future	868.0000	798.0000	(8.065)	0	0	0
2010/04/23	R208 2010/05/06			Bond Future	8.5990	8.5690	(0.349)	0.0000	0.0000	5,004
2010/04/23	R208 2010/05/06	9.25	Call	Bond Future	4,026.0000	4,217.0000	4.744	0	0	0
2010/04/23	R208 2010/05/06	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/23	R208 2010/08/05			Bond Future	8.6630	8.6310	(0.369)	0.0000	0.0000	1,249
2010/04/23	R208 2010/08/05	9.50	Call	Bond Future	5,226.0000	5,405.0000	3.425	0	0	0
2010/04/23	R208 2010/08/05	9.50	Put	Bond Future	186.0000	165.0000	(11.290)	0	0	0
2010/04/23	R208 2010/11/04			Bond Future	8.6950	8.6620	(0.380)	0.0000	0.0000	0
2010/04/23	R208 2010/11/04	9.25	Call	Bond Future	4,181.0000	4,330.0000	3.564	0	0	0
2010/04/23	R208 2010/11/04	9.25	Put	Bond Future	847.0000	792.0000	(6.494)	0	0	0
2010/04/23	R208 2010/11/04	9.30	Call	Bond Future	4,402.0000	4,554.0000	3.453	0	0	0
2010/04/23	R208 2010/11/04	9.30	Put	Bond Future	776.0000	724.0000	(6.701)	0	0	0
2010/04/23	R208 2010/11/04	9.20	Call	Bond Future	3,964.0000	4,110.0000	3.683	0	0	0
2010/04/23	R208 2010/11/04	9.20	Put	Bond Future	923.0000	866.0000	(6.176)	0	0	0
2010/04/23	R209 2010/05/06			Bond Future	8.7470	8.6860	(0.697)	0.0000	0.0000	1,798
2010/04/23	R209 2010/05/06	8.50	Call	Bond Future	57.0000	102.0000	78.947	0	0	0
2010/04/23	R209 2010/05/06	8.50	Put	Bond Future	2,090.0000	1,641.0000	(21.483)	0	0	0
2010/04/23	R209 2010/08/05			Bond Future	8.7930	8.7300	(0.716)	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
2010/04/23	R209 2010/08/05	8.75	Call	Bond Future	1,738.0000	1,984.0000	14.154	0	0	0
2010/04/23	R209 2010/08/05	8.75	Put	Bond Future	2,082.0000	1,823.0000	(12.440)	0	0	0
2010/04/23	R209 2010/11/04			Bond Future	8.8170	8.7530	(0.726)	0.0000	0.0000	0
2010/04/23	R209 2010/11/04	9.00	Call	Bond Future	3,481.0000	3,789.0000	8.848	0	0	0
2010/04/23	R209 2010/11/04	9.00	Put	Bond Future	2,052.0000	1,849.0000	(9.893)	0	0	0
2010/04/23	R209 2010/11/04	9.05	Call	Bond Future	3,711.0000	4,030.0000	8.596	0	0	0
2010/04/23	R209 2010/11/04	9.05	Put	Bond Future	1,899.0000	1,708.0000	(10.058)	0	0	0
2010/04/23	R209 2010/11/04	8.95	Call	Bond Future	3,261.0000	3,557.0000	9.077	0	0	0
2010/04/23	R209 2010/11/04	8.95	Put	Bond Future	2,218.0000	2,003.0000	(9.693)	0	0	0
2010/04/23	TRT1 2010/05/06			Index Future	314.2710	315.0900	0.261	0.0000	0.0000	100

Total

83961.00