



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/04/2010

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
2010/04/28	AL7T 2010/05/06			Index Future	345.5310	342.4650	(0.887)	0.0000	0.0000	58
2010/04/28	ALBI 2010/05/06			Index Future	318.0010	315.4330	(0.808)	0.0000	0.0000	987
2010/04/28	ALBI 2010/08/05			Index Future	318.0320	315.4530	(0.811)	0.0000	0.0000	0
2010/04/28	CRD1 2010/05/06			Index Future	138.5990	138.0960	(0.363)	0.0000	0.0000	2
2010/04/28	GOVI 2010/05/06			GOVI	319.4710	316.9080	(0.802)	0.0000	0.0000	320
2010/04/28	GOVI 2010/05/06	309.80	Call	GOVI	96,744.0000	71,213.0000	(26.390)	0	0	0
2010/04/28	GOVI 2010/05/06	309.80	Put	GOVI	34.0000	133.0000	291.176	0	0	0
2010/04/28	GOVI 2010/08/05			GOVI	324.9860	322.3730	(0.804)	0.0000	0.0000	0
2010/04/28	GOVI 2010/08/05	315.60	Call	GOVI	106,056.0000	85,508.0000	(19.375)	0	0	0
2010/04/28	GOVI 2010/08/05	315.60	Put	GOVI	12,196.0000	17,778.0000	45.769	0	0	0
2010/04/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/28	ILBI 2010/05/06			Index Future	363.9950	364.3150	0.088	0.0000	0.0000	497
2010/04/28	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/04/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/04/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/04/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/04/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/04/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0

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2010/04/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/04/28	JBAF 2010/05/19			Jibar Tradeable Future	6.4400	6.6200	2.795	0.0000	0.0000	0
2010/04/28	JBAF 2010/06/15			Jibar Tradeable Future	6.4160	6.5900	2.712	0.0000	0.0000	0
2010/04/28	JBAF 2010/07/21			Jibar Tradeable Future	6.3610	6.5500	2.971	0.0000	0.0000	1,000
2010/04/28	JBAF 2010/08/18			Jibar Tradeable Future	6.3610	6.5300	2.657	0.0000	0.0000	1,000
2010/04/28	JBAF 2010/09/15			Jibar Tradeable Future	6.3690	6.5500	2.842	0.0000	0.0000	1,000
2010/04/28	JBAF 2010/10/20			Jibar Tradeable Future	6.3690	6.5800	3.313	0.0000	0.0000	0
2010/04/28	JBAF 2010/12/15			Jibar Tradeable Future	6.4190	6.6000	2.820	0.0000	0.0000	0
2010/04/28	JBAF 2011/03/16			Jibar Tradeable Future	6.5600	6.7800	3.354	0.0000	0.0000	5,500
2010/04/28	JBAF 2011/06/15			Jibar Tradeable Future	6.8240	7.0100	2.726	0.0000	0.0000	4,500
2010/04/28	JBAF 2011/09/21			Jibar Tradeable Future	7.2000	7.3200	1.667	0.0000	0.0000	3,500
2010/04/28	JBAF 2011/12/21			Jibar Tradeable Future	7.5100	7.5900	1.065	0.0000	0.0000	7,500
2010/04/28	JBAF 2012/03/20			Jibar Tradeable Future	7.6220	7.6900	0.892	0.0000	0.0000	0
2010/04/28	JFRA 2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/04/28	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/04/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/04/28	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/28	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/28	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	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
2010/04/28	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/28	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/28	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/28	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/28	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/28	OTH1 2010/05/06			Index Future	309.6090	307.0240	(0.835)	0.0000	0.0000	3
2010/04/28	R155 2010/05/06			Bond Future	6.8210	6.9160	1.393	0.0000	0.0000	0
2010/04/28	R155 2010/05/06	7.50	Call	Bond Future	876.0000	753.0000	(14.041)	0	0	0
2010/04/28	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R155 2010/05/06	7.55	Call	Bond Future	940.0000	817.0000	(13.085)	0	0	0
2010/04/28	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/28	R155 2010/05/06	7.45	Call	Bond Future	812.0000	689.0000	(15.148)	0	0	0
2010/04/28	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R157 2010/05/06			Bond Future	7.7480	7.8460	1.265	0.0000	0.0000	6,141
2010/04/28	R157 2010/05/06	8.50	Call	Bond Future	3,665.0000	3,179.0000	(13.261)	0	0	0
2010/04/28	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R157 2010/05/06	8.00	Call	Bond Future	1,257.0000	798.0000	(36.516)	0	0	0
2010/04/28	R157 2010/05/06	8.00	Put	Bond Future	13.0000	40.0000	207.692	0	0	0
2010/04/28	R157 2010/05/06	7.90	Call	Bond Future	809.0000	414.0000	(48.826)	0	0	10
2010/04/28	R157 2010/05/06	7.90	Put	Bond Future	57.0000	147.0000	157.895	0	0	0
2010/04/28	R157 2010/08/05			Bond Future	7.8090	7.9140	1.345	0.0000	0.0000	0
2010/04/28	R157 2010/08/05	8.75	Call	Bond Future	4,409.0000	3,937.0000	(10.705)	0	0	0
2010/04/28	R157 2010/08/05	8.75	Put	Bond Future	52.0000	76.0000	46.154	0	0	0
2010/04/28	R157 2010/08/05	8.50	Call	Bond Future	3,353.0000	2,912.0000	(13.152)	0	0	0
2010/04/28	R157 2010/08/05	8.50	Put	Bond Future	134.0000	189.0000	41.045	0	0	500
2010/04/28	R157 2010/08/05	9.00	Call	Bond Future	5,499.0000	5,013.0000	(8.838)	0	0	0
2010/04/28	R157 2010/08/05	9.00	Put	Bond Future	18.0000	28.0000	55.556	0	0	0
2010/04/28	R157 2010/08/05	8.25	Put	Bond Future	305.0000	414.0000	35.738	0	0	0
2010/04/28	R157 2010/08/05	8.25	Call	Bond Future	2,372.0000	1,985.0000	(16.315)	0	0	500
2010/04/28	R157 2010/11/04			Bond Future	7.8160	7.9290	1.446	0.0000	0.0000	0
2010/04/28	R157 2010/11/04	8.50	Call	Bond Future	3,466.0000	3,062.0000	(11.656)	0	0	0
2010/04/28	R157 2010/11/04	8.50	Put	Bond Future	421.0000	527.0000	25.178	0	0	0
2010/04/28	R157 2010/11/04	8.55	Call	Bond Future	3,644.0000	3,232.0000	(11.306)	0	0	0
2010/04/28	R157 2010/11/04	8.55	Put	Bond Future	380.0000	478.0000	25.789	0	0	0
2010/04/28	R157 2010/11/04	8.45	Call	Bond Future	3,288.0000	2,892.0000	(12.044)	0	0	0
2010/04/28	R157 2010/11/04	8.45	Put	Bond Future	462.0000	576.0000	24.675	0	0	0
2010/04/28	R186 2010/05/06			Bond Future	8.6680	8.7960	1.477	0.0000	0.0000	17,806
2010/04/28	R186 2010/05/06	9.00	Call	Bond Future	3,180.0000	1,982.0000	(37.673)	0	0	0
2010/04/28	R186 2010/05/06	9.00	Put	Bond Future	11.0000	51.0000	363.636	0	0	0
2010/04/28	R186 2010/08/05			Bond Future	8.7250	8.8570	1.513	0.0000	0.0000	2,722
2010/04/28	R186 2010/08/05	9.25	Call	Bond Future	5,487.0000	4,488.0000	(18.207)	0	0	0
2010/04/28	R186 2010/08/05	9.25	Put	Bond Future	608.0000	866.0000	42.434	0	0	0
2010/04/28	R186 2010/08/05	8.75	Call	Bond Future	2,359.0000	1,732.0000	(26.579)	0	0	1,300
2010/04/28	R186 2010/08/05	8.75	Put	Bond Future	2,119.0000	2,749.0000	29.731	0	0	0

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2010/04/28	R186 2010/08/05	9.75	Call	Bond Future	9,375.0000	8,191.0000	(12.629)	0	0	0
2010/04/28	R186 2010/08/05	9.75	Put	Bond Future	131.0000	204.0000	55.725	0	0	1,300
2010/04/28	R186 2010/08/05	10.00	Call	Bond Future	11,386.0000	10,163.0000	(10.741)	0	0	0
2010/04/28	R186 2010/08/05	10.00	Put	Bond Future	57.0000	90.0000	57.895	0	0	3,000
2010/04/28	R186 2010/11/04			Bond Future	8.7550	8.8910	1.553	0.0000	0.0000	0
2010/04/28	R186 2010/11/04	9.25	Call	Bond Future	6,033.0000	5,127.0000	(15.017)	0	0	0
2010/04/28	R186 2010/11/04	9.25	Put	Bond Future	1,477.0000	1,850.0000	25.254	0	0	0
2010/04/28	R186 2010/11/04	9.30	Call	Bond Future	6,358.0000	5,428.0000	(14.627)	0	0	0
2010/04/28	R186 2010/11/04	9.30	Put	Bond Future	1,357.0000	1,706.0000	25.718	0	0	0
2010/04/28	R186 2010/11/04	9.20	Call	Bond Future	5,715.0000	4,832.0000	(15.451)	0	0	0
2010/04/28	R186 2010/11/04	9.20	Put	Bond Future	1,607.0000	2,003.0000	24.642	0	0	0
2010/04/28	R186 2010/11/04	8.75	Put	Bond Future	3,255.0000	3,905.0000	19.969	0	0	0
2010/04/28	R186 2010/11/04	8.75	Call	Bond Future	3,208.0000	2,578.0000	(19.638)	0	0	7,500
2010/04/28	R201 2010/05/06			Bond Future	7.7090	7.8060	1.258	0.0000	0.0000	486
2010/04/28	R201 2010/05/06	8.50	Call	Bond Future	3,041.0000	2,662.0000	(12.463)	0	0	0
2010/04/28	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R201 2010/08/05			Bond Future	7.7750	7.8800	1.350	0.0000	0.0000	688
2010/04/28	R201 2010/08/05	9.00	Call	Bond Future	4,452.0000	4,071.0000	(8.558)	0	0	0
2010/04/28	R201 2010/08/05	9.00	Put	Bond Future	16.0000	24.0000	50.000	0	0	0
2010/04/28	R201 2010/11/04			Bond Future	7.7780	7.8910	1.453	0.0000	0.0000	0
2010/04/28	R201 2010/11/04	8.50	Call	Bond Future	2,829.0000	2,509.0000	(11.311)	0	0	0
2010/04/28	R201 2010/11/04	8.50	Put	Bond Future	313.0000	392.0000	25.240	0	0	0
2010/04/28	R201 2010/11/04	8.55	Call	Bond Future	2,970.0000	2,644.0000	(10.976)	0	0	0
2010/04/28	R201 2010/11/04	8.55	Put	Bond Future	283.0000	356.0000	25.795	0	0	0
2010/04/28	R201 2010/11/04	8.45	Call	Bond Future	2,690.0000	2,376.0000	(11.673)	0	0	0
2010/04/28	R201 2010/11/04	8.45	Put	Bond Future	346.0000	431.0000	24.566	0	0	0
2010/04/28	R203 2010/05/06			Bond Future	8.3090	8.4270	1.420	0.0000	0.0000	1,710
2010/04/28	R203 2010/05/06	9.00	Call	Bond Future	3,650.0000	3,015.0000	(17.397)	0	0	0
2010/04/28	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R203 2010/08/05			Bond Future	8.3800	8.5030	1.468	0.0000	0.0000	1,607
2010/04/28	R203 2010/08/05	9.25	Call	Bond Future	4,558.0000	3,971.0000	(12.878)	0	0	0
2010/04/28	R203 2010/08/05	9.25	Put	Bond Future	122.0000	178.0000	45.902	0	0	0
2010/04/28	R203 2010/11/04			Bond Future	8.4120	8.5420	1.545	0.0000	0.0000	0

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2010/04/28	R203 2010/11/04	9.25	Call	Bond Future	4,575.0000	4,031.0000	(11.891)	0	0	0
2010/04/28	R203 2010/11/04	9.25	Put	Bond Future	413.0000	529.0000	28.087	0	0	0
2010/04/28	R203 2010/11/04	9.30	Call	Bond Future	4,779.0000	4,227.0000	(11.551)	0	0	0
2010/04/28	R203 2010/11/04	9.30	Put	Bond Future	376.0000	484.0000	28.723	0	0	0
2010/04/28	R203 2010/11/04	9.20	Call	Bond Future	4,374.0000	3,840.0000	(12.209)	0	0	0
2010/04/28	R203 2010/11/04	9.20	Put	Bond Future	454.0000	581.0000	27.974	0	0	0
2010/04/28	R204 2010/05/06			Bond Future	8.4190	8.5370	1.402	0.0000	0.0000	1,552
2010/04/28	R204 2010/05/06	9.00	Call	Bond Future	3,376.0000	2,678.0000	(20.675)	0	0	200
2010/04/28	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R204 2010/05/06	9.50	Call	Bond Future	6,161.0000	5,463.0000	(11.329)	0	0	0
2010/04/28	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/28	R204 2010/05/06	8.50	Put	Bond Future	173.0000	445.0000	157.225	0	0	0
2010/04/28	R204 2010/05/06	8.50	Call	Bond Future	653.0000	227.0000	(65.237)	0	0	200
2010/04/28	R204 2010/08/05			Bond Future	8.4890	8.6110	1.437	0.0000	0.0000	1,112
2010/04/28	R204 2010/08/05	9.25	Call	Bond Future	4,477.0000	3,856.0000	(13.871)	0	0	0
2010/04/28	R204 2010/08/05	9.25	Put	Bond Future	193.0000	275.0000	42.487	0	0	780
2010/04/28	R204 2010/11/04			Bond Future	8.5200	8.6490	1.514	0.0000	0.0000	0
2010/04/28	R204 2010/11/04	9.25	Call	Bond Future	4,612.0000	4,039.0000	(12.424)	0	0	0
2010/04/28	R204 2010/11/04	9.25	Put	Bond Future	587.0000	741.0000	26.235	0	0	0
2010/04/28	R204 2010/11/04	9.30	Call	Bond Future	4,829.0000	4,245.0000	(12.094)	0	0	0
2010/04/28	R204 2010/11/04	9.30	Put	Bond Future	536.0000	680.0000	26.866	0	0	0
2010/04/28	R204 2010/11/04	9.20	Call	Bond Future	4,398.0000	3,836.0000	(12.779)	0	0	0
2010/04/28	R204 2010/11/04	9.20	Put	Bond Future	642.0000	807.0000	25.701	0	0	0
2010/04/28	R206 2010/05/06			Bond Future	7.6910	7.7780	1.131	0.0000	0.0000	0
2010/04/28	R206 2010/05/06	8.75	Call	Bond Future	3,261.0000	2,988.0000	(8.372)	0	0	0
2010/04/28	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R206 2010/08/05			Bond Future	7.7720	7.8670	1.222	0.0000	0.0000	0
2010/04/28	R206 2010/08/05	9.00	Call	Bond Future	3,545.0000	3,270.0000	(7.757)	0	0	0
2010/04/28	R206 2010/08/05	9.00	Put	Bond Future	8.0000	12.0000	50.000	0	0	0
2010/04/28	R206 2010/11/04			Bond Future	7.7710	7.8760	1.351	0.0000	0.0000	0
2010/04/28	R206 2010/11/04	8.50	Call	Bond Future	2,212.0000	1,977.0000	(10.624)	0	0	0
2010/04/28	R206 2010/11/04	8.50	Put	Bond Future	224.0000	278.0000	24.107	0	0	0
2010/04/28	R206 2010/11/04	8.55	Call	Bond Future	2,324.0000	2,085.0000	(10.284)	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
2010/04/28	R206 2010/11/04	8.55	Put	Bond Future	201.0000	252.0000	25.373	0	0	0
2010/04/28	R206 2010/11/04	8.45	Call	Bond Future	2,103.0000	1,873.0000	(10.937)	0	0	0
2010/04/28	R206 2010/11/04	8.45	Put	Bond Future	250.0000	309.0000	23.600	0	0	0
2010/04/28	R207 2010/05/06			Bond Future	8.4990	8.6670	1.977	0.0000	0.0000	737
2010/04/28	R207 2010/05/06	9.25	Call	Bond Future	4,482.0000	3,454.0000	(22.936)	0	0	0
2010/04/28	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R207 2010/08/05			Bond Future	8.5670	8.7410	2.031	0.0000	0.0000	0
2010/04/28	R207 2010/08/05	9.50	Call	Bond Future	5,530.0000	4,576.0000	(17.251)	0	0	0
2010/04/28	R207 2010/08/05	9.50	Put	Bond Future	120.0000	208.0000	73.333	0	0	0
2010/04/28	R207 2010/11/04			Bond Future	8.5960	8.7770	2.106	0.0000	0.0000	0
2010/04/28	R207 2010/11/04	9.25	Call	Bond Future	4,474.0000	3,673.0000	(17.903)	0	0	0
2010/04/28	R207 2010/11/04	9.25	Put	Bond Future	705.0000	968.0000	37.305	0	0	0
2010/04/28	R207 2010/11/04	9.30	Call	Bond Future	4,694.0000	3,876.0000	(17.427)	0	0	0
2010/04/28	R207 2010/11/04	9.30	Put	Bond Future	645.0000	891.0000	38.140	0	0	0
2010/04/28	R207 2010/11/04	9.20	Call	Bond Future	4,257.0000	3,475.0000	(18.370)	0	0	0
2010/04/28	R207 2010/11/04	9.20	Put	Bond Future	769.0000	1,051.0000	36.671	0	0	0
2010/04/28	R208 2010/05/06			Bond Future	8.5480	8.7060	1.848	0.0000	0.0000	5,038
2010/04/28	R208 2010/05/06	9.25	Call	Bond Future	4,351.0000	3,347.0000	(23.075)	0	0	0
2010/04/28	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/28	R208 2010/08/05			Bond Future	8.6090	8.7730	1.905	0.0000	0.0000	1,249
2010/04/28	R208 2010/08/05	9.50	Call	Bond Future	5,523.0000	4,593.0000	(16.839)	0	0	0
2010/04/28	R208 2010/08/05	9.50	Put	Bond Future	144.0000	238.0000	65.278	0	0	0
2010/04/28	R208 2010/11/04			Bond Future	8.6400	8.8100	1.968	0.0000	0.0000	0
2010/04/28	R208 2010/11/04	9.25	Call	Bond Future	4,421.0000	3,642.0000	(17.620)	0	0	0
2010/04/28	R208 2010/11/04	9.25	Put	Bond Future	747.0000	1,013.0000	35.609	0	0	0
2010/04/28	R208 2010/11/04	9.30	Call	Bond Future	4,648.0000	3,851.0000	(17.147)	0	0	0
2010/04/28	R208 2010/11/04	9.30	Put	Bond Future	682.0000	929.0000	36.217	0	0	0
2010/04/28	R208 2010/11/04	9.20	Call	Bond Future	4,198.0000	3,438.0000	(18.104)	0	0	0
2010/04/28	R208 2010/11/04	9.20	Put	Bond Future	817.0000	1,102.0000	34.884	0	0	0
2010/04/28	R209 2010/05/06			Bond Future	8.6660	8.8040	1.592	0.0000	0.0000	1,821
2010/04/28	R209 2010/05/06	8.50	Call	Bond Future	86.0000	5.0000	(94.186)	0	0	0
2010/04/28	R209 2010/05/06	8.50	Put	Bond Future	1,462.0000	2,494.0000	70.588	0	0	0
2010/04/28	R209 2010/08/05			Bond Future	8.7090	8.8510	1.630	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
2010/04/28	R209 2010/08/05	8.75	Call	Bond Future	2,047.0000	1,470.0000	(28.188)	0	0	0
2010/04/28	R209 2010/08/05	8.75	Put	Bond Future	1,716.0000	2,275.0000	32.576	0	0	0
2010/04/28	R209 2010/11/04			Bond Future	8.7320	8.8780	1.672	0.0000	0.0000	0
2010/04/28	R209 2010/11/04	9.00	Call	Bond Future	3,876.0000	3,157.0000	(18.550)	0	0	0
2010/04/28	R209 2010/11/04	9.00	Put	Bond Future	1,768.0000	2,209.0000	24.943	0	0	0
2010/04/28	R209 2010/11/04	9.05	Call	Bond Future	4,121.0000	3,377.0000	(18.054)	0	0	0
2010/04/28	R209 2010/11/04	9.05	Put	Bond Future	1,630.0000	2,047.0000	25.583	0	0	0
2010/04/28	R209 2010/11/04	8.95	Call	Bond Future	3,640.0000	2,947.0000	(19.038)	0	0	0
2010/04/28	R209 2010/11/04	8.95	Put	Bond Future	1,918.0000	2,385.0000	24.348	0	0	0
2010/04/28	TRT1 2010/05/06			Index Future	315.5570	313.0350	(0.799)	0.0000	0.0000	100

Total

84126.00