



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/04/2010

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
2010/04/29	AL7T 2010/05/06			Index Future	342.4650	343.2830	0.239	0.0000	0.0000	58
2010/04/29	ALBI 2010/05/06			Index Future	315.4330	316.2470	0.258	0.0000	0.0000	742
2010/04/29	ALBI 2010/08/05			Index Future	315.4530	321.5300	1.926	0.0000	0.0000	245
2010/04/29	CRD1 2010/05/06			Index Future	138.0960	138.2770	0.131	0.0000	0.0000	2
2010/04/29	GOVI 2010/05/06			GOVI	316.9080	317.6930	0.248	0.0000	0.0000	320
2010/04/29	GOVI 2010/05/06	309.80	Call	GOVI	71,213.0000	78,964.0000	10.884	0	0	0
2010/04/29	GOVI 2010/05/06	309.80	Put	GOVI	133.0000	34.0000	(74.436)	0	0	0
2010/04/29	GOVI 2010/08/05			GOVI	322.3730	323.0000	0.194	0.0000	0.0000	0
2010/04/29	GOVI 2010/08/05	315.60	Call	GOVI	85,508.0000	90,019.0000	5.276	0	0	0
2010/04/29	GOVI 2010/08/05	315.60	Put	GOVI	17,778.0000	16,019.0000	(9.894)	0	0	0
2010/04/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/29	ILBI 2010/05/06			Index Future	364.3150	365.9770	0.456	0.0000	0.0000	497
2010/04/29	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/04/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/04/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/04/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/04/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/04/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0

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2010/04/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/04/29	JBAF 2010/05/19			Jibar Tradeable Future	6.6200	6.5500	(1.057)	0.0000	0.0000	0
2010/04/29	JBAF 2010/06/15			Jibar Tradeable Future	6.5900	6.5400	(0.759)	0.0000	0.0000	0
2010/04/29	JBAF 2010/07/21			Jibar Tradeable Future	6.5500	6.4900	(0.916)	0.0000	0.0000	1,000
2010/04/29	JBAF 2010/08/18			Jibar Tradeable Future	6.5300	6.4800	(0.766)	0.0000	0.0000	1,000
2010/04/29	JBAF 2010/09/15			Jibar Tradeable Future	6.5500	6.5000	(0.763)	0.0000	0.0000	1,000
2010/04/29	JBAF 2010/10/20			Jibar Tradeable Future	6.5800	6.5200	(0.912)	0.0000	0.0000	0
2010/04/29	JBAF 2010/12/15			Jibar Tradeable Future	6.6000	6.5400	(0.909)	0.0000	0.0000	0
2010/04/29	JBAF 2011/03/16			Jibar Tradeable Future	6.7800	6.7200	(0.885)	0.0000	0.0000	5,500
2010/04/29	JBAF 2011/06/15			Jibar Tradeable Future	7.0100	6.9600	(0.713)	0.0000	0.0000	4,500
2010/04/29	JBAF 2011/09/21			Jibar Tradeable Future	7.3200	7.2600	(0.820)	0.0000	0.0000	3,500
2010/04/29	JBAF 2011/12/21			Jibar Tradeable Future	7.5900	7.5300	(0.791)	0.0000	0.0000	7,500
2010/04/29	JBAF 2012/03/20			Jibar Tradeable Future	7.6900	7.7100	0.260	0.0000	0.0000	0
2010/04/29	JFRA 2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/04/29	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/04/29	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/04/29	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/29	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/29	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	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
2010/04/29	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/29	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/29	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/29	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/29	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/29	OTH1 2010/05/06			Index Future	307.0240	307.9800	0.311	0.0000	0.0000	3
2010/04/29	R155 2010/05/06			Bond Future	6.9160	6.8760	(0.578)	0.0000	0.0000	0
2010/04/29	R155 2010/05/06	7.50	Call	Bond Future	753.0000	805.0000	6.906	0	0	0
2010/04/29	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R155 2010/05/06	7.55	Call	Bond Future	817.0000	869.0000	6.365	0	0	0
2010/04/29	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/29	R155 2010/05/06	7.45	Call	Bond Future	689.0000	740.0000	7.402	0	0	0
2010/04/29	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R157 2010/05/06			Bond Future	7.8460	7.8050	(0.523)	0.0000	0.0000	850
2010/04/29	R157 2010/05/06	8.50	Call	Bond Future	3,179.0000	3,382.0000	6.386	0	0	0
2010/04/29	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R157 2010/05/06	8.00	Call	Bond Future	798.0000	976.0000	22.306	0	0	0
2010/04/29	R157 2010/05/06	8.00	Put	Bond Future	40.0000	15.0000	(62.500)	0	0	0
2010/04/29	R157 2010/05/06	7.90	Call	Bond Future	414.0000	547.0000	32.126	0	0	10
2010/04/29	R157 2010/05/06	7.90	Put	Bond Future	147.0000	78.0000	(46.939)	0	0	0
2010/04/29	R157 2010/08/05			Bond Future	7.9140	7.8700	(0.556)	0.0000	0.0000	5,291
2010/04/29	R157 2010/08/05	8.75	Call	Bond Future	3,937.0000	4,131.0000	4.928	0	0	0
2010/04/29	R157 2010/08/05	8.75	Put	Bond Future	76.0000	63.0000	(17.105)	0	0	0
2010/04/29	R157 2010/08/05	8.50	Call	Bond Future	2,912.0000	3,089.0000	6.078	0	0	0
2010/04/29	R157 2010/08/05	8.50	Put	Bond Future	189.0000	159.0000	(15.873)	0	0	500
2010/04/29	R157 2010/08/05	9.00	Call	Bond Future	5,013.0000	5,214.0000	4.010	0	0	0
2010/04/29	R157 2010/08/05	9.00	Put	Bond Future	28.0000	21.0000	(25.000)	0	0	0
2010/04/29	R157 2010/08/05	8.25	Put	Bond Future	414.0000	358.0000	(13.527)	0	0	0
2010/04/29	R157 2010/08/05	8.25	Call	Bond Future	1,985.0000	2,136.0000	7.607	0	0	500
2010/04/29	R157 2010/11/04			Bond Future	7.9290	7.8830	(0.580)	0.0000	0.0000	0
2010/04/29	R157 2010/11/04	8.50	Call	Bond Future	3,062.0000	3,218.0000	5.095	0	0	0
2010/04/29	R157 2010/11/04	8.50	Put	Bond Future	527.0000	475.0000	(9.867)	0	0	0
2010/04/29	R157 2010/11/04	8.55	Call	Bond Future	3,232.0000	3,392.0000	4.950	0	0	0
2010/04/29	R157 2010/11/04	8.55	Put	Bond Future	478.0000	431.0000	(9.833)	0	0	0
2010/04/29	R157 2010/11/04	8.45	Call	Bond Future	2,892.0000	3,045.0000	5.290	0	0	0
2010/04/29	R157 2010/11/04	8.45	Put	Bond Future	576.0000	522.0000	(9.375)	0	0	0
2010/04/29	R186 2010/05/06			Bond Future	8.7960	8.7550	(0.466)	0.0000	0.0000	8,665
2010/04/29	R186 2010/05/06	9.00	Call	Bond Future	1,982.0000	2,344.0000	18.264	0	0	0
2010/04/29	R186 2010/05/06	9.00	Put	Bond Future	51.0000	18.0000	(64.706)	0	0	0
2010/04/29	R186 2010/08/05			Bond Future	8.8570	8.8150	(0.474)	0.0000	0.0000	11,863
2010/04/29	R186 2010/08/05	9.25	Call	Bond Future	4,488.0000	4,781.0000	6.529	0	0	0
2010/04/29	R186 2010/08/05	9.25	Put	Bond Future	866.0000	761.0000	(12.125)	0	0	0
2010/04/29	R186 2010/08/05	8.75	Call	Bond Future	1,732.0000	1,900.0000	9.700	0	0	1,300
2010/04/29	R186 2010/08/05	8.75	Put	Bond Future	2,749.0000	2,519.0000	(8.367)	0	0	0

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2010/04/29	R186 2010/08/05	9.75	Call	Bond Future	8,191.0000	8,556.0000	4.456	0	0	0
2010/04/29	R186 2010/08/05	9.75	Put	Bond Future	204.0000	171.0000	(16.176)	0	0	1,300
2010/04/29	R186 2010/08/05	10.00	Call	Bond Future	10,163.0000	10,545.0000	3.759	0	0	0
2010/04/29	R186 2010/08/05	10.00	Put	Bond Future	90.0000	75.0000	(16.667)	0	0	3,000
2010/04/29	R186 2010/11/04			Bond Future	8.8910	8.8480	(0.484)	0.0000	0.0000	0
2010/04/29	R186 2010/11/04	9.25	Call	Bond Future	5,127.0000	5,392.0000	5.169	0	0	0
2010/04/29	R186 2010/11/04	9.25	Put	Bond Future	1,850.0000	1,713.0000	(7.405)	0	0	0
2010/04/29	R186 2010/11/04	9.30	Call	Bond Future	5,428.0000	5,701.0000	5.029	0	0	0
2010/04/29	R186 2010/11/04	9.30	Put	Bond Future	1,706.0000	1,577.0000	(7.562)	0	0	0
2010/04/29	R186 2010/11/04	9.20	Call	Bond Future	4,832.0000	5,090.0000	5.339	0	0	0
2010/04/29	R186 2010/11/04	9.20	Put	Bond Future	2,003.0000	1,859.0000	(7.189)	0	0	0
2010/04/29	R186 2010/11/04	8.75	Put	Bond Future	3,905.0000	3,678.0000	(5.813)	0	0	0
2010/04/29	R186 2010/11/04	8.75	Call	Bond Future	2,578.0000	2,754.0000	6.827	0	0	9,650
2010/04/29	R201 2010/05/06			Bond Future	7.8060	7.7760	(0.384)	0.0000	0.0000	0
2010/04/29	R201 2010/05/06	8.50	Call	Bond Future	2,662.0000	2,779.0000	4.395	0	0	0
2010/04/29	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R201 2010/08/05			Bond Future	7.8800	7.8470	(0.419)	0.0000	0.0000	1,174
2010/04/29	R201 2010/08/05	9.00	Call	Bond Future	4,071.0000	4,189.0000	2.899	0	0	0
2010/04/29	R201 2010/08/05	9.00	Put	Bond Future	24.0000	20.0000	(16.667)	0	0	0
2010/04/29	R201 2010/11/04			Bond Future	7.8910	7.8560	(0.444)	0.0000	0.0000	0
2010/04/29	R201 2010/11/04	8.50	Call	Bond Future	2,509.0000	2,602.0000	3.707	0	0	0
2010/04/29	R201 2010/11/04	8.50	Put	Bond Future	392.0000	362.0000	(7.653)	0	0	0
2010/04/29	R201 2010/11/04	8.55	Call	Bond Future	2,644.0000	2,740.0000	3.631	0	0	0
2010/04/29	R201 2010/11/04	8.55	Put	Bond Future	356.0000	328.0000	(7.865)	0	0	0
2010/04/29	R201 2010/11/04	8.45	Call	Bond Future	2,376.0000	2,468.0000	3.872	0	0	0
2010/04/29	R201 2010/11/04	8.45	Put	Bond Future	431.0000	399.0000	(7.425)	0	0	0
2010/04/29	R203 2010/05/06			Bond Future	8.4270	8.3960	(0.368)	0.0000	0.0000	1,710
2010/04/29	R203 2010/05/06	9.00	Call	Bond Future	3,015.0000	3,181.0000	5.506	0	0	0
2010/04/29	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R203 2010/08/05			Bond Future	8.5030	8.4700	(0.388)	0.0000	0.0000	1,607
2010/04/29	R203 2010/08/05	9.25	Call	Bond Future	3,971.0000	4,122.0000	3.803	0	0	0
2010/04/29	R203 2010/08/05	9.25	Put	Bond Future	178.0000	157.0000	(11.798)	0	0	0
2010/04/29	R203 2010/11/04			Bond Future	8.5420	8.5080	(0.398)	0.0000	0.0000	0

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2010/04/29	R203 2010/11/04	9.25	Call	Bond Future	4,031.0000	4,166.0000	3.349	0	0	0
2010/04/29	R203 2010/11/04	9.25	Put	Bond Future	529.0000	492.0000	(6.994)	0	0	0
2010/04/29	R203 2010/11/04	9.30	Call	Bond Future	4,227.0000	4,364.0000	3.241	0	0	0
2010/04/29	R203 2010/11/04	9.30	Put	Bond Future	484.0000	449.0000	(7.231)	0	0	0
2010/04/29	R203 2010/11/04	9.20	Call	Bond Future	3,840.0000	3,971.0000	3.411	0	0	0
2010/04/29	R203 2010/11/04	9.20	Put	Bond Future	581.0000	539.0000	(7.229)	0	0	0
2010/04/29	R204 2010/05/06			Bond Future	8.5370	8.4960	(0.480)	0.0000	0.0000	20
2010/04/29	R204 2010/05/06	9.00	Call	Bond Future	2,678.0000	2,920.0000	9.037	0	0	200
2010/04/29	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R204 2010/05/06	9.50	Call	Bond Future	5,463.0000	5,705.0000	4.430	0	0	0
2010/04/29	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/29	R204 2010/05/06	8.50	Put	Bond Future	445.0000	292.0000	(34.382)	0	0	0
2010/04/29	R204 2010/05/06	8.50	Call	Bond Future	227.0000	316.0000	39.207	0	0	200
2010/04/29	R204 2010/08/05			Bond Future	8.6110	8.5690	(0.488)	0.0000	0.0000	2,664
2010/04/29	R204 2010/08/05	9.25	Call	Bond Future	3,856.0000	4,060.0000	5.290	0	0	0
2010/04/29	R204 2010/08/05	9.25	Put	Bond Future	275.0000	238.0000	(13.455)	0	0	780
2010/04/29	R204 2010/11/04			Bond Future	8.6490	8.6040	(0.520)	0.0000	0.0000	0
2010/04/29	R204 2010/11/04	9.25	Call	Bond Future	4,039.0000	4,228.0000	4.679	0	0	0
2010/04/29	R204 2010/11/04	9.25	Put	Bond Future	741.0000	677.0000	(8.637)	0	0	0
2010/04/29	R204 2010/11/04	9.30	Call	Bond Future	4,245.0000	4,438.0000	4.547	0	0	0
2010/04/29	R204 2010/11/04	9.30	Put	Bond Future	680.0000	620.0000	(8.824)	0	0	0
2010/04/29	R204 2010/11/04	9.20	Call	Bond Future	3,836.0000	4,021.0000	4.823	0	0	0
2010/04/29	R204 2010/11/04	9.20	Put	Bond Future	807.0000	739.0000	(8.426)	0	0	0
2010/04/29	R206 2010/05/06			Bond Future	7.7780	7.7370	(0.527)	0.0000	0.0000	0
2010/04/29	R206 2010/05/06	8.75	Call	Bond Future	2,988.0000	3,117.0000	4.317	0	0	0
2010/04/29	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R206 2010/08/05			Bond Future	7.8670	7.8220	(0.572)	0.0000	0.0000	0
2010/04/29	R206 2010/08/05	9.00	Call	Bond Future	3,270.0000	3,399.0000	3.945	0	0	0
2010/04/29	R206 2010/08/05	9.00	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2010/04/29	R206 2010/11/04			Bond Future	7.8760	7.8270	(0.622)	0.0000	0.0000	0
2010/04/29	R206 2010/11/04	8.50	Call	Bond Future	1,977.0000	2,083.0000	5.362	0	0	0
2010/04/29	R206 2010/11/04	8.50	Put	Bond Future	278.0000	249.0000	(10.432)	0	0	0
2010/04/29	R206 2010/11/04	8.55	Call	Bond Future	2,085.0000	2,192.0000	5.132	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
2010/04/29	R206 2010/11/04	8.55	Put	Bond Future	252.0000	224.0000	(11.111)	0	0	0
2010/04/29	R206 2010/11/04	8.45	Call	Bond Future	1,873.0000	1,976.0000	5.499	0	0	0
2010/04/29	R206 2010/11/04	8.45	Put	Bond Future	309.0000	277.0000	(10.356)	0	0	0
2010/04/29	R207 2010/05/06			Bond Future	8.6670	8.6160	(0.588)	0.0000	0.0000	137
2010/04/29	R207 2010/05/06	9.25	Call	Bond Future	3,454.0000	3,765.0000	9.004	0	0	0
2010/04/29	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R207 2010/08/05			Bond Future	8.7410	8.6880	(0.606)	0.0000	0.0000	640
2010/04/29	R207 2010/08/05	9.50	Call	Bond Future	4,576.0000	4,855.0000	6.097	0	0	0
2010/04/29	R207 2010/08/05	9.50	Put	Bond Future	208.0000	171.0000	(17.788)	0	0	0
2010/04/29	R207 2010/08/05	9.25	Call	Bond Future	0.0000	3,633.0000	100.000	0	0	0
2010/04/29	R207 2010/08/05	9.25	Put	Bond Future	0.0000	357.0000	100.000	0	0	100
2010/04/29	R207 2010/08/05	8.25	Put	Bond Future	0.0000	3,118.0000	100.000	0	0	0
2010/04/29	R207 2010/08/05	8.25	Call	Bond Future	0.0000	455.0000	100.000	0	0	100
2010/04/29	R207 2010/11/04			Bond Future	8.7770	8.7220	(0.627)	0.0000	0.0000	0
2010/04/29	R207 2010/11/04	9.25	Call	Bond Future	3,673.0000	3,901.0000	6.207	0	0	0
2010/04/29	R207 2010/11/04	9.25	Put	Bond Future	968.0000	874.0000	(9.711)	0	0	0
2010/04/29	R207 2010/11/04	9.30	Call	Bond Future	3,876.0000	4,110.0000	6.037	0	0	0
2010/04/29	R207 2010/11/04	9.30	Put	Bond Future	891.0000	803.0000	(9.877)	0	0	0
2010/04/29	R207 2010/11/04	9.20	Call	Bond Future	3,475.0000	3,697.0000	6.388	0	0	0
2010/04/29	R207 2010/11/04	9.20	Put	Bond Future	1,051.0000	951.0000	(9.515)	0	0	0
2010/04/29	R208 2010/05/06			Bond Future	8.7060	8.6650	(0.471)	0.0000	0.0000	0
2010/04/29	R208 2010/05/06	9.25	Call	Bond Future	3,347.0000	3,606.0000	7.738	0	0	0
2010/04/29	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/29	R208 2010/08/05			Bond Future	8.7730	8.7300	(0.490)	0.0000	0.0000	6,287
2010/04/29	R208 2010/08/05	9.50	Call	Bond Future	4,593.0000	4,826.0000	5.073	0	0	0
2010/04/29	R208 2010/08/05	9.50	Put	Bond Future	238.0000	204.0000	(14.286)	0	0	0
2010/04/29	R208 2010/11/04			Bond Future	8.8100	8.7660	(0.499)	0.0000	0.0000	0
2010/04/29	R208 2010/11/04	9.25	Call	Bond Future	3,642.0000	3,829.0000	5.135	0	0	0
2010/04/29	R208 2010/11/04	9.25	Put	Bond Future	1,013.0000	931.0000	(8.095)	0	0	0
2010/04/29	R208 2010/11/04	9.30	Call	Bond Future	3,851.0000	4,043.0000	4.986	0	0	0
2010/04/29	R208 2010/11/04	9.30	Put	Bond Future	929.0000	853.0000	(8.181)	0	0	0
2010/04/29	R208 2010/11/04	9.20	Call	Bond Future	3,438.0000	3,620.0000	5.294	0	0	0
2010/04/29	R208 2010/11/04	9.20	Put	Bond Future	1,102.0000	1,015.0000	(7.895)	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
2010/04/29	R209 2010/05/06			Bond Future	8.8040	8.7530	(0.579)	0.0000	0.0000	0
2010/04/29	R209 2010/05/06	8.50	Call	Bond Future	5.0000	9.0000	80.000	0	0	0
2010/04/29	R209 2010/05/06	8.50	Put	Bond Future	2,494.0000	2,090.0000	(16.199)	0	0	0
2010/04/29	R209 2010/08/05			Bond Future	8.8510	8.7990	(0.588)	0.0000	0.0000	1,821
2010/04/29	R209 2010/08/05	8.75	Call	Bond Future	1,470.0000	1,650.0000	12.245	0	0	0
2010/04/29	R209 2010/08/05	8.75	Put	Bond Future	2,275.0000	2,042.0000	(10.242)	0	0	0
2010/04/29	R209 2010/11/04			Bond Future	8.8780	8.8250	(0.597)	0.0000	0.0000	0
2010/04/29	R209 2010/11/04	9.00	Call	Bond Future	3,157.0000	3,395.0000	7.539	0	0	0
2010/04/29	R209 2010/11/04	9.00	Put	Bond Future	2,209.0000	2,029.0000	(8.148)	0	0	0
2010/04/29	R209 2010/11/04	9.05	Call	Bond Future	3,377.0000	3,625.0000	7.344	0	0	0
2010/04/29	R209 2010/11/04	9.05	Put	Bond Future	2,047.0000	1,877.0000	(8.305)	0	0	0
2010/04/29	R209 2010/11/04	8.95	Call	Bond Future	2,947.0000	3,176.0000	7.771	0	0	0
2010/04/29	R209 2010/11/04	8.95	Put	Bond Future	2,385.0000	2,196.0000	(7.925)	0	0	0
2010/04/29	TRT1 2010/05/06			Index Future	313.0350	313.8130	0.249	0.0000	0.0000	100
Total										86536.00