



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/04/2010

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
2010/04/01	AL7T 2010/05/06			Index Future	341.8650	344.1400	0.665	0.0000	0.0000	58
2010/04/01	ALBI 2010/05/06			Index Future	314.3730	316.4980	0.676	0.0000	0.0000	1,078
2010/04/01	ALBI 2010/08/05			Index Future	314.4510	316.6190	0.689	0.0000	0.0000	0
2010/04/01	CRD1 2010/05/06			Index Future	137.1970	137.7100	0.374	0.0000	0.0000	2
2010/04/01	GOVI 2010/05/06			GOVI	315.8500	318.0370	0.692	0.0000	0.0000	324
2010/04/01	GOVI 2010/05/06	309.80	Call	GOVI	67,148.0000	85,746.0000	27.697	0	0	0
2010/04/01	GOVI 2010/05/06	309.80	Put	GOVI	6,648.0000	3,376.0000	(49.218)	0	0	0
2010/04/01	GOVI 2010/08/05			GOVI	321.3410	323.5650	0.692	0.0000	0.0000	0
2010/04/01	GOVI 2010/08/05	315.60	Call	GOVI	83,145.0000	98,927.0000	18.981	0	0	0
2010/04/01	GOVI 2010/08/05	315.60	Put	GOVI	25,735.0000	19,277.0000	(25.094)	0	0	0
2010/04/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/01	ILBI 2010/05/06			Index Future	362.5000	362.7160	0.060	0.0000	0.0000	469
2010/04/01	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/01	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/01	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/01	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/01	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/01	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/01	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/01	JBAF 2010/04/21			Jibar Tradeable Future	6.6600	6.6600	0.000	0.0000	0.0000	0
2010/04/01	JBAF 2010/05/19			Jibar Tradeable Future	6.5800	6.5800	0.000	0.0000	0.0000	0
2010/04/01	JBAF 2010/06/15			Jibar Tradeable Future	6.5700	6.5700	0.000	0.0000	0.0000	0
2010/04/01	JBAF 2010/07/21			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/04/01	JBAF 2010/08/18			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/04/01	JBAF 2010/09/15			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/04/01	JBAF 2010/12/15			Jibar Tradeable Future	6.6600	6.6600	0.000	0.0000	0.0000	0
2010/04/01	JBAF 2011/03/16			Jibar Tradeable Future	6.9100	6.9100	0.000	0.0000	0.0000	5,000
2010/04/01	JBAF 2011/06/15			Jibar Tradeable Future	7.2400	7.2400	0.000	0.0000	0.0000	5,000
2010/04/01	JBAF 2011/09/21			Jibar Tradeable Future	7.5600	7.5600	0.000	0.0000	0.0000	3,500
2010/04/01	JBAF 2011/12/21			Jibar Tradeable Future	7.8700	7.8700	0.000	0.0000	0.0000	7,500
2010/04/01	JBAF 2012/03/20			Jibar Tradeable Future	7.9500	7.9500	0.000	0.0000	0.0000	0
2010/04/01	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/01	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/01	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/01	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/01	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/04/01	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/01	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/01	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/01	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/01	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/01	OTH1 2010/05/06			Index Future	305.8820	307.9550	0.678	0.0000	0.0000	3
2010/04/01	R155 2010/05/06			Bond Future	7.0260	6.9210	(1.494)	0.0000	0.0000	0
2010/04/01	R155 2010/05/06	7.50	Call	Bond Future	616.0000	748.0000	21.429	0	0	0
2010/04/01	R155 2010/05/06	7.50	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2010/04/01	R155 2010/05/06	7.55	Call	Bond Future	678.0000	811.0000	19.617	0	0	0
2010/04/01	R155 2010/05/06	7.55	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0

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2010/04/01	R155 2010/05/06	7.45	Call	Bond Future	554.0000	685.0000	23.646	0	0	0
2010/04/01	R155 2010/05/06	7.45	Put	Bond Future	8.0000	3.0000	(62.500)	0	0	0
2010/04/01	R157 2010/05/06			Bond Future	7.9690	7.8660	(1.293)	0.0000	0.0000	6,105
2010/04/01	R157 2010/05/06	8.50	Call	Bond Future	2,593.0000	3,087.0000	19.051	0	0	0
2010/04/01	R157 2010/05/06	8.50	Put	Bond Future	20.0000	6.0000	(70.000)	0	0	0
2010/04/01	R157 2010/05/06	8.00	Call	Bond Future	631.0000	937.0000	48.494	0	0	0
2010/04/01	R157 2010/05/06	8.00	Put	Bond Future	479.0000	278.0000	(41.962)	0	0	0
2010/04/01	R157 2010/05/06	7.90	Call	Bond Future	397.0000	631.0000	58.942	0	0	10
2010/04/01	R157 2010/05/06	7.90	Put	Bond Future	737.0000	463.0000	(37.178)	0	0	0
2010/04/01	R157 2010/08/05			Bond Future	8.0450	7.9350	(1.367)	0.0000	0.0000	0
2010/04/01	R157 2010/08/05	8.75	Call	Bond Future	3,441.0000	3,897.0000	13.252	0	0	0
2010/04/01	R157 2010/08/05	8.75	Put	Bond Future	196.0000	135.0000	(31.122)	0	0	0
2010/04/01	R157 2010/08/05	8.50	Call	Bond Future	2,502.0000	2,910.0000	16.307	0	0	0
2010/04/01	R157 2010/08/05	8.50	Put	Bond Future	395.0000	286.0000	(27.595)	0	0	500
2010/04/01	R157 2010/08/05	9.00	Call	Bond Future	4,458.0000	4,944.0000	10.902	0	0	0
2010/04/01	R157 2010/08/05	9.00	Put	Bond Future	88.0000	58.0000	(34.091)	0	0	500
2010/04/01	R157 2010/08/05	8.25	Put	Bond Future	728.0000	552.0000	(24.176)	0	0	0
2010/04/01	R157 2010/08/05	8.25	Call	Bond Future	1,683.0000	2,024.0000	20.261	0	0	500
2010/04/01	R157 2010/11/04			Bond Future	8.0610	7.9440	(1.451)	0.0000	0.0000	0
2010/04/01	R157 2010/11/04	8.50	Call	Bond Future	2,677.0000	3,055.0000	14.120	0	0	0
2010/04/01	R157 2010/11/04	8.50	Put	Bond Future	734.0000	587.0000	(20.027)	0	0	0
2010/04/01	R157 2010/11/04	8.55	Call	Bond Future	2,831.0000	3,218.0000	13.670	0	0	0
2010/04/01	R157 2010/11/04	8.55	Put	Bond Future	669.0000	531.0000	(20.628)	0	0	0
2010/04/01	R157 2010/11/04	8.45	Call	Bond Future	2,528.0000	2,895.0000	14.517	0	0	0
2010/04/01	R157 2010/11/04	8.45	Put	Bond Future	804.0000	646.0000	(19.652)	0	0	0
2010/04/01	R186 2010/05/06			Bond Future	8.8250	8.7030	(1.382)	0.0000	0.0000	18,696
2010/04/01	R186 2010/05/06	9.00	Call	Bond Future	2,174.0000	3,080.0000	41.674	0	0	0
2010/04/01	R186 2010/05/06	9.00	Put	Bond Future	520.0000	252.0000	(51.538)	0	0	0
2010/04/01	R186 2010/08/05			Bond Future	8.8880	8.7620	(1.418)	0.0000	0.0000	0
2010/04/01	R186 2010/08/05	9.25	Call	Bond Future	4,522.0000	5,400.0000	19.416	0	0	0
2010/04/01	R186 2010/08/05	9.25	Put	Bond Future	1,192.0000	875.0000	(26.594)	0	0	0
2010/04/01	R186 2010/08/05	8.75	Call	Bond Future	1,892.0000	2,438.0000	28.858	0	0	1,300
2010/04/01	R186 2010/08/05	8.75	Put	Bond Future	3,201.0000	2,553.0000	(20.244)	0	0	0

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2010/04/01	R186 2010/08/05	9.75	Call	Bond Future	8,054.0000	9,132.0000	13.385	0	0	0
2010/04/01	R186 2010/08/05	9.75	Put	Bond Future	359.0000	242.0000	(32.591)	0	0	1,300
2010/04/01	R186 2010/08/05	10.00	Call	Bond Future	9,965.0000	11,095.0000	11.340	0	0	0
2010/04/01	R186 2010/08/05	10.00	Put	Bond Future	184.0000	120.0000	(34.783)	0	0	3,000
2010/04/01	R186 2010/11/04			Bond Future	8.9190	8.7890	(1.458)	0.0000	0.0000	0
2010/04/01	R186 2010/11/04	9.25	Call	Bond Future	5,281.0000	6,091.0000	15.338	0	0	0
2010/04/01	R186 2010/11/04	9.25	Put	Bond Future	2,265.0000	1,857.0000	(18.013)	0	0	0
2010/04/01	R186 2010/11/04	9.30	Call	Bond Future	5,560.0000	6,392.0000	14.964	0	0	0
2010/04/01	R186 2010/11/04	9.30	Put	Bond Future	2,099.0000	1,712.0000	(18.437)	0	0	0
2010/04/01	R186 2010/11/04	9.20	Call	Bond Future	5,009.0000	5,796.0000	15.712	0	0	0
2010/04/01	R186 2010/11/04	9.20	Put	Bond Future	2,441.0000	2,010.0000	(17.657)	0	0	0
2010/04/01	R201 2010/05/06			Bond Future	7.9840	7.8490	(1.691)	0.0000	0.0000	486
2010/04/01	R201 2010/05/06	8.50	Call	Bond Future	1,988.0000	2,499.0000	25.704	0	0	0
2010/04/01	R201 2010/05/06	8.50	Put	Bond Future	17.0000	4.0000	(76.471)	0	0	0
2010/04/01	R201 2010/08/05			Bond Future	8.0700	7.9260	(1.784)	0.0000	0.0000	0
2010/04/01	R201 2010/08/05	9.00	Call	Bond Future	3,437.0000	3,931.0000	14.373	0	0	0
2010/04/01	R201 2010/08/05	9.00	Put	Bond Future	91.0000	54.0000	(40.659)	0	0	0
2010/04/01	R201 2010/11/04			Bond Future	8.0860	7.9320	(1.905)	0.0000	0.0000	0
2010/04/01	R201 2010/11/04	8.50	Call	Bond Future	2,135.0000	2,513.0000	17.705	0	0	0
2010/04/01	R201 2010/11/04	8.50	Put	Bond Future	702.0000	540.0000	(23.077)	0	0	0
2010/04/01	R201 2010/11/04	8.55	Call	Bond Future	2,250.0000	2,638.0000	17.244	0	0	0
2010/04/01	R201 2010/11/04	8.55	Put	Bond Future	645.0000	494.0000	(23.411)	0	0	0
2010/04/01	R201 2010/11/04	8.45	Call	Bond Future	2,022.0000	2,390.0000	18.200	0	0	0
2010/04/01	R201 2010/11/04	8.45	Put	Bond Future	761.0000	589.0000	(22.602)	0	0	0
2010/04/01	R203 2010/05/06			Bond Future	8.4700	8.3770	(1.098)	0.0000	0.0000	1,710
2010/04/01	R203 2010/05/06	9.00	Call	Bond Future	2,812.0000	3,295.0000	17.176	0	0	0
2010/04/01	R203 2010/05/06	9.00	Put	Bond Future	28.0000	12.0000	(57.143)	0	0	0
2010/04/01	R203 2010/08/05			Bond Future	8.5480	8.4520	(1.123)	0.0000	0.0000	1,607
2010/04/01	R203 2010/08/05	9.25	Call	Bond Future	3,861.0000	4,287.0000	11.033	0	0	0
2010/04/01	R203 2010/08/05	9.25	Put	Bond Future	302.0000	228.0000	(24.503)	0	0	0
2010/04/01	R203 2010/11/04			Bond Future	8.5840	8.4820	(1.188)	0.0000	0.0000	0
2010/04/01	R203 2010/11/04	9.25	Call	Bond Future	3,911.0000	4,315.0000	10.330	0	0	0
2010/04/01	R203 2010/11/04	9.25	Put	Bond Future	622.0000	509.0000	(18.167)	0	0	0

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2010/04/01	R203 2010/11/04	9.30	Call	Bond Future	4,096.0000	4,509.0000	10.083	0	0	0
2010/04/01	R203 2010/11/04	9.30	Put	Bond Future	565.0000	462.0000	(18.230)	0	0	0
2010/04/01	R203 2010/11/04	9.20	Call	Bond Future	3,729.0000	4,126.0000	10.646	0	0	0
2010/04/01	R203 2010/11/04	9.20	Put	Bond Future	682.0000	562.0000	(17.595)	0	0	0
2010/04/01	R204 2010/05/06			Bond Future	8.5500	8.4580	(1.076)	0.0000	0.0000	1,552
2010/04/01	R204 2010/05/06	9.00	Call	Bond Future	2,657.0000	3,170.0000	19.307	0	0	200
2010/04/01	R204 2010/05/06	9.00	Put	Bond Future	56.0000	26.0000	(53.571)	0	0	0
2010/04/01	R204 2010/05/06	9.50	Call	Bond Future	5,388.0000	5,930.0000	10.059	0	0	0
2010/04/01	R204 2010/05/06	9.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	200
2010/04/01	R204 2010/05/06	8.50	Put	Bond Future	846.0000	564.0000	(33.333)	0	0	0
2010/04/01	R204 2010/05/06	8.50	Call	Bond Future	551.0000	812.0000	47.368	0	0	200
2010/04/01	R204 2010/08/05			Bond Future	8.6250	8.5290	(1.113)	0.0000	0.0000	0
2010/04/01	R204 2010/08/05	9.25	Call	Bond Future	3,906.0000	4,363.0000	11.700	0	0	0
2010/04/01	R204 2010/08/05	9.25	Put	Bond Future	406.0000	310.0000	(23.645)	0	0	0
2010/04/01	R204 2010/11/04			Bond Future	8.6580	8.5580	(1.155)	0.0000	0.0000	0
2010/04/01	R204 2010/11/04	9.25	Call	Bond Future	4,117.0000	4,539.0000	10.250	0	0	0
2010/04/01	R204 2010/11/04	9.25	Put	Bond Future	870.0000	729.0000	(16.207)	0	0	0
2010/04/01	R204 2010/11/04	9.30	Call	Bond Future	4,313.0000	4,743.0000	9.970	0	0	0
2010/04/01	R204 2010/11/04	9.30	Put	Bond Future	798.0000	665.0000	(16.667)	0	0	0
2010/04/01	R204 2010/11/04	9.20	Call	Bond Future	3,925.0000	4,338.0000	10.522	0	0	0
2010/04/01	R204 2010/11/04	9.20	Put	Bond Future	947.0000	797.0000	(15.839)	0	0	0
2010/04/01	R206 2010/05/06			Bond Future	7.9910	7.8560	(1.689)	0.0000	0.0000	0
2010/04/01	R206 2010/05/06	8.75	Call	Bond Future	2,325.0000	2,745.0000	18.065	0	0	0
2010/04/01	R206 2010/05/06	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/04/01	R206 2010/08/05			Bond Future	8.0990	7.9520	(1.815)	0.0000	0.0000	0
2010/04/01	R206 2010/08/05	9.00	Call	Bond Future	2,642.0000	3,044.0000	15.216	0	0	0
2010/04/01	R206 2010/08/05	9.00	Put	Bond Future	62.0000	36.0000	(41.935)	0	0	0
2010/04/01	R206 2010/11/04			Bond Future	8.1170	7.9580	(1.959)	0.0000	0.0000	0
2010/04/01	R206 2010/11/04	8.50	Call	Bond Future	1,537.0000	1,843.0000	19.909	0	0	0
2010/04/01	R206 2010/11/04	8.50	Put	Bond Future	499.0000	370.0000	(25.852)	0	0	0
2010/04/01	R206 2010/11/04	8.55	Call	Bond Future	1,628.0000	1,943.0000	19.349	0	0	0
2010/04/01	R206 2010/11/04	8.55	Put	Bond Future	455.0000	335.0000	(26.374)	0	0	0
2010/04/01	R206 2010/11/04	8.45	Call	Bond Future	1,448.0000	1,746.0000	20.580	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
2010/04/01	R206 2010/11/04	8.45	Put	Bond Future	544.0000	407.0000	(25.184)	0	0	0
2010/04/01	R207 2010/05/06			Bond Future	8.6690	8.5570	(1.292)	0.0000	0.0000	737
2010/04/01	R207 2010/05/06	9.25	Call	Bond Future	3,466.0000	4,134.0000	19.273	0	0	0
2010/04/01	R207 2010/05/06	9.25	Put	Bond Future	24.0000	8.0000	(66.667)	0	0	0
2010/04/01	R207 2010/08/05			Bond Future	8.7440	8.6270	(1.338)	0.0000	0.0000	0
2010/04/01	R207 2010/08/05	9.50	Call	Bond Future	4,664.0000	5,272.0000	13.036	0	0	0
2010/04/01	R207 2010/08/05	9.50	Put	Bond Future	313.0000	223.0000	(28.754)	0	0	0
2010/04/01	R207 2010/11/04			Bond Future	8.7760	8.6550	(1.379)	0.0000	0.0000	0
2010/04/01	R207 2010/11/04	9.25	Call	Bond Future	3,865.0000	4,369.0000	13.040	0	0	0
2010/04/01	R207 2010/11/04	9.25	Put	Bond Future	1,154.0000	949.0000	(17.764)	0	0	0
2010/04/01	R207 2010/11/04	9.30	Call	Bond Future	4,056.0000	4,572.0000	12.722	0	0	0
2010/04/01	R207 2010/11/04	9.30	Put	Bond Future	1,065.0000	872.0000	(18.122)	0	0	0
2010/04/01	R207 2010/11/04	9.20	Call	Bond Future	3,679.0000	4,170.0000	13.346	0	0	0
2010/04/01	R207 2010/11/04	9.20	Put	Bond Future	1,249.0000	1,031.0000	(17.454)	0	0	0
2010/04/01	R208 2010/05/06			Bond Future	8.7670	8.6340	(1.517)	0.0000	0.0000	5,004
2010/04/01	R208 2010/05/06	9.25	Call	Bond Future	3,009.0000	3,817.0000	26.853	0	0	0
2010/04/01	R208 2010/05/06	9.25	Put	Bond Future	46.0000	14.0000	(69.565)	0	0	0
2010/04/01	R208 2010/08/05			Bond Future	8.8360	8.6990	(1.550)	0.0000	0.0000	1,249
2010/04/01	R208 2010/08/05	9.50	Call	Bond Future	4,380.0000	5,099.0000	16.416	0	0	0
2010/04/01	R208 2010/08/05	9.50	Put	Bond Future	414.0000	284.0000	(31.401)	0	0	0
2010/04/01	R208 2010/11/04			Bond Future	8.8710	8.7290	(1.601)	0.0000	0.0000	0
2010/04/01	R208 2010/11/04	9.25	Call	Bond Future	3,425.0000	4,032.0000	17.723	0	0	0
2010/04/01	R208 2010/11/04	9.25	Put	Bond Future	1,167.0000	907.0000	(22.279)	0	0	0
2010/04/01	R208 2010/11/04	9.30	Call	Bond Future	3,619.0000	4,243.0000	17.242	0	0	0
2010/04/01	R208 2010/11/04	9.30	Put	Bond Future	1,068.0000	826.0000	(22.659)	0	0	0
2010/04/01	R208 2010/11/04	9.20	Call	Bond Future	3,236.0000	3,826.0000	18.232	0	0	0
2010/04/01	R208 2010/11/04	9.20	Put	Bond Future	1,271.0000	994.0000	(21.794)	0	0	0
2010/04/01	R209 2010/05/06			Bond Future	8.8390	8.7070	(1.493)	0.0000	0.0000	1,798
2010/04/01	R209 2010/05/06	8.50	Call	Bond Future	139.0000	316.0000	127.338	0	0	0
2010/04/01	R209 2010/05/06	8.50	Put	Bond Future	2,907.0000	2,026.0000	(30.306)	0	0	0
2010/04/01	R209 2010/08/05			Bond Future	8.8870	8.7520	(1.519)	0.0000	0.0000	0
2010/04/01	R209 2010/08/05	8.75	Call	Bond Future	1,586.0000	2,083.0000	31.337	0	0	0
2010/04/01	R209 2010/08/05	8.75	Put	Bond Future	2,674.0000	2,099.0000	(21.503)	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
2010/04/01	R209 2010/11/04			Bond Future	8.9120	8.7730	(1.560)	0.0000	0.0000	0
2010/04/01	R209 2010/11/04	9.00	Call	Bond Future	3,307.0000	3,943.0000	19.232	0	0	0
2010/04/01	R209 2010/11/04	9.00	Put	Bond Future	2,625.0000	2,164.0000	(17.562)	0	0	0
2010/04/01	R209 2010/11/04	9.05	Call	Bond Future	3,509.0000	4,167.0000	18.752	0	0	0
2010/04/01	R209 2010/11/04	9.05	Put	Bond Future	2,445.0000	2,005.0000	(17.996)	0	0	0
2010/04/01	R209 2010/11/04	8.95	Call	Bond Future	3,112.0000	3,725.0000	19.698	0	0	0
2010/04/01	R209 2010/11/04	8.95	Put	Bond Future	2,816.0000	2,331.0000	(17.223)	0	0	0
2010/04/01	TRT1 2010/05/06			Index Future	311.9770	314.1280	0.689	0.0000	0.0000	100
Total										72688.00