



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/04/2010

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
2010/04/15	AL7T 2010/05/06			Index Future	341.8240	341.6450	(0.052)	0.0000	0.0000	58
2010/04/15	ALBI 2010/05/06			Index Future	314.5520	315.6460	0.348	0.0000	0.0000	1,062
2010/04/15	ALBI 2010/08/05			Index Future	314.6090	315.7000	0.347	0.0000	0.0000	0
2010/04/15	CRD1 2010/05/06			Index Future	137.6750	137.9440	0.195	0.0000	0.0000	2
2010/04/15	GOVI 2010/05/06			GOVI	316.0580	317.1460	0.344	0.0000	0.0000	324
2010/04/15	GOVI 2010/05/06	309.80	Call	GOVI	65,528.0000	75,191.0000	14.746	0	0	0
2010/04/15	GOVI 2010/05/06	309.80	Put	GOVI	2,948.0000	1,731.0000	(41.282)	0	0	0
2010/04/15	GOVI 2010/08/05			GOVI	321.5310	322.6360	0.344	0.0000	0.0000	0
2010/04/15	GOVI 2010/08/05	315.60	Call	GOVI	81,984.0000	89,738.0000	9.458	0	0	0
2010/04/15	GOVI 2010/08/05	315.60	Put	GOVI	22,674.0000	19,378.0000	(14.536)	0	0	0
2010/04/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/15	ILBI 2010/05/06			Index Future	362.1380	362.1320	(0.002)	0.0000	0.0000	497
2010/04/15	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/15	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/15	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/15	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/15	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/15	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/15	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/15	JBAF 2010/04/21			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	500
2010/04/15	JBAF 2010/05/19			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	0
2010/04/15	JBAF 2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/04/15	JBAF 2010/07/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/15	JBAF 2010/08/18			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/15	JBAF 2010/09/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	1,000
2010/04/15	JBAF 2010/12/15			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	0
2010/04/15	JBAF 2011/03/16			Jibar Tradeable Future	6.8400	6.8400	0.000	0.0000	0.0000	5,000
2010/04/15	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	5,000
2010/04/15	JBAF 2011/09/21			Jibar Tradeable Future	7.4800	7.4800	0.000	0.0000	0.0000	3,500
2010/04/15	JBAF 2011/12/21			Jibar Tradeable Future	7.7900	7.7900	0.000	0.0000	0.0000	7,500
2010/04/15	JBAF 2012/03/20			Jibar Tradeable Future	7.9100	7.9100	0.000	0.0000	0.0000	0
2010/04/15	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/15	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/15	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/15	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/15	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	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
2010/04/15	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/15	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/15	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/15	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/15	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/15	OTH1 2010/05/06			Index Future	306.0000	307.1170	0.365	0.0000	0.0000	3
2010/04/15	R155 2010/05/06			Bond Future	7.0160	6.9210	(1.354)	0.0000	0.0000	0
2010/04/15	R155 2010/05/06	7.50	Call	Bond Future	624.0000	746.0000	19.551	0	0	0
2010/04/15	R155 2010/05/06	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/15	R155 2010/05/06	7.55	Call	Bond Future	688.0000	810.0000	17.733	0	0	0
2010/04/15	R155 2010/05/06	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2010/04/15	R155 2010/05/06	7.45	Call	Bond Future	561.0000	682.0000	21.569	0	0	0
2010/04/15	R155 2010/05/06	7.45	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2010/04/15	R157 2010/05/06			Bond Future	7.9170	7.8650	(0.657)	0.0000	0.0000	6,105
2010/04/15	R157 2010/05/06	8.50	Call	Bond Future	2,831.0000	3,086.0000	9.007	0	0	0
2010/04/15	R157 2010/05/06	8.50	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2010/04/15	R157 2010/05/06	8.00	Call	Bond Future	666.0000	835.0000	25.375	0	0	0
2010/04/15	R157 2010/05/06	8.00	Put	Bond Future	258.0000	171.0000	(33.721)	0	0	0
2010/04/15	R157 2010/05/06	7.90	Call	Bond Future	390.0000	513.0000	31.538	0	0	10
2010/04/15	R157 2010/05/06	7.90	Put	Bond Future	474.0000	340.0000	(28.270)	0	0	0
2010/04/15	R157 2010/08/05			Bond Future	7.9900	7.9350	(0.688)	0.0000	0.0000	0
2010/04/15	R157 2010/08/05	8.75	Call	Bond Future	3,636.0000	3,869.0000	6.408	0	0	0
2010/04/15	R157 2010/08/05	8.75	Put	Bond Future	133.0000	107.0000	(19.549)	0	0	0
2010/04/15	R157 2010/08/05	8.50	Call	Bond Future	2,658.0000	2,867.0000	7.863	0	0	0
2010/04/15	R157 2010/08/05	8.50	Put	Bond Future	293.0000	243.0000	(17.065)	0	0	500
2010/04/15	R157 2010/08/05	9.00	Call	Bond Future	4,682.0000	4,929.0000	5.276	0	0	0
2010/04/15	R157 2010/08/05	9.00	Put	Bond Future	54.0000	43.0000	(20.370)	0	0	0
2010/04/15	R157 2010/08/05	8.25	Put	Bond Future	579.0000	495.0000	(14.508)	0	0	0
2010/04/15	R157 2010/08/05	8.25	Call	Bond Future	1,792.0000	1,967.0000	9.766	0	0	500
2010/04/15	R157 2010/11/04			Bond Future	8.0170	7.9480	(0.861)	0.0000	0.0000	0
2010/04/15	R157 2010/11/04	8.50	Call	Bond Future	2,775.0000	3,001.0000	8.144	0	0	0
2010/04/15	R157 2010/11/04	8.50	Put	Bond Future	635.0000	551.0000	(13.228)	0	0	0
2010/04/15	R157 2010/11/04	8.55	Call	Bond Future	2,934.0000	3,166.0000	7.907	0	0	0
2010/04/15	R157 2010/11/04	8.55	Put	Bond Future	575.0000	497.0000	(13.565)	0	0	0
2010/04/15	R157 2010/11/04	8.45	Call	Bond Future	2,621.0000	2,840.0000	8.356	0	0	0
2010/04/15	R157 2010/11/04	8.45	Put	Bond Future	700.0000	609.0000	(13.000)	0	0	0
2010/04/15	R186 2010/05/06			Bond Future	8.8350	8.7840	(0.577)	0.0000	0.0000	18,696
2010/04/15	R186 2010/05/06	9.00	Call	Bond Future	1,894.0000	2,265.0000	19.588	0	0	0
2010/04/15	R186 2010/05/06	9.00	Put	Bond Future	336.0000	218.0000	(35.119)	0	0	0
2010/04/15	R186 2010/08/05			Bond Future	8.9090	8.8460	(0.707)	0.0000	0.0000	2,231
2010/04/15	R186 2010/08/05	9.25	Call	Bond Future	4,258.0000	4,680.0000	9.911	0	0	0
2010/04/15	R186 2010/08/05	9.25	Put	Bond Future	1,125.0000	954.0000	(15.200)	0	0	0
2010/04/15	R186 2010/08/05	8.75	Call	Bond Future	1,672.0000	1,916.0000	14.593	0	0	1,300
2010/04/15	R186 2010/08/05	8.75	Put	Bond Future	3,178.0000	2,829.0000	(10.982)	0	0	0

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2010/04/15	R186 2010/08/05	9.75	Call	Bond Future	7,809.0000	8,342.0000	6.825	0	0	0
2010/04/15	R186 2010/08/05	9.75	Put	Bond Future	311.0000	251.0000	(19.293)	0	0	1,300
2010/04/15	R186 2010/08/05	10.00	Call	Bond Future	9,735.0000	10,296.0000	5.763	0	0	0
2010/04/15	R186 2010/08/05	10.00	Put	Bond Future	152.0000	119.0000	(21.711)	0	0	3,000
2010/04/15	R186 2010/11/04			Bond Future	8.9430	8.8780	(0.727)	0.0000	0.0000	0
2010/04/15	R186 2010/11/04	9.25	Call	Bond Future	5,027.0000	5,415.0000	7.718	0	0	0
2010/04/15	R186 2010/11/04	9.25	Put	Bond Future	2,234.0000	2,017.0000	(9.714)	0	0	0
2010/04/15	R186 2010/11/04	9.30	Call	Bond Future	5,304.0000	5,704.0000	7.541	0	0	0
2010/04/15	R186 2010/11/04	9.30	Put	Bond Future	2,065.0000	1,860.0000	(9.927)	0	0	0
2010/04/15	R186 2010/11/04	9.20	Call	Bond Future	4,758.0000	5,133.0000	7.881	0	0	0
2010/04/15	R186 2010/11/04	9.20	Put	Bond Future	2,412.0000	2,183.0000	(9.494)	0	0	0
2010/04/15	R201 2010/05/06			Bond Future	7.8380	7.8070	(0.396)	0.0000	0.0000	486
2010/04/15	R201 2010/05/06	8.50	Call	Bond Future	2,538.0000	2,658.0000	4.728	0	0	0
2010/04/15	R201 2010/05/06	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/15	R201 2010/08/05			Bond Future	7.9140	7.8800	(0.430)	0.0000	0.0000	0
2010/04/15	R201 2010/08/05	9.00	Call	Bond Future	3,961.0000	4,081.0000	3.030	0	0	0
2010/04/15	R201 2010/08/05	9.00	Put	Bond Future	40.0000	34.0000	(15.000)	0	0	0
2010/04/15	R201 2010/11/04			Bond Future	7.9350	7.8880	(0.592)	0.0000	0.0000	0
2010/04/15	R201 2010/11/04	8.50	Call	Bond Future	2,472.0000	2,594.0000	4.935	0	0	0
2010/04/15	R201 2010/11/04	8.50	Put	Bond Future	510.0000	466.0000	(8.627)	0	0	0
2010/04/15	R201 2010/11/04	8.55	Call	Bond Future	2,599.0000	2,723.0000	4.771	0	0	0
2010/04/15	R201 2010/11/04	8.55	Put	Bond Future	465.0000	424.0000	(8.817)	0	0	0
2010/04/15	R201 2010/11/04	8.45	Call	Bond Future	2,349.0000	2,467.0000	5.023	0	0	0
2010/04/15	R201 2010/11/04	8.45	Put	Bond Future	559.0000	511.0000	(8.587)	0	0	0
2010/04/15	R203 2010/05/06			Bond Future	8.4680	8.4170	(0.602)	0.0000	0.0000	1,710
2010/04/15	R203 2010/05/06	9.00	Call	Bond Future	2,801.0000	3,071.0000	9.639	0	0	0
2010/04/15	R203 2010/05/06	9.00	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2010/04/15	R203 2010/08/05			Bond Future	8.5470	8.4930	(0.632)	0.0000	0.0000	1,607
2010/04/15	R203 2010/08/05	9.25	Call	Bond Future	3,817.0000	4,057.0000	6.288	0	0	0
2010/04/15	R203 2010/08/05	9.25	Put	Bond Future	253.0000	212.0000	(16.206)	0	0	0
2010/04/15	R203 2010/11/04			Bond Future	8.5960	8.5280	(0.791)	0.0000	0.0000	0
2010/04/15	R203 2010/11/04	9.25	Call	Bond Future	3,819.0000	4,086.0000	6.991	0	0	0
2010/04/15	R203 2010/11/04	9.25	Put	Bond Future	590.0000	514.0000	(12.881)	0	0	0

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2010/04/15	R203 2010/11/04	9.30	Call	Bond Future	4,005.0000	4,278.0000	6.816	0	0	0
2010/04/15	R203 2010/11/04	9.30	Put	Bond Future	535.0000	464.0000	(13.271)	0	0	0
2010/04/15	R203 2010/11/04	9.20	Call	Bond Future	3,636.0000	3,898.0000	7.206	0	0	0
2010/04/15	R203 2010/11/04	9.20	Put	Bond Future	649.0000	568.0000	(12.481)	0	0	0
2010/04/15	R204 2010/05/06			Bond Future	8.5580	8.5170	(0.479)	0.0000	0.0000	1,552
2010/04/15	R204 2010/05/06	9.00	Call	Bond Future	2,572.0000	2,805.0000	9.059	0	0	200
2010/04/15	R204 2010/05/06	9.00	Put	Bond Future	18.0000	9.0000	(50.000)	0	0	0
2010/04/15	R204 2010/05/06	9.50	Call	Bond Future	5,340.0000	5,581.0000	4.513	0	0	0
2010/04/15	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/15	R204 2010/05/06	8.50	Put	Bond Future	726.0000	578.0000	(20.386)	0	0	0
2010/04/15	R204 2010/05/06	8.50	Call	Bond Future	384.0000	478.0000	24.479	0	0	200
2010/04/15	R204 2010/08/05			Bond Future	8.6340	8.5910	(0.498)	0.0000	0.0000	1,112
2010/04/15	R204 2010/08/05	9.25	Call	Bond Future	3,804.0000	4,006.0000	5.310	0	0	0
2010/04/15	R204 2010/08/05	9.25	Put	Bond Future	355.0000	311.0000	(12.394)	0	0	0
2010/04/15	R204 2010/11/04			Bond Future	8.6810	8.6250	(0.645)	0.0000	0.0000	0
2010/04/15	R204 2010/11/04	9.25	Call	Bond Future	3,965.0000	4,196.0000	5.826	0	0	0
2010/04/15	R204 2010/11/04	9.25	Put	Bond Future	847.0000	764.0000	(9.799)	0	0	0
2010/04/15	R204 2010/11/04	9.30	Call	Bond Future	4,160.0000	4,396.0000	5.673	0	0	0
2010/04/15	R204 2010/11/04	9.30	Put	Bond Future	774.0000	696.0000	(10.078)	0	0	0
2010/04/15	R204 2010/11/04	9.20	Call	Bond Future	3,774.0000	3,999.0000	5.962	0	0	0
2010/04/15	R204 2010/11/04	9.20	Put	Bond Future	924.0000	835.0000	(9.632)	0	0	0
2010/04/15	R206 2010/05/06			Bond Future	7.8420	7.8110	(0.395)	0.0000	0.0000	0
2010/04/15	R206 2010/05/06	8.75	Call	Bond Future	2,788.0000	2,885.0000	3.479	0	0	0
2010/04/15	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/15	R206 2010/08/05			Bond Future	7.9370	7.9030	(0.428)	0.0000	0.0000	0
2010/04/15	R206 2010/08/05	9.00	Call	Bond Future	3,078.0000	3,173.0000	3.086	0	0	0
2010/04/15	R206 2010/08/05	9.00	Put	Bond Future	26.0000	21.0000	(19.231)	0	0	0
2010/04/15	R206 2010/11/04			Bond Future	7.9590	7.9100	(0.616)	0.0000	0.0000	0
2010/04/15	R206 2010/11/04	8.50	Call	Bond Future	1,818.0000	1,918.0000	5.501	0	0	0
2010/04/15	R206 2010/11/04	8.50	Put	Bond Future	347.0000	313.0000	(9.798)	0	0	0
2010/04/15	R206 2010/11/04	8.55	Call	Bond Future	1,919.0000	2,022.0000	5.367	0	0	0
2010/04/15	R206 2010/11/04	8.55	Put	Bond Future	314.0000	282.0000	(10.191)	0	0	0
2010/04/15	R206 2010/11/04	8.45	Call	Bond Future	1,720.0000	1,817.0000	5.640	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
2010/04/15	R206 2010/11/04	8.45	Put	Bond Future	384.0000	347.0000	(9.635)	0	0	0
2010/04/15	R207 2010/05/06			Bond Future	8.6680	8.6170	(0.588)	0.0000	0.0000	737
2010/04/15	R207 2010/05/06	9.25	Call	Bond Future	3,453.0000	3,761.0000	8.920	0	0	0
2010/04/15	R207 2010/05/06	9.25	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2010/04/15	R207 2010/08/05			Bond Future	8.7530	8.6890	(0.731)	0.0000	0.0000	0
2010/04/15	R207 2010/08/05	9.50	Call	Bond Future	4,565.0000	4,896.0000	7.251	0	0	0
2010/04/15	R207 2010/08/05	9.50	Put	Bond Future	268.0000	218.0000	(18.657)	0	0	0
2010/04/15	R207 2010/11/04			Bond Future	8.7880	8.7210	(0.762)	0.0000	0.0000	0
2010/04/15	R207 2010/11/04	9.25	Call	Bond Future	3,751.0000	4,024.0000	7.278	0	0	0
2010/04/15	R207 2010/11/04	9.25	Put	Bond Future	1,110.0000	991.0000	(10.721)	0	0	0
2010/04/15	R207 2010/11/04	9.30	Call	Bond Future	3,942.0000	4,222.0000	7.103	0	0	0
2010/04/15	R207 2010/11/04	9.30	Put	Bond Future	1,021.0000	909.0000	(10.970)	0	0	0
2010/04/15	R207 2010/11/04	9.20	Call	Bond Future	3,564.0000	3,829.0000	7.435	0	0	0
2010/04/15	R207 2010/11/04	9.20	Put	Bond Future	1,204.0000	1,077.0000	(10.548)	0	0	0
2010/04/15	R208 2010/05/06			Bond Future	8.7360	8.6850	(0.584)	0.0000	0.0000	5,004
2010/04/15	R208 2010/05/06	9.25	Call	Bond Future	3,166.0000	3,483.0000	10.013	0	0	0
2010/04/15	R208 2010/05/06	9.25	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2010/04/15	R208 2010/08/05			Bond Future	8.8040	8.7510	(0.602)	0.0000	0.0000	1,249
2010/04/15	R208 2010/08/05	9.50	Call	Bond Future	4,485.0000	4,764.0000	6.221	0	0	0
2010/04/15	R208 2010/08/05	9.50	Put	Bond Future	322.0000	273.0000	(15.217)	0	0	0
2010/04/15	R208 2010/11/04			Bond Future	8.8510	8.7850	(0.746)	0.0000	0.0000	0
2010/04/15	R208 2010/11/04	9.25	Call	Bond Future	3,446.0000	3,724.0000	8.067	0	0	0
2010/04/15	R208 2010/11/04	9.25	Put	Bond Future	1,066.0000	942.0000	(11.632)	0	0	0
2010/04/15	R208 2010/11/04	9.30	Call	Bond Future	3,644.0000	3,931.0000	7.876	0	0	0
2010/04/15	R208 2010/11/04	9.30	Put	Bond Future	972.0000	857.0000	(11.831)	0	0	0
2010/04/15	R208 2010/11/04	9.20	Call	Bond Future	3,253.0000	3,523.0000	8.300	0	0	0
2010/04/15	R208 2010/11/04	9.20	Put	Bond Future	1,167.0000	1,034.0000	(11.397)	0	0	0
2010/04/15	R209 2010/05/06			Bond Future	8.8310	8.7810	(0.566)	0.0000	0.0000	1,798
2010/04/15	R209 2010/05/06	8.50	Call	Bond Future	58.0000	86.0000	48.276	0	0	0
2010/04/15	R209 2010/05/06	8.50	Put	Bond Future	2,762.0000	2,392.0000	(13.396)	0	0	0
2010/04/15	R209 2010/08/05			Bond Future	8.8790	8.8270	(0.586)	0.0000	0.0000	0
2010/04/15	R209 2010/08/05	8.75	Call	Bond Future	1,497.0000	1,672.0000	11.690	0	0	0
2010/04/15	R209 2010/08/05	8.75	Put	Bond Future	2,522.0000	2,287.0000	(9.318)	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
2010/04/15	R209 2010/11/04			Bond Future	8.9160	8.8520	(0.718)	0.0000	0.0000	0
2010/04/15	R209 2010/11/04	9.00	Call	Bond Future	3,194.0000	3,473.0000	8.735	0	0	0
2010/04/15	R209 2010/11/04	9.00	Put	Bond Future	2,544.0000	2,321.0000	(8.766)	0	0	0
2010/04/15	R209 2010/11/04	9.05	Call	Bond Future	3,396.0000	3,685.0000	8.510	0	0	0
2010/04/15	R209 2010/11/04	9.05	Put	Bond Future	2,363.0000	2,150.0000	(9.014)	0	0	0
2010/04/15	R209 2010/11/04	8.95	Call	Bond Future	2,999.0000	3,266.0000	8.903	0	0	0
2010/04/15	R209 2010/11/04	8.95	Put	Bond Future	2,735.0000	2,500.0000	(8.592)	0	0	0
2010/04/15	TRT1 2010/05/06			Index Future	312.1880	313.2610	0.344	0.0000	0.0000	100
Total										76043.00