



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 19/04/2010

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
2010/04/19	AL7T 2010/05/06			Index Future	344.0700	344.0800	0.003	0.0000	0.0000	58
2010/04/19	ALBI 2010/05/06			Index Future	316.5450	316.7310	0.059	0.0000	0.0000	1,047
2010/04/19	ALBI 2010/08/05			Index Future	316.5970	316.7810	0.058	0.0000	0.0000	0
2010/04/19	CRD1 2010/05/06			Index Future	138.2790	138.3300	0.037	0.0000	0.0000	2
2010/04/19	GOVI 2010/05/06			GOVI	318.0790	318.2480	0.053	0.0000	0.0000	324
2010/04/19	GOVI 2010/05/06	309.80	Call	GOVI	83,807.0000	85,086.0000	1.526	0	0	0
2010/04/19	GOVI 2010/05/06	309.80	Put	GOVI	1,017.0000	606.0000	(40.413)	0	0	0
2010/04/19	GOVI 2010/08/05			GOVI	323.5830	323.7540	0.053	0.0000	0.0000	0
2010/04/19	GOVI 2010/08/05	315.60	Call	GOVI	96,646.0000	97,462.0000	0.844	0	0	0
2010/04/19	GOVI 2010/08/05	315.60	Put	GOVI	16,816.0000	15,922.0000	(5.316)	0	0	0
2010/04/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/19	ILBI 2010/05/06			Index Future	362.2910	362.5020	0.058	0.0000	0.0000	497
2010/04/19	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/19	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/19	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/19	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/19	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/19	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/19	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/19	JBAF 2010/04/21			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	500
2010/04/19	JBAF 2010/05/19			Jibar Tradeable Future	6.5600	6.4000	(2.439)	0.0000	0.0000	0
2010/04/19	JBAF 2010/06/15			Jibar Tradeable Future	6.5100	6.4080	(1.567)	0.0000	0.0000	0
2010/04/19	JBAF 2010/07/21			Jibar Tradeable Future	6.5000	6.3800	(1.846)	0.0000	0.0000	1,000
2010/04/19	JBAF 2010/08/18			Jibar Tradeable Future	6.5000	6.3810	(1.831)	0.0000	0.0000	1,000
2010/04/19	JBAF 2010/09/15			Jibar Tradeable Future	6.5100	6.3890	(1.859)	0.0000	0.0000	1,000
2010/04/19	JBAF 2010/12/15			Jibar Tradeable Future	6.6000	6.4390	(2.439)	0.0000	0.0000	0
2010/04/19	JBAF 2011/03/16			Jibar Tradeable Future	6.8400	6.6050	(3.436)	0.0000	0.0000	5,000
2010/04/19	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	6.8880	(3.394)	0.0000	0.0000	5,000
2010/04/19	JBAF 2011/09/21			Jibar Tradeable Future	7.4800	7.2620	(2.914)	0.0000	0.0000	3,500
2010/04/19	JBAF 2011/12/21			Jibar Tradeable Future	7.7900	7.5740	(2.773)	0.0000	0.0000	7,500
2010/04/19	JBAF 2012/03/20			Jibar Tradeable Future	7.9100	7.6790	(2.920)	0.0000	0.0000	0
2010/04/19	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/19	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/19	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/19	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/19	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/19	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/04/19	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/19	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/19	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/19	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/19	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/19	OTH1 2010/05/06			Index Future	307.8480	308.1170	0.087	0.0000	0.0000	3
2010/04/19	R155 2010/05/06			Bond Future	6.8560	6.8860	0.438	0.0000	0.0000	0
2010/04/19	R155 2010/05/06	7.50	Call	Bond Future	831.0000	792.0000	(4.693)	0	0	0
2010/04/19	R155 2010/05/06	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/19	R155 2010/05/06	7.55	Call	Bond Future	895.0000	856.0000	(4.358)	0	0	0
2010/04/19	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/19	R155 2010/05/06	7.45	Call	Bond Future	766.0000	727.0000	(5.091)	0	0	0
2010/04/19	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/19	R157 2010/05/06			Bond Future	7.7940	7.8030	0.115	0.0000	0.0000	6,105
2010/04/19	R157 2010/05/06	8.50	Call	Bond Future	3,437.0000	3,392.0000	(1.309)	0	0	0
2010/04/19	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/19	R157 2010/05/06	8.00	Call	Bond Future	1,105.0000	1,047.0000	(5.249)	0	0	0
2010/04/19	R157 2010/05/06	8.00	Put	Bond Future	89.0000	76.0000	(14.607)	0	0	0
2010/04/19	R157 2010/05/06	7.90	Call	Bond Future	725.0000	666.0000	(8.138)	0	0	10
2010/04/19	R157 2010/05/06	7.90	Put	Bond Future	201.0000	187.0000	(6.965)	0	0	0
2010/04/19	R157 2010/08/05			Bond Future	7.8580	7.8680	0.127	0.0000	0.0000	0
2010/04/19	R157 2010/08/05	8.75	Call	Bond Future	4,204.0000	4,155.0000	(1.166)	0	0	0
2010/04/19	R157 2010/08/05	8.75	Put	Bond Future	79.0000	77.0000	(2.532)	0	0	0
2010/04/19	R157 2010/08/05	8.50	Call	Bond Future	3,174.0000	3,125.0000	(1.544)	0	0	0
2010/04/19	R157 2010/08/05	8.50	Put	Bond Future	187.0000	185.0000	(1.070)	0	0	500
2010/04/19	R157 2010/08/05	9.00	Call	Bond Future	5,280.0000	5,231.0000	(0.928)	0	0	0
2010/04/19	R157 2010/08/05	9.00	Put	Bond Future	31.0000	29.0000	(6.452)	0	0	0
2010/04/19	R157 2010/08/05	8.25	Put	Bond Future	395.0000	395.0000	0.000	0	0	0
2010/04/19	R157 2010/08/05	8.25	Call	Bond Future	2,230.0000	2,183.0000	(2.108)	0	0	500
2010/04/19	R157 2010/11/04			Bond Future	7.8660	7.8770	0.140	0.0000	0.0000	0
2010/04/19	R157 2010/11/04	8.50	Call	Bond Future	3,282.0000	3,268.0000	(0.427)	0	0	0
2010/04/19	R157 2010/11/04	8.50	Put	Bond Future	463.0000	498.0000	7.559	0	0	0
2010/04/19	R157 2010/11/04	8.55	Call	Bond Future	3,454.0000	3,441.0000	(0.376)	0	0	0
2010/04/19	R157 2010/11/04	8.55	Put	Bond Future	416.0000	453.0000	8.894	0	0	0
2010/04/19	R157 2010/11/04	8.45	Call	Bond Future	3,114.0000	3,095.0000	(0.610)	0	0	0
2010/04/19	R157 2010/11/04	8.45	Put	Bond Future	514.0000	545.0000	6.031	0	0	0
2010/04/19	R186 2010/05/06			Bond Future	8.7640	8.7430	(0.240)	0.0000	0.0000	17,729
2010/04/19	R186 2010/05/06	9.00	Call	Bond Future	2,412.0000	2,552.0000	5.804	0	0	0
2010/04/19	R186 2010/05/06	9.00	Put	Bond Future	173.0000	111.0000	(35.838)	0	0	0
2010/04/19	R186 2010/08/05			Bond Future	8.8240	8.8030	(0.238)	0.0000	0.0000	2,722
2010/04/19	R186 2010/08/05	9.25	Call	Bond Future	4,828.0000	4,955.0000	2.630	0	0	0
2010/04/19	R186 2010/08/05	9.25	Put	Bond Future	893.0000	821.0000	(8.063)	0	0	0
2010/04/19	R186 2010/08/05	8.75	Call	Bond Future	2,000.0000	2,062.0000	3.100	0	0	1,300
2010/04/19	R186 2010/08/05	8.75	Put	Bond Future	2,705.0000	2,567.0000	(5.102)	0	0	0

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2010/04/19	R186 2010/08/05	9.75	Call	Bond Future	8,529.0000	8,701.0000	2.017	0	0	0
2010/04/19	R186 2010/08/05	9.75	Put	Bond Future	229.0000	202.0000	(11.790)	0	0	1,300
2010/04/19	R186 2010/08/05	10.00	Call	Bond Future	10,493.0000	10,677.0000	1.754	0	0	0
2010/04/19	R186 2010/08/05	10.00	Put	Bond Future	108.0000	93.0000	(13.889)	0	0	3,000
2010/04/19	R186 2010/11/04			Bond Future	8.8560	8.8330	(0.260)	0.0000	0.0000	0
2010/04/19	R186 2010/11/04	9.25	Call	Bond Future	5,545.0000	5,565.0000	0.361	0	0	0
2010/04/19	R186 2010/11/04	9.25	Put	Bond Future	1,941.0000	1,745.0000	(10.098)	0	0	0
2010/04/19	R186 2010/11/04	9.30	Call	Bond Future	5,838.0000	5,875.0000	0.634	0	0	0
2010/04/19	R186 2010/11/04	9.30	Put	Bond Future	1,789.0000	1,610.0000	(10.006)	0	0	0
2010/04/19	R186 2010/11/04	9.20	Call	Bond Future	5,259.0000	5,261.0000	0.038	0	0	0
2010/04/19	R186 2010/11/04	9.20	Put	Bond Future	2,103.0000	1,889.0000	(10.176)	0	0	0
2010/04/19	R186 2010/11/04	8.75	Put	Bond Future	0.0000	3,687.0000	100.000	0	0	0
2010/04/19	R186 2010/11/04	8.75	Call	Bond Future	0.0000	2,903.0000	100.000	0	0	7,500
2010/04/19	R201 2010/05/06			Bond Future	7.7250	7.7340	0.117	0.0000	0.0000	486
2010/04/19	R201 2010/05/06	8.50	Call	Bond Future	2,978.0000	2,943.0000	(1.175)	0	0	0
2010/04/19	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/19	R201 2010/08/05			Bond Future	7.7930	7.8030	0.128	0.0000	0.0000	688
2010/04/19	R201 2010/08/05	9.00	Call	Bond Future	4,393.0000	4,355.0000	(0.865)	0	0	0
2010/04/19	R201 2010/08/05	9.00	Put	Bond Future	24.0000	23.0000	(4.167)	0	0	0
2010/04/19	R201 2010/11/04			Bond Future	7.7940	7.8050	0.141	0.0000	0.0000	0
2010/04/19	R201 2010/11/04	8.50	Call	Bond Future	2,847.0000	2,767.0000	(2.810)	0	0	0
2010/04/19	R201 2010/11/04	8.50	Put	Bond Future	388.0000	347.0000	(10.567)	0	0	0
2010/04/19	R201 2010/11/04	8.55	Call	Bond Future	2,982.0000	2,906.0000	(2.549)	0	0	0
2010/04/19	R201 2010/11/04	8.55	Put	Bond Future	351.0000	314.0000	(10.541)	0	0	0
2010/04/19	R201 2010/11/04	8.45	Call	Bond Future	2,715.0000	2,630.0000	(3.131)	0	0	0
2010/04/19	R201 2010/11/04	8.45	Put	Bond Future	428.0000	381.0000	(10.981)	0	0	0
2010/04/19	R203 2010/05/06			Bond Future	8.3560	8.3650	0.108	0.0000	0.0000	1,710
2010/04/19	R203 2010/05/06	9.00	Call	Bond Future	3,397.0000	3,348.0000	(1.442)	0	0	0
2010/04/19	R203 2010/05/06	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/19	R203 2010/08/05			Bond Future	8.4280	8.4380	0.119	0.0000	0.0000	1,607
2010/04/19	R203 2010/08/05	9.25	Call	Bond Future	4,355.0000	4,300.0000	(1.263)	0	0	0
2010/04/19	R203 2010/08/05	9.25	Put	Bond Future	171.0000	168.0000	(1.754)	0	0	0
2010/04/19	R203 2010/11/04			Bond Future	8.4610	8.4720	0.130	0.0000	0.0000	0

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2010/04/19	R203 2010/11/04	9.25	Call	Bond Future	4,358.0000	4,345.0000	(0.298)	0	0	0
2010/04/19	R203 2010/11/04	9.25	Put	Bond Future	446.0000	489.0000	9.641	0	0	0
2010/04/19	R203 2010/11/04	9.30	Call	Bond Future	4,555.0000	4,544.0000	(0.241)	0	0	0
2010/04/19	R203 2010/11/04	9.30	Put	Bond Future	401.0000	446.0000	11.222	0	0	0
2010/04/19	R203 2010/11/04	9.20	Call	Bond Future	4,165.0000	4,149.0000	(0.384)	0	0	0
2010/04/19	R203 2010/11/04	9.20	Put	Bond Future	495.0000	535.0000	8.081	0	0	0
2010/04/19	R204 2010/05/06			Bond Future	8.4560	8.4650	0.106	0.0000	0.0000	1,552
2010/04/19	R204 2010/05/06	9.00	Call	Bond Future	3,160.0000	3,105.0000	(1.741)	0	0	200
2010/04/19	R204 2010/05/06	9.00	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/04/19	R204 2010/05/06	9.50	Call	Bond Future	5,942.0000	5,889.0000	(0.892)	0	0	0
2010/04/19	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/19	R204 2010/05/06	8.50	Put	Bond Future	395.0000	378.0000	(4.304)	0	0	0
2010/04/19	R204 2010/05/06	8.50	Call	Bond Future	655.0000	585.0000	(10.687)	0	0	200
2010/04/19	R204 2010/08/05			Bond Future	8.5270	8.5370	0.117	0.0000	0.0000	1,112
2010/04/19	R204 2010/08/05	9.25	Call	Bond Future	4,319.0000	4,257.0000	(1.436)	0	0	0
2010/04/19	R204 2010/08/05	9.25	Put	Bond Future	255.0000	250.0000	(1.961)	0	0	0
2010/04/19	R204 2010/11/04			Bond Future	8.5590	8.5690	0.117	0.0000	0.0000	0
2010/04/19	R204 2010/11/04	9.25	Call	Bond Future	4,478.0000	4,420.0000	(1.295)	0	0	0
2010/04/19	R204 2010/11/04	9.25	Put	Bond Future	674.0000	672.0000	(0.297)	0	0	0
2010/04/19	R204 2010/11/04	9.30	Call	Bond Future	4,685.0000	4,632.0000	(1.131)	0	0	0
2010/04/19	R204 2010/11/04	9.30	Put	Bond Future	613.0000	616.0000	0.489	0	0	0
2010/04/19	R204 2010/11/04	9.20	Call	Bond Future	4,275.0000	4,211.0000	(1.497)	0	0	0
2010/04/19	R204 2010/11/04	9.20	Put	Bond Future	740.0000	732.0000	(1.081)	0	0	0
2010/04/19	R206 2010/05/06			Bond Future	7.7080	7.7070	(0.013)	0.0000	0.0000	0
2010/04/19	R206 2010/05/06	8.75	Call	Bond Future	3,208.0000	3,211.0000	0.094	0	0	0
2010/04/19	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/19	R206 2010/08/05			Bond Future	7.7910	7.7900	(0.013)	0.0000	0.0000	0
2010/04/19	R206 2010/08/05	9.00	Call	Bond Future	3,493.0000	3,495.0000	0.057	0	0	0
2010/04/19	R206 2010/08/05	9.00	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2010/04/19	R206 2010/11/04			Bond Future	7.7890	7.7880	(0.013)	0.0000	0.0000	0
2010/04/19	R206 2010/11/04	8.50	Call	Bond Future	2,179.0000	2,185.0000	0.275	0	0	0
2010/04/19	R206 2010/11/04	8.50	Put	Bond Future	241.0000	244.0000	1.245	0	0	0
2010/04/19	R206 2010/11/04	8.55	Call	Bond Future	2,288.0000	2,296.0000	0.350	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
2010/04/19	R206 2010/11/04	8.55	Put	Bond Future	215.0000	220.0000	2.326	0	0	0
2010/04/19	R206 2010/11/04	8.45	Call	Bond Future	2,072.0000	2,077.0000	0.241	0	0	0
2010/04/19	R206 2010/11/04	8.45	Put	Bond Future	268.0000	271.0000	1.119	0	0	0
2010/04/19	R207 2010/05/06			Bond Future	8.5860	8.5950	0.105	0.0000	0.0000	737
2010/04/19	R207 2010/05/06	9.25	Call	Bond Future	3,949.0000	3,894.0000	(1.393)	0	0	0
2010/04/19	R207 2010/05/06	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/04/19	R207 2010/08/05			Bond Future	8.6570	8.6670	0.116	0.0000	0.0000	0
2010/04/19	R207 2010/08/05	9.50	Call	Bond Future	5,064.0000	5,001.0000	(1.244)	0	0	0
2010/04/19	R207 2010/08/05	9.50	Put	Bond Future	195.0000	191.0000	(2.051)	0	0	0
2010/04/19	R207 2010/11/04			Bond Future	8.6880	8.6980	0.115	0.0000	0.0000	0
2010/04/19	R207 2010/11/04	9.25	Call	Bond Future	4,160.0000	4,049.0000	(2.668)	0	0	0
2010/04/19	R207 2010/11/04	9.25	Put	Bond Future	934.0000	881.0000	(5.675)	0	0	0
2010/04/19	R207 2010/11/04	9.30	Call	Bond Future	4,362.0000	4,259.0000	(2.361)	0	0	0
2010/04/19	R207 2010/11/04	9.30	Put	Bond Future	856.0000	812.0000	(5.140)	0	0	0
2010/04/19	R207 2010/11/04	9.20	Call	Bond Future	3,962.0000	3,843.0000	(3.004)	0	0	0
2010/04/19	R207 2010/11/04	9.20	Put	Bond Future	1,017.0000	956.0000	(5.998)	0	0	0
2010/04/19	R208 2010/05/06			Bond Future	8.6240	8.6330	0.104	0.0000	0.0000	5,004
2010/04/19	R208 2010/05/06	9.25	Call	Bond Future	3,868.0000	3,810.0000	(1.499)	0	0	0
2010/04/19	R208 2010/05/06	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/04/19	R208 2010/08/05			Bond Future	8.6880	8.6970	0.104	0.0000	0.0000	1,249
2010/04/19	R208 2010/08/05	9.50	Call	Bond Future	5,106.0000	5,045.0000	(1.195)	0	0	0
2010/04/19	R208 2010/08/05	9.50	Put	Bond Future	223.0000	218.0000	(2.242)	0	0	0
2010/04/19	R208 2010/11/04			Bond Future	8.7200	8.7300	0.115	0.0000	0.0000	0
2010/04/19	R208 2010/11/04	9.25	Call	Bond Future	4,011.0000	4,035.0000	0.598	0	0	0
2010/04/19	R208 2010/11/04	9.25	Put	Bond Future	831.0000	916.0000	10.229	0	0	0
2010/04/19	R208 2010/11/04	9.30	Call	Bond Future	4,225.0000	4,252.0000	0.639	0	0	0
2010/04/19	R208 2010/11/04	9.30	Put	Bond Future	752.0000	841.0000	11.835	0	0	0
2010/04/19	R208 2010/11/04	9.20	Call	Bond Future	3,801.0000	3,823.0000	0.579	0	0	0
2010/04/19	R208 2010/11/04	9.20	Put	Bond Future	914.0000	998.0000	9.190	0	0	0
2010/04/19	R209 2010/05/06			Bond Future	8.7300	8.7190	(0.126)	0.0000	0.0000	1,798
2010/04/19	R209 2010/05/06	8.50	Call	Bond Future	127.0000	110.0000	(13.386)	0	0	0
2010/04/19	R209 2010/05/06	8.50	Put	Bond Future	2,023.0000	1,917.0000	(5.240)	0	0	0
2010/04/19	R209 2010/08/05			Bond Future	8.7750	8.7640	(0.125)	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
2010/04/19	R209 2010/08/05	8.75	Call	Bond Future	1,862.0000	1,879.0000	0.913	0	0	0
2010/04/19	R209 2010/08/05	8.75	Put	Bond Future	2,062.0000	1,991.0000	(3.443)	0	0	0
2010/04/19	R209 2010/11/04			Bond Future	8.7990	8.7880	(0.125)	0.0000	0.0000	0
2010/04/19	R209 2010/11/04	9.00	Call	Bond Future	3,715.0000	3,641.0000	(1.992)	0	0	0
2010/04/19	R209 2010/11/04	9.00	Put	Bond Future	2,143.0000	1,981.0000	(7.559)	0	0	0
2010/04/19	R209 2010/11/04	9.05	Call	Bond Future	3,936.0000	3,876.0000	(1.524)	0	0	0
2010/04/19	R209 2010/11/04	9.05	Put	Bond Future	1,981.0000	1,834.0000	(7.420)	0	0	0
2010/04/19	R209 2010/11/04	8.95	Call	Bond Future	3,500.0000	3,416.0000	(2.400)	0	0	0
2010/04/19	R209 2010/11/04	8.95	Put	Bond Future	2,314.0000	2,142.0000	(7.433)	0	0	0
2010/04/19	TRT1 2010/05/06			Index Future	314.1760	314.3450	0.054	0.0000	0.0000	100

**Total**

**83740.00**