



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/04/2010

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
2010/04/06	AL7T 2010/05/06			Index Future	344.1400	341.7610	(0.691)	0.0000	0.0000	58
2010/04/06	ALBI 2010/05/06			Index Future	316.4980	314.5610	(0.612)	0.0000	0.0000	1,078
2010/04/06	ALBI 2010/08/05			Index Future	316.6190	314.6430	(0.624)	0.0000	0.0000	0
2010/04/06	CRD1 2010/05/06			Index Future	137.7100	137.3080	(0.292)	0.0000	0.0000	2
2010/04/06	GOVI 2010/05/06			GOVI	318.0370	316.0420	(0.627)	0.0000	0.0000	324
2010/04/06	GOVI 2010/05/06	309.80	Call	GOVI	85,746.0000	67,287.0000	(21.528)	0	0	0
2010/04/06	GOVI 2010/05/06	309.80	Put	GOVI	3,376.0000	4,867.0000	44.165	0	0	0
2010/04/06	GOVI 2010/08/05			GOVI	323.5650	321.5300	(0.629)	0.0000	0.0000	0
2010/04/06	GOVI 2010/08/05	315.60	Call	GOVI	98,927.0000	83,402.0000	(15.693)	0	0	0
2010/04/06	GOVI 2010/08/05	315.60	Put	GOVI	19,277.0000	24,102.0000	25.030	0	0	0
2010/04/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/06	ILBI 2010/05/06			Index Future	362.7160	362.6740	(0.012)	0.0000	0.0000	469
2010/04/06	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/06	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/06	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/06	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/06	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/06	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/06	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/06	JBAF 2010/04/21			Jibar Tradeable Future	6.6600	6.6300	(0.450)	0.0000	0.0000	0
2010/04/06	JBAF 2010/05/19			Jibar Tradeable Future	6.5800	6.5800	0.000	0.0000	0.0000	0
2010/04/06	JBAF 2010/06/15			Jibar Tradeable Future	6.5700	6.5600	(0.152)	0.0000	0.0000	0
2010/04/06	JBAF 2010/07/21			Jibar Tradeable Future	6.5400	6.5500	0.153	0.0000	0.0000	1,000
2010/04/06	JBAF 2010/08/18			Jibar Tradeable Future	6.5400	6.5500	0.153	0.0000	0.0000	1,000
2010/04/06	JBAF 2010/09/15			Jibar Tradeable Future	6.5400	6.5700	0.459	0.0000	0.0000	1,000
2010/04/06	JBAF 2010/12/15			Jibar Tradeable Future	6.6600	6.6600	0.000	0.0000	0.0000	0
2010/04/06	JBAF 2011/03/16			Jibar Tradeable Future	6.9100	6.9100	0.000	0.0000	0.0000	5,000
2010/04/06	JBAF 2011/06/15			Jibar Tradeable Future	7.2400	7.2400	0.000	0.0000	0.0000	5,000
2010/04/06	JBAF 2011/09/21			Jibar Tradeable Future	7.5600	7.5600	0.000	0.0000	0.0000	3,500
2010/04/06	JBAF 2011/12/21			Jibar Tradeable Future	7.8700	7.8600	(0.127)	0.0000	0.0000	7,500
2010/04/06	JBAF 2012/03/20			Jibar Tradeable Future	7.9500	7.9500	0.000	0.0000	0.0000	0
2010/04/06	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/06	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/06	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/06	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/06	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/06	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	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
2010/04/06	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/06	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/06	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/06	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/06	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/06	OTH1 2010/05/06			Index Future	307.9550	306.1330	(0.592)	0.0000	0.0000	3
2010/04/06	R155 2010/05/06			Bond Future	6.9210	7.0310	1.589	0.0000	0.0000	0
2010/04/06	R155 2010/05/06	7.50	Call	Bond Future	748.0000	607.0000	(18.850)	0	0	0
2010/04/06	R155 2010/05/06	7.50	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/04/06	R155 2010/05/06	7.55	Call	Bond Future	811.0000	670.0000	(17.386)	0	0	0
2010/04/06	R155 2010/05/06	7.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0

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2010/04/06	R155 2010/05/06	7.45	Call	Bond Future	685.0000	545.0000	(20.438)	0	0	0
2010/04/06	R155 2010/05/06	7.45	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2010/04/06	R157 2010/05/06			Bond Future	7.8660	7.9760	1.398	0.0000	0.0000	6,105
2010/04/06	R157 2010/05/06	8.50	Call	Bond Future	3,087.0000	2,551.0000	(17.363)	0	0	0
2010/04/06	R157 2010/05/06	8.50	Put	Bond Future	6.0000	12.0000	100.000	0	0	0
2010/04/06	R157 2010/05/06	8.00	Call	Bond Future	937.0000	564.0000	(39.808)	0	0	0
2010/04/06	R157 2010/05/06	8.00	Put	Bond Future	278.0000	446.0000	60.432	0	0	0
2010/04/06	R157 2010/05/06	7.90	Call	Bond Future	631.0000	337.0000	(46.593)	0	0	10
2010/04/06	R157 2010/05/06	7.90	Put	Bond Future	463.0000	711.0000	53.564	0	0	0
2010/04/06	R157 2010/08/05			Bond Future	7.9350	8.0530	1.487	0.0000	0.0000	0
2010/04/06	R157 2010/08/05	8.75	Call	Bond Future	3,897.0000	3,393.0000	(12.933)	0	0	0
2010/04/06	R157 2010/08/05	8.75	Put	Bond Future	135.0000	185.0000	37.037	0	0	0
2010/04/06	R157 2010/08/05	8.50	Call	Bond Future	2,910.0000	2,452.0000	(15.739)	0	0	0
2010/04/06	R157 2010/08/05	8.50	Put	Bond Future	286.0000	382.0000	33.566	0	0	500
2010/04/06	R157 2010/08/05	9.00	Call	Bond Future	4,944.0000	4,414.0000	(10.720)	0	0	0
2010/04/06	R157 2010/08/05	9.00	Put	Bond Future	58.0000	82.0000	41.379	0	0	500
2010/04/06	R157 2010/08/05	8.25	Put	Bond Future	552.0000	715.0000	29.529	0	0	0
2010/04/06	R157 2010/08/05	8.25	Call	Bond Future	2,024.0000	1,633.0000	(19.318)	0	0	500
2010/04/06	R157 2010/11/04			Bond Future	7.9440	8.0700	1.586	0.0000	0.0000	0
2010/04/06	R157 2010/11/04	8.50	Call	Bond Future	3,055.0000	2,631.0000	(13.879)	0	0	0
2010/04/06	R157 2010/11/04	8.50	Put	Bond Future	587.0000	728.0000	24.020	0	0	0
2010/04/06	R157 2010/11/04	8.55	Call	Bond Future	3,218.0000	2,784.0000	(13.487)	0	0	0
2010/04/06	R157 2010/11/04	8.55	Put	Bond Future	531.0000	662.0000	24.670	0	0	0
2010/04/06	R157 2010/11/04	8.45	Call	Bond Future	2,895.0000	2,482.0000	(14.266)	0	0	0
2010/04/06	R157 2010/11/04	8.45	Put	Bond Future	646.0000	798.0000	23.529	0	0	0
2010/04/06	R186 2010/05/06			Bond Future	8.7030	8.8120	1.252	0.0000	0.0000	18,696
2010/04/06	R186 2010/05/06	9.00	Call	Bond Future	3,080.0000	2,182.0000	(29.156)	0	0	0
2010/04/06	R186 2010/05/06	9.00	Put	Bond Future	252.0000	404.0000	60.317	0	0	0
2010/04/06	R186 2010/08/05			Bond Future	8.7620	8.8750	1.290	0.0000	0.0000	2,231
2010/04/06	R186 2010/08/05	9.25	Call	Bond Future	5,400.0000	4,558.0000	(15.593)	0	0	0
2010/04/06	R186 2010/08/05	9.25	Put	Bond Future	875.0000	1,105.0000	26.286	0	0	0
2010/04/06	R186 2010/08/05	8.75	Call	Bond Future	2,438.0000	1,886.0000	(22.642)	0	0	1,300
2010/04/06	R186 2010/08/05	8.75	Put	Bond Future	2,553.0000	3,073.0000	20.368	0	0	0

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2010/04/06	R186 2010/08/05	9.75	Call	Bond Future	9,132.0000	8,135.0000	(10.918)	0	0	0
2010/04/06	R186 2010/08/05	9.75	Put	Bond Future	242.0000	317.0000	30.992	0	0	1,300
2010/04/06	R186 2010/08/05	10.00	Call	Bond Future	11,095.0000	10,062.0000	(9.311)	0	0	0
2010/04/06	R186 2010/08/05	10.00	Put	Bond Future	120.0000	159.0000	32.500	0	0	3,000
2010/04/06	R186 2010/11/04			Bond Future	8.7890	8.9060	1.331	0.0000	0.0000	0
2010/04/06	R186 2010/11/04	9.25	Call	Bond Future	6,091.0000	5,313.0000	(12.773)	0	0	0
2010/04/06	R186 2010/11/04	9.25	Put	Bond Future	1,857.0000	2,176.0000	17.178	0	0	0
2010/04/06	R186 2010/11/04	9.30	Call	Bond Future	6,392.0000	5,595.0000	(12.469)	0	0	0
2010/04/06	R186 2010/11/04	9.30	Put	Bond Future	1,712.0000	2,013.0000	17.582	0	0	0
2010/04/06	R186 2010/11/04	9.20	Call	Bond Future	5,796.0000	5,038.0000	(13.078)	0	0	0
2010/04/06	R186 2010/11/04	9.20	Put	Bond Future	2,010.0000	2,349.0000	16.866	0	0	0
2010/04/06	R201 2010/05/06			Bond Future	7.8490	7.9590	1.401	0.0000	0.0000	486
2010/04/06	R201 2010/05/06	8.50	Call	Bond Future	2,499.0000	2,076.0000	(16.927)	0	0	0
2010/04/06	R201 2010/05/06	8.50	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2010/04/06	R201 2010/08/05			Bond Future	7.9260	8.0440	1.489	0.0000	0.0000	0
2010/04/06	R201 2010/08/05	9.00	Call	Bond Future	3,931.0000	3,517.0000	(10.532)	0	0	0
2010/04/06	R201 2010/08/05	9.00	Put	Bond Future	54.0000	75.0000	38.889	0	0	0
2010/04/06	R201 2010/11/04			Bond Future	7.9320	8.0590	1.601	0.0000	0.0000	0
2010/04/06	R201 2010/11/04	8.50	Call	Bond Future	2,513.0000	2,183.0000	(13.132)	0	0	0
2010/04/06	R201 2010/11/04	8.50	Put	Bond Future	540.0000	655.0000	21.296	0	0	0
2010/04/06	R201 2010/11/04	8.55	Call	Bond Future	2,638.0000	2,301.0000	(12.775)	0	0	0
2010/04/06	R201 2010/11/04	8.55	Put	Bond Future	494.0000	602.0000	21.862	0	0	0
2010/04/06	R201 2010/11/04	8.45	Call	Bond Future	2,390.0000	2,068.0000	(13.473)	0	0	0
2010/04/06	R201 2010/11/04	8.45	Put	Bond Future	589.0000	712.0000	20.883	0	0	0
2010/04/06	R203 2010/05/06			Bond Future	8.3770	8.5070	1.552	0.0000	0.0000	1,710
2010/04/06	R203 2010/05/06	9.00	Call	Bond Future	3,295.0000	2,610.0000	(20.789)	0	0	0
2010/04/06	R203 2010/05/06	9.00	Put	Bond Future	12.0000	23.0000	91.667	0	0	0
2010/04/06	R203 2010/08/05			Bond Future	8.4520	8.5870	1.597	0.0000	0.0000	1,607
2010/04/06	R203 2010/08/05	9.25	Call	Bond Future	4,287.0000	3,670.0000	(14.392)	0	0	0
2010/04/06	R203 2010/08/05	9.25	Put	Bond Future	228.0000	313.0000	37.281	0	0	0
2010/04/06	R203 2010/11/04			Bond Future	8.4820	8.6250	1.686	0.0000	0.0000	0
2010/04/06	R203 2010/11/04	9.25	Call	Bond Future	4,315.0000	3,733.0000	(13.488)	0	0	0
2010/04/06	R203 2010/11/04	9.25	Put	Bond Future	509.0000	650.0000	27.701	0	0	0

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2010/04/06	R203 2010/11/04	9.30	Call	Bond Future	4,509.0000	3,915.0000	(13.174)	0	0	0
2010/04/06	R203 2010/11/04	9.30	Put	Bond Future	462.0000	591.0000	27.922	0	0	0
2010/04/06	R203 2010/11/04	9.20	Call	Bond Future	4,126.0000	3,554.0000	(13.863)	0	0	0
2010/04/06	R203 2010/11/04	9.20	Put	Bond Future	562.0000	713.0000	26.868	0	0	0
2010/04/06	R204 2010/05/06			Bond Future	8.4580	8.5670	1.289	0.0000	0.0000	1,552
2010/04/06	R204 2010/05/06	9.00	Call	Bond Future	3,170.0000	2,544.0000	(19.748)	0	0	200
2010/04/06	R204 2010/05/06	9.00	Put	Bond Future	26.0000	43.0000	65.385	0	0	0
2010/04/06	R204 2010/05/06	9.50	Call	Bond Future	5,930.0000	5,287.0000	(10.843)	0	0	0
2010/04/06	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/06	R204 2010/05/06	8.50	Put	Bond Future	564.0000	846.0000	50.000	0	0	0
2010/04/06	R204 2010/05/06	8.50	Call	Bond Future	812.0000	451.0000	(44.458)	0	0	200
2010/04/06	R204 2010/08/05			Bond Future	8.5290	8.6430	1.337	0.0000	0.0000	1,112
2010/04/06	R204 2010/08/05	9.25	Call	Bond Future	4,363.0000	3,796.0000	(12.996)	0	0	0
2010/04/06	R204 2010/08/05	9.25	Put	Bond Future	310.0000	399.0000	28.710	0	0	0
2010/04/06	R204 2010/11/04			Bond Future	8.5580	8.6770	1.391	0.0000	0.0000	0
2010/04/06	R204 2010/11/04	9.25	Call	Bond Future	4,539.0000	4,014.0000	(11.566)	0	0	0
2010/04/06	R204 2010/11/04	9.25	Put	Bond Future	729.0000	873.0000	19.753	0	0	0
2010/04/06	R204 2010/11/04	9.30	Call	Bond Future	4,743.0000	4,209.0000	(11.259)	0	0	0
2010/04/06	R204 2010/11/04	9.30	Put	Bond Future	665.0000	800.0000	20.301	0	0	0
2010/04/06	R204 2010/11/04	9.20	Call	Bond Future	4,338.0000	3,824.0000	(11.849)	0	0	0
2010/04/06	R204 2010/11/04	9.20	Put	Bond Future	797.0000	952.0000	19.448	0	0	0
2010/04/06	R206 2010/05/06			Bond Future	7.8560	7.9660	1.400	0.0000	0.0000	0
2010/04/06	R206 2010/05/06	8.75	Call	Bond Future	2,745.0000	2,402.0000	(12.495)	0	0	0
2010/04/06	R206 2010/05/06	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/06	R206 2010/08/05			Bond Future	7.9520	8.0710	1.496	0.0000	0.0000	0
2010/04/06	R206 2010/08/05	9.00	Call	Bond Future	3,044.0000	2,712.0000	(10.907)	0	0	0
2010/04/06	R206 2010/08/05	9.00	Put	Bond Future	36.0000	51.0000	41.667	0	0	0
2010/04/06	R206 2010/11/04			Bond Future	7.9580	8.0890	1.646	0.0000	0.0000	0
2010/04/06	R206 2010/11/04	8.50	Call	Bond Future	1,843.0000	1,577.0000	(14.433)	0	0	0
2010/04/06	R206 2010/11/04	8.50	Put	Bond Future	370.0000	462.0000	24.865	0	0	0
2010/04/06	R206 2010/11/04	8.55	Call	Bond Future	1,943.0000	1,671.0000	(13.999)	0	0	0
2010/04/06	R206 2010/11/04	8.55	Put	Bond Future	335.0000	422.0000	25.970	0	0	0
2010/04/06	R206 2010/11/04	8.45	Call	Bond Future	1,746.0000	1,487.0000	(14.834)	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
2010/04/06	R206 2010/11/04	8.45	Put	Bond Future	407.0000	507.0000	24.570	0	0	0
2010/04/06	R207 2010/05/06			Bond Future	8.5570	8.6760	1.391	0.0000	0.0000	737
2010/04/06	R207 2010/05/06	9.25	Call	Bond Future	4,134.0000	3,414.0000	(17.417)	0	0	0
2010/04/06	R207 2010/05/06	9.25	Put	Bond Future	8.0000	14.0000	75.000	0	0	0
2010/04/06	R207 2010/08/05			Bond Future	8.6270	8.7510	1.437	0.0000	0.0000	0
2010/04/06	R207 2010/08/05	9.50	Call	Bond Future	5,272.0000	4,605.0000	(12.652)	0	0	0
2010/04/06	R207 2010/08/05	9.50	Put	Bond Future	223.0000	296.0000	32.735	0	0	0
2010/04/06	R207 2010/11/04			Bond Future	8.6550	8.7840	1.490	0.0000	0.0000	0
2010/04/06	R207 2010/11/04	9.25	Call	Bond Future	4,369.0000	3,805.0000	(12.909)	0	0	0
2010/04/06	R207 2010/11/04	9.25	Put	Bond Future	949.0000	1,140.0000	20.126	0	0	0
2010/04/06	R207 2010/11/04	9.30	Call	Bond Future	4,572.0000	3,996.0000	(12.598)	0	0	0
2010/04/06	R207 2010/11/04	9.30	Put	Bond Future	872.0000	1,052.0000	20.642	0	0	0
2010/04/06	R207 2010/11/04	9.20	Call	Bond Future	4,170.0000	3,618.0000	(13.237)	0	0	0
2010/04/06	R207 2010/11/04	9.20	Put	Bond Future	1,031.0000	1,234.0000	19.690	0	0	0
2010/04/06	R208 2010/05/06			Bond Future	8.6340	8.7540	1.390	0.0000	0.0000	5,004
2010/04/06	R208 2010/05/06	9.25	Call	Bond Future	3,817.0000	3,071.0000	(19.544)	0	0	0
2010/04/06	R208 2010/05/06	9.25	Put	Bond Future	14.0000	27.0000	92.857	0	0	0
2010/04/06	R208 2010/08/05			Bond Future	8.6990	8.8220	1.414	0.0000	0.0000	1,249
2010/04/06	R208 2010/08/05	9.50	Call	Bond Future	5,099.0000	4,425.0000	(13.218)	0	0	0
2010/04/06	R208 2010/08/05	9.50	Put	Bond Future	284.0000	373.0000	31.338	0	0	0
2010/04/06	R208 2010/11/04			Bond Future	8.7290	8.8570	1.466	0.0000	0.0000	0
2010/04/06	R208 2010/11/04	9.25	Call	Bond Future	4,032.0000	3,456.0000	(14.286)	0	0	0
2010/04/06	R208 2010/11/04	9.25	Put	Bond Future	907.0000	1,113.0000	22.712	0	0	0
2010/04/06	R208 2010/11/04	9.30	Call	Bond Future	4,243.0000	3,653.0000	(13.905)	0	0	0
2010/04/06	R208 2010/11/04	9.30	Put	Bond Future	826.0000	1,017.0000	23.123	0	0	0
2010/04/06	R208 2010/11/04	9.20	Call	Bond Future	3,826.0000	3,265.0000	(14.663)	0	0	0
2010/04/06	R208 2010/11/04	9.20	Put	Bond Future	994.0000	1,215.0000	22.233	0	0	0
2010/04/06	R209 2010/05/06			Bond Future	8.7070	8.8170	1.263	0.0000	0.0000	1,798
2010/04/06	R209 2010/05/06	8.50	Call	Bond Future	316.0000	119.0000	(62.342)	0	0	0
2010/04/06	R209 2010/05/06	8.50	Put	Bond Future	2,026.0000	2,712.0000	33.860	0	0	0
2010/04/06	R209 2010/08/05			Bond Future	8.7520	8.8640	1.280	0.0000	0.0000	0
2010/04/06	R209 2010/08/05	8.75	Call	Bond Future	2,083.0000	1,616.0000	(22.420)	0	0	0
2010/04/06	R209 2010/08/05	8.75	Put	Bond Future	2,099.0000	2,523.0000	20.200	0	0	0

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2010/04/06	R209 2010/11/04			Bond Future	8.7730	8.8890	1.322	0.0000	0.0000	0
2010/04/06	R209 2010/11/04	9.00	Call	Bond Future	3,943.0000	3,367.0000	(14.608)	0	0	0
2010/04/06	R209 2010/11/04	9.00	Put	Bond Future	2,164.0000	2,506.0000	15.804	0	0	0
2010/04/06	R209 2010/11/04	9.05	Call	Bond Future	4,167.0000	3,573.0000	(14.255)	0	0	0
2010/04/06	R209 2010/11/04	9.05	Put	Bond Future	2,005.0000	2,329.0000	16.160	0	0	0
2010/04/06	R209 2010/11/04	8.95	Call	Bond Future	3,725.0000	3,168.0000	(14.953)	0	0	0
2010/04/06	R209 2010/11/04	8.95	Put	Bond Future	2,331.0000	2,693.0000	15.530	0	0	0
2010/04/06	TRT1 2010/05/06			Index Future	314.1280	312.1690	(0.624)	0.0000	0.0000	100
Total										76031.00