



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/03/2010

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
2010/03/24	AL7T 2010/05/06			Index Future	339.6160	338.1140	(0.442)	0.0000	0.0000	58
2010/03/24	ALBI 2010/05/06			Index Future	312.6300	311.4580	(0.375)	0.0000	0.0000	1,089
2010/03/24	ALBI 2010/08/05			Index Future	312.7270	311.5490	(0.377)	0.0000	0.0000	0
2010/03/24	CRD1 2010/05/06			Index Future	136.4430	136.1310	(0.229)	0.0000	0.0000	2
2010/03/24	GOVI 2010/05/06			GOVI	314.0560	312.8660	(0.379)	0.0000	0.0000	323
2010/03/24	GOVI 2010/05/06	309.80	Call	GOVI	55,444.0000	46,873.0000	(15.459)	0	0	0
2010/03/24	GOVI 2010/05/06	309.80	Put	GOVI	12,884.0000	16,213.0000	25.838	0	0	0
2010/03/24	GOVI 2010/08/05			GOVI	319.7810	318.5670	(0.380)	0.0000	0.0000	0
2010/03/24	GOVI 2010/08/05	315.60	Call	GOVI	74,235.0000	66,543.0000	(10.362)	0	0	0
2010/03/24	GOVI 2010/08/05	315.60	Put	GOVI	32,425.0000	36,873.0000	13.718	0	0	0
2010/03/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/24	ILBI 2010/05/06			Index Future	362.5220	362.7950	0.075	0.0000	0.0000	466
2010/03/24	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/24	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/24	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/24	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/24	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/24	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/24	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/24	JBAF 2010/04/21			Jibar Tradeable Future	7.0250	7.0250	0.000	0.0000	0.0000	0
2010/03/24	JBAF 2010/05/19			Jibar Tradeable Future	6.9750	6.9250	(0.717)	0.0000	0.0000	0
2010/03/24	JBAF 2010/06/15			Jibar Tradeable Future	6.9750	6.9150	(0.860)	0.0000	0.0000	0
2010/03/24	JBAF 2010/07/21			Jibar Tradeable Future	6.9950	6.9150	(1.144)	0.0000	0.0000	1,000
2010/03/24	JBAF 2010/08/18			Jibar Tradeable Future	7.0150	6.9150	(1.426)	0.0000	0.0000	1,000
2010/03/24	JBAF 2010/09/15			Jibar Tradeable Future	7.0150	6.9450	(0.998)	0.0000	0.0000	1,000
2010/03/24	JBAF 2010/12/15			Jibar Tradeable Future	7.1250	7.0750	(0.702)	0.0000	0.0000	0
2010/03/24	JBAF 2011/03/16			Jibar Tradeable Future	7.3200	7.2500	(0.956)	0.0000	0.0000	5,000
2010/03/24	JBAF 2011/06/15			Jibar Tradeable Future	7.5600	7.4800	(1.058)	0.0000	0.0000	5,000
2010/03/24	JBAF 2011/09/21			Jibar Tradeable Future	7.9100	7.8000	(1.391)	0.0000	0.0000	3,500
2010/03/24	JBAF 2011/12/21			Jibar Tradeable Future	8.2200	8.1000	(1.460)	0.0000	0.0000	7,500
2010/03/24	JBAF 2012/03/20			Jibar Tradeable Future	8.2500	8.1600	(1.091)	0.0000	0.0000	0
2010/03/24	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/24	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/24	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/24	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/24	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/24	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	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
2010/03/24	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/24	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/24	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/24	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/24	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/24	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/24	OTH1 2010/05/06			Index Future	304.4710	303.3910	(0.355)	0.0000	0.0000	3
2010/03/24	R155 2010/05/06			Bond Future	7.2560	7.3660	1.516	0.0000	0.0000	0
2010/03/24	R155 2010/05/06	7.50	Call	Bond Future	357.0000	251.0000	(29.692)	0	0	0
2010/03/24	R155 2010/05/06	7.50	Put	Bond Future	43.0000	79.0000	83.721	0	0	0

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2010/03/24	R155 2010/05/06	7.55	Call	Bond Future	528.0000	432.0000	(18.182)	0	0	0
2010/03/24	R155 2010/05/06	7.55	Put	Bond Future	150.0000	196.0000	30.667	0	0	0
2010/03/24	R155 2010/05/06	7.45	Call	Bond Future	308.0000	210.0000	(31.818)	0	0	0
2010/03/24	R155 2010/05/06	7.45	Put	Bond Future	59.0000	102.0000	72.881	0	0	0
2010/03/24	R157 2010/05/06			Bond Future	8.1430	8.2020	0.725	0.0000	0.0000	6,917
2010/03/24	R157 2010/05/06	8.50	Call	Bond Future	1,902.0000	1,666.0000	(12.408)	0	0	0
2010/03/24	R157 2010/05/06	8.50	Put	Bond Future	180.0000	230.0000	27.778	0	0	0
2010/03/24	R157 2010/05/06	8.00	Call	Bond Future	433.0000	332.0000	(23.326)	0	0	0
2010/03/24	R157 2010/05/06	8.00	Put	Bond Future	1,132.0000	1,318.0000	16.431	0	0	0
2010/03/24	R157 2010/05/06	7.90	Call	Bond Future	282.0000	209.0000	(25.887)	0	0	10
2010/03/24	R157 2010/05/06	7.90	Put	Bond Future	1,472.0000	1,686.0000	14.538	0	0	0
2010/03/24	R157 2010/08/05			Bond Future	8.1960	8.2600	0.781	0.0000	0.0000	0
2010/03/24	R157 2010/08/05	8.75	Call	Bond Future	2,966.0000	2,734.0000	(7.822)	0	0	0
2010/03/24	R157 2010/08/05	8.75	Put	Bond Future	425.0000	490.0000	15.294	0	0	0
2010/03/24	R157 2010/08/05	8.50	Call	Bond Future	2,124.0000	1,925.0000	(9.369)	0	0	0
2010/03/24	R157 2010/08/05	8.50	Put	Bond Future	721.0000	819.0000	13.592	0	0	500
2010/03/24	R157 2010/08/05	9.00	Call	Bond Future	3,904.0000	3,647.0000	(6.583)	0	0	0
2010/03/24	R157 2010/08/05	9.00	Put	Bond Future	239.0000	279.0000	16.736	0	0	500
2010/03/24	R157 2010/08/05	8.25	Put	Bond Future	1,174.0000	1,313.0000	11.840	0	0	0
2010/03/24	R157 2010/08/05	8.25	Call	Bond Future	1,425.0000	1,267.0000	(11.088)	0	0	500
2010/03/24	R157 2010/11/04			Bond Future	8.2240	8.2930	0.839	0.0000	0.0000	0
2010/03/24	R157 2010/11/04	8.50	Call	Bond Future	2,587.0000	2,401.0000	(7.190)	0	0	0
2010/03/24	R157 2010/11/04	8.50	Put	Bond Future	1,370.0000	1,490.0000	8.759	0	0	0
2010/03/24	R157 2010/11/04	8.55	Call	Bond Future	2,719.0000	2,527.0000	(7.061)	0	0	0
2010/03/24	R157 2010/11/04	8.55	Put	Bond Future	1,283.0000	1,397.0000	8.885	0	0	0
2010/03/24	R157 2010/11/04	8.45	Call	Bond Future	2,459.0000	2,278.0000	(7.361)	0	0	0
2010/03/24	R157 2010/11/04	8.45	Put	Bond Future	1,461.0000	1,586.0000	8.556	0	0	0
2010/03/24	R186 2010/05/06			Bond Future	8.8960	8.9450	0.551	0.0000	0.0000	19,296
2010/03/24	R186 2010/05/06	9.00	Call	Bond Future	2,028.0000	1,740.0000	(14.201)	0	0	0
2010/03/24	R186 2010/05/06	9.00	Put	Bond Future	1,049.0000	1,224.0000	16.683	0	0	0
2010/03/24	R186 2010/08/05			Bond Future	8.9390	8.9890	0.559	0.0000	0.0000	0
2010/03/24	R186 2010/08/05	9.25	Call	Bond Future	4,407.0000	4,090.0000	(7.193)	0	0	0
2010/03/24	R186 2010/08/05	9.25	Put	Bond Future	1,555.0000	1,704.0000	9.582	0	0	0

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2010/03/24	R186	2010/08/05	8.75	Call	Bond Future	1,944.0000	1,750.0000	(9.979)	0	0	1,300
2010/03/24	R186	2010/08/05	8.75	Put	Bond Future	3,731.0000	4,003.0000	7.290	0	0	0
2010/03/24	R186	2010/08/05	9.75	Call	Bond Future	7,784.0000	7,383.0000	(5.152)	0	0	0
2010/03/24	R186	2010/08/05	9.75	Put	Bond Future	567.0000	632.0000	11.464	0	0	1,300
2010/03/24	R186	2010/08/05	10.00	Call	Bond Future	9,633.0000	9,208.0000	(4.412)	0	0	0
2010/03/24	R186	2010/08/05	10.00	Put	Bond Future	330.0000	371.0000	12.424	0	0	3,000
2010/03/24	R186	2010/11/04			Bond Future	8.9670	9.0190	0.580	0.0000	0.0000	0
2010/03/24	R186	2010/11/04	9.25	Call	Bond Future	5,410.0000	5,109.0000	(5.564)	0	0	0
2010/03/24	R186	2010/11/04	9.25	Put	Bond Future	2,839.0000	3,017.0000	6.270	0	0	0
2010/03/24	R186	2010/11/04	9.30	Call	Bond Future	5,674.0000	5,365.0000	(5.446)	0	0	0
2010/03/24	R186	2010/11/04	9.30	Put	Bond Future	2,658.0000	2,828.0000	6.396	0	0	0
2010/03/24	R186	2010/11/04	9.20	Call	Bond Future	4,797.0000	4,503.0000	(6.129)	0	0	0
2010/03/24	R186	2010/11/04	9.20	Put	Bond Future	2,674.0000	2,859.0000	6.918	0	0	0
2010/03/24	R201	2010/05/06			Bond Future	8.1520	8.2110	0.724	0.0000	0.0000	486
2010/03/24	R201	2010/05/06	8.50	Call	Bond Future	1,474.0000	1,289.0000	(12.551)	0	0	0
2010/03/24	R201	2010/05/06	8.50	Put	Bond Future	150.0000	191.0000	27.333	0	0	0
2010/03/24	R201	2010/08/05			Bond Future	8.1990	8.2630	0.781	0.0000	0.0000	0
2010/03/24	R201	2010/08/05	9.00	Call	Bond Future	3,080.0000	2,880.0000	(6.494)	0	0	0
2010/03/24	R201	2010/08/05	9.00	Put	Bond Future	206.0000	240.0000	16.505	0	0	0
2010/03/24	R201	2010/11/04			Bond Future	8.2130	8.2820	0.840	0.0000	0.0000	0
2010/03/24	R201	2010/11/04	8.50	Call	Bond Future	1,869.0000	1,720.0000	(7.972)	0	0	0
2010/03/24	R201	2010/11/04	8.50	Put	Bond Future	878.0000	968.0000	10.251	0	0	0
2010/03/24	R201	2010/11/04	8.55	Call	Bond Future	1,976.0000	1,822.0000	(7.794)	0	0	0
2010/03/24	R201	2010/11/04	8.55	Put	Bond Future	814.0000	899.0000	10.442	0	0	0
2010/03/24	R201	2010/11/04	8.45	Call	Bond Future	1,766.0000	1,622.0000	(8.154)	0	0	0
2010/03/24	R201	2010/11/04	8.45	Put	Bond Future	947.0000	1,042.0000	10.032	0	0	0
2010/03/24	R203	2010/05/06			Bond Future	8.6100	8.6690	0.685	0.0000	0.0000	1,710
2010/03/24	R203	2010/05/06	9.00	Call	Bond Future	2,232.0000	1,971.0000	(11.694)	0	0	0
2010/03/24	R203	2010/05/06	9.00	Put	Bond Future	193.0000	244.0000	26.425	0	0	0
2010/03/24	R203	2010/08/05			Bond Future	8.6600	8.7230	0.727	0.0000	0.0000	0
2010/03/24	R203	2010/08/05	9.25	Call	Bond Future	3,470.0000	3,215.0000	(7.349)	0	0	0
2010/03/24	R203	2010/08/05	9.25	Put	Bond Future	490.0000	559.0000	14.082	0	0	0
2010/03/24	R203	2010/11/04			Bond Future	8.6940	8.7590	0.748	0.0000	0.0000	0

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2010/03/24	R203 2010/11/04	9.25	Call	Bond Future	3,785.0000	3,555.0000	(6.077)	0	0	0
2010/03/24	R203 2010/11/04	9.25	Put	Bond Future	1,049.0000	1,144.0000	9.056	0	0	0
2010/03/24	R203 2010/11/04	9.30	Call	Bond Future	3,952.0000	3,717.0000	(5.946)	0	0	0
2010/03/24	R203 2010/11/04	9.30	Put	Bond Future	974.0000	1,064.0000	9.240	0	0	0
2010/03/24	R203 2010/11/04	9.20	Call	Bond Future	3,621.0000	3,396.0000	(6.214)	0	0	0
2010/03/24	R203 2010/11/04	9.20	Put	Bond Future	1,127.0000	1,227.0000	8.873	0	0	0
2010/03/24	R204 2010/05/06			Bond Future	8.6800	8.7400	0.691	0.0000	0.0000	1,552
2010/03/24	R204 2010/05/06	9.00	Call	Bond Future	2,116.0000	1,840.0000	(13.043)	0	0	200
2010/03/24	R204 2010/05/06	9.00	Put	Bond Future	276.0000	348.0000	26.087	0	0	200
2010/03/24	R204 2010/05/06	9.50	Call	Bond Future	4,649.0000	4,309.0000	(7.313)	0	0	0
2010/03/24	R204 2010/05/06	9.50	Put	Bond Future	23.0000	32.0000	39.130	0	0	200
2010/03/24	R204 2010/05/06	8.50	Put	Bond Future	1,535.0000	1,770.0000	15.309	0	0	0
2010/03/24	R204 2010/05/06	8.50	Call	Bond Future	479.0000	366.0000	(23.591)	0	0	200
2010/03/24	R204 2010/08/05			Bond Future	8.7310	8.7930	0.710	0.0000	0.0000	0
2010/03/24	R204 2010/08/05	9.25	Call	Bond Future	3,537.0000	3,270.0000	(7.549)	0	0	0
2010/03/24	R204 2010/08/05	9.25	Put	Bond Future	642.0000	727.0000	13.240	0	0	0
2010/03/24	R204 2010/11/04			Bond Future	8.7620	8.8260	0.730	0.0000	0.0000	0
2010/03/24	R204 2010/11/04	9.25	Call	Bond Future	4,006.0000	3,763.0000	(6.066)	0	0	0
2010/03/24	R204 2010/11/04	9.25	Put	Bond Future	1,340.0000	1,452.0000	8.358	0	0	0
2010/03/24	R204 2010/11/04	9.30	Call	Bond Future	4,184.0000	3,936.0000	(5.927)	0	0	0
2010/03/24	R204 2010/11/04	9.30	Put	Bond Future	1,250.0000	1,357.0000	8.560	0	0	0
2010/03/24	R204 2010/11/04	9.20	Call	Bond Future	3,832.0000	3,594.0000	(6.211)	0	0	0
2010/03/24	R204 2010/11/04	9.20	Put	Bond Future	1,434.0000	1,552.0000	8.229	0	0	0
2010/03/24	R206 2010/05/06			Bond Future	8.1800	8.2500	0.856	0.0000	0.0000	0
2010/03/24	R206 2010/05/06	8.75	Call	Bond Future	1,782.0000	1,584.0000	(11.111)	0	0	0
2010/03/24	R206 2010/05/06	8.75	Put	Bond Future	43.0000	61.0000	41.860	0	0	0
2010/03/24	R206 2010/08/05			Bond Future	8.2420	8.3180	0.922	0.0000	0.0000	0
2010/03/24	R206 2010/08/05	9.00	Call	Bond Future	2,342.0000	2,157.0000	(7.899)	0	0	0
2010/03/24	R206 2010/08/05	9.00	Put	Bond Future	178.0000	212.0000	19.101	0	0	0
2010/03/24	R206 2010/11/04			Bond Future	8.2590	8.3430	1.017	0.0000	0.0000	0
2010/03/24	R206 2010/11/04	8.50	Call	Bond Future	1,608.0000	1,474.0000	(8.333)	0	0	0
2010/03/24	R206 2010/11/04	8.50	Put	Bond Future	956.0000	1,050.0000	9.833	0	0	0
2010/03/24	R206 2010/11/04	8.55	Call	Bond Future	1,686.0000	1,549.0000	(8.126)	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
2010/03/24	R206 2010/11/04	8.55	Put	Bond Future	900.0000	990.0000	10.000	0	0	0
2010/03/24	R206 2010/11/04	8.45	Call	Bond Future	1,531.0000	1,402.0000	(8.426)	0	0	0
2010/03/24	R206 2010/11/04	8.45	Put	Bond Future	1,014.0000	1,113.0000	9.763	0	0	0
2010/03/24	R207 2010/05/06			Bond Future	8.7700	8.8290	0.673	0.0000	0.0000	737
2010/03/24	R207 2010/05/06	9.25	Call	Bond Future	2,966.0000	2,651.0000	(10.620)	0	0	0
2010/03/24	R207 2010/05/06	9.25	Put	Bond Future	135.0000	174.0000	28.889	0	0	0
2010/03/24	R207 2010/08/05			Bond Future	8.8210	8.8820	0.692	0.0000	0.0000	0
2010/03/24	R207 2010/08/05	9.50	Call	Bond Future	4,387.0000	4,094.0000	(6.679)	0	0	0
2010/03/24	R207 2010/08/05	9.50	Put	Bond Future	492.0000	558.0000	13.415	0	0	0
2010/03/24	R207 2010/11/04			Bond Future	8.8500	8.9140	0.723	0.0000	0.0000	0
2010/03/24	R207 2010/11/04	9.25	Call	Bond Future	3,876.0000	3,634.0000	(6.244)	0	0	0
2010/03/24	R207 2010/11/04	9.25	Put	Bond Future	1,595.0000	1,723.0000	8.025	0	0	0
2010/03/24	R207 2010/11/04	9.30	Call	Bond Future	4,053.0000	3,805.0000	(6.119)	0	0	0
2010/03/24	R207 2010/11/04	9.30	Put	Bond Future	1,492.0000	1,614.0000	8.177	0	0	0
2010/03/24	R207 2010/11/04	9.20	Call	Bond Future	3,703.0000	3,467.0000	(6.373)	0	0	0
2010/03/24	R207 2010/11/04	9.20	Put	Bond Future	1,703.0000	1,837.0000	7.868	0	0	0
2010/03/24	R208 2010/05/06			Bond Future	8.8570	8.9260	0.779	0.0000	0.0000	5,004
2010/03/24	R208 2010/05/06	9.25	Call	Bond Future	2,627.0000	2,271.0000	(13.552)	0	0	0
2010/03/24	R208 2010/05/06	9.25	Put	Bond Future	227.0000	299.0000	31.718	0	0	0
2010/03/24	R208 2010/08/05			Bond Future	8.9040	8.9760	0.809	0.0000	0.0000	0
2010/03/24	R208 2010/08/05	9.50	Call	Bond Future	4,151.0000	3,807.0000	(8.287)	0	0	0
2010/03/24	R208 2010/08/05	9.50	Put	Bond Future	603.0000	698.0000	15.755	0	0	0
2010/03/24	R208 2010/11/04			Bond Future	8.9360	9.0110	0.839	0.0000	0.0000	0
2010/03/24	R208 2010/11/04	9.25	Call	Bond Future	3,709.0000	3,428.0000	(7.576)	0	0	0
2010/03/24	R208 2010/11/04	9.25	Put	Bond Future	1,843.0000	2,013.0000	9.224	0	0	0
2010/03/24	R208 2010/11/04	9.30	Call	Bond Future	3,886.0000	3,597.0000	(7.437)	0	0	0
2010/03/24	R208 2010/11/04	9.30	Put	Bond Future	1,728.0000	1,890.0000	9.375	0	0	0
2010/03/24	R208 2010/11/04	9.20	Call	Bond Future	3,278.0000	3,001.0000	(8.450)	0	0	0
2010/03/24	R208 2010/11/04	9.20	Put	Bond Future	1,706.0000	1,879.0000	10.141	0	0	0
2010/03/24	R209 2010/05/06			Bond Future	8.8280	8.8780	0.566	0.0000	0.0000	1,798
2010/03/24	R209 2010/05/06	8.50	Call	Bond Future	342.0000	261.0000	(23.684)	0	0	0
2010/03/24	R209 2010/05/06	8.50	Put	Bond Future	3,022.0000	3,336.0000	10.390	0	0	0
2010/03/24	R209 2010/08/05			Bond Future	8.8590	8.9100	0.576	0.0000	0.0000	0

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2010/03/24	R209 2010/08/05	8.75	Call	Bond Future	1,889.0000	1,704.0000	(9.794)	0	0	0
2010/03/24	R209 2010/08/05	8.75	Put	Bond Future	2,757.0000	2,972.0000	7.798	0	0	0
2010/03/24	R209 2010/11/04			Bond Future	8.8790	8.9310	0.586	0.0000	0.0000	0
2010/03/24	R209 2010/11/04	9.00	Call	Bond Future	3,736.0000	3,502.0000	(6.263)	0	0	0
2010/03/24	R209 2010/11/04	9.00	Put	Bond Future	2,796.0000	2,968.0000	6.152	0	0	0
2010/03/24	R209 2010/11/04	9.05	Call	Bond Future	3,940.0000	3,699.0000	(6.117)	0	0	0
2010/03/24	R209 2010/11/04	9.05	Put	Bond Future	2,618.0000	2,783.0000	6.303	0	0	0
2010/03/24	R209 2010/11/04	8.95	Call	Bond Future	3,537.0000	3,311.0000	(6.390)	0	0	0
2010/03/24	R209 2010/11/04	8.95	Put	Bond Future	2,983.0000	3,163.0000	6.034	0	0	0
2010/03/24	TRT1 2010/05/06			Index Future	310.2160	309.0470	(0.377)	0.0000	0.0000	100
Total										71451.00