



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/02/2010

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
2010/02/10	AL7T 2010/05/06			Index Future	330.9540	330.5210	(0.131)	0.0000	0.0000	58
2010/02/10	ALBI 2010/05/06			Index Future	306.5680	306.0970	(0.154)	0.0000	0.0000	1,259
2010/02/10	ALBI 2010/08/05			Index Future	306.7500	306.2720	(0.156)	0.0000	0.0000	0
2010/02/10	CRD1 2010/05/06			Index Future	134.1660	134.0680	(0.073)	0.0000	0.0000	2
2010/02/10	GOVI 2010/05/06			GOVI	308.0990	307.6340	(0.151)	0.0000	0.0000	324
2010/02/10	GOVI 2010/05/06	309.80	Call	GOVI	32,758.0000	30,521.0000	(6.829)	0	0	0
2010/02/10	GOVI 2010/05/06	309.80	Put	GOVI	49,768.0000	52,181.0000	4.848	0	0	0
2010/02/10	GOVI 2010/08/05			GOVI	313.7590	313.2820	(0.152)	0.0000	0.0000	0
2010/02/10	GOVI 2010/08/05	315.60	Call	GOVI	48,660.0000	46,346.0000	(4.755)	0	0	0
2010/02/10	GOVI 2010/08/05	315.60	Put	GOVI	67,070.0000	69,526.0000	3.662	0	0	0
2010/02/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/10	ILBI 2010/05/06			Index Future	363.6580	363.6310	(0.007)	0.0000	0.0000	433
2010/02/10	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/10	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/10	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/10	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/10	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/10	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/10	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/10	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2010/03/17			Jibar Tradeable Future	7.0870	7.0870	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2010/04/21			Jibar Tradeable Future	6.9750	6.9750	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2010/05/19			Jibar Tradeable Future	6.9390	6.9390	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2010/06/15			Jibar Tradeable Future	6.9110	6.9110	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2010/07/21			Jibar Tradeable Future	6.9120	6.9120	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2010/09/15			Jibar Tradeable Future	6.9600	6.9600	0.000	93.0810	93.0810	0
2010/02/10	JBAF 2010/12/15			Jibar Tradeable Future	7.1080	7.1080	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2011/03/16			Jibar Tradeable Future	7.3330	7.3330	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2011/06/15			Jibar Tradeable Future	7.7130	7.7130	0.000	0.0000	0.0000	5,000
2010/02/10	JBAF 2011/09/21			Jibar Tradeable Future	8.1180	8.1180	0.000	0.0000	0.0000	0
2010/02/10	JBAF 2011/12/21			Jibar Tradeable Future	8.3170	8.3170	0.000	0.0000	0.0000	5,000
2010/02/10	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/10	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/10	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/10	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/10	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/10	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	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
2010/02/10	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/10	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/10	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/10	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/10	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/10	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/10	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/10	OTH1 2010/05/06			Index Future	297.9280	297.3420	(0.197)	0.0000	0.0000	3
2010/02/10	R155 2010/05/06			Bond Future	7.5410	7.5460	0.066	0.0000	0.0000	0
2010/02/10	R155 2010/05/06	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/02/10	R155 2010/05/06	7.50	Put	Bond Future	53.0000	59.0000	11.321	0	0	0
2010/02/10	R155 2010/05/06	7.55	Call	Bond Future	12.0000	5.0000	(58.333)	0	0	0
2010/02/10	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/10	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/10	R155 2010/05/06	7.45	Put	Bond Future	117.0000	123.0000	5.128	0	0	0
2010/02/10	R157 2010/05/06			Bond Future	8.4440	8.4510	0.083	0.0000	0.0000	7,091
2010/02/10	R157 2010/05/06	8.50	Call	Bond Future	1,214.0000	1,190.0000	(1.977)	0	0	0
2010/02/10	R157 2010/05/06	8.50	Put	Bond Future	946.0000	955.0000	0.951	0	0	0
2010/02/10	R157 2010/08/05			Bond Future	8.5130	8.5210	0.094	0.0000	0.0000	0
2010/02/10	R157 2010/08/05	8.75	Call	Bond Future	2,193.0000	2,166.0000	(1.231)	0	0	0
2010/02/10	R157 2010/08/05	8.75	Put	Bond Future	1,114.0000	1,124.0000	0.898	0	0	0
2010/02/10	R157 2010/11/04			Bond Future	8.5580	8.5670	0.105	0.0000	0.0000	0
2010/02/10	R157 2010/11/04	8.50	Call	Bond Future	1,951.0000	1,928.0000	(1.179)	0	0	0
2010/02/10	R157 2010/11/04	8.50	Put	Bond Future	2,205.0000	2,221.0000	0.726	0	0	0
2010/02/10	R157 2010/11/04	8.55	Call	Bond Future	2,056.0000	2,032.0000	(1.167)	0	0	0
2010/02/10	R157 2010/11/04	8.55	Put	Bond Future	2,091.0000	2,106.0000	0.717	0	0	0
2010/02/10	R157 2010/11/04	8.45	Call	Bond Future	1,849.0000	1,827.0000	(1.190)	0	0	0
2010/02/10	R157 2010/11/04	8.45	Put	Bond Future	2,322.0000	2,339.0000	0.732	0	0	0
2010/02/10	R186 2010/05/06			Bond Future	9.1570	9.1960	0.426	0.0000	0.0000	19,109
2010/02/10	R186 2010/05/06	9.00	Call	Bond Future	1,573.0000	1,420.0000	(9.727)	0	0	0
2010/02/10	R186 2010/05/06	9.00	Put	Bond Future	3,027.0000	3,230.0000	6.706	0	0	0
2010/02/10	R186 2010/08/05			Bond Future	9.2070	9.2470	0.434	0.0000	0.0000	0
2010/02/10	R186 2010/08/05	9.25	Call	Bond Future	3,544.0000	3,345.0000	(5.615)	0	0	0
2010/02/10	R186 2010/08/05	9.25	Put	Bond Future	3,156.0000	3,318.0000	5.133	0	0	0
2010/02/10	R186 2010/08/05	8.75	Call	Bond Future	1,635.0000	1,515.0000	(7.339)	0	0	1,300
2010/02/10	R186 2010/08/05	8.75	Put	Bond Future	5,886.0000	6,127.0000	4.094	0	0	0
2010/02/10	R186 2010/08/05	9.75	Call	Bond Future	6,315.0000	6,048.0000	(4.228)	0	0	0
2010/02/10	R186 2010/08/05	9.75	Put	Bond Future	1,562.0000	1,656.0000	6.018	0	0	1,300
2010/02/10	R186 2010/11/04			Bond Future	9.2410	9.2830	0.454	0.0000	0.0000	0
2010/02/10	R186 2010/11/04	9.25	Call	Bond Future	4,342.0000	4,141.0000	(4.629)	0	0	0
2010/02/10	R186 2010/11/04	9.25	Put	Bond Future	4,262.0000	4,435.0000	4.059	0	0	0
2010/02/10	R186 2010/11/04	9.30	Call	Bond Future	4,561.0000	4,354.0000	(4.538)	0	0	0
2010/02/10	R186 2010/11/04	9.30	Put	Bond Future	4,035.0000	4,203.0000	4.164	0	0	0

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2010/02/10	R186 2010/11/04	9.20	Call	Bond Future	4,129.0000	3,934.0000	(4.723)	0	0	0
2010/02/10	R186 2010/11/04	9.20	Put	Bond Future	4,496.0000	4,676.0000	4.004	0	0	0
2010/02/10	R201 2010/05/06			Bond Future	8.5130	8.5200	0.082	0.0000	0.0000	486
2010/02/10	R201 2010/05/06	8.50	Call	Bond Future	834.0000	816.0000	(2.158)	0	0	0
2010/02/10	R201 2010/05/06	8.50	Put	Bond Future	883.0000	891.0000	0.906	0	0	0
2010/02/10	R201 2010/08/05			Bond Future	8.5810	8.5900	0.105	0.0000	0.0000	0
2010/02/10	R201 2010/08/05	9.00	Call	Bond Future	2,191.0000	2,166.0000	(1.141)	0	0	0
2010/02/10	R201 2010/08/05	9.00	Put	Bond Future	700.0000	708.0000	1.143	0	0	0
2010/02/10	R201 2010/11/04			Bond Future	8.6170	8.6270	0.116	0.0000	0.0000	0
2010/02/10	R201 2010/11/04	8.50	Call	Bond Future	1,231.0000	1,212.0000	(1.543)	0	0	0
2010/02/10	R201 2010/11/04	8.50	Put	Bond Future	1,632.0000	1,647.0000	0.919	0	0	0
2010/02/10	R201 2010/11/04	8.55	Call	Bond Future	1,309.0000	1,290.0000	(1.451)	0	0	0
2010/02/10	R201 2010/11/04	8.55	Put	Bond Future	1,538.0000	1,553.0000	0.975	0	0	0
2010/02/10	R201 2010/11/04	8.45	Call	Bond Future	1,155.0000	1,138.0000	(1.472)	0	0	0
2010/02/10	R201 2010/11/04	8.45	Put	Bond Future	1,727.0000	1,744.0000	0.984	0	0	0
2010/02/10	R203 2010/05/06			Bond Future	9.0600	9.0880	0.309	0.0000	0.0000	1,710
2010/02/10	R203 2010/05/06	9.00	Call	Bond Future	1,074.0000	1,002.0000	(6.704)	0	0	0
2010/02/10	R203 2010/05/06	9.00	Put	Bond Future	1,383.0000	1,455.0000	5.206	0	0	0
2010/02/10	R203 2010/08/05			Bond Future	9.1290	9.1590	0.329	0.0000	0.0000	0
2010/02/10	R203 2010/08/05	9.25	Call	Bond Future	2,202.0000	2,113.0000	(4.042)	0	0	0
2010/02/10	R203 2010/08/05	9.25	Put	Bond Future	1,600.0000	1,661.0000	3.813	0	0	0
2010/02/10	R203 2010/11/04			Bond Future	9.1810	9.2130	0.349	0.0000	0.0000	0
2010/02/10	R203 2010/11/04	9.25	Call	Bond Future	2,478.0000	2,391.0000	(3.511)	0	0	0
2010/02/10	R203 2010/11/04	9.25	Put	Bond Future	2,144.0000	2,212.0000	3.172	0	0	0
2010/02/10	R203 2010/11/04	9.30	Call	Bond Future	2,603.0000	2,514.0000	(3.419)	0	0	0
2010/02/10	R203 2010/11/04	9.30	Put	Bond Future	2,027.0000	2,094.0000	3.305	0	0	0
2010/02/10	R203 2010/11/04	9.20	Call	Bond Future	2,356.0000	2,272.0000	(3.565)	0	0	0
2010/02/10	R203 2010/11/04	9.20	Put	Bond Future	2,264.0000	2,335.0000	3.136	0	0	0
2010/02/10	R204 2010/05/06			Bond Future	9.0740	9.0920	0.198	0.0000	0.0000	1,552
2010/02/10	R204 2010/05/06	9.00	Call	Bond Future	1,162.0000	1,108.0000	(4.647)	0	0	200
2010/02/10	R204 2010/05/06	9.00	Put	Bond Future	1,581.0000	1,629.0000	3.036	0	0	200
2010/02/10	R204 2010/05/06	9.50	Call	Bond Future	2,889.0000	2,806.0000	(2.873)	0	0	0
2010/02/10	R204 2010/05/06	9.50	Put	Bond Future	522.0000	541.0000	3.640	0	0	200

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2010/02/10	R204 2010/05/06	8.50	Put	Bond Future	3,610.0000	3,690.0000	2.216	0	0	0
2010/02/10	R204 2010/05/06	8.50	Call	Bond Future	295.0000	273.0000	(7.458)	0	0	200
2010/02/10	R204 2010/08/05			Bond Future	9.1390	9.1580	0.208	0.0000	0.0000	0
2010/02/10	R204 2010/08/05	9.25	Call	Bond Future	2,370.0000	2,306.0000	(2.700)	0	0	0
2010/02/10	R204 2010/08/05	9.25	Put	Bond Future	1,760.0000	1,801.0000	2.330	0	0	0
2010/02/10	R204 2010/11/04			Bond Future	9.1840	9.2040	0.218	0.0000	0.0000	0
2010/02/10	R204 2010/11/04	9.25	Call	Bond Future	2,812.0000	2,750.0000	(2.205)	0	0	0
2010/02/10	R204 2010/11/04	9.25	Put	Bond Future	2,457.0000	2,503.0000	1.872	0	0	0
2010/02/10	R204 2010/11/04	9.30	Call	Bond Future	2,950.0000	2,886.0000	(2.169)	0	0	0
2010/02/10	R204 2010/11/04	9.30	Put	Bond Future	2,327.0000	2,371.0000	1.891	0	0	0
2010/02/10	R204 2010/11/04	9.20	Call	Bond Future	2,678.0000	2,617.0000	(2.278)	0	0	0
2010/02/10	R204 2010/11/04	9.20	Put	Bond Future	2,592.0000	2,639.0000	1.813	0	0	0
2010/02/10	R206 2010/05/06			Bond Future	8.5630	8.5600	(0.035)	0.0000	0.0000	0
2010/02/10	R206 2010/05/06	8.75	Call	Bond Future	1,049.0000	1,050.0000	0.095	0	0	0
2010/02/10	R206 2010/05/06	8.75	Put	Bond Future	483.0000	475.0000	(1.656)	0	0	0
2010/02/10	R206 2010/08/05			Bond Future	8.6530	8.6500	(0.035)	0.0000	0.0000	0
2010/02/10	R206 2010/08/05	9.00	Call	Bond Future	1,612.0000	1,615.0000	0.186	0	0	0
2010/02/10	R206 2010/08/05	9.00	Put	Bond Future	629.0000	623.0000	(0.954)	0	0	0
2010/02/10	R206 2010/11/04			Bond Future	8.7000	8.6960	(0.046)	0.0000	0.0000	0
2010/02/10	R206 2010/11/04	8.50	Call	Bond Future	1,107.0000	1,109.0000	0.181	0	0	0
2010/02/10	R206 2010/11/04	8.50	Put	Bond Future	1,644.0000	1,635.0000	(0.547)	0	0	0
2010/02/10	R206 2010/11/04	8.55	Call	Bond Future	1,166.0000	1,168.0000	0.172	0	0	0
2010/02/10	R206 2010/11/04	8.55	Put	Bond Future	1,568.0000	1,560.0000	(0.510)	0	0	0
2010/02/10	R206 2010/11/04	8.45	Call	Bond Future	1,050.0000	1,052.0000	0.190	0	0	0
2010/02/10	R206 2010/11/04	8.45	Put	Bond Future	1,722.0000	1,713.0000	(0.523)	0	0	0
2010/02/10	R207 2010/05/06			Bond Future	9.2240	9.2420	0.195	0.0000	0.0000	737
2010/02/10	R207 2010/05/06	9.25	Call	Bond Future	1,510.0000	1,448.0000	(4.106)	0	0	0
2010/02/10	R207 2010/05/06	9.25	Put	Bond Future	1,360.0000	1,402.0000	3.088	0	0	0
2010/02/10	R207 2010/08/05			Bond Future	9.2910	9.3100	0.204	0.0000	0.0000	0
2010/02/10	R207 2010/08/05	9.50	Call	Bond Future	2,747.0000	2,677.0000	(2.548)	0	0	0
2010/02/10	R207 2010/08/05	9.50	Put	Bond Future	1,572.0000	1,609.0000	2.354	0	0	0
2010/02/10	R207 2010/11/04			Bond Future	9.3350	9.3550	0.214	0.0000	0.0000	0
2010/02/10	R207 2010/11/04	9.25	Call	Bond Future	2,533.0000	2,474.0000	(2.329)	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
2010/02/10	R207 2010/11/04	9.25	Put	Bond Future	3,008.0000	3,060.0000	1.729	0	0	0
2010/02/10	R207 2010/11/04	9.30	Call	Bond Future	2,663.0000	2,602.0000	(2.291)	0	0	0
2010/02/10	R207 2010/11/04	9.30	Put	Bond Future	2,858.0000	2,909.0000	1.784	0	0	0
2010/02/10	R207 2010/11/04	9.20	Call	Bond Future	2,406.0000	2,349.0000	(2.369)	0	0	0
2010/02/10	R207 2010/11/04	9.20	Put	Bond Future	3,162.0000	3,216.0000	1.708	0	0	0
2010/02/10	R208 2010/05/06			Bond Future	9.2050	9.2240	0.206	0.0000	0.0000	5,004
2010/02/10	R208 2010/05/06	9.25	Call	Bond Future	1,602.0000	1,533.0000	(4.307)	0	0	0
2010/02/10	R208 2010/05/06	9.25	Put	Bond Future	1,332.0000	1,377.0000	3.378	0	0	0
2010/02/10	R208 2010/08/05			Bond Future	9.2630	9.2820	0.205	0.0000	0.0000	0
2010/02/10	R208 2010/08/05	9.50	Call	Bond Future	2,992.0000	2,918.0000	(2.473)	0	0	0
2010/02/10	R208 2010/08/05	9.50	Put	Bond Future	1,605.0000	1,643.0000	2.368	0	0	0
2010/02/10	R208 2010/11/04			Bond Future	9.3050	9.3250	0.215	0.0000	0.0000	0
2010/02/10	R208 2010/11/04	9.25	Call	Bond Future	2,716.0000	2,653.0000	(2.320)	0	0	0
2010/02/10	R208 2010/11/04	9.25	Put	Bond Future	3,037.0000	3,091.0000	1.778	0	0	0
2010/02/10	R208 2010/11/04	9.30	Call	Bond Future	2,855.0000	2,790.0000	(2.277)	0	0	0
2010/02/10	R208 2010/11/04	9.30	Put	Bond Future	2,884.0000	2,936.0000	1.803	0	0	0
2010/02/10	R208 2010/11/04	9.20	Call	Bond Future	2,582.0000	2,521.0000	(2.363)	0	0	0
2010/02/10	R208 2010/11/04	9.20	Put	Bond Future	3,197.0000	3,252.0000	1.720	0	0	0
2010/02/10	R209 2010/05/06			Bond Future	8.9900	9.0200	0.334	0.0000	0.0000	1,798
2010/02/10	R209 2010/05/06	8.50	Call	Bond Future	505.0000	452.0000	(10.495)	0	0	0
2010/02/10	R209 2010/05/06	8.50	Put	Bond Future	4,453.0000	4,631.0000	3.997	0	0	0
2010/02/10	R209 2010/08/05			Bond Future	9.0240	9.0540	0.332	0.0000	0.0000	0
2010/02/10	R209 2010/08/05	8.75	Call	Bond Future	1,855.0000	1,758.0000	(5.229)	0	0	0
2010/02/10	R209 2010/08/05	8.75	Put	Bond Future	4,005.0000	4,138.0000	3.321	0	0	0
2010/02/10	R209 2010/11/04			Bond Future	9.0460	9.0770	0.343	0.0000	0.0000	0
2010/02/10	R209 2010/11/04	9.00	Call	Bond Future	3,578.0000	3,452.0000	(3.522)	0	0	0
2010/02/10	R209 2010/11/04	9.00	Put	Bond Future	3,930.0000	4,040.0000	2.799	0	0	0
2010/02/10	R209 2010/11/04	9.05	Call	Bond Future	3,757.0000	3,627.0000	(3.460)	0	0	0
2010/02/10	R209 2010/11/04	9.05	Put	Bond Future	3,727.0000	3,832.0000	2.817	0	0	0
2010/02/10	R209 2010/11/04	8.95	Call	Bond Future	3,404.0000	3,281.0000	(3.613)	0	0	0
2010/02/10	R209 2010/11/04	8.95	Put	Bond Future	4,142.0000	4,255.0000	2.728	0	0	0
2010/02/10	TRT1 2010/05/06			Index Future	304.3150	303.8540	(0.151)	0.0000	0.0000	100

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Total									53066.00	