



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/04/2010

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
2010/04/30	AL7T 2010/05/06			Index Future	343.2830	343.9330	0.189	0.0000	0.0000	58
2010/04/30	ALBI 2010/05/06			Index Future	316.2470	316.5720	0.103	0.0000	0.0000	742
2010/04/30	ALBI 2010/08/05			Index Future	321.5300	321.8590	0.102	0.0000	0.0000	245
2010/04/30	ALBI 2010/11/04			Index Future	327.0000	327.6370	0.195	0.0000	0.0000	0
2010/04/30	CRD1 2010/05/06			Index Future	138.2770	138.3400	0.046	0.0000	0.0000	2
2010/04/30	CRD1 2010/08/05			Index Future	140.5000	140.6510	0.107	0.0000	0.0000	0
2010/04/30	CRD1 2010/11/04			Index Future	143.0000	143.0300	0.021	0.0000	0.0000	0
2010/04/30	GOVI 2010/05/06			GOVI	317.6930	318.0270	0.105	0.0000	0.0000	320
2010/04/30	GOVI 2010/05/06	309.80	Call	GOVI	78,964.0000	82,280.0000	4.199	0	0	0
2010/04/30	GOVI 2010/05/06	309.80	Put	GOVI	34.0000	10.0000	(70.588)	0	0	0
2010/04/30	GOVI 2010/08/05			GOVI	323.0000	323.3390	0.105	0.0000	0.0000	0
2010/04/30	GOVI 2010/08/05	315.60	Call	GOVI	90,019.0000	92,431.0000	2.679	0	0	0
2010/04/30	GOVI 2010/08/05	315.60	Put	GOVI	16,019.0000	15,041.0000	(6.105)	0	0	0
2010/04/30	GOVI 2010/11/04			GOVI	329.0000	328.8090	(0.058)	0.0000	0.0000	0
2010/04/30	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/04/30	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	1,910.0000	100.000	0	0	0
2010/04/30	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/04/30	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	2,010.0000	100.000	0	0	0
2010/04/30	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/04/30	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	1,810.0000	100.000	0	0	0
2010/04/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/30	ILBI 2010/05/06			Index Future	365.9770	368.1280	0.588	0.0000	0.0000	497

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2010/04/30	ILBI 2010/08/05			Index Future	373.0000	374.5600	0.418	0.0000	0.0000	0
2010/04/30	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/04/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/04/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/04/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/04/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/04/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/04/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/04/30	JBAF 2010/05/19			Jibar Tradeable Future	6.5500	6.5200	(0.458)	0.0000	0.0000	0
2010/04/30	JBAF 2010/06/15			Jibar Tradeable Future	6.5400	6.5100	(0.459)	0.0000	0.0000	0
2010/04/30	JBAF 2010/07/21			Jibar Tradeable Future	6.4900	6.4600	(0.462)	0.0000	0.0000	1,000
2010/04/30	JBAF 2010/08/18			Jibar Tradeable Future	6.4800	6.4500	(0.463)	0.0000	0.0000	1,000
2010/04/30	JBAF 2010/09/15			Jibar Tradeable Future	6.5000	6.4700	(0.462)	0.0000	0.0000	1,000
2010/04/30	JBAF 2010/10/20			Jibar Tradeable Future	6.5200	6.4900	(0.460)	0.0000	0.0000	0
2010/04/30	JBAF 2010/12/15			Jibar Tradeable Future	6.5400	6.5100	(0.459)	0.0000	0.0000	0
2010/04/30	JBAF 2011/03/16			Jibar Tradeable Future	6.7200	6.6900	(0.446)	0.0000	0.0000	5,500
2010/04/30	JBAF 2011/06/15			Jibar Tradeable Future	6.9600	6.9300	(0.431)	0.0000	0.0000	4,500
2010/04/30	JBAF 2011/09/21			Jibar Tradeable Future	7.2600	7.2300	(0.413)	0.0000	0.0000	3,500
2010/04/30	JBAF 2011/12/21			Jibar Tradeable Future	7.5300	7.5000	(0.398)	0.0000	0.0000	7,500
2010/04/30	JBAF 2012/03/20			Jibar Tradeable Future	7.7100	7.6800	(0.389)	0.0000	0.0000	0
2010/04/30	JFRA 2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/04/30	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/04/30	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/04/30	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/30	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/04/30	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/30	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/30	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/30	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/30	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/30	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/04/30	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/30	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/30	OTH1 2010/05/06			Index Future	307.9800	308.2550	0.089	0.0000	0.0000	3
2010/04/30	OTH1 2010/08/05			Index Future	313.0000	313.4040	0.129	0.0000	0.0000	0
2010/04/30	OTH1 2010/11/04			Index Future	318.5000	318.7060	0.065	0.0000	0.0000	0
2010/04/30	R155 2010/05/06			Bond Future	6.8760	6.8660	(0.145)	0.0000	0.0000	0
2010/04/30	R155 2010/05/06	7.50	Call	Bond Future	805.0000	818.0000	1.615	0	0	0
2010/04/30	R155 2010/05/06	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/04/30	R155 2010/05/06	7.55	Call	Bond Future	869.0000	882.0000	1.496	0	0	0
2010/04/30	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R155 2010/05/06	7.45	Call	Bond Future	740.0000	753.0000	1.757	0	0	0
2010/04/30	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R157 2010/05/06			Bond Future	7.8050	7.7940	(0.141)	0.0000	0.0000	850
2010/04/30	R157 2010/05/06	8.50	Call	Bond Future	3,382.0000	3,437.0000	1.626	0	0	0
2010/04/30	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R157 2010/05/06	8.00	Call	Bond Future	976.0000	1,028.0000	5.328	0	0	0
2010/04/30	R157 2010/05/06	8.00	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0
2010/04/30	R157 2010/05/06	7.90	Call	Bond Future	547.0000	590.0000	7.861	0	0	10
2010/04/30	R157 2010/05/06	7.90	Put	Bond Future	78.0000	66.0000	(15.385)	0	0	0
2010/04/30	R157 2010/08/05			Bond Future	7.8700	7.8590	(0.140)	0.0000	0.0000	5,255
2010/04/30	R157 2010/08/05	8.75	Call	Bond Future	4,131.0000	4,195.0000	1.549	0	0	0
2010/04/30	R157 2010/08/05	8.75	Put	Bond Future	63.0000	75.0000	19.048	0	0	0
2010/04/30	R157 2010/08/05	8.50	Call	Bond Future	3,089.0000	3,161.0000	2.331	0	0	0
2010/04/30	R157 2010/08/05	8.50	Put	Bond Future	159.0000	179.0000	12.579	0	0	500
2010/04/30	R157 2010/08/05	9.00	Call	Bond Future	5,214.0000	5,272.0000	1.112	0	0	0
2010/04/30	R157 2010/08/05	9.00	Put	Bond Future	21.0000	27.0000	28.571	0	0	0
2010/04/30	R157 2010/08/05	8.25	Put	Bond Future	358.0000	389.0000	8.659	0	0	0
2010/04/30	R157 2010/08/05	8.25	Call	Bond Future	2,136.0000	2,219.0000	3.886	0	0	500
2010/04/30	R157 2010/11/04			Bond Future	7.8830	7.8710	(0.152)	0.0000	0.0000	0
2010/04/30	R157 2010/11/04	8.50	Call	Bond Future	3,218.0000	3,247.0000	0.901	0	0	0

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2010/04/30	R157 2010/11/04	8.50	Put	Bond Future	475.0000	450.0000	(5.263)	0	0	0
2010/04/30	R157 2010/11/04	8.55	Call	Bond Future	3,392.0000	3,422.0000	0.884	0	0	0
2010/04/30	R157 2010/11/04	8.55	Put	Bond Future	431.0000	406.0000	(5.800)	0	0	0
2010/04/30	R157 2010/11/04	8.45	Call	Bond Future	3,045.0000	3,077.0000	1.051	0	0	0
2010/04/30	R157 2010/11/04	8.45	Put	Bond Future	522.0000	500.0000	(4.215)	0	0	0
2010/04/30	R157 2011/02/03			Bond Future	8.5000	7.8910	(7.165)	0.0000	0.0000	0
2010/04/30	R157 2011/02/03	7.90	Call	Bond Future	0.0000	1,781.0000	100.000	0	0	0
2010/04/30	R157 2011/02/03	7.90	Put	Bond Future	0.0000	1,742.0000	100.000	0	0	0
2010/04/30	R157 2011/02/03	7.95	Call	Bond Future	0.0000	1,892.0000	100.000	0	0	0
2010/04/30	R157 2011/02/03	7.95	Put	Bond Future	0.0000	1,639.0000	100.000	0	0	0
2010/04/30	R157 2011/02/03	7.85	Call	Bond Future	0.0000	1,674.0000	100.000	0	0	0
2010/04/30	R157 2011/02/03	7.85	Put	Bond Future	0.0000	1,850.0000	100.000	0	0	0
2010/04/30	R186 2010/05/06			Bond Future	8.7550	8.7440	(0.126)	0.0000	0.0000	8,665
2010/04/30	R186 2010/05/06	9.00	Call	Bond Future	2,344.0000	2,457.0000	4.821	0	0	0
2010/04/30	R186 2010/05/06	9.00	Put	Bond Future	18.0000	25.0000	38.889	0	0	0
2010/04/30	R186 2010/08/05			Bond Future	8.8150	8.8040	(0.125)	0.0000	0.0000	11,863
2010/04/30	R186 2010/08/05	9.25	Call	Bond Future	4,781.0000	4,960.0000	3.744	0	0	0
2010/04/30	R186 2010/08/05	9.25	Put	Bond Future	761.0000	836.0000	9.855	0	0	0
2010/04/30	R186 2010/08/05	8.75	Call	Bond Future	1,900.0000	2,083.0000	9.632	0	0	1,300
2010/04/30	R186 2010/08/05	8.75	Put	Bond Future	2,519.0000	2,598.0000	3.136	0	0	0
2010/04/30	R186 2010/08/05	9.75	Call	Bond Future	8,556.0000	8,683.0000	1.484	0	0	0
2010/04/30	R186 2010/08/05	9.75	Put	Bond Future	171.0000	194.0000	13.450	0	0	1,300
2010/04/30	R186 2010/08/05	10.00	Call	Bond Future	10,545.0000	10,658.0000	1.072	0	0	0
2010/04/30	R186 2010/08/05	10.00	Put	Bond Future	75.0000	83.0000	10.667	0	0	3,000
2010/04/30	R186 2010/11/04			Bond Future	8.8480	8.8360	(0.136)	0.0000	0.0000	0
2010/04/30	R186 2010/11/04	9.25	Call	Bond Future	5,392.0000	5,603.0000	3.913	0	0	0
2010/04/30	R186 2010/11/04	9.25	Put	Bond Future	1,713.0000	1,811.0000	5.721	0	0	0
2010/04/30	R186 2010/11/04	9.30	Call	Bond Future	5,701.0000	5,909.0000	3.648	0	0	0
2010/04/30	R186 2010/11/04	9.30	Put	Bond Future	1,577.0000	1,672.0000	6.024	0	0	0
2010/04/30	R186 2010/11/04	9.20	Call	Bond Future	5,090.0000	5,303.0000	4.185	0	0	0
2010/04/30	R186 2010/11/04	9.20	Put	Bond Future	1,859.0000	1,959.0000	5.379	0	0	0
2010/04/30	R186 2010/11/04	8.75	Put	Bond Future	3,678.0000	3,781.0000	2.800	0	0	0
2010/04/30	R186 2010/11/04	8.75	Call	Bond Future	2,754.0000	2,969.0000	7.807	0	0	9,800
2010/04/30	R186 2011/02/03			Bond Future	9.0000	8.8710	(1.433)	0.0000	0.0000	0

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2010/04/30	R186 2011/02/03	9.00	Call	Bond Future	0.0000	4,714.0000	100.000	0	0	0
2010/04/30	R186 2011/02/03	9.00	Put	Bond Future	0.0000	3,527.0000	100.000	0	0	0
2010/04/30	R186 2011/02/03	9.05	Call	Bond Future	0.0000	4,970.0000	100.000	0	0	0
2010/04/30	R186 2011/02/03	9.05	Put	Bond Future	0.0000	3,328.0000	100.000	0	0	0
2010/04/30	R186 2011/02/03	8.95	Call	Bond Future	0.0000	4,467.0000	100.000	0	0	0
2010/04/30	R186 2011/02/03	8.95	Put	Bond Future	0.0000	3,738.0000	100.000	0	0	0
2010/04/30	R201 2010/05/06			Bond Future	7.7760	7.7750	(0.013)	0.0000	0.0000	0
2010/04/30	R201 2010/05/06	8.50	Call	Bond Future	2,779.0000	2,783.0000	0.144	0	0	0
2010/04/30	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R201 2010/08/05			Bond Future	7.8470	7.8460	(0.013)	0.0000	0.0000	1,174
2010/04/30	R201 2010/08/05	9.00	Call	Bond Future	4,189.0000	4,189.0000	0.000	0	0	0
2010/04/30	R201 2010/08/05	9.00	Put	Bond Future	20.0000	16.0000	(20.000)	0	0	0
2010/04/30	R201 2010/11/04			Bond Future	7.8560	7.8550	(0.013)	0.0000	0.0000	0
2010/04/30	R201 2010/11/04	8.50	Call	Bond Future	2,602.0000	2,605.0000	0.115	0	0	0
2010/04/30	R201 2010/11/04	8.50	Put	Bond Future	362.0000	361.0000	(0.276)	0	0	0
2010/04/30	R201 2010/11/04	8.55	Call	Bond Future	2,740.0000	2,742.0000	0.073	0	0	0
2010/04/30	R201 2010/11/04	8.55	Put	Bond Future	328.0000	327.0000	(0.305)	0	0	0
2010/04/30	R201 2010/11/04	8.45	Call	Bond Future	2,468.0000	2,471.0000	0.122	0	0	0
2010/04/30	R201 2010/11/04	8.45	Put	Bond Future	399.0000	399.0000	0.000	0	0	0
2010/04/30	R201 2011/02/03			Bond Future	8.0000	7.8710	(1.613)	0.0000	0.0000	0
2010/04/30	R201 2011/02/03	8.00	Call	Bond Future	0.0000	1,494.0000	100.000	0	0	0
2010/04/30	R201 2011/02/03	8.00	Put	Bond Future	0.0000	1,065.0000	100.000	0	0	0
2010/04/30	R201 2011/02/03	8.05	Call	Bond Future	0.0000	1,588.0000	100.000	0	0	0
2010/04/30	R201 2011/02/03	8.05	Put	Bond Future	0.0000	993.0000	100.000	0	0	0
2010/04/30	R201 2011/02/03	7.95	Call	Bond Future	0.0000	1,402.0000	100.000	0	0	0
2010/04/30	R201 2011/02/03	7.95	Put	Bond Future	0.0000	1,139.0000	100.000	0	0	0
2010/04/30	R203 2010/05/06			Bond Future	8.3960	8.3850	(0.131)	0.0000	0.0000	1,710
2010/04/30	R203 2010/05/06	9.00	Call	Bond Future	3,181.0000	3,240.0000	1.855	0	0	0
2010/04/30	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R203 2010/08/05			Bond Future	8.4700	8.4590	(0.130)	0.0000	0.0000	1,607
2010/04/30	R203 2010/08/05	9.25	Call	Bond Future	4,122.0000	4,184.0000	1.504	0	0	0
2010/04/30	R203 2010/08/05	9.25	Put	Bond Future	157.0000	162.0000	3.185	0	0	0
2010/04/30	R203 2010/11/04			Bond Future	8.5080	8.4960	(0.141)	0.0000	0.0000	0

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2010/04/30	R203 2010/11/04	9.25	Call	Bond Future	4,166.0000	4,216.0000	1.200	0	0	0
2010/04/30	R203 2010/11/04	9.25	Put	Bond Future	492.0000	481.0000	(2.236)	0	0	0
2010/04/30	R203 2010/11/04	9.30	Call	Bond Future	4,364.0000	4,413.0000	1.123	0	0	0
2010/04/30	R203 2010/11/04	9.30	Put	Bond Future	449.0000	437.0000	(2.673)	0	0	0
2010/04/30	R203 2010/11/04	9.20	Call	Bond Future	3,971.0000	4,021.0000	1.259	0	0	0
2010/04/30	R203 2010/11/04	9.20	Put	Bond Future	539.0000	528.0000	(2.041)	0	0	0
2010/04/30	R203 2011/02/03			Bond Future	8.5000	8.5400	0.471	0.0000	0.0000	0
2010/04/30	R203 2011/02/03	8.50	Call	Bond Future	0.0000	2,012.0000	100.000	0	0	0
2010/04/30	R203 2011/02/03	8.50	Put	Bond Future	0.0000	2,209.0000	100.000	0	0	0
2010/04/30	R203 2011/02/03	8.55	Call	Bond Future	0.0000	2,136.0000	100.000	0	0	0
2010/04/30	R203 2011/02/03	8.55	Put	Bond Future	0.0000	2,087.0000	100.000	0	0	0
2010/04/30	R203 2011/02/03	8.45	Call	Bond Future	0.0000	1,893.0000	100.000	0	0	0
2010/04/30	R203 2011/02/03	8.45	Put	Bond Future	0.0000	2,337.0000	100.000	0	0	0
2010/04/30	R204 2010/05/06			Bond Future	8.4960	8.4650	(0.365)	0.0000	0.0000	20
2010/04/30	R204 2010/05/06	9.00	Call	Bond Future	2,920.0000	3,103.0000	6.267	0	0	200
2010/04/30	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R204 2010/05/06	9.50	Call	Bond Future	5,705.0000	5,889.0000	3.225	0	0	0
2010/04/30	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/30	R204 2010/05/06	8.50	Put	Bond Future	292.0000	240.0000	(17.808)	0	0	0
2010/04/30	R204 2010/05/06	8.50	Call	Bond Future	316.0000	447.0000	41.456	0	0	200
2010/04/30	R204 2010/08/05			Bond Future	8.5690	8.5360	(0.385)	0.0000	0.0000	2,664
2010/04/30	R204 2010/08/05	9.25	Call	Bond Future	4,060.0000	4,215.0000	3.818	0	0	0
2010/04/30	R204 2010/08/05	9.25	Put	Bond Future	238.0000	203.0000	(14.706)	0	0	780
2010/04/30	R204 2010/11/04			Bond Future	8.6040	8.5710	(0.384)	0.0000	0.0000	0
2010/04/30	R204 2010/11/04	9.25	Call	Bond Future	4,228.0000	4,409.0000	4.281	0	0	0
2010/04/30	R204 2010/11/04	9.25	Put	Bond Future	677.0000	672.0000	(0.739)	0	0	0
2010/04/30	R204 2010/11/04	9.30	Call	Bond Future	4,438.0000	4,619.0000	4.078	0	0	0
2010/04/30	R204 2010/11/04	9.30	Put	Bond Future	620.0000	615.0000	(0.806)	0	0	0
2010/04/30	R204 2010/11/04	9.20	Call	Bond Future	4,021.0000	4,202.0000	4.501	0	0	0
2010/04/30	R204 2010/11/04	9.20	Put	Bond Future	739.0000	734.0000	(0.677)	0	0	0
2010/04/30	R204 2011/02/03			Bond Future	8.5000	8.6090	1.282	0.0000	0.0000	0
2010/04/30	R204 2011/02/03	8.50	Call	Bond Future	0.0000	2,074.0000	100.000	0	0	0
2010/04/30	R204 2011/02/03	8.50	Put	Bond Future	0.0000	2,677.0000	100.000	0	0	0
2010/04/30	R204 2011/02/03	8.55	Call	Bond Future	0.0000	2,206.0000	100.000	0	0	0

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2010/04/30	R204 2011/02/03	8.55	Put	Bond Future	0.0000	2,532.0000	100.000	0	0	0
2010/04/30	R204 2011/02/03	8.45	Call	Bond Future	0.0000	1,948.0000	100.000	0	0	0
2010/04/30	R204 2011/02/03	8.45	Put	Bond Future	0.0000	2,829.0000	100.000	0	0	0
2010/04/30	R206 2010/05/06			Bond Future	7.7370	7.7260	(0.142)	0.0000	0.0000	0
2010/04/30	R206 2010/05/06	8.75	Call	Bond Future	3,117.0000	3,152.0000	1.123	0	0	0
2010/04/30	R206 2010/05/06	8.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/04/30	R206 2010/08/05			Bond Future	7.8220	7.8100	(0.153)	0.0000	0.0000	0
2010/04/30	R206 2010/08/05	9.00	Call	Bond Future	3,399.0000	3,433.0000	1.000	0	0	0
2010/04/30	R206 2010/08/05	9.00	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/04/30	R206 2010/11/04			Bond Future	7.8270	7.8150	(0.153)	0.0000	0.0000	0
2010/04/30	R206 2010/11/04	8.50	Call	Bond Future	2,083.0000	2,110.0000	1.296	0	0	0
2010/04/30	R206 2010/11/04	8.50	Put	Bond Future	249.0000	243.0000	(2.410)	0	0	0
2010/04/30	R206 2010/11/04	8.55	Call	Bond Future	2,192.0000	2,219.0000	1.232	0	0	0
2010/04/30	R206 2010/11/04	8.55	Put	Bond Future	224.0000	218.0000	(2.679)	0	0	0
2010/04/30	R206 2010/11/04	8.45	Call	Bond Future	1,976.0000	2,002.0000	1.316	0	0	0
2010/04/30	R206 2010/11/04	8.45	Put	Bond Future	277.0000	270.0000	(2.527)	0	0	0
2010/04/30	R206 2011/02/03			Bond Future	8.0000	7.8280	(2.150)	0.0000	0.0000	0
2010/04/30	R206 2011/02/03	8.00	Call	Bond Future	0.0000	1,193.0000	100.000	0	0	0
2010/04/30	R206 2011/02/03	8.00	Put	Bond Future	0.0000	753.0000	100.000	0	0	0
2010/04/30	R206 2011/02/03	8.05	Call	Bond Future	0.0000	1,267.0000	100.000	0	0	0
2010/04/30	R206 2011/02/03	8.05	Put	Bond Future	0.0000	700.0000	100.000	0	0	0
2010/04/30	R206 2011/02/03	7.95	Call	Bond Future	0.0000	1,121.0000	100.000	0	0	0
2010/04/30	R206 2011/02/03	7.95	Put	Bond Future	0.0000	809.0000	100.000	0	0	0
2010/04/30	R207 2010/05/06			Bond Future	8.6160	8.5750	(0.476)	0.0000	0.0000	137
2010/04/30	R207 2010/05/06	9.25	Call	Bond Future	3,765.0000	4,016.0000	6.667	0	0	0
2010/04/30	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R207 2010/08/05			Bond Future	8.6880	8.6450	(0.495)	0.0000	0.0000	700
2010/04/30	R207 2010/08/05	9.50	Call	Bond Future	4,855.0000	5,097.0000	4.985	0	0	0
2010/04/30	R207 2010/08/05	9.50	Put	Bond Future	171.0000	156.0000	(8.772)	0	0	0
2010/04/30	R207 2010/08/05	9.25	Call	Bond Future	3,633.0000	3,863.0000	6.331	0	0	0
2010/04/30	R207 2010/08/05	9.25	Put	Bond Future	357.0000	330.0000	(7.563)	0	0	100
2010/04/30	R207 2010/08/05	8.25	Put	Bond Future	3,118.0000	2,961.0000	(5.035)	0	0	0
2010/04/30	R207 2010/08/05	8.25	Call	Bond Future	455.0000	555.0000	21.978	0	0	100

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2010/04/30	R207 2010/11/04			Bond Future	8.7220	8.6780	(0.504)	0.0000	0.0000	0
2010/04/30	R207 2010/11/04	9.25	Call	Bond Future	3,901.0000	4,128.0000	5.819	0	0	0
2010/04/30	R207 2010/11/04	9.25	Put	Bond Future	874.0000	843.0000	(3.547)	0	0	0
2010/04/30	R207 2010/11/04	9.30	Call	Bond Future	4,110.0000	4,339.0000	5.572	0	0	0
2010/04/30	R207 2010/11/04	9.30	Put	Bond Future	803.0000	774.0000	(3.611)	0	0	0
2010/04/30	R207 2010/11/04	9.20	Call	Bond Future	3,697.0000	3,923.0000	6.113	0	0	0
2010/04/30	R207 2010/11/04	9.20	Put	Bond Future	951.0000	919.0000	(3.365)	0	0	0
2010/04/30	R207 2011/02/03			Bond Future	8.7500	8.7160	(0.389)	0.0000	0.0000	0
2010/04/30	R207 2011/02/03	8.75	Call	Bond Future	0.0000	2,649.0000	100.000	0	0	0
2010/04/30	R207 2011/02/03	8.75	Put	Bond Future	0.0000	2,453.0000	100.000	0	0	0
2010/04/30	R207 2011/02/03	8.80	Call	Bond Future	0.0000	2,801.0000	100.000	0	0	0
2010/04/30	R207 2011/02/03	8.80	Put	Bond Future	0.0000	2,319.0000	100.000	0	0	0
2010/04/30	R207 2011/02/03	8.70	Call	Bond Future	0.0000	2,502.0000	100.000	0	0	0
2010/04/30	R207 2011/02/03	8.70	Put	Bond Future	0.0000	2,594.0000	100.000	0	0	0
2010/04/30	R208 2010/05/06			Bond Future	8.6650	8.6340	(0.358)	0.0000	0.0000	0
2010/04/30	R208 2010/05/06	9.25	Call	Bond Future	3,606.0000	3,803.0000	5.463	0	0	0
2010/04/30	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/30	R208 2010/08/05			Bond Future	8.7300	8.6980	(0.367)	0.0000	0.0000	6,287
2010/04/30	R208 2010/08/05	9.50	Call	Bond Future	4,826.0000	5,032.0000	4.269	0	0	0
2010/04/30	R208 2010/08/05	9.50	Put	Bond Future	204.0000	211.0000	3.431	0	0	0
2010/04/30	R208 2010/11/04			Bond Future	8.7660	8.7330	(0.376)	0.0000	0.0000	0
2010/04/30	R208 2010/11/04	9.25	Call	Bond Future	3,829.0000	4,040.0000	5.511	0	0	0
2010/04/30	R208 2010/11/04	9.25	Put	Bond Future	931.0000	939.0000	0.859	0	0	0
2010/04/30	R208 2010/11/04	9.30	Call	Bond Future	4,043.0000	4,254.0000	5.219	0	0	0
2010/04/30	R208 2010/11/04	9.30	Put	Bond Future	853.0000	861.0000	0.938	0	0	0
2010/04/30	R208 2010/11/04	9.20	Call	Bond Future	3,620.0000	3,830.0000	5.801	0	0	0
2010/04/30	R208 2010/11/04	9.20	Put	Bond Future	1,015.0000	1,023.0000	0.788	0	0	0
2010/04/30	R208 2011/02/03			Bond Future	8.7500	8.7700	0.229	0.0000	0.0000	0
2010/04/30	R208 2011/02/03	8.75	Call	Bond Future	0.0000	2,627.0000	100.000	0	0	0
2010/04/30	R208 2011/02/03	8.75	Put	Bond Future	0.0000	2,748.0000	100.000	0	0	0
2010/04/30	R208 2011/02/03	8.80	Call	Bond Future	0.0000	2,780.0000	100.000	0	0	0
2010/04/30	R208 2011/02/03	8.80	Put	Bond Future	0.0000	2,599.0000	100.000	0	0	0
2010/04/30	R208 2011/02/03	8.70	Call	Bond Future	0.0000	2,480.0000	100.000	0	0	0
2010/04/30	R208 2011/02/03	8.70	Put	Bond Future	0.0000	2,904.0000	100.000	0	0	0

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2010/04/30	R209 2010/05/06			Bond Future	8.7530	8.7430	(0.114)	0.0000	0.0000	0
2010/04/30	R209 2010/05/06	8.50	Call	Bond Future	9.0000	20.0000	122.222	0	0	0
2010/04/30	R209 2010/05/06	8.50	Put	Bond Future	2,090.0000	2,021.0000	(3.301)	0	0	0
2010/04/30	R209 2010/08/05			Bond Future	8.7990	8.7890	(0.114)	0.0000	0.0000	1,821
2010/04/30	R209 2010/08/05	8.75	Call	Bond Future	1,650.0000	1,859.0000	12.667	0	0	0
2010/04/30	R209 2010/08/05	8.75	Put	Bond Future	2,042.0000	2,171.0000	6.317	0	0	0
2010/04/30	R209 2010/11/04			Bond Future	8.8250	8.8140	(0.125)	0.0000	0.0000	0
2010/04/30	R209 2010/11/04	9.00	Call	Bond Future	3,395.0000	3,545.0000	4.418	0	0	0
2010/04/30	R209 2010/11/04	9.00	Put	Bond Future	2,029.0000	2,092.0000	3.105	0	0	0
2010/04/30	R209 2010/11/04	9.05	Call	Bond Future	3,625.0000	3,773.0000	4.083	0	0	0
2010/04/30	R209 2010/11/04	9.05	Put	Bond Future	1,877.0000	1,937.0000	3.197	0	0	0
2010/04/30	R209 2010/11/04	8.95	Call	Bond Future	3,176.0000	3,324.0000	4.660	0	0	0
2010/04/30	R209 2010/11/04	8.95	Put	Bond Future	2,196.0000	2,257.0000	2.778	0	0	0
2010/04/30	R209 2011/02/03			Bond Future	9.0000	8.8400	(1.778)	0.0000	0.0000	0
2010/04/30	R209 2011/02/03	9.00	Call	Bond Future	0.0000	4,282.0000	100.000	0	0	0
2010/04/30	R209 2011/02/03	9.00	Put	Bond Future	0.0000	3,037.0000	100.000	0	0	0
2010/04/30	R209 2011/02/03	9.05	Call	Bond Future	0.0000	4,499.0000	100.000	0	0	0
2010/04/30	R209 2011/02/03	9.05	Put	Bond Future	0.0000	2,871.0000	100.000	0	0	0
2010/04/30	R209 2011/02/03	8.95	Call	Bond Future	0.0000	4,072.0000	100.000	0	0	0
2010/04/30	R209 2011/02/03	8.95	Put	Bond Future	0.0000	3,212.0000	100.000	0	0	0
2010/04/30	TRT1 2010/05/06			Index Future	313.8130	314.1400	0.104	0.0000	0.0000	100
2010/04/30	TRT1 2010/08/05			Index Future	319.0000	319.3870	0.121	0.0000	0.0000	0
2010/04/30	TRT1 2010/11/04			Index Future	324.5000	324.7900	0.089	0.0000	0.0000	0
Total										86710.00