



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/05/2010

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
2010/05/05	AL7T 2010/05/06			Index Future	342.0200	338.5460	(1.016)	0.0000	0.0000	0
2010/05/05	AL7T 2010/08/05			Index Future	347.7010	344.1980	(1.007)	0.0000	0.0000	58
2010/05/05	ALBI 2010/05/06			Index Future	314.8610	311.8510	(0.956)	0.0000	0.0000	628
2010/05/05	ALBI 2010/08/05			Index Future	320.1780	317.1170	(0.956)	0.0000	0.0000	1,167
2010/05/05	ALBI 2010/11/04			Index Future	325.8910	322.8570	(0.931)	0.0000	0.0000	0
2010/05/05	CRD1 2010/05/06			Index Future	138.2310	137.4470	(0.567)	0.0000	0.0000	0
2010/05/05	CRD1 2010/08/05			Index Future	140.5650	139.7680	(0.567)	0.0000	0.0000	2
2010/05/05	CRD1 2010/11/04			Index Future	142.9180	142.1070	(0.567)	0.0000	0.0000	0
2010/05/05	GOVI 2010/05/06			GOVI	316.2910	313.2290	(0.968)	0.0000	0.0000	55
2010/05/05	GOVI 2010/05/06	309.80	Call	GOVI	64,910.0000	34,293.0000	(47.168)	0	0	0
2010/05/05	GOVI 2010/05/06	309.80	Put	GOVI	0.0000	3.0000	100.000	0	0	0
2010/05/05	GOVI 2010/08/05			GOVI	321.6320	318.5190	(0.968)	0.0000	0.0000	265
2010/05/05	GOVI 2010/08/05	315.60	Call	GOVI	78,978.0000	57,905.0000	(26.682)	0	0	0
2010/05/05	GOVI 2010/08/05	315.60	Put	GOVI	18,658.0000	28,715.0000	53.902	0	0	0
2010/05/05	GOVI 2010/11/04			GOVI	327.0150	323.8500	(0.968)	0.0000	0.0000	0
2010/05/05	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/05	GOVI 2010/11/04	329.00	Put	GOVI	19,850.0000	51,500.0000	159.446	0	0	0
2010/05/05	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/05	GOVI 2010/11/04	329.01	Put	GOVI	19,950.0000	51,600.0000	158.647	0	0	0
2010/05/05	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/05	GOVI 2010/11/04	328.99	Put	GOVI	19,750.0000	51,400.0000	160.253	0	0	0
2010/05/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0

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2010/05/05	ILBI	2010/05/06			Index Future	369.9880	371.0900	0.298	0.0000	0.0000	8
2010/05/05	ILBI	2010/08/05			Index Future	376.2120	377.3340	0.298	0.0000	0.0000	489
2010/05/05	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/05	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/05	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/05/05	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/05	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/05	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/05	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/05	JBAF	2010/05/19			Jibar Tradeable Future	6.5200	6.5200	0.000	0.0000	0.0000	0
2010/05/05	JBAF	2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/05	JBAF	2010/07/21			Jibar Tradeable Future	6.4600	6.4600	0.000	0.0000	0.0000	1,000
2010/05/05	JBAF	2010/08/18			Jibar Tradeable Future	6.4500	6.4500	0.000	0.0000	0.0000	1,000
2010/05/05	JBAF	2010/09/15			Jibar Tradeable Future	6.4700	6.4700	0.000	0.0000	0.0000	1,000
2010/05/05	JBAF	2010/10/20			Jibar Tradeable Future	6.4900	6.4900	0.000	0.0000	0.0000	0
2010/05/05	JBAF	2010/12/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/05	JBAF	2011/03/16			Jibar Tradeable Future	6.6900	6.6900	0.000	0.0000	0.0000	5,500
2010/05/05	JBAF	2011/06/15			Jibar Tradeable Future	6.9300	6.9300	0.000	0.0000	0.0000	4,500
2010/05/05	JBAF	2011/09/21			Jibar Tradeable Future	7.2300	7.2300	0.000	0.0000	0.0000	3,500
2010/05/05	JBAF	2011/12/21			Jibar Tradeable Future	7.5000	7.5000	0.000	92.3000	92.3000	5,000
2010/05/05	JBAF	2012/03/20			Jibar Tradeable Future	7.6800	7.6800	0.000	0.0000	0.0000	0
2010/05/05	JFRA	2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/05/05	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/05	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/05	JN02	2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/05	JN02	2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/05	JN02	2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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

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2010/05/05	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/05	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/05	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/05	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/05	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/05	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/05	OTH1 2010/05/06			Index Future	306.6740	303.9280	(0.895)	0.0000	0.0000	0
2010/05/05	OTH1 2010/08/05			Index Future	311.8520	309.0600	(0.895)	0.0000	0.0000	3
2010/05/05	OTH1 2010/11/04			Index Future	317.0710	314.2330	(0.895)	0.0000	0.0000	0
2010/05/05	R155 2010/05/06			Bond Future	6.9810	7.1360	2.220	0.0000	0.0000	0
2010/05/05	R155 2010/05/06	7.50	Call	Bond Future	669.0000	468.0000	(30.045)	0	0	0
2010/05/05	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R155 2010/05/06	7.55	Call	Bond Future	733.0000	532.0000	(27.422)	0	0	0
2010/05/05	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R155 2010/05/06	7.45	Call	Bond Future	604.0000	404.0000	(33.113)	0	0	0
2010/05/05	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R157 2010/05/06			Bond Future	7.9030	8.0610	1.999	0.0000	0.0000	348
2010/05/05	R157 2010/05/06	8.50	Call	Bond Future	2,898.0000	2,123.0000	(26.743)	0	0	0
2010/05/05	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R157 2010/05/06	8.00	Call	Bond Future	491.0000	14.0000	(97.149)	0	0	0
2010/05/05	R157 2010/05/06	8.00	Put	Bond Future	14.0000	313.0000	2135.714	0	0	0
2010/05/05	R157 2010/05/06	7.90	Call	Bond Future	133.0000	0.0000	(100.000)	0	0	10
2010/05/05	R157 2010/05/06	7.90	Put	Bond Future	148.0000	790.0000	433.784	0	0	0
2010/05/05	R157 2010/08/05			Bond Future	7.9750	8.1430	2.107	0.0000	0.0000	5,757
2010/05/05	R157 2010/08/05	8.75	Call	Bond Future	3,680.0000	2,979.0000	(19.049)	0	0	0
2010/05/05	R157 2010/08/05	8.75	Put	Bond Future	106.0000	191.0000	80.189	0	0	0
2010/05/05	R157 2010/08/05	8.50	Call	Bond Future	2,684.0000	2,062.0000	(23.174)	0	0	0
2010/05/05	R157 2010/08/05	8.50	Put	Bond Future	248.0000	413.0000	66.532	0	0	500
2010/05/05	R157 2010/08/05	9.00	Call	Bond Future	4,739.0000	3,991.0000	(15.784)	0	0	0
2010/05/05	R157 2010/08/05	9.00	Put	Bond Future	41.0000	79.0000	92.683	0	0	0
2010/05/05	R157 2010/08/05	8.25	Put	Bond Future	519.0000	800.0000	54.143	0	0	0
2010/05/05	R157 2010/08/05	8.25	Call	Bond Future	1,803.0000	1,297.0000	(28.064)	0	0	500
2010/05/05	R157 2010/11/04			Bond Future	7.9950	8.1760	2.264	0.0000	0.0000	0

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2010/05/05	R157 2010/11/04	8.50	Call	Bond Future	2,809.0000	2,238.0000	(20.328)	0	0	0
2010/05/05	R157 2010/11/04	8.50	Put	Bond Future	570.0000	808.0000	41.754	0	0	0
2010/05/05	R157 2010/11/04	8.55	Call	Bond Future	2,974.0000	2,386.0000	(19.771)	0	0	0
2010/05/05	R157 2010/11/04	8.55	Put	Bond Future	516.0000	737.0000	42.829	0	0	0
2010/05/05	R157 2010/11/04	8.45	Call	Bond Future	2,649.0000	2,095.0000	(20.914)	0	0	0
2010/05/05	R157 2010/11/04	8.45	Put	Bond Future	629.0000	884.0000	40.541	0	0	0
2010/05/05	R157 2011/02/03			Bond Future	8.0240	8.2160	2.393	0.0000	0.0000	0
2010/05/05	R157 2011/02/03	7.90	Call	Bond Future	1,493.0000	1,146.0000	(23.242)	0	0	0
2010/05/05	R157 2011/02/03	7.90	Put	Bond Future	2,023.0000	2,492.0000	23.183	0	0	0
2010/05/05	R157 2011/02/03	7.95	Call	Bond Future	1,593.0000	1,230.0000	(22.787)	0	0	0
2010/05/05	R157 2011/02/03	7.95	Put	Bond Future	1,909.0000	2,361.0000	23.677	0	0	0
2010/05/05	R157 2011/02/03	7.85	Call	Bond Future	1,397.0000	1,066.0000	(23.694)	0	0	0
2010/05/05	R157 2011/02/03	7.85	Put	Bond Future	2,142.0000	2,626.0000	22.596	0	0	0
2010/05/05	R186 2010/05/06			Bond Future	8.8430	8.9910	1.674	0.0000	0.0000	988
2010/05/05	R186 2010/05/06	9.00	Call	Bond Future	1,493.0000	273.0000	(81.715)	0	0	0
2010/05/05	R186 2010/05/06	9.00	Put	Bond Future	11.0000	189.0000	1618.182	0	0	0
2010/05/05	R186 2010/08/05			Bond Future	8.9060	9.0590	1.718	0.0000	0.0000	20,528
2010/05/05	R186 2010/08/05	9.25	Call	Bond Future	4,204.0000	3,233.0000	(23.097)	0	0	0
2010/05/05	R186 2010/08/05	9.25	Put	Bond Future	1,043.0000	1,494.0000	43.241	0	0	0
2010/05/05	R186 2010/08/05	8.75	Call	Bond Future	1,610.0000	1,088.0000	(32.422)	0	0	1,300
2010/05/05	R186 2010/08/05	8.75	Put	Bond Future	3,088.0000	3,989.0000	29.177	0	0	0
2010/05/05	R186 2010/08/05	9.75	Call	Bond Future	7,778.0000	6,508.0000	(16.328)	0	0	0
2010/05/05	R186 2010/08/05	9.75	Put	Bond Future	252.0000	404.0000	60.317	0	0	1,300
2010/05/05	R186 2010/08/05	10.00	Call	Bond Future	9,721.0000	8,375.0000	(13.846)	0	0	0
2010/05/05	R186 2010/08/05	10.00	Put	Bond Future	109.0000	186.0000	70.642	0	0	3,000
2010/05/05	R186 2010/11/04			Bond Future	8.9420	9.1000	1.767	0.0000	0.0000	0
2010/05/05	R186 2010/11/04	9.25	Call	Bond Future	4,911.0000	4,014.0000	(18.265)	0	0	0
2010/05/05	R186 2010/11/04	9.25	Put	Bond Future	2,108.0000	2,662.0000	26.281	0	0	0
2010/05/05	R186 2010/11/04	9.30	Call	Bond Future	5,199.0000	4,272.0000	(17.830)	0	0	0
2010/05/05	R186 2010/11/04	9.30	Put	Bond Future	1,951.0000	2,475.0000	26.858	0	0	0
2010/05/05	R186 2010/11/04	9.20	Call	Bond Future	4,630.0000	3,763.0000	(18.726)	0	0	0
2010/05/05	R186 2010/11/04	9.20	Put	Bond Future	2,275.0000	2,859.0000	25.670	0	0	0
2010/05/05	R186 2010/11/04	8.75	Put	Bond Future	4,287.0000	5,159.0000	20.341	0	0	0
2010/05/05	R186 2010/11/04	8.75	Call	Bond Future	2,486.0000	1,907.0000	(23.290)	0	0	9,800

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2010/05/05	R186 2011/02/03			Bond Future	8.9800	9.1420	1.804	0.0000	0.0000	0
2010/05/05	R186 2011/02/03	9.00	Call	Bond Future	4,138.0000	3,402.0000	(17.786)	0	0	0
2010/05/05	R186 2011/02/03	9.00	Put	Bond Future	3,955.0000	4,688.0000	18.534	0	0	0
2010/05/05	R186 2011/02/03	9.05	Call	Bond Future	4,376.0000	3,614.0000	(17.413)	0	0	0
2010/05/05	R186 2011/02/03	9.05	Put	Bond Future	3,738.0000	4,445.0000	18.914	0	0	0
2010/05/05	R186 2011/02/03	8.95	Call	Bond Future	3,909.0000	3,200.0000	(18.138)	0	0	0
2010/05/05	R186 2011/02/03	8.95	Put	Bond Future	4,184.0000	4,944.0000	18.164	0	0	0
2010/05/05	R201 2010/05/06			Bond Future	7.8730	8.0410	2.134	0.0000	0.0000	0
2010/05/05	R201 2010/05/06	8.50	Call	Bond Future	2,401.0000	1,751.0000	(27.072)	0	0	0
2010/05/05	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R201 2010/08/05			Bond Future	7.9510	8.1310	2.264	0.0000	0.0000	1,174
2010/05/05	R201 2010/08/05	9.00	Call	Bond Future	3,808.0000	3,173.0000	(16.675)	0	0	0
2010/05/05	R201 2010/08/05	9.00	Put	Bond Future	24.0000	51.0000	112.500	0	0	0
2010/05/05	R201 2010/11/04			Bond Future	7.9690	8.1620	2.422	0.0000	0.0000	0
2010/05/05	R201 2010/11/04	8.50	Call	Bond Future	2,289.0000	1,810.0000	(20.926)	0	0	0
2010/05/05	R201 2010/11/04	8.50	Put	Bond Future	446.0000	642.0000	43.946	0	0	0
2010/05/05	R201 2010/11/04	8.55	Call	Bond Future	2,418.0000	1,926.0000	(20.347)	0	0	0
2010/05/05	R201 2010/11/04	8.55	Put	Bond Future	404.0000	586.0000	45.050	0	0	0
2010/05/05	R201 2010/11/04	8.45	Call	Bond Future	2,162.0000	1,697.0000	(21.508)	0	0	0
2010/05/05	R201 2010/11/04	8.45	Put	Bond Future	491.0000	701.0000	42.770	0	0	0
2010/05/05	R201 2011/02/03			Bond Future	7.9930	8.2010	2.602	0.0000	0.0000	0
2010/05/05	R201 2011/02/03	8.00	Call	Bond Future	1,268.0000	945.0000	(25.473)	0	0	0
2010/05/05	R201 2011/02/03	8.00	Put	Bond Future	1,245.0000	1,610.0000	29.317	0	0	0
2010/05/05	R201 2011/02/03	8.05	Call	Bond Future	1,354.0000	1,017.0000	(24.889)	0	0	0
2010/05/05	R201 2011/02/03	8.05	Put	Bond Future	1,165.0000	1,516.0000	30.129	0	0	0
2010/05/05	R201 2011/02/03	7.95	Call	Bond Future	1,185.0000	877.0000	(25.992)	0	0	0
2010/05/05	R201 2011/02/03	7.95	Put	Bond Future	1,328.0000	1,708.0000	28.614	0	0	0
2010/05/05	R203 2010/05/06			Bond Future	8.4930	8.6510	1.860	0.0000	0.0000	1,599
2010/05/05	R203 2010/05/06	9.00	Call	Bond Future	2,661.0000	1,822.0000	(31.530)	0	0	0
2010/05/05	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R203 2010/08/05			Bond Future	8.5730	8.7380	1.925	0.0000	0.0000	3,317
2010/05/05	R203 2010/08/05	9.25	Call	Bond Future	3,648.0000	2,933.0000	(19.600)	0	0	0
2010/05/05	R203 2010/08/05	9.25	Put	Bond Future	218.0000	354.0000	62.385	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
2010/05/05	R203 2010/11/04			Bond Future	8.6160	8.7900	2.019	0.0000	0.0000	0
2010/05/05	R203 2010/11/04	9.25	Call	Bond Future	3,722.0000	3,073.0000	(17.437)	0	0	0
2010/05/05	R203 2010/11/04	9.25	Put	Bond Future	594.0000	816.0000	37.374	0	0	0
2010/05/05	R203 2010/11/04	9.30	Call	Bond Future	3,911.0000	3,247.0000	(16.978)	0	0	0
2010/05/05	R203 2010/11/04	9.30	Put	Bond Future	542.0000	749.0000	38.192	0	0	0
2010/05/05	R203 2010/11/04	9.20	Call	Bond Future	3,537.0000	2,904.0000	(17.897)	0	0	0
2010/05/05	R203 2010/11/04	9.20	Put	Bond Future	651.0000	889.0000	36.559	0	0	0
2010/05/05	R203 2011/02/03			Bond Future	8.6650	8.8470	2.100	0.0000	0.0000	0
2010/05/05	R203 2011/02/03	8.50	Call	Bond Future	1,707.0000	1,337.0000	(21.675)	0	0	0
2010/05/05	R203 2011/02/03	8.50	Put	Bond Future	2,517.0000	3,031.0000	20.421	0	0	0
2010/05/05	R203 2011/02/03	8.55	Call	Bond Future	1,820.0000	1,433.0000	(21.264)	0	0	0
2010/05/05	R203 2011/02/03	8.55	Put	Bond Future	2,384.0000	2,880.0000	20.805	0	0	0
2010/05/05	R203 2011/02/03	8.45	Call	Bond Future	1,600.0000	1,246.0000	(22.125)	0	0	0
2010/05/05	R203 2011/02/03	8.45	Put	Bond Future	2,657.0000	3,187.0000	19.947	0	0	0
2010/05/05	R204 2010/05/06			Bond Future	8.5730	8.7410	1.960	0.0000	0.0000	200
2010/05/05	R204 2010/05/06	9.00	Call	Bond Future	2,466.0000	1,486.0000	(39.740)	0	0	200
2010/05/05	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R204 2010/05/06	9.50	Call	Bond Future	5,252.0000	4,272.0000	(18.660)	0	0	0
2010/05/05	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/05/05	R204 2010/05/06	8.50	Put	Bond Future	479.0000	1,410.0000	194.363	0	0	0
2010/05/05	R204 2010/05/06	8.50	Call	Bond Future	49.0000	0.0000	(100.000)	0	0	200
2010/05/05	R204 2010/08/05			Bond Future	8.6500	8.8240	2.012	0.0000	0.0000	2,664
2010/05/05	R204 2010/08/05	9.25	Call	Bond Future	3,632.0000	2,827.0000	(22.164)	0	0	0
2010/05/05	R204 2010/08/05	9.25	Put	Bond Future	275.0000	459.0000	66.909	0	0	780
2010/05/05	R204 2010/11/04			Bond Future	8.6890	8.8720	2.106	0.0000	0.0000	0
2010/05/05	R204 2010/11/04	9.25	Call	Bond Future	3,888.0000	3,166.0000	(18.570)	0	0	0
2010/05/05	R204 2010/11/04	9.25	Put	Bond Future	814.0000	1,109.0000	36.241	0	0	0
2010/05/05	R204 2010/11/04	9.30	Call	Bond Future	4,089.0000	3,348.0000	(18.122)	0	0	0
2010/05/05	R204 2010/11/04	9.30	Put	Bond Future	748.0000	1,023.0000	36.765	0	0	0
2010/05/05	R204 2010/11/04	9.20	Call	Bond Future	3,692.0000	2,988.0000	(19.068)	0	0	0
2010/05/05	R204 2010/11/04	9.20	Put	Bond Future	887.0000	1,200.0000	35.287	0	0	0
2010/05/05	R204 2011/02/03			Bond Future	8.7320	8.9230	2.187	0.0000	0.0000	0
2010/05/05	R204 2011/02/03	8.50	Call	Bond Future	1,755.0000	1,346.0000	(23.305)	0	0	0
2010/05/05	R204 2011/02/03	8.50	Put	Bond Future	3,032.0000	3,659.0000	20.679	0	0	0

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2010/05/05	R204 2011/02/03	8.55	Call	Bond Future	1,874.0000	1,446.0000	(22.839)	0	0	0
2010/05/05	R204 2011/02/03	8.55	Put	Bond Future	2,874.0000	3,482.0000	21.155	0	0	0
2010/05/05	R204 2011/02/03	8.45	Call	Bond Future	1,641.0000	1,251.0000	(23.766)	0	0	0
2010/05/05	R204 2011/02/03	8.45	Put	Bond Future	3,196.0000	3,842.0000	20.213	0	0	0
2010/05/05	R206 2010/05/06			Bond Future	7.8440	8.0210	2.257	0.0000	0.0000	0
2010/05/05	R206 2010/05/06	8.75	Call	Bond Future	2,782.0000	2,231.0000	(19.806)	0	0	0
2010/05/05	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R206 2010/08/05			Bond Future	7.9390	8.1310	2.418	0.0000	0.0000	0
2010/05/05	R206 2010/08/05	9.00	Call	Bond Future	3,060.0000	2,520.0000	(17.647)	0	0	0
2010/05/05	R206 2010/08/05	9.00	Put	Bond Future	13.0000	34.0000	161.538	0	0	0
2010/05/05	R206 2010/11/04			Bond Future	7.9550	8.1650	2.640	0.0000	0.0000	0
2010/05/05	R206 2010/11/04	8.50	Call	Bond Future	1,802.0000	1,391.0000	(22.808)	0	0	0
2010/05/05	R206 2010/11/04	8.50	Put	Bond Future	320.0000	484.0000	51.250	0	0	0
2010/05/05	R206 2010/11/04	8.55	Call	Bond Future	1,905.0000	1,483.0000	(22.152)	0	0	0
2010/05/05	R206 2010/11/04	8.55	Put	Bond Future	289.0000	441.0000	52.595	0	0	0
2010/05/05	R206 2010/11/04	8.45	Call	Bond Future	1,701.0000	1,302.0000	(23.457)	0	0	0
2010/05/05	R206 2010/11/04	8.45	Put	Bond Future	354.0000	529.0000	49.435	0	0	0
2010/05/05	R206 2011/02/03			Bond Future	7.9810	8.2100	2.869	0.0000	0.0000	0
2010/05/05	R206 2011/02/03	8.00	Call	Bond Future	973.0000	701.0000	(27.955)	0	0	0
2010/05/05	R206 2011/02/03	8.00	Put	Bond Future	925.0000	1,235.0000	33.514	0	0	0
2010/05/05	R206 2011/02/03	8.05	Call	Bond Future	1,039.0000	755.0000	(27.334)	0	0	0
2010/05/05	R206 2011/02/03	8.05	Put	Bond Future	863.0000	1,161.0000	34.531	0	0	0
2010/05/05	R206 2011/02/03	7.95	Call	Bond Future	909.0000	650.0000	(28.493)	0	0	0
2010/05/05	R206 2011/02/03	7.95	Put	Bond Future	988.0000	1,311.0000	32.692	0	0	0
2010/05/05	R207 2010/05/06			Bond Future	8.6630	8.8310	1.939	0.0000	0.0000	29
2010/05/05	R207 2010/05/06	9.25	Call	Bond Future	3,479.0000	2,465.0000	(29.146)	0	0	0
2010/05/05	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R207 2010/08/05			Bond Future	8.7370	8.9120	2.003	0.0000	0.0000	872
2010/05/05	R207 2010/08/05	9.50	Call	Bond Future	4,588.0000	3,692.0000	(19.529)	0	0	0
2010/05/05	R207 2010/08/05	9.50	Put	Bond Future	196.0000	332.0000	69.388	0	0	150
2010/05/05	R207 2010/08/05	9.25	Call	Bond Future	3,393.0000	2,601.0000	(23.342)	0	0	0
2010/05/05	R207 2010/08/05	9.25	Put	Bond Future	409.0000	649.0000	58.680	0	0	100
2010/05/05	R207 2010/08/05	8.25	Put	Bond Future	3,358.0000	4,213.0000	25.462	0	0	0



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2010/05/05	R207 2010/08/05	8.25	Call	Bond Future	403.0000	225.0000	(44.169)	0	0	250
2010/05/05	R207 2010/11/04			Bond Future	8.7740	8.9560	2.074	0.0000	0.0000	0
2010/05/05	R207 2010/11/04	9.25	Call	Bond Future	3,700.0000	2,984.0000	(19.351)	0	0	0
2010/05/05	R207 2010/11/04	9.25	Put	Bond Future	977.0000	1,315.0000	34.596	0	0	0
2010/05/05	R207 2010/11/04	9.30	Call	Bond Future	3,902.0000	3,165.0000	(18.888)	0	0	0
2010/05/05	R207 2010/11/04	9.30	Put	Bond Future	899.0000	1,216.0000	35.261	0	0	0
2010/05/05	R207 2010/11/04	9.20	Call	Bond Future	3,504.0000	2,808.0000	(19.863)	0	0	0
2010/05/05	R207 2010/11/04	9.20	Put	Bond Future	1,062.0000	1,420.0000	33.710	0	0	0
2010/05/05	R207 2011/02/03			Bond Future	8.8150	9.0030	2.133	0.0000	0.0000	0
2010/05/05	R207 2011/02/03	8.75	Call	Bond Future	2,342.0000	1,850.0000	(21.008)	0	0	0
2010/05/05	R207 2011/02/03	8.75	Put	Bond Future	2,715.0000	3,289.0000	21.142	0	0	0
2010/05/05	R207 2011/02/03	8.80	Call	Bond Future	2,483.0000	1,972.0000	(20.580)	0	0	0
2010/05/05	R207 2011/02/03	8.80	Put	Bond Future	2,569.0000	3,124.0000	21.604	0	0	0
2010/05/05	R207 2011/02/03	8.70	Call	Bond Future	2,206.0000	1,733.0000	(21.442)	0	0	0
2010/05/05	R207 2011/02/03	8.70	Put	Bond Future	2,867.0000	3,460.0000	20.684	0	0	0
2010/05/05	R208 2010/05/06			Bond Future	8.7230	8.9010	2.041	0.0000	0.0000	0
2010/05/05	R208 2010/05/06	9.25	Call	Bond Future	3,239.0000	2,127.0000	(34.332)	0	0	0
2010/05/05	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R208 2010/08/05			Bond Future	8.7900	8.9750	2.105	0.0000	0.0000	6,287
2010/05/05	R208 2010/08/05	9.50	Call	Bond Future	4,512.0000	3,557.0000	(21.166)	0	0	0
2010/05/05	R208 2010/08/05	9.50	Put	Bond Future	263.0000	442.0000	68.061	0	0	0
2010/05/05	R208 2010/11/04			Bond Future	8.8290	9.0200	2.163	0.0000	0.0000	0
2010/05/05	R208 2010/11/04	9.25	Call	Bond Future	3,602.0000	2,843.0000	(21.072)	0	0	0
2010/05/05	R208 2010/11/04	9.25	Put	Bond Future	1,088.0000	1,482.0000	36.213	0	0	0
2010/05/05	R208 2010/11/04	9.30	Call	Bond Future	3,807.0000	3,024.0000	(20.567)	0	0	0
2010/05/05	R208 2010/11/04	9.30	Put	Bond Future	1,001.0000	1,371.0000	36.963	0	0	0
2010/05/05	R208 2010/11/04	9.20	Call	Bond Future	3,403.0000	2,667.0000	(21.628)	0	0	0
2010/05/05	R208 2010/11/04	9.20	Put	Bond Future	1,183.0000	1,599.0000	35.165	0	0	0
2010/05/05	R208 2011/02/03			Bond Future	8.8690	9.0670	2.232	0.0000	0.0000	0
2010/05/05	R208 2011/02/03	8.75	Call	Bond Future	2,316.0000	1,798.0000	(22.366)	0	0	0
2010/05/05	R208 2011/02/03	8.75	Put	Bond Future	3,032.0000	3,689.0000	21.669	0	0	0
2010/05/05	R208 2011/02/03	8.80	Call	Bond Future	2,459.0000	1,919.0000	(21.960)	0	0	0
2010/05/05	R208 2011/02/03	8.80	Put	Bond Future	2,873.0000	3,508.0000	22.102	0	0	0
2010/05/05	R208 2011/02/03	8.70	Call	Bond Future	2,180.0000	1,683.0000	(22.798)	0	0	0

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2010/05/05	R208 2011/02/03	8.70	Put	Bond Future	3,199.0000	3,877.0000	21.194	0	0	0
2010/05/05	R209 2010/05/06			Bond Future	8.8320	8.9510	1.347	0.0000	0.0000	0
2010/05/05	R209 2010/05/06	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/05	R209 2010/05/06	8.50	Put	Bond Future	2,712.0000	3,646.0000	34.440	0	0	0
2010/05/05	R209 2010/08/05			Bond Future	8.8800	9.0020	1.374	0.0000	0.0000	1,821
2010/05/05	R209 2010/08/05	8.75	Call	Bond Future	1,487.0000	1,106.0000	(25.622)	0	0	0
2010/05/05	R209 2010/08/05	8.75	Put	Bond Future	2,520.0000	3,087.0000	22.500	0	0	0
2010/05/05	R209 2010/11/04			Bond Future	8.9080	9.0330	1.403	0.0000	0.0000	0
2010/05/05	R209 2010/11/04	9.00	Call	Bond Future	3,086.0000	2,565.0000	(16.883)	0	0	0
2010/05/05	R209 2010/11/04	9.00	Put	Bond Future	2,373.0000	2,818.0000	18.753	0	0	0
2010/05/05	R209 2010/11/04	9.05	Call	Bond Future	3,298.0000	2,756.0000	(16.434)	0	0	0
2010/05/05	R209 2010/11/04	9.05	Put	Bond Future	2,203.0000	2,626.0000	19.201	0	0	0
2010/05/05	R209 2010/11/04	8.95	Call	Bond Future	2,882.0000	2,383.0000	(17.314)	0	0	0
2010/05/05	R209 2010/11/04	8.95	Put	Bond Future	2,555.0000	3,022.0000	18.278	0	0	0
2010/05/05	R209 2011/02/03			Bond Future	8.9360	9.0640	1.432	0.0000	0.0000	0
2010/05/05	R209 2011/02/03	9.00	Call	Bond Future	3,834.0000	3,313.0000	(13.589)	0	0	0
2010/05/05	R209 2011/02/03	9.00	Put	Bond Future	3,340.0000	3,802.0000	13.832	0	0	0
2010/05/05	R209 2011/02/03	9.05	Call	Bond Future	4,039.0000	3,501.0000	(13.320)	0	0	0
2010/05/05	R209 2011/02/03	9.05	Put	Bond Future	3,163.0000	3,607.0000	14.037	0	0	0
2010/05/05	R209 2011/02/03	8.95	Call	Bond Future	3,637.0000	3,132.0000	(13.885)	0	0	0
2010/05/05	R209 2011/02/03	8.95	Put	Bond Future	3,528.0000	4,006.0000	13.549	0	0	0
2010/05/05	TRT1 2010/05/06			Index Future	312.4410	309.4340	(0.962)	0.0000	0.0000	0
2010/05/05	TRT1 2010/08/05			Index Future	317.7170	314.6590	(0.962)	0.0000	0.0000	100
2010/05/05	TRT1 2010/11/04			Index Future	323.0340	319.9260	(0.962)	0.0000	0.0000	0
<b>Total</b>										<b>88149.00</b>