



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/05/2010

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
2010/05/06	AL7T 2010/05/06			Index Future	338.5460	338.9750	0.127	0.0000	0.0000	0
2010/05/06	AL7T 2010/08/05			Index Future	344.1980	344.1980	0.000	0.0000	0.0000	58
2010/05/06	ALBI 2010/05/06			Index Future	311.8510	312.2840	0.139	0.0000	0.0000	0
2010/05/06	ALBI 2010/08/05			Index Future	317.1170	316.5790	(0.170)	0.0000	0.0000	1,167
2010/05/06	ALBI 2010/11/04			Index Future	322.8570	316.6950	(1.909)	0.0000	0.0000	0
2010/05/06	CRD1 2010/05/06			Index Future	137.4470	137.4470	0.000	0.0000	0.0000	0
2010/05/06	CRD1 2010/08/05			Index Future	139.7680	139.5840	(0.132)	0.0000	0.0000	2
2010/05/06	CRD1 2010/11/04			Index Future	142.1070	141.9200	(0.132)	0.0000	0.0000	0
2010/05/06	GOVI 2010/05/06			GOVI	313.2290	313.6620	0.138	0.0000	0.0000	0
2010/05/06	GOVI 2010/05/06	309.80	Call	GOVI	34,293.0000	38,620.0000	12.618	0	0	0
2010/05/06	GOVI 2010/05/06	309.80	Put	GOVI	3.0000	0.0000	(100.000)	0	0	0
2010/05/06	GOVI 2010/08/05			GOVI	318.5190	318.0060	(0.161)	0.0000	0.0000	319
2010/05/06	GOVI 2010/08/05	315.60	Call	GOVI	57,905.0000	54,570.0000	(5.759)	0	0	0
2010/05/06	GOVI 2010/08/05	315.60	Put	GOVI	28,715.0000	30,510.0000	6.251	0	0	0
2010/05/06	GOVI 2010/11/04			GOVI	323.8500	323.3280	(0.161)	0.0000	0.0000	0
2010/05/06	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/06	GOVI 2010/11/04	329.00	Put	GOVI	51,500.0000	56,720.0000	10.136	0	0	0
2010/05/06	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/06	GOVI 2010/11/04	329.01	Put	GOVI	51,600.0000	56,820.0000	10.116	0	0	0
2010/05/06	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/06	GOVI 2010/11/04	328.99	Put	GOVI	51,400.0000	56,620.0000	10.156	0	0	0
2010/05/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	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
2010/05/06	ILBI	2010/05/06			Index Future	371.0900	371.0900	0.000	0.0000	0.0000	0
2010/05/06	ILBI	2010/08/05			Index Future	377.3340	376.9260	(0.108)	0.0000	0.0000	497
2010/05/06	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/06	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/06	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/05/06	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/06	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/06	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/06	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/06	JBAF	2010/05/19			Jibar Tradeable Future	6.5200	6.5200	0.000	0.0000	0.0000	0
2010/05/06	JBAF	2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/06	JBAF	2010/07/21			Jibar Tradeable Future	6.4600	6.4600	0.000	0.0000	0.0000	1,000
2010/05/06	JBAF	2010/08/18			Jibar Tradeable Future	6.4500	6.4500	0.000	0.0000	0.0000	1,000
2010/05/06	JBAF	2010/09/15			Jibar Tradeable Future	6.4700	6.4700	0.000	0.0000	0.0000	1,000
2010/05/06	JBAF	2010/10/20			Jibar Tradeable Future	6.4900	6.4900	0.000	0.0000	0.0000	0
2010/05/06	JBAF	2010/12/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/06	JBAF	2011/03/16			Jibar Tradeable Future	6.6900	6.6900	0.000	0.0000	0.0000	5,500
2010/05/06	JBAF	2011/06/15			Jibar Tradeable Future	6.9300	6.9300	0.000	0.0000	0.0000	4,500
2010/05/06	JBAF	2011/09/21			Jibar Tradeable Future	7.2300	7.2300	0.000	0.0000	0.0000	3,500
2010/05/06	JBAF	2011/12/21			Jibar Tradeable Future	7.5000	7.5000	0.000	0.0000	0.0000	5,000
2010/05/06	JBAF	2012/03/20			Jibar Tradeable Future	7.6800	7.6800	0.000	0.0000	0.0000	0
2010/05/06	JFRA	2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/05/06	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/06	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/06	JN02	2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/06	JN02	2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/06	JN02	2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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

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2010/05/06	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/06	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/06	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/06	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/06	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/06	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/06	OTH1 2010/05/06			Index Future	303.9280	304.3630	0.143	0.0000	0.0000	0
2010/05/06	OTH1 2010/08/05			Index Future	309.0600	308.3750	(0.222)	0.0000	0.0000	3
2010/05/06	OTH1 2010/11/04			Index Future	314.2330	313.5360	(0.222)	0.0000	0.0000	0
2010/05/06	R155 2010/05/06			Bond Future	7.1360	7.1150	(0.294)	0.0000	0.0000	0
2010/05/06	R155 2010/05/06	7.50	Call	Bond Future	468.0000	495.0000	5.769	0	0	0
2010/05/06	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R155 2010/05/06	7.55	Call	Bond Future	532.0000	559.0000	5.075	0	0	0
2010/05/06	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R155 2010/05/06	7.45	Call	Bond Future	404.0000	431.0000	6.683	0	0	0
2010/05/06	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R157 2010/05/06			Bond Future	8.0610	8.0500	(0.136)	0.0000	0.0000	0
2010/05/06	R157 2010/05/06	8.50	Call	Bond Future	2,123.0000	2,176.0000	2.496	0	0	0
2010/05/06	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R157 2010/05/06	8.00	Call	Bond Future	14.0000	0.0000	(100.000)	0	0	0
2010/05/06	R157 2010/05/06	8.00	Put	Bond Future	313.0000	245.0000	(21.725)	0	0	0
2010/05/06	R157 2010/05/06	7.90	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R157 2010/05/06	7.90	Put	Bond Future	790.0000	737.0000	(6.709)	0	0	0
2010/05/06	R157 2010/08/05			Bond Future	8.1430	8.1850	0.516	0.0000	0.0000	5,757
2010/05/06	R157 2010/08/05	8.75	Call	Bond Future	2,979.0000	2,809.0000	(5.707)	0	0	0
2010/05/06	R157 2010/08/05	8.75	Put	Bond Future	191.0000	217.0000	13.613	0	0	0
2010/05/06	R157 2010/08/05	8.50	Call	Bond Future	2,062.0000	1,914.0000	(7.177)	0	0	0
2010/05/06	R157 2010/08/05	8.50	Put	Bond Future	413.0000	460.0000	11.380	0	0	500
2010/05/06	R157 2010/08/05	9.00	Call	Bond Future	3,991.0000	3,808.0000	(4.585)	0	0	0
2010/05/06	R157 2010/08/05	9.00	Put	Bond Future	79.0000	92.0000	16.456	0	0	0
2010/05/06	R157 2010/08/05	8.25	Put	Bond Future	800.0000	879.0000	9.875	0	0	0
2010/05/06	R157 2010/08/05	8.25	Call	Bond Future	1,297.0000	1,181.0000	(8.944)	0	0	500
2010/05/06	R157 2010/11/04			Bond Future	8.1760	8.2200	0.538	0.0000	0.0000	0

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2010/05/06	R157 2010/11/04	8.50	Call	Bond Future	2,238.0000	2,107.0000	(5.853)	0	0	0
2010/05/06	R157 2010/11/04	8.50	Put	Bond Future	808.0000	872.0000	7.921	0	0	0
2010/05/06	R157 2010/11/04	8.55	Call	Bond Future	2,386.0000	2,251.0000	(5.658)	0	0	0
2010/05/06	R157 2010/11/04	8.55	Put	Bond Future	737.0000	797.0000	8.141	0	0	0
2010/05/06	R157 2010/11/04	8.45	Call	Bond Future	2,095.0000	1,968.0000	(6.062)	0	0	0
2010/05/06	R157 2010/11/04	8.45	Put	Bond Future	884.0000	953.0000	7.805	0	0	0
2010/05/06	R157 2011/02/03			Bond Future	8.2160	8.2640	0.584	0.0000	0.0000	0
2010/05/06	R157 2011/02/03	7.90	Call	Bond Future	1,146.0000	1,067.0000	(6.894)	0	0	0
2010/05/06	R157 2011/02/03	7.90	Put	Bond Future	2,492.0000	2,615.0000	4.936	0	0	0
2010/05/06	R157 2011/02/03	7.95	Call	Bond Future	1,230.0000	1,147.0000	(6.748)	0	0	0
2010/05/06	R157 2011/02/03	7.95	Put	Bond Future	2,361.0000	2,481.0000	5.083	0	0	0
2010/05/06	R157 2011/02/03	7.85	Call	Bond Future	1,066.0000	990.0000	(7.129)	0	0	0
2010/05/06	R157 2011/02/03	7.85	Put	Bond Future	2,626.0000	2,753.0000	4.836	0	0	0
2010/05/06	R186 2010/05/06			Bond Future	8.9910	8.9700	(0.234)	0.0000	0.0000	0
2010/05/06	R186 2010/05/06	9.00	Call	Bond Future	273.0000	281.0000	2.930	0	0	0
2010/05/06	R186 2010/05/06	9.00	Put	Bond Future	189.0000	0.0000	(100.000)	0	0	0
2010/05/06	R186 2010/08/05			Bond Future	9.0590	9.0890	0.331	0.0000	0.0000	20,528
2010/05/06	R186 2010/08/05	9.25	Call	Bond Future	3,233.0000	3,050.0000	(5.660)	0	0	0
2010/05/06	R186 2010/08/05	9.25	Put	Bond Future	1,494.0000	1,587.0000	6.225	0	0	0
2010/05/06	R186 2010/08/05	8.75	Call	Bond Future	1,088.0000	994.0000	(8.640)	0	0	1,300
2010/05/06	R186 2010/08/05	8.75	Put	Bond Future	3,989.0000	4,170.0000	4.537	0	0	0
2010/05/06	R186 2010/08/05	9.75	Call	Bond Future	6,508.0000	6,264.0000	(3.749)	0	0	0
2010/05/06	R186 2010/08/05	9.75	Put	Bond Future	404.0000	436.0000	7.921	0	0	1,300
2010/05/06	R186 2010/08/05	10.00	Call	Bond Future	8,375.0000	8,115.0000	(3.104)	0	0	0
2010/05/06	R186 2010/08/05	10.00	Put	Bond Future	186.0000	202.0000	8.602	0	0	3,000
2010/05/06	R186 2010/11/04			Bond Future	9.1000	9.1310	0.341	0.0000	0.0000	0
2010/05/06	R186 2010/11/04	9.25	Call	Bond Future	4,014.0000	3,844.0000	(4.235)	0	0	0
2010/05/06	R186 2010/11/04	9.25	Put	Bond Future	2,662.0000	2,774.0000	4.207	0	0	0
2010/05/06	R186 2010/11/04	9.30	Call	Bond Future	4,272.0000	4,096.0000	(4.120)	0	0	0
2010/05/06	R186 2010/11/04	9.30	Put	Bond Future	2,475.0000	2,580.0000	4.242	0	0	0
2010/05/06	R186 2010/11/04	9.20	Call	Bond Future	3,763.0000	3,599.0000	(4.358)	0	0	0
2010/05/06	R186 2010/11/04	9.20	Put	Bond Future	2,859.0000	2,976.0000	4.092	0	0	0
2010/05/06	R186 2010/11/04	8.75	Put	Bond Future	5,159.0000	5,333.0000	3.373	0	0	0
2010/05/06	R186 2010/11/04	8.75	Call	Bond Future	1,907.0000	1,800.0000	(5.611)	0	0	9,800

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2010/05/06	R186 2011/02/03			Bond Future	9.1420	9.1750	0.361	0.0000	0.0000	0
2010/05/06	R186 2011/02/03	9.00	Call	Bond Future	3,402.0000	3,259.0000	(4.203)	0	0	0
2010/05/06	R186 2011/02/03	9.00	Put	Bond Future	4,688.0000	4,840.0000	3.242	0	0	0
2010/05/06	R186 2011/02/03	9.05	Call	Bond Future	3,614.0000	3,465.0000	(4.123)	0	0	0
2010/05/06	R186 2011/02/03	9.05	Put	Bond Future	4,445.0000	4,591.0000	3.285	0	0	0
2010/05/06	R186 2011/02/03	8.95	Call	Bond Future	3,200.0000	3,062.0000	(4.313)	0	0	0
2010/05/06	R186 2011/02/03	8.95	Put	Bond Future	4,944.0000	5,101.0000	3.176	0	0	0
2010/05/06	R201 2010/05/06			Bond Future	8.0410	8.0300	(0.137)	0.0000	0.0000	0
2010/05/06	R201 2010/05/06	8.50	Call	Bond Future	1,751.0000	1,794.0000	2.456	0	0	0
2010/05/06	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R201 2010/08/05			Bond Future	8.1310	8.1730	0.517	0.0000	0.0000	1,174
2010/05/06	R201 2010/08/05	9.00	Call	Bond Future	3,173.0000	3,028.0000	(4.570)	0	0	0
2010/05/06	R201 2010/08/05	9.00	Put	Bond Future	51.0000	59.0000	15.686	0	0	0
2010/05/06	R201 2010/11/04			Bond Future	8.1620	8.2070	0.551	0.0000	0.0000	0
2010/05/06	R201 2010/11/04	8.50	Call	Bond Future	1,810.0000	1,704.0000	(5.856)	0	0	0
2010/05/06	R201 2010/11/04	8.50	Put	Bond Future	642.0000	692.0000	7.788	0	0	0
2010/05/06	R201 2010/11/04	8.55	Call	Bond Future	1,926.0000	1,817.0000	(5.659)	0	0	0
2010/05/06	R201 2010/11/04	8.55	Put	Bond Future	586.0000	634.0000	8.191	0	0	0
2010/05/06	R201 2010/11/04	8.45	Call	Bond Future	1,697.0000	1,595.0000	(6.011)	0	0	0
2010/05/06	R201 2010/11/04	8.45	Put	Bond Future	701.0000	755.0000	7.703	0	0	0
2010/05/06	R201 2011/02/03			Bond Future	8.2010	8.2490	0.585	0.0000	0.0000	0
2010/05/06	R201 2011/02/03	8.00	Call	Bond Future	945.0000	878.0000	(7.090)	0	0	0
2010/05/06	R201 2011/02/03	8.00	Put	Bond Future	1,610.0000	1,701.0000	5.652	0	0	0
2010/05/06	R201 2011/02/03	8.05	Call	Bond Future	1,017.0000	946.0000	(6.981)	0	0	0
2010/05/06	R201 2011/02/03	8.05	Put	Bond Future	1,516.0000	1,603.0000	5.739	0	0	0
2010/05/06	R201 2011/02/03	7.95	Call	Bond Future	877.0000	813.0000	(7.298)	0	0	0
2010/05/06	R201 2011/02/03	7.95	Put	Bond Future	1,708.0000	1,802.0000	5.504	0	0	0
2010/05/06	R203 2010/05/06			Bond Future	8.6510	8.6350	(0.185)	0.0000	0.0000	0
2010/05/06	R203 2010/05/06	9.00	Call	Bond Future	1,822.0000	1,907.0000	4.665	0	0	0
2010/05/06	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R203 2010/08/05			Bond Future	8.7380	8.7790	0.469	0.0000	0.0000	3,317
2010/05/06	R203 2010/08/05	9.25	Call	Bond Future	2,933.0000	2,762.0000	(5.830)	0	0	0
2010/05/06	R203 2010/08/05	9.25	Put	Bond Future	354.0000	392.0000	10.734	0	0	0

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2010/05/06	R203 2010/11/04			Bond Future	8.7900	8.8330	0.489	0.0000	0.0000	0
2010/05/06	R203 2010/11/04	9.25	Call	Bond Future	3,073.0000	2,919.0000	(5.011)	0	0	0
2010/05/06	R203 2010/11/04	9.25	Put	Bond Future	816.0000	876.0000	7.353	0	0	0
2010/05/06	R203 2010/11/04	9.30	Call	Bond Future	3,247.0000	3,089.0000	(4.866)	0	0	0
2010/05/06	R203 2010/11/04	9.30	Put	Bond Future	749.0000	805.0000	7.477	0	0	0
2010/05/06	R203 2010/11/04	9.20	Call	Bond Future	2,904.0000	2,754.0000	(5.165)	0	0	0
2010/05/06	R203 2010/11/04	9.20	Put	Bond Future	889.0000	953.0000	7.199	0	0	0
2010/05/06	R203 2011/02/03			Bond Future	8.8470	8.8930	0.520	0.0000	0.0000	0
2010/05/06	R203 2011/02/03	8.50	Call	Bond Future	1,337.0000	1,250.0000	(6.507)	0	0	0
2010/05/06	R203 2011/02/03	8.50	Put	Bond Future	3,031.0000	3,165.0000	4.421	0	0	0
2010/05/06	R203 2011/02/03	8.55	Call	Bond Future	1,433.0000	1,342.0000	(6.350)	0	0	0
2010/05/06	R203 2011/02/03	8.55	Put	Bond Future	2,880.0000	3,011.0000	4.549	0	0	0
2010/05/06	R203 2011/02/03	8.45	Call	Bond Future	1,246.0000	1,164.0000	(6.581)	0	0	0
2010/05/06	R203 2011/02/03	8.45	Put	Bond Future	3,187.0000	3,327.0000	4.393	0	0	0
2010/05/06	R204 2010/05/06			Bond Future	8.7410	8.7150	(0.297)	0.0000	0.0000	0
2010/05/06	R204 2010/05/06	9.00	Call	Bond Future	1,486.0000	1,637.0000	10.162	0	0	0
2010/05/06	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R204 2010/05/06	9.50	Call	Bond Future	4,272.0000	4,423.0000	3.535	0	0	0
2010/05/06	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R204 2010/05/06	8.50	Put	Bond Future	1,410.0000	1,259.0000	(10.709)	0	0	0
2010/05/06	R204 2010/05/06	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R204 2010/08/05			Bond Future	8.8240	8.8550	0.351	0.0000	0.0000	2,664
2010/05/06	R204 2010/08/05	9.25	Call	Bond Future	2,827.0000	2,688.0000	(4.917)	0	0	0
2010/05/06	R204 2010/08/05	9.25	Put	Bond Future	459.0000	495.0000	7.843	0	0	780
2010/05/06	R204 2010/11/04			Bond Future	8.8720	8.9040	0.361	0.0000	0.0000	0
2010/05/06	R204 2010/11/04	9.25	Call	Bond Future	3,166.0000	3,043.0000	(3.885)	0	0	0
2010/05/06	R204 2010/11/04	9.25	Put	Bond Future	1,109.0000	1,162.0000	4.779	0	0	0
2010/05/06	R204 2010/11/04	9.30	Call	Bond Future	3,348.0000	3,222.0000	(3.763)	0	0	0
2010/05/06	R204 2010/11/04	9.30	Put	Bond Future	1,023.0000	1,074.0000	4.985	0	0	0
2010/05/06	R204 2010/11/04	9.20	Call	Bond Future	2,988.0000	2,870.0000	(3.949)	0	0	0
2010/05/06	R204 2010/11/04	9.20	Put	Bond Future	1,200.0000	1,258.0000	4.833	0	0	0
2010/05/06	R204 2011/02/03			Bond Future	8.9230	8.9560	0.370	0.0000	0.0000	0
2010/05/06	R204 2011/02/03	8.50	Call	Bond Future	1,346.0000	1,280.0000	(4.903)	0	0	0
2010/05/06	R204 2011/02/03	8.50	Put	Bond Future	3,659.0000	3,770.0000	3.034	0	0	0

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2010/05/06	R204 2011/02/03	8.55	Call	Bond Future	1,446.0000	1,377.0000	(4.772)	0	0	0
2010/05/06	R204 2011/02/03	8.55	Put	Bond Future	3,482.0000	3,590.0000	3.102	0	0	0
2010/05/06	R204 2011/02/03	8.45	Call	Bond Future	1,251.0000	1,188.0000	(5.036)	0	0	0
2010/05/06	R204 2011/02/03	8.45	Put	Bond Future	3,842.0000	3,957.0000	2.993	0	0	0
2010/05/06	R206 2010/05/06			Bond Future	8.0210	8.0050	(0.199)	0.0000	0.0000	0
2010/05/06	R206 2010/05/06	8.75	Call	Bond Future	2,231.0000	2,280.0000	2.196	0	0	0
2010/05/06	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R206 2010/08/05			Bond Future	8.1310	8.1620	0.381	0.0000	0.0000	0
2010/05/06	R206 2010/08/05	9.00	Call	Bond Future	2,520.0000	2,433.0000	(3.452)	0	0	0
2010/05/06	R206 2010/08/05	9.00	Put	Bond Future	34.0000	37.0000	8.824	0	0	0
2010/05/06	R206 2010/11/04			Bond Future	8.1650	8.2000	0.429	0.0000	0.0000	0
2010/05/06	R206 2010/11/04	8.50	Call	Bond Future	1,391.0000	1,326.0000	(4.673)	0	0	0
2010/05/06	R206 2010/11/04	8.50	Put	Bond Future	484.0000	514.0000	6.198	0	0	0
2010/05/06	R206 2010/11/04	8.55	Call	Bond Future	1,483.0000	1,416.0000	(4.518)	0	0	0
2010/05/06	R206 2010/11/04	8.55	Put	Bond Future	441.0000	469.0000	6.349	0	0	0
2010/05/06	R206 2010/11/04	8.45	Call	Bond Future	1,302.0000	1,239.0000	(4.839)	0	0	0
2010/05/06	R206 2010/11/04	8.45	Put	Bond Future	529.0000	562.0000	6.238	0	0	0
2010/05/06	R206 2011/02/03			Bond Future	8.2100	8.2480	0.463	0.0000	0.0000	0
2010/05/06	R206 2011/02/03	8.00	Call	Bond Future	701.0000	660.0000	(5.849)	0	0	0
2010/05/06	R206 2011/02/03	8.00	Put	Bond Future	1,235.0000	1,290.0000	4.453	0	0	0
2010/05/06	R206 2011/02/03	8.05	Call	Bond Future	755.0000	712.0000	(5.695)	0	0	0
2010/05/06	R206 2011/02/03	8.05	Put	Bond Future	1,161.0000	1,215.0000	4.651	0	0	0
2010/05/06	R206 2011/02/03	7.95	Call	Bond Future	650.0000	611.0000	(6.000)	0	0	0
2010/05/06	R206 2011/02/03	7.95	Put	Bond Future	1,311.0000	1,369.0000	4.424	0	0	0
2010/05/06	R207 2010/05/06			Bond Future	8.8310	8.7850	(0.521)	0.0000	0.0000	0
2010/05/06	R207 2010/05/06	9.25	Call	Bond Future	2,465.0000	2,741.0000	11.197	0	0	0
2010/05/06	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R207 2010/08/05			Bond Future	8.9120	8.9210	0.101	0.0000	0.0000	872
2010/05/06	R207 2010/08/05	9.50	Call	Bond Future	3,692.0000	3,644.0000	(1.300)	0	0	0
2010/05/06	R207 2010/08/05	9.50	Put	Bond Future	332.0000	337.0000	1.506	0	0	150
2010/05/06	R207 2010/08/05	9.25	Call	Bond Future	2,601.0000	2,557.0000	(1.692)	0	0	0
2010/05/06	R207 2010/08/05	9.25	Put	Bond Future	649.0000	658.0000	1.387	0	0	100
2010/05/06	R207 2010/08/05	8.25	Put	Bond Future	4,213.0000	4,254.0000	0.973	0	0	0

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2010/05/06	R207 2010/08/05	8.25	Call	Bond Future	225.0000	214.0000	(4.889)	0	0	250
2010/05/06	R207 2010/11/04			Bond Future	8.9560	8.9660	0.112	0.0000	0.0000	0
2010/05/06	R207 2010/11/04	9.25	Call	Bond Future	2,984.0000	2,942.0000	(1.408)	0	0	0
2010/05/06	R207 2010/11/04	9.25	Put	Bond Future	1,315.0000	1,330.0000	1.141	0	0	0
2010/05/06	R207 2010/11/04	9.30	Call	Bond Future	3,165.0000	3,122.0000	(1.359)	0	0	0
2010/05/06	R207 2010/11/04	9.30	Put	Bond Future	1,216.0000	1,230.0000	1.151	0	0	0
2010/05/06	R207 2010/11/04	9.20	Call	Bond Future	2,808.0000	2,768.0000	(1.425)	0	0	0
2010/05/06	R207 2010/11/04	9.20	Put	Bond Future	1,420.0000	1,437.0000	1.197	0	0	0
2010/05/06	R207 2011/02/03			Bond Future	9.0030	9.0140	0.122	0.0000	0.0000	0
2010/05/06	R207 2011/02/03	8.75	Call	Bond Future	1,850.0000	1,820.0000	(1.622)	0	0	0
2010/05/06	R207 2011/02/03	8.75	Put	Bond Future	3,289.0000	3,321.0000	0.973	0	0	0
2010/05/06	R207 2011/02/03	8.80	Call	Bond Future	1,972.0000	1,941.0000	(1.572)	0	0	0
2010/05/06	R207 2011/02/03	8.80	Put	Bond Future	3,124.0000	3,155.0000	0.992	0	0	0
2010/05/06	R207 2011/02/03	8.70	Call	Bond Future	1,733.0000	1,704.0000	(1.673)	0	0	0
2010/05/06	R207 2011/02/03	8.70	Put	Bond Future	3,460.0000	3,493.0000	0.954	0	0	0
2010/05/06	R208 2010/05/06			Bond Future	8.9010	8.8750	(0.292)	0.0000	0.0000	0
2010/05/06	R208 2010/05/06	9.25	Call	Bond Future	2,127.0000	2,288.0000	7.569	0	0	0
2010/05/06	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R208 2010/08/05			Bond Future	8.9750	9.0050	0.334	0.0000	0.0000	6,287
2010/05/06	R208 2010/08/05	9.50	Call	Bond Future	3,557.0000	3,407.0000	(4.217)	0	0	0
2010/05/06	R208 2010/08/05	9.50	Put	Bond Future	442.0000	474.0000	7.240	0	0	0
2010/05/06	R208 2010/11/04			Bond Future	9.0200	9.0510	0.344	0.0000	0.0000	0
2010/05/06	R208 2010/11/04	9.25	Call	Bond Future	2,843.0000	2,725.0000	(4.151)	0	0	0
2010/05/06	R208 2010/11/04	9.25	Put	Bond Future	1,482.0000	1,549.0000	4.521	0	0	0
2010/05/06	R208 2010/11/04	9.30	Call	Bond Future	3,024.0000	2,902.0000	(4.034)	0	0	0
2010/05/06	R208 2010/11/04	9.30	Put	Bond Future	1,371.0000	1,434.0000	4.595	0	0	0
2010/05/06	R208 2010/11/04	9.20	Call	Bond Future	2,667.0000	2,553.0000	(4.274)	0	0	0
2010/05/06	R208 2010/11/04	9.20	Put	Bond Future	1,599.0000	1,670.0000	4.440	0	0	0
2010/05/06	R208 2011/02/03			Bond Future	9.0670	9.1000	0.364	0.0000	0.0000	0
2010/05/06	R208 2011/02/03	8.75	Call	Bond Future	1,798.0000	1,717.0000	(4.505)	0	0	0
2010/05/06	R208 2011/02/03	8.75	Put	Bond Future	3,689.0000	3,802.0000	3.063	0	0	0
2010/05/06	R208 2011/02/03	8.80	Call	Bond Future	1,919.0000	1,835.0000	(4.377)	0	0	0
2010/05/06	R208 2011/02/03	8.80	Put	Bond Future	3,508.0000	3,618.0000	3.136	0	0	0
2010/05/06	R208 2011/02/03	8.70	Call	Bond Future	1,683.0000	1,605.0000	(4.635)	0	0	0

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2010/05/06	R208 2011/02/03	8.70	Put	Bond Future	3,877.0000	3,993.0000	2.992	0	0	0
2010/05/06	R209 2010/05/06			Bond Future	8.9510	8.9200	(0.346)	0.0000	0.0000	0
2010/05/06	R209 2010/05/06	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/06	R209 2010/05/06	8.50	Put	Bond Future	3,646.0000	3,405.0000	(6.610)	0	0	0
2010/05/06	R209 2010/08/05			Bond Future	9.0020	9.0220	0.222	0.0000	0.0000	1,821
2010/05/06	R209 2010/08/05	8.75	Call	Bond Future	1,106.0000	1,043.0000	(5.696)	0	0	0
2010/05/06	R209 2010/08/05	8.75	Put	Bond Future	3,087.0000	3,178.0000	2.948	0	0	0
2010/05/06	R209 2010/11/04			Bond Future	9.0330	9.0530	0.221	0.0000	0.0000	0
2010/05/06	R209 2010/11/04	9.00	Call	Bond Future	2,565.0000	2,481.0000	(3.275)	0	0	0
2010/05/06	R209 2010/11/04	9.00	Put	Bond Future	2,818.0000	2,887.0000	2.449	0	0	0
2010/05/06	R209 2010/11/04	9.05	Call	Bond Future	2,756.0000	2,669.0000	(3.157)	0	0	0
2010/05/06	R209 2010/11/04	9.05	Put	Bond Future	2,626.0000	2,692.0000	2.513	0	0	0
2010/05/06	R209 2010/11/04	8.95	Call	Bond Future	2,383.0000	2,303.0000	(3.357)	0	0	0
2010/05/06	R209 2010/11/04	8.95	Put	Bond Future	3,022.0000	3,094.0000	2.383	0	0	0
2010/05/06	R209 2011/02/03			Bond Future	9.0640	9.0850	0.232	0.0000	0.0000	0
2010/05/06	R209 2011/02/03	9.00	Call	Bond Future	3,313.0000	3,227.0000	(2.596)	0	0	0
2010/05/06	R209 2011/02/03	9.00	Put	Bond Future	3,802.0000	3,875.0000	1.920	0	0	0
2010/05/06	R209 2011/02/03	9.05	Call	Bond Future	3,501.0000	3,412.0000	(2.542)	0	0	0
2010/05/06	R209 2011/02/03	9.05	Put	Bond Future	3,607.0000	3,678.0000	1.968	0	0	0
2010/05/06	R209 2011/02/03	8.95	Call	Bond Future	3,132.0000	3,049.0000	(2.650)	0	0	0
2010/05/06	R209 2011/02/03	8.95	Put	Bond Future	4,006.0000	4,082.0000	1.897	0	0	0
2010/05/06	TRT1 2010/05/06			Index Future	309.4340	309.4340	0.000	0.0000	0.0000	0
2010/05/06	TRT1 2010/08/05			Index Future	314.6590	314.1480	(0.162)	0.0000	0.0000	100
2010/05/06	TRT1 2010/11/04			Index Future	319.9260	319.4060	(0.163)	0.0000	0.0000	0
Total										83746.00