



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/09/2010

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
2010/09/07	AL7T 2010/11/04			Index Future	371.1020	373.0470	0.524	0.0000	0.0000	38
2010/09/07	ALBI 2010/11/04			Index Future	342.3140	344.1240	0.529	0.0000	0.0000	1,257
2010/09/07	ALBI 2011/02/03			Index Future	347.3420	349.1800	0.529	0.0000	0.0000	0
2010/09/07	CRD1 2010/11/04			Index Future	150.1070	150.4520	0.230	0.0000	0.0000	2
2010/09/07	CRD1 2011/02/03			Index Future	152.4400	152.7910	0.230	0.0000	0.0000	0
2010/09/07	GOVI 2010/11/04			GOVI	342.9220	344.6640	0.508	0.0000	0.0000	159
2010/09/07	GOVI 2010/11/04	329.00	Call	GOVI	139,220.0000	156,640.0000	12.513	0	0	0
2010/09/07	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/07	GOVI 2010/11/04	329.01	Call	GOVI	139,120.0000	156,540.0000	12.522	0	0	0
2010/09/07	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/07	GOVI 2010/11/04	328.99	Call	GOVI	139,320.0000	156,740.0000	12.504	0	0	0
2010/09/07	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/07	ILBI 2010/11/04			Index Future	397.9310	397.8830	(0.012)	0.0000	0.0000	507
2010/09/07	ILBI 2011/02/03			Index Future	404.6040	404.5560	(0.012)	0.0000	0.0000	0
2010/09/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/07	JBAF 2010/09/15			Jibar Tradeable Future	6.2000	6.1900	(0.161)	0.0000	0.0000	1,000
2010/09/07	JBAF 2010/10/20			Jibar Tradeable Future	6.1900	6.1800	(0.162)	0.0000	0.0000	0
2010/09/07	JBAF 2010/11/17			Jibar Tradeable Future	6.1500	6.1400	(0.163)	0.0000	0.0000	0
2010/09/07	JBAF 2010/12/15			Jibar Tradeable Future	6.0700	6.0500	(0.329)	0.0000	0.0000	0
2010/09/07	JBAF 2011/01/19			Jibar Tradeable Future	6.0300	6.0100	(0.332)	0.0000	0.0000	0
2010/09/07	JBAF 2011/02/16			Jibar Tradeable Future	6.0200	6.0100	(0.166)	0.0000	0.0000	0
2010/09/07	JBAF 2011/03/16			Jibar Tradeable Future	6.0300	6.0200	(0.166)	0.0000	0.0000	5,500
2010/09/07	JBAF 2011/06/15			Jibar Tradeable Future	6.1400	6.1300	(0.163)	0.0000	0.0000	4,500
2010/09/07	JBAF 2011/09/21			Jibar Tradeable Future	6.2800	6.2600	(0.318)	0.0000	0.0000	6,000
2010/09/07	JBAF 2011/12/21			Jibar Tradeable Future	6.4600	6.4400	(0.310)	0.0000	0.0000	5,000
2010/09/07	JBAF 2012/03/20			Jibar Tradeable Future	6.6800	6.6700	(0.150)	0.0000	0.0000	0
2010/09/07	JBAF 2012/06/20			Jibar Tradeable Future	6.9200	6.9100	(0.145)	0.0000	0.0000	0
2010/09/07	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/07	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/07	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/07	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/07	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/07	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/07	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/07	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/07	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/07	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/07	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/07	OTH1 2010/11/04			Index Future	338.6550	340.8420	0.646	0.0000	0.0000	3
2010/09/07	OTH1 2011/02/03			Index Future	343.9190	346.1400	0.646	0.0000	0.0000	0
2010/09/07	R157 2010/11/04			Bond Future	7.3120	7.2590	(0.725)	0.0000	0.0000	5,150
2010/09/07	R157 2010/11/04	8.50	Call	Bond Future	5,361.0000	5,604.0000	4.533	0	0	0
2010/09/07	R157 2010/11/04	8.50	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2010/09/07	R157 2010/11/04	8.55	Call	Bond Future	5,578.0000	5,822.0000	4.374	0	0	0
2010/09/07	R157 2010/11/04	8.55	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/07	R157 2010/11/04	8.45	Call	Bond Future	5,143.0000	5,386.0000	4.725	0	0	0
2010/09/07	R157 2010/11/04	8.45	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2010/09/07	R157 2010/11/04	7.50	Put	Bond Future	473.0000	389.0000	(17.759)	0	0	0
2010/09/07	R157 2010/11/04	7.50	Call	Bond Future	1,340.0000	1,502.0000	12.090	0	0	500
2010/09/07	R157 2011/02/03			Bond Future	7.3850	7.3280	(0.772)	0.0000	0.0000	0
2010/09/07	R157 2011/02/03	7.90	Call	Bond Future	2,874.0000	3,055.0000	6.298	0	0	0
2010/09/07	R157 2011/02/03	7.90	Put	Bond Future	640.0000	570.0000	(10.938)	0	0	0
2010/09/07	R157 2011/02/03	7.95	Call	Bond Future	3,037.0000	3,223.0000	6.124	0	0	0
2010/09/07	R157 2011/02/03	7.95	Put	Bond Future	588.0000	524.0000	(10.884)	0	0	0
2010/09/07	R157 2011/02/03	7.85	Call	Bond Future	2,714.0000	2,891.0000	6.522	0	0	0
2010/09/07	R157 2011/02/03	7.85	Put	Bond Future	694.0000	621.0000	(10.519)	0	0	0
2010/09/07	R157 2011/05/05			Bond Future	7.4770	7.4160	(0.816)	0.0000	0.0000	0
2010/09/07	R157 2011/05/05	7.75	Call	Bond Future	2,323.0000	2,477.0000	6.629	0	0	0
2010/09/07	R157 2011/05/05	7.75	Put	Bond Future	1,197.0000	1,098.0000	(8.271)	0	0	0
2010/09/07	R157 2011/05/05	7.80	Call	Bond Future	2,457.0000	2,615.0000	6.431	0	0	0
2010/09/07	R157 2011/05/05	7.80	Put	Bond Future	1,127.0000	1,031.0000	(8.518)	0	0	0
2010/09/07	R157 2011/05/05	7.70	Call	Bond Future	2,192.0000	2,342.0000	6.843	0	0	0
2010/09/07	R157 2011/05/05	7.70	Put	Bond Future	1,271.0000	1,168.0000	(8.104)	0	0	0
2010/09/07	R186 2010/11/04			Bond Future	8.0620	7.9600	(1.265)	0.0000	0.0000	17,509
2010/09/07	R186 2010/11/04	9.25	Call	Bond Future	11,467.0000	12,506.0000	9.061	0	0	0

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2010/09/07	R186 2010/11/04	9.25	Put	Bond Future	51.0000	30.0000	(41.176)	0	0	0
2010/09/07	R186 2010/11/04	9.30	Call	Bond Future	11,903.0000	12,945.0000	8.754	0	0	0
2010/09/07	R186 2010/11/04	9.30	Put	Bond Future	42.0000	24.0000	(42.857)	0	0	0
2010/09/07	R186 2010/11/04	9.20	Call	Bond Future	11,029.0000	12,064.0000	9.384	0	0	0
2010/09/07	R186 2010/11/04	9.20	Put	Bond Future	61.0000	36.0000	(40.984)	0	0	0
2010/09/07	R186 2010/11/04	8.75	Put	Bond Future	294.0000	191.0000	(35.034)	0	0	0
2010/09/07	R186 2010/11/04	8.75	Call	Bond Future	7,106.0000	8,063.0000	13.467	0	0	7,900
2010/09/07	R186 2011/02/03			Bond Future	8.1120	8.0060	(1.307)	0.0000	0.0000	0
2010/09/07	R186 2011/02/03	9.00	Call	Bond Future	9,430.0000	10,343.0000	9.682	0	0	0
2010/09/07	R186 2011/02/03	9.00	Put	Bond Future	870.0000	698.0000	(19.770)	0	0	0
2010/09/07	R186 2011/02/03	9.05	Call	Bond Future	9,816.0000	10,740.0000	9.413	0	0	0
2010/09/07	R186 2011/02/03	9.05	Put	Bond Future	801.0000	640.0000	(20.100)	0	0	0
2010/09/07	R186 2011/02/03	8.95	Call	Bond Future	9,046.0000	9,947.0000	9.960	0	0	0
2010/09/07	R186 2011/02/03	8.95	Put	Bond Future	944.0000	760.0000	(19.492)	0	0	0
2010/09/07	R186 2011/02/03	7.75	Put	Bond Future	5,433.0000	4,725.0000	(13.031)	0	0	0
2010/09/07	R186 2011/02/03	7.75	Call	Bond Future	1,669.0000	2,046.0000	22.588	0	0	3,000
2010/09/07	R186 2011/05/05			Bond Future	8.1730	8.0640	(1.334)	0.0000	0.0000	0
2010/09/07	R186 2011/05/05	8.75	Call	Bond Future	8,150.0000	8,919.0000	9.436	0	0	0
2010/09/07	R186 2011/05/05	8.75	Put	Bond Future	2,576.0000	2,248.0000	(12.733)	0	0	0
2010/09/07	R186 2011/05/05	8.80	Call	Bond Future	8,484.0000	9,267.0000	9.229	0	0	0
2010/09/07	R186 2011/05/05	8.80	Put	Bond Future	2,445.0000	2,131.0000	(12.843)	0	0	0
2010/09/07	R186 2011/05/05	8.70	Call	Bond Future	7,820.0000	8,575.0000	9.655	0	0	0
2010/09/07	R186 2011/05/05	8.70	Put	Bond Future	2,714.0000	2,372.0000	(12.601)	0	0	0
2010/09/07	R189 2010/11/04			Bond Future	1.5230	1.5290	0.394	0.0000	0.0000	0
2010/09/07	R189 2010/11/04	1.75	Call	Bond Future	565.0000	550.0000	(2.655)	0	0	0
2010/09/07	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R189 2010/11/04	1.80	Call	Bond Future	689.0000	674.0000	(2.177)	0	0	0
2010/09/07	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R189 2010/11/04	1.70	Call	Bond Future	441.0000	426.0000	(3.401)	0	0	0
2010/09/07	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R197 2010/11/04			Bond Future	2.6660	2.6670	0.038	0.0000	0.0000	0
2010/09/07	R197 2010/11/04	3.05	Call	Bond Future	4,859.0000	4,846.0000	(0.268)	0	0	0
2010/09/07	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/07	R197 2010/11/04	3.10	Call	Bond Future	5,475.0000	5,462.0000	(0.237)	0	0	0
2010/09/07	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R197 2010/11/04	3.00	Call	Bond Future	4,239.0000	4,226.0000	(0.307)	0	0	0
2010/09/07	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R201 2010/11/04			Bond Future	7.2080	7.1760	(0.444)	0.0000	0.0000	1,834
2010/09/07	R201 2010/11/04	8.50	Call	Bond Future	4,562.0000	4,677.0000	2.521	0	0	0
2010/09/07	R201 2010/11/04	8.50	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/09/07	R201 2010/11/04	8.55	Call	Bond Future	4,732.0000	4,847.0000	2.430	0	0	0
2010/09/07	R201 2010/11/04	8.55	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/07	R201 2010/11/04	8.45	Call	Bond Future	4,392.0000	4,507.0000	2.618	0	0	0
2010/09/07	R201 2010/11/04	8.45	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/07	R201 2010/11/04	7.50	Call	Bond Future	1,378.0000	1,458.0000	5.806	0	0	0
2010/09/07	R201 2010/11/04	7.50	Put	Bond Future	326.0000	290.0000	(11.043)	0	0	140
2010/09/07	R201 2010/11/04	7.25	Put	Bond Future	624.0000	566.0000	(9.295)	0	0	0
2010/09/07	R201 2010/11/04	7.25	Call	Bond Future	776.0000	834.0000	7.474	0	0	140
2010/09/07	R201 2010/11/04	8.00	Call	Bond Future	2,885.0000	2,991.0000	3.674	0	0	0
2010/09/07	R201 2010/11/04	8.00	Put	Bond Future	62.0000	52.0000	(16.129)	0	0	420
2010/09/07	R201 2010/11/04	6.75	Put	Bond Future	1,814.0000	1,714.0000	(5.513)	0	0	0
2010/09/07	R201 2010/11/04	6.75	Call	Bond Future	138.0000	154.0000	11.594	0	0	420
2010/09/07	R201 2011/02/03			Bond Future	7.2740	7.2400	(0.467)	0.0000	0.0000	0
2010/09/07	R201 2011/02/03	8.00	Call	Bond Future	2,796.0000	2,887.0000	3.255	0	0	0
2010/09/07	R201 2011/02/03	8.00	Put	Bond Future	350.0000	325.0000	(7.143)	0	0	0
2010/09/07	R201 2011/02/03	8.05	Call	Bond Future	2,928.0000	3,021.0000	3.176	0	0	0
2010/09/07	R201 2011/02/03	8.05	Put	Bond Future	316.0000	293.0000	(7.278)	0	0	0
2010/09/07	R201 2011/02/03	7.95	Call	Bond Future	2,638.0000	2,728.0000	3.412	0	0	0
2010/09/07	R201 2011/02/03	7.95	Put	Bond Future	358.0000	332.0000	(7.263)	0	0	0
2010/09/07	R201 2011/05/05			Bond Future	7.3690	7.3320	(0.502)	0.0000	0.0000	0
2010/09/07	R201 2011/05/05	7.75	Call	Bond Future	2,151.0000	2,224.0000	3.394	0	0	0
2010/09/07	R201 2011/05/05	7.75	Put	Bond Future	937.0000	892.0000	(4.803)	0	0	0
2010/09/07	R201 2011/05/05	7.80	Call	Bond Future	2,258.0000	2,333.0000	3.322	0	0	0
2010/09/07	R201 2011/05/05	7.80	Put	Bond Future	887.0000	843.0000	(4.961)	0	0	0
2010/09/07	R201 2011/05/05	7.70	Call	Bond Future	2,046.0000	2,117.0000	3.470	0	0	0
2010/09/07	R201 2011/05/05	7.70	Put	Bond Future	991.0000	943.0000	(4.844)	0	0	0

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2010/09/07	R202 2010/11/04			Bond Future	2.6450	2.6460	0.038	0.0000	0.0000	0
2010/09/07	R202 2010/11/04	3.05	Call	Bond Future	7,246.0000	7,227.0000	(0.262)	0	0	0
2010/09/07	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R202 2010/11/04	3.10	Call	Bond Future	8,099.0000	8,081.0000	(0.222)	0	0	0
2010/09/07	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R202 2010/11/04	3.00	Call	Bond Future	6,383.0000	6,365.0000	(0.282)	0	0	0
2010/09/07	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R203 2010/11/04			Bond Future	7.8260	7.7430	(1.061)	0.0000	0.0000	2,215
2010/09/07	R203 2010/11/04	9.25	Call	Bond Future	7,214.0000	7,653.0000	6.085	0	0	0
2010/09/07	R203 2010/11/04	9.25	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/07	R203 2010/11/04	9.30	Call	Bond Future	7,454.0000	7,893.0000	5.889	0	0	0
2010/09/07	R203 2010/11/04	9.30	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/09/07	R203 2010/11/04	9.20	Call	Bond Future	6,973.0000	7,411.0000	6.281	0	0	0
2010/09/07	R203 2010/11/04	9.20	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2010/09/07	R203 2011/02/03			Bond Future	7.9010	7.8140	(1.101)	0.0000	0.0000	0
2010/09/07	R203 2011/02/03	8.50	Call	Bond Future	3,764.0000	4,099.0000	8.900	0	0	0
2010/09/07	R203 2011/02/03	8.50	Put	Bond Future	752.0000	641.0000	(14.761)	0	0	0
2010/09/07	R203 2011/02/03	8.55	Call	Bond Future	3,955.0000	4,296.0000	8.622	0	0	0
2010/09/07	R203 2011/02/03	8.55	Put	Bond Future	697.0000	591.0000	(15.208)	0	0	0
2010/09/07	R203 2011/02/03	8.45	Call	Bond Future	3,576.0000	3,904.0000	9.172	0	0	0
2010/09/07	R203 2011/02/03	8.45	Put	Bond Future	812.0000	693.0000	(14.655)	0	0	0
2010/09/07	R203 2011/05/05			Bond Future	7.9920	7.9000	(1.151)	0.0000	0.0000	0
2010/09/07	R203 2011/05/05	8.25	Call	Bond Future	2,825.0000	3,104.0000	9.876	0	0	0
2010/09/07	R203 2011/05/05	8.25	Put	Bond Future	1,559.0000	1,382.0000	(11.353)	0	0	0
2010/09/07	R203 2011/05/05	8.30	Call	Bond Future	2,983.0000	3,269.0000	9.588	0	0	0
2010/09/07	R203 2011/05/05	8.30	Put	Bond Future	1,474.0000	1,304.0000	(11.533)	0	0	0
2010/09/07	R203 2011/05/05	8.20	Call	Bond Future	2,672.0000	2,943.0000	10.142	0	0	0
2010/09/07	R203 2011/05/05	8.20	Put	Bond Future	1,650.0000	1,465.0000	(11.212)	0	0	0
2010/09/07	R204 2010/11/04			Bond Future	7.9220	7.8290	(1.174)	0.0000	0.0000	2,466
2010/09/07	R204 2010/11/04	9.25	Call	Bond Future	7,501.0000	8,048.0000	7.292	0	0	0
2010/09/07	R204 2010/11/04	9.25	Put	Bond Future	13.0000	7.0000	(46.154)	0	0	0
2010/09/07	R204 2010/11/04	9.30	Call	Bond Future	7,766.0000	8,315.0000	7.069	0	0	0
2010/09/07	R204 2010/11/04	9.30	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	0

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2010/09/07	R204 2010/11/04	9.20	Call	Bond Future	7,236.0000	7,782.0000	7.546	0	0	0
2010/09/07	R204 2010/11/04	9.20	Put	Bond Future	16.0000	10.0000	(37.500)	0	0	0
2010/09/07	R204 2011/02/03			Bond Future	7.9890	7.8910	(1.227)	0.0000	0.0000	0
2010/09/07	R204 2011/02/03	8.50	Call	Bond Future	3,741.0000	4,160.0000	11.200	0	0	0
2010/09/07	R204 2011/02/03	8.50	Put	Bond Future	851.0000	703.0000	(17.391)	0	0	0
2010/09/07	R204 2011/02/03	8.55	Call	Bond Future	3,951.0000	4,379.0000	10.833	0	0	0
2010/09/07	R204 2011/02/03	8.55	Put	Bond Future	784.0000	645.0000	(17.730)	0	0	0
2010/09/07	R204 2011/02/03	8.45	Call	Bond Future	3,535.0000	3,944.0000	11.570	0	0	0
2010/09/07	R204 2011/02/03	8.45	Put	Bond Future	923.0000	765.0000	(17.118)	0	0	0
2010/09/07	R204 2011/05/05			Bond Future	8.0740	7.9720	(1.263)	0.0000	0.0000	0
2010/09/07	R204 2011/05/05	8.50	Call	Bond Future	3,967.0000	4,344.0000	9.503	0	0	0
2010/09/07	R204 2011/05/05	8.50	Put	Bond Future	1,619.0000	1,424.0000	(12.044)	0	0	0
2010/09/07	R204 2011/05/05	8.55	Call	Bond Future	4,153.0000	4,538.0000	9.270	0	0	0
2010/09/07	R204 2011/05/05	8.55	Put	Bond Future	1,535.0000	1,347.0000	(12.248)	0	0	0
2010/09/07	R204 2011/05/05	8.45	Call	Bond Future	3,783.0000	4,151.0000	9.728	0	0	0
2010/09/07	R204 2011/05/05	8.45	Put	Bond Future	1,707.0000	1,503.0000	(11.951)	0	0	0
2010/09/07	R206 2010/11/04			Bond Future	7.1190	7.0650	(0.759)	0.0000	0.0000	0
2010/09/07	R206 2010/11/04	8.50	Call	Bond Future	3,811.0000	3,963.0000	3.988	0	0	0
2010/09/07	R206 2010/11/04	8.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/07	R206 2010/11/04	8.55	Call	Bond Future	3,945.0000	4,097.0000	3.853	0	0	0
2010/09/07	R206 2010/11/04	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/07	R206 2010/11/04	8.45	Call	Bond Future	3,677.0000	3,829.0000	4.134	0	0	0
2010/09/07	R206 2010/11/04	8.45	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/09/07	R206 2010/11/04	7.25	Call	Bond Future	757.0000	849.0000	12.153	0	0	150
2010/09/07	R206 2010/11/04	7.25	Put	Bond Future	388.0000	327.0000	(15.722)	0	0	150
2010/09/07	R206 2010/11/04	8.00	Call	Bond Future	2,481.0000	2,626.0000	5.844	0	0	0
2010/09/07	R206 2010/11/04	8.00	Put	Bond Future	31.0000	23.0000	(25.806)	0	0	450
2010/09/07	R206 2010/11/04	6.75	Put	Bond Future	1,211.0000	1,090.0000	(9.992)	0	0	0
2010/09/07	R206 2010/11/04	6.75	Call	Bond Future	162.0000	194.0000	19.753	0	0	450
2010/09/07	R206 2011/02/03			Bond Future	7.1910	7.1330	(0.807)	0.0000	0.0000	0
2010/09/07	R206 2011/02/03	8.00	Call	Bond Future	2,321.0000	2,445.0000	5.343	0	0	0
2010/09/07	R206 2011/02/03	8.00	Put	Bond Future	231.0000	203.0000	(12.121)	0	0	0
2010/09/07	R206 2011/02/03	8.05	Call	Bond Future	2,425.0000	2,552.0000	5.237	0	0	0
2010/09/07	R206 2011/02/03	8.05	Put	Bond Future	208.0000	183.0000	(12.019)	0	0	0

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2010/09/07	R206 2011/02/03	7.95	Call	Bond Future	2,215.0000	2,337.0000	5.508	0	0	0
2010/09/07	R206 2011/02/03	7.95	Put	Bond Future	253.0000	223.0000	(11.858)	0	0	0
2010/09/07	R206 2011/05/05			Bond Future	7.3070	7.2420	(0.890)	0.0000	0.0000	0
2010/09/07	R206 2011/05/05	7.50	Call	Bond Future	1,299.0000	1,388.0000	6.851	0	0	0
2010/09/07	R206 2011/05/05	7.50	Put	Bond Future	836.0000	769.0000	(8.014)	0	0	0
2010/09/07	R206 2011/05/05	7.55	Call	Bond Future	1,373.0000	1,465.0000	6.701	0	0	0
2010/09/07	R206 2011/05/05	7.55	Put	Bond Future	791.0000	726.0000	(8.217)	0	0	0
2010/09/07	R206 2011/05/05	7.45	Call	Bond Future	1,227.0000	1,314.0000	7.090	0	0	0
2010/09/07	R206 2011/05/05	7.45	Put	Bond Future	884.0000	814.0000	(7.919)	0	0	0
2010/09/07	R207 2010/11/04			Bond Future	8.0090	7.9160	(1.161)	0.0000	0.0000	810
2010/09/07	R207 2010/11/04	9.25	Call	Bond Future	7,353.0000	7,924.0000	7.766	0	0	0
2010/09/07	R207 2010/11/04	9.25	Put	Bond Future	23.0000	14.0000	(39.130)	0	0	0
2010/09/07	R207 2010/11/04	9.30	Call	Bond Future	7,628.0000	8,201.0000	7.512	0	0	0
2010/09/07	R207 2010/11/04	9.30	Put	Bond Future	18.0000	11.0000	(38.889)	0	0	0
2010/09/07	R207 2010/11/04	9.20	Call	Bond Future	7,078.0000	7,647.0000	8.039	0	0	0
2010/09/07	R207 2010/11/04	9.20	Put	Bond Future	29.0000	18.0000	(37.931)	0	0	0
2010/09/07	R207 2011/02/03			Bond Future	8.0710	7.9740	(1.202)	0.0000	0.0000	0
2010/09/07	R207 2011/02/03	8.75	Call	Bond Future	4,730.0000	5,196.0000	9.852	0	0	0
2010/09/07	R207 2011/02/03	8.75	Put	Bond Future	718.0000	593.0000	(17.409)	0	0	0
2010/09/07	R207 2011/02/03	8.80	Call	Bond Future	4,960.0000	5,434.0000	9.556	0	0	0
2010/09/07	R207 2011/02/03	8.80	Put	Bond Future	662.0000	544.0000	(17.825)	0	0	0
2010/09/07	R207 2011/02/03	8.70	Call	Bond Future	4,504.0000	4,960.0000	10.124	0	0	0
2010/09/07	R207 2011/02/03	8.70	Put	Bond Future	780.0000	645.0000	(17.308)	0	0	0
2010/09/07	R207 2011/05/05			Bond Future	8.1520	8.0510	(1.239)	0.0000	0.0000	0
2010/09/07	R207 2011/05/05	8.50	Call	Bond Future	3,869.0000	4,252.0000	9.899	0	0	0
2010/09/07	R207 2011/05/05	8.50	Put	Bond Future	1,837.0000	1,619.0000	(11.867)	0	0	0
2010/09/07	R207 2011/05/05	8.55	Call	Bond Future	4,061.0000	4,453.0000	9.653	0	0	0
2010/09/07	R207 2011/05/05	8.55	Put	Bond Future	1,741.0000	1,533.0000	(11.947)	0	0	0
2010/09/07	R207 2011/05/05	8.45	Call	Bond Future	3,681.0000	4,054.0000	10.133	0	0	0
2010/09/07	R207 2011/05/05	8.45	Put	Bond Future	1,937.0000	1,710.0000	(11.719)	0	0	0
2010/09/07	R208 2010/11/04			Bond Future	8.0580	7.9760	(1.018)	0.0000	0.0000	6,835
2010/09/07	R208 2010/11/04	9.25	Call	Bond Future	7,399.0000	7,928.0000	7.150	0	0	0
2010/09/07	R208 2010/11/04	9.25	Put	Bond Future	22.0000	13.0000	(40.909)	0	0	0

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2010/09/07	R208 2010/11/04	9.30	Call	Bond Future	7,686.0000	8,217.0000	6.909	0	0	0
2010/09/07	R208 2010/11/04	9.30	Put	Bond Future	17.0000	10.0000	(41.176)	0	0	0
2010/09/07	R208 2010/11/04	9.20	Call	Bond Future	7,111.0000	7,639.0000	7.425	0	0	0
2010/09/07	R208 2010/11/04	9.20	Put	Bond Future	27.0000	17.0000	(37.037)	0	0	0
2010/09/07	R208 2011/02/03			Bond Future	8.1170	8.0320	(1.047)	0.0000	0.0000	0
2010/09/07	R208 2011/02/03	8.75	Call	Bond Future	4,836.0000	5,252.0000	8.602	0	0	0
2010/09/07	R208 2011/02/03	8.75	Put	Bond Future	895.0000	764.0000	(14.637)	0	0	0
2010/09/07	R208 2011/02/03	8.80	Call	Bond Future	5,071.0000	5,495.0000	8.361	0	0	0
2010/09/07	R208 2011/02/03	8.80	Put	Bond Future	828.0000	705.0000	(14.855)	0	0	0
2010/09/07	R208 2011/02/03	8.70	Call	Bond Future	4,604.0000	5,011.0000	8.840	0	0	0
2010/09/07	R208 2011/02/03	8.70	Put	Bond Future	966.0000	826.0000	(14.493)	0	0	0
2010/09/07	R208 2011/05/05			Bond Future	8.1900	8.1010	(1.087)	0.0000	0.0000	0
2010/09/07	R208 2011/05/05	8.50	Call	Bond Future	3,867.0000	4,218.0000	9.077	0	0	0
2010/09/07	R208 2011/05/05	8.50	Put	Bond Future	1,950.0000	1,740.0000	(10.769)	0	0	0
2010/09/07	R208 2011/05/05	8.55	Call	Bond Future	4,066.0000	4,426.0000	8.854	0	0	0
2010/09/07	R208 2011/05/05	8.55	Put	Bond Future	1,844.0000	1,644.0000	(10.846)	0	0	0
2010/09/07	R208 2011/05/05	8.45	Call	Bond Future	3,671.0000	4,013.0000	9.316	0	0	0
2010/09/07	R208 2011/05/05	8.45	Put	Bond Future	2,059.0000	1,841.0000	(10.588)	0	0	0
2010/09/07	R209 2010/11/04			Bond Future	8.0240	7.9220	(1.271)	0.0000	0.0000	23,994
2010/09/07	R209 2010/11/04	9.00	Call	Bond Future	8,254.0000	9,162.0000	11.001	0	0	0
2010/09/07	R209 2010/11/04	9.00	Put	Bond Future	75.0000	44.0000	(41.333)	0	0	0
2010/09/07	R209 2010/11/04	9.05	Call	Bond Future	8,624.0000	9,537.0000	10.587	0	0	0
2010/09/07	R209 2010/11/04	9.05	Put	Bond Future	62.0000	36.0000	(41.935)	0	0	0
2010/09/07	R209 2010/11/04	8.95	Call	Bond Future	7,884.0000	8,786.0000	11.441	0	0	0
2010/09/07	R209 2010/11/04	8.95	Put	Bond Future	91.0000	54.0000	(40.659)	0	0	0
2010/09/07	R209 2010/11/04	8.50	Call	Bond Future	4,600.0000	5,393.0000	17.239	0	0	0
2010/09/07	R209 2010/11/04	8.50	Put	Bond Future	436.0000	290.0000	(33.486)	0	0	54
2010/09/07	R209 2010/11/04	8.25	Put	Bond Future	939.0000	665.0000	(29.180)	0	0	0
2010/09/07	R209 2010/11/04	8.25	Call	Bond Future	2,960.0000	3,625.0000	22.466	0	0	54
2010/09/07	R209 2010/11/04	9.25	Call	Bond Future	10,088.0000	11,015.0000	9.189	0	0	0
2010/09/07	R209 2010/11/04	9.25	Put	Bond Future	28.0000	16.0000	(42.857)	0	0	162
2010/09/07	R209 2010/11/04	7.75	Put	Bond Future	3,281.0000	2,631.0000	(19.811)	0	0	0
2010/09/07	R209 2010/11/04	7.75	Call	Bond Future	719.0000	1,008.0000	40.195	0	0	162
2010/09/07	R209 2011/02/03			Bond Future	8.0610	7.9560	(1.303)	0.0000	0.0000	0

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2010/09/07	R209 2011/02/03	9.00	Call	Bond Future	8,629.0000	9,438.0000	9.375	0	0	0
2010/09/07	R209 2011/02/03	9.00	Put	Bond Future	799.0000	649.0000	(18.773)	0	0	0
2010/09/07	R209 2011/02/03	9.05	Call	Bond Future	8,952.0000	9,770.0000	9.138	0	0	0
2010/09/07	R209 2011/02/03	9.05	Put	Bond Future	739.0000	599.0000	(18.945)	0	0	0
2010/09/07	R209 2011/02/03	8.95	Call	Bond Future	8,307.0000	9,105.0000	9.606	0	0	0
2010/09/07	R209 2011/02/03	8.95	Put	Bond Future	862.0000	701.0000	(18.677)	0	0	0
2010/09/07	R209 2011/05/05			Bond Future	8.1050	7.9980	(1.320)	0.0000	0.0000	0
2010/09/07	R209 2011/05/05	8.50	Call	Bond Future	5,919.0000	6,564.0000	10.897	0	0	0
2010/09/07	R209 2011/05/05	8.50	Put	Bond Future	2,501.0000	2,179.0000	(12.875)	0	0	0
2010/09/07	R209 2011/05/05	8.55	Call	Bond Future	6,199.0000	6,858.0000	10.631	0	0	0
2010/09/07	R209 2011/05/05	8.55	Put	Bond Future	2,365.0000	2,056.0000	(13.066)	0	0	0
2010/09/07	R209 2011/05/05	8.45	Call	Bond Future	5,642.0000	6,272.0000	11.166	0	0	0
2010/09/07	R209 2011/05/05	8.45	Put	Bond Future	2,644.0000	2,306.0000	(12.784)	0	0	0
2010/09/07	R209 2011/08/04			Bond Future	8.1270	8.0220	(1.292)	0.0000	0.0000	0
2010/09/07	R209 2011/08/04	8.50	Call	Bond Future	6,939.0000	7,537.0000	8.618	0	0	0
2010/09/07	R209 2011/08/04	8.50	Put	Bond Future	3,724.0000	3,378.0000	(9.291)	0	0	1,000
2010/09/07	R209 2011/08/04	8.55	Call	Bond Future	7,235.0000	7,844.0000	8.417	0	0	0
2010/09/07	R209 2011/08/04	8.55	Put	Bond Future	3,604.0000	3,270.0000	(9.267)	0	0	0
2010/09/07	R209 2011/08/04	8.45	Call	Bond Future	6,578.0000	7,166.0000	8.939	0	0	0
2010/09/07	R209 2011/08/04	8.45	Put	Bond Future	3,782.0000	3,426.0000	(9.413)	0	0	0
2010/09/07	R209 2011/08/04	10.10	Call	Bond Future	15,988.0000	16,813.0000	5.160	0	0	0
2010/09/07	R209 2011/08/04	10.10	Put	Bond Future	1,081.0000	963.0000	(10.916)	0	0	1,000
2010/09/07	R210 2010/11/04			Bond Future	2.6880	2.6890	0.037	0.0000	0.0000	0
2010/09/07	R210 2010/11/04	3.10	Call	Bond Future	5,467.0000	5,453.0000	(0.256)	0	0	0
2010/09/07	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R210 2010/11/04	3.15	Call	Bond Future	6,105.0000	6,092.0000	(0.213)	0	0	0
2010/09/07	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R210 2010/11/04	3.05	Call	Bond Future	4,823.0000	4,809.0000	(0.290)	0	0	0
2010/09/07	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R211 2010/11/04			Bond Future	2.5390	2.5410	0.079	0.0000	0.0000	0
2010/09/07	R211 2010/11/04	2.75	Call	Bond Future	1,198.0000	1,187.0000	(0.918)	0	0	0
2010/09/07	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R211 2010/11/04	2.80	Call	Bond Future	1,480.0000	1,469.0000	(0.743)	0	0	0

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2010/09/07	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R211 2010/11/04	2.70	Call	Bond Future	916.0000	904.0000	(1.310)	0	0	0
2010/09/07	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R212 2010/11/04			Bond Future	2.7060	2.7070	0.037	0.0000	0.0000	1,080
2010/09/07	R212 2010/11/04	3.00	Call	Bond Future	2,792.0000	2,782.0000	(0.358)	0	0	0
2010/09/07	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R212 2010/11/04	3.05	Call	Bond Future	3,257.0000	3,248.0000	(0.276)	0	0	0
2010/09/07	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/07	R212 2010/11/04	2.95	Call	Bond Future	2,323.0000	2,314.0000	(0.387)	0	0	0
2010/09/07	R212 2010/11/04	2.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/07	TRT1 2010/11/04			Index Future	338.9380	340.6640	0.509	0.0000	0.0000	100
2010/09/07	TRT1 2011/02/03			Index Future	344.2060	345.9600	0.510	0.0000	0.0000	0
Total										102111.00