



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/09/2010

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
2010/09/10	AL7T 2010/11/04			Index Future	375.0300	375.1130	0.022	0.0000	0.0000	38
2010/09/10	ALBI 2010/11/04			Index Future	346.4200	346.2680	(0.044)	0.0000	0.0000	1,308
2010/09/10	ALBI 2011/02/03			Index Future	351.5140	351.0790	(0.124)	0.0000	0.0000	0
2010/09/10	CRD1 2010/11/04			Index Future	151.0340	150.8690	(0.109)	0.0000	0.0000	2
2010/09/10	CRD1 2011/02/03			Index Future	153.3830	153.0870	(0.193)	0.0000	0.0000	0
2010/09/10	GOVI 2010/11/04			GOVI	346.8960	346.7210	(0.050)	0.0000	0.0000	159
2010/09/10	GOVI 2010/11/04	329.00	Call	GOVI	178,960.0000	177,210.0000	(0.978)	0	0	0
2010/09/10	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/10	GOVI 2010/11/04	329.01	Call	GOVI	178,860.0000	177,110.0000	(0.978)	0	0	0
2010/09/10	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/10	GOVI 2010/11/04	328.99	Call	GOVI	179,060.0000	177,310.0000	(0.977)	0	0	0
2010/09/10	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/10	ILBI 2010/11/04			Index Future	399.5860	399.6180	0.008	0.0000	0.0000	507
2010/09/10	ILBI 2011/02/03			Index Future	406.2910	406.3250	0.008	0.0000	0.0000	0
2010/09/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/10	JBAF 2010/09/15			Jibar Tradeable Future	6.0600	6.0600	0.000	0.0000	0.0000	1,000
2010/09/10	JBAF 2010/10/20			Jibar Tradeable Future	6.0700	6.0700	0.000	0.0000	0.0000	0
2010/09/10	JBAF 2010/11/17			Jibar Tradeable Future	6.0200	6.0200	0.000	0.0000	0.0000	0
2010/09/10	JBAF 2010/12/15			Jibar Tradeable Future	6.0100	5.9900	(0.333)	0.0000	0.0000	0
2010/09/10	JBAF 2011/01/19			Jibar Tradeable Future	5.9700	5.9500	(0.335)	0.0000	0.0000	0
2010/09/10	JBAF 2011/02/16			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	0
2010/09/10	JBAF 2011/03/16			Jibar Tradeable Future	5.9800	5.9800	0.000	0.0000	0.0000	5,500
2010/09/10	JBAF 2011/06/15			Jibar Tradeable Future	6.0900	6.0900	0.000	0.0000	0.0000	4,500
2010/09/10	JBAF 2011/09/21			Jibar Tradeable Future	6.2300	6.2300	0.000	0.0000	0.0000	6,000
2010/09/10	JBAF 2011/12/21			Jibar Tradeable Future	6.4000	6.4000	0.000	0.0000	0.0000	5,000
2010/09/10	JBAF 2012/03/20			Jibar Tradeable Future	6.6300	6.6300	0.000	0.0000	0.0000	0
2010/09/10	JBAF 2012/06/20			Jibar Tradeable Future	6.8700	6.8700	0.000	0.0000	0.0000	0
2010/09/10	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/10	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/10	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/10	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/10	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/10	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/10	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/10	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/10	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/10	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/10	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/10	OTH1 2010/11/04			Index Future	343.4860	343.4570	(0.008)	0.0000	0.0000	3
2010/09/10	OTH1 2011/02/03			Index Future	348.8300	348.5070	(0.093)	0.0000	0.0000	0
2010/09/10	R157 2010/11/04			Bond Future	7.1420	7.1870	0.630	0.0000	0.0000	5,172
2010/09/10	R157 2010/11/04	8.50	Call	Bond Future	6,146.0000	5,936.0000	(3.417)	0	0	0
2010/09/10	R157 2010/11/04	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/10	R157 2010/11/04	8.55	Call	Bond Future	6,364.0000	6,154.0000	(3.300)	0	0	0
2010/09/10	R157 2010/11/04	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/10	R157 2010/11/04	8.45	Call	Bond Future	5,927.0000	5,718.0000	(3.526)	0	0	0
2010/09/10	R157 2010/11/04	8.45	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/09/10	R157 2010/11/04	7.50	Put	Bond Future	242.0000	283.0000	16.942	0	0	0
2010/09/10	R157 2010/11/04	7.50	Call	Bond Future	1,900.0000	1,731.0000	(8.895)	0	0	500
2010/09/10	R157 2011/02/03			Bond Future	7.2030	7.2740	0.986	0.0000	0.0000	0
2010/09/10	R157 2011/02/03	7.90	Call	Bond Future	3,475.0000	3,225.0000	(7.194)	0	0	0
2010/09/10	R157 2011/02/03	7.90	Put	Bond Future	438.0000	502.0000	14.612	0	0	0
2010/09/10	R157 2011/02/03	7.95	Call	Bond Future	3,651.0000	3,396.0000	(6.984)	0	0	0
2010/09/10	R157 2011/02/03	7.95	Put	Bond Future	400.0000	459.0000	14.750	0	0	0
2010/09/10	R157 2011/02/03	7.85	Call	Bond Future	3,301.0000	3,056.0000	(7.422)	0	0	0
2010/09/10	R157 2011/02/03	7.85	Put	Bond Future	479.0000	548.0000	14.405	0	0	0
2010/09/10	R157 2011/05/05			Bond Future	7.2810	7.3840	1.415	0.0000	0.0000	0
2010/09/10	R157 2011/05/05	7.75	Call	Bond Future	2,841.0000	2,552.0000	(10.172)	0	0	0
2010/09/10	R157 2011/05/05	7.75	Put	Bond Future	899.0000	1,040.0000	15.684	0	0	0
2010/09/10	R157 2011/05/05	7.80	Call	Bond Future	2,989.0000	2,693.0000	(9.903)	0	0	0
2010/09/10	R157 2011/05/05	7.80	Put	Bond Future	842.0000	976.0000	15.914	0	0	0
2010/09/10	R157 2011/05/05	7.70	Call	Bond Future	2,696.0000	2,415.0000	(10.423)	0	0	0
2010/09/10	R157 2011/05/05	7.70	Put	Bond Future	959.0000	1,108.0000	15.537	0	0	0
2010/09/10	R186 2010/11/04			Bond Future	7.8350	7.8310	(0.051)	0.0000	0.0000	17,135
2010/09/10	R186 2010/11/04	9.25	Call	Bond Future	13,807.0000	13,848.0000	0.297	0	0	0

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2010/09/10	R186 2010/11/04	9.25	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2010/09/10	R186 2010/11/04	9.30	Call	Bond Future	14,249.0000	14,291.0000	0.295	0	0	0
2010/09/10	R186 2010/11/04	9.30	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2010/09/10	R186 2010/11/04	9.20	Call	Bond Future	13,362.0000	13,403.0000	0.307	0	0	0
2010/09/10	R186 2010/11/04	9.20	Put	Bond Future	17.0000	16.0000	(5.882)	0	0	0
2010/09/10	R186 2010/11/04	8.75	Put	Bond Future	104.0000	97.0000	(6.731)	0	0	0
2010/09/10	R186 2010/11/04	8.75	Call	Bond Future	9,293.0000	9,329.0000	0.387	0	0	7,900
2010/09/10	R186 2011/02/03			Bond Future	7.8780	7.8830	0.063	0.0000	0.0000	0
2010/09/10	R186 2011/02/03	9.00	Call	Bond Future	11,495.0000	11,442.0000	(0.461)	0	0	0
2010/09/10	R186 2011/02/03	9.00	Put	Bond Future	521.0000	520.0000	(0.192)	0	0	0
2010/09/10	R186 2011/02/03	9.05	Call	Bond Future	11,905.0000	11,852.0000	(0.445)	0	0	0
2010/09/10	R186 2011/02/03	9.05	Put	Bond Future	476.0000	475.0000	(0.210)	0	0	0
2010/09/10	R186 2011/02/03	8.95	Call	Bond Future	11,085.0000	11,033.0000	(0.469)	0	0	0
2010/09/10	R186 2011/02/03	8.95	Put	Bond Future	569.0000	569.0000	0.000	0	0	0
2010/09/10	R186 2011/02/03	7.75	Put	Bond Future	3,924.0000	3,942.0000	0.459	0	0	0
2010/09/10	R186 2011/02/03	7.75	Call	Bond Future	2,574.0000	2,540.0000	(1.321)	0	0	3,000
2010/09/10	R186 2011/05/05			Bond Future	7.9320	7.9480	0.202	0.0000	0.0000	0
2010/09/10	R186 2011/05/05	8.75	Call	Bond Future	9,903.0000	9,770.0000	(1.343)	0	0	0
2010/09/10	R186 2011/05/05	8.75	Put	Bond Future	1,884.0000	1,916.0000	1.699	0	0	0
2010/09/10	R186 2011/05/05	8.80	Call	Bond Future	10,267.0000	10,132.0000	(1.315)	0	0	0
2010/09/10	R186 2011/05/05	8.80	Put	Bond Future	1,783.0000	1,812.0000	1.626	0	0	0
2010/09/10	R186 2011/05/05	8.70	Call	Bond Future	9,542.0000	9,411.0000	(1.373)	0	0	0
2010/09/10	R186 2011/05/05	8.70	Put	Bond Future	1,991.0000	2,024.0000	1.657	0	0	0
2010/09/10	R189 2010/11/04			Bond Future	1.5030	1.5530	3.327	0.0000	0.0000	0
2010/09/10	R189 2010/11/04	1.75	Call	Bond Future	615.0000	490.0000	(20.325)	0	0	0
2010/09/10	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R189 2010/11/04	1.80	Call	Bond Future	739.0000	614.0000	(16.915)	0	0	0
2010/09/10	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R189 2010/11/04	1.70	Call	Bond Future	491.0000	366.0000	(25.458)	0	0	0
2010/09/10	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R197 2010/11/04			Bond Future	2.6310	2.6340	0.114	0.0000	0.0000	0
2010/09/10	R197 2010/11/04	3.05	Call	Bond Future	5,313.0000	5,274.0000	(0.734)	0	0	0
2010/09/10	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/10	R197 2010/11/04	3.10	Call	Bond Future	5,929.0000	5,890.0000	(0.658)	0	0	0
2010/09/10	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R197 2010/11/04	3.00	Call	Bond Future	4,693.0000	4,654.0000	(0.831)	0	0	0
2010/09/10	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R201 2010/11/04			Bond Future	7.0170	7.0740	0.812	0.0000	0.0000	1,759
2010/09/10	R201 2010/11/04	8.50	Call	Bond Future	5,253.0000	5,046.0000	(3.941)	0	0	0
2010/09/10	R201 2010/11/04	8.50	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/10	R201 2010/11/04	8.55	Call	Bond Future	5,424.0000	5,216.0000	(3.835)	0	0	0
2010/09/10	R201 2010/11/04	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/10	R201 2010/11/04	8.45	Call	Bond Future	5,082.0000	4,874.0000	(4.093)	0	0	0
2010/09/10	R201 2010/11/04	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/10	R201 2010/11/04	7.50	Call	Bond Future	1,906.0000	1,731.0000	(9.182)	0	0	0
2010/09/10	R201 2010/11/04	7.50	Put	Bond Future	159.0000	192.0000	20.755	0	0	140
2010/09/10	R201 2010/11/04	7.25	Put	Bond Future	340.0000	403.0000	18.529	0	0	0
2010/09/10	R201 2010/11/04	7.25	Call	Bond Future	1,187.0000	1,042.0000	(12.216)	0	0	140
2010/09/10	R201 2010/11/04	8.00	Call	Bond Future	3,541.0000	3,338.0000	(5.733)	0	0	0
2010/09/10	R201 2010/11/04	8.00	Put	Bond Future	23.0000	28.0000	21.739	0	0	420
2010/09/10	R201 2010/11/04	6.75	Put	Bond Future	1,256.0000	1,406.0000	11.943	0	0	0
2010/09/10	R201 2010/11/04	6.75	Call	Bond Future	275.0000	217.0000	(21.091)	0	0	420
2010/09/10	R201 2011/02/03			Bond Future	7.0690	7.1550	1.217	0.0000	0.0000	0
2010/09/10	R201 2011/02/03	8.00	Call	Bond Future	3,372.0000	3,119.0000	(7.503)	0	0	0
2010/09/10	R201 2011/02/03	8.00	Put	Bond Future	222.0000	265.0000	19.369	0	0	0
2010/09/10	R201 2011/02/03	8.05	Call	Bond Future	3,514.0000	3,257.0000	(7.314)	0	0	0
2010/09/10	R201 2011/02/03	8.05	Put	Bond Future	198.0000	237.0000	19.697	0	0	0
2010/09/10	R201 2011/02/03	7.95	Call	Bond Future	3,209.0000	2,957.0000	(7.853)	0	0	0
2010/09/10	R201 2011/02/03	7.95	Put	Bond Future	225.0000	269.0000	19.556	0	0	0
2010/09/10	R201 2011/05/05			Bond Future	7.1460	7.2680	1.707	0.0000	0.0000	0
2010/09/10	R201 2011/05/05	7.75	Call	Bond Future	2,625.0000	2,351.0000	(10.438)	0	0	0
2010/09/10	R201 2011/05/05	7.75	Put	Bond Future	693.0000	813.0000	17.316	0	0	0
2010/09/10	R201 2011/05/05	7.80	Call	Bond Future	2,743.0000	2,464.0000	(10.171)	0	0	0
2010/09/10	R201 2011/05/05	7.80	Put	Bond Future	653.0000	768.0000	17.611	0	0	0
2010/09/10	R201 2011/05/05	7.70	Call	Bond Future	2,509.0000	2,241.0000	(10.682)	0	0	0
2010/09/10	R201 2011/05/05	7.70	Put	Bond Future	735.0000	861.0000	17.143	0	0	0

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2010/09/10	R202 2010/11/04			Bond Future	2.5880	2.5900	0.077	0.0000	0.0000	0
2010/09/10	R202 2010/11/04	3.05	Call	Bond Future	8,314.0000	8,277.0000	(0.445)	0	0	0
2010/09/10	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R202 2010/11/04	3.10	Call	Bond Future	9,168.0000	9,130.0000	(0.414)	0	0	0
2010/09/10	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R202 2010/11/04	3.00	Call	Bond Future	7,452.0000	7,414.0000	(0.510)	0	0	0
2010/09/10	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R203 2010/11/04			Bond Future	7.6370	7.6470	0.131	0.0000	0.0000	2,058
2010/09/10	R203 2010/11/04	9.25	Call	Bond Future	8,218.0000	8,164.0000	(0.657)	0	0	0
2010/09/10	R203 2010/11/04	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/10	R203 2010/11/04	9.30	Call	Bond Future	8,459.0000	8,405.0000	(0.638)	0	0	0
2010/09/10	R203 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/10	R203 2010/11/04	9.20	Call	Bond Future	7,976.0000	7,922.0000	(0.677)	0	0	0
2010/09/10	R203 2010/11/04	9.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/10	R203 2011/02/03			Bond Future	7.7030	7.7290	0.338	0.0000	0.0000	0
2010/09/10	R203 2011/02/03	8.50	Call	Bond Future	4,544.0000	4,431.0000	(2.487)	0	0	0
2010/09/10	R203 2011/02/03	8.50	Put	Bond Future	512.0000	534.0000	4.297	0	0	0
2010/09/10	R203 2011/02/03	8.55	Call	Bond Future	4,750.0000	4,635.0000	(2.421)	0	0	0
2010/09/10	R203 2011/02/03	8.55	Put	Bond Future	472.0000	491.0000	4.025	0	0	0
2010/09/10	R203 2011/02/03	8.45	Call	Bond Future	4,341.0000	4,229.0000	(2.580)	0	0	0
2010/09/10	R203 2011/02/03	8.45	Put	Bond Future	556.0000	579.0000	4.137	0	0	0
2010/09/10	R203 2011/05/05			Bond Future	7.7830	7.8290	0.591	0.0000	0.0000	0
2010/09/10	R203 2011/05/05	8.25	Call	Bond Future	3,479.0000	3,321.0000	(4.542)	0	0	0
2010/09/10	R203 2011/05/05	8.25	Put	Bond Future	1,173.0000	1,245.0000	6.138	0	0	0
2010/09/10	R203 2011/05/05	8.30	Call	Bond Future	3,653.0000	3,492.0000	(4.407)	0	0	0
2010/09/10	R203 2011/05/05	8.30	Put	Bond Future	1,104.0000	1,173.0000	6.250	0	0	0
2010/09/10	R203 2011/05/05	8.20	Call	Bond Future	3,308.0000	3,154.0000	(4.655)	0	0	0
2010/09/10	R203 2011/05/05	8.20	Put	Bond Future	1,246.0000	1,322.0000	6.100	0	0	0
2010/09/10	R204 2010/11/04			Bond Future	7.7440	7.7530	0.116	0.0000	0.0000	2,353
2010/09/10	R204 2010/11/04	9.25	Call	Bond Future	8,554.0000	8,499.0000	(0.643)	0	0	0
2010/09/10	R204 2010/11/04	9.25	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/10	R204 2010/11/04	9.30	Call	Bond Future	8,820.0000	8,766.0000	(0.612)	0	0	0
2010/09/10	R204 2010/11/04	9.30	Put	Bond Future	3.0000	3.0000	0.000	0	0	0

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2010/09/10	R204 2010/11/04	9.20	Call	Bond Future	8,286.0000	8,232.0000	(0.652)	0	0	0
2010/09/10	R204 2010/11/04	9.20	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/09/10	R204 2011/02/03			Bond Future	7.8030	7.8260	0.295	0.0000	0.0000	0
2010/09/10	R204 2011/02/03	8.50	Call	Bond Future	4,550.0000	4,439.0000	(2.440)	0	0	0
2010/09/10	R204 2011/02/03	8.50	Put	Bond Future	581.0000	604.0000	3.959	0	0	0
2010/09/10	R204 2011/02/03	8.55	Call	Bond Future	4,778.0000	4,665.0000	(2.365)	0	0	0
2010/09/10	R204 2011/02/03	8.55	Put	Bond Future	532.0000	553.0000	3.947	0	0	0
2010/09/10	R204 2011/02/03	8.45	Call	Bond Future	4,326.0000	4,216.0000	(2.543)	0	0	0
2010/09/10	R204 2011/02/03	8.45	Put	Bond Future	635.0000	659.0000	3.780	0	0	0
2010/09/10	R204 2011/05/05			Bond Future	7.8790	7.9190	0.508	0.0000	0.0000	0
2010/09/10	R204 2011/05/05	8.50	Call	Bond Future	4,700.0000	4,536.0000	(3.489)	0	0	0
2010/09/10	R204 2011/05/05	8.50	Put	Bond Future	1,254.0000	1,317.0000	5.024	0	0	0
2010/09/10	R204 2011/05/05	8.55	Call	Bond Future	4,902.0000	4,735.0000	(3.407)	0	0	0
2010/09/10	R204 2011/05/05	8.55	Put	Bond Future	1,185.0000	1,245.0000	5.063	0	0	0
2010/09/10	R204 2011/05/05	8.45	Call	Bond Future	4,500.0000	4,339.0000	(3.578)	0	0	0
2010/09/10	R204 2011/05/05	8.45	Put	Bond Future	1,326.0000	1,391.0000	4.902	0	0	0
2010/09/10	R206 2010/11/04			Bond Future	6.8840	6.9550	1.031	0.0000	0.0000	0
2010/09/10	R206 2010/11/04	8.50	Call	Bond Future	4,475.0000	4,274.0000	(4.492)	0	0	0
2010/09/10	R206 2010/11/04	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/10	R206 2010/11/04	8.55	Call	Bond Future	4,610.0000	4,408.0000	(4.382)	0	0	0
2010/09/10	R206 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/10	R206 2010/11/04	8.45	Call	Bond Future	4,341.0000	4,139.0000	(4.653)	0	0	0
2010/09/10	R206 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/10	R206 2010/11/04	7.25	Call	Bond Future	1,209.0000	1,052.0000	(12.986)	0	0	150
2010/09/10	R206 2010/11/04	7.25	Put	Bond Future	174.0000	219.0000	25.862	0	0	150
2010/09/10	R206 2010/11/04	8.00	Call	Bond Future	3,125.0000	2,926.0000	(6.368)	0	0	0
2010/09/10	R206 2010/11/04	8.00	Put	Bond Future	8.0000	11.0000	37.500	0	0	450
2010/09/10	R206 2010/11/04	6.75	Put	Bond Future	730.0000	856.0000	17.260	0	0	0
2010/09/10	R206 2010/11/04	6.75	Call	Bond Future	348.0000	272.0000	(21.839)	0	0	450
2010/09/10	R206 2011/02/03			Bond Future	6.9340	7.0430	1.572	0.0000	0.0000	0
2010/09/10	R206 2011/02/03	8.00	Call	Bond Future	2,893.0000	2,640.0000	(8.745)	0	0	0
2010/09/10	R206 2011/02/03	8.00	Put	Bond Future	128.0000	162.0000	26.563	0	0	0
2010/09/10	R206 2011/02/03	8.05	Call	Bond Future	3,007.0000	2,750.0000	(8.547)	0	0	0
2010/09/10	R206 2011/02/03	8.05	Put	Bond Future	114.0000	144.0000	26.316	0	0	0

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2010/09/10	R206 2011/02/03	7.95	Call	Bond Future	2,779.0000	2,529.0000	(8.996)	0	0	0
2010/09/10	R206 2011/02/03	7.95	Put	Bond Future	141.0000	178.0000	26.241	0	0	0
2010/09/10	R206 2011/05/05			Bond Future	7.0210	7.1790	2.250	0.0000	0.0000	0
2010/09/10	R206 2011/05/05	7.50	Call	Bond Future	1,724.0000	1,475.0000	(14.443)	0	0	0
2010/09/10	R206 2011/05/05	7.50	Put	Bond Future	570.0000	704.0000	23.509	0	0	0
2010/09/10	R206 2011/05/05	7.55	Call	Bond Future	1,810.0000	1,554.0000	(14.144)	0	0	0
2010/09/10	R206 2011/05/05	7.55	Put	Bond Future	537.0000	663.0000	23.464	0	0	0
2010/09/10	R206 2011/05/05	7.45	Call	Bond Future	1,641.0000	1,397.0000	(14.869)	0	0	0
2010/09/10	R206 2011/05/05	7.45	Put	Bond Future	607.0000	745.0000	22.735	0	0	0
2010/09/10	R207 2010/11/04			Bond Future	7.8320	7.8290	(0.038)	0.0000	0.0000	810
2010/09/10	R207 2010/11/04	9.25	Call	Bond Future	8,446.0000	8,464.0000	0.213	0	0	0
2010/09/10	R207 2010/11/04	9.25	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/09/10	R207 2010/11/04	9.30	Call	Bond Future	8,724.0000	8,743.0000	0.218	0	0	0
2010/09/10	R207 2010/11/04	9.30	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2010/09/10	R207 2010/11/04	9.20	Call	Bond Future	8,167.0000	8,186.0000	0.233	0	0	0
2010/09/10	R207 2010/11/04	9.20	Put	Bond Future	10.0000	10.0000	0.000	0	0	0
2010/09/10	R207 2011/02/03			Bond Future	7.8870	7.8970	0.127	0.0000	0.0000	0
2010/09/10	R207 2011/02/03	8.75	Call	Bond Future	5,626.0000	5,570.0000	(0.995)	0	0	0
2010/09/10	R207 2011/02/03	8.75	Put	Bond Future	489.0000	494.0000	1.022	0	0	0
2010/09/10	R207 2011/02/03	8.80	Call	Bond Future	5,872.0000	5,815.0000	(0.971)	0	0	0
2010/09/10	R207 2011/02/03	8.80	Put	Bond Future	448.0000	453.0000	1.116	0	0	0
2010/09/10	R207 2011/02/03	8.70	Call	Bond Future	5,383.0000	5,328.0000	(1.022)	0	0	0
2010/09/10	R207 2011/02/03	8.70	Put	Bond Future	534.0000	540.0000	1.124	0	0	0
2010/09/10	R207 2011/05/05			Bond Future	7.9600	7.9840	0.302	0.0000	0.0000	0
2010/09/10	R207 2011/05/05	8.50	Call	Bond Future	4,610.0000	4,506.0000	(2.256)	0	0	0
2010/09/10	R207 2011/05/05	8.50	Put	Bond Future	1,432.0000	1,472.0000	2.793	0	0	0
2010/09/10	R207 2011/05/05	8.55	Call	Bond Future	4,819.0000	4,713.0000	(2.200)	0	0	0
2010/09/10	R207 2011/05/05	8.55	Put	Bond Future	1,354.0000	1,392.0000	2.806	0	0	0
2010/09/10	R207 2011/05/05	8.45	Call	Bond Future	4,405.0000	4,302.0000	(2.338)	0	0	0
2010/09/10	R207 2011/05/05	8.45	Put	Bond Future	1,516.0000	1,557.0000	2.704	0	0	0
2010/09/10	R208 2010/11/04			Bond Future	7.8510	7.8470	(0.051)	0.0000	0.0000	6,630
2010/09/10	R208 2010/11/04	9.25	Call	Bond Future	8,749.0000	8,775.0000	0.297	0	0	0
2010/09/10	R208 2010/11/04	9.25	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0

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2010/09/10	R208 2010/11/04	9.30	Call	Bond Future	9,040.0000	9,066.0000	0.288	0	0	0
2010/09/10	R208 2010/11/04	9.30	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/09/10	R208 2010/11/04	9.20	Call	Bond Future	8,457.0000	8,483.0000	0.307	0	0	0
2010/09/10	R208 2010/11/04	9.20	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2010/09/10	R208 2011/02/03			Bond Future	7.9020	7.9100	0.101	0.0000	0.0000	0
2010/09/10	R208 2011/02/03	8.75	Call	Bond Future	5,921.0000	5,872.0000	(0.828)	0	0	0
2010/09/10	R208 2011/02/03	8.75	Put	Bond Future	588.0000	592.0000	0.680	0	0	0
2010/09/10	R208 2011/02/03	8.80	Call	Bond Future	6,176.0000	6,127.0000	(0.793)	0	0	0
2010/09/10	R208 2011/02/03	8.80	Put	Bond Future	542.0000	545.0000	0.554	0	0	0
2010/09/10	R208 2011/02/03	8.70	Call	Bond Future	5,669.0000	5,621.0000	(0.847)	0	0	0
2010/09/10	R208 2011/02/03	8.70	Put	Bond Future	640.0000	644.0000	0.625	0	0	0
2010/09/10	R208 2011/05/05			Bond Future	7.9670	7.9880	0.264	0.0000	0.0000	0
2010/09/10	R208 2011/05/05	8.50	Call	Bond Future	4,782.0000	4,683.0000	(2.070)	0	0	0
2010/09/10	R208 2011/05/05	8.50	Put	Bond Future	1,452.0000	1,488.0000	2.479	0	0	0
2010/09/10	R208 2011/05/05	8.55	Call	Bond Future	5,003.0000	4,902.0000	(2.019)	0	0	0
2010/09/10	R208 2011/05/05	8.55	Put	Bond Future	1,369.0000	1,402.0000	2.411	0	0	0
2010/09/10	R208 2011/05/05	8.45	Call	Bond Future	4,564.0000	4,468.0000	(2.103)	0	0	0
2010/09/10	R208 2011/05/05	8.45	Put	Bond Future	1,540.0000	1,578.0000	2.468	0	0	0
2010/09/10	R209 2010/11/04			Bond Future	7.7890	7.7830	(0.077)	0.0000	0.0000	23,932
2010/09/10	R209 2010/11/04	9.00	Call	Bond Future	10,389.0000	10,444.0000	0.529	0	0	0
2010/09/10	R209 2010/11/04	9.00	Put	Bond Future	20.0000	18.0000	(10.000)	0	0	0
2010/09/10	R209 2010/11/04	9.05	Call	Bond Future	10,767.0000	10,823.0000	0.520	0	0	0
2010/09/10	R209 2010/11/04	9.05	Put	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2010/09/10	R209 2010/11/04	8.95	Call	Bond Future	10,007.0000	10,062.0000	0.550	0	0	0
2010/09/10	R209 2010/11/04	8.95	Put	Bond Future	24.0000	22.0000	(8.333)	0	0	0
2010/09/10	R209 2010/11/04	8.50	Call	Bond Future	6,509.0000	6,556.0000	0.722	0	0	0
2010/09/10	R209 2010/11/04	8.50	Put	Bond Future	155.0000	145.0000	(6.452)	0	0	54
2010/09/10	R209 2010/11/04	8.25	Put	Bond Future	392.0000	373.0000	(4.847)	0	0	0
2010/09/10	R209 2010/11/04	8.25	Call	Bond Future	4,603.0000	4,641.0000	0.826	0	0	54
2010/09/10	R209 2010/11/04	9.25	Call	Bond Future	12,256.0000	12,313.0000	0.465	0	0	0
2010/09/10	R209 2010/11/04	9.25	Put	Bond Future	6.0000	6.0000	0.000	0	0	162
2010/09/10	R209 2010/11/04	7.75	Put	Bond Future	1,872.0000	1,828.0000	(2.350)	0	0	0
2010/09/10	R209 2010/11/04	7.75	Call	Bond Future	1,500.0000	1,513.0000	0.867	0	0	162
2010/09/10	R209 2011/02/03			Bond Future	7.8200	7.8210	0.013	0.0000	0.0000	0

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2010/09/10	R209 2011/02/03	9.00	Call	Bond Future	10,540.0000	10,526.0000	(0.133)	0	0	0
2010/09/10	R209 2011/02/03	9.00	Put	Bond Future	482.0000	478.0000	(0.830)	0	0	0
2010/09/10	R209 2011/02/03	9.05	Call	Bond Future	10,884.0000	10,870.0000	(0.129)	0	0	0
2010/09/10	R209 2011/02/03	9.05	Put	Bond Future	444.0000	439.0000	(1.126)	0	0	0
2010/09/10	R209 2011/02/03	8.95	Call	Bond Future	10,196.0000	10,182.0000	(0.137)	0	0	0
2010/09/10	R209 2011/02/03	8.95	Put	Bond Future	524.0000	519.0000	(0.954)	0	0	0
2010/09/10	R209 2011/05/05			Bond Future	7.8570	7.8660	0.115	0.0000	0.0000	0
2010/09/10	R209 2011/05/05	8.50	Call	Bond Future	7,479.0000	7,410.0000	(0.923)	0	0	0
2010/09/10	R209 2011/05/05	8.50	Put	Bond Future	1,790.0000	1,806.0000	0.894	0	0	0
2010/09/10	R209 2011/05/05	8.55	Call	Bond Future	7,791.0000	7,721.0000	(0.898)	0	0	0
2010/09/10	R209 2011/05/05	8.55	Put	Bond Future	1,686.0000	1,700.0000	0.830	0	0	0
2010/09/10	R209 2011/05/05	8.45	Call	Bond Future	7,169.0000	7,101.0000	(0.949)	0	0	0
2010/09/10	R209 2011/05/05	8.45	Put	Bond Future	1,900.0000	1,916.0000	0.842	0	0	0
2010/09/10	R209 2011/08/04			Bond Future	7.8720	7.8760	0.051	0.0000	0.0000	0
2010/09/10	R209 2011/08/04	8.50	Call	Bond Future	8,451.0000	8,418.0000	(0.390)	0	0	0
2010/09/10	R209 2011/08/04	8.50	Put	Bond Future	2,914.0000	2,918.0000	0.137	0	0	1,000
2010/09/10	R209 2011/08/04	8.55	Call	Bond Future	8,772.0000	8,739.0000	(0.376)	0	0	0
2010/09/10	R209 2011/08/04	8.55	Put	Bond Future	2,819.0000	2,824.0000	0.177	0	0	0
2010/09/10	R209 2011/08/04	8.45	Call	Bond Future	8,068.0000	8,035.0000	(0.409)	0	0	0
2010/09/10	R209 2011/08/04	8.45	Put	Bond Future	2,950.0000	2,954.0000	0.136	0	0	0
2010/09/10	R209 2011/08/04	10.10	Call	Bond Future	18,036.0000	17,998.0000	(0.211)	0	0	0
2010/09/10	R209 2011/08/04	10.10	Put	Bond Future	807.0000	807.0000	0.000	0	0	1,000
2010/09/10	R210 2010/11/04			Bond Future	2.6220	2.5940	(1.068)	0.0000	0.0000	0
2010/09/10	R210 2010/11/04	3.10	Call	Bond Future	6,377.0000	6,766.0000	6.100	0	0	0
2010/09/10	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R210 2010/11/04	3.15	Call	Bond Future	7,016.0000	7,405.0000	5.544	0	0	0
2010/09/10	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R210 2010/11/04	3.05	Call	Bond Future	5,733.0000	6,122.0000	6.785	0	0	0
2010/09/10	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R211 2010/11/04			Bond Future	2.4470	2.4020	(1.839)	0.0000	0.0000	0
2010/09/10	R211 2010/11/04	2.75	Call	Bond Future	1,726.0000	1,985.0000	15.006	0	0	0
2010/09/10	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R211 2010/11/04	2.80	Call	Bond Future	2,008.0000	2,267.0000	12.898	0	0	0

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2010/09/10	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R211 2010/11/04	2.70	Call	Bond Future	1,444.0000	1,703.0000	17.936	0	0	0
2010/09/10	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R212 2010/11/04			Bond Future	2.7120	2.6750	(1.364)	0.0000	0.0000	1,080
2010/09/10	R212 2010/11/04	3.00	Call	Bond Future	2,734.0000	3,091.0000	13.058	0	0	0
2010/09/10	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R212 2010/11/04	3.05	Call	Bond Future	3,200.0000	3,557.0000	11.156	0	0	0
2010/09/10	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	R212 2010/11/04	2.95	Call	Bond Future	2,265.0000	2,623.0000	15.806	0	0	0
2010/09/10	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/10	TRT1 2010/11/04			Index Future	342.8760	342.7060	(0.050)	0.0000	0.0000	100
2010/09/10	TRT1 2011/02/03			Index Future	348.2100	347.7440	(0.134)	0.0000	0.0000	0
Total										101198.00