



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/09/2010

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
2010/09/14	AL7T 2010/11/04			Index Future	374.2440	374.3400	0.026	0.0000	0.0000	38
2010/09/14	ALBI 2010/11/04			Index Future	345.5380	345.6520	0.033	0.0000	0.0000	1,308
2010/09/14	ALBI 2011/02/03			Index Future	350.8710	350.9850	0.032	0.0000	0.0000	0
2010/09/14	CRD1 2010/11/04			Index Future	150.7200	150.7370	0.011	0.0000	0.0000	2
2010/09/14	CRD1 2011/02/03			Index Future	152.9360	152.9540	0.012	0.0000	0.0000	0
2010/09/14	GOVI 2010/11/04			GOVI	346.0090	346.1050	0.028	0.0000	0.0000	159
2010/09/14	GOVI 2010/11/04	329.00	Call	GOVI	170,090.0000	171,050.0000	0.564	0	0	0
2010/09/14	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/14	GOVI 2010/11/04	329.01	Call	GOVI	169,990.0000	170,950.0000	0.565	0	0	0
2010/09/14	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/14	GOVI 2010/11/04	328.99	Call	GOVI	170,190.0000	171,150.0000	0.564	0	0	0
2010/09/14	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/14	ILBI 2010/11/04			Index Future	399.3850	399.0010	(0.096)	0.0000	0.0000	507
2010/09/14	ILBI 2011/02/03			Index Future	406.0910	405.7020	(0.096)	0.0000	0.0000	0
2010/09/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/14	JBAF 2010/09/15			Jibar Tradeable Future	6.0780	6.0400	(0.625)	0.0000	0.0000	1,000
2010/09/14	JBAF 2010/10/20			Jibar Tradeable Future	6.0980	6.0800	(0.295)	0.0000	0.0000	0
2010/09/14	JBAF 2010/11/17			Jibar Tradeable Future	6.0910	6.0500	(0.673)	0.0000	0.0000	0
2010/09/14	JBAF 2010/12/15			Jibar Tradeable Future	6.0080	6.0100	0.033	0.0000	0.0000	0
2010/09/14	JBAF 2011/01/19			Jibar Tradeable Future	5.9770	5.9700	(0.117)	0.0000	0.0000	0
2010/09/14	JBAF 2011/02/16			Jibar Tradeable Future	5.9610	5.9700	0.151	0.0000	0.0000	0
2010/09/14	JBAF 2011/03/16			Jibar Tradeable Future	5.9610	5.9700	0.151	0.0000	0.0000	5,500
2010/09/14	JBAF 2011/06/15			Jibar Tradeable Future	6.0750	6.0800	0.082	0.0000	0.0000	4,500
2010/09/14	JBAF 2011/09/21			Jibar Tradeable Future	6.2390	6.2900	0.817	0.0000	0.0000	6,000
2010/09/14	JBAF 2011/12/21			Jibar Tradeable Future	6.4080	6.4600	0.811	0.0000	0.0000	5,000
2010/09/14	JBAF 2012/03/20			Jibar Tradeable Future	6.6400	6.7100	1.054	0.0000	0.0000	0
2010/09/14	JBAF 2012/06/20			Jibar Tradeable Future	6.8700	6.9400	1.019	0.0000	0.0000	0
2010/09/14	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/14	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/14	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/14	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/14	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/14	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/14	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/14	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/14	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/14	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/14	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/14	OTH1 2010/11/04			Index Future	342.6310	342.8390	0.061	0.0000	0.0000	3
2010/09/14	OTH1 2011/02/03			Index Future	347.9190	348.1280	0.060	0.0000	0.0000	0
2010/09/14	R157 2010/11/04			Bond Future	7.2230	7.2220	(0.014)	0.0000	0.0000	5,037
2010/09/14	R157 2010/11/04	8.50	Call	Bond Future	5,769.0000	5,773.0000	0.069	0	0	0
2010/09/14	R157 2010/11/04	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/14	R157 2010/11/04	8.55	Call	Bond Future	5,987.0000	5,991.0000	0.067	0	0	0
2010/09/14	R157 2010/11/04	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/14	R157 2010/11/04	8.45	Call	Bond Future	5,550.0000	5,554.0000	0.072	0	0	0
2010/09/14	R157 2010/11/04	8.45	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/09/14	R157 2010/11/04	7.50	Put	Bond Future	306.0000	299.0000	(2.288)	0	0	0
2010/09/14	R157 2010/11/04	7.50	Call	Bond Future	1,586.0000	1,584.0000	(0.126)	0	0	500
2010/09/14	R157 2011/02/03			Bond Future	7.2970	7.2960	(0.014)	0.0000	0.0000	0
2010/09/14	R157 2011/02/03	7.90	Call	Bond Future	3,135.0000	3,134.0000	(0.032)	0	0	0
2010/09/14	R157 2011/02/03	7.90	Put	Bond Future	513.0000	508.0000	(0.975)	0	0	0
2010/09/14	R157 2011/02/03	7.95	Call	Bond Future	3,305.0000	3,305.0000	0.000	0	0	0
2010/09/14	R157 2011/02/03	7.95	Put	Bond Future	469.0000	465.0000	(0.853)	0	0	0
2010/09/14	R157 2011/02/03	7.85	Call	Bond Future	2,967.0000	2,967.0000	0.000	0	0	0
2010/09/14	R157 2011/02/03	7.85	Put	Bond Future	560.0000	556.0000	(0.714)	0	0	0
2010/09/14	R157 2011/05/05			Bond Future	7.3670	7.3710	0.054	0.0000	0.0000	0
2010/09/14	R157 2011/05/05	7.75	Call	Bond Future	2,588.0000	2,574.0000	(0.541)	0	0	0
2010/09/14	R157 2011/05/05	7.75	Put	Bond Future	1,005.0000	1,008.0000	0.299	0	0	0
2010/09/14	R157 2011/05/05	7.80	Call	Bond Future	2,730.0000	2,716.0000	(0.513)	0	0	0
2010/09/14	R157 2011/05/05	7.80	Put	Bond Future	942.0000	945.0000	0.318	0	0	0
2010/09/14	R157 2011/05/05	7.70	Call	Bond Future	2,449.0000	2,435.0000	(0.572)	0	0	0
2010/09/14	R157 2011/05/05	7.70	Put	Bond Future	1,071.0000	1,074.0000	0.280	0	0	0
2010/09/14	R186 2010/11/04			Bond Future	7.8790	7.8680	(0.140)	0.0000	0.0000	16,933
2010/09/14	R186 2010/11/04	9.25	Call	Bond Future	13,340.0000	13,454.0000	0.855	0	0	0

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2010/09/14	R186 2010/11/04	9.25	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2010/09/14	R186 2010/11/04	9.30	Call	Bond Future	13,782.0000	13,897.0000	0.834	0	0	0
2010/09/14	R186 2010/11/04	9.30	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2010/09/14	R186 2010/11/04	9.20	Call	Bond Future	12,895.0000	13,009.0000	0.884	0	0	0
2010/09/14	R186 2010/11/04	9.20	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2010/09/14	R186 2010/11/04	8.75	Put	Bond Future	105.0000	95.0000	(9.524)	0	0	0
2010/09/14	R186 2010/11/04	8.75	Call	Bond Future	8,828.0000	8,935.0000	1.212	0	0	7,900
2010/09/14	R186 2011/02/03			Bond Future	7.9270	7.9160	(0.139)	0.0000	0.0000	0
2010/09/14	R186 2011/02/03	9.00	Call	Bond Future	11,016.0000	11,111.0000	0.862	0	0	0
2010/09/14	R186 2011/02/03	9.00	Put	Bond Future	553.0000	534.0000	(3.436)	0	0	0
2010/09/14	R186 2011/02/03	9.05	Call	Bond Future	11,423.0000	11,519.0000	0.840	0	0	0
2010/09/14	R186 2011/02/03	9.05	Put	Bond Future	505.0000	487.0000	(3.564)	0	0	0
2010/09/14	R186 2011/02/03	8.95	Call	Bond Future	10,610.0000	10,703.0000	0.877	0	0	0
2010/09/14	R186 2011/02/03	8.95	Put	Bond Future	605.0000	584.0000	(3.471)	0	0	0
2010/09/14	R186 2011/02/03	7.75	Put	Bond Future	4,171.0000	4,095.0000	(1.822)	0	0	0
2010/09/14	R186 2011/02/03	7.75	Call	Bond Future	2,310.0000	2,348.0000	1.645	0	0	3,000
2010/09/14	R186 2011/05/05			Bond Future	7.9750	7.9660	(0.113)	0.0000	0.0000	0
2010/09/14	R186 2011/05/05	8.75	Call	Bond Future	9,536.0000	9,597.0000	0.640	0	0	0
2010/09/14	R186 2011/05/05	8.75	Put	Bond Future	1,959.0000	1,927.0000	(1.633)	0	0	0
2010/09/14	R186 2011/05/05	8.80	Call	Bond Future	9,895.0000	9,958.0000	0.637	0	0	0
2010/09/14	R186 2011/05/05	8.80	Put	Bond Future	1,852.0000	1,823.0000	(1.566)	0	0	0
2010/09/14	R186 2011/05/05	8.70	Call	Bond Future	9,180.0000	9,239.0000	0.643	0	0	0
2010/09/14	R186 2011/05/05	8.70	Put	Bond Future	2,070.0000	2,037.0000	(1.594)	0	0	0
2010/09/14	R189 2010/11/04			Bond Future	1.5580	1.5640	0.385	0.0000	0.0000	0
2010/09/14	R189 2010/11/04	1.75	Call	Bond Future	478.0000	463.0000	(3.138)	0	0	0
2010/09/14	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R189 2010/11/04	1.80	Call	Bond Future	602.0000	587.0000	(2.492)	0	0	0
2010/09/14	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R189 2010/11/04	1.70	Call	Bond Future	354.0000	339.0000	(4.237)	0	0	0
2010/09/14	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R197 2010/11/04			Bond Future	2.6350	2.6570	0.835	0.0000	0.0000	0
2010/09/14	R197 2010/11/04	3.05	Call	Bond Future	5,261.0000	4,976.0000	(5.417)	0	0	0
2010/09/14	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/14	R197 2010/11/04	3.10	Call	Bond Future	5,877.0000	5,592.0000	(4.849)	0	0	0
2010/09/14	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R197 2010/11/04	3.00	Call	Bond Future	4,641.0000	4,356.0000	(6.141)	0	0	0
2010/09/14	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R201 2010/11/04			Bond Future	7.1030	7.1130	0.141	0.0000	0.0000	1,691
2010/09/14	R201 2010/11/04	8.50	Call	Bond Future	4,940.0000	4,903.0000	(0.749)	0	0	0
2010/09/14	R201 2010/11/04	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/14	R201 2010/11/04	8.55	Call	Bond Future	5,111.0000	5,074.0000	(0.724)	0	0	0
2010/09/14	R201 2010/11/04	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/14	R201 2010/11/04	8.45	Call	Bond Future	4,769.0000	4,732.0000	(0.776)	0	0	0
2010/09/14	R201 2010/11/04	8.45	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/14	R201 2010/11/04	7.50	Call	Bond Future	1,632.0000	1,599.0000	(2.022)	0	0	0
2010/09/14	R201 2010/11/04	7.50	Put	Bond Future	199.0000	202.0000	1.508	0	0	140
2010/09/14	R201 2010/11/04	7.25	Put	Bond Future	424.0000	431.0000	1.651	0	0	0
2010/09/14	R201 2010/11/04	7.25	Call	Bond Future	957.0000	928.0000	(3.030)	0	0	140
2010/09/14	R201 2010/11/04	8.00	Call	Bond Future	3,233.0000	3,196.0000	(1.144)	0	0	0
2010/09/14	R201 2010/11/04	8.00	Put	Bond Future	29.0000	28.0000	(3.448)	0	0	420
2010/09/14	R201 2010/11/04	6.75	Put	Bond Future	1,476.0000	1,500.0000	1.626	0	0	0
2010/09/14	R201 2010/11/04	6.75	Call	Bond Future	181.0000	169.0000	(6.630)	0	0	420
2010/09/14	R201 2011/02/03			Bond Future	7.1690	7.1800	0.153	0.0000	0.0000	0
2010/09/14	R201 2011/02/03	8.00	Call	Bond Future	3,071.0000	3,037.0000	(1.107)	0	0	0
2010/09/14	R201 2011/02/03	8.00	Put	Bond Future	265.0000	269.0000	1.509	0	0	0
2010/09/14	R201 2011/02/03	8.05	Call	Bond Future	3,209.0000	3,175.0000	(1.060)	0	0	0
2010/09/14	R201 2011/02/03	8.05	Put	Bond Future	237.0000	241.0000	1.688	0	0	0
2010/09/14	R201 2011/02/03	7.95	Call	Bond Future	2,910.0000	2,876.0000	(1.168)	0	0	0
2010/09/14	R201 2011/02/03	7.95	Put	Bond Future	270.0000	274.0000	1.481	0	0	0
2010/09/14	R201 2011/05/05			Bond Future	7.2390	7.2560	0.235	0.0000	0.0000	0
2010/09/14	R201 2011/05/05	7.75	Call	Bond Future	2,406.0000	2,366.0000	(1.663)	0	0	0
2010/09/14	R201 2011/05/05	7.75	Put	Bond Future	774.0000	789.0000	1.938	0	0	0
2010/09/14	R201 2011/05/05	7.80	Call	Bond Future	2,520.0000	2,479.0000	(1.627)	0	0	0
2010/09/14	R201 2011/05/05	7.80	Put	Bond Future	730.0000	744.0000	1.918	0	0	0
2010/09/14	R201 2011/05/05	7.70	Call	Bond Future	2,294.0000	2,255.0000	(1.700)	0	0	0
2010/09/14	R201 2011/05/05	7.70	Put	Bond Future	821.0000	836.0000	1.827	0	0	0

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2010/09/14	R202 2010/11/04			Bond Future	2.5910	2.5920	0.039	0.0000	0.0000	0
2010/09/14	R202 2010/11/04	3.05	Call	Bond Future	8,258.0000	8,239.0000	(0.230)	0	0	0
2010/09/14	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R202 2010/11/04	3.10	Call	Bond Future	9,112.0000	9,093.0000	(0.209)	0	0	0
2010/09/14	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R202 2010/11/04	3.00	Call	Bond Future	7,395.0000	7,377.0000	(0.243)	0	0	0
2010/09/14	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R203 2010/11/04			Bond Future	7.6830	7.6830	0.000	0.0000	0.0000	1,918
2010/09/14	R203 2010/11/04	9.25	Call	Bond Future	7,971.0000	7,971.0000	0.000	0	0	0
2010/09/14	R203 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/14	R203 2010/11/04	9.30	Call	Bond Future	8,212.0000	8,212.0000	0.000	0	0	0
2010/09/14	R203 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/14	R203 2010/11/04	9.20	Call	Bond Future	7,729.0000	7,729.0000	0.000	0	0	0
2010/09/14	R203 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/14	R203 2011/02/03			Bond Future	7.7580	7.7570	(0.013)	0.0000	0.0000	0
2010/09/14	R203 2011/02/03	8.50	Call	Bond Future	4,297.0000	4,297.0000	0.000	0	0	0
2010/09/14	R203 2011/02/03	8.50	Put	Bond Future	550.0000	545.0000	(0.909)	0	0	0
2010/09/14	R203 2011/02/03	8.55	Call	Bond Future	4,500.0000	4,499.0000	(0.022)	0	0	0
2010/09/14	R203 2011/02/03	8.55	Put	Bond Future	506.0000	500.0000	(1.186)	0	0	0
2010/09/14	R203 2011/02/03	8.45	Call	Bond Future	4,097.0000	4,096.0000	(0.024)	0	0	0
2010/09/14	R203 2011/02/03	8.45	Put	Bond Future	597.0000	591.0000	(1.005)	0	0	0
2010/09/14	R203 2011/05/05			Bond Future	7.8290	7.8320	0.038	0.0000	0.0000	0
2010/09/14	R203 2011/05/05	8.25	Call	Bond Future	3,308.0000	3,294.0000	(0.423)	0	0	0
2010/09/14	R203 2011/05/05	8.25	Put	Bond Future	1,232.0000	1,233.0000	0.081	0	0	0
2010/09/14	R203 2011/05/05	8.30	Call	Bond Future	3,479.0000	3,465.0000	(0.402)	0	0	0
2010/09/14	R203 2011/05/05	8.30	Put	Bond Future	1,160.0000	1,161.0000	0.086	0	0	0
2010/09/14	R203 2011/05/05	8.20	Call	Bond Future	3,141.0000	3,127.0000	(0.446)	0	0	0
2010/09/14	R203 2011/05/05	8.20	Put	Bond Future	1,309.0000	1,310.0000	0.076	0	0	0
2010/09/14	R204 2010/11/04			Bond Future	7.8000	7.7940	(0.077)	0.0000	0.0000	2,252
2010/09/14	R204 2010/11/04	9.25	Call	Bond Future	8,218.0000	8,253.0000	0.426	0	0	0
2010/09/14	R204 2010/11/04	9.25	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/14	R204 2010/11/04	9.30	Call	Bond Future	8,485.0000	8,520.0000	0.412	0	0	0
2010/09/14	R204 2010/11/04	9.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0

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2010/09/14	R204 2010/11/04	9.20	Call	Bond Future	7,951.0000	7,986.0000	0.440	0	0	0
2010/09/14	R204 2010/11/04	9.20	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/14	R204 2011/02/03			Bond Future	7.8670	7.8610	(0.076)	0.0000	0.0000	0
2010/09/14	R204 2011/02/03	8.50	Call	Bond Future	4,237.0000	4,259.0000	0.519	0	0	0
2010/09/14	R204 2011/02/03	8.50	Put	Bond Future	641.0000	628.0000	(2.028)	0	0	0
2010/09/14	R204 2011/02/03	8.55	Call	Bond Future	4,460.0000	4,482.0000	0.493	0	0	0
2010/09/14	R204 2011/02/03	8.55	Put	Bond Future	587.0000	574.0000	(2.215)	0	0	0
2010/09/14	R204 2011/02/03	8.45	Call	Bond Future	4,017.0000	4,039.0000	0.548	0	0	0
2010/09/14	R204 2011/02/03	8.45	Put	Bond Future	699.0000	686.0000	(1.860)	0	0	0
2010/09/14	R204 2011/05/05			Bond Future	7.9350	7.9320	(0.038)	0.0000	0.0000	0
2010/09/14	R204 2011/05/05	8.50	Call	Bond Future	4,458.0000	4,465.0000	0.157	0	0	0
2010/09/14	R204 2011/05/05	8.50	Put	Bond Future	1,329.0000	1,319.0000	(0.752)	0	0	0
2010/09/14	R204 2011/05/05	8.55	Call	Bond Future	4,656.0000	4,663.0000	0.150	0	0	0
2010/09/14	R204 2011/05/05	8.55	Put	Bond Future	1,256.0000	1,246.0000	(0.796)	0	0	0
2010/09/14	R204 2011/05/05	8.45	Call	Bond Future	4,262.0000	4,269.0000	0.164	0	0	0
2010/09/14	R204 2011/05/05	8.45	Put	Bond Future	1,405.0000	1,395.0000	(0.712)	0	0	0
2010/09/14	R206 2010/11/04			Bond Future	6.9680	6.9720	0.057	0.0000	0.0000	0
2010/09/14	R206 2010/11/04	8.50	Call	Bond Future	4,237.0000	4,225.0000	(0.283)	0	0	0
2010/09/14	R206 2010/11/04	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/14	R206 2010/11/04	8.55	Call	Bond Future	4,371.0000	4,360.0000	(0.252)	0	0	0
2010/09/14	R206 2010/11/04	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/14	R206 2010/11/04	8.45	Call	Bond Future	4,102.0000	4,091.0000	(0.268)	0	0	0
2010/09/14	R206 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/14	R206 2010/11/04	7.25	Call	Bond Future	1,013.0000	1,000.0000	(1.283)	0	0	150
2010/09/14	R206 2010/11/04	7.25	Put	Bond Future	216.0000	215.0000	(0.463)	0	0	150
2010/09/14	R206 2010/11/04	8.00	Call	Bond Future	2,888.0000	2,876.0000	(0.416)	0	0	0
2010/09/14	R206 2010/11/04	8.00	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	450
2010/09/14	R206 2010/11/04	6.75	Put	Bond Future	868.0000	871.0000	0.346	0	0	0
2010/09/14	R206 2010/11/04	6.75	Call	Bond Future	247.0000	239.0000	(3.239)	0	0	450
2010/09/14	R206 2011/02/03			Bond Future	7.0350	7.0400	0.071	0.0000	0.0000	0
2010/09/14	R206 2011/02/03	8.00	Call	Bond Future	2,653.0000	2,640.0000	(0.490)	0	0	0
2010/09/14	R206 2011/02/03	8.00	Put	Bond Future	154.0000	154.0000	0.000	0	0	0
2010/09/14	R206 2011/02/03	8.05	Call	Bond Future	2,764.0000	2,751.0000	(0.470)	0	0	0
2010/09/14	R206 2011/02/03	8.05	Put	Bond Future	137.0000	137.0000	0.000	0	0	0

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2010/09/14	R206 2011/02/03	7.95	Call	Bond Future	2,541.0000	2,528.0000	(0.512)	0	0	0
2010/09/14	R206 2011/02/03	7.95	Put	Bond Future	169.0000	169.0000	0.000	0	0	0
2010/09/14	R206 2011/05/05			Bond Future	7.1140	7.1260	0.169	0.0000	0.0000	0
2010/09/14	R206 2011/05/05	7.50	Call	Bond Future	1,568.0000	1,547.0000	(1.339)	0	0	0
2010/09/14	R206 2011/05/05	7.50	Put	Bond Future	639.0000	648.0000	1.408	0	0	0
2010/09/14	R206 2011/05/05	7.55	Call	Bond Future	1,650.0000	1,629.0000	(1.273)	0	0	0
2010/09/14	R206 2011/05/05	7.55	Put	Bond Future	602.0000	610.0000	1.329	0	0	0
2010/09/14	R206 2011/05/05	7.45	Call	Bond Future	1,488.0000	1,467.0000	(1.411)	0	0	0
2010/09/14	R206 2011/05/05	7.45	Put	Bond Future	679.0000	687.0000	1.178	0	0	0
2010/09/14	R207 2010/11/04			Bond Future	7.8660	7.8550	(0.140)	0.0000	0.0000	810
2010/09/14	R207 2010/11/04	9.25	Call	Bond Future	8,231.0000	8,299.0000	0.826	0	0	0
2010/09/14	R207 2010/11/04	9.25	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/14	R207 2010/11/04	9.30	Call	Bond Future	8,509.0000	8,578.0000	0.811	0	0	0
2010/09/14	R207 2010/11/04	9.30	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/09/14	R207 2010/11/04	9.20	Call	Bond Future	7,952.0000	8,020.0000	0.855	0	0	0
2010/09/14	R207 2010/11/04	9.20	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/09/14	R207 2011/02/03			Bond Future	7.9280	7.9170	(0.139)	0.0000	0.0000	0
2010/09/14	R207 2011/02/03	8.75	Call	Bond Future	5,397.0000	5,449.0000	0.963	0	0	0
2010/09/14	R207 2011/02/03	8.75	Put	Bond Future	512.0000	496.0000	(3.125)	0	0	0
2010/09/14	R207 2011/02/03	8.80	Call	Bond Future	5,640.0000	5,693.0000	0.940	0	0	0
2010/09/14	R207 2011/02/03	8.80	Put	Bond Future	468.0000	454.0000	(2.991)	0	0	0
2010/09/14	R207 2011/02/03	8.70	Call	Bond Future	5,157.0000	5,207.0000	0.970	0	0	0
2010/09/14	R207 2011/02/03	8.70	Put	Bond Future	560.0000	542.0000	(3.214)	0	0	0
2010/09/14	R207 2011/05/05			Bond Future	7.9930	7.9840	(0.113)	0.0000	0.0000	0
2010/09/14	R207 2011/05/05	8.50	Call	Bond Future	4,454.0000	4,485.0000	0.696	0	0	0
2010/09/14	R207 2011/05/05	8.50	Put	Bond Future	1,474.0000	1,451.0000	(1.560)	0	0	0
2010/09/14	R207 2011/05/05	8.55	Call	Bond Future	4,660.0000	4,692.0000	0.687	0	0	0
2010/09/14	R207 2011/05/05	8.55	Put	Bond Future	1,393.0000	1,371.0000	(1.579)	0	0	0
2010/09/14	R207 2011/05/05	8.45	Call	Bond Future	4,250.0000	4,281.0000	0.729	0	0	0
2010/09/14	R207 2011/05/05	8.45	Put	Bond Future	1,559.0000	1,536.0000	(1.475)	0	0	0
2010/09/14	R208 2010/11/04			Bond Future	7.8840	7.8890	0.063	0.0000	0.0000	6,325
2010/09/14	R208 2010/11/04	9.25	Call	Bond Future	8,529.0000	8,495.0000	(0.399)	0	0	0
2010/09/14	R208 2010/11/04	9.25	Put	Bond Future	5.0000	5.0000	0.000	0	0	0

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2010/09/14	R208 2010/11/04	9.30	Call	Bond Future	8,819.0000	8,786.0000	(0.374)	0	0	0
2010/09/14	R208 2010/11/04	9.30	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/09/14	R208 2010/11/04	9.20	Call	Bond Future	8,237.0000	8,203.0000	(0.413)	0	0	0
2010/09/14	R208 2010/11/04	9.20	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/14	R208 2011/02/03			Bond Future	7.9430	7.9470	0.050	0.0000	0.0000	0
2010/09/14	R208 2011/02/03	8.75	Call	Bond Future	5,680.0000	5,653.0000	(0.475)	0	0	0
2010/09/14	R208 2011/02/03	8.75	Put	Bond Future	615.0000	614.0000	(0.163)	0	0	0
2010/09/14	R208 2011/02/03	8.80	Call	Bond Future	5,932.0000	5,905.0000	(0.455)	0	0	0
2010/09/14	R208 2011/02/03	8.80	Put	Bond Future	565.0000	564.0000	(0.177)	0	0	0
2010/09/14	R208 2011/02/03	8.70	Call	Bond Future	5,430.0000	5,403.0000	(0.497)	0	0	0
2010/09/14	R208 2011/02/03	8.70	Put	Bond Future	668.0000	667.0000	(0.150)	0	0	0
2010/09/14	R208 2011/05/05			Bond Future	8.0000	8.0070	0.088	0.0000	0.0000	0
2010/09/14	R208 2011/05/05	8.50	Call	Bond Future	4,615.0000	4,579.0000	(0.780)	0	0	0
2010/09/14	R208 2011/05/05	8.50	Put	Bond Future	1,496.0000	1,505.0000	0.602	0	0	0
2010/09/14	R208 2011/05/05	8.55	Call	Bond Future	4,833.0000	4,796.0000	(0.766)	0	0	0
2010/09/14	R208 2011/05/05	8.55	Put	Bond Future	1,410.0000	1,417.0000	0.496	0	0	0
2010/09/14	R208 2011/05/05	8.45	Call	Bond Future	4,400.0000	4,364.0000	(0.818)	0	0	0
2010/09/14	R208 2011/05/05	8.45	Put	Bond Future	1,587.0000	1,595.0000	0.504	0	0	0
2010/09/14	R209 2010/11/04			Bond Future	7.8310	7.8260	(0.064)	0.0000	0.0000	23,873
2010/09/14	R209 2010/11/04	9.00	Call	Bond Future	9,990.0000	10,035.0000	0.450	0	0	0
2010/09/14	R209 2010/11/04	9.00	Put	Bond Future	19.0000	17.0000	(10.526)	0	0	0
2010/09/14	R209 2010/11/04	9.05	Call	Bond Future	10,368.0000	10,414.0000	0.444	0	0	0
2010/09/14	R209 2010/11/04	9.05	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2010/09/14	R209 2010/11/04	8.95	Call	Bond Future	9,608.0000	9,653.0000	0.468	0	0	0
2010/09/14	R209 2010/11/04	8.95	Put	Bond Future	23.0000	21.0000	(8.696)	0	0	0
2010/09/14	R209 2010/11/04	8.50	Call	Bond Future	6,117.0000	6,154.0000	0.605	0	0	0
2010/09/14	R209 2010/11/04	8.50	Put	Bond Future	161.0000	151.0000	(6.211)	0	0	54
2010/09/14	R209 2010/11/04	8.25	Put	Bond Future	418.0000	399.0000	(4.545)	0	0	0
2010/09/14	R209 2010/11/04	8.25	Call	Bond Future	4,231.0000	4,259.0000	0.662	0	0	54
2010/09/14	R209 2010/11/04	9.25	Call	Bond Future	11,857.0000	11,904.0000	0.396	0	0	0
2010/09/14	R209 2010/11/04	9.25	Put	Bond Future	5.0000	5.0000	0.000	0	0	162
2010/09/14	R209 2010/11/04	7.75	Put	Bond Future	2,030.0000	1,987.0000	(2.118)	0	0	0
2010/09/14	R209 2010/11/04	7.75	Call	Bond Future	1,259.0000	1,264.0000	0.397	0	0	162
2010/09/14	R209 2011/02/03			Bond Future	7.8660	7.8610	(0.064)	0.0000	0.0000	0

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2010/09/14	R209 2011/02/03	9.00	Call	Bond Future	10,132.0000	10,168.0000	0.355	0	0	0
2010/09/14	R209 2011/02/03	9.00	Put	Bond Future	507.0000	496.0000	(2.170)	0	0	0
2010/09/14	R209 2011/02/03	9.05	Call	Bond Future	10,473.0000	10,510.0000	0.353	0	0	0
2010/09/14	R209 2011/02/03	9.05	Put	Bond Future	466.0000	456.0000	(2.146)	0	0	0
2010/09/14	R209 2011/02/03	8.95	Call	Bond Future	9,790.0000	9,825.0000	0.358	0	0	0
2010/09/14	R209 2011/02/03	8.95	Put	Bond Future	550.0000	538.0000	(2.182)	0	0	0
2010/09/14	R209 2011/05/05			Bond Future	7.9000	7.8960	(0.051)	0.0000	0.0000	0
2010/09/14	R209 2011/05/05	8.50	Call	Bond Future	7,158.0000	7,177.0000	0.265	0	0	0
2010/09/14	R209 2011/05/05	8.50	Put	Bond Future	1,870.0000	1,852.0000	(0.963)	0	0	0
2010/09/14	R209 2011/05/05	8.55	Call	Bond Future	7,465.0000	7,485.0000	0.268	0	0	0
2010/09/14	R209 2011/05/05	8.55	Put	Bond Future	1,761.0000	1,744.0000	(0.965)	0	0	0
2010/09/14	R209 2011/05/05	8.45	Call	Bond Future	6,853.0000	6,872.0000	0.277	0	0	0
2010/09/14	R209 2011/05/05	8.45	Put	Bond Future	1,985.0000	1,967.0000	(0.907)	0	0	0
2010/09/14	R209 2011/08/04			Bond Future	7.9310	7.9270	(0.050)	0.0000	0.0000	0
2010/09/14	R209 2011/08/04	8.50	Call	Bond Future	8,047.0000	8,065.0000	0.224	0	0	0
2010/09/14	R209 2011/08/04	8.50	Put	Bond Future	3,056.0000	3,037.0000	(0.622)	0	0	1,000
2010/09/14	R209 2011/08/04	8.55	Call	Bond Future	8,363.0000	8,381.0000	0.215	0	0	0
2010/09/14	R209 2011/08/04	8.55	Put	Bond Future	2,957.0000	2,938.0000	(0.643)	0	0	0
2010/09/14	R209 2011/08/04	8.45	Call	Bond Future	7,669.0000	7,686.0000	0.222	0	0	0
2010/09/14	R209 2011/08/04	8.45	Put	Bond Future	3,097.0000	3,077.0000	(0.646)	0	0	0
2010/09/14	R209 2011/08/04	10.10	Call	Bond Future	17,527.0000	17,556.0000	0.165	0	0	0
2010/09/14	R209 2011/08/04	10.10	Put	Bond Future	845.0000	837.0000	(0.947)	0	0	1,000
2010/09/14	R210 2010/11/04			Bond Future	2.6040	2.6050	0.038	0.0000	0.0000	0
2010/09/14	R210 2010/11/04	3.10	Call	Bond Future	6,627.0000	6,613.0000	(0.211)	0	0	0
2010/09/14	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R210 2010/11/04	3.15	Call	Bond Future	7,266.0000	7,252.0000	(0.193)	0	0	0
2010/09/14	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R210 2010/11/04	3.05	Call	Bond Future	5,983.0000	5,969.0000	(0.234)	0	0	0
2010/09/14	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R211 2010/11/04			Bond Future	2.4030	2.4050	0.083	0.0000	0.0000	0
2010/09/14	R211 2010/11/04	2.75	Call	Bond Future	1,980.0000	1,968.0000	(0.606)	0	0	0
2010/09/14	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R211 2010/11/04	2.80	Call	Bond Future	2,261.0000	2,250.0000	(0.487)	0	0	0

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2010/09/14	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R211 2010/11/04	2.70	Call	Bond Future	1,697.0000	1,686.0000	(0.648)	0	0	0
2010/09/14	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R212 2010/11/04			Bond Future	2.6760	2.6770	0.037	0.0000	0.0000	1,080
2010/09/14	R212 2010/11/04	3.00	Call	Bond Future	3,082.0000	3,072.0000	(0.324)	0	0	0
2010/09/14	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R212 2010/11/04	3.05	Call	Bond Future	3,547.0000	3,538.0000	(0.254)	0	0	0
2010/09/14	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	R212 2010/11/04	2.95	Call	Bond Future	2,613.0000	2,603.0000	(0.383)	0	0	0
2010/09/14	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/14	TRT1 2010/11/04			Index Future	341.9390	342.0360	0.028	0.0000	0.0000	100
2010/09/14	TRT1 2011/02/03			Index Future	346.9670	347.0660	0.029	0.0000	0.0000	0
Total										100188.00