



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/09/2010

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
2010/09/16	AL7T 2010/11/04			Index Future	375.2830	373.1240	(0.575)	0.0000	0.0000	38
2010/09/16	ALBI 2010/11/04			Index Future	346.7370	344.4570	(0.658)	0.0000	0.0000	1,308
2010/09/16	ALBI 2011/02/03			Index Future	352.0850	349.7690	(0.658)	0.0000	0.0000	0
2010/09/16	CRD1 2010/11/04			Index Future	149.8140	150.3700	0.371	0.0000	0.0000	2
2010/09/16	CRD1 2011/02/03			Index Future	152.0190	152.5830	0.371	0.0000	0.0000	0
2010/09/16	GOVI 2010/11/04			GOVI	347.1320	344.9120	(0.640)	0.0000	0.0000	159
2010/09/16	GOVI 2010/11/04	329.00	Call	GOVI	181,320.0000	159,120.0000	(12.244)	0	0	0
2010/09/16	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/16	GOVI 2010/11/04	329.01	Call	GOVI	181,220.0000	159,020.0000	(12.250)	0	0	0
2010/09/16	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/16	GOVI 2010/11/04	328.99	Call	GOVI	181,420.0000	159,220.0000	(12.237)	0	0	0
2010/09/16	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/16	ILBI 2010/11/04			Index Future	399.0020	398.9530	(0.012)	0.0000	0.0000	507
2010/09/16	ILBI 2011/02/03			Index Future	405.7040	405.6550	(0.012)	0.0000	0.0000	0
2010/09/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/16	JBAF 2010/10/20			Jibar Tradeable Future	6.0100	6.0500	0.666	0.0000	0.0000	0
2010/09/16	JBAF 2010/11/17			Jibar Tradeable Future	6.0100	6.0400	0.499	0.0000	0.0000	0
2010/09/16	JBAF 2010/12/15			Jibar Tradeable Future	5.9800	5.9700	(0.167)	94.0200	94.0200	1
2010/09/16	JBAF 2011/01/19			Jibar Tradeable Future	5.9400	5.9500	0.168	0.0000	0.0000	0
2010/09/16	JBAF 2011/02/16			Jibar Tradeable Future	5.9000	5.9500	0.847	0.0000	0.0000	0
2010/09/16	JBAF 2011/03/16			Jibar Tradeable Future	5.9000	5.9400	0.678	0.0000	0.0000	5,500
2010/09/16	JBAF 2011/06/15			Jibar Tradeable Future	6.0100	6.0500	0.666	0.0000	0.0000	4,500
2010/09/16	JBAF 2011/09/21			Jibar Tradeable Future	6.2100	6.2700	0.966	0.0000	0.0000	6,000
2010/09/16	JBAF 2011/12/21			Jibar Tradeable Future	6.3900	6.4700	1.252	0.0000	0.0000	5,000
2010/09/16	JBAF 2012/03/20			Jibar Tradeable Future	6.6200	6.7000	1.208	0.0000	0.0000	0
2010/09/16	JBAF 2012/06/20			Jibar Tradeable Future	6.8400	6.9200	1.170	0.0000	0.0000	0
2010/09/16	JBAF 2012/09/19			Jibar Tradeable Future	6.8500	6.9900	2.044	0.0000	0.0000	0
2010/09/16	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/16	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/16	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/16	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/16	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/16	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/16	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/16	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/16	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/16	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/16	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/16	OTH1 2010/11/04			Index Future	344.2380	341.6380	(0.755)	0.0000	0.0000	3
2010/09/16	OTH1 2011/02/03			Index Future	349.5480	346.9060	(0.756)	0.0000	0.0000	0
2010/09/16	R157 2010/11/04			Bond Future	7.1780	7.2810	1.435	0.0000	0.0000	4,937
2010/09/16	R157 2010/11/04	8.50	Call	Bond Future	5,977.0000	5,499.0000	(7.997)	0	0	0
2010/09/16	R157 2010/11/04	8.50	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/09/16	R157 2010/11/04	8.55	Call	Bond Future	6,195.0000	5,717.0000	(7.716)	0	0	0
2010/09/16	R157 2010/11/04	8.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/16	R157 2010/11/04	8.45	Call	Bond Future	5,758.0000	5,281.0000	(8.284)	0	0	0
2010/09/16	R157 2010/11/04	8.45	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2010/09/16	R157 2010/11/04	7.50	Put	Bond Future	245.0000	361.0000	47.347	0	0	0
2010/09/16	R157 2010/11/04	7.50	Call	Bond Future	1,735.0000	1,372.0000	(20.922)	0	0	500
2010/09/16	R157 2011/02/03			Bond Future	7.2490	7.3590	1.517	0.0000	0.0000	0
2010/09/16	R157 2011/02/03	7.90	Call	Bond Future	3,291.0000	2,916.0000	(11.395)	0	0	0
2010/09/16	R157 2011/02/03	7.90	Put	Bond Future	458.0000	567.0000	23.799	0	0	0
2010/09/16	R157 2011/02/03	7.95	Call	Bond Future	3,465.0000	3,082.0000	(11.053)	0	0	0
2010/09/16	R157 2011/02/03	7.95	Put	Bond Future	418.0000	519.0000	24.163	0	0	0
2010/09/16	R157 2011/02/03	7.85	Call	Bond Future	3,120.0000	2,753.0000	(11.763)	0	0	0
2010/09/16	R157 2011/02/03	7.85	Put	Bond Future	501.0000	619.0000	23.553	0	0	0
2010/09/16	R157 2011/05/05			Bond Future	7.3200	7.4390	1.626	0.0000	0.0000	0
2010/09/16	R157 2011/05/05	7.75	Call	Bond Future	2,711.0000	2,386.0000	(11.988)	0	0	0
2010/09/16	R157 2011/05/05	7.75	Put	Bond Future	932.0000	1,103.0000	18.348	0	0	0
2010/09/16	R157 2011/05/05	7.80	Call	Bond Future	2,857.0000	2,523.0000	(11.691)	0	0	0
2010/09/16	R157 2011/05/05	7.80	Put	Bond Future	873.0000	1,035.0000	18.557	0	0	0
2010/09/16	R157 2011/05/05	7.70	Call	Bond Future	2,569.0000	2,253.0000	(12.301)	0	0	0
2010/09/16	R157 2011/05/05	7.70	Put	Bond Future	995.0000	1,175.0000	18.090	0	0	0
2010/09/16	R186 2010/11/04			Bond Future	7.7960	7.9120	1.488	0.0000	0.0000	16,933
2010/09/16	R186 2010/11/04	9.25	Call	Bond Future	14,215.0000	12,991.0000	(8.611)	0	0	0

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2010/09/16	R186 2010/11/04	9.25	Put	Bond Future	7.0000	12.0000	71.429	0	0	0
2010/09/16	R186 2010/11/04	9.30	Call	Bond Future	14,659.0000	13,434.0000	(8.357)	0	0	0
2010/09/16	R186 2010/11/04	9.30	Put	Bond Future	6.0000	10.0000	66.667	0	0	0
2010/09/16	R186 2010/11/04	9.20	Call	Bond Future	13,769.0000	12,546.0000	(8.882)	0	0	0
2010/09/16	R186 2010/11/04	9.20	Put	Bond Future	9.0000	15.0000	66.667	0	0	0
2010/09/16	R186 2010/11/04	8.75	Put	Bond Future	63.0000	106.0000	68.254	0	0	0
2010/09/16	R186 2010/11/04	8.75	Call	Bond Future	9,668.0000	8,481.0000	(12.278)	0	0	7,900
2010/09/16	R186 2011/02/03			Bond Future	7.8410	7.9610	1.530	0.0000	0.0000	0
2010/09/16	R186 2011/02/03	9.00	Call	Bond Future	11,807.0000	10,685.0000	(9.503)	0	0	0
2010/09/16	R186 2011/02/03	9.00	Put	Bond Future	445.0000	575.0000	29.213	0	0	0
2010/09/16	R186 2011/02/03	9.05	Call	Bond Future	12,223.0000	11,090.0000	(9.269)	0	0	0
2010/09/16	R186 2011/02/03	9.05	Put	Bond Future	406.0000	525.0000	29.310	0	0	0
2010/09/16	R186 2011/02/03	8.95	Call	Bond Future	11,393.0000	10,281.0000	(9.760)	0	0	0
2010/09/16	R186 2011/02/03	8.95	Put	Bond Future	489.0000	629.0000	28.630	0	0	0
2010/09/16	R186 2011/02/03	7.75	Put	Bond Future	3,648.0000	4,348.0000	19.189	0	0	0
2010/09/16	R186 2011/02/03	7.75	Call	Bond Future	2,686.0000	2,134.0000	(20.551)	0	0	3,000
2010/09/16	R186 2011/05/05			Bond Future	7.8880	8.0120	1.572	0.0000	0.0000	0
2010/09/16	R186 2011/05/05	8.75	Call	Bond Future	10,202.0000	9,228.0000	(9.547)	0	0	0
2010/09/16	R186 2011/05/05	8.75	Put	Bond Future	1,729.0000	2,029.0000	17.351	0	0	0
2010/09/16	R186 2011/05/05	8.80	Call	Bond Future	10,571.0000	9,584.0000	(9.337)	0	0	0
2010/09/16	R186 2011/05/05	8.80	Put	Bond Future	1,633.0000	1,919.0000	17.514	0	0	0
2010/09/16	R186 2011/05/05	8.70	Call	Bond Future	9,835.0000	8,876.0000	(9.751)	0	0	0
2010/09/16	R186 2011/05/05	8.70	Put	Bond Future	1,830.0000	2,145.0000	17.213	0	0	0
2010/09/16	R189 2010/11/04			Bond Future	1.5830	1.5890	0.379	0.0000	0.0000	0
2010/09/16	R189 2010/11/04	1.75	Call	Bond Future	415.0000	400.0000	(3.614)	0	0	0
2010/09/16	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R189 2010/11/04	1.80	Call	Bond Future	539.0000	524.0000	(2.783)	0	0	0
2010/09/16	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R189 2010/11/04	1.70	Call	Bond Future	291.0000	276.0000	(5.155)	0	0	0
2010/09/16	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R197 2010/11/04			Bond Future	2.6600	2.6610	0.038	0.0000	0.0000	0
2010/09/16	R197 2010/11/04	3.05	Call	Bond Future	4,937.0000	4,924.0000	(0.263)	0	0	0
2010/09/16	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/16	R197 2010/11/04	3.10	Call	Bond Future	5,553.0000	5,540.0000	(0.234)	0	0	0
2010/09/16	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R197 2010/11/04	3.00	Call	Bond Future	4,317.0000	4,304.0000	(0.301)	0	0	0
2010/09/16	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R201 2010/11/04			Bond Future	7.0900	7.2090	1.678	0.0000	0.0000	1,691
2010/09/16	R201 2010/11/04	8.50	Call	Bond Future	4,987.0000	4,556.0000	(8.642)	0	0	0
2010/09/16	R201 2010/11/04	8.50	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/09/16	R201 2010/11/04	8.55	Call	Bond Future	5,158.0000	4,726.0000	(8.375)	0	0	0
2010/09/16	R201 2010/11/04	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/16	R201 2010/11/04	8.45	Call	Bond Future	4,815.0000	4,385.0000	(8.930)	0	0	0
2010/09/16	R201 2010/11/04	8.45	Put	Bond Future	1.0000	4.0000	300.000	0	0	0
2010/09/16	R201 2010/11/04	7.50	Call	Bond Future	1,661.0000	1,321.0000	(20.470)	0	0	0
2010/09/16	R201 2010/11/04	7.50	Put	Bond Future	181.0000	273.0000	50.829	0	0	140
2010/09/16	R201 2010/11/04	7.25	Put	Bond Future	394.0000	564.0000	43.147	0	0	0
2010/09/16	R201 2010/11/04	7.25	Call	Bond Future	975.0000	712.0000	(26.974)	0	0	140
2010/09/16	R201 2010/11/04	8.00	Call	Bond Future	3,275.0000	2,860.0000	(12.672)	0	0	0
2010/09/16	R201 2010/11/04	8.00	Put	Bond Future	24.0000	41.0000	70.833	0	0	420
2010/09/16	R201 2010/11/04	6.75	Put	Bond Future	1,429.0000	1,784.0000	24.843	0	0	0
2010/09/16	R201 2010/11/04	6.75	Call	Bond Future	182.0000	104.0000	(42.857)	0	0	420
2010/09/16	R201 2011/02/03			Bond Future	7.1550	7.2830	1.789	0.0000	0.0000	0
2010/09/16	R201 2011/02/03	8.00	Call	Bond Future	3,106.0000	2,743.0000	(11.687)	0	0	0
2010/09/16	R201 2011/02/03	8.00	Put	Bond Future	252.0000	328.0000	30.159	0	0	0
2010/09/16	R201 2011/02/03	8.05	Call	Bond Future	3,245.0000	2,876.0000	(11.371)	0	0	0
2010/09/16	R201 2011/02/03	8.05	Put	Bond Future	225.0000	295.0000	31.111	0	0	0
2010/09/16	R201 2011/02/03	7.95	Call	Bond Future	2,945.0000	2,585.0000	(12.224)	0	0	0
2010/09/16	R201 2011/02/03	7.95	Put	Bond Future	257.0000	336.0000	30.739	0	0	0
2010/09/16	R201 2011/05/05			Bond Future	7.2290	7.3670	1.909	0.0000	0.0000	0
2010/09/16	R201 2011/05/05	7.75	Call	Bond Future	2,422.0000	2,126.0000	(12.221)	0	0	0
2010/09/16	R201 2011/05/05	7.75	Put	Bond Future	758.0000	906.0000	19.525	0	0	0
2010/09/16	R201 2011/05/05	7.80	Call	Bond Future	2,537.0000	2,233.0000	(11.983)	0	0	0
2010/09/16	R201 2011/05/05	7.80	Put	Bond Future	715.0000	855.0000	19.580	0	0	0
2010/09/16	R201 2011/05/05	7.70	Call	Bond Future	2,310.0000	2,021.0000	(12.511)	0	0	0
2010/09/16	R201 2011/05/05	7.70	Put	Bond Future	804.0000	959.0000	19.279	0	0	0

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2010/09/16	R202 2010/11/04			Bond Future	2.5930	2.5940	0.039	0.0000	0.0000	0
2010/09/16	R202 2010/11/04	3.05	Call	Bond Future	8,220.0000	8,201.0000	(0.231)	0	0	0
2010/09/16	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R202 2010/11/04	3.10	Call	Bond Future	9,074.0000	9,055.0000	(0.209)	0	0	0
2010/09/16	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R202 2010/11/04	3.00	Call	Bond Future	7,358.0000	7,339.0000	(0.258)	0	0	0
2010/09/16	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R203 2010/11/04			Bond Future	7.6390	7.7460	1.401	0.0000	0.0000	1,918
2010/09/16	R203 2010/11/04	9.25	Call	Bond Future	8,206.0000	7,635.0000	(6.958)	0	0	0
2010/09/16	R203 2010/11/04	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/16	R203 2010/11/04	9.30	Call	Bond Future	8,447.0000	7,876.0000	(6.760)	0	0	0
2010/09/16	R203 2010/11/04	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/16	R203 2010/11/04	9.20	Call	Bond Future	7,964.0000	7,393.0000	(7.170)	0	0	0
2010/09/16	R203 2010/11/04	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/16	R203 2011/02/03			Bond Future	7.7110	7.8240	1.465	0.0000	0.0000	0
2010/09/16	R203 2011/02/03	8.50	Call	Bond Future	4,484.0000	4,015.0000	(10.459)	0	0	0
2010/09/16	R203 2011/02/03	8.50	Put	Bond Future	493.0000	608.0000	23.327	0	0	0
2010/09/16	R203 2011/02/03	8.55	Call	Bond Future	4,690.0000	4,213.0000	(10.171)	0	0	0
2010/09/16	R203 2011/02/03	8.55	Put	Bond Future	453.0000	560.0000	23.620	0	0	0
2010/09/16	R203 2011/02/03	8.45	Call	Bond Future	4,280.0000	3,819.0000	(10.771)	0	0	0
2010/09/16	R203 2011/02/03	8.45	Put	Bond Future	536.0000	659.0000	22.948	0	0	0
2010/09/16	R203 2011/05/05			Bond Future	7.7840	7.9020	1.516	0.0000	0.0000	0
2010/09/16	R203 2011/05/05	8.25	Call	Bond Future	3,451.0000	3,059.0000	(11.359)	0	0	0
2010/09/16	R203 2011/05/05	8.25	Put	Bond Future	1,150.0000	1,347.0000	17.130	0	0	0
2010/09/16	R203 2011/05/05	8.30	Call	Bond Future	3,625.0000	3,224.0000	(11.062)	0	0	0
2010/09/16	R203 2011/05/05	8.30	Put	Bond Future	1,081.0000	1,269.0000	17.391	0	0	0
2010/09/16	R203 2011/05/05	8.20	Call	Bond Future	3,280.0000	2,898.0000	(11.646)	0	0	0
2010/09/16	R203 2011/05/05	8.20	Put	Bond Future	1,223.0000	1,430.0000	16.926	0	0	0
2010/09/16	R204 2010/11/04			Bond Future	7.7460	7.8420	1.239	0.0000	0.0000	2,252
2010/09/16	R204 2010/11/04	9.25	Call	Bond Future	8,540.0000	7,967.0000	(6.710)	0	0	0
2010/09/16	R204 2010/11/04	9.25	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/09/16	R204 2010/11/04	9.30	Call	Bond Future	8,807.0000	8,234.0000	(6.506)	0	0	0
2010/09/16	R204 2010/11/04	9.30	Put	Bond Future	2.0000	3.0000	50.000	0	0	0

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2010/09/16	R204 2010/11/04	9.20	Call	Bond Future	8,272.0000	7,700.0000	(6.915)	0	0	0
2010/09/16	R204 2010/11/04	9.20	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2010/09/16	R204 2011/02/03			Bond Future	7.8100	7.9110	1.293	0.0000	0.0000	0
2010/09/16	R204 2011/02/03	8.50	Call	Bond Future	4,489.0000	4,024.0000	(10.359)	0	0	0
2010/09/16	R204 2011/02/03	8.50	Put	Bond Future	561.0000	683.0000	21.747	0	0	0
2010/09/16	R204 2011/02/03	8.55	Call	Bond Future	4,717.0000	4,243.0000	(10.049)	0	0	0
2010/09/16	R204 2011/02/03	8.55	Put	Bond Future	511.0000	625.0000	22.309	0	0	0
2010/09/16	R204 2011/02/03	8.45	Call	Bond Future	4,264.0000	3,808.0000	(10.694)	0	0	0
2010/09/16	R204 2011/02/03	8.45	Put	Bond Future	614.0000	745.0000	21.336	0	0	0
2010/09/16	R204 2011/05/05			Bond Future	7.8790	7.9850	1.345	0.0000	0.0000	0
2010/09/16	R204 2011/05/05	8.50	Call	Bond Future	4,671.0000	4,249.0000	(9.034)	0	0	0
2010/09/16	R204 2011/05/05	8.50	Put	Bond Future	1,225.0000	1,402.0000	14.449	0	0	0
2010/09/16	R204 2011/05/05	8.55	Call	Bond Future	4,874.0000	4,443.0000	(8.843)	0	0	0
2010/09/16	R204 2011/05/05	8.55	Put	Bond Future	1,157.0000	1,325.0000	14.520	0	0	0
2010/09/16	R204 2011/05/05	8.45	Call	Bond Future	4,471.0000	4,057.0000	(9.260)	0	0	0
2010/09/16	R204 2011/05/05	8.45	Put	Bond Future	1,297.0000	1,482.0000	14.264	0	0	0
2010/09/16	R206 2010/11/04			Bond Future	6.9340	7.0530	1.716	0.0000	0.0000	0
2010/09/16	R206 2010/11/04	8.50	Call	Bond Future	4,333.0000	3,996.0000	(7.778)	0	0	0
2010/09/16	R206 2010/11/04	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/16	R206 2010/11/04	8.55	Call	Bond Future	4,467.0000	4,130.0000	(7.544)	0	0	0
2010/09/16	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R206 2010/11/04	8.45	Call	Bond Future	4,198.0000	3,861.0000	(8.028)	0	0	0
2010/09/16	R206 2010/11/04	8.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/16	R206 2010/11/04	7.25	Call	Bond Future	1,077.0000	830.0000	(22.934)	0	0	150
2010/09/16	R206 2010/11/04	7.25	Put	Bond Future	184.0000	274.0000	48.913	0	0	150
2010/09/16	R206 2010/11/04	8.00	Call	Bond Future	2,982.0000	2,650.0000	(11.133)	0	0	0
2010/09/16	R206 2010/11/04	8.00	Put	Bond Future	8.0000	13.0000	62.500	0	0	450
2010/09/16	R206 2010/11/04	6.75	Put	Bond Future	795.0000	1,031.0000	29.686	0	0	0
2010/09/16	R206 2010/11/04	6.75	Call	Bond Future	270.0000	169.0000	(37.407)	0	0	450
2010/09/16	R206 2011/02/03			Bond Future	6.9980	7.1290	1.872	0.0000	0.0000	0
2010/09/16	R206 2011/02/03	8.00	Call	Bond Future	2,735.0000	2,436.0000	(10.932)	0	0	0
2010/09/16	R206 2011/02/03	8.00	Put	Bond Future	138.0000	184.0000	33.333	0	0	0
2010/09/16	R206 2011/02/03	8.05	Call	Bond Future	2,847.0000	2,544.0000	(10.643)	0	0	0
2010/09/16	R206 2011/02/03	8.05	Put	Bond Future	123.0000	164.0000	33.333	0	0	0

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2010/09/16	R206 2011/02/03	7.95	Call	Bond Future	2,622.0000	2,327.0000	(11.251)	0	0	0
2010/09/16	R206 2011/02/03	7.95	Put	Bond Future	153.0000	202.0000	32.026	0	0	0
2010/09/16	R206 2011/05/05			Bond Future	7.0790	7.2240	2.048	0.0000	0.0000	0
2010/09/16	R206 2011/05/05	7.50	Call	Bond Future	1,619.0000	1,395.0000	(13.836)	0	0	0
2010/09/16	R206 2011/05/05	7.50	Put	Bond Future	606.0000	732.0000	20.792	0	0	0
2010/09/16	R206 2011/05/05	7.55	Call	Bond Future	1,702.0000	1,473.0000	(13.455)	0	0	0
2010/09/16	R206 2011/05/05	7.55	Put	Bond Future	569.0000	691.0000	21.441	0	0	0
2010/09/16	R206 2011/05/05	7.45	Call	Bond Future	1,537.0000	1,320.0000	(14.118)	0	0	0
2010/09/16	R206 2011/05/05	7.45	Put	Bond Future	643.0000	777.0000	20.840	0	0	0
2010/09/16	R207 2010/11/04			Bond Future	7.8020	7.8980	1.230	98.7175	98.7175	811
2010/09/16	R207 2010/11/04	9.25	Call	Bond Future	8,632.0000	8,029.0000	(6.986)	0	0	0
2010/09/16	R207 2010/11/04	9.25	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2010/09/16	R207 2010/11/04	9.30	Call	Bond Future	8,911.0000	8,308.0000	(6.767)	0	0	0
2010/09/16	R207 2010/11/04	9.30	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2010/09/16	R207 2010/11/04	9.20	Call	Bond Future	8,352.0000	7,751.0000	(7.196)	0	0	0
2010/09/16	R207 2010/11/04	9.20	Put	Bond Future	5.0000	9.0000	80.000	0	0	0
2010/09/16	R207 2010/11/04	9.40	Call	Bond Future	0.0000	8,862.0000	100.000	9,464	9,464	1
2010/09/16	R207 2010/11/04	9.40	Put	Bond Future	0.0000	3.0000	100.000	0	0	0
2010/09/16	R207 2011/02/03			Bond Future	7.8620	7.9620	1.272	0.0000	0.0000	0
2010/09/16	R207 2011/02/03	8.75	Call	Bond Future	5,729.0000	5,210.0000	(9.059)	0	0	0
2010/09/16	R207 2011/02/03	8.75	Put	Bond Future	437.0000	534.0000	22.197	0	0	0
2010/09/16	R207 2011/02/03	8.80	Call	Bond Future	5,977.0000	5,451.0000	(8.800)	0	0	0
2010/09/16	R207 2011/02/03	8.80	Put	Bond Future	399.0000	488.0000	22.306	0	0	0
2010/09/16	R207 2011/02/03	8.70	Call	Bond Future	5,483.0000	4,972.0000	(9.320)	0	0	0
2010/09/16	R207 2011/02/03	8.70	Put	Bond Future	479.0000	583.0000	21.712	0	0	0
2010/09/16	R207 2011/05/05			Bond Future	7.9270	8.0310	1.312	0.0000	0.0000	0
2010/09/16	R207 2011/05/05	8.50	Call	Bond Future	4,718.0000	4,284.0000	(9.199)	0	0	0
2010/09/16	R207 2011/05/05	8.50	Put	Bond Future	1,341.0000	1,532.0000	14.243	0	0	0
2010/09/16	R207 2011/05/05	8.55	Call	Bond Future	4,930.0000	4,487.0000	(8.986)	0	0	0
2010/09/16	R207 2011/05/05	8.55	Put	Bond Future	1,266.0000	1,447.0000	14.297	0	0	0
2010/09/16	R207 2011/05/05	8.45	Call	Bond Future	4,509.0000	4,084.0000	(9.426)	0	0	0
2010/09/16	R207 2011/05/05	8.45	Put	Bond Future	1,421.0000	1,620.0000	14.004	0	0	0
2010/09/16	R208 2010/11/04			Bond Future	7.8410	7.9270	1.097	0.0000	0.0000	6,325

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2010/09/16	R208 2010/11/04	9.25	Call	Bond Future	8,813.0000	8,244.0000	(6.456)	0	0	0
2010/09/16	R208 2010/11/04	9.25	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2010/09/16	R208 2010/11/04	9.30	Call	Bond Future	9,104.0000	8,534.0000	(6.261)	0	0	0
2010/09/16	R208 2010/11/04	9.30	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/09/16	R208 2010/11/04	9.20	Call	Bond Future	8,521.0000	7,952.0000	(6.678)	0	0	0
2010/09/16	R208 2010/11/04	9.20	Put	Bond Future	5.0000	7.0000	40.000	0	0	0
2010/09/16	R208 2011/02/03			Bond Future	7.8980	7.9870	1.127	0.0000	0.0000	0
2010/09/16	R208 2011/02/03	8.75	Call	Bond Future	5,911.0000	5,431.0000	(8.120)	0	0	0
2010/09/16	R208 2011/02/03	8.75	Put	Bond Future	552.0000	652.0000	18.116	0	0	0
2010/09/16	R208 2011/02/03	8.80	Call	Bond Future	6,167.0000	5,680.0000	(7.897)	0	0	0
2010/09/16	R208 2011/02/03	8.80	Put	Bond Future	507.0000	599.0000	18.146	0	0	0
2010/09/16	R208 2011/02/03	8.70	Call	Bond Future	5,657.0000	5,184.0000	(8.361)	0	0	0
2010/09/16	R208 2011/02/03	8.70	Put	Bond Future	602.0000	708.0000	17.608	0	0	0
2010/09/16	R208 2011/05/05			Bond Future	7.9560	8.0480	1.156	0.0000	0.0000	0
2010/09/16	R208 2011/05/05	8.50	Call	Bond Future	4,799.0000	4,391.0000	(8.502)	0	0	0
2010/09/16	R208 2011/05/05	8.50	Put	Bond Future	1,399.0000	1,578.0000	12.795	0	0	0
2010/09/16	R208 2011/05/05	8.55	Call	Bond Future	5,021.0000	4,605.0000	(8.285)	0	0	0
2010/09/16	R208 2011/05/05	8.55	Put	Bond Future	1,317.0000	1,487.0000	12.908	0	0	0
2010/09/16	R208 2011/05/05	8.45	Call	Bond Future	4,580.0000	4,180.0000	(8.734)	0	0	0
2010/09/16	R208 2011/05/05	8.45	Put	Bond Future	1,486.0000	1,672.0000	12.517	0	0	0
2010/09/16	R209 2010/11/04			Bond Future	7.7480	7.8750	1.639	0.0000	0.0000	23,873
2010/09/16	R209 2010/11/04	9.00	Call	Bond Future	10,770.0000	9,576.0000	(11.086)	0	0	0
2010/09/16	R209 2010/11/04	9.00	Put	Bond Future	9.0000	19.0000	111.111	0	0	0
2010/09/16	R209 2010/11/04	9.05	Call	Bond Future	11,151.0000	9,955.0000	(10.725)	0	0	0
2010/09/16	R209 2010/11/04	9.05	Put	Bond Future	8.0000	15.0000	87.500	0	0	0
2010/09/16	R209 2010/11/04	8.95	Call	Bond Future	10,387.0000	9,195.0000	(11.476)	0	0	0
2010/09/16	R209 2010/11/04	8.95	Put	Bond Future	12.0000	24.0000	100.000	0	0	0
2010/09/16	R209 2010/11/04	8.50	Call	Bond Future	6,845.0000	5,717.0000	(16.479)	0	0	0
2010/09/16	R209 2010/11/04	8.50	Put	Bond Future	99.0000	175.0000	76.768	0	0	54
2010/09/16	R209 2010/11/04	8.25	Put	Bond Future	280.0000	461.0000	64.643	0	0	0
2010/09/16	R209 2010/11/04	8.25	Call	Bond Future	4,882.0000	3,860.0000	(20.934)	0	0	54
2010/09/16	R209 2010/11/04	9.25	Call	Bond Future	12,644.0000	11,443.0000	(9.499)	0	0	0
2010/09/16	R209 2010/11/04	9.25	Put	Bond Future	3.0000	5.0000	66.667	0	0	162
2010/09/16	R209 2010/11/04	7.75	Put	Bond Future	1,582.0000	2,228.0000	40.834	0	0	0

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2010/09/16	R209 2010/11/04	7.75	Call	Bond Future	1,601.0000	1,043.0000	(34.853)	0	0	162
2010/09/16	R209 2011/02/03			Bond Future	7.7820	7.9110	1.658	0.0000	0.0000	0
2010/09/16	R209 2011/02/03	9.00	Call	Bond Future	10,831.0000	9,743.0000	(10.045)	0	0	0
2010/09/16	R209 2011/02/03	9.00	Put	Bond Future	413.0000	538.0000	30.266	0	0	0
2010/09/16	R209 2011/02/03	9.05	Call	Bond Future	11,179.0000	10,082.0000	(9.813)	0	0	0
2010/09/16	R209 2011/02/03	9.05	Put	Bond Future	379.0000	494.0000	30.343	0	0	0
2010/09/16	R209 2011/02/03	8.95	Call	Bond Future	10,482.0000	9,404.0000	(10.284)	0	0	0
2010/09/16	R209 2011/02/03	8.95	Put	Bond Future	450.0000	584.0000	29.778	0	0	0
2010/09/16	R209 2011/05/05			Bond Future	7.8150	7.9470	1.689	0.0000	0.0000	0
2010/09/16	R209 2011/05/05	8.50	Call	Bond Future	7,729.0000	6,824.0000	(11.709)	0	0	0
2010/09/16	R209 2011/05/05	8.50	Put	Bond Future	1,646.0000	1,971.0000	19.745	0	0	0
2010/09/16	R209 2011/05/05	8.55	Call	Bond Future	8,047.0000	7,126.0000	(11.445)	0	0	0
2010/09/16	R209 2011/05/05	8.55	Put	Bond Future	1,548.0000	1,857.0000	19.961	0	0	0
2010/09/16	R209 2011/05/05	8.45	Call	Bond Future	7,413.0000	6,524.0000	(11.992)	0	0	0
2010/09/16	R209 2011/05/05	8.45	Put	Bond Future	1,750.0000	2,091.0000	19.486	0	0	0
2010/09/16	R209 2011/08/04			Bond Future	7.8440	7.9800	1.734	0.0000	0.0000	0
2010/09/16	R209 2011/08/04	8.50	Call	Bond Future	8,590.0000	7,722.0000	(10.105)	0	0	0
2010/09/16	R209 2011/08/04	8.50	Put	Bond Future	2,791.0000	3,181.0000	13.973	0	0	1,000
2010/09/16	R209 2011/08/04	8.55	Call	Bond Future	8,914.0000	8,034.0000	(9.872)	0	0	0
2010/09/16	R209 2011/08/04	8.55	Put	Bond Future	2,700.0000	3,078.0000	14.000	0	0	0
2010/09/16	R209 2011/08/04	8.45	Call	Bond Future	8,204.0000	7,349.0000	(10.422)	0	0	0
2010/09/16	R209 2011/08/04	8.45	Put	Bond Future	2,824.0000	3,227.0000	14.271	0	0	0
2010/09/16	R209 2011/08/04	10.10	Call	Bond Future	18,247.0000	17,111.0000	(6.226)	0	0	0
2010/09/16	R209 2011/08/04	10.10	Put	Bond Future	757.0000	879.0000	16.116	0	0	1,000
2010/09/16	R210 2010/11/04			Bond Future	2.6070	2.6080	0.038	0.0000	0.0000	0
2010/09/16	R210 2010/11/04	3.10	Call	Bond Future	6,585.0000	6,571.0000	(0.213)	0	0	0
2010/09/16	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R210 2010/11/04	3.15	Call	Bond Future	7,224.0000	7,210.0000	(0.194)	0	0	0
2010/09/16	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R210 2010/11/04	3.05	Call	Bond Future	5,941.0000	5,927.0000	(0.236)	0	0	0
2010/09/16	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R211 2010/11/04			Bond Future	2.4110	2.4120	0.041	0.0000	0.0000	0
2010/09/16	R211 2010/11/04	2.75	Call	Bond Future	1,933.0000	1,928.0000	(0.259)	0	0	0

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2010/09/16	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R211 2010/11/04	2.80	Call	Bond Future	2,215.0000	2,209.0000	(0.271)	0	0	0
2010/09/16	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R211 2010/11/04	2.70	Call	Bond Future	1,651.0000	1,645.0000	(0.363)	0	0	0
2010/09/16	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R212 2010/11/04			Bond Future	2.6800	2.6810	0.037	0.0000	0.0000	1,080
2010/09/16	R212 2010/11/04	3.00	Call	Bond Future	3,043.0000	3,033.0000	(0.329)	0	0	0
2010/09/16	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R212 2010/11/04	3.05	Call	Bond Future	3,509.0000	3,499.0000	(0.285)	0	0	0
2010/09/16	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	R212 2010/11/04	2.95	Call	Bond Future	2,574.0000	2,565.0000	(0.350)	0	0	0
2010/09/16	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/16	TRT1 2010/11/04			Index Future	343.0400	340.4740	(0.748)	0.0000	0.0000	100
2010/09/16	TRT1 2011/02/03			Index Future	348.0870	345.4850	(0.748)	0.0000	0.0000	0
Total										99091.00