



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/09/2010

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
2010/09/28	AL7T 2010/11/04			Index Future	375.0680	375.2660	0.053	0.0000	0.0000	38
2010/09/28	ALBI 2010/11/04			Index Future	345.9180	345.9520	0.010	0.0000	0.0000	1,297
2010/09/28	ALBI 2011/02/03			Index Future	351.2390	351.2730	0.010	0.0000	0.0000	0
2010/09/28	CRD1 2010/11/04			Index Future	151.1140	150.7600	(0.234)	0.0000	0.0000	2
2010/09/28	CRD1 2011/02/03			Index Future	153.3410	152.9830	(0.233)	0.0000	0.0000	0
2010/09/28	GOVI 2010/11/04			GOVI	346.3690	346.4130	0.013	0.0000	0.0000	159
2010/09/28	GOVI 2010/11/04	329.00	Call	GOVI	173,690.0000	174,130.0000	0.253	0	0	0
2010/09/28	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/28	GOVI 2010/11/04	329.01	Call	GOVI	173,590.0000	174,030.0000	0.253	0	0	0
2010/09/28	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/28	GOVI 2010/11/04	328.99	Call	GOVI	173,790.0000	174,230.0000	0.253	0	0	0
2010/09/28	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/28	ILBI 2010/11/04			Index Future	398.1370	398.1780	0.010	0.0000	0.0000	508
2010/09/28	ILBI 2011/02/03			Index Future	404.1530	404.2170	0.016	0.0000	0.0000	0
2010/09/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/28	JBAF 2010/10/20			Jibar Tradeable Future	6.0100	6.0300	0.333	0.0000	0.0000	0
2010/09/28	JBAF 2010/11/17			Jibar Tradeable Future	5.9800	5.9900	0.167	0.0000	0.0000	2,500
2010/09/28	JBAF 2010/12/15			Jibar Tradeable Future	5.8900	5.8900	0.000	0.0000	0.0000	1
2010/09/28	JBAF 2011/01/19			Jibar Tradeable Future	5.8700	5.8700	0.000	0.0000	0.0000	0
2010/09/28	JBAF 2011/02/16			Jibar Tradeable Future	5.8500	5.8600	0.171	0.0000	0.0000	0
2010/09/28	JBAF 2011/03/16			Jibar Tradeable Future	5.8500	5.8600	0.171	0.0000	0.0000	5,500
2010/09/28	JBAF 2011/06/15			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	4,500
2010/09/28	JBAF 2011/09/21			Jibar Tradeable Future	6.1800	6.1700	(0.162)	0.0000	0.0000	6,000
2010/09/28	JBAF 2011/12/21			Jibar Tradeable Future	6.3400	6.3400	0.000	0.0000	0.0000	5,000
2010/09/28	JBAF 2012/03/20			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	0
2010/09/28	JBAF 2012/06/20			Jibar Tradeable Future	6.8100	6.8000	(0.147)	0.0000	0.0000	0
2010/09/28	JBAF 2012/09/19			Jibar Tradeable Future	6.8500	6.8500	0.000	0.0000	0.0000	0
2010/09/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/28	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/28	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/28	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/28	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/28	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/28	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/28	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/28	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/28	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/28	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/28	OTH1 2010/11/04			Index Future	343.1150	343.0980	(0.005)	0.0000	0.0000	3
2010/09/28	OTH1 2011/02/03			Index Future	348.3940	348.3750	(0.005)	0.0000	0.0000	0
2010/09/28	R157 2010/11/04			Bond Future	7.2020	7.2110	0.125	0.0000	0.0000	4,817
2010/09/28	R157 2010/11/04	8.50	Call	Bond Future	5,864.0000	5,822.0000	(0.716)	0	0	0
2010/09/28	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R157 2010/11/04	8.55	Call	Bond Future	6,083.0000	6,041.0000	(0.690)	0	0	0
2010/09/28	R157 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/28	R157 2010/11/04	8.45	Call	Bond Future	5,645.0000	5,603.0000	(0.744)	0	0	0
2010/09/28	R157 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/28	R157 2010/11/04	7.50	Put	Bond Future	196.0000	199.0000	1.531	0	0	0
2010/09/28	R157 2010/11/04	7.50	Call	Bond Future	1,574.0000	1,535.0000	(2.478)	0	0	500
2010/09/28	R157 2011/02/03			Bond Future	7.2760	7.2860	0.137	0.0000	0.0000	0
2010/09/28	R157 2011/02/03	7.90	Call	Bond Future	3,151.0000	3,112.0000	(1.238)	0	0	0
2010/09/28	R157 2011/02/03	7.90	Put	Bond Future	437.0000	442.0000	1.144	0	0	0
2010/09/28	R157 2011/02/03	7.95	Call	Bond Future	3,325.0000	3,286.0000	(1.173)	0	0	0
2010/09/28	R157 2011/02/03	7.95	Put	Bond Future	397.0000	402.0000	1.259	0	0	0
2010/09/28	R157 2011/02/03	7.85	Call	Bond Future	2,980.0000	2,942.0000	(1.275)	0	0	0
2010/09/28	R157 2011/02/03	7.85	Put	Bond Future	481.0000	487.0000	1.247	0	0	0
2010/09/28	R157 2011/05/05			Bond Future	7.3510	7.3620	0.150	0.0000	0.0000	0
2010/09/28	R157 2011/05/05	7.75	Call	Bond Future	2,585.0000	2,551.0000	(1.315)	0	0	0
2010/09/28	R157 2011/05/05	7.75	Put	Bond Future	935.0000	947.0000	1.283	0	0	0
2010/09/28	R157 2011/05/05	7.80	Call	Bond Future	2,729.0000	2,694.0000	(1.283)	0	0	0
2010/09/28	R157 2011/05/05	7.80	Put	Bond Future	874.0000	885.0000	1.259	0	0	0
2010/09/28	R157 2011/05/05	7.70	Call	Bond Future	2,444.0000	2,411.0000	(1.350)	0	0	0
2010/09/28	R157 2011/05/05	7.70	Put	Bond Future	999.0000	1,012.0000	1.301	0	0	0
2010/09/28	R186 2010/11/04			Bond Future	7.8720	7.8710	(0.013)	0.0000	0.0000	16,925
2010/09/28	R186 2010/11/04	9.25	Call	Bond Future	13,404.0000	13,414.0000	0.075	0	0	0

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2010/09/28	R186 2010/11/04	9.25	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/09/28	R186 2010/11/04	9.30	Call	Bond Future	13,848.0000	13,858.0000	0.072	0	0	0
2010/09/28	R186 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/28	R186 2010/11/04	9.20	Call	Bond Future	12,957.0000	12,967.0000	0.077	0	0	0
2010/09/28	R186 2010/11/04	9.20	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/09/28	R186 2010/11/04	8.75	Put	Bond Future	43.0000	38.0000	(11.628)	0	0	0
2010/09/28	R186 2010/11/04	8.75	Call	Bond Future	8,840.0000	8,846.0000	0.068	0	0	7,900
2010/09/28	R186 2011/02/03			Bond Future	7.9200	7.9200	0.000	0.0000	0.0000	0
2010/09/28	R186 2011/02/03	9.00	Call	Bond Future	10,992.0000	10,985.0000	(0.064)	0	0	0
2010/09/28	R186 2011/02/03	9.00	Put	Bond Future	456.0000	449.0000	(1.535)	0	0	0
2010/09/28	R186 2011/02/03	9.05	Call	Bond Future	11,404.0000	11,398.0000	(0.053)	0	0	0
2010/09/28	R186 2011/02/03	9.05	Put	Bond Future	413.0000	407.0000	(1.453)	0	0	0
2010/09/28	R186 2011/02/03	8.95	Call	Bond Future	10,580.0000	10,573.0000	(0.066)	0	0	0
2010/09/28	R186 2011/02/03	8.95	Put	Bond Future	502.0000	495.0000	(1.394)	0	0	0
2010/09/28	R186 2011/02/03	7.75	Put	Bond Future	3,975.0000	3,964.0000	(0.277)	0	0	0
2010/09/28	R186 2011/02/03	7.75	Call	Bond Future	2,187.0000	2,176.0000	(0.503)	0	0	3,000
2010/09/28	R186 2011/05/05			Bond Future	7.9710	7.9700	(0.013)	0.0000	0.0000	0
2010/09/28	R186 2011/05/05	8.75	Call	Bond Future	9,447.0000	9,446.0000	(0.011)	0	0	0
2010/09/28	R186 2011/05/05	8.75	Put	Bond Future	1,829.0000	1,817.0000	(0.656)	0	0	0
2010/09/28	R186 2011/05/05	8.80	Call	Bond Future	9,809.0000	9,809.0000	0.000	0	0	0
2010/09/28	R186 2011/05/05	8.80	Put	Bond Future	1,725.0000	1,715.0000	(0.580)	0	0	0
2010/09/28	R186 2011/05/05	8.70	Call	Bond Future	9,088.0000	9,087.0000	(0.011)	0	0	0
2010/09/28	R186 2011/05/05	8.70	Put	Bond Future	1,937.0000	1,926.0000	(0.568)	0	0	0
2010/09/28	R189 2010/11/04			Bond Future	1.6510	209.5036	12589.498	0.0000	0.0000	0
2010/09/28	R189 2010/11/04	1.75	Call	Bond Future	246.0000	0.0000	(100.000)	0	0	0
2010/09/28	R189 2010/11/04	1.75	Put	Bond Future	0.0000	104,525.0000	100.000	0	0	0
2010/09/28	R189 2010/11/04	1.80	Call	Bond Future	370.0000	0.0000	(100.000)	0	0	0
2010/09/28	R189 2010/11/04	1.80	Put	Bond Future	0.0000	104,401.0000	100.000	0	0	0
2010/09/28	R189 2010/11/04	1.70	Call	Bond Future	122.0000	0.0000	(100.000)	0	0	0
2010/09/28	R189 2010/11/04	1.70	Put	Bond Future	0.0000	104,650.0000	100.000	0	0	0
2010/09/28	R197 2010/11/04			Bond Future	2.6590	230.8257	8580.923	0.0000	0.0000	0
2010/09/28	R197 2010/11/04	3.05	Call	Bond Future	4,950.0000	0.0000	(100.000)	0	0	0
2010/09/28	R197 2010/11/04	3.05	Put	Bond Future	0.0000	124,020.0000	100.000	0	0	0

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2010/09/28	R197 2010/11/04	3.10	Call	Bond Future	5,566.0000	0.0000	(100.000)	0	0	0
2010/09/28	R197 2010/11/04	3.10	Put	Bond Future	0.0000	123,403.0000	100.000	0	0	0
2010/09/28	R197 2010/11/04	3.00	Call	Bond Future	4,330.0000	0.0000	(100.000)	0	0	0
2010/09/28	R197 2010/11/04	3.00	Put	Bond Future	0.0000	124,640.0000	100.000	0	0	0
2010/09/28	R201 2010/11/04			Bond Future	7.1300	7.1400	0.140	0.0000	0.0000	1,262
2010/09/28	R201 2010/11/04	8.50	Call	Bond Future	4,840.0000	4,804.0000	(0.744)	0	0	0
2010/09/28	R201 2010/11/04	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/28	R201 2010/11/04	8.55	Call	Bond Future	5,011.0000	4,975.0000	(0.718)	0	0	0
2010/09/28	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R201 2010/11/04	8.45	Call	Bond Future	4,669.0000	4,632.0000	(0.792)	0	0	0
2010/09/28	R201 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/28	R201 2010/11/04	7.50	Call	Bond Future	1,484.0000	1,449.0000	(2.358)	0	0	0
2010/09/28	R201 2010/11/04	7.50	Put	Bond Future	149.0000	151.0000	1.342	0	0	140
2010/09/28	R201 2010/11/04	7.25	Put	Bond Future	370.0000	376.0000	1.622	0	0	0
2010/09/28	R201 2010/11/04	7.25	Call	Bond Future	805.0000	775.0000	(3.727)	0	0	140
2010/09/28	R201 2010/11/04	8.00	Call	Bond Future	3,119.0000	3,082.0000	(1.186)	0	0	0
2010/09/28	R201 2010/11/04	8.00	Put	Bond Future	13.0000	13.0000	0.000	0	0	420
2010/09/28	R201 2010/11/04	6.75	Put	Bond Future	1,497.0000	1,524.0000	1.804	0	0	0
2010/09/28	R201 2010/11/04	6.75	Call	Bond Future	104.0000	95.0000	(8.654)	0	0	420
2010/09/28	R201 2011/02/03			Bond Future	7.2000	7.2100	0.139	0.0000	0.0000	0
2010/09/28	R201 2011/02/03	8.00	Call	Bond Future	2,945.0000	2,914.0000	(1.053)	0	0	0
2010/09/28	R201 2011/02/03	8.00	Put	Bond Future	245.0000	249.0000	1.633	0	0	0
2010/09/28	R201 2011/02/03	8.05	Call	Bond Future	3,084.0000	3,052.0000	(1.038)	0	0	0
2010/09/28	R201 2011/02/03	8.05	Put	Bond Future	219.0000	221.0000	0.913	0	0	0
2010/09/28	R201 2011/02/03	7.95	Call	Bond Future	2,785.0000	2,754.0000	(1.113)	0	0	0
2010/09/28	R201 2011/02/03	7.95	Put	Bond Future	252.0000	255.0000	1.190	0	0	0
2010/09/28	R201 2011/05/05			Bond Future	7.2790	7.2900	0.151	0.0000	0.0000	0
2010/09/28	R201 2011/05/05	7.75	Call	Bond Future	2,279.0000	2,252.0000	(1.185)	0	0	0
2010/09/28	R201 2011/05/05	7.75	Put	Bond Future	776.0000	785.0000	1.160	0	0	0
2010/09/28	R201 2011/05/05	7.80	Call	Bond Future	2,391.0000	2,364.0000	(1.129)	0	0	0
2010/09/28	R201 2011/05/05	7.80	Put	Bond Future	730.0000	739.0000	1.233	0	0	0
2010/09/28	R201 2011/05/05	7.70	Call	Bond Future	2,169.0000	2,143.0000	(1.199)	0	0	0
2010/09/28	R201 2011/05/05	7.70	Put	Bond Future	824.0000	834.0000	1.214	0	0	0

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2010/09/28	R202 2010/11/04			Bond Future	2.5990	170.2990	6452.482	0.0000	0.0000	0
2010/09/28	R202 2010/11/04	3.05	Call	Bond Future	8,107.0000	0.0000	(100.000)	0	0	0
2010/09/28	R202 2010/11/04	3.05	Put	Bond Future	0.0000	104,638.0000	100.000	0	0	0
2010/09/28	R202 2010/11/04	3.10	Call	Bond Future	8,961.0000	0.0000	(100.000)	0	0	0
2010/09/28	R202 2010/11/04	3.10	Put	Bond Future	0.0000	103,785.0000	100.000	0	0	0
2010/09/28	R202 2010/11/04	3.00	Call	Bond Future	7,245.0000	0.0000	(100.000)	0	0	0
2010/09/28	R202 2010/11/04	3.00	Put	Bond Future	0.0000	105,501.0000	100.000	0	0	0
2010/09/28	R203 2010/11/04			Bond Future	7.6420	7.6160	(0.340)	0.0000	0.0000	1,918
2010/09/28	R203 2010/11/04	9.25	Call	Bond Future	8,190.0000	8,329.0000	1.697	0	0	0
2010/09/28	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R203 2010/11/04	9.30	Call	Bond Future	8,431.0000	8,571.0000	1.661	0	0	0
2010/09/28	R203 2010/11/04	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/28	R203 2010/11/04	9.20	Call	Bond Future	7,948.0000	8,087.0000	1.749	0	0	0
2010/09/28	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R203 2011/02/03			Bond Future	7.7150	7.6880	(0.350)	0.0000	0.0000	0
2010/09/28	R203 2011/02/03	8.50	Call	Bond Future	4,413.0000	4,524.0000	2.515	0	0	0
2010/09/28	R203 2011/02/03	8.50	Put	Bond Future	443.0000	414.0000	(6.546)	0	0	0
2010/09/28	R203 2011/02/03	8.55	Call	Bond Future	4,621.0000	4,734.0000	2.445	0	0	0
2010/09/28	R203 2011/02/03	8.55	Put	Bond Future	405.0000	378.0000	(6.667)	0	0	0
2010/09/28	R203 2011/02/03	8.45	Call	Bond Future	4,207.0000	4,316.0000	2.591	0	0	0
2010/09/28	R203 2011/02/03	8.45	Put	Bond Future	484.0000	453.0000	(6.405)	0	0	0
2010/09/28	R203 2011/05/05			Bond Future	7.7890	7.7600	(0.372)	0.0000	0.0000	0
2010/09/28	R203 2011/05/05	8.25	Call	Bond Future	3,384.0000	3,479.0000	2.807	0	0	0
2010/09/28	R203 2011/05/05	8.25	Put	Bond Future	1,108.0000	1,058.0000	(4.513)	0	0	0
2010/09/28	R203 2011/05/05	8.30	Call	Bond Future	3,559.0000	3,656.0000	2.725	0	0	0
2010/09/28	R203 2011/05/05	8.30	Put	Bond Future	1,040.0000	992.0000	(4.615)	0	0	0
2010/09/28	R203 2011/05/05	8.20	Call	Bond Future	3,212.0000	3,305.0000	2.895	0	0	0
2010/09/28	R203 2011/05/05	8.20	Put	Bond Future	1,180.0000	1,128.0000	(4.407)	0	0	0
2010/09/28	R204 2010/11/04			Bond Future	7.7690	7.7480	(0.270)	0.0000	0.0000	2,242
2010/09/28	R204 2010/11/04	9.25	Call	Bond Future	8,400.0000	8,526.0000	1.500	0	0	0
2010/09/28	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R204 2010/11/04	9.30	Call	Bond Future	8,668.0000	8,794.0000	1.454	0	0	0
2010/09/28	R204 2010/11/04	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2010/09/28	R204 2010/11/04	9.20	Call	Bond Future	8,132.0000	8,257.0000	1.537	0	0	0
2010/09/28	R204 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/28	R204 2011/02/03			Bond Future	7.8360	7.8140	(0.281)	0.0000	0.0000	0
2010/09/28	R204 2011/02/03	8.50	Call	Bond Future	4,308.0000	4,406.0000	2.275	0	0	0
2010/09/28	R204 2011/02/03	8.50	Put	Bond Future	531.0000	501.0000	(5.650)	0	0	0
2010/09/28	R204 2011/02/03	8.55	Call	Bond Future	4,536.0000	4,637.0000	2.227	0	0	0
2010/09/28	R204 2011/02/03	8.55	Put	Bond Future	482.0000	455.0000	(5.602)	0	0	0
2010/09/28	R204 2011/02/03	8.45	Call	Bond Future	4,083.0000	4,179.0000	2.351	0	0	0
2010/09/28	R204 2011/02/03	8.45	Put	Bond Future	584.0000	552.0000	(5.479)	0	0	0
2010/09/28	R204 2011/05/05			Bond Future	7.9070	7.8840	(0.291)	0.0000	0.0000	0
2010/09/28	R204 2011/05/05	8.50	Call	Bond Future	4,499.0000	4,587.0000	1.956	0	0	0
2010/09/28	R204 2011/05/05	8.50	Put	Bond Future	1,212.0000	1,169.0000	(3.548)	0	0	0
2010/09/28	R204 2011/05/05	8.55	Call	Bond Future	4,701.0000	4,790.0000	1.893	0	0	0
2010/09/28	R204 2011/05/05	8.55	Put	Bond Future	1,143.0000	1,101.0000	(3.675)	0	0	0
2010/09/28	R204 2011/05/05	8.45	Call	Bond Future	4,300.0000	4,386.0000	2.000	0	0	0
2010/09/28	R204 2011/05/05	8.45	Put	Bond Future	1,285.0000	1,240.0000	(3.502)	0	0	0
2010/09/28	R206 2010/11/04			Bond Future	6.9480	6.9580	0.144	0.0000	0.0000	0
2010/09/28	R206 2010/11/04	8.50	Call	Bond Future	4,293.0000	4,265.0000	(0.652)	0	0	0
2010/09/28	R206 2010/11/04	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/28	R206 2010/11/04	8.55	Call	Bond Future	4,427.0000	4,399.0000	(0.632)	0	0	0
2010/09/28	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R206 2010/11/04	8.45	Call	Bond Future	4,158.0000	4,130.0000	(0.673)	0	0	0
2010/09/28	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R206 2010/11/04	7.25	Call	Bond Future	996.0000	969.0000	(2.711)	0	0	150
2010/09/28	R206 2010/11/04	7.25	Put	Bond Future	143.0000	144.0000	0.699	0	0	150
2010/09/28	R206 2010/11/04	8.00	Call	Bond Future	2,937.0000	2,909.0000	(0.953)	0	0	0
2010/09/28	R206 2010/11/04	8.00	Put	Bond Future	2.0000	3.0000	50.000	0	0	450
2010/09/28	R206 2010/11/04	6.75	Put	Bond Future	765.0000	781.0000	2.092	0	0	0
2010/09/28	R206 2010/11/04	6.75	Call	Bond Future	201.0000	188.0000	(6.468)	0	0	450
2010/09/28	R206 2011/02/03			Bond Future	7.0160	7.0260	0.143	0.0000	0.0000	0
2010/09/28	R206 2011/02/03	8.00	Call	Bond Future	2,674.0000	2,649.0000	(0.935)	0	0	0
2010/09/28	R206 2011/02/03	8.00	Put	Bond Future	125.0000	126.0000	0.800	0	0	0
2010/09/28	R206 2011/02/03	8.05	Call	Bond Future	2,786.0000	2,761.0000	(0.897)	0	0	0
2010/09/28	R206 2011/02/03	8.05	Put	Bond Future	109.0000	111.0000	1.835	0	0	0

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2010/09/28	R206 2011/02/03	7.95	Call	Bond Future	2,560.0000	2,535.0000	(0.977)	0	0	0
2010/09/28	R206 2011/02/03	7.95	Put	Bond Future	138.0000	140.0000	1.449	0	0	0
2010/09/28	R206 2011/05/05			Bond Future	7.1010	7.1130	0.169	0.0000	0.0000	0
2010/09/28	R206 2011/05/05	7.50	Call	Bond Future	1,559.0000	1,537.0000	(1.411)	0	0	0
2010/09/28	R206 2011/05/05	7.50	Put	Bond Future	599.0000	606.0000	1.169	0	0	0
2010/09/28	R206 2011/05/05	7.55	Call	Bond Future	1,642.0000	1,620.0000	(1.340)	0	0	0
2010/09/28	R206 2011/05/05	7.55	Put	Bond Future	563.0000	570.0000	1.243	0	0	0
2010/09/28	R206 2011/05/05	7.45	Call	Bond Future	1,478.0000	1,457.0000	(1.421)	0	0	0
2010/09/28	R206 2011/05/05	7.45	Put	Bond Future	638.0000	646.0000	1.254	0	0	0
2010/09/28	R207 2010/11/04			Bond Future	7.8110	7.8210	0.128	0.0000	0.0000	801
2010/09/28	R207 2010/11/04	9.25	Call	Bond Future	8,572.0000	8,509.0000	(0.735)	0	0	0
2010/09/28	R207 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/28	R207 2010/11/04	9.30	Call	Bond Future	8,851.0000	8,788.0000	(0.712)	0	0	0
2010/09/28	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R207 2010/11/04	9.20	Call	Bond Future	8,291.0000	8,228.0000	(0.760)	0	0	0
2010/09/28	R207 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/28	R207 2010/11/04	9.40	Call	Bond Future	9,407.0000	9,344.0000	(0.670)	0	0	1
2010/09/28	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R207 2011/02/03			Bond Future	7.8720	7.8820	0.127	0.0000	0.0000	0
2010/09/28	R207 2011/02/03	8.75	Call	Bond Future	5,622.0000	5,564.0000	(1.032)	0	0	0
2010/09/28	R207 2011/02/03	8.75	Put	Bond Future	392.0000	396.0000	1.020	0	0	0
2010/09/28	R207 2011/02/03	8.80	Call	Bond Future	5,872.0000	5,814.0000	(0.988)	0	0	0
2010/09/28	R207 2011/02/03	8.80	Put	Bond Future	355.0000	359.0000	1.127	0	0	0
2010/09/28	R207 2011/02/03	8.70	Call	Bond Future	5,374.0000	5,317.0000	(1.061)	0	0	0
2010/09/28	R207 2011/02/03	8.70	Put	Bond Future	432.0000	437.0000	1.157	0	0	0
2010/09/28	R207 2011/05/05			Bond Future	7.9380	7.9480	0.126	0.0000	0.0000	0
2010/09/28	R207 2011/05/05	8.50	Call	Bond Future	4,609.0000	4,561.0000	(1.041)	0	0	0
2010/09/28	R207 2011/05/05	8.50	Put	Bond Future	1,299.0000	1,311.0000	0.924	0	0	0
2010/09/28	R207 2011/05/05	8.55	Call	Bond Future	4,821.0000	4,773.0000	(0.996)	0	0	0
2010/09/28	R207 2011/05/05	8.55	Put	Bond Future	1,223.0000	1,235.0000	0.981	0	0	0
2010/09/28	R207 2011/05/05	8.45	Call	Bond Future	4,400.0000	4,353.0000	(1.068)	0	0	0
2010/09/28	R207 2011/05/05	8.45	Put	Bond Future	1,378.0000	1,391.0000	0.943	0	0	0
2010/09/28	R208 2010/11/04			Bond Future	7.8760	7.8700	(0.076)	0.0000	0.0000	6,325

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2010/09/28	R208 2010/11/04	9.25	Call	Bond Future	8,578.0000	8,617.0000	0.455	0	0	0
2010/09/28	R208 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/28	R208 2010/11/04	9.30	Call	Bond Future	8,870.0000	8,909.0000	0.440	0	0	0
2010/09/28	R208 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/28	R208 2010/11/04	9.20	Call	Bond Future	8,285.0000	8,324.0000	0.471	0	0	0
2010/09/28	R208 2010/11/04	9.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/28	R208 2011/02/03			Bond Future	7.9340	7.9280	(0.076)	0.0000	0.0000	0
2010/09/28	R208 2011/02/03	8.75	Call	Bond Future	5,650.0000	5,677.0000	0.478	0	0	0
2010/09/28	R208 2011/02/03	8.75	Put	Bond Future	526.0000	514.0000	(2.281)	0	0	0
2010/09/28	R208 2011/02/03	8.80	Call	Bond Future	5,906.0000	5,934.0000	0.474	0	0	0
2010/09/28	R208 2011/02/03	8.80	Put	Bond Future	480.0000	469.0000	(2.292)	0	0	0
2010/09/28	R208 2011/02/03	8.70	Call	Bond Future	5,397.0000	5,423.0000	0.482	0	0	0
2010/09/28	R208 2011/02/03	8.70	Put	Bond Future	576.0000	563.0000	(2.257)	0	0	0
2010/09/28	R208 2011/05/05			Bond Future	7.9940	7.9880	(0.075)	0.0000	0.0000	0
2010/09/28	R208 2011/05/05	8.50	Call	Bond Future	4,565.0000	4,586.0000	0.460	0	0	0
2010/09/28	R208 2011/05/05	8.50	Put	Bond Future	1,408.0000	1,391.0000	(1.207)	0	0	0
2010/09/28	R208 2011/05/05	8.55	Call	Bond Future	4,785.0000	4,807.0000	0.460	0	0	0
2010/09/28	R208 2011/05/05	8.55	Put	Bond Future	1,324.0000	1,307.0000	(1.284)	0	0	0
2010/09/28	R208 2011/05/05	8.45	Call	Bond Future	4,348.0000	4,369.0000	0.483	0	0	0
2010/09/28	R208 2011/05/05	8.45	Put	Bond Future	1,497.0000	1,479.0000	(1.202)	0	0	0
2010/09/28	R209 2010/11/04			Bond Future	7.8410	7.8460	0.064	0.0000	0.0000	23,873
2010/09/28	R209 2010/11/04	9.00	Call	Bond Future	9,882.0000	9,834.0000	(0.486)	0	0	0
2010/09/28	R209 2010/11/04	9.00	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/28	R209 2010/11/04	9.05	Call	Bond Future	10,263.0000	10,216.0000	(0.458)	0	0	0
2010/09/28	R209 2010/11/04	9.05	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/09/28	R209 2010/11/04	8.95	Call	Bond Future	9,498.0000	9,450.0000	(0.505)	0	0	0
2010/09/28	R209 2010/11/04	8.95	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/09/28	R209 2010/11/04	8.50	Call	Bond Future	5,947.0000	5,897.0000	(0.841)	0	0	0
2010/09/28	R209 2010/11/04	8.50	Put	Bond Future	85.0000	83.0000	(2.353)	0	0	54
2010/09/28	R209 2010/11/04	8.25	Put	Bond Future	281.0000	277.0000	(1.423)	0	0	0
2010/09/28	R209 2010/11/04	8.25	Call	Bond Future	3,999.0000	3,948.0000	(1.275)	0	0	54
2010/09/28	R209 2010/11/04	9.25	Call	Bond Future	11,758.0000	11,711.0000	(0.400)	0	0	0
2010/09/28	R209 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	162
2010/09/28	R209 2010/11/04	7.75	Put	Bond Future	1,855.0000	1,866.0000	0.593	0	0	0

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2010/09/28	R209 2010/11/04	7.75	Call	Bond Future	990.0000	954.0000	(3.636)	0	0	162
2010/09/28	R209 2011/02/03			Bond Future	7.8770	7.8820	0.063	0.0000	0.0000	0
2010/09/28	R209 2011/02/03	9.00	Call	Bond Future	9,958.0000	9,910.0000	(0.482)	0	0	0
2010/09/28	R209 2011/02/03	9.00	Put	Bond Future	436.0000	434.0000	(0.459)	0	0	0
2010/09/28	R209 2011/02/03	9.05	Call	Bond Future	10,302.0000	10,254.0000	(0.466)	0	0	0
2010/09/28	R209 2011/02/03	9.05	Put	Bond Future	397.0000	396.0000	(0.252)	0	0	0
2010/09/28	R209 2011/02/03	8.95	Call	Bond Future	9,613.0000	9,565.0000	(0.499)	0	0	0
2010/09/28	R209 2011/02/03	8.95	Put	Bond Future	476.0000	475.0000	(0.210)	0	0	0
2010/09/28	R209 2011/05/05			Bond Future	7.9130	7.9180	0.063	0.0000	0.0000	0
2010/09/28	R209 2011/05/05	8.50	Call	Bond Future	6,966.0000	6,925.0000	(0.589)	0	0	0
2010/09/28	R209 2011/05/05	8.50	Put	Bond Future	1,799.0000	1,804.0000	0.278	0	0	0
2010/09/28	R209 2011/05/05	8.55	Call	Bond Future	7,274.0000	7,232.0000	(0.577)	0	0	0
2010/09/28	R209 2011/05/05	8.55	Put	Bond Future	1,691.0000	1,695.0000	0.237	0	0	0
2010/09/28	R209 2011/05/05	8.45	Call	Bond Future	6,661.0000	6,620.0000	(0.616)	0	0	0
2010/09/28	R209 2011/05/05	8.45	Put	Bond Future	1,914.0000	1,919.0000	0.261	0	0	0
2010/09/28	R209 2011/08/04			Bond Future	7.9450	7.9500	0.063	0.0000	0.0000	0
2010/09/28	R209 2011/08/04	8.50	Call	Bond Future	7,855.0000	7,817.0000	(0.484)	0	0	0
2010/09/28	R209 2011/08/04	8.50	Put	Bond Future	2,993.0000	3,001.0000	0.267	0	0	1,000
2010/09/28	R209 2011/08/04	8.55	Call	Bond Future	8,170.0000	8,131.0000	(0.477)	0	0	0
2010/09/28	R209 2011/08/04	8.55	Put	Bond Future	2,893.0000	2,900.0000	0.242	0	0	0
2010/09/28	R209 2011/08/04	8.45	Call	Bond Future	7,480.0000	7,442.0000	(0.508)	0	0	0
2010/09/28	R209 2011/08/04	8.45	Put	Bond Future	3,037.0000	3,045.0000	0.263	0	0	0
2010/09/28	R209 2011/08/04	10.10	Call	Bond Future	17,350.0000	17,304.0000	(0.265)	0	0	0
2010/09/28	R209 2011/08/04	10.10	Put	Bond Future	797.0000	797.0000	0.000	0	0	1,000
2010/09/28	R210 2010/11/04			Bond Future	2.6350	125.7128	4670.883	0.0000	0.0000	0
2010/09/28	R210 2010/11/04	3.10	Call	Bond Future	6,197.0000	0.0000	(100.000)	0	0	0
2010/09/28	R210 2010/11/04	3.10	Put	Bond Future	0.0000	91,299.0000	100.000	0	0	0
2010/09/28	R210 2010/11/04	3.15	Call	Bond Future	6,836.0000	0.0000	(100.000)	0	0	0
2010/09/28	R210 2010/11/04	3.15	Put	Bond Future	0.0000	90,661.0000	100.000	0	0	0
2010/09/28	R210 2010/11/04	3.05	Call	Bond Future	5,553.0000	0.0000	(100.000)	0	0	0
2010/09/28	R210 2010/11/04	3.05	Put	Bond Future	0.0000	91,943.0000	100.000	0	0	0
2010/09/28	R211 2010/11/04			Bond Future	2.5310	102.3955	3945.655	0.0000	0.0000	0
2010/09/28	R211 2010/11/04	2.75	Call	Bond Future	1,244.0000	0.0000	(100.000)	0	0	0

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2010/09/28	R211 2010/11/04	2.75	Put	Bond Future	0.0000	95,632.0000	100.000	0	0	0
2010/09/28	R211 2010/11/04	2.80	Call	Bond Future	1,526.0000	0.0000	(100.000)	0	0	0
2010/09/28	R211 2010/11/04	2.80	Put	Bond Future	0.0000	95,350.0000	100.000	0	0	0
2010/09/28	R211 2010/11/04	2.70	Call	Bond Future	962.0000	0.0000	(100.000)	0	0	0
2010/09/28	R211 2010/11/04	2.70	Put	Bond Future	0.0000	95,914.0000	100.000	0	0	0
2010/09/28	R212 2010/11/04			Bond Future	2.6600	2.6710	0.414	0.0000	0.0000	1,080
2010/09/28	R212 2010/11/04	3.00	Call	Bond Future	3,237.0000	3,130.0000	(3.306)	0	0	0
2010/09/28	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R212 2010/11/04	3.05	Call	Bond Future	3,702.0000	3,596.0000	(2.863)	0	0	0
2010/09/28	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	R212 2010/11/04	2.95	Call	Bond Future	2,768.0000	2,662.0000	(3.829)	0	0	0
2010/09/28	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/28	TRT1 2010/11/04			Index Future	342.2800	342.3260	0.013	0.0000	0.0000	100
2010/09/28	TRT1 2011/02/03			Index Future	347.3240	347.3720	0.014	0.0000	0.0000	0
Total										101004.00