



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/09/2010

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
2010/09/30	AL7T 2010/11/04			Index Future	375.1790	372.2470	(0.781)	0.0000	0.0000	38
2010/09/30	ALBI 2010/11/04			Index Future	346.0390	343.1770	(0.827)	0.0000	0.0000	1,297
2010/09/30	ALBI 2011/02/03			Index Future	351.3190	348.4140	(0.827)	0.0000	0.0000	0
2010/09/30	CRD1 2010/11/04			Index Future	150.7290	150.0770	(0.433)	0.0000	0.0000	2
2010/09/30	CRD1 2011/02/03			Index Future	152.9520	152.2910	(0.432)	0.0000	0.0000	0
2010/09/30	GOVI 2010/11/04			GOVI	346.4780	343.7030	(0.801)	0.0000	0.0000	159
2010/09/30	GOVI 2010/11/04	329.00	Call	GOVI	174,780.0000	147,030.0000	(15.877)	0	0	0
2010/09/30	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/30	GOVI 2010/11/04	329.01	Call	GOVI	174,680.0000	146,930.0000	(15.886)	0	0	0
2010/09/30	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/30	GOVI 2010/11/04	328.99	Call	GOVI	174,880.0000	147,130.0000	(15.868)	0	0	0
2010/09/30	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/30	ILBI 2010/11/04			Index Future	398.0720	398.6520	0.146	0.0000	0.0000	508
2010/09/30	ILBI 2011/02/03			Index Future	404.1100	404.7000	0.146	0.0000	0.0000	0
2010/09/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/30	JBAF 2010/10/20			Jibar Tradeable Future	6.0200	6.0400	0.332	0.0000	0.0000	0
2010/09/30	JBAF 2010/11/17			Jibar Tradeable Future	5.9700	5.9800	0.168	0.0000	0.0000	2,500
2010/09/30	JBAF 2010/12/15			Jibar Tradeable Future	5.8600	5.9000	0.683	0.0000	0.0000	0
2010/09/30	JBAF 2011/01/19			Jibar Tradeable Future	5.8500	5.8700	0.342	0.0000	0.0000	0
2010/09/30	JBAF 2011/02/16			Jibar Tradeable Future	5.8500	5.8700	0.342	0.0000	0.0000	0
2010/09/30	JBAF 2011/03/16			Jibar Tradeable Future	5.8500	5.8700	0.342	0.0000	0.0000	5,500
2010/09/30	JBAF 2011/06/15			Jibar Tradeable Future	5.9600	5.9800	0.336	0.0000	0.0000	4,500
2010/09/30	JBAF 2011/09/21			Jibar Tradeable Future	6.1600	6.1800	0.325	0.0000	0.0000	6,000
2010/09/30	JBAF 2011/12/21			Jibar Tradeable Future	6.3300	6.3600	0.474	93.5690	93.5690	5,200
2010/09/30	JBAF 2012/03/20			Jibar Tradeable Future	6.5500	6.6000	0.763	0.0000	0.0000	0
2010/09/30	JBAF 2012/06/20			Jibar Tradeable Future	6.8000	6.8300	0.441	0.0000	0.0000	0
2010/09/30	JBAF 2012/09/19			Jibar Tradeable Future	6.9300	6.9600	0.433	0.0000	0.0000	2,500
2010/09/30	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/30	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/30	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/30	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/30	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/30	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/30	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/30	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/30	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/30	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/30	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/30	OTH1 2010/11/04			Index Future	343.3030	339.9720	(0.970)	0.0000	0.0000	3
2010/09/30	OTH1 2011/02/03			Index Future	348.5410	345.1590	(0.970)	0.0000	0.0000	0
2010/09/30	R157 2010/11/04			Bond Future	7.2090	7.3310	1.692	0.0000	0.0000	4,806
2010/09/30	R157 2010/11/04	8.50	Call	Bond Future	5,831.0000	5,266.0000	(9.690)	0	0	0
2010/09/30	R157 2010/11/04	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/30	R157 2010/11/04	8.55	Call	Bond Future	6,050.0000	5,484.0000	(9.355)	0	0	0
2010/09/30	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R157 2010/11/04	8.45	Call	Bond Future	5,612.0000	5,047.0000	(10.068)	0	0	0
2010/09/30	R157 2010/11/04	8.45	Put	Bond Future	0.0000	2.0000	100.000	0	0	0
2010/09/30	R157 2010/11/04	7.50	Put	Bond Future	190.0000	363.0000	91.053	0	0	0
2010/09/30	R157 2010/11/04	7.50	Call	Bond Future	1,536.0000	1,142.0000	(25.651)	0	0	500
2010/09/30	R157 2011/02/03			Bond Future	7.2870	7.4180	1.798	0.0000	0.0000	0
2010/09/30	R157 2011/02/03	7.90	Call	Bond Future	3,105.0000	2,656.0000	(14.461)	0	0	0
2010/09/30	R157 2011/02/03	7.90	Put	Bond Future	439.0000	566.0000	28.929	0	0	0
2010/09/30	R157 2011/02/03	7.95	Call	Bond Future	3,278.0000	2,819.0000	(14.002)	0	0	0
2010/09/30	R157 2011/02/03	7.95	Put	Bond Future	398.0000	515.0000	29.397	0	0	0
2010/09/30	R157 2011/02/03	7.85	Call	Bond Future	2,934.0000	2,496.0000	(14.928)	0	0	0
2010/09/30	R157 2011/02/03	7.85	Put	Bond Future	483.0000	621.0000	28.571	0	0	0
2010/09/30	R157 2011/05/05			Bond Future	7.3650	7.5060	1.914	0.0000	0.0000	0
2010/09/30	R157 2011/05/05	7.75	Call	Bond Future	2,539.0000	2,220.0000	(12.564)	0	0	0
2010/09/30	R157 2011/05/05	7.75	Put	Bond Future	948.0000	1,214.0000	28.059	0	0	0
2010/09/30	R157 2011/05/05	7.80	Call	Bond Future	2,682.0000	2,347.0000	(12.491)	0	0	0
2010/09/30	R157 2011/05/05	7.80	Put	Bond Future	886.0000	1,137.0000	28.330	0	0	0
2010/09/30	R157 2011/05/05	7.70	Call	Bond Future	2,400.0000	2,096.0000	(12.667)	0	0	0
2010/09/30	R157 2011/05/05	7.70	Put	Bond Future	1,014.0000	1,296.0000	27.811	0	0	0
2010/09/30	R157 2011/05/05	7.65	Call	Bond Future	0.0000	1,975.0000	100.000	0	0	0
2010/09/30	R157 2011/05/05	7.65	Put	Bond Future	0.0000	1,380.0000	100.000	0	0	0

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2010/09/30	R186 2010/11/04			Bond Future	7.8490	7.9960	1.873	0.0000	0.0000	16,922
2010/09/30	R186 2010/11/04	9.25	Call	Bond Future	13,646.0000	12,107.0000	(11.278)	0	0	0
2010/09/30	R186 2010/11/04	9.25	Put	Bond Future	2.0000	7.0000	250.000	0	0	0
2010/09/30	R186 2010/11/04	9.30	Call	Bond Future	14,091.0000	12,550.0000	(10.936)	0	0	0
2010/09/30	R186 2010/11/04	9.30	Put	Bond Future	1.0000	5.0000	400.000	0	0	0
2010/09/30	R186 2010/11/04	9.20	Call	Bond Future	13,199.0000	11,661.0000	(11.652)	0	0	0
2010/09/30	R186 2010/11/04	9.20	Put	Bond Future	3.0000	9.0000	200.000	0	0	0
2010/09/30	R186 2010/11/04	8.75	Put	Bond Future	31.0000	99.0000	219.355	0	0	0
2010/09/30	R186 2010/11/04	8.75	Call	Bond Future	9,072.0000	7,595.0000	(16.281)	0	0	7,900
2010/09/30	R186 2011/02/03			Bond Future	7.8990	8.0500	1.912	0.0000	0.0000	0
2010/09/30	R186 2011/02/03	9.00	Call	Bond Future	11,176.0000	9,824.0000	(12.097)	0	0	0
2010/09/30	R186 2011/02/03	9.00	Put	Bond Future	422.0000	631.0000	49.526	0	0	0
2010/09/30	R186 2011/02/03	9.05	Call	Bond Future	11,591.0000	10,223.0000	(11.802)	0	0	0
2010/09/30	R186 2011/02/03	9.05	Put	Bond Future	381.0000	575.0000	50.919	0	0	0
2010/09/30	R186 2011/02/03	8.95	Call	Bond Future	10,762.0000	9,427.0000	(12.405)	0	0	0
2010/09/30	R186 2011/02/03	8.95	Put	Bond Future	466.0000	692.0000	48.498	0	0	0
2010/09/30	R186 2011/02/03	7.75	Put	Bond Future	3,826.0000	4,932.0000	28.907	0	0	0
2010/09/30	R186 2011/02/03	7.75	Call	Bond Future	2,257.0000	1,801.0000	(20.204)	0	0	3,000
2010/09/30	R186 2011/05/05			Bond Future	7.9490	8.1050	1.963	0.0000	0.0000	0
2010/09/30	R186 2011/05/05	8.75	Call	Bond Future	9,602.0000	8,371.0000	(12.820)	0	0	0
2010/09/30	R186 2011/05/05	8.75	Put	Bond Future	1,758.0000	2,114.0000	20.250	0	0	0
2010/09/30	R186 2011/05/05	8.80	Call	Bond Future	9,967.0000	8,717.0000	(12.541)	0	0	0
2010/09/30	R186 2011/05/05	8.80	Put	Bond Future	1,658.0000	1,995.0000	20.326	0	0	0
2010/09/30	R186 2011/05/05	8.70	Call	Bond Future	9,239.0000	8,030.0000	(13.086)	0	0	0
2010/09/30	R186 2011/05/05	8.70	Put	Bond Future	1,863.0000	2,241.0000	20.290	0	0	0
2010/09/30	R189 2010/11/04			Bond Future	209.5519	209.7880	0.113	0.0000	0.0000	0
2010/09/30	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R189 2010/11/04	1.75	Put	Bond Future	104,528.0000	104,540.0000	0.011	0	0	0
2010/09/30	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R189 2010/11/04	1.80	Put	Bond Future	104,404.0000	104,416.0000	0.011	0	0	0
2010/09/30	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R189 2010/11/04	1.70	Put	Bond Future	104,652.0000	104,664.0000	0.011	0	0	0
2010/09/30	R197 2010/11/04			Bond Future	230.8997	230.9250	0.011	0.0000	0.0000	0

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2010/09/30	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R197 2010/11/04	3.05	Put	Bond Future	124,020.0000	124,021.0000	0.001	0	0	0
2010/09/30	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R197 2010/11/04	3.10	Put	Bond Future	123,404.0000	123,404.0000	0.000	0	0	0
2010/09/30	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R197 2010/11/04	3.00	Put	Bond Future	124,640.0000	124,641.0000	0.001	0	0	0
2010/09/30	R201 2010/11/04			Bond Future	7.1430	7.2700	1.778	0.0000	0.0000	1,262
2010/09/30	R201 2010/11/04	8.50	Call	Bond Future	4,793.0000	4,333.0000	(9.597)	0	0	0
2010/09/30	R201 2010/11/04	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/30	R201 2010/11/04	8.55	Call	Bond Future	4,964.0000	4,504.0000	(9.267)	0	0	0
2010/09/30	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R201 2010/11/04	8.45	Call	Bond Future	4,621.0000	4,162.0000	(9.933)	0	0	0
2010/09/30	R201 2010/11/04	8.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/30	R201 2010/11/04	7.50	Call	Bond Future	1,434.0000	1,059.0000	(26.151)	0	0	0
2010/09/30	R201 2010/11/04	7.50	Put	Bond Future	146.0000	232.0000	58.904	0	0	140
2010/09/30	R201 2010/11/04	7.25	Put	Bond Future	373.0000	573.0000	53.619	0	0	0
2010/09/30	R201 2010/11/04	7.25	Call	Bond Future	761.0000	501.0000	(34.166)	0	0	140
2010/09/30	R201 2010/11/04	8.00	Call	Bond Future	3,071.0000	2,618.0000	(14.751)	0	0	0
2010/09/30	R201 2010/11/04	8.00	Put	Bond Future	12.0000	20.0000	66.667	0	0	420
2010/09/30	R201 2010/11/04	6.75	Put	Bond Future	1,529.0000	1,940.0000	26.880	0	0	0
2010/09/30	R201 2010/11/04	6.75	Call	Bond Future	89.0000	40.0000	(55.056)	0	0	420
2010/09/30	R201 2011/02/03			Bond Future	7.2170	7.3550	1.912	0.0000	0.0000	0
2010/09/30	R201 2011/02/03	8.00	Call	Bond Future	2,891.0000	2,480.0000	(14.217)	0	0	0
2010/09/30	R201 2011/02/03	8.00	Put	Bond Future	250.0000	310.0000	24.000	0	0	0
2010/09/30	R201 2011/02/03	8.05	Call	Bond Future	3,029.0000	2,616.0000	(13.635)	0	0	0
2010/09/30	R201 2011/02/03	8.05	Put	Bond Future	222.0000	280.0000	26.126	0	0	0
2010/09/30	R201 2011/02/03	7.95	Call	Bond Future	2,731.0000	2,346.0000	(14.097)	0	0	0
2010/09/30	R201 2011/02/03	7.95	Put	Bond Future	256.0000	342.0000	33.594	0	0	0
2010/09/30	R201 2011/05/05			Bond Future	7.3000	7.4490	2.041	0.0000	0.0000	0
2010/09/30	R201 2011/05/05	7.75	Call	Bond Future	2,228.0000	1,830.0000	(17.864)	0	0	0
2010/09/30	R201 2011/05/05	7.75	Put	Bond Future	793.0000	873.0000	10.088	0	0	0
2010/09/30	R201 2011/05/05	7.80	Call	Bond Future	2,339.0000	1,934.0000	(17.315)	0	0	0
2010/09/30	R201 2011/05/05	7.80	Put	Bond Future	746.0000	819.0000	9.786	0	0	0
2010/09/30	R201 2011/05/05	7.70	Call	Bond Future	2,119.0000	1,729.0000	(18.405)	0	0	0

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2010/09/30	R201 2011/05/05	7.70	Put	Bond Future	842.0000	930.0000	10.451	0	0	0
2010/09/30	R202 2010/11/04			Bond Future	170.3528	170.6490	0.174	0.0000	0.0000	0
2010/09/30	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R202 2010/11/04	3.05	Put	Bond Future	104,639.0000	104,643.0000	0.004	0	0	0
2010/09/30	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R202 2010/11/04	3.10	Put	Bond Future	103,785.0000	103,789.0000	0.004	0	0	0
2010/09/30	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R202 2010/11/04	3.00	Put	Bond Future	105,502.0000	105,505.0000	0.003	0	0	0
2010/09/30	R203 2010/11/04			Bond Future	7.6180	7.7400	1.601	0.0000	0.0000	1,918
2010/09/30	R203 2010/11/04	9.25	Call	Bond Future	8,318.0000	7,666.0000	(7.838)	0	0	0
2010/09/30	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R203 2010/11/04	9.30	Call	Bond Future	8,560.0000	7,907.0000	(7.629)	0	0	0
2010/09/30	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R203 2010/11/04	9.20	Call	Bond Future	8,076.0000	7,424.0000	(8.073)	0	0	0
2010/09/30	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R203 2011/02/03			Bond Future	7.6930	7.8210	1.664	0.0000	0.0000	0
2010/09/30	R203 2011/02/03	8.50	Call	Bond Future	4,498.0000	3,948.0000	(12.228)	0	0	0
2010/09/30	R203 2011/02/03	8.50	Put	Bond Future	414.0000	526.0000	27.053	0	0	0
2010/09/30	R203 2011/02/03	8.55	Call	Bond Future	4,708.0000	4,149.0000	(11.873)	0	0	0
2010/09/30	R203 2011/02/03	8.55	Put	Bond Future	378.0000	480.0000	26.984	0	0	0
2010/09/30	R203 2011/02/03	8.45	Call	Bond Future	4,290.0000	3,750.0000	(12.587)	0	0	0
2010/09/30	R203 2011/02/03	8.45	Put	Bond Future	453.0000	575.0000	26.932	0	0	0
2010/09/30	R203 2011/05/05			Bond Future	7.7670	7.9010	1.725	0.0000	0.0000	0
2010/09/30	R203 2011/05/05	8.25	Call	Bond Future	3,451.0000	3,046.0000	(11.736)	0	0	0
2010/09/30	R203 2011/05/05	8.25	Put	Bond Future	1,065.0000	1,329.0000	24.789	0	0	0
2010/09/30	R203 2011/05/05	8.30	Call	Bond Future	3,628.0000	3,210.0000	(11.521)	0	0	0
2010/09/30	R203 2011/05/05	8.30	Put	Bond Future	999.0000	1,250.0000	25.125	0	0	0
2010/09/30	R203 2011/05/05	8.20	Call	Bond Future	3,277.0000	2,886.0000	(11.932)	0	0	0
2010/09/30	R203 2011/05/05	8.20	Put	Bond Future	1,135.0000	1,413.0000	24.493	0	0	0
2010/09/30	R204 2010/11/04			Bond Future	7.7360	7.8570	1.564	0.0000	0.0000	2,242
2010/09/30	R204 2010/11/04	9.25	Call	Bond Future	8,598.0000	7,875.0000	(8.409)	0	0	0
2010/09/30	R204 2010/11/04	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/30	R204 2010/11/04	9.30	Call	Bond Future	8,866.0000	8,143.0000	(8.155)	0	0	0

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
2010/09/30	R204 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/30	R204 2010/11/04	9.20	Call	Bond Future	8,329.0000	7,606.0000	(8.681)	0	0	0
2010/09/30	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R204 2010/11/04	9.00	Call	Bond Future	0.0000	6,525.0000	100.000	0	0	0
2010/09/30	R204 2010/11/04	9.00	Put	Bond Future	0.0000	5.0000	100.000	0	0	0
2010/09/30	R204 2011/02/03			Bond Future	7.8030	7.9300	1.628	0.0000	0.0000	0
2010/09/30	R204 2011/02/03	8.50	Call	Bond Future	4,453.0000	3,950.0000	(11.296)	0	0	0
2010/09/30	R204 2011/02/03	8.50	Put	Bond Future	484.0000	719.0000	48.554	0	0	0
2010/09/30	R204 2011/02/03	8.55	Call	Bond Future	4,685.0000	4,166.0000	(11.078)	0	0	0
2010/09/30	R204 2011/02/03	8.55	Put	Bond Future	439.0000	658.0000	49.886	0	0	0
2010/09/30	R204 2011/02/03	8.45	Call	Bond Future	4,225.0000	3,737.0000	(11.550)	0	0	0
2010/09/30	R204 2011/02/03	8.45	Put	Bond Future	534.0000	784.0000	46.816	0	0	0
2010/09/30	R204 2011/05/05			Bond Future	7.8740	8.0060	1.676	0.0000	0.0000	0
2010/09/30	R204 2011/05/05	8.50	Call	Bond Future	4,623.0000	4,079.0000	(11.767)	0	0	0
2010/09/30	R204 2011/05/05	8.50	Put	Bond Future	1,149.0000	1,350.0000	17.493	0	0	0
2010/09/30	R204 2011/05/05	8.55	Call	Bond Future	4,827.0000	4,272.0000	(11.498)	0	0	0
2010/09/30	R204 2011/05/05	8.55	Put	Bond Future	1,082.0000	1,272.0000	17.560	0	0	0
2010/09/30	R204 2011/05/05	8.45	Call	Bond Future	4,421.0000	3,890.0000	(12.011)	0	0	0
2010/09/30	R204 2011/05/05	8.45	Put	Bond Future	1,219.0000	1,433.0000	17.555	0	0	0
2010/09/30	R206 2010/11/04			Bond Future	6.9560	7.0590	1.481	0.0000	0.0000	0
2010/09/30	R206 2010/11/04	8.50	Call	Bond Future	4,270.0000	3,978.0000	(6.838)	0	0	0
2010/09/30	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R206 2010/11/04	8.55	Call	Bond Future	4,405.0000	4,113.0000	(6.629)	0	0	0
2010/09/30	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R206 2010/11/04	8.45	Call	Bond Future	4,135.0000	3,843.0000	(7.062)	0	0	0
2010/09/30	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R206 2010/11/04	7.25	Call	Bond Future	969.0000	720.0000	(25.697)	0	0	150
2010/09/30	R206 2010/11/04	7.25	Put	Bond Future	138.0000	181.0000	31.159	0	0	150
2010/09/30	R206 2010/11/04	8.00	Call	Bond Future	2,914.0000	2,622.0000	(10.021)	0	0	0
2010/09/30	R206 2010/11/04	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	450
2010/09/30	R206 2010/11/04	6.75	Put	Bond Future	772.0000	968.0000	25.389	0	0	0
2010/09/30	R206 2010/11/04	6.75	Call	Bond Future	185.0000	89.0000	(51.892)	0	0	450
2010/09/30	R206 2011/02/03			Bond Future	7.0290	7.1410	1.593	0.0000	0.0000	0
2010/09/30	R206 2011/02/03	8.00	Call	Bond Future	2,640.0000	2,346.0000	(11.136)	0	0	0

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2010/09/30	R206 2011/02/03	8.00	Put	Bond Future	125.0000	125.0000	0.000	0	0	0
2010/09/30	R206 2011/02/03	8.05	Call	Bond Future	2,753.0000	2,458.0000	(10.716)	0	0	0
2010/09/30	R206 2011/02/03	8.05	Put	Bond Future	111.0000	110.0000	(0.901)	0	0	0
2010/09/30	R206 2011/02/03	7.95	Call	Bond Future	2,526.0000	2,234.0000	(11.560)	0	0	0
2010/09/30	R206 2011/02/03	7.95	Put	Bond Future	139.0000	141.0000	1.439	0	0	0
2010/09/30	R206 2011/05/05			Bond Future	7.1190	7.2430	1.742	0.0000	0.0000	0
2010/09/30	R206 2011/05/05	7.50	Call	Bond Future	1,526.0000	1,309.0000	(14.220)	0	0	0
2010/09/30	R206 2011/05/05	7.50	Put	Bond Future	610.0000	692.0000	13.443	0	0	0
2010/09/30	R206 2011/05/05	7.55	Call	Bond Future	1,608.0000	1,386.0000	(13.806)	0	0	0
2010/09/30	R206 2011/05/05	7.55	Put	Bond Future	572.0000	649.0000	13.462	0	0	0
2010/09/30	R206 2011/05/05	7.45	Call	Bond Future	1,446.0000	1,237.0000	(14.454)	0	0	0
2010/09/30	R206 2011/05/05	7.45	Put	Bond Future	649.0000	740.0000	14.022	0	0	0
2010/09/30	R207 2010/11/04			Bond Future	7.8240	7.9650	1.802	0.0000	0.0000	800
2010/09/30	R207 2010/11/04	9.25	Call	Bond Future	8,490.0000	7,606.0000	(10.412)	0	0	0
2010/09/30	R207 2010/11/04	9.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/30	R207 2010/11/04	9.30	Call	Bond Future	8,769.0000	7,885.0000	(10.081)	0	0	0
2010/09/30	R207 2010/11/04	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/30	R207 2010/11/04	9.20	Call	Bond Future	8,209.0000	7,326.0000	(10.756)	0	0	0
2010/09/30	R207 2010/11/04	9.20	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/09/30	R207 2010/11/04	9.40	Call	Bond Future	9,325.0000	8,441.0000	(9.480)	0	0	0
2010/09/30	R207 2010/11/04	9.40	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/30	R207 2011/02/03			Bond Future	7.8870	8.0340	1.864	0.0000	0.0000	0
2010/09/30	R207 2011/02/03	8.75	Call	Bond Future	5,534.0000	4,774.0000	(13.733)	0	0	0
2010/09/30	R207 2011/02/03	8.75	Put	Bond Future	397.0000	537.0000	35.264	0	0	0
2010/09/30	R207 2011/02/03	8.80	Call	Bond Future	5,783.0000	5,012.0000	(13.332)	0	0	0
2010/09/30	R207 2011/02/03	8.80	Put	Bond Future	359.0000	489.0000	36.212	0	0	0
2010/09/30	R207 2011/02/03	8.70	Call	Bond Future	5,286.0000	4,538.0000	(14.151)	0	0	0
2010/09/30	R207 2011/02/03	8.70	Put	Bond Future	437.0000	589.0000	34.783	0	0	0
2010/09/30	R207 2011/05/05			Bond Future	7.9550	8.1080	1.923	0.0000	0.0000	0
2010/09/30	R207 2011/05/05	8.50	Call	Bond Future	4,527.0000	3,951.0000	(12.724)	0	0	0
2010/09/30	R207 2011/05/05	8.50	Put	Bond Future	1,319.0000	1,658.0000	25.701	0	0	0
2010/09/30	R207 2011/05/05	8.55	Call	Bond Future	4,738.0000	4,146.0000	(12.495)	0	0	0
2010/09/30	R207 2011/05/05	8.55	Put	Bond Future	1,242.0000	1,565.0000	26.006	0	0	0
2010/09/30	R207 2011/05/05	8.45	Call	Bond Future	4,319.0000	3,760.0000	(12.943)	0	0	0

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2010/09/30	R207 2011/05/05	8.45	Put	Bond Future	1,399.0000	1,755.0000	25.447	0	0	0
2010/09/30	R208 2010/11/04			Bond Future	7.8630	7.9940	1.666	0.0000	0.0000	6,325
2010/09/30	R208 2010/11/04	9.25	Call	Bond Future	8,664.0000	7,799.0000	(9.984)	0	0	0
2010/09/30	R208 2010/11/04	9.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/30	R208 2010/11/04	9.30	Call	Bond Future	8,956.0000	8,090.0000	(9.669)	0	0	0
2010/09/30	R208 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/30	R208 2010/11/04	9.20	Call	Bond Future	8,371.0000	7,506.0000	(10.333)	0	0	0
2010/09/30	R208 2010/11/04	9.20	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/09/30	R208 2011/02/03			Bond Future	7.9230	8.0590	1.717	0.0000	0.0000	0
2010/09/30	R208 2011/02/03	8.75	Call	Bond Future	5,699.0000	4,971.0000	(12.774)	0	0	0
2010/09/30	R208 2011/02/03	8.75	Put	Bond Future	504.0000	657.0000	30.357	0	0	0
2010/09/30	R208 2011/02/03	8.80	Call	Bond Future	5,956.0000	5,217.0000	(12.408)	0	0	0
2010/09/30	R208 2011/02/03	8.80	Put	Bond Future	459.0000	601.0000	30.937	0	0	0
2010/09/30	R208 2011/02/03	8.70	Call	Bond Future	5,444.0000	4,728.0000	(13.152)	0	0	0
2010/09/30	R208 2011/02/03	8.70	Put	Bond Future	552.0000	717.0000	29.891	0	0	0
2010/09/30	R208 2011/05/05			Bond Future	7.9840	8.1250	1.766	0.0000	0.0000	0
2010/09/30	R208 2011/05/05	8.50	Call	Bond Future	4,598.0000	4,040.0000	(12.136)	0	0	0
2010/09/30	R208 2011/05/05	8.50	Put	Bond Future	1,377.0000	1,714.0000	24.473	0	0	0
2010/09/30	R208 2011/05/05	8.55	Call	Bond Future	4,819.0000	4,245.0000	(11.911)	0	0	0
2010/09/30	R208 2011/05/05	8.55	Put	Bond Future	1,294.0000	1,615.0000	24.807	0	0	0
2010/09/30	R208 2011/05/05	8.45	Call	Bond Future	4,381.0000	3,839.0000	(12.372)	0	0	0
2010/09/30	R208 2011/05/05	8.45	Put	Bond Future	1,466.0000	1,819.0000	24.079	0	0	0
2010/09/30	R209 2010/11/04			Bond Future	7.8240	7.9700	1.866	0.0000	0.0000	23,873
2010/09/30	R209 2010/11/04	9.00	Call	Bond Future	10,041.0000	8,695.0000	(13.405)	0	0	0
2010/09/30	R209 2010/11/04	9.00	Put	Bond Future	4.0000	21.0000	425.000	0	0	0
2010/09/30	R209 2010/11/04	9.05	Call	Bond Future	10,422.0000	9,073.0000	(12.944)	0	0	0
2010/09/30	R209 2010/11/04	9.05	Put	Bond Future	2.0000	16.0000	700.000	0	0	0
2010/09/30	R209 2010/11/04	8.95	Call	Bond Future	9,656.0000	8,315.0000	(13.888)	0	0	0
2010/09/30	R209 2010/11/04	8.95	Put	Bond Future	5.0000	27.0000	440.000	0	0	0
2010/09/30	R209 2010/11/04	8.50	Call	Bond Future	6,089.0000	4,873.0000	(19.970)	0	0	0
2010/09/30	R209 2010/11/04	8.50	Put	Bond Future	67.0000	214.0000	219.403	0	0	54
2010/09/30	R209 2010/11/04	8.25	Put	Bond Future	237.0000	579.0000	144.304	0	0	0
2010/09/30	R209 2010/11/04	8.25	Call	Bond Future	4,116.0000	3,095.0000	(24.806)	0	0	54

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2010/09/30	R209 2010/11/04	9.25	Call	Bond Future	11,918.0000	10,560.0000	(11.395)	0	0	0
2010/09/30	R209 2010/11/04	9.25	Put	Bond Future	0.0000	5.0000	100.000	0	0	162
2010/09/30	R209 2010/11/04	7.75	Put	Bond Future	1,726.0000	2,723.0000	57.764	0	0	0
2010/09/30	R209 2010/11/04	7.75	Call	Bond Future	1,022.0000	656.0000	(35.812)	0	0	162
2010/09/30	R209 2011/02/03			Bond Future	7.8610	8.0100	1.895	0.0000	0.0000	0
2010/09/30	R209 2011/02/03	9.00	Call	Bond Future	10,081.0000	8,876.0000	(11.953)	0	0	0
2010/09/30	R209 2011/02/03	9.00	Put	Bond Future	409.0000	582.0000	42.298	0	0	0
2010/09/30	R209 2011/02/03	9.05	Call	Bond Future	10,427.0000	9,210.0000	(11.672)	0	0	0
2010/09/30	R209 2011/02/03	9.05	Put	Bond Future	373.0000	534.0000	43.164	0	0	0
2010/09/30	R209 2011/02/03	8.95	Call	Bond Future	9,734.0000	8,543.0000	(12.235)	0	0	0
2010/09/30	R209 2011/02/03	8.95	Put	Bond Future	447.0000	635.0000	42.058	0	0	0
2010/09/30	R209 2011/05/05			Bond Future	7.8970	8.0500	1.937	0.0000	0.0000	0
2010/09/30	R209 2011/05/05	8.50	Call	Bond Future	7,059.0000	6,148.0000	(12.906)	0	0	0
2010/09/30	R209 2011/05/05	8.50	Put	Bond Future	1,743.0000	2,235.0000	28.227	0	0	0
2010/09/30	R209 2011/05/05	8.55	Call	Bond Future	7,369.0000	6,435.0000	(12.675)	0	0	0
2010/09/30	R209 2011/05/05	8.55	Put	Bond Future	1,637.0000	2,106.0000	28.650	0	0	0
2010/09/30	R209 2011/05/05	8.45	Call	Bond Future	6,752.0000	5,866.0000	(13.122)	0	0	0
2010/09/30	R209 2011/05/05	8.45	Put	Bond Future	1,856.0000	2,373.0000	27.856	0	0	0
2010/09/30	R209 2011/08/04			Bond Future	7.9300	8.0870	1.980	0.0000	0.0000	0
2010/09/30	R209 2011/08/04	8.50	Call	Bond Future	7,934.0000	6,885.0000	(13.222)	0	0	0
2010/09/30	R209 2011/08/04	8.50	Put	Bond Future	2,934.0000	3,312.0000	12.883	0	0	510
2010/09/30	R209 2011/08/04	8.55	Call	Bond Future	8,250.0000	7,176.0000	(13.018)	0	0	0
2010/09/30	R209 2011/08/04	8.55	Put	Bond Future	2,835.0000	3,188.0000	12.451	0	0	0
2010/09/30	R209 2011/08/04	8.45	Call	Bond Future	7,558.0000	6,600.0000	(12.675)	0	0	0
2010/09/30	R209 2011/08/04	8.45	Put	Bond Future	2,977.0000	3,446.0000	15.754	0	0	0
2010/09/30	R209 2011/08/04	10.10	Call	Bond Future	17,465.0000	16,185.0000	(7.329)	0	0	0
2010/09/30	R209 2011/08/04	10.10	Put	Bond Future	774.0000	921.0000	18.992	0	0	510
2010/09/30	R210 2010/11/04			Bond Future	125.7531	125.7670	0.011	0.0000	0.0000	0
2010/09/30	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R210 2010/11/04	3.10	Put	Bond Future	91,300.0000	91,300.0000	0.000	0	0	0
2010/09/30	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R210 2010/11/04	3.15	Put	Bond Future	90,661.0000	90,662.0000	0.001	0	0	0
2010/09/30	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R210 2010/11/04	3.05	Put	Bond Future	91,944.0000	91,944.0000	0.000	0	0	0

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2010/09/30	R211 2010/11/04			Bond Future	102.4268	102.4370	0.010	0.0000	0.0000	0
2010/09/30	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R211 2010/11/04	2.75	Put	Bond Future	95,633.0000	95,634.0000	0.001	0	0	0
2010/09/30	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R211 2010/11/04	2.80	Put	Bond Future	95,352.0000	95,352.0000	0.000	0	0	0
2010/09/30	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R211 2010/11/04	2.70	Put	Bond Future	95,916.0000	95,916.0000	0.000	0	0	0
2010/09/30	R212 2010/11/04			Bond Future	2.6680	2.6670	(0.037)	0.0000	0.0000	1,080
2010/09/30	R212 2010/11/04	3.00	Call	Bond Future	3,159.0000	3,169.0000	0.317	0	0	0
2010/09/30	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R212 2010/11/04	3.05	Call	Bond Future	3,625.0000	3,635.0000	0.276	0	0	0
2010/09/30	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	R212 2010/11/04	2.95	Call	Bond Future	2,691.0000	2,700.0000	0.334	0	0	0
2010/09/30	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/30	TRT1 2010/11/04			Index Future	342.4270	339.6450	(0.812)	0.0000	0.0000	100
2010/09/30	TRT1 2011/02/03			Index Future	347.4770	344.6550	(0.812)	0.0000	0.0000	0
Total										102707.00