



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/10/2010

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
2010/10/11	AL7T 2010/11/04			Index Future	371.4470	371.8610	0.111	0.0000	0.0000	38
2010/10/11	ALBI 2010/11/04			Index Future	342.5520	342.9270	0.109	0.0000	0.0000	1,297
2010/10/11	ALBI 2011/02/03			Index Future	347.7730	348.1520	0.109	0.0000	0.0000	0
2010/10/11	CRD1 2010/11/04			Index Future	150.6520	150.8360	0.122	0.0000	0.0000	2
2010/10/11	CRD1 2011/02/03			Index Future	152.8770	153.0640	0.122	0.0000	0.0000	0
2010/10/11	GOVI 2010/11/04			GOVI	343.1050	343.4870	0.111	0.0000	0.0000	160
2010/10/11	GOVI 2010/11/04	329.00	Call	GOVI	141,050.0000	144,870.0000	2.708	0	0	0
2010/10/11	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/11	GOVI 2010/11/04	329.01	Call	GOVI	140,950.0000	144,770.0000	2.710	0	0	0
2010/10/11	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/11	GOVI 2010/11/04	328.99	Call	GOVI	141,150.0000	144,970.0000	2.706	0	0	0
2010/10/11	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/11	ILBI 2010/11/04			Index Future	398.2210	397.7600	(0.116)	0.0000	0.0000	509
2010/10/11	ILBI 2011/02/03			Index Future	404.2650	403.7980	(0.116)	0.0000	0.0000	0
2010/10/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/11	JBAF 2010/10/20			Jibar Tradeable Future	6.0330	6.0400	0.116	0.0000	0.0000	0
2010/10/11	JBAF 2010/11/17			Jibar Tradeable Future	6.0010	6.0050	0.067	0.0000	0.0000	2,500
2010/10/11	JBAF 2010/12/15			Jibar Tradeable Future	5.9350	5.9430	0.135	0.0000	0.0000	2,500
2010/10/11	JBAF 2011/01/19			Jibar Tradeable Future	5.9130	5.9100	(0.051)	0.0000	0.0000	0
2010/10/11	JBAF 2011/02/16			Jibar Tradeable Future	5.9010	5.8890	(0.203)	0.0000	0.0000	0
2010/10/11	JBAF 2011/03/16			Jibar Tradeable Future	5.8990	5.8800	(0.322)	0.0000	0.0000	5,500
2010/10/11	JBAF 2011/06/15			Jibar Tradeable Future	5.9950	5.9520	(0.717)	0.0000	0.0000	4,500
2010/10/11	JBAF 2011/09/21			Jibar Tradeable Future	6.1980	6.1310	(1.081)	0.0000	0.0000	6,200
2010/10/11	JBAF 2011/12/21			Jibar Tradeable Future	6.3640	6.3060	(0.911)	0.0000	0.0000	5,200
2010/10/11	JBAF 2012/03/20			Jibar Tradeable Future	6.5760	6.5200	(0.852)	0.0000	0.0000	0
2010/10/11	JBAF 2012/06/20			Jibar Tradeable Future	6.8380	6.7730	(0.951)	0.0000	0.0000	0
2010/10/11	JBAF 2012/09/19			Jibar Tradeable Future	6.8910	6.8300	(0.885)	0.0000	0.0000	2,500
2010/10/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/11	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/11	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/11	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/11	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/11	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/11	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/11	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/11	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/11	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/11	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/11	OTH1 2010/11/04			Index Future	339.1970	339.5450	0.103	0.0000	0.0000	3
2010/10/11	OTH1 2011/02/03			Index Future	344.3670	344.7180	0.102	0.0000	0.0000	0
2010/10/11	R157 2010/11/04			Bond Future	7.2990	7.2820	(0.233)	0.0000	0.0000	4,806
2010/10/11	R157 2010/11/04	8.50	Call	Bond Future	5,413.0000	5,492.0000	1.459	0	0	0
2010/10/11	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R157 2010/11/04	8.55	Call	Bond Future	5,632.0000	5,711.0000	1.403	0	0	0
2010/10/11	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R157 2010/11/04	8.45	Call	Bond Future	5,194.0000	5,273.0000	1.521	0	0	0
2010/10/11	R157 2010/11/04	8.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/11	R157 2010/11/04	7.50	Put	Bond Future	248.0000	200.0000	(19.355)	0	0	0
2010/10/11	R157 2010/11/04	7.50	Call	Bond Future	1,175.0000	1,206.0000	2.638	0	0	500
2010/10/11	R157 2011/02/03			Bond Future	7.3840	7.3660	(0.244)	0.0000	0.0000	0
2010/10/11	R157 2011/02/03	7.90	Call	Bond Future	2,731.0000	2,778.0000	1.721	0	0	0
2010/10/11	R157 2011/02/03	7.90	Put	Bond Future	492.0000	460.0000	(6.504)	0	0	0
2010/10/11	R157 2011/02/03	7.95	Call	Bond Future	2,898.0000	2,947.0000	1.691	0	0	0
2010/10/11	R157 2011/02/03	7.95	Put	Bond Future	445.0000	415.0000	(6.742)	0	0	0
2010/10/11	R157 2011/02/03	7.85	Call	Bond Future	2,567.0000	2,611.0000	1.714	0	0	0
2010/10/11	R157 2011/02/03	7.85	Put	Bond Future	543.0000	508.0000	(6.446)	0	0	0
2010/10/11	R157 2011/05/05			Bond Future	7.4710	7.4530	(0.241)	0.0000	0.0000	0
2010/10/11	R157 2011/05/05	7.75	Call	Bond Future	2,278.0000	2,313.0000	1.536	0	0	0
2010/10/11	R157 2011/05/05	7.75	Put	Bond Future	1,127.0000	1,088.0000	(3.461)	0	0	0
2010/10/11	R157 2011/05/05	7.80	Call	Bond Future	2,409.0000	2,445.0000	1.494	0	0	0
2010/10/11	R157 2011/05/05	7.80	Put	Bond Future	1,054.0000	1,015.0000	(3.700)	0	0	0
2010/10/11	R157 2011/05/05	7.70	Call	Bond Future	2,151.0000	2,184.0000	1.534	0	0	0
2010/10/11	R157 2011/05/05	7.70	Put	Bond Future	1,206.0000	1,164.0000	(3.483)	0	0	0
2010/10/11	R157 2011/05/05	7.65	Call	Bond Future	2,027.0000	2,059.0000	1.579	0	0	0
2010/10/11	R157 2011/05/05	7.65	Put	Bond Future	1,287.0000	1,244.0000	(3.341)	0	0	0

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2010/10/11	R186 2010/11/04			Bond Future	8.0510	8.0460	(0.062)	0.0000	0.0000	17,532
2010/10/11	R186 2010/11/04	9.25	Call	Bond Future	11,532.0000	11,582.0000	0.434	0	0	0
2010/10/11	R186 2010/11/04	9.25	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/10/11	R186 2010/11/04	9.30	Call	Bond Future	11,976.0000	12,027.0000	0.426	0	0	0
2010/10/11	R186 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/11	R186 2010/11/04	9.20	Call	Bond Future	11,085.0000	11,135.0000	0.451	0	0	0
2010/10/11	R186 2010/11/04	9.20	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/10/11	R186 2010/11/04	8.75	Put	Bond Future	70.0000	50.0000	(28.571)	0	0	0
2010/10/11	R186 2010/11/04	8.75	Call	Bond Future	6,996.0000	7,027.0000	0.443	0	0	7,900
2010/10/11	R186 2011/02/03			Bond Future	8.1070	8.1020	(0.062)	0.0000	0.0000	0
2010/10/11	R186 2011/02/03	9.00	Call	Bond Future	9,259.0000	9,278.0000	0.205	0	0	0
2010/10/11	R186 2011/02/03	9.00	Put	Bond Future	648.0000	616.0000	(4.938)	0	0	0
2010/10/11	R186 2011/02/03	9.05	Call	Bond Future	9,655.0000	9,676.0000	0.218	0	0	0
2010/10/11	R186 2011/02/03	9.05	Put	Bond Future	589.0000	559.0000	(5.093)	0	0	0
2010/10/11	R186 2011/02/03	8.95	Call	Bond Future	8,865.0000	8,882.0000	0.192	0	0	0
2010/10/11	R186 2011/02/03	8.95	Put	Bond Future	712.0000	678.0000	(4.775)	0	0	0
2010/10/11	R186 2011/02/03	7.75	Put	Bond Future	5,225.0000	5,156.0000	(1.321)	0	0	0
2010/10/11	R186 2011/02/03	7.75	Call	Bond Future	1,512.0000	1,494.0000	(1.190)	0	0	3,000
2010/10/11	R186 2011/05/05			Bond Future	8.1660	8.1600	(0.073)	0.0000	0.0000	0
2010/10/11	R186 2011/05/05	8.75	Call	Bond Future	7,859.0000	7,873.0000	0.178	0	0	0
2010/10/11	R186 2011/05/05	8.75	Put	Bond Future	2,215.0000	2,169.0000	(2.077)	0	0	0
2010/10/11	R186 2011/05/05	8.80	Call	Bond Future	8,197.0000	8,213.0000	0.195	0	0	0
2010/10/11	R186 2011/05/05	8.80	Put	Bond Future	2,088.0000	2,044.0000	(2.107)	0	0	0
2010/10/11	R186 2011/05/05	8.70	Call	Bond Future	7,524.0000	7,537.0000	0.173	0	0	0
2010/10/11	R186 2011/05/05	8.70	Put	Bond Future	2,348.0000	2,301.0000	(2.002)	0	0	0
2010/10/11	R189 2010/11/04			Bond Future	209.6500	209.6663	0.008	0.0000	0.0000	0
2010/10/11	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R189 2010/11/04	1.75	Put	Bond Future	104,533.0000	104,534.0000	0.001	0	0	0
2010/10/11	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R189 2010/11/04	1.80	Put	Bond Future	104,409.0000	104,410.0000	0.001	0	0	0
2010/10/11	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R189 2010/11/04	1.70	Put	Bond Future	104,657.0000	104,658.0000	0.001	0	0	0
2010/10/11	R197 2010/11/04			Bond Future	230.2208	230.2459	0.011	0.0000	0.0000	0

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2010/10/11	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R197 2010/11/04	3.05	Put	Bond Future	124,013.0000	124,013.0000	0.000	0	0	0
2010/10/11	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R197 2010/11/04	3.10	Put	Bond Future	123,397.0000	123,397.0000	0.000	0	0	0
2010/10/11	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R197 2010/11/04	3.00	Put	Bond Future	124,633.0000	124,633.0000	0.000	0	0	0
2010/10/11	R201 2010/11/04			Bond Future	7.1610	7.1300	(0.433)	0.0000	0.0000	1,262
2010/10/11	R201 2010/11/04	8.50	Call	Bond Future	4,727.0000	4,840.0000	2.391	0	0	0
2010/10/11	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R201 2010/11/04	8.55	Call	Bond Future	4,899.0000	5,011.0000	2.286	0	0	0
2010/10/11	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R201 2010/11/04	8.45	Call	Bond Future	4,556.0000	4,668.0000	2.458	0	0	0
2010/10/11	R201 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/11	R201 2010/11/04	7.50	Call	Bond Future	1,321.0000	1,403.0000	6.207	0	0	0
2010/10/11	R201 2010/11/04	7.50	Put	Bond Future	99.0000	68.0000	(31.313)	0	0	140
2010/10/11	R201 2010/11/04	7.25	Put	Bond Future	328.0000	261.0000	(20.427)	0	0	0
2010/10/11	R201 2010/11/04	7.25	Call	Bond Future	651.0000	696.0000	6.912	0	0	140
2010/10/11	R201 2010/11/04	8.00	Call	Bond Future	2,997.0000	3,108.0000	3.704	0	0	0
2010/10/11	R201 2010/11/04	8.00	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	420
2010/10/11	R201 2010/11/04	6.75	Put	Bond Future	1,554.0000	1,442.0000	(7.207)	0	0	0
2010/10/11	R201 2010/11/04	6.75	Call	Bond Future	49.0000	49.0000	0.000	0	0	420
2010/10/11	R201 2011/02/03			Bond Future	7.2380	7.2040	(0.470)	0.0000	0.0000	0
2010/10/11	R201 2011/02/03	8.00	Call	Bond Future	2,785.0000	2,876.0000	3.268	0	0	0
2010/10/11	R201 2011/02/03	8.00	Put	Bond Future	216.0000	190.0000	(12.037)	0	0	0
2010/10/11	R201 2011/02/03	8.05	Call	Bond Future	2,928.0000	3,022.0000	3.210	0	0	0
2010/10/11	R201 2011/02/03	8.05	Put	Bond Future	193.0000	170.0000	(11.917)	0	0	0
2010/10/11	R201 2011/02/03	7.95	Call	Bond Future	2,644.0000	2,733.0000	3.366	0	0	0
2010/10/11	R201 2011/02/03	7.95	Put	Bond Future	241.0000	213.0000	(11.618)	0	0	0
2010/10/11	R201 2011/05/05			Bond Future	7.3250	7.2880	(0.505)	0.0000	0.0000	0
2010/10/11	R201 2011/05/05	7.75	Call	Bond Future	2,065.0000	2,137.0000	3.487	0	0	0
2010/10/11	R201 2011/05/05	7.75	Put	Bond Future	710.0000	663.0000	(6.620)	0	0	0
2010/10/11	R201 2011/05/05	7.80	Call	Bond Future	2,176.0000	2,250.0000	3.401	0	0	0
2010/10/11	R201 2011/05/05	7.80	Put	Bond Future	663.0000	618.0000	(6.787)	0	0	0
2010/10/11	R201 2011/05/05	7.70	Call	Bond Future	1,956.0000	2,026.0000	3.579	0	0	0

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2010/10/11	R201 2011/05/05	7.70	Put	Bond Future	759.0000	710.0000	(6.456)	0	0	0
2010/10/11	R202 2010/11/04			Bond Future	168.5842	168.6025	0.011	0.0000	0.0000	0
2010/10/11	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R202 2010/11/04	3.05	Put	Bond Future	104,617.0000	104,617.0000	0.000	0	0	0
2010/10/11	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R202 2010/11/04	3.10	Put	Bond Future	103,764.0000	103,764.0000	0.000	0	0	0
2010/10/11	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R202 2010/11/04	3.00	Put	Bond Future	105,480.0000	105,480.0000	0.000	0	0	0
2010/10/11	R203 2010/11/04			Bond Future	7.8040	7.7830	(0.269)	0.0000	0.0000	1,918
2010/10/11	R203 2010/11/04	9.25	Call	Bond Future	7,326.0000	7,437.0000	1.515	0	0	0
2010/10/11	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R203 2010/11/04	9.30	Call	Bond Future	7,567.0000	7,678.0000	1.467	0	0	0
2010/10/11	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R203 2010/11/04	9.20	Call	Bond Future	7,083.0000	7,195.0000	1.581	0	0	0
2010/10/11	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R203 2011/02/03			Bond Future	7.8880	7.8660	(0.279)	0.0000	0.0000	0
2010/10/11	R203 2011/02/03	8.50	Call	Bond Future	3,636.0000	3,709.0000	2.008	0	0	0
2010/10/11	R203 2011/02/03	8.50	Put	Bond Future	558.0000	518.0000	(7.168)	0	0	0
2010/10/11	R203 2011/02/03	8.55	Call	Bond Future	3,834.0000	3,908.0000	1.930	0	0	0
2010/10/11	R203 2011/02/03	8.55	Put	Bond Future	510.0000	471.0000	(7.647)	0	0	0
2010/10/11	R203 2011/02/03	8.45	Call	Bond Future	3,443.0000	3,513.0000	2.033	0	0	0
2010/10/11	R203 2011/02/03	8.45	Put	Bond Future	612.0000	569.0000	(7.026)	0	0	0
2010/10/11	R203 2011/05/05			Bond Future	7.9740	7.9510	(0.288)	0.0000	0.0000	0
2010/10/11	R203 2011/05/05	8.25	Call	Bond Future	2,782.0000	2,839.0000	2.049	0	0	0
2010/10/11	R203 2011/05/05	8.25	Put	Bond Future	1,427.0000	1,370.0000	(3.994)	0	0	0
2010/10/11	R203 2011/05/05	8.30	Call	Bond Future	2,940.0000	2,999.0000	2.007	0	0	0
2010/10/11	R203 2011/05/05	8.30	Put	Bond Future	1,342.0000	1,287.0000	(4.098)	0	0	0
2010/10/11	R203 2011/05/05	8.20	Call	Bond Future	2,629.0000	2,683.0000	2.054	0	0	0
2010/10/11	R203 2011/05/05	8.20	Put	Bond Future	1,518.0000	1,458.0000	(3.953)	0	0	0
2010/10/11	R204 2010/11/04			Bond Future	7.8910	7.8810	(0.127)	0.0000	0.0000	2,242
2010/10/11	R204 2010/11/04	9.25	Call	Bond Future	7,672.0000	7,732.0000	0.782	0	0	0
2010/10/11	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R204 2010/11/04	9.30	Call	Bond Future	7,940.0000	7,999.0000	0.743	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
2010/10/11	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R204 2010/11/04	9.20	Call	Bond Future	7,404.0000	7,463.0000	0.797	0	0	0
2010/10/11	R204 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/11	R204 2010/11/04	9.00	Call	Bond Future	6,320.0000	6,378.0000	0.918	0	0	0
2010/10/11	R204 2010/11/04	9.00	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2010/10/11	R204 2011/02/03			Bond Future	7.9660	7.9550	(0.138)	0.0000	0.0000	0
2010/10/11	R204 2011/02/03	8.50	Call	Bond Future	3,743.0000	3,772.0000	0.775	0	0	0
2010/10/11	R204 2011/02/03	8.50	Put	Bond Future	720.0000	686.0000	(4.722)	0	0	0
2010/10/11	R204 2011/02/03	8.55	Call	Bond Future	3,958.0000	3,988.0000	0.758	0	0	0
2010/10/11	R204 2011/02/03	8.55	Put	Bond Future	658.0000	624.0000	(5.167)	0	0	0
2010/10/11	R204 2011/02/03	8.45	Call	Bond Future	3,533.0000	3,560.0000	0.764	0	0	0
2010/10/11	R204 2011/02/03	8.45	Put	Bond Future	788.0000	752.0000	(4.569)	0	0	0
2010/10/11	R204 2011/05/05			Bond Future	8.0460	8.0340	(0.149)	0.0000	0.0000	0
2010/10/11	R204 2011/05/05	8.50	Call	Bond Future	3,885.0000	3,915.0000	0.772	0	0	0
2010/10/11	R204 2011/05/05	8.50	Put	Bond Future	1,381.0000	1,343.0000	(2.752)	0	0	0
2010/10/11	R204 2011/05/05	8.55	Call	Bond Future	4,075.0000	4,106.0000	0.761	0	0	0
2010/10/11	R204 2011/05/05	8.55	Put	Bond Future	1,300.0000	1,263.0000	(2.846)	0	0	0
2010/10/11	R204 2011/05/05	8.45	Call	Bond Future	3,699.0000	3,727.0000	0.757	0	0	0
2010/10/11	R204 2011/05/05	8.45	Put	Bond Future	1,467.0000	1,427.0000	(2.727)	0	0	0
2010/10/11	R206 2010/11/04			Bond Future	6.9900	6.9690	(0.300)	0.0000	0.0000	0
2010/10/11	R206 2010/11/04	8.50	Call	Bond Future	4,174.0000	4,233.0000	1.414	0	0	0
2010/10/11	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R206 2010/11/04	8.55	Call	Bond Future	4,308.0000	4,368.0000	1.393	0	0	0
2010/10/11	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R206 2010/11/04	8.45	Call	Bond Future	4,039.0000	4,099.0000	1.486	0	0	0
2010/10/11	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R206 2010/11/04	7.25	Call	Bond Future	830.0000	866.0000	4.337	0	0	150
2010/10/11	R206 2010/11/04	7.25	Put	Bond Future	96.0000	72.0000	(25.000)	0	0	150
2010/10/11	R206 2010/11/04	8.00	Call	Bond Future	2,816.0000	2,875.0000	2.095	0	0	0
2010/10/11	R206 2010/11/04	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	450
2010/10/11	R206 2010/11/04	6.75	Put	Bond Future	779.0000	718.0000	(7.831)	0	0	0
2010/10/11	R206 2010/11/04	6.75	Call	Bond Future	95.0000	94.0000	(1.053)	0	0	450
2010/10/11	R206 2011/02/03			Bond Future	7.0670	7.0440	(0.325)	0.0000	0.0000	0
2010/10/11	R206 2011/02/03	8.00	Call	Bond Future	2,506.0000	2,557.0000	2.035	0	0	0

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2010/10/11	R206 2011/02/03	8.00	Put	Bond Future	91.0000	81.0000	(10.989)	0	0	0
2010/10/11	R206 2011/02/03	8.05	Call	Bond Future	2,621.0000	2,673.0000	1.984	0	0	0
2010/10/11	R206 2011/02/03	8.05	Put	Bond Future	78.0000	70.0000	(10.256)	0	0	0
2010/10/11	R206 2011/02/03	7.95	Call	Bond Future	2,391.0000	2,440.0000	2.049	0	0	0
2010/10/11	R206 2011/02/03	7.95	Put	Bond Future	103.0000	92.0000	(10.680)	0	0	0
2010/10/11	R206 2011/05/05			Bond Future	7.1650	7.1390	(0.363)	0.0000	0.0000	0
2010/10/11	R206 2011/05/05	7.50	Call	Bond Future	1,409.0000	1,443.0000	2.413	0	0	0
2010/10/11	R206 2011/05/05	7.50	Put	Bond Future	604.0000	575.0000	(4.801)	0	0	0
2010/10/11	R206 2011/05/05	7.55	Call	Bond Future	1,489.0000	1,524.0000	2.351	0	0	0
2010/10/11	R206 2011/05/05	7.55	Put	Bond Future	564.0000	536.0000	(4.965)	0	0	0
2010/10/11	R206 2011/05/05	7.45	Call	Bond Future	1,333.0000	1,365.0000	2.401	0	0	0
2010/10/11	R206 2011/05/05	7.45	Put	Bond Future	647.0000	617.0000	(4.637)	0	0	0
2010/10/11	R207 2010/11/04			Bond Future	7.9900	7.9790	(0.138)	0.0000	0.0000	800
2010/10/11	R207 2010/11/04	9.25	Call	Bond Future	7,449.0000	7,517.0000	0.913	0	0	0
2010/10/11	R207 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/11	R207 2010/11/04	9.30	Call	Bond Future	7,728.0000	7,797.0000	0.893	0	0	0
2010/10/11	R207 2010/11/04	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/11	R207 2010/11/04	9.20	Call	Bond Future	7,168.0000	7,236.0000	0.949	0	0	0
2010/10/11	R207 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/11	R207 2010/11/04	9.40	Call	Bond Future	8,284.0000	8,353.0000	0.833	0	0	0
2010/10/11	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R207 2011/02/03			Bond Future	8.0600	8.0480	(0.149)	0.0000	0.0000	0
2010/10/11	R207 2011/02/03	8.75	Call	Bond Future	4,601.0000	4,644.0000	0.935	0	0	0
2010/10/11	R207 2011/02/03	8.75	Put	Bond Future	523.0000	493.0000	(5.736)	0	0	0
2010/10/11	R207 2011/02/03	8.80	Call	Bond Future	4,839.0000	4,883.0000	0.909	0	0	0
2010/10/11	R207 2011/02/03	8.80	Put	Bond Future	474.0000	445.0000	(6.118)	0	0	0
2010/10/11	R207 2011/02/03	8.70	Call	Bond Future	4,367.0000	4,407.0000	0.916	0	0	0
2010/10/11	R207 2011/02/03	8.70	Put	Bond Future	577.0000	544.0000	(5.719)	0	0	0
2010/10/11	R207 2011/05/05			Bond Future	8.1360	8.1240	(0.147)	0.0000	0.0000	0
2010/10/11	R207 2011/05/05	8.50	Call	Bond Future	3,797.0000	3,825.0000	0.737	0	0	0
2010/10/11	R207 2011/05/05	8.50	Put	Bond Future	1,670.0000	1,627.0000	(2.575)	0	0	0
2010/10/11	R207 2011/05/05	8.55	Call	Bond Future	3,990.0000	4,019.0000	0.727	0	0	0
2010/10/11	R207 2011/05/05	8.55	Put	Bond Future	1,575.0000	1,533.0000	(2.667)	0	0	0
2010/10/11	R207 2011/05/05	8.45	Call	Bond Future	3,609.0000	3,635.0000	0.720	0	0	0

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2010/10/11	R207 2011/05/05	8.45	Put	Bond Future	1,770.0000	1,725.0000	(2.542)	0	0	0
2010/10/11	R208 2010/11/04			Bond Future	8.0190	8.0080	(0.137)	0.0000	0.0000	6,325
2010/10/11	R208 2010/11/04	9.25	Call	Bond Future	7,633.0000	7,705.0000	0.943	0	0	0
2010/10/11	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R208 2010/11/04	9.30	Call	Bond Future	7,925.0000	7,997.0000	0.909	0	0	0
2010/10/11	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R208 2010/11/04	9.20	Call	Bond Future	7,340.0000	7,412.0000	0.981	0	0	0
2010/10/11	R208 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/11	R208 2011/02/03			Bond Future	8.0850	8.0740	(0.136)	0.0000	0.0000	0
2010/10/11	R208 2011/02/03	8.75	Call	Bond Future	4,787.0000	4,824.0000	0.773	0	0	0
2010/10/11	R208 2011/02/03	8.75	Put	Bond Future	640.0000	606.0000	(5.313)	0	0	0
2010/10/11	R208 2011/02/03	8.80	Call	Bond Future	5,032.0000	5,071.0000	0.775	0	0	0
2010/10/11	R208 2011/02/03	8.80	Put	Bond Future	583.0000	552.0000	(5.317)	0	0	0
2010/10/11	R208 2011/02/03	8.70	Call	Bond Future	4,545.0000	4,580.0000	0.770	0	0	0
2010/10/11	R208 2011/02/03	8.70	Put	Bond Future	701.0000	666.0000	(4.993)	0	0	0
2010/10/11	R208 2011/05/05			Bond Future	8.1530	8.1410	(0.147)	0.0000	0.0000	0
2010/10/11	R208 2011/05/05	8.50	Call	Bond Future	3,878.0000	3,908.0000	0.774	0	0	0
2010/10/11	R208 2011/05/05	8.50	Put	Bond Future	1,728.0000	1,683.0000	(2.604)	0	0	0
2010/10/11	R208 2011/05/05	8.55	Call	Bond Future	4,081.0000	4,113.0000	0.784	0	0	0
2010/10/11	R208 2011/05/05	8.55	Put	Bond Future	1,627.0000	1,583.0000	(2.704)	0	0	0
2010/10/11	R208 2011/05/05	8.45	Call	Bond Future	3,680.0000	3,708.0000	0.761	0	0	0
2010/10/11	R208 2011/05/05	8.45	Put	Bond Future	1,836.0000	1,788.0000	(2.614)	0	0	0
2010/10/11	R209 2010/11/04			Bond Future	8.0470	8.0420	(0.062)	0.0000	0.0000	23,873
2010/10/11	R209 2010/11/04	9.00	Call	Bond Future	7,983.0000	8,023.0000	0.501	0	0	0
2010/10/11	R209 2010/11/04	9.00	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	0
2010/10/11	R209 2010/11/04	9.05	Call	Bond Future	8,362.0000	8,403.0000	0.490	0	0	0
2010/10/11	R209 2010/11/04	9.05	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	0
2010/10/11	R209 2010/11/04	8.95	Call	Bond Future	7,601.0000	7,640.0000	0.513	0	0	0
2010/10/11	R209 2010/11/04	8.95	Put	Bond Future	17.0000	11.0000	(35.294)	0	0	0
2010/10/11	R209 2010/11/04	8.50	Call	Bond Future	4,156.0000	4,159.0000	0.072	0	0	0
2010/10/11	R209 2010/11/04	8.50	Put	Bond Future	201.0000	159.0000	(20.896)	0	0	54
2010/10/11	R209 2010/11/04	8.25	Put	Bond Future	612.0000	535.0000	(12.582)	0	0	0
2010/10/11	R209 2010/11/04	8.25	Call	Bond Future	2,424.0000	2,392.0000	(1.320)	0	0	54

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2010/10/11	R209 2010/11/04	9.25	Call	Bond Future	9,853.0000	9,897.0000	0.447	0	0	0
2010/10/11	R209 2010/11/04	9.25	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	162
2010/10/11	R209 2010/11/04	7.75	Put	Bond Future	3,116.0000	3,029.0000	(2.792)	0	0	0
2010/10/11	R209 2010/11/04	7.75	Call	Bond Future	344.0000	303.0000	(11.919)	0	0	162
2010/10/11	R209 2011/02/03			Bond Future	8.0890	8.0840	(0.062)	0.0000	0.0000	0
2010/10/11	R209 2011/02/03	9.00	Call	Bond Future	8,202.0000	8,217.0000	0.183	0	0	0
2010/10/11	R209 2011/02/03	9.00	Put	Bond Future	624.0000	594.0000	(4.808)	0	0	0
2010/10/11	R209 2011/02/03	9.05	Call	Bond Future	8,530.0000	8,547.0000	0.199	0	0	0
2010/10/11	R209 2011/02/03	9.05	Put	Bond Future	570.0000	542.0000	(4.912)	0	0	0
2010/10/11	R209 2011/02/03	8.95	Call	Bond Future	7,874.0000	7,887.0000	0.165	0	0	0
2010/10/11	R209 2011/02/03	8.95	Put	Bond Future	682.0000	650.0000	(4.692)	0	0	0
2010/10/11	R209 2011/05/05			Bond Future	8.1320	8.1260	(0.074)	0.0000	0.0000	0
2010/10/11	R209 2011/05/05	8.50	Call	Bond Future	5,591.0000	5,600.0000	0.161	0	0	0
2010/10/11	R209 2011/05/05	8.50	Put	Bond Future	2,414.0000	2,370.0000	(1.823)	0	0	0
2010/10/11	R209 2011/05/05	8.55	Call	Bond Future	5,867.0000	5,878.0000	0.187	0	0	0
2010/10/11	R209 2011/05/05	8.55	Put	Bond Future	2,274.0000	2,232.0000	(1.847)	0	0	0
2010/10/11	R209 2011/05/05	8.45	Call	Bond Future	5,319.0000	5,327.0000	0.150	0	0	0
2010/10/11	R209 2011/05/05	8.45	Put	Bond Future	2,562.0000	2,516.0000	(1.795)	0	0	0
2010/10/11	R209 2011/08/04			Bond Future	8.1710	8.1660	(0.061)	0.0000	0.0000	0
2010/10/11	R209 2011/08/04	8.50	Call	Bond Future	6,351.0000	6,355.0000	0.063	0	0	0
2010/10/11	R209 2011/08/04	8.50	Put	Bond Future	3,526.0000	3,486.0000	(1.134)	0	0	0
2010/10/11	R209 2011/08/04	8.55	Call	Bond Future	6,632.0000	6,637.0000	0.075	0	0	0
2010/10/11	R209 2011/08/04	8.55	Put	Bond Future	3,392.0000	3,352.0000	(1.179)	0	0	0
2010/10/11	R209 2011/08/04	8.45	Call	Bond Future	6,075.0000	6,078.0000	0.049	0	0	0
2010/10/11	R209 2011/08/04	8.45	Put	Bond Future	3,669.0000	3,628.0000	(1.117)	0	0	0
2010/10/11	R209 2011/08/04	10.10	Call	Bond Future	15,487.0000	15,511.0000	0.155	0	0	0
2010/10/11	R209 2011/08/04	10.10	Put	Bond Future	971.0000	950.0000	(2.163)	0	0	0
2010/10/11	R210 2010/11/04			Bond Future	125.8752	124.8402	(0.822)	0.0000	0.0000	0
2010/10/11	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R210 2010/11/04	3.10	Put	Bond Future	91,302.0000	91,285.0000	(0.019)	0	0	0
2010/10/11	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R210 2010/11/04	3.15	Put	Bond Future	90,663.0000	90,646.0000	(0.019)	0	0	0
2010/10/11	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R210 2010/11/04	3.05	Put	Bond Future	91,946.0000	91,929.0000	(0.018)	0	0	0

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2010/10/11	R211 2010/11/04			Bond Future	102.1675	102.1781	0.010	0.0000	0.0000	0
2010/10/11	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R211 2010/11/04	2.75	Put	Bond Future	95,621.0000	95,621.0000	0.000	0	0	0
2010/10/11	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R211 2010/11/04	2.80	Put	Bond Future	95,339.0000	95,340.0000	0.001	0	0	0
2010/10/11	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R211 2010/11/04	2.70	Put	Bond Future	95,903.0000	95,904.0000	0.001	0	0	0
2010/10/11	R212 2010/11/04			Bond Future	2.5910	2.5700	(0.810)	0.0000	0.0000	1,080
2010/10/11	R212 2010/11/04	3.00	Call	Bond Future	3,908.0000	4,114.0000	5.271	0	0	0
2010/10/11	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R212 2010/11/04	3.05	Call	Bond Future	4,374.0000	4,580.0000	4.710	0	0	0
2010/10/11	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	R212 2010/11/04	2.95	Call	Bond Future	3,440.0000	3,645.0000	5.959	0	0	0
2010/10/11	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/11	TRT1 2010/11/04			Index Future	339.0820	339.4910	0.121	0.0000	0.0000	100
2010/10/11	TRT1 2011/02/03			Index Future	344.0900	344.5060	0.121	0.0000	0.0000	0
Total										104999.00