



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/10/2010

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
2010/10/12	AL7T 2010/11/04			Index Future	371.8610	372.4610	0.161	0.0000	0.0000	38
2010/10/12	ALBI 2010/11/04			Index Future	342.9270	343.2880	0.105	0.0000	0.0000	1,303
2010/10/12	ALBI 2011/02/03			Index Future	348.1520	348.5180	0.105	0.0000	0.0000	0
2010/10/12	CRD1 2010/11/04			Index Future	150.8360	150.9280	0.061	0.0000	0.0000	2
2010/10/12	CRD1 2011/02/03			Index Future	153.0640	153.1570	0.061	0.0000	0.0000	0
2010/10/12	GOVI 2010/11/04			GOVI	343.4870	343.8430	0.104	0.0000	0.0000	160
2010/10/12	GOVI 2010/11/04	329.00	Call	GOVI	144,870.0000	148,430.0000	2.457	0	0	0
2010/10/12	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/12	GOVI 2010/11/04	329.01	Call	GOVI	144,770.0000	148,330.0000	2.459	0	0	0
2010/10/12	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/12	GOVI 2010/11/04	328.99	Call	GOVI	144,970.0000	148,530.0000	2.456	0	0	0
2010/10/12	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/12	ILBI 2010/11/04			Index Future	397.7600	396.9290	(0.209)	0.0000	0.0000	509
2010/10/12	ILBI 2011/02/03			Index Future	403.7980	403.0790	(0.178)	0.0000	0.0000	0
2010/10/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/12	JBAF 2010/10/20			Jibar Tradeable Future	6.0400	6.0170	(0.381)	0.0000	0.0000	0
2010/10/12	JBAF 2010/11/17			Jibar Tradeable Future	6.0050	5.9720	(0.550)	0.0000	0.0000	2,500
2010/10/12	JBAF 2010/12/15			Jibar Tradeable Future	5.9430	5.8890	(0.909)	0.0000	0.0000	2,500
2010/10/12	JBAF 2011/01/19			Jibar Tradeable Future	5.9100	5.8530	(0.964)	0.0000	0.0000	0
2010/10/12	JBAF 2011/02/16			Jibar Tradeable Future	5.8890	5.8410	(0.815)	0.0000	0.0000	0
2010/10/12	JBAF 2011/03/16			Jibar Tradeable Future	5.8800	5.8360	(0.748)	0.0000	0.0000	5,500
2010/10/12	JBAF 2011/06/15			Jibar Tradeable Future	5.9520	5.8840	(1.142)	0.0000	0.0000	4,500
2010/10/12	JBAF 2011/09/21			Jibar Tradeable Future	6.1310	6.0640	(1.093)	0.0000	0.0000	6,200
2010/10/12	JBAF 2011/12/21			Jibar Tradeable Future	6.3060	6.2440	(0.983)	0.0000	0.0000	5,200
2010/10/12	JBAF 2012/03/20			Jibar Tradeable Future	6.5200	6.4590	(0.936)	0.0000	0.0000	0
2010/10/12	JBAF 2012/06/20			Jibar Tradeable Future	6.7730	6.7060	(0.989)	0.0000	0.0000	0
2010/10/12	JBAF 2012/09/19			Jibar Tradeable Future	6.8300	6.7950	(0.512)	0.0000	0.0000	2,500
2010/10/12	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/12	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/12	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/12	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/12	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/12	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/12	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/12	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/12	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/12	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/12	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/12	OTH1 2010/11/04			Index Future	339.5450	339.9320	0.114	0.0000	0.0000	3
2010/10/12	OTH1 2011/02/03			Index Future	344.7180	345.1100	0.114	0.0000	0.0000	0
2010/10/12	R157 2010/11/04			Bond Future	7.2820	7.2610	(0.288)	0.0000	0.0000	4,806
2010/10/12	R157 2010/11/04	8.50	Call	Bond Future	5,492.0000	5,589.0000	1.766	0	0	0
2010/10/12	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R157 2010/11/04	8.55	Call	Bond Future	5,711.0000	5,808.0000	1.698	0	0	0
2010/10/12	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R157 2010/11/04	8.45	Call	Bond Future	5,273.0000	5,370.0000	1.840	0	0	0
2010/10/12	R157 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/12	R157 2010/11/04	7.50	Put	Bond Future	200.0000	169.0000	(15.500)	0	0	0
2010/10/12	R157 2010/11/04	7.50	Call	Bond Future	1,206.0000	1,273.0000	5.556	0	0	500
2010/10/12	R157 2011/02/03			Bond Future	7.3660	7.3440	(0.299)	0.0000	0.0000	0
2010/10/12	R157 2011/02/03	7.90	Call	Bond Future	2,778.0000	2,848.0000	2.520	0	0	0
2010/10/12	R157 2011/02/03	7.90	Put	Bond Future	460.0000	433.0000	(5.870)	0	0	0
2010/10/12	R157 2011/02/03	7.95	Call	Bond Future	2,947.0000	3,019.0000	2.443	0	0	0
2010/10/12	R157 2011/02/03	7.95	Put	Bond Future	415.0000	390.0000	(6.024)	0	0	0
2010/10/12	R157 2011/02/03	7.85	Call	Bond Future	2,611.0000	2,680.0000	2.643	0	0	0
2010/10/12	R157 2011/02/03	7.85	Put	Bond Future	508.0000	480.0000	(5.512)	0	0	0
2010/10/12	R157 2011/05/05			Bond Future	7.4530	7.4280	(0.335)	0.0000	0.0000	0
2010/10/12	R157 2011/05/05	7.75	Call	Bond Future	2,313.0000	2,375.0000	2.681	0	0	0
2010/10/12	R157 2011/05/05	7.75	Put	Bond Future	1,088.0000	1,046.0000	(3.860)	0	0	0
2010/10/12	R157 2011/05/05	7.80	Call	Bond Future	2,445.0000	2,509.0000	2.618	0	0	0
2010/10/12	R157 2011/05/05	7.80	Put	Bond Future	1,015.0000	975.0000	(3.941)	0	0	0
2010/10/12	R157 2011/05/05	7.70	Call	Bond Future	2,184.0000	2,244.0000	2.747	0	0	0
2010/10/12	R157 2011/05/05	7.70	Put	Bond Future	1,164.0000	1,120.0000	(3.780)	0	0	0
2010/10/12	R157 2011/05/05	7.65	Call	Bond Future	2,059.0000	2,117.0000	2.817	0	0	0
2010/10/12	R157 2011/05/05	7.65	Put	Bond Future	1,244.0000	1,199.0000	(3.617)	0	0	0

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2010/10/12	R186 2010/11/04			Bond Future	8.0460	8.0400	(0.075)	0.0000	0.0000	17,532
2010/10/12	R186 2010/11/04	9.25	Call	Bond Future	11,582.0000	11,644.0000	0.535	0	0	0
2010/10/12	R186 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/12	R186 2010/11/04	9.30	Call	Bond Future	12,027.0000	12,089.0000	0.516	0	0	0
2010/10/12	R186 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/12	R186 2010/11/04	9.20	Call	Bond Future	11,135.0000	11,197.0000	0.557	0	0	0
2010/10/12	R186 2010/11/04	9.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/12	R186 2010/11/04	8.75	Put	Bond Future	50.0000	42.0000	(16.000)	0	0	0
2010/10/12	R186 2010/11/04	8.75	Call	Bond Future	7,027.0000	7,081.0000	0.768	0	0	7,900
2010/10/12	R186 2011/02/03			Bond Future	8.1020	8.0960	(0.074)	0.0000	0.0000	0
2010/10/12	R186 2011/02/03	9.00	Call	Bond Future	9,278.0000	9,322.0000	0.474	0	0	0
2010/10/12	R186 2011/02/03	9.00	Put	Bond Future	616.0000	599.0000	(2.760)	0	0	0
2010/10/12	R186 2011/02/03	9.05	Call	Bond Future	9,676.0000	9,721.0000	0.465	0	0	0
2010/10/12	R186 2011/02/03	9.05	Put	Bond Future	559.0000	543.0000	(2.862)	0	0	0
2010/10/12	R186 2011/02/03	8.95	Call	Bond Future	8,882.0000	8,926.0000	0.495	0	0	0
2010/10/12	R186 2011/02/03	8.95	Put	Bond Future	678.0000	661.0000	(2.507)	0	0	0
2010/10/12	R186 2011/02/03	7.75	Put	Bond Future	5,156.0000	5,104.0000	(1.009)	0	0	0
2010/10/12	R186 2011/02/03	7.75	Call	Bond Future	1,494.0000	1,503.0000	0.602	0	0	3,000
2010/10/12	R186 2011/05/05			Bond Future	8.1600	8.1540	(0.074)	0.0000	0.0000	0
2010/10/12	R186 2011/05/05	8.75	Call	Bond Future	7,873.0000	7,906.0000	0.419	0	0	0
2010/10/12	R186 2011/05/05	8.75	Put	Bond Future	2,169.0000	2,142.0000	(1.245)	0	0	0
2010/10/12	R186 2011/05/05	8.80	Call	Bond Future	8,213.0000	8,247.0000	0.414	0	0	0
2010/10/12	R186 2011/05/05	8.80	Put	Bond Future	2,044.0000	2,018.0000	(1.272)	0	0	0
2010/10/12	R186 2011/05/05	8.70	Call	Bond Future	7,537.0000	7,570.0000	0.438	0	0	0
2010/10/12	R186 2011/05/05	8.70	Put	Bond Future	2,301.0000	2,274.0000	(1.173)	0	0	0
2010/10/12	R189 2010/11/04			Bond Future	209.6663	209.6827	0.008	0.0000	0.0000	0
2010/10/12	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R189 2010/11/04	1.75	Put	Bond Future	104,534.0000	104,534.0000	0.000	0	0	0
2010/10/12	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R189 2010/11/04	1.80	Put	Bond Future	104,410.0000	104,411.0000	0.001	0	0	0
2010/10/12	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R189 2010/11/04	1.70	Put	Bond Future	104,658.0000	104,659.0000	0.001	0	0	0
2010/10/12	R197 2010/11/04			Bond Future	230.2459	230.3835	0.060	0.0000	0.0000	0

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2010/10/12	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R197 2010/11/04	3.05	Put	Bond Future	124,013.0000	124,015.0000	0.002	0	0	0
2010/10/12	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R197 2010/11/04	3.10	Put	Bond Future	123,397.0000	123,398.0000	0.001	0	0	0
2010/10/12	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R197 2010/11/04	3.00	Put	Bond Future	124,633.0000	124,635.0000	0.002	0	0	0
2010/10/12	R201 2010/11/04			Bond Future	7.1300	7.1090	(0.295)	0.0000	0.0000	1,262
2010/10/12	R201 2010/11/04	8.50	Call	Bond Future	4,840.0000	4,916.0000	1.570	0	0	0
2010/10/12	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R201 2010/11/04	8.55	Call	Bond Future	5,011.0000	5,088.0000	1.537	0	0	0
2010/10/12	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R201 2010/11/04	8.45	Call	Bond Future	4,668.0000	4,744.0000	1.628	0	0	0
2010/10/12	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R201 2010/11/04	7.50	Call	Bond Future	1,403.0000	1,466.0000	4.490	0	0	0
2010/10/12	R201 2010/11/04	7.50	Put	Bond Future	68.0000	55.0000	(19.118)	0	0	140
2010/10/12	R201 2010/11/04	7.25	Put	Bond Future	261.0000	227.0000	(13.027)	0	0	0
2010/10/12	R201 2010/11/04	7.25	Call	Bond Future	696.0000	739.0000	6.178	0	0	140
2010/10/12	R201 2010/11/04	8.00	Call	Bond Future	3,108.0000	3,183.0000	2.413	0	0	0
2010/10/12	R201 2010/11/04	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	420
2010/10/12	R201 2010/11/04	6.75	Put	Bond Future	1,442.0000	1,369.0000	(5.062)	0	0	0
2010/10/12	R201 2010/11/04	6.75	Call	Bond Future	49.0000	53.0000	8.163	0	0	420
2010/10/12	R201 2011/02/03			Bond Future	7.2040	7.1810	(0.319)	0.0000	0.0000	0
2010/10/12	R201 2011/02/03	8.00	Call	Bond Future	2,876.0000	2,942.0000	2.295	0	0	0
2010/10/12	R201 2011/02/03	8.00	Put	Bond Future	190.0000	177.0000	(6.842)	0	0	0
2010/10/12	R201 2011/02/03	8.05	Call	Bond Future	3,022.0000	3,088.0000	2.184	0	0	0
2010/10/12	R201 2011/02/03	8.05	Put	Bond Future	170.0000	157.0000	(7.647)	0	0	0
2010/10/12	R201 2011/02/03	7.95	Call	Bond Future	2,733.0000	2,797.0000	2.342	0	0	0
2010/10/12	R201 2011/02/03	7.95	Put	Bond Future	213.0000	199.0000	(6.573)	0	0	0
2010/10/12	R201 2011/05/05			Bond Future	7.2880	7.2640	(0.329)	0.0000	0.0000	0
2010/10/12	R201 2011/05/05	7.75	Call	Bond Future	2,137.0000	2,187.0000	2.340	0	0	0
2010/10/12	R201 2011/05/05	7.75	Put	Bond Future	663.0000	636.0000	(4.072)	0	0	0
2010/10/12	R201 2011/05/05	7.80	Call	Bond Future	2,250.0000	2,302.0000	2.311	0	0	0
2010/10/12	R201 2011/05/05	7.80	Put	Bond Future	618.0000	593.0000	(4.045)	0	0	0
2010/10/12	R201 2011/05/05	7.70	Call	Bond Future	2,026.0000	2,075.0000	2.419	0	0	0

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2010/10/12	R201 2011/05/05	7.70	Put	Bond Future	710.0000	682.0000	(3.944)	0	0	0
2010/10/12	R202 2010/11/04			Bond Future	168.6025	168.6208	0.011	0.0000	0.0000	0
2010/10/12	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R202 2010/11/04	3.05	Put	Bond Future	104,617.0000	104,618.0000	0.001	0	0	0
2010/10/12	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R202 2010/11/04	3.10	Put	Bond Future	103,764.0000	103,764.0000	0.000	0	0	0
2010/10/12	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R202 2010/11/04	3.00	Put	Bond Future	105,480.0000	105,480.0000	0.000	0	0	0
2010/10/12	R203 2010/11/04			Bond Future	7.7830	7.7620	(0.270)	0.0000	0.0000	1,918
2010/10/12	R203 2010/11/04	9.25	Call	Bond Future	7,437.0000	7,549.0000	1.506	0	0	0
2010/10/12	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R203 2010/11/04	9.30	Call	Bond Future	7,678.0000	7,790.0000	1.459	0	0	0
2010/10/12	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R203 2010/11/04	9.20	Call	Bond Future	7,195.0000	7,307.0000	1.557	0	0	0
2010/10/12	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R203 2011/02/03			Bond Future	7.8660	7.8440	(0.280)	0.0000	0.0000	0
2010/10/12	R203 2011/02/03	8.50	Call	Bond Future	3,709.0000	3,793.0000	2.265	0	0	0
2010/10/12	R203 2011/02/03	8.50	Put	Bond Future	518.0000	489.0000	(5.598)	0	0	0
2010/10/12	R203 2011/02/03	8.55	Call	Bond Future	3,908.0000	3,994.0000	2.201	0	0	0
2010/10/12	R203 2011/02/03	8.55	Put	Bond Future	471.0000	444.0000	(5.732)	0	0	0
2010/10/12	R203 2011/02/03	8.45	Call	Bond Future	3,513.0000	3,595.0000	2.334	0	0	0
2010/10/12	R203 2011/02/03	8.45	Put	Bond Future	569.0000	538.0000	(5.448)	0	0	0
2010/10/12	R203 2011/05/05			Bond Future	7.9510	7.9270	(0.302)	0.0000	0.0000	0
2010/10/12	R203 2011/05/05	8.25	Call	Bond Future	2,839.0000	2,909.0000	2.466	0	0	0
2010/10/12	R203 2011/05/05	8.25	Put	Bond Future	1,370.0000	1,321.0000	(3.577)	0	0	0
2010/10/12	R203 2011/05/05	8.30	Call	Bond Future	2,999.0000	3,071.0000	2.401	0	0	0
2010/10/12	R203 2011/05/05	8.30	Put	Bond Future	1,287.0000	1,240.0000	(3.652)	0	0	0
2010/10/12	R203 2011/05/05	8.20	Call	Bond Future	2,683.0000	2,751.0000	2.534	0	0	0
2010/10/12	R203 2011/05/05	8.20	Put	Bond Future	1,458.0000	1,407.0000	(3.498)	0	0	0
2010/10/12	R204 2010/11/04			Bond Future	7.8810	7.8700	(0.140)	0.0000	0.0000	2,242
2010/10/12	R204 2010/11/04	9.25	Call	Bond Future	7,732.0000	7,797.0000	0.841	0	0	0
2010/10/12	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R204 2010/11/04	9.30	Call	Bond Future	7,999.0000	8,065.0000	0.825	0	0	0

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2010/10/12	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R204 2010/11/04	9.20	Call	Bond Future	7,463.0000	7,528.0000	0.871	0	0	0
2010/10/12	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R204 2010/11/04	9.00	Call	Bond Future	6,378.0000	6,444.0000	1.035	0	0	0
2010/10/12	R204 2010/11/04	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/12	R204 2011/02/03			Bond Future	7.9550	7.9430	(0.151)	0.0000	0.0000	0
2010/10/12	R204 2011/02/03	8.50	Call	Bond Future	3,772.0000	3,819.0000	1.246	0	0	0
2010/10/12	R204 2011/02/03	8.50	Put	Bond Future	686.0000	663.0000	(3.353)	0	0	0
2010/10/12	R204 2011/02/03	8.55	Call	Bond Future	3,988.0000	4,036.0000	1.204	0	0	0
2010/10/12	R204 2011/02/03	8.55	Put	Bond Future	624.0000	603.0000	(3.365)	0	0	0
2010/10/12	R204 2011/02/03	8.45	Call	Bond Future	3,560.0000	3,605.0000	1.264	0	0	0
2010/10/12	R204 2011/02/03	8.45	Put	Bond Future	752.0000	727.0000	(3.324)	0	0	0
2010/10/12	R204 2011/05/05			Bond Future	8.0340	8.0220	(0.149)	0.0000	0.0000	0
2010/10/12	R204 2011/05/05	8.50	Call	Bond Future	3,915.0000	3,955.0000	1.022	0	0	0
2010/10/12	R204 2011/05/05	8.50	Put	Bond Future	1,343.0000	1,316.0000	(2.010)	0	0	0
2010/10/12	R204 2011/05/05	8.55	Call	Bond Future	4,106.0000	4,147.0000	0.999	0	0	0
2010/10/12	R204 2011/05/05	8.55	Put	Bond Future	1,263.0000	1,237.0000	(2.059)	0	0	0
2010/10/12	R204 2011/05/05	8.45	Call	Bond Future	3,727.0000	3,766.0000	1.046	0	0	0
2010/10/12	R204 2011/05/05	8.45	Put	Bond Future	1,427.0000	1,399.0000	(1.962)	0	0	0
2010/10/12	R206 2010/11/04			Bond Future	6.9690	6.9380	(0.445)	0.0000	0.0000	0
2010/10/12	R206 2010/11/04	8.50	Call	Bond Future	4,233.0000	4,321.0000	2.079	0	0	0
2010/10/12	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R206 2010/11/04	8.55	Call	Bond Future	4,368.0000	4,456.0000	2.015	0	0	0
2010/10/12	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R206 2010/11/04	8.45	Call	Bond Future	4,099.0000	4,187.0000	2.147	0	0	0
2010/10/12	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R206 2010/11/04	7.25	Call	Bond Future	866.0000	936.0000	8.083	0	0	150
2010/10/12	R206 2010/11/04	7.25	Put	Bond Future	72.0000	54.0000	(25.000)	0	0	150
2010/10/12	R206 2010/11/04	8.00	Call	Bond Future	2,875.0000	2,963.0000	3.061	0	0	0
2010/10/12	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/12	R206 2010/11/04	6.75	Put	Bond Future	718.0000	645.0000	(10.167)	0	0	0
2010/10/12	R206 2010/11/04	6.75	Call	Bond Future	94.0000	109.0000	15.957	0	0	450
2010/10/12	R206 2011/02/03			Bond Future	7.0440	7.0100	(0.483)	0.0000	0.0000	0
2010/10/12	R206 2011/02/03	8.00	Call	Bond Future	2,557.0000	2,637.0000	3.129	0	0	0

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2010/10/12	R206 2011/02/03	8.00	Put	Bond Future	81.0000	72.0000	(11.111)	0	0	0
2010/10/12	R206 2011/02/03	8.05	Call	Bond Future	2,673.0000	2,754.0000	3.030	0	0	0
2010/10/12	R206 2011/02/03	8.05	Put	Bond Future	70.0000	62.0000	(11.429)	0	0	0
2010/10/12	R206 2011/02/03	7.95	Call	Bond Future	2,440.0000	2,520.0000	3.279	0	0	0
2010/10/12	R206 2011/02/03	7.95	Put	Bond Future	92.0000	83.0000	(9.783)	0	0	0
2010/10/12	R206 2011/05/05			Bond Future	7.1390	7.1010	(0.532)	0.0000	0.0000	0
2010/10/12	R206 2011/05/05	7.50	Call	Bond Future	1,443.0000	1,501.0000	4.019	0	0	0
2010/10/12	R206 2011/05/05	7.50	Put	Bond Future	575.0000	541.0000	(5.913)	0	0	0
2010/10/12	R206 2011/05/05	7.55	Call	Bond Future	1,524.0000	1,584.0000	3.937	0	0	0
2010/10/12	R206 2011/05/05	7.55	Put	Bond Future	536.0000	505.0000	(5.784)	0	0	0
2010/10/12	R206 2011/05/05	7.45	Call	Bond Future	1,365.0000	1,422.0000	4.176	0	0	0
2010/10/12	R206 2011/05/05	7.45	Put	Bond Future	617.0000	582.0000	(5.673)	0	0	0
2010/10/12	R207 2010/11/04			Bond Future	7.9790	7.9480	(0.389)	0.0000	0.0000	800
2010/10/12	R207 2010/11/04	9.25	Call	Bond Future	7,517.0000	7,710.0000	2.568	0	0	0
2010/10/12	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R207 2010/11/04	9.30	Call	Bond Future	7,797.0000	7,990.0000	2.475	0	0	0
2010/10/12	R207 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/12	R207 2010/11/04	9.20	Call	Bond Future	7,236.0000	7,429.0000	2.667	0	0	0
2010/10/12	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R207 2010/11/04	9.40	Call	Bond Future	8,353.0000	8,546.0000	2.311	0	0	0
2010/10/12	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R207 2011/02/03			Bond Future	8.0480	8.0160	(0.398)	0.0000	0.0000	0
2010/10/12	R207 2011/02/03	8.75	Call	Bond Future	4,644.0000	4,799.0000	3.338	0	0	0
2010/10/12	R207 2011/02/03	8.75	Put	Bond Future	493.0000	453.0000	(8.114)	0	0	0
2010/10/12	R207 2011/02/03	8.80	Call	Bond Future	4,883.0000	5,041.0000	3.236	0	0	0
2010/10/12	R207 2011/02/03	8.80	Put	Bond Future	445.0000	408.0000	(8.315)	0	0	0
2010/10/12	R207 2011/02/03	8.70	Call	Bond Future	4,407.0000	4,559.0000	3.449	0	0	0
2010/10/12	R207 2011/02/03	8.70	Put	Bond Future	544.0000	501.0000	(7.904)	0	0	0
2010/10/12	R207 2011/05/05			Bond Future	8.1240	8.0910	(0.406)	0.0000	0.0000	0
2010/10/12	R207 2011/05/05	8.50	Call	Bond Future	3,825.0000	3,947.0000	3.190	0	0	0
2010/10/12	R207 2011/05/05	8.50	Put	Bond Future	1,627.0000	1,552.0000	(4.610)	0	0	0
2010/10/12	R207 2011/05/05	8.55	Call	Bond Future	4,019.0000	4,144.0000	3.110	0	0	0
2010/10/12	R207 2011/05/05	8.55	Put	Bond Future	1,533.0000	1,462.0000	(4.631)	0	0	0
2010/10/12	R207 2011/05/05	8.45	Call	Bond Future	3,635.0000	3,754.0000	3.274	0	0	0

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2010/10/12	R207 2011/05/05	8.45	Put	Bond Future	1,725.0000	1,648.0000	(4.464)	0	0	0
2010/10/12	R208 2010/11/04			Bond Future	8.0080	7.9770	(0.387)	0.0000	0.0000	6,325
2010/10/12	R208 2010/11/04	9.25	Call	Bond Future	7,705.0000	7,909.0000	2.648	0	0	0
2010/10/12	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R208 2010/11/04	9.30	Call	Bond Future	7,997.0000	8,201.0000	2.551	0	0	0
2010/10/12	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R208 2010/11/04	9.20	Call	Bond Future	7,412.0000	7,615.0000	2.739	0	0	0
2010/10/12	R208 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/12	R208 2011/02/03			Bond Future	8.0740	8.0410	(0.409)	0.0000	0.0000	0
2010/10/12	R208 2011/02/03	8.75	Call	Bond Future	4,824.0000	4,989.0000	3.420	0	0	0
2010/10/12	R208 2011/02/03	8.75	Put	Bond Future	606.0000	559.0000	(7.756)	0	0	0
2010/10/12	R208 2011/02/03	8.80	Call	Bond Future	5,071.0000	5,240.0000	3.333	0	0	0
2010/10/12	R208 2011/02/03	8.80	Put	Bond Future	552.0000	508.0000	(7.971)	0	0	0
2010/10/12	R208 2011/02/03	8.70	Call	Bond Future	4,580.0000	4,741.0000	3.515	0	0	0
2010/10/12	R208 2011/02/03	8.70	Put	Bond Future	666.0000	614.0000	(7.808)	0	0	0
2010/10/12	R208 2011/05/05			Bond Future	8.1410	8.1080	(0.405)	0.0000	0.0000	0
2010/10/12	R208 2011/05/05	8.50	Call	Bond Future	3,908.0000	4,038.0000	3.327	0	0	0
2010/10/12	R208 2011/05/05	8.50	Put	Bond Future	1,683.0000	1,605.0000	(4.635)	0	0	0
2010/10/12	R208 2011/05/05	8.55	Call	Bond Future	4,113.0000	4,246.0000	3.234	0	0	0
2010/10/12	R208 2011/05/05	8.55	Put	Bond Future	1,583.0000	1,508.0000	(4.738)	0	0	0
2010/10/12	R208 2011/05/05	8.45	Call	Bond Future	3,708.0000	3,834.0000	3.398	0	0	0
2010/10/12	R208 2011/05/05	8.45	Put	Bond Future	1,788.0000	1,706.0000	(4.586)	0	0	0
2010/10/12	R209 2010/11/04			Bond Future	8.0420	8.0310	(0.137)	0.0000	0.0000	23,873
2010/10/12	R209 2010/11/04	9.00	Call	Bond Future	8,023.0000	8,121.0000	1.221	0	0	0
2010/10/12	R209 2010/11/04	9.00	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2010/10/12	R209 2010/11/04	9.05	Call	Bond Future	8,403.0000	8,502.0000	1.178	0	0	0
2010/10/12	R209 2010/11/04	9.05	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/10/12	R209 2010/11/04	8.95	Call	Bond Future	7,640.0000	7,738.0000	1.283	0	0	0
2010/10/12	R209 2010/11/04	8.95	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	0
2010/10/12	R209 2010/11/04	8.50	Call	Bond Future	4,159.0000	4,238.0000	1.899	0	0	0
2010/10/12	R209 2010/11/04	8.50	Put	Bond Future	159.0000	138.0000	(13.208)	0	0	54
2010/10/12	R209 2010/11/04	8.25	Put	Bond Future	535.0000	487.0000	(8.972)	0	0	0
2010/10/12	R209 2010/11/04	8.25	Call	Bond Future	2,392.0000	2,444.0000	2.174	0	0	54

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2010/10/12	R209 2010/11/04	9.25	Call	Bond Future	9,897.0000	9,997.0000	1.010	0	0	0
2010/10/12	R209 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	162
2010/10/12	R209 2010/11/04	7.75	Put	Bond Future	3,029.0000	2,931.0000	(3.235)	0	0	0
2010/10/12	R209 2010/11/04	7.75	Call	Bond Future	303.0000	305.0000	0.660	0	0	162
2010/10/12	R209 2011/02/03			Bond Future	8.0840	8.0730	(0.136)	0.0000	0.0000	0
2010/10/12	R209 2011/02/03	9.00	Call	Bond Future	8,217.0000	8,295.0000	0.949	0	0	0
2010/10/12	R209 2011/02/03	9.00	Put	Bond Future	594.0000	573.0000	(3.535)	0	0	0
2010/10/12	R209 2011/02/03	9.05	Call	Bond Future	8,547.0000	8,627.0000	0.936	0	0	0
2010/10/12	R209 2011/02/03	9.05	Put	Bond Future	542.0000	523.0000	(3.506)	0	0	0
2010/10/12	R209 2011/02/03	8.95	Call	Bond Future	7,887.0000	7,964.0000	0.976	0	0	0
2010/10/12	R209 2011/02/03	8.95	Put	Bond Future	650.0000	628.0000	(3.385)	0	0	0
2010/10/12	R209 2011/05/05			Bond Future	8.1260	8.1150	(0.135)	0.0000	0.0000	0
2010/10/12	R209 2011/05/05	8.50	Call	Bond Future	5,600.0000	5,656.0000	1.000	0	0	0
2010/10/12	R209 2011/05/05	8.50	Put	Bond Future	2,370.0000	2,327.0000	(1.814)	0	0	0
2010/10/12	R209 2011/05/05	8.55	Call	Bond Future	5,878.0000	5,935.0000	0.970	0	0	0
2010/10/12	R209 2011/05/05	8.55	Put	Bond Future	2,232.0000	2,190.0000	(1.882)	0	0	0
2010/10/12	R209 2011/05/05	8.45	Call	Bond Future	5,327.0000	5,381.0000	1.014	0	0	0
2010/10/12	R209 2011/05/05	8.45	Put	Bond Future	2,516.0000	2,472.0000	(1.749)	0	0	0
2010/10/12	R209 2011/08/04			Bond Future	8.1660	8.1540	(0.147)	0.0000	0.0000	0
2010/10/12	R209 2011/08/04	8.50	Call	Bond Future	6,355.0000	6,414.0000	0.928	0	0	0
2010/10/12	R209 2011/08/04	8.50	Put	Bond Future	3,486.0000	3,439.0000	(1.348)	0	0	0
2010/10/12	R209 2011/08/04	8.55	Call	Bond Future	6,637.0000	6,697.0000	0.904	0	0	0
2010/10/12	R209 2011/08/04	8.55	Put	Bond Future	3,352.0000	3,306.0000	(1.372)	0	0	0
2010/10/12	R209 2011/08/04	8.45	Call	Bond Future	6,078.0000	6,136.0000	0.954	0	0	0
2010/10/12	R209 2011/08/04	8.45	Put	Bond Future	3,628.0000	3,580.0000	(1.323)	0	0	0
2010/10/12	R209 2011/08/04	10.10	Call	Bond Future	15,511.0000	15,599.0000	0.567	0	0	0
2010/10/12	R209 2011/08/04	10.10	Put	Bond Future	950.0000	932.0000	(1.895)	0	0	0
2010/10/12	R210 2010/11/04			Bond Future	124.8402	124.8538	0.011	0.0000	0.0000	0
2010/10/12	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R210 2010/11/04	3.10	Put	Bond Future	91,285.0000	91,285.0000	0.000	0	0	0
2010/10/12	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R210 2010/11/04	3.15	Put	Bond Future	90,646.0000	90,646.0000	0.000	0	0	0
2010/10/12	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R210 2010/11/04	3.05	Put	Bond Future	91,929.0000	91,929.0000	0.000	0	0	0

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2010/10/12	R211 2010/11/04			Bond Future	102.1781	102.2477	0.068	0.0000	0.0000	0
2010/10/12	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R211 2010/11/04	2.75	Put	Bond Future	95,621.0000	95,625.0000	0.004	0	0	0
2010/10/12	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R211 2010/11/04	2.80	Put	Bond Future	95,340.0000	95,343.0000	0.003	0	0	0
2010/10/12	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R211 2010/11/04	2.70	Put	Bond Future	95,904.0000	95,907.0000	0.003	0	0	0
2010/10/12	R212 2010/11/04			Bond Future	2.5700	2.5690	(0.039)	0.0000	0.0000	1,080
2010/10/12	R212 2010/11/04	3.00	Call	Bond Future	4,114.0000	4,124.0000	0.243	0	0	0
2010/10/12	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R212 2010/11/04	3.05	Call	Bond Future	4,580.0000	4,589.0000	0.197	0	0	0
2010/10/12	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	R212 2010/11/04	2.95	Call	Bond Future	3,645.0000	3,655.0000	0.274	0	0	0
2010/10/12	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/12	TRT1 2010/11/04			Index Future	339.4910	339.8160	0.096	0.0000	0.0000	100
2010/10/12	TRT1 2011/02/03			Index Future	344.5060	344.8360	0.096	0.0000	0.0000	0
Total										105005.00