



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/10/2010

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
2010/10/27	AL7T 2010/11/04			Index Future	372.3860	371.8870	(0.134)	0.0000	0.0000	38
2010/10/27	ALBI 2010/11/04			Index Future	343.2920	342.6740	(0.180)	0.0000	0.0000	1,303
2010/10/27	ALBI 2011/02/03			Index Future	348.5140	347.8860	(0.180)	0.0000	0.0000	0
2010/10/27	CRD1 2010/11/04			Index Future	151.2760	151.2040	(0.048)	0.0000	0.0000	2
2010/10/27	CRD1 2011/02/03			Index Future	153.5160	153.4440	(0.047)	0.0000	0.0000	0
2010/10/27	GOVI 2010/11/04			GOVI	343.8880	343.3250	(0.164)	0.0000	0.0000	166
2010/10/27	GOVI 2010/11/04	329.00	Call	GOVI	148,880.0000	143,250.0000	(3.782)	0	0	0
2010/10/27	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/27	GOVI 2010/11/04	329.01	Call	GOVI	148,780.0000	143,150.0000	(3.784)	0	0	0
2010/10/27	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/27	GOVI 2010/11/04	328.99	Call	GOVI	148,980.0000	143,350.0000	(3.779)	0	0	0
2010/10/27	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/27	GOVI 2011/02/03			GOVI	343.8880	348.5470	1.355	0.0000	0.0000	10
2010/10/27	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	55,470.0000	100.000	0	0	0
2010/10/27	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/27	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	55,370.0000	100.000	0	0	0
2010/10/27	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/27	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	55,570.0000	100.000	0	0	0
2010/10/27	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/27	ILBI 2010/11/04			Index Future	391.7590	391.6980	(0.016)	0.0000	0.0000	511
2010/10/27	ILBI 2011/02/03			Index Future	397.8200	397.7580	(0.016)	0.0000	0.0000	0

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2010/10/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/10/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/27	JBAF 2010/11/17			Jibar Tradeable Future	5.8800	5.8800	0.000	0.0000	0.0000	2,500
2010/10/27	JBAF 2010/12/15			Jibar Tradeable Future	5.8400	5.8100	(0.514)	0.0000	0.0000	2,500
2010/10/27	JBAF 2011/01/19			Jibar Tradeable Future	5.7700	5.7300	(0.693)	0.0000	0.0000	0
2010/10/27	JBAF 2011/02/16			Jibar Tradeable Future	5.7200	5.6800	(0.699)	0.0000	0.0000	0
2010/10/27	JBAF 2011/03/16			Jibar Tradeable Future	5.7100	5.6700	(0.701)	0.0000	0.0000	5,500
2010/10/27	JBAF 2011/04/20			Jibar Tradeable Future	5.6900	5.6600	(0.527)	0.0000	0.0000	0
2010/10/27	JBAF 2011/06/15			Jibar Tradeable Future	5.7200	5.6800	(0.699)	0.0000	0.0000	4,500
2010/10/27	JBAF 2011/09/21			Jibar Tradeable Future	5.8600	5.7900	(1.195)	0.0000	0.0000	13,700
2010/10/27	JBAF 2011/12/21			Jibar Tradeable Future	6.0500	5.9800	(1.157)	0.0000	0.0000	5,200
2010/10/27	JBAF 2012/03/20			Jibar Tradeable Future	6.2700	6.2200	(0.797)	0.0000	0.0000	0
2010/10/27	JBAF 2012/06/20			Jibar Tradeable Future	6.5200	6.4600	(0.920)	0.0000	0.0000	0
2010/10/27	JBAF 2012/09/19			Jibar Tradeable Future	6.6900	6.6500	(0.598)	0.0000	0.0000	40,000
2010/10/27	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/27	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/27	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/27	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/27	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/27	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/27	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/27	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/27	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2010/10/27	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/27	OTH1 2010/11/04			Index Future	339.7050	338.7910	(0.269)	0.0000	0.0000	3
2010/10/27	OTH1 2011/02/03			Index Future	344.8720	343.9440	(0.269)	0.0000	0.0000	0
2010/10/27	R157 2010/11/04			Bond Future	7.2090	7.2070	(0.028)	0.0000	0.0000	3,626
2010/10/27	R157 2010/11/04	8.50	Call	Bond Future	5,831.0000	5,840.0000	0.154	0	0	0
2010/10/27	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R157 2010/11/04	8.55	Call	Bond Future	6,050.0000	6,059.0000	0.149	0	0	0
2010/10/27	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R157 2010/11/04	8.45	Call	Bond Future	5,612.0000	5,621.0000	0.160	0	0	0
2010/10/27	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R157 2010/11/04	7.50	Put	Bond Future	22.0000	17.0000	(22.727)	0	0	0
2010/10/27	R157 2010/11/04	7.50	Call	Bond Future	1,368.0000	1,372.0000	0.292	0	0	500
2010/10/27	R157 2011/02/03			Bond Future	7.2880	7.2860	(0.027)	0.0000	0.0000	3,694
2010/10/27	R157 2011/02/03	7.90	Call	Bond Future	2,984.0000	2,987.0000	0.101	0	0	0
2010/10/27	R157 2011/02/03	7.90	Put	Bond Future	323.0000	317.0000	(1.858)	0	0	0
2010/10/27	R157 2011/02/03	7.95	Call	Bond Future	3,162.0000	3,166.0000	0.127	0	0	0
2010/10/27	R157 2011/02/03	7.95	Put	Bond Future	287.0000	282.0000	(1.742)	0	0	0
2010/10/27	R157 2011/02/03	7.85	Call	Bond Future	2,808.0000	2,811.0000	0.107	0	0	0
2010/10/27	R157 2011/02/03	7.85	Put	Bond Future	361.0000	356.0000	(1.385)	0	0	0
2010/10/27	R157 2011/05/05			Bond Future	7.3710	7.3680	(0.041)	0.0000	0.0000	0
2010/10/27	R157 2011/05/05	7.75	Call	Bond Future	2,476.0000	2,480.0000	0.162	0	0	0
2010/10/27	R157 2011/05/05	7.75	Put	Bond Future	910.0000	901.0000	(0.989)	0	0	0
2010/10/27	R157 2011/05/05	7.80	Call	Bond Future	2,615.0000	2,620.0000	0.191	0	0	0
2010/10/27	R157 2011/05/05	7.80	Put	Bond Future	844.0000	836.0000	(0.948)	0	0	0
2010/10/27	R157 2011/05/05	7.70	Call	Bond Future	2,339.0000	2,344.0000	0.214	0	0	0
2010/10/27	R157 2011/05/05	7.70	Put	Bond Future	978.0000	970.0000	(0.818)	0	0	0
2010/10/27	R157 2011/05/05	7.65	Call	Bond Future	2,207.0000	2,211.0000	0.181	0	0	0
2010/10/27	R157 2011/05/05	7.65	Put	Bond Future	1,051.0000	1,043.0000	(0.761)	0	0	0
2010/10/27	R186 2010/11/04			Bond Future	8.0620	8.1050	0.533	0.0000	0.0000	17,511
2010/10/27	R186 2010/11/04	9.25	Call	Bond Future	11,416.0000	10,973.0000	(3.881)	0	0	0
2010/10/27	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R186 2010/11/04	9.30	Call	Bond Future	11,861.0000	11,418.0000	(3.735)	0	0	0
2010/10/27	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/27	R186 2010/11/04	9.20	Call	Bond Future	10,968.0000	10,525.0000	(4.039)	0	0	0
2010/10/27	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R186 2010/11/04	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/27	R186 2010/11/04	8.75	Call	Bond Future	6,813.0000	6,370.0000	(6.502)	0	0	7,900
2010/10/27	R186 2011/02/03			Bond Future	8.1180	8.1630	0.554	0.0000	0.0000	20,231
2010/10/27	R186 2011/02/03	9.00	Call	Bond Future	9,013.0000	8,609.0000	(4.482)	0	0	0
2010/10/27	R186 2011/02/03	9.00	Put	Bond Future	514.0000	566.0000	10.117	0	0	0
2010/10/27	R186 2011/02/03	9.05	Call	Bond Future	9,416.0000	9,007.0000	(4.344)	0	0	0
2010/10/27	R186 2011/02/03	9.05	Put	Bond Future	462.0000	509.0000	10.173	0	0	0
2010/10/27	R186 2011/02/03	8.95	Call	Bond Future	8,613.0000	8,214.0000	(4.633)	0	0	0
2010/10/27	R186 2011/02/03	8.95	Put	Bond Future	572.0000	629.0000	9.965	0	0	0
2010/10/27	R186 2011/02/03	7.75	Put	Bond Future	5,094.0000	5,406.0000	6.125	0	0	0
2010/10/27	R186 2011/02/03	7.75	Call	Bond Future	1,269.0000	1,125.0000	(11.348)	0	0	3,000
2010/10/27	R186 2011/05/05			Bond Future	8.1780	8.2240	0.562	0.0000	0.0000	0
2010/10/27	R186 2011/05/05	8.75	Call	Bond Future	7,600.0000	7,267.0000	(4.382)	0	0	0
2010/10/27	R186 2011/05/05	8.75	Put	Bond Future	2,076.0000	2,202.0000	6.069	0	0	0
2010/10/27	R186 2011/05/05	8.80	Call	Bond Future	7,940.0000	7,601.0000	(4.270)	0	0	0
2010/10/27	R186 2011/05/05	8.80	Put	Bond Future	1,951.0000	2,070.0000	6.099	0	0	0
2010/10/27	R186 2011/05/05	8.70	Call	Bond Future	7,265.0000	6,938.0000	(4.501)	0	0	0
2010/10/27	R186 2011/05/05	8.70	Put	Bond Future	2,209.0000	2,340.0000	5.930	0	0	0
2010/10/27	R186 2011/05/05	8.00	Put	Bond Future	5,025.0000	5,273.0000	4.935	0	0	0
2010/10/27	R186 2011/05/05	8.00	Call	Bond Future	3,227.0000	3,017.0000	(6.508)	0	0	3,000
2010/10/27	R189 2010/11/04			Bond Future	209.6722	209.7214	0.023	0.0000	0.0000	0
2010/10/27	R189 2010/11/04	1.75	Call	Bond Future	207,922.0000	207,971.0000	0.024	0	0	0
2010/10/27	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R189 2010/11/04	1.80	Call	Bond Future	207,872.0000	207,921.0000	0.024	0	0	0
2010/10/27	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R189 2010/11/04	1.70	Call	Bond Future	207,972.0000	208,021.0000	0.024	0	0	0
2010/10/27	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R197 2010/11/04			Bond Future	226.4022	226.4788	0.034	0.0000	0.0000	0
2010/10/27	R197 2010/11/04	3.05	Call	Bond Future	223,352.0000	223,429.0000	0.034	0	0	0
2010/10/27	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R197 2010/11/04	3.10	Call	Bond Future	223,302.0000	223,379.0000	0.034	0	0	0

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2010/10/27	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R197 2010/11/04	3.00	Call	Bond Future	223,402.0000	223,479.0000	0.034	0	0	0
2010/10/27	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R201 2010/11/04			Bond Future	7.0120	6.9900	(0.314)	0.0000	0.0000	1,169
2010/10/27	R201 2010/11/04	8.50	Call	Bond Future	5,270.0000	5,350.0000	1.518	0	0	0
2010/10/27	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R201 2010/11/04	8.55	Call	Bond Future	5,441.0000	5,522.0000	1.489	0	0	0
2010/10/27	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R201 2010/11/04	8.45	Call	Bond Future	5,098.0000	5,179.0000	1.589	0	0	0
2010/10/27	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R201 2010/11/04	7.50	Call	Bond Future	1,766.0000	1,846.0000	4.530	0	0	0
2010/10/27	R201 2010/11/04	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	140
2010/10/27	R201 2010/11/04	7.25	Put	Bond Future	34.0000	20.0000	(41.176)	0	0	0
2010/10/27	R201 2010/11/04	7.25	Call	Bond Future	899.0000	966.0000	7.453	0	0	140
2010/10/27	R201 2010/11/04	8.00	Call	Bond Future	3,536.0000	3,616.0000	2.262	0	0	0
2010/10/27	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/27	R201 2010/11/04	6.75	Put	Bond Future	984.0000	904.0000	(8.130)	0	0	0
2010/10/27	R201 2010/11/04	6.75	Call	Bond Future	21.0000	22.0000	4.762	0	0	420
2010/10/27	R201 2011/02/03			Bond Future	7.0780	7.0550	(0.325)	0.0000	0.0000	319
2010/10/27	R201 2011/02/03	8.00	Call	Bond Future	3,224.0000	3,295.0000	2.202	0	0	0
2010/10/27	R201 2011/02/03	8.00	Put	Bond Future	105.0000	97.0000	(7.619)	0	0	0
2010/10/27	R201 2011/02/03	8.05	Call	Bond Future	3,377.0000	3,448.0000	2.102	0	0	0
2010/10/27	R201 2011/02/03	8.05	Put	Bond Future	92.0000	84.0000	(8.696)	0	0	0
2010/10/27	R201 2011/02/03	7.95	Call	Bond Future	3,073.0000	3,142.0000	2.245	0	0	0
2010/10/27	R201 2011/02/03	7.95	Put	Bond Future	120.0000	110.0000	(8.333)	0	0	0
2010/10/27	R201 2011/05/05			Bond Future	7.1550	7.1290	(0.363)	0.0000	0.0000	0
2010/10/27	R201 2011/05/05	7.75	Call	Bond Future	2,401.0000	2,461.0000	2.499	0	0	0
2010/10/27	R201 2011/05/05	7.75	Put	Bond Future	498.0000	474.0000	(4.819)	0	0	0
2010/10/27	R201 2011/05/05	7.80	Call	Bond Future	2,523.0000	2,584.0000	2.418	0	0	0
2010/10/27	R201 2011/05/05	7.80	Put	Bond Future	462.0000	439.0000	(4.978)	0	0	0
2010/10/27	R201 2011/05/05	7.70	Call	Bond Future	2,282.0000	2,341.0000	2.585	0	0	0
2010/10/27	R201 2011/05/05	7.70	Put	Bond Future	537.0000	512.0000	(4.655)	0	0	0
2010/10/27	R202 2010/11/04			Bond Future	0.5750	0.5730	(0.348)	0.0000	0.0000	0

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2010/10/27	R202 2010/11/04	3.05	Call	Bond Future	55,457.0000	55,515.0000	0.105	0	0	0
2010/10/27	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R202 2010/11/04	3.10	Call	Bond Future	56,311.0000	56,368.0000	0.101	0	0	0
2010/10/27	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R202 2010/11/04	3.00	Call	Bond Future	54,595.0000	54,652.0000	0.104	0	0	0
2010/10/27	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R202 2011/05/05			Bond Future	0.4450	0.4430	(0.449)	0.0000	0.0000	6,500
2010/10/27	R202 2011/05/05	2.05	Call	Bond Future	39,279.0000	39,336.0000	0.145	0	0	0
2010/10/27	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R202 2011/05/05	2.10	Call	Bond Future	40,307.0000	40,364.0000	0.141	0	0	0
2010/10/27	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R202 2011/05/05	2.00	Call	Bond Future	38,240.0000	38,298.0000	0.152	0	0	0
2010/10/27	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R203 2010/11/04			Bond Future	7.7500	7.7570	0.090	0.0000	0.0000	1,918
2010/10/27	R203 2010/11/04	9.25	Call	Bond Future	7,613.0000	7,575.0000	(0.499)	0	0	0
2010/10/27	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R203 2010/11/04	9.30	Call	Bond Future	7,854.0000	7,817.0000	(0.471)	0	0	0
2010/10/27	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R203 2010/11/04	9.20	Call	Bond Future	7,370.0000	7,333.0000	(0.502)	0	0	0
2010/10/27	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R203 2011/02/03			Bond Future	7.8320	7.8400	0.102	0.0000	0.0000	1,402
2010/10/27	R203 2011/02/03	8.50	Call	Bond Future	3,769.0000	3,731.0000	(1.008)	0	0	0
2010/10/27	R203 2011/02/03	8.50	Put	Bond Future	403.0000	406.0000	0.744	0	0	0
2010/10/27	R203 2011/02/03	8.55	Call	Bond Future	3,975.0000	3,936.0000	(0.981)	0	0	0
2010/10/27	R203 2011/02/03	8.55	Put	Bond Future	363.0000	365.0000	0.551	0	0	0
2010/10/27	R203 2011/02/03	8.45	Call	Bond Future	3,567.0000	3,529.0000	(1.065)	0	0	0
2010/10/27	R203 2011/02/03	8.45	Put	Bond Future	448.0000	452.0000	0.893	0	0	0
2010/10/27	R203 2011/05/05			Bond Future	7.9160	7.9250	0.114	0.0000	0.0000	0
2010/10/27	R203 2011/05/05	8.25	Call	Bond Future	2,877.0000	2,844.0000	(1.147)	0	0	0
2010/10/27	R203 2011/05/05	8.25	Put	Bond Future	1,235.0000	1,246.0000	0.891	0	0	0
2010/10/27	R203 2011/05/05	8.30	Call	Bond Future	3,041.0000	3,007.0000	(1.118)	0	0	0
2010/10/27	R203 2011/05/05	8.30	Put	Bond Future	1,156.0000	1,166.0000	0.865	0	0	0
2010/10/27	R203 2011/05/05	8.20	Call	Bond Future	2,717.0000	2,685.0000	(1.178)	0	0	0
2010/10/27	R203 2011/05/05	8.20	Put	Bond Future	1,318.0000	1,331.0000	0.986	0	0	0

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2010/10/27	R204 2010/11/04			Bond Future	7.8540	7.8660	0.153	0.0000	0.0000	2,242
2010/10/27	R204 2010/11/04	9.25	Call	Bond Future	7,892.0000	7,821.0000	(0.900)	0	0	0
2010/10/27	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R204 2010/11/04	9.30	Call	Bond Future	8,160.0000	8,089.0000	(0.870)	0	0	0
2010/10/27	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R204 2010/11/04	9.20	Call	Bond Future	7,623.0000	7,552.0000	(0.931)	0	0	0
2010/10/27	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R204 2010/11/04	9.00	Call	Bond Future	6,538.0000	6,467.0000	(1.086)	0	0	0
2010/10/27	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R204 2011/02/03			Bond Future	7.9270	7.9400	0.164	0.0000	0.0000	1,876
2010/10/27	R204 2011/02/03	8.50	Call	Bond Future	3,801.0000	3,736.0000	(1.710)	0	0	0
2010/10/27	R204 2011/02/03	8.50	Put	Bond Future	553.0000	563.0000	1.808	0	0	0
2010/10/27	R204 2011/02/03	8.55	Call	Bond Future	4,024.0000	3,958.0000	(1.640)	0	0	0
2010/10/27	R204 2011/02/03	8.55	Put	Bond Future	499.0000	508.0000	1.804	0	0	0
2010/10/27	R204 2011/02/03	8.45	Call	Bond Future	3,582.0000	3,518.0000	(1.787)	0	0	0
2010/10/27	R204 2011/02/03	8.45	Put	Bond Future	612.0000	623.0000	1.797	0	0	0
2010/10/27	R204 2011/05/05			Bond Future	8.0060	8.0200	0.175	0.0000	0.0000	0
2010/10/27	R204 2011/05/05	8.50	Call	Bond Future	3,941.0000	3,881.0000	(1.522)	0	0	0
2010/10/27	R204 2011/05/05	8.50	Put	Bond Future	1,212.0000	1,231.0000	1.568	0	0	0
2010/10/27	R204 2011/05/05	8.55	Call	Bond Future	4,136.0000	4,075.0000	(1.475)	0	0	0
2010/10/27	R204 2011/05/05	8.55	Put	Bond Future	1,136.0000	1,154.0000	1.585	0	0	0
2010/10/27	R204 2011/05/05	8.45	Call	Bond Future	3,749.0000	3,691.0000	(1.547)	0	0	0
2010/10/27	R204 2011/05/05	8.45	Put	Bond Future	1,292.0000	1,313.0000	1.625	0	0	0
2010/10/27	R206 2010/11/04			Bond Future	6.8170	6.7850	(0.469)	0.0000	0.0000	0
2010/10/27	R206 2010/11/04	8.50	Call	Bond Future	4,666.0000	4,757.0000	1.950	0	0	0
2010/10/27	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R206 2010/11/04	8.55	Call	Bond Future	4,800.0000	4,892.0000	1.917	0	0	0
2010/10/27	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R206 2010/11/04	8.45	Call	Bond Future	4,531.0000	4,622.0000	2.008	0	0	0
2010/10/27	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R206 2010/11/04	7.25	Call	Bond Future	1,227.0000	1,318.0000	7.416	0	0	150
2010/10/27	R206 2010/11/04	7.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	150
2010/10/27	R206 2010/11/04	8.00	Call	Bond Future	3,308.0000	3,399.0000	2.751	0	0	0

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2010/10/27	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/27	R206 2010/11/04	6.75	Put	Bond Future	301.0000	234.0000	(22.259)	0	0	0
2010/10/27	R206 2010/11/04	6.75	Call	Bond Future	110.0000	134.0000	21.818	0	0	450
2010/10/27	R206 2011/02/03			Bond Future	6.8780	6.8430	(0.509)	0.0000	0.0000	0
2010/10/27	R206 2011/02/03	8.00	Call	Bond Future	2,948.0000	3,036.0000	2.985	0	0	0
2010/10/27	R206 2011/02/03	8.00	Put	Bond Future	35.0000	30.0000	(14.286)	0	0	0
2010/10/27	R206 2011/02/03	8.05	Call	Bond Future	3,070.0000	3,158.0000	2.866	0	0	0
2010/10/27	R206 2011/02/03	8.05	Put	Bond Future	29.0000	25.0000	(13.793)	0	0	0
2010/10/27	R206 2011/02/03	7.95	Call	Bond Future	2,826.0000	2,913.0000	3.079	0	0	0
2010/10/27	R206 2011/02/03	7.95	Put	Bond Future	40.0000	35.0000	(12.500)	0	0	0
2010/10/27	R206 2011/05/05			Bond Future	6.9590	6.9200	(0.560)	0.0000	0.0000	0
2010/10/27	R206 2011/05/05	7.50	Call	Bond Future	1,709.0000	1,776.0000	3.920	0	0	0
2010/10/27	R206 2011/05/05	7.50	Put	Bond Future	405.0000	377.0000	(6.914)	0	0	0
2010/10/27	R206 2011/05/05	7.55	Call	Bond Future	1,799.0000	1,867.0000	3.780	0	0	0
2010/10/27	R206 2011/05/05	7.55	Put	Bond Future	375.0000	348.0000	(7.200)	0	0	0
2010/10/27	R206 2011/05/05	7.45	Call	Bond Future	1,623.0000	1,689.0000	4.067	0	0	0
2010/10/27	R206 2011/05/05	7.45	Put	Bond Future	438.0000	409.0000	(6.621)	0	0	0
2010/10/27	R207 2010/11/04			Bond Future	7.9430	7.9560	0.164	0.0000	0.0000	600
2010/10/27	R207 2010/11/04	9.25	Call	Bond Future	7,741.0000	7,660.0000	(1.046)	0	0	0
2010/10/27	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R207 2010/11/04	9.30	Call	Bond Future	8,021.0000	7,940.0000	(1.010)	0	0	0
2010/10/27	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R207 2010/11/04	9.20	Call	Bond Future	7,460.0000	7,379.0000	(1.086)	0	0	0
2010/10/27	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R207 2010/11/04	9.40	Call	Bond Future	8,577.0000	8,496.0000	(0.944)	0	0	0
2010/10/27	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R207 2011/02/03			Bond Future	8.0110	8.0250	0.175	0.0000	0.0000	1,400
2010/10/27	R207 2011/02/03	8.75	Call	Bond Future	4,749.0000	4,672.0000	(1.621)	0	0	0
2010/10/27	R207 2011/02/03	8.75	Put	Bond Future	372.0000	381.0000	2.419	0	0	0
2010/10/27	R207 2011/02/03	8.80	Call	Bond Future	4,996.0000	4,918.0000	(1.561)	0	0	0
2010/10/27	R207 2011/02/03	8.80	Put	Bond Future	332.0000	340.0000	2.410	0	0	0
2010/10/27	R207 2011/02/03	8.70	Call	Bond Future	4,505.0000	4,428.0000	(1.709)	0	0	0
2010/10/27	R207 2011/02/03	8.70	Put	Bond Future	416.0000	424.0000	1.923	0	0	0
2010/10/27	R207 2011/05/05			Bond Future	8.0870	8.1010	0.173	0.0000	0.0000	0

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2010/10/27	R207 2011/05/05	8.50	Call	Bond Future	3,880.0000	3,818.0000	(1.598)	0	0	0
2010/10/27	R207 2011/05/05	8.50	Put	Bond Future	1,462.0000	1,483.0000	1.436	0	0	0
2010/10/27	R207 2011/05/05	8.55	Call	Bond Future	4,078.0000	4,016.0000	(1.520)	0	0	0
2010/10/27	R207 2011/05/05	8.55	Put	Bond Future	1,372.0000	1,394.0000	1.603	0	0	0
2010/10/27	R207 2011/05/05	8.45	Call	Bond Future	3,685.0000	3,625.0000	(1.628)	0	0	0
2010/10/27	R207 2011/05/05	8.45	Put	Bond Future	1,555.0000	1,579.0000	1.543	0	0	0
2010/10/27	R208 2010/11/04			Bond Future	8.0180	8.0360	0.224	0.0000	0.0000	6,325
2010/10/27	R208 2010/11/04	9.25	Call	Bond Future	7,639.0000	7,521.0000	(1.545)	0	0	0
2010/10/27	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R208 2010/11/04	9.30	Call	Bond Future	7,931.0000	7,813.0000	(1.488)	0	0	0
2010/10/27	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R208 2010/11/04	9.20	Call	Bond Future	7,346.0000	7,228.0000	(1.606)	0	0	0
2010/10/27	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R208 2011/02/03			Bond Future	8.0840	8.1020	0.223	0.0000	0.0000	5,596
2010/10/27	R208 2011/02/03	8.75	Call	Bond Future	4,674.0000	4,574.0000	(2.139)	0	0	0
2010/10/27	R208 2011/02/03	8.75	Put	Bond Future	521.0000	536.0000	2.879	0	0	0
2010/10/27	R208 2011/02/03	8.80	Call	Bond Future	4,925.0000	4,823.0000	(2.071)	0	0	0
2010/10/27	R208 2011/02/03	8.80	Put	Bond Future	470.0000	484.0000	2.979	0	0	0
2010/10/27	R208 2011/02/03	8.70	Call	Bond Future	4,427.0000	4,328.0000	(2.236)	0	0	0
2010/10/27	R208 2011/02/03	8.70	Put	Bond Future	577.0000	594.0000	2.946	0	0	0
2010/10/27	R208 2011/05/05			Bond Future	8.1530	8.1720	0.233	0.0000	0.0000	0
2010/10/27	R208 2011/05/05	8.50	Call	Bond Future	3,767.0000	3,684.0000	(2.203)	0	0	0
2010/10/27	R208 2011/05/05	8.50	Put	Bond Future	1,617.0000	1,654.0000	2.288	0	0	0
2010/10/27	R208 2011/05/05	8.55	Call	Bond Future	3,971.0000	3,886.0000	(2.141)	0	0	0
2010/10/27	R208 2011/05/05	8.55	Put	Bond Future	1,517.0000	1,551.0000	2.241	0	0	0
2010/10/27	R208 2011/05/05	8.45	Call	Bond Future	3,567.0000	3,486.0000	(2.271)	0	0	0
2010/10/27	R208 2011/05/05	8.45	Put	Bond Future	1,723.0000	1,761.0000	2.205	0	0	0
2010/10/27	R209 2010/11/04			Bond Future	8.0700	8.1190	0.607	0.0000	0.0000	23,345
2010/10/27	R209 2010/11/04	9.00	Call	Bond Future	7,761.0000	7,320.0000	(5.682)	0	0	0
2010/10/27	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R209 2010/11/04	9.05	Call	Bond Future	8,144.0000	7,702.0000	(5.427)	0	0	0
2010/10/27	R209 2010/11/04	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R209 2010/11/04	8.95	Call	Bond Future	7,375.0000	6,934.0000	(5.980)	0	0	0

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2010/10/27	R209 2010/11/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R209 2010/11/04	8.50	Call	Bond Future	3,767.0000	3,331.0000	(11.574)	0	0	0
2010/10/27	R209 2010/11/04	8.50	Put	Bond Future	21.0000	26.0000	23.810	0	0	54
2010/10/27	R209 2010/11/04	8.25	Put	Bond Future	216.0000	282.0000	30.556	0	0	0
2010/10/27	R209 2010/11/04	8.25	Call	Bond Future	1,819.0000	1,444.0000	(20.616)	0	0	54
2010/10/27	R209 2010/11/04	9.25	Call	Bond Future	9,642.0000	9,200.0000	(4.584)	0	0	0
2010/10/27	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/10/27	R209 2010/11/04	7.75	Put	Bond Future	3,022.0000	3,438.0000	13.766	0	0	0
2010/10/27	R209 2010/11/04	7.75	Call	Bond Future	42.0000	16.0000	(61.905)	0	0	162
2010/10/27	R209 2011/02/03			Bond Future	8.1130	8.1630	0.616	0.0000	0.0000	2,097
2010/10/27	R209 2011/02/03	9.00	Call	Bond Future	7,876.0000	7,485.0000	(4.964)	0	0	0
2010/10/27	R209 2011/02/03	9.00	Put	Bond Future	514.0000	569.0000	10.700	0	0	0
2010/10/27	R209 2011/02/03	9.05	Call	Bond Future	8,209.0000	7,813.0000	(4.824)	0	0	0
2010/10/27	R209 2011/02/03	9.05	Put	Bond Future	465.0000	515.0000	10.753	0	0	0
2010/10/27	R209 2011/02/03	8.95	Call	Bond Future	7,544.0000	7,157.0000	(5.130)	0	0	0
2010/10/27	R209 2011/02/03	8.95	Put	Bond Future	567.0000	626.0000	10.406	0	0	0
2010/10/27	R209 2011/05/05			Bond Future	8.1570	8.2080	0.625	0.0000	0.0000	0
2010/10/27	R209 2011/05/05	8.50	Call	Bond Future	5,288.0000	4,991.0000	(5.616)	0	0	0
2010/10/27	R209 2011/05/05	8.50	Put	Bond Future	2,334.0000	2,487.0000	6.555	0	0	0
2010/10/27	R209 2011/05/05	8.55	Call	Bond Future	5,563.0000	5,258.0000	(5.483)	0	0	0
2010/10/27	R209 2011/05/05	8.55	Put	Bond Future	2,192.0000	2,338.0000	6.661	0	0	0
2010/10/27	R209 2011/05/05	8.45	Call	Bond Future	5,018.0000	4,729.0000	(5.759)	0	0	0
2010/10/27	R209 2011/05/05	8.45	Put	Bond Future	2,483.0000	2,645.0000	6.524	0	0	0
2010/10/27	R209 2011/08/04			Bond Future	8.1990	8.2520	0.646	0.0000	0.0000	0
2010/10/27	R209 2011/08/04	8.50	Call	Bond Future	6,056.0000	5,766.0000	(4.789)	0	0	0
2010/10/27	R209 2011/08/04	8.50	Put	Bond Future	3,478.0000	3,652.0000	5.003	0	0	0
2010/10/27	R209 2011/08/04	8.55	Call	Bond Future	6,334.0000	6,038.0000	(4.673)	0	0	0
2010/10/27	R209 2011/08/04	8.55	Put	Bond Future	3,340.0000	3,508.0000	5.030	0	0	0
2010/10/27	R209 2011/08/04	8.45	Call	Bond Future	5,783.0000	5,500.0000	(4.894)	0	0	0
2010/10/27	R209 2011/08/04	8.45	Put	Bond Future	3,624.0000	3,805.0000	4.994	0	0	0
2010/10/27	R209 2011/08/04	10.10	Call	Bond Future	15,179.0000	14,767.0000	(2.714)	0	0	0
2010/10/27	R209 2011/08/04	10.10	Put	Bond Future	909.0000	961.0000	5.721	0	0	0
2010/10/27	R210 2010/11/04			Bond Future	121.7955	121.8370	0.034	0.0000	0.0000	0
2010/10/27	R210 2010/11/04	3.10	Call	Bond Future	118,696.0000	118,737.0000	0.035	0	0	0

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2010/10/27	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R210 2010/11/04	3.15	Call	Bond Future	118,646.0000	118,687.0000	0.035	0	0	0
2010/10/27	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R210 2010/11/04	3.05	Call	Bond Future	118,746.0000	118,787.0000	0.035	0	0	0
2010/10/27	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R211 2010/11/04			Bond Future	102.1326	102.1646	0.031	0.0000	0.0000	0
2010/10/27	R211 2010/11/04	2.75	Call	Bond Future	99,383.0000	99,415.0000	0.032	0	0	0
2010/10/27	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R211 2010/11/04	2.80	Call	Bond Future	99,333.0000	99,365.0000	0.032	0	0	0
2010/10/27	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R211 2010/11/04	2.70	Call	Bond Future	99,433.0000	99,465.0000	0.032	0	0	0
2010/10/27	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R212 2010/11/04			Bond Future	2.6530	2.6490	(0.151)	0.0000	0.0000	1,080
2010/10/27	R212 2010/11/04	3.00	Call	Bond Future	3,304.0000	3,343.0000	1.180	0	0	0
2010/10/27	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R212 2010/11/04	3.05	Call	Bond Future	3,770.0000	3,809.0000	1.034	0	0	0
2010/10/27	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R212 2010/11/04	2.95	Call	Bond Future	2,836.0000	2,875.0000	1.375	0	0	0
2010/10/27	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R212 2011/02/03			Bond Future	2.5650	2.5610	(0.156)	0.0000	0.0000	240
2010/10/27	R212 2011/02/03	3.00	Call	Bond Future	4,084.0000	4,122.0000	0.930	0	0	0
2010/10/27	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R212 2011/02/03	3.05	Call	Bond Future	4,541.0000	4,580.0000	0.859	0	0	0
2010/10/27	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	R212 2011/02/03	2.95	Call	Bond Future	3,624.0000	3,663.0000	1.076	0	0	0
2010/10/27	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/27	TRT1 2010/11/04			Index Future	339.9110	339.2950	(0.181)	0.0000	0.0000	100
2010/10/27	TRT1 2011/02/03			Index Future	344.9450	344.3210	(0.181)	0.0000	0.0000	0
Total										194356.00