



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/09/2010

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
2010/09/02	AL7T 2010/11/04			Index Future	372.5730	370.9420	(0.438)	0.0000	0.0000	38
2010/09/02	ALBI 2010/11/04			Index Future	343.8790	342.2660	(0.469)	0.0000	0.0000	1,261
2010/09/02	ALBI 2011/02/03			Index Future	349.7030	347.2920	(0.689)	0.0000	0.0000	0
2010/09/02	CRD1 2010/11/04			Index Future	150.5440	150.0710	(0.314)	0.0000	0.0000	2
2010/09/02	CRD1 2011/02/03			Index Future	153.2370	152.4030	(0.544)	0.0000	0.0000	0
2010/09/02	GOVI 2010/11/04			GOVI	344.4900	342.8860	(0.466)	0.0000	0.0000	159
2010/09/02	GOVI 2010/11/04	329.00	Call	GOVI	154,900.0000	138,860.0000	(10.355)	0	0	0
2010/09/02	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/02	GOVI 2010/11/04	329.01	Call	GOVI	154,800.0000	138,760.0000	(10.362)	0	0	0
2010/09/02	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/02	GOVI 2010/11/04	328.99	Call	GOVI	155,000.0000	138,960.0000	(10.348)	0	0	0
2010/09/02	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/02	ILBI 2010/11/04			Index Future	401.2610	398.4410	(0.703)	0.0000	0.0000	507
2010/09/02	ILBI 2011/02/03			Index Future	407.9840	405.1170	(0.703)	0.0000	0.0000	0
2010/09/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/02	JBAF 2010/09/15			Jibar Tradeable Future	6.2030	6.2200	0.274	0.0000	0.0000	1,000
2010/09/02	JBAF 2010/10/20			Jibar Tradeable Future	6.1770	6.2300	0.858	0.0000	0.0000	0
2010/09/02	JBAF 2010/11/17			Jibar Tradeable Future	6.1120	6.1500	0.622	0.0000	0.0000	0
2010/09/02	JBAF 2010/12/15			Jibar Tradeable Future	6.0190	6.0600	0.681	0.0000	0.0000	0
2010/09/02	JBAF 2011/01/19			Jibar Tradeable Future	6.0050	6.0500	0.749	0.0000	0.0000	0
2010/09/02	JBAF 2011/02/16			Jibar Tradeable Future	5.9980	6.0400	0.700	0.0000	0.0000	0
2010/09/02	JBAF 2011/03/16			Jibar Tradeable Future	6.0000	6.0500	0.833	0.0000	0.0000	5,500
2010/09/02	JBAF 2011/06/15			Jibar Tradeable Future	6.1100	6.1700	0.982	0.0000	0.0000	4,500
2010/09/02	JBAF 2011/09/21			Jibar Tradeable Future	6.2390	6.3100	1.138	0.0000	0.0000	6,000
2010/09/02	JBAF 2011/12/21			Jibar Tradeable Future	6.4200	6.4900	1.090	0.0000	0.0000	5,000
2010/09/02	JBAF 2012/03/20			Jibar Tradeable Future	6.6550	6.7400	1.277	0.0000	0.0000	0
2010/09/02	JBAF 2012/06/20			Jibar Tradeable Future	6.8500	6.9400	1.314	0.0000	0.0000	0
2010/09/02	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/02	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/02	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/02	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/02	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/02	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/02	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/02	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/02	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/02	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/02	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/02	OTH1 2010/11/04			Index Future	340.2010	338.5470	(0.486)	0.0000	0.0000	3
2010/09/02	OTH1 2011/02/03			Index Future	346.2880	343.8070	(0.716)	0.0000	0.0000	0
2010/09/02	R157 2010/11/04			Bond Future	7.2190	7.3030	1.164	0.0000	0.0000	5,192
2010/09/02	R157 2010/11/04	8.50	Call	Bond Future	5,791.0000	5,404.0000	(6.683)	0	0	0
2010/09/02	R157 2010/11/04	8.50	Put	Bond Future	6.0000	10.0000	66.667	0	0	0
2010/09/02	R157 2010/11/04	8.55	Call	Bond Future	6,008.0000	5,621.0000	(6.441)	0	0	0
2010/09/02	R157 2010/11/04	8.55	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2010/09/02	R157 2010/11/04	8.45	Call	Bond Future	5,573.0000	5,187.0000	(6.926)	0	0	0
2010/09/02	R157 2010/11/04	8.45	Put	Bond Future	8.0000	12.0000	50.000	0	0	0
2010/09/02	R157 2010/11/04	7.50	Put	Bond Future	372.0000	484.0000	30.108	0	0	0
2010/09/02	R157 2010/11/04	7.50	Call	Bond Future	1,671.0000	1,393.0000	(16.637)	0	0	500
2010/09/02	R157 2011/02/03			Bond Future	7.2270	7.3750	2.048	0.0000	0.0000	0
2010/09/02	R157 2011/02/03	7.90	Call	Bond Future	3,420.0000	2,923.0000	(14.532)	0	0	0
2010/09/02	R157 2011/02/03	7.90	Put	Bond Future	489.0000	645.0000	31.902	0	0	0
2010/09/02	R157 2011/02/03	7.95	Call	Bond Future	3,594.0000	3,086.0000	(14.135)	0	0	0
2010/09/02	R157 2011/02/03	7.95	Put	Bond Future	449.0000	593.0000	32.071	0	0	0
2010/09/02	R157 2011/02/03	7.85	Call	Bond Future	3,249.0000	2,763.0000	(14.958)	0	0	0
2010/09/02	R157 2011/02/03	7.85	Put	Bond Future	533.0000	699.0000	31.144	0	0	0
2010/09/02	R157 2011/05/05			Bond Future	7.2550	7.4670	2.922	0.0000	0.0000	0
2010/09/02	R157 2011/05/05	7.75	Call	Bond Future	2,941.0000	2,362.0000	(19.687)	0	0	0
2010/09/02	R157 2011/05/05	7.75	Put	Bond Future	890.0000	1,195.0000	34.270	0	0	0
2010/09/02	R157 2011/05/05	7.80	Call	Bond Future	3,090.0000	2,496.0000	(19.223)	0	0	0
2010/09/02	R157 2011/05/05	7.80	Put	Bond Future	834.0000	1,124.0000	34.772	0	0	0
2010/09/02	R157 2011/05/05	7.70	Call	Bond Future	2,795.0000	2,231.0000	(20.179)	0	0	0
2010/09/02	R157 2011/05/05	7.70	Put	Bond Future	949.0000	1,269.0000	33.720	0	0	0
2010/09/02	R186 2010/11/04			Bond Future	7.9930	8.0630	0.876	0.0000	0.0000	17,545
2010/09/02	R186 2010/11/04	9.25	Call	Bond Future	12,180.0000	11,468.0000	(5.846)	0	0	0

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2010/09/02	R186 2010/11/04	9.25	Put	Bond Future	49.0000	63.0000	28.571	0	0	0
2010/09/02	R186 2010/11/04	9.30	Call	Bond Future	12,617.0000	11,903.0000	(5.659)	0	0	0
2010/09/02	R186 2010/11/04	9.30	Put	Bond Future	41.0000	53.0000	29.268	0	0	0
2010/09/02	R186 2010/11/04	9.20	Call	Bond Future	11,741.0000	11,032.0000	(6.039)	0	0	0
2010/09/02	R186 2010/11/04	9.20	Put	Bond Future	58.0000	75.0000	29.310	0	0	0
2010/09/02	R186 2010/11/04	8.75	Put	Bond Future	264.0000	330.0000	25.000	0	0	0
2010/09/02	R186 2010/11/04	8.75	Call	Bond Future	7,792.0000	7,132.0000	(8.470)	0	0	7,900
2010/09/02	R186 2011/02/03			Bond Future	8.0160	8.1130	1.210	0.0000	0.0000	0
2010/09/02	R186 2011/02/03	9.00	Call	Bond Future	10,297.0000	9,453.0000	(8.197)	0	0	0
2010/09/02	R186 2011/02/03	9.00	Put	Bond Future	755.0000	903.0000	19.603	0	0	0
2010/09/02	R186 2011/02/03	9.05	Call	Bond Future	10,692.0000	9,838.0000	(7.987)	0	0	0
2010/09/02	R186 2011/02/03	9.05	Put	Bond Future	695.0000	833.0000	19.856	0	0	0
2010/09/02	R186 2011/02/03	8.95	Call	Bond Future	9,904.0000	9,071.0000	(8.411)	0	0	0
2010/09/02	R186 2011/02/03	8.95	Put	Bond Future	820.0000	979.0000	19.390	0	0	0
2010/09/02	R186 2011/02/03	7.75	Put	Bond Future	4,849.0000	5,478.0000	12.972	0	0	0
2010/09/02	R186 2011/02/03	7.75	Call	Bond Future	2,067.0000	1,704.0000	(17.562)	0	0	3,000
2010/09/02	R186 2011/05/05			Bond Future	8.0530	8.1750	1.515	0.0000	0.0000	0
2010/09/02	R186 2011/05/05	8.75	Call	Bond Future	9,052.0000	8,172.0000	(9.722)	0	0	0
2010/09/02	R186 2011/05/05	8.75	Put	Bond Future	2,270.0000	2,618.0000	15.330	0	0	0
2010/09/02	R186 2011/05/05	8.80	Call	Bond Future	9,401.0000	8,506.0000	(9.520)	0	0	0
2010/09/02	R186 2011/05/05	8.80	Put	Bond Future	2,153.0000	2,487.0000	15.513	0	0	0
2010/09/02	R186 2011/05/05	8.70	Call	Bond Future	8,707.0000	7,843.0000	(9.923)	0	0	0
2010/09/02	R186 2011/05/05	8.70	Put	Bond Future	2,392.0000	2,757.0000	15.259	0	0	0
2010/09/02	R189 2010/11/04			Bond Future	1.4500	1.5110	4.207	0.0000	0.0000	0
2010/09/02	R189 2010/11/04	1.75	Call	Bond Future	748.0000	595.0000	(20.455)	0	0	0
2010/09/02	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R189 2010/11/04	1.80	Call	Bond Future	872.0000	719.0000	(17.546)	0	0	0
2010/09/02	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R189 2010/11/04	1.70	Call	Bond Future	623.0000	471.0000	(24.398)	0	0	0
2010/09/02	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R197 2010/11/04			Bond Future	2.6010	2.6740	2.807	0.0000	0.0000	0
2010/09/02	R197 2010/11/04	3.05	Call	Bond Future	5,704.0000	4,755.0000	(16.637)	0	0	0
2010/09/02	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/02	R197 2010/11/04	3.10	Call	Bond Future	6,320.0000	5,372.0000	(15.000)	0	0	0
2010/09/02	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R197 2010/11/04	3.00	Call	Bond Future	5,084.0000	4,135.0000	(18.666)	0	0	0
2010/09/02	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R201 2010/11/04			Bond Future	7.0710	7.1780	1.513	0.0000	0.0000	1,681
2010/09/02	R201 2010/11/04	8.50	Call	Bond Future	5,058.0000	4,672.0000	(7.631)	0	0	0
2010/09/02	R201 2010/11/04	8.50	Put	Bond Future	3.0000	6.0000	100.000	0	0	0
2010/09/02	R201 2010/11/04	8.55	Call	Bond Future	5,229.0000	4,842.0000	(7.401)	0	0	0
2010/09/02	R201 2010/11/04	8.55	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2010/09/02	R201 2010/11/04	8.45	Call	Bond Future	4,888.0000	4,502.0000	(7.897)	0	0	0
2010/09/02	R201 2010/11/04	8.45	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2010/09/02	R201 2010/11/04	7.50	Call	Bond Future	1,779.0000	1,478.0000	(16.920)	0	0	0
2010/09/02	R201 2010/11/04	7.50	Put	Bond Future	229.0000	318.0000	38.865	0	0	140
2010/09/02	R201 2010/11/04	7.25	Put	Bond Future	449.0000	598.0000	33.185	0	0	0
2010/09/02	R201 2010/11/04	7.25	Call	Bond Future	1,099.0000	859.0000	(21.838)	0	0	140
2010/09/02	R201 2010/11/04	8.00	Call	Bond Future	3,363.0000	2,995.0000	(10.943)	0	0	0
2010/09/02	R201 2010/11/04	8.00	Put	Bond Future	42.0000	64.0000	52.381	0	0	420
2010/09/02	R201 2010/11/04	6.75	Put	Bond Future	1,437.0000	1,738.0000	20.946	0	0	0
2010/09/02	R201 2010/11/04	6.75	Call	Bond Future	259.0000	171.0000	(33.977)	0	0	420
2010/09/02	R201 2011/02/03			Bond Future	7.0640	7.2420	2.520	0.0000	0.0000	0
2010/09/02	R201 2011/02/03	8.00	Call	Bond Future	3,405.0000	2,895.0000	(14.978)	0	0	0
2010/09/02	R201 2011/02/03	8.00	Put	Bond Future	238.0000	339.0000	42.437	0	0	0
2010/09/02	R201 2011/02/03	8.05	Call	Bond Future	3,546.0000	3,028.0000	(14.608)	0	0	0
2010/09/02	R201 2011/02/03	8.05	Put	Bond Future	213.0000	306.0000	43.662	0	0	0
2010/09/02	R201 2011/02/03	7.95	Call	Bond Future	3,242.0000	2,736.0000	(15.608)	0	0	0
2010/09/02	R201 2011/02/03	7.95	Put	Bond Future	241.0000	347.0000	43.983	0	0	0
2010/09/02	R201 2011/05/05			Bond Future	7.0830	7.3340	3.544	0.0000	0.0000	0
2010/09/02	R201 2011/05/05	7.75	Call	Bond Future	2,792.0000	2,234.0000	(19.986)	0	0	0
2010/09/02	R201 2011/05/05	7.75	Put	Bond Future	656.0000	908.0000	38.415	0	0	0
2010/09/02	R201 2011/05/05	7.80	Call	Bond Future	2,912.0000	2,343.0000	(19.540)	0	0	0
2010/09/02	R201 2011/05/05	7.80	Put	Bond Future	618.0000	859.0000	38.997	0	0	0
2010/09/02	R201 2011/05/05	7.70	Call	Bond Future	2,674.0000	2,128.0000	(20.419)	0	0	0
2010/09/02	R201 2011/05/05	7.70	Put	Bond Future	696.0000	960.0000	37.931	0	0	0

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2010/09/02	R202 2010/11/04			Bond Future	2.5120	2.6140	4.061	0.0000	0.0000	0
2010/09/02	R202 2010/11/04	3.05	Call	Bond Future	9,759.0000	7,825.0000	(19.818)	0	0	0
2010/09/02	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R202 2010/11/04	3.10	Call	Bond Future	10,613.0000	8,679.0000	(18.223)	0	0	0
2010/09/02	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R202 2010/11/04	3.00	Call	Bond Future	8,897.0000	6,963.0000	(21.738)	0	0	0
2010/09/02	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R203 2010/11/04			Bond Future	7.7410	7.8280	1.124	0.0000	0.0000	2,215
2010/09/02	R203 2010/11/04	9.25	Call	Bond Future	7,665.0000	7,205.0000	(6.001)	0	0	0
2010/09/02	R203 2010/11/04	9.25	Put	Bond Future	5.0000	7.0000	40.000	0	0	0
2010/09/02	R203 2010/11/04	9.30	Call	Bond Future	7,905.0000	7,445.0000	(5.819)	0	0	0
2010/09/02	R203 2010/11/04	9.30	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2010/09/02	R203 2010/11/04	9.20	Call	Bond Future	7,424.0000	6,965.0000	(6.183)	0	0	0
2010/09/02	R203 2010/11/04	9.20	Put	Bond Future	6.0000	9.0000	50.000	0	0	0
2010/09/02	R203 2011/02/03			Bond Future	7.7700	7.9030	1.712	0.0000	0.0000	0
2010/09/02	R203 2011/02/03	8.50	Call	Bond Future	4,304.0000	3,777.0000	(12.244)	0	0	0
2010/09/02	R203 2011/02/03	8.50	Put	Bond Future	619.0000	776.0000	25.363	0	0	0
2010/09/02	R203 2011/02/03	8.55	Call	Bond Future	4,504.0000	3,967.0000	(11.923)	0	0	0
2010/09/02	R203 2011/02/03	8.55	Put	Bond Future	572.0000	719.0000	25.699	0	0	0
2010/09/02	R203 2011/02/03	8.45	Call	Bond Future	4,107.0000	3,590.0000	(12.588)	0	0	0
2010/09/02	R203 2011/02/03	8.45	Put	Bond Future	669.0000	836.0000	24.963	0	0	0
2010/09/02	R203 2011/05/05			Bond Future	7.8190	7.9940	2.238	0.0000	0.0000	0
2010/09/02	R203 2011/05/05	8.25	Call	Bond Future	3,391.0000	2,837.0000	(16.337)	0	0	0
2010/09/02	R203 2011/05/05	8.25	Put	Bond Future	1,265.0000	1,581.0000	24.980	0	0	0
2010/09/02	R203 2011/05/05	8.30	Call	Bond Future	3,562.0000	2,994.0000	(15.946)	0	0	0
2010/09/02	R203 2011/05/05	8.30	Put	Bond Future	1,193.0000	1,495.0000	25.314	0	0	0
2010/09/02	R203 2011/05/05	8.20	Call	Bond Future	3,223.0000	2,683.0000	(16.755)	0	0	0
2010/09/02	R203 2011/05/05	8.20	Put	Bond Future	1,341.0000	1,671.0000	24.609	0	0	0
2010/09/02	R204 2010/11/04			Bond Future	7.8280	7.9230	1.214	0.0000	0.0000	2,466
2010/09/02	R204 2010/11/04	9.25	Call	Bond Future	8,058.0000	7,499.0000	(6.937)	0	0	0
2010/09/02	R204 2010/11/04	9.25	Put	Bond Future	11.0000	16.0000	45.455	0	0	0
2010/09/02	R204 2010/11/04	9.30	Call	Bond Future	8,323.0000	7,763.0000	(6.728)	0	0	0
2010/09/02	R204 2010/11/04	9.30	Put	Bond Future	8.0000	13.0000	62.500	0	0	0

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2010/09/02	R204 2010/11/04	9.20	Call	Bond Future	7,792.0000	7,234.0000	(7.161)	0	0	0
2010/09/02	R204 2010/11/04	9.20	Put	Bond Future	14.0000	20.0000	42.857	0	0	0
2010/09/02	R204 2011/02/03			Bond Future	7.8550	7.9900	1.719	0.0000	0.0000	0
2010/09/02	R204 2011/02/03	8.50	Call	Bond Future	4,351.0000	3,759.0000	(13.606)	0	0	0
2010/09/02	R204 2011/02/03	8.50	Put	Bond Future	685.0000	874.0000	27.591	0	0	0
2010/09/02	R204 2011/02/03	8.55	Call	Bond Future	4,573.0000	3,969.0000	(13.208)	0	0	0
2010/09/02	R204 2011/02/03	8.55	Put	Bond Future	630.0000	807.0000	28.095	0	0	0
2010/09/02	R204 2011/02/03	8.45	Call	Bond Future	4,133.0000	3,554.0000	(14.009)	0	0	0
2010/09/02	R204 2011/02/03	8.45	Put	Bond Future	745.0000	948.0000	27.248	0	0	0
2010/09/02	R204 2011/05/05			Bond Future	7.9020	8.0750	2.189	0.0000	0.0000	0
2010/09/02	R204 2011/05/05	8.50	Call	Bond Future	4,647.0000	3,983.0000	(14.289)	0	0	0
2010/09/02	R204 2011/05/05	8.50	Put	Bond Future	1,331.0000	1,641.0000	23.291	0	0	0
2010/09/02	R204 2011/05/05	8.55	Call	Bond Future	4,846.0000	4,170.0000	(13.950)	0	0	0
2010/09/02	R204 2011/05/05	8.55	Put	Bond Future	1,259.0000	1,557.0000	23.670	0	0	0
2010/09/02	R204 2011/05/05	8.45	Call	Bond Future	4,449.0000	3,800.0000	(14.588)	0	0	0
2010/09/02	R204 2011/05/05	8.45	Put	Bond Future	1,405.0000	1,730.0000	23.132	0	0	0
2010/09/02	R206 2010/11/04			Bond Future	6.9540	7.0780	1.783	0.0000	0.0000	0
2010/09/02	R206 2010/11/04	8.50	Call	Bond Future	4,277.0000	3,927.0000	(8.183)	0	0	0
2010/09/02	R206 2010/11/04	8.50	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/09/02	R206 2010/11/04	8.55	Call	Bond Future	4,411.0000	4,061.0000	(7.935)	0	0	0
2010/09/02	R206 2010/11/04	8.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/02	R206 2010/11/04	8.45	Call	Bond Future	4,143.0000	3,793.0000	(8.448)	0	0	0
2010/09/02	R206 2010/11/04	8.45	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/09/02	R206 2010/11/04	7.25	Call	Bond Future	1,089.0000	847.0000	(22.222)	0	0	150
2010/09/02	R206 2010/11/04	7.25	Put	Bond Future	253.0000	362.0000	43.083	0	0	150
2010/09/02	R206 2010/11/04	8.00	Call	Bond Future	2,936.0000	2,597.0000	(11.546)	0	0	0
2010/09/02	R206 2010/11/04	8.00	Put	Bond Future	18.0000	31.0000	72.222	0	0	450
2010/09/02	R206 2010/11/04	6.75	Put	Bond Future	890.0000	1,135.0000	27.528	0	0	0
2010/09/02	R206 2010/11/04	6.75	Call	Bond Future	309.0000	202.0000	(34.628)	0	0	450
2010/09/02	R206 2011/02/03			Bond Future	6.9320	7.1460	3.087	0.0000	0.0000	0
2010/09/02	R206 2011/02/03	8.00	Call	Bond Future	2,910.0000	2,426.0000	(16.632)	0	0	0
2010/09/02	R206 2011/02/03	8.00	Put	Bond Future	139.0000	218.0000	56.835	0	0	0
2010/09/02	R206 2011/02/03	8.05	Call	Bond Future	3,023.0000	2,532.0000	(16.242)	0	0	0
2010/09/02	R206 2011/02/03	8.05	Put	Bond Future	125.0000	197.0000	57.600	0	0	0

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2010/09/02	R206 2011/02/03	7.95	Call	Bond Future	2,796.0000	2,319.0000	(17.060)	0	0	0
2010/09/02	R206 2011/02/03	7.95	Put	Bond Future	153.0000	239.0000	56.209	0	0	0
2010/09/02	R206 2011/05/05			Bond Future	6.9470	7.2580	4.477	0.0000	0.0000	0
2010/09/02	R206 2011/05/05	7.50	Call	Bond Future	1,863.0000	1,376.0000	(26.141)	0	0	0
2010/09/02	R206 2011/05/05	7.50	Put	Bond Future	529.0000	795.0000	50.284	0	0	0
2010/09/02	R206 2011/05/05	7.55	Call	Bond Future	1,951.0000	1,452.0000	(25.577)	0	0	0
2010/09/02	R206 2011/05/05	7.55	Put	Bond Future	498.0000	752.0000	51.004	0	0	0
2010/09/02	R206 2011/05/05	7.45	Call	Bond Future	1,777.0000	1,302.0000	(26.730)	0	0	0
2010/09/02	R206 2011/05/05	7.45	Put	Bond Future	563.0000	841.0000	49.378	0	0	0
2010/09/02	R207 2010/11/04			Bond Future	7.9060	7.9900	1.062	0.0000	0.0000	810
2010/09/02	R207 2010/11/04	9.25	Call	Bond Future	7,992.0000	7,475.0000	(6.469)	0	0	0
2010/09/02	R207 2010/11/04	9.25	Put	Bond Future	19.0000	27.0000	42.105	0	0	0
2010/09/02	R207 2010/11/04	9.30	Call	Bond Future	8,268.0000	7,749.0000	(6.277)	0	0	0
2010/09/02	R207 2010/11/04	9.30	Put	Bond Future	15.0000	21.0000	40.000	0	0	0
2010/09/02	R207 2010/11/04	9.20	Call	Bond Future	7,716.0000	7,200.0000	(6.687)	0	0	0
2010/09/02	R207 2010/11/04	9.20	Put	Bond Future	24.0000	33.0000	37.500	0	0	0
2010/09/02	R207 2011/02/03			Bond Future	7.9320	8.0510	1.500	0.0000	0.0000	0
2010/09/02	R207 2011/02/03	8.75	Call	Bond Future	5,435.0000	4,847.0000	(10.819)	0	0	0
2010/09/02	R207 2011/02/03	8.75	Put	Bond Future	575.0000	714.0000	24.174	0	0	0
2010/09/02	R207 2011/02/03	8.80	Call	Bond Future	5,675.0000	5,078.0000	(10.520)	0	0	0
2010/09/02	R207 2011/02/03	8.80	Put	Bond Future	528.0000	658.0000	24.621	0	0	0
2010/09/02	R207 2011/02/03	8.70	Call	Bond Future	5,197.0000	4,619.0000	(11.122)	0	0	0
2010/09/02	R207 2011/02/03	8.70	Put	Bond Future	624.0000	774.0000	24.038	0	0	0
2010/09/02	R207 2011/05/05			Bond Future	7.9790	8.1310	1.905	0.0000	0.0000	0
2010/09/02	R207 2011/05/05	8.50	Call	Bond Future	4,573.0000	3,969.0000	(13.208)	0	0	0
2010/09/02	R207 2011/05/05	8.50	Put	Bond Future	1,509.0000	1,812.0000	20.080	0	0	0
2010/09/02	R207 2011/05/05	8.55	Call	Bond Future	4,780.0000	4,163.0000	(12.908)	0	0	0
2010/09/02	R207 2011/05/05	8.55	Put	Bond Future	1,429.0000	1,719.0000	20.294	0	0	0
2010/09/02	R207 2011/05/05	8.45	Call	Bond Future	4,369.0000	3,779.0000	(13.504)	0	0	0
2010/09/02	R207 2011/05/05	8.45	Put	Bond Future	1,594.0000	1,911.0000	19.887	0	0	0
2010/09/02	R208 2010/11/04			Bond Future	7.9870	8.0590	0.901	0.0000	0.0000	6,835
2010/09/02	R208 2010/11/04	9.25	Call	Bond Future	7,863.0000	7,397.0000	(5.926)	0	0	0
2010/09/02	R208 2010/11/04	9.25	Put	Bond Future	20.0000	26.0000	30.000	0	0	0

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2010/09/02	R208 2010/11/04	9.30	Call	Bond Future	8,151.0000	7,684.0000	(5.729)	0	0	0
2010/09/02	R208 2010/11/04	9.30	Put	Bond Future	16.0000	21.0000	31.250	0	0	0
2010/09/02	R208 2010/11/04	9.20	Call	Bond Future	7,575.0000	7,111.0000	(6.125)	0	0	0
2010/09/02	R208 2010/11/04	9.20	Put	Bond Future	26.0000	34.0000	30.769	0	0	0
2010/09/02	R208 2011/02/03			Bond Future	8.0150	8.1190	1.298	0.0000	0.0000	0
2010/09/02	R208 2011/02/03	8.75	Call	Bond Future	5,373.0000	4,851.0000	(9.715)	0	0	0
2010/09/02	R208 2011/02/03	8.75	Put	Bond Future	775.0000	922.0000	18.968	0	0	0
2010/09/02	R208 2011/02/03	8.80	Call	Bond Future	5,617.0000	5,086.0000	(9.453)	0	0	0
2010/09/02	R208 2011/02/03	8.80	Put	Bond Future	717.0000	855.0000	19.247	0	0	0
2010/09/02	R208 2011/02/03	8.70	Call	Bond Future	5,132.0000	4,620.0000	(9.977)	0	0	0
2010/09/02	R208 2011/02/03	8.70	Put	Bond Future	837.0000	995.0000	18.877	0	0	0
2010/09/02	R208 2011/05/05			Bond Future	8.0590	8.1920	1.650	0.0000	0.0000	0
2010/09/02	R208 2011/05/05	8.50	Call	Bond Future	4,426.0000	3,881.0000	(12.314)	0	0	0
2010/09/02	R208 2011/05/05	8.50	Put	Bond Future	1,682.0000	1,976.0000	17.479	0	0	0
2010/09/02	R208 2011/05/05	8.55	Call	Bond Future	4,638.0000	4,080.0000	(12.031)	0	0	0
2010/09/02	R208 2011/05/05	8.55	Put	Bond Future	1,590.0000	1,871.0000	17.673	0	0	0
2010/09/02	R208 2011/05/05	8.45	Call	Bond Future	4,217.0000	3,686.0000	(12.592)	0	0	0
2010/09/02	R208 2011/05/05	8.45	Put	Bond Future	1,779.0000	2,087.0000	17.313	0	0	0
2010/09/02	R209 2010/11/04			Bond Future	7.9670	8.0250	0.728	0.0000	0.0000	23,994
2010/09/02	R209 2010/11/04	9.00	Call	Bond Future	8,774.0000	8,259.0000	(5.870)	0	0	0
2010/09/02	R209 2010/11/04	9.00	Put	Bond Future	72.0000	89.0000	23.611	0	0	0
2010/09/02	R209 2010/11/04	9.05	Call	Bond Future	9,145.0000	8,627.0000	(5.664)	0	0	0
2010/09/02	R209 2010/11/04	9.05	Put	Bond Future	61.0000	74.0000	21.311	0	0	0
2010/09/02	R209 2010/11/04	8.95	Call	Bond Future	8,403.0000	7,891.0000	(6.093)	0	0	0
2010/09/02	R209 2010/11/04	8.95	Put	Bond Future	87.0000	107.0000	22.989	0	0	0
2010/09/02	R209 2010/11/04	8.50	Call	Bond Future	5,085.0000	4,632.0000	(8.909)	0	0	0
2010/09/02	R209 2010/11/04	8.50	Put	Bond Future	398.0000	477.0000	19.849	0	0	54
2010/09/02	R209 2010/11/04	8.25	Put	Bond Future	848.0000	995.0000	17.335	0	0	0
2010/09/02	R209 2010/11/04	8.25	Call	Bond Future	3,392.0000	3,007.0000	(11.350)	0	0	54
2010/09/02	R209 2010/11/04	9.25	Call	Bond Future	10,611.0000	10,087.0000	(4.938)	0	0	0
2010/09/02	R209 2010/11/04	9.25	Put	Bond Future	28.0000	36.0000	28.571	0	0	162
2010/09/02	R209 2010/11/04	7.75	Put	Bond Future	2,981.0000	3,335.0000	11.875	0	0	0
2010/09/02	R209 2010/11/04	7.75	Call	Bond Future	941.0000	764.0000	(18.810)	0	0	162
2010/09/02	R209 2011/02/03			Bond Future	7.9840	8.0610	0.964	0.0000	0.0000	0

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2010/09/02	R209 2011/02/03	9.00	Call	Bond Future	9,257.0000	8,658.0000	(6.471)	0	0	0
2010/09/02	R209 2011/02/03	9.00	Put	Bond Future	725.0000	828.0000	14.207	0	0	0
2010/09/02	R209 2011/02/03	9.05	Call	Bond Future	9,585.0000	8,980.0000	(6.312)	0	0	0
2010/09/02	R209 2011/02/03	9.05	Put	Bond Future	671.0000	767.0000	14.307	0	0	0
2010/09/02	R209 2011/02/03	8.95	Call	Bond Future	8,928.0000	8,337.0000	(6.620)	0	0	0
2010/09/02	R209 2011/02/03	8.95	Put	Bond Future	782.0000	892.0000	14.066	0	0	0
2010/09/02	R209 2011/05/05			Bond Future	8.0110	8.1060	1.186	0.0000	0.0000	0
2010/09/02	R209 2011/05/05	8.50	Call	Bond Future	6,528.0000	5,944.0000	(8.946)	0	0	0
2010/09/02	R209 2011/05/05	8.50	Put	Bond Future	2,261.0000	2,535.0000	12.119	0	0	0
2010/09/02	R209 2011/05/05	8.55	Call	Bond Future	6,819.0000	6,224.0000	(8.726)	0	0	0
2010/09/02	R209 2011/05/05	8.55	Put	Bond Future	2,136.0000	2,399.0000	12.313	0	0	0
2010/09/02	R209 2011/05/05	8.45	Call	Bond Future	6,238.0000	5,667.0000	(9.154)	0	0	0
2010/09/02	R209 2011/05/05	8.45	Put	Bond Future	2,391.0000	2,678.0000	12.003	0	0	0
2010/09/02	R209 2011/08/04			Bond Future	8.0600	8.1220	0.769	0.0000	0.0000	0
2010/09/02	R209 2011/08/04	8.50	Call	Bond Future	7,358.0000	6,997.0000	(4.906)	0	0	0
2010/09/02	R209 2011/08/04	8.50	Put	Bond Future	3,543.0000	3,737.0000	5.476	0	0	1,000
2010/09/02	R209 2011/08/04	8.55	Call	Bond Future	7,661.0000	7,294.0000	(4.790)	0	0	0
2010/09/02	R209 2011/08/04	8.55	Put	Bond Future	3,430.0000	3,619.0000	5.510	0	0	0
2010/09/02	R209 2011/08/04	8.45	Call	Bond Future	6,990.0000	6,635.0000	(5.079)	0	0	0
2010/09/02	R209 2011/08/04	8.45	Put	Bond Future	3,594.0000	3,794.0000	5.565	0	0	0
2010/09/02	R209 2011/08/04	10.10	Call	Bond Future	16,538.0000	16,046.0000	(2.975)	0	0	0
2010/09/02	R209 2011/08/04	10.10	Put	Bond Future	1,031.0000	1,095.0000	6.208	0	0	1,000
2010/09/02	R210 2010/11/04			Bond Future	2.5740	2.6660	3.574	0.0000	0.0000	0
2010/09/02	R210 2010/11/04	3.10	Call	Bond Future	7,045.0000	5,769.0000	(18.112)	0	0	0
2010/09/02	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R210 2010/11/04	3.15	Call	Bond Future	7,684.0000	6,408.0000	(16.606)	0	0	0
2010/09/02	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R210 2010/11/04	3.05	Call	Bond Future	6,401.0000	5,125.0000	(19.934)	0	0	0
2010/09/02	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R211 2010/11/04			Bond Future	2.4510	2.4530	0.082	0.0000	0.0000	0
2010/09/02	R211 2010/11/04	2.75	Call	Bond Future	1,703.0000	1,692.0000	(0.646)	0	0	0
2010/09/02	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R211 2010/11/04	2.80	Call	Bond Future	1,985.0000	1,973.0000	(0.605)	0	0	0

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2010/09/02	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R211 2010/11/04	2.70	Call	Bond Future	1,421.0000	1,409.0000	(0.844)	0	0	0
2010/09/02	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R212 2010/11/04			Bond Future	2.5910	2.7040	4.361	0.0000	0.0000	0
2010/09/02	R212 2010/11/04	3.00	Call	Bond Future	3,908.0000	2,811.0000	(28.071)	0	0	0
2010/09/02	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R212 2010/11/04	3.05	Call	Bond Future	4,374.0000	3,277.0000	(25.080)	0	0	0
2010/09/02	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	R212 2010/11/04	2.95	Call	Bond Future	3,440.0000	2,342.0000	(31.919)	0	0	0
2010/09/02	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/02	TRT1 2010/11/04			Index Future	340.4820	338.8990	(0.465)	0.0000	0.0000	100
2010/09/02	TRT1 2011/02/03			Index Future	346.5740	344.1650	(0.695)	0.0000	0.0000	0
Total										100960.00