



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 03/09/2010

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
2010/09/03	AL7T 2010/11/04			Index Future	370.9420	371.0620	0.032	0.0000	0.0000	38
2010/09/03	ALBI 2010/11/04			Index Future	342.2660	342.3300	0.019	0.0000	0.0000	1,261
2010/09/03	ALBI 2011/02/03			Index Future	347.2920	347.3580	0.019	0.0000	0.0000	0
2010/09/03	CRD1 2010/11/04			Index Future	150.0710	150.0880	0.011	0.0000	0.0000	2
2010/09/03	CRD1 2011/02/03			Index Future	152.4030	152.4210	0.012	0.0000	0.0000	0
2010/09/03	GOVI 2010/11/04			GOVI	342.8860	342.9370	0.015	0.0000	0.0000	159
2010/09/03	GOVI 2010/11/04	329.00	Call	GOVI	138,860.0000	139,370.0000	0.367	0	0	0
2010/09/03	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/03	GOVI 2010/11/04	329.01	Call	GOVI	138,760.0000	139,270.0000	0.368	0	0	0
2010/09/03	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/03	GOVI 2010/11/04	328.99	Call	GOVI	138,960.0000	139,470.0000	0.367	0	0	0
2010/09/03	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/03	ILBI 2010/11/04			Index Future	398.4410	397.9590	(0.121)	0.0000	0.0000	507
2010/09/03	ILBI 2011/02/03			Index Future	405.1170	404.6290	(0.120)	0.0000	0.0000	0
2010/09/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/03	JBAF 2010/09/15			Jibar Tradeable Future	6.2200	6.2100	(0.161)	0.0000	0.0000	1,000
2010/09/03	JBAF 2010/10/20			Jibar Tradeable Future	6.2300	6.1700	(0.963)	0.0000	0.0000	0
2010/09/03	JBAF 2010/11/17			Jibar Tradeable Future	6.1500	6.1400	(0.163)	0.0000	0.0000	0
2010/09/03	JBAF 2010/12/15			Jibar Tradeable Future	6.0600	6.0800	0.330	0.0000	0.0000	0
2010/09/03	JBAF 2011/01/19			Jibar Tradeable Future	6.0500	6.0400	(0.165)	0.0000	0.0000	0
2010/09/03	JBAF 2011/02/16			Jibar Tradeable Future	6.0400	6.0300	(0.166)	0.0000	0.0000	0
2010/09/03	JBAF 2011/03/16			Jibar Tradeable Future	6.0500	6.0400	(0.165)	0.0000	0.0000	5,500
2010/09/03	JBAF 2011/06/15			Jibar Tradeable Future	6.1700	6.1600	(0.162)	0.0000	0.0000	4,500
2010/09/03	JBAF 2011/09/21			Jibar Tradeable Future	6.3100	6.3000	(0.158)	0.0000	0.0000	6,000
2010/09/03	JBAF 2011/12/21			Jibar Tradeable Future	6.4900	6.4800	(0.154)	0.0000	0.0000	5,000
2010/09/03	JBAF 2012/03/20			Jibar Tradeable Future	6.7400	6.7300	(0.148)	0.0000	0.0000	0
2010/09/03	JBAF 2012/06/20			Jibar Tradeable Future	6.9400	6.9300	(0.144)	0.0000	0.0000	0
2010/09/03	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/03	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/03	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/03	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/03	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/03	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/03	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/03	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/03	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/03	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/03	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/03	OTH1 2010/11/04			Index Future	338.5470	338.6770	0.038	0.0000	0.0000	3
2010/09/03	OTH1 2011/02/03			Index Future	343.8070	343.9400	0.039	0.0000	0.0000	0
2010/09/03	R157 2010/11/04			Bond Future	7.3030	7.3020	(0.014)	0.0000	0.0000	5,192
2010/09/03	R157 2010/11/04	8.50	Call	Bond Future	5,404.0000	5,408.0000	0.074	0	0	0
2010/09/03	R157 2010/11/04	8.50	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2010/09/03	R157 2010/11/04	8.55	Call	Bond Future	5,621.0000	5,625.0000	0.071	0	0	0
2010/09/03	R157 2010/11/04	8.55	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/09/03	R157 2010/11/04	8.45	Call	Bond Future	5,187.0000	5,191.0000	0.077	0	0	0
2010/09/03	R157 2010/11/04	8.45	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2010/09/03	R157 2010/11/04	7.50	Put	Bond Future	484.0000	477.0000	(1.446)	0	0	0
2010/09/03	R157 2010/11/04	7.50	Call	Bond Future	1,393.0000	1,390.0000	(0.215)	0	0	500
2010/09/03	R157 2011/02/03			Bond Future	7.3750	7.3740	(0.014)	0.0000	0.0000	0
2010/09/03	R157 2011/02/03	7.90	Call	Bond Future	2,923.0000	2,922.0000	(0.034)	0	0	0
2010/09/03	R157 2011/02/03	7.90	Put	Bond Future	645.0000	639.0000	(0.930)	0	0	0
2010/09/03	R157 2011/02/03	7.95	Call	Bond Future	3,086.0000	3,085.0000	(0.032)	0	0	0
2010/09/03	R157 2011/02/03	7.95	Put	Bond Future	593.0000	588.0000	(0.843)	0	0	0
2010/09/03	R157 2011/02/03	7.85	Call	Bond Future	2,763.0000	2,762.0000	(0.036)	0	0	0
2010/09/03	R157 2011/02/03	7.85	Put	Bond Future	699.0000	694.0000	(0.715)	0	0	0
2010/09/03	R157 2011/05/05			Bond Future	7.4670	7.4660	(0.013)	0.0000	0.0000	0
2010/09/03	R157 2011/05/05	7.75	Call	Bond Future	2,362.0000	2,361.0000	(0.042)	0	0	0
2010/09/03	R157 2011/05/05	7.75	Put	Bond Future	1,195.0000	1,190.0000	(0.418)	0	0	0
2010/09/03	R157 2011/05/05	7.80	Call	Bond Future	2,496.0000	2,495.0000	(0.040)	0	0	0
2010/09/03	R157 2011/05/05	7.80	Put	Bond Future	1,124.0000	1,119.0000	(0.445)	0	0	0
2010/09/03	R157 2011/05/05	7.70	Call	Bond Future	2,231.0000	2,230.0000	(0.045)	0	0	0
2010/09/03	R157 2011/05/05	7.70	Put	Bond Future	1,269.0000	1,264.0000	(0.394)	0	0	0
2010/09/03	R186 2010/11/04			Bond Future	8.0630	8.0530	(0.124)	0.0000	0.0000	17,545
2010/09/03	R186 2010/11/04	9.25	Call	Bond Future	11,468.0000	11,566.0000	0.855	0	0	0

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2010/09/03	R186 2010/11/04	9.25	Put	Bond Future	63.0000	57.0000	(9.524)	0	0	0
2010/09/03	R186 2010/11/04	9.30	Call	Bond Future	11,903.0000	12,002.0000	0.832	0	0	0
2010/09/03	R186 2010/11/04	9.30	Put	Bond Future	53.0000	48.0000	(9.434)	0	0	0
2010/09/03	R186 2010/11/04	9.20	Call	Bond Future	11,032.0000	11,129.0000	0.879	0	0	0
2010/09/03	R186 2010/11/04	9.20	Put	Bond Future	75.0000	68.0000	(9.333)	0	0	0
2010/09/03	R186 2010/11/04	8.75	Put	Bond Future	330.0000	310.0000	(6.061)	0	0	0
2010/09/03	R186 2010/11/04	8.75	Call	Bond Future	7,132.0000	7,215.0000	1.164	0	0	7,900
2010/09/03	R186 2011/02/03			Bond Future	8.1130	8.1020	(0.136)	0.0000	0.0000	0
2010/09/03	R186 2011/02/03	9.00	Call	Bond Future	9,453.0000	9,538.0000	0.899	0	0	0
2010/09/03	R186 2011/02/03	9.00	Put	Bond Future	903.0000	876.0000	(2.990)	0	0	0
2010/09/03	R186 2011/02/03	9.05	Call	Bond Future	9,838.0000	9,925.0000	0.884	0	0	0
2010/09/03	R186 2011/02/03	9.05	Put	Bond Future	833.0000	808.0000	(3.001)	0	0	0
2010/09/03	R186 2011/02/03	8.95	Call	Bond Future	9,071.0000	9,155.0000	0.926	0	0	0
2010/09/03	R186 2011/02/03	8.95	Put	Bond Future	979.0000	951.0000	(2.860)	0	0	0
2010/09/03	R186 2011/02/03	7.75	Put	Bond Future	5,478.0000	5,394.0000	(1.533)	0	0	0
2010/09/03	R186 2011/02/03	7.75	Call	Bond Future	1,704.0000	1,732.0000	1.643	0	0	3,000
2010/09/03	R186 2011/05/05			Bond Future	8.1750	8.1630	(0.147)	0.0000	0.0000	0
2010/09/03	R186 2011/05/05	8.75	Call	Bond Future	8,172.0000	8,247.0000	0.918	0	0	0
2010/09/03	R186 2011/05/05	8.75	Put	Bond Future	2,618.0000	2,573.0000	(1.719)	0	0	0
2010/09/03	R186 2011/05/05	8.80	Call	Bond Future	8,506.0000	8,582.0000	0.893	0	0	0
2010/09/03	R186 2011/05/05	8.80	Put	Bond Future	2,487.0000	2,443.0000	(1.769)	0	0	0
2010/09/03	R186 2011/05/05	8.70	Call	Bond Future	7,843.0000	7,915.0000	0.918	0	0	0
2010/09/03	R186 2011/05/05	8.70	Put	Bond Future	2,757.0000	2,709.0000	(1.741)	0	0	0
2010/09/03	R189 2010/11/04			Bond Future	1.5110	1.5170	0.397	0.0000	0.0000	0
2010/09/03	R189 2010/11/04	1.75	Call	Bond Future	595.0000	580.0000	(2.521)	0	0	0
2010/09/03	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R189 2010/11/04	1.80	Call	Bond Future	719.0000	704.0000	(2.086)	0	0	0
2010/09/03	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R189 2010/11/04	1.70	Call	Bond Future	471.0000	456.0000	(3.185)	0	0	0
2010/09/03	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R197 2010/11/04			Bond Future	2.6740	2.6750	0.037	0.0000	0.0000	0
2010/09/03	R197 2010/11/04	3.05	Call	Bond Future	4,755.0000	4,742.0000	(0.273)	0	0	0
2010/09/03	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/03	R197 2010/11/04	3.10	Call	Bond Future	5,372.0000	5,359.0000	(0.242)	0	0	0
2010/09/03	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R197 2010/11/04	3.00	Call	Bond Future	4,135.0000	4,122.0000	(0.314)	0	0	0
2010/09/03	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R201 2010/11/04			Bond Future	7.1780	7.1770	(0.014)	0.0000	0.0000	1,834
2010/09/03	R201 2010/11/04	8.50	Call	Bond Future	4,672.0000	4,675.0000	0.064	0	0	0
2010/09/03	R201 2010/11/04	8.50	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2010/09/03	R201 2010/11/04	8.55	Call	Bond Future	4,842.0000	4,845.0000	0.062	0	0	0
2010/09/03	R201 2010/11/04	8.55	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/09/03	R201 2010/11/04	8.45	Call	Bond Future	4,502.0000	4,505.0000	0.067	0	0	0
2010/09/03	R201 2010/11/04	8.45	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2010/09/03	R201 2010/11/04	7.50	Call	Bond Future	1,478.0000	1,475.0000	(0.203)	0	0	0
2010/09/03	R201 2010/11/04	7.50	Put	Bond Future	318.0000	311.0000	(2.201)	0	0	140
2010/09/03	R201 2010/11/04	7.25	Put	Bond Future	598.0000	591.0000	(1.171)	0	0	0
2010/09/03	R201 2010/11/04	7.25	Call	Bond Future	859.0000	855.0000	(0.466)	0	0	140
2010/09/03	R201 2010/11/04	8.00	Call	Bond Future	2,995.0000	2,996.0000	0.033	0	0	0
2010/09/03	R201 2010/11/04	8.00	Put	Bond Future	64.0000	61.0000	(4.688)	0	0	420
2010/09/03	R201 2010/11/04	6.75	Put	Bond Future	1,738.0000	1,732.0000	(0.345)	0	0	0
2010/09/03	R201 2010/11/04	6.75	Call	Bond Future	171.0000	168.0000	(1.754)	0	0	420
2010/09/03	R201 2011/02/03			Bond Future	7.2420	7.2410	(0.014)	0.0000	0.0000	0
2010/09/03	R201 2011/02/03	8.00	Call	Bond Future	2,895.0000	2,895.0000	0.000	0	0	0
2010/09/03	R201 2011/02/03	8.00	Put	Bond Future	339.0000	336.0000	(0.885)	0	0	0
2010/09/03	R201 2011/02/03	8.05	Call	Bond Future	3,028.0000	3,029.0000	0.033	0	0	0
2010/09/03	R201 2011/02/03	8.05	Put	Bond Future	306.0000	304.0000	(0.654)	0	0	0
2010/09/03	R201 2011/02/03	7.95	Call	Bond Future	2,736.0000	2,736.0000	0.000	0	0	0
2010/09/03	R201 2011/02/03	7.95	Put	Bond Future	347.0000	343.0000	(1.153)	0	0	0
2010/09/03	R201 2011/05/05			Bond Future	7.3340	7.3330	(0.014)	0.0000	0.0000	0
2010/09/03	R201 2011/05/05	7.75	Call	Bond Future	2,234.0000	2,233.0000	(0.045)	0	0	0
2010/09/03	R201 2011/05/05	7.75	Put	Bond Future	908.0000	904.0000	(0.441)	0	0	0
2010/09/03	R201 2011/05/05	7.80	Call	Bond Future	2,343.0000	2,342.0000	(0.043)	0	0	0
2010/09/03	R201 2011/05/05	7.80	Put	Bond Future	859.0000	855.0000	(0.466)	0	0	0
2010/09/03	R201 2011/05/05	7.70	Call	Bond Future	2,128.0000	2,127.0000	(0.047)	0	0	0
2010/09/03	R201 2011/05/05	7.70	Put	Bond Future	960.0000	956.0000	(0.417)	0	0	0

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2010/09/03	R202 2010/11/04			Bond Future	2.6140	2.6450	1.186	0.0000	0.0000	0
2010/09/03	R202 2010/11/04	3.05	Call	Bond Future	7,825.0000	7,246.0000	(7.399)	0	0	0
2010/09/03	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R202 2010/11/04	3.10	Call	Bond Future	8,679.0000	8,099.0000	(6.683)	0	0	0
2010/09/03	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R202 2010/11/04	3.00	Call	Bond Future	6,963.0000	6,383.0000	(8.330)	0	0	0
2010/09/03	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R203 2010/11/04			Bond Future	7.8280	7.8270	(0.013)	0.0000	0.0000	2,215
2010/09/03	R203 2010/11/04	9.25	Call	Bond Future	7,205.0000	7,210.0000	0.069	0	0	0
2010/09/03	R203 2010/11/04	9.25	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/03	R203 2010/11/04	9.30	Call	Bond Future	7,445.0000	7,450.0000	0.067	0	0	0
2010/09/03	R203 2010/11/04	9.30	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/09/03	R203 2010/11/04	9.20	Call	Bond Future	6,965.0000	6,969.0000	0.057	0	0	0
2010/09/03	R203 2010/11/04	9.20	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/09/03	R203 2011/02/03			Bond Future	7.9030	7.9020	(0.013)	0.0000	0.0000	0
2010/09/03	R203 2011/02/03	8.50	Call	Bond Future	3,777.0000	3,776.0000	(0.026)	0	0	0
2010/09/03	R203 2011/02/03	8.50	Put	Bond Future	776.0000	770.0000	(0.773)	0	0	0
2010/09/03	R203 2011/02/03	8.55	Call	Bond Future	3,967.0000	3,966.0000	(0.025)	0	0	0
2010/09/03	R203 2011/02/03	8.55	Put	Bond Future	719.0000	713.0000	(0.834)	0	0	0
2010/09/03	R203 2011/02/03	8.45	Call	Bond Future	3,590.0000	3,588.0000	(0.056)	0	0	0
2010/09/03	R203 2011/02/03	8.45	Put	Bond Future	836.0000	829.0000	(0.837)	0	0	0
2010/09/03	R203 2011/05/05			Bond Future	7.9940	7.9930	(0.013)	0.0000	0.0000	0
2010/09/03	R203 2011/05/05	8.25	Call	Bond Future	2,837.0000	2,835.0000	(0.070)	0	0	0
2010/09/03	R203 2011/05/05	8.25	Put	Bond Future	1,581.0000	1,574.0000	(0.443)	0	0	0
2010/09/03	R203 2011/05/05	8.30	Call	Bond Future	2,994.0000	2,992.0000	(0.067)	0	0	0
2010/09/03	R203 2011/05/05	8.30	Put	Bond Future	1,495.0000	1,488.0000	(0.468)	0	0	0
2010/09/03	R203 2011/05/05	8.20	Call	Bond Future	2,683.0000	2,682.0000	(0.037)	0	0	0
2010/09/03	R203 2011/05/05	8.20	Put	Bond Future	1,671.0000	1,665.0000	(0.359)	0	0	0
2010/09/03	R204 2010/11/04			Bond Future	7.9230	7.9230	0.000	0.0000	0.0000	2,466
2010/09/03	R204 2010/11/04	9.25	Call	Bond Future	7,499.0000	7,498.0000	(0.013)	0	0	0
2010/09/03	R204 2010/11/04	9.25	Put	Bond Future	16.0000	15.0000	(6.250)	0	0	0
2010/09/03	R204 2010/11/04	9.30	Call	Bond Future	7,763.0000	7,762.0000	(0.013)	0	0	0
2010/09/03	R204 2010/11/04	9.30	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0

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2010/09/03	R204 2010/11/04	9.20	Call	Bond Future	7,234.0000	7,233.0000	(0.014)	0	0	0
2010/09/03	R204 2010/11/04	9.20	Put	Bond Future	20.0000	19.0000	(5.000)	0	0	0
2010/09/03	R204 2011/02/03			Bond Future	7.9900	7.9890	(0.013)	0.0000	0.0000	0
2010/09/03	R204 2011/02/03	8.50	Call	Bond Future	3,759.0000	3,758.0000	(0.027)	0	0	0
2010/09/03	R204 2011/02/03	8.50	Put	Bond Future	874.0000	868.0000	(0.686)	0	0	0
2010/09/03	R204 2011/02/03	8.55	Call	Bond Future	3,969.0000	3,968.0000	(0.025)	0	0	0
2010/09/03	R204 2011/02/03	8.55	Put	Bond Future	807.0000	801.0000	(0.743)	0	0	0
2010/09/03	R204 2011/02/03	8.45	Call	Bond Future	3,554.0000	3,552.0000	(0.056)	0	0	0
2010/09/03	R204 2011/02/03	8.45	Put	Bond Future	948.0000	940.0000	(0.844)	0	0	0
2010/09/03	R204 2011/05/05			Bond Future	8.0750	8.0750	0.000	0.0000	0.0000	0
2010/09/03	R204 2011/05/05	8.50	Call	Bond Future	3,983.0000	3,978.0000	(0.126)	0	0	0
2010/09/03	R204 2011/05/05	8.50	Put	Bond Future	1,641.0000	1,636.0000	(0.305)	0	0	0
2010/09/03	R204 2011/05/05	8.55	Call	Bond Future	4,170.0000	4,165.0000	(0.120)	0	0	0
2010/09/03	R204 2011/05/05	8.55	Put	Bond Future	1,557.0000	1,552.0000	(0.321)	0	0	0
2010/09/03	R204 2011/05/05	8.45	Call	Bond Future	3,800.0000	3,795.0000	(0.132)	0	0	0
2010/09/03	R204 2011/05/05	8.45	Put	Bond Future	1,730.0000	1,725.0000	(0.289)	0	0	0
2010/09/03	R206 2010/11/04			Bond Future	7.0780	7.0980	0.283	0.0000	0.0000	0
2010/09/03	R206 2010/11/04	8.50	Call	Bond Future	3,927.0000	3,871.0000	(1.426)	0	0	0
2010/09/03	R206 2010/11/04	8.50	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/09/03	R206 2010/11/04	8.55	Call	Bond Future	4,061.0000	4,004.0000	(1.404)	0	0	0
2010/09/03	R206 2010/11/04	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/03	R206 2010/11/04	8.45	Call	Bond Future	3,793.0000	3,737.0000	(1.476)	0	0	0
2010/09/03	R206 2010/11/04	8.45	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/09/03	R206 2010/11/04	7.25	Call	Bond Future	847.0000	807.0000	(4.723)	0	0	150
2010/09/03	R206 2010/11/04	7.25	Put	Bond Future	362.0000	379.0000	4.696	0	0	150
2010/09/03	R206 2010/11/04	8.00	Call	Bond Future	2,597.0000	2,542.0000	(2.118)	0	0	0
2010/09/03	R206 2010/11/04	8.00	Put	Bond Future	31.0000	32.0000	3.226	0	0	450
2010/09/03	R206 2010/11/04	6.75	Put	Bond Future	1,135.0000	1,174.0000	3.436	0	0	0
2010/09/03	R206 2010/11/04	6.75	Call	Bond Future	202.0000	185.0000	(8.416)	0	0	450
2010/09/03	R206 2011/02/03			Bond Future	7.1460	7.1690	0.322	0.0000	0.0000	0
2010/09/03	R206 2011/02/03	8.00	Call	Bond Future	2,426.0000	2,374.0000	(2.143)	0	0	0
2010/09/03	R206 2011/02/03	8.00	Put	Bond Future	218.0000	226.0000	3.670	0	0	0
2010/09/03	R206 2011/02/03	8.05	Call	Bond Future	2,532.0000	2,479.0000	(2.093)	0	0	0
2010/09/03	R206 2011/02/03	8.05	Put	Bond Future	197.0000	204.0000	3.553	0	0	0

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2010/09/03	R206 2011/02/03	7.95	Call	Bond Future	2,319.0000	2,268.0000	(2.199)	0	0	0
2010/09/03	R206 2011/02/03	7.95	Put	Bond Future	239.0000	248.0000	3.766	0	0	0
2010/09/03	R206 2011/05/05			Bond Future	7.2580	7.2830	0.344	0.0000	0.0000	0
2010/09/03	R206 2011/05/05	7.50	Call	Bond Future	1,376.0000	1,338.0000	(2.762)	0	0	0
2010/09/03	R206 2011/05/05	7.50	Put	Bond Future	795.0000	817.0000	2.767	0	0	0
2010/09/03	R206 2011/05/05	7.55	Call	Bond Future	1,452.0000	1,414.0000	(2.617)	0	0	0
2010/09/03	R206 2011/05/05	7.55	Put	Bond Future	752.0000	774.0000	2.926	0	0	0
2010/09/03	R206 2011/05/05	7.45	Call	Bond Future	1,302.0000	1,266.0000	(2.765)	0	0	0
2010/09/03	R206 2011/05/05	7.45	Put	Bond Future	841.0000	865.0000	2.854	0	0	0
2010/09/03	R207 2010/11/04			Bond Future	7.9900	7.9990	0.113	0.0000	0.0000	810
2010/09/03	R207 2010/11/04	9.25	Call	Bond Future	7,475.0000	7,418.0000	(0.763)	0	0	0
2010/09/03	R207 2010/11/04	9.25	Put	Bond Future	27.0000	26.0000	(3.704)	0	0	0
2010/09/03	R207 2010/11/04	9.30	Call	Bond Future	7,749.0000	7,693.0000	(0.723)	0	0	0
2010/09/03	R207 2010/11/04	9.30	Put	Bond Future	21.0000	21.0000	0.000	0	0	0
2010/09/03	R207 2010/11/04	9.20	Call	Bond Future	7,200.0000	7,144.0000	(0.778)	0	0	0
2010/09/03	R207 2010/11/04	9.20	Put	Bond Future	33.0000	33.0000	0.000	0	0	0
2010/09/03	R207 2011/02/03			Bond Future	8.0510	8.0610	0.124	0.0000	0.0000	0
2010/09/03	R207 2011/02/03	8.75	Call	Bond Future	4,847.0000	4,794.0000	(1.093)	0	0	0
2010/09/03	R207 2011/02/03	8.75	Put	Bond Future	714.0000	722.0000	1.120	0	0	0
2010/09/03	R207 2011/02/03	8.80	Call	Bond Future	5,078.0000	5,024.0000	(1.063)	0	0	0
2010/09/03	R207 2011/02/03	8.80	Put	Bond Future	658.0000	665.0000	1.064	0	0	0
2010/09/03	R207 2011/02/03	8.70	Call	Bond Future	4,619.0000	4,567.0000	(1.126)	0	0	0
2010/09/03	R207 2011/02/03	8.70	Put	Bond Future	774.0000	783.0000	1.163	0	0	0
2010/09/03	R207 2011/05/05			Bond Future	8.1310	8.1410	0.123	0.0000	0.0000	0
2010/09/03	R207 2011/05/05	8.50	Call	Bond Future	3,969.0000	3,926.0000	(1.083)	0	0	0
2010/09/03	R207 2011/05/05	8.50	Put	Bond Future	1,812.0000	1,828.0000	0.883	0	0	0
2010/09/03	R207 2011/05/05	8.55	Call	Bond Future	4,163.0000	4,119.0000	(1.057)	0	0	0
2010/09/03	R207 2011/05/05	8.55	Put	Bond Future	1,719.0000	1,734.0000	0.873	0	0	0
2010/09/03	R207 2011/05/05	8.45	Call	Bond Future	3,779.0000	3,737.0000	(1.111)	0	0	0
2010/09/03	R207 2011/05/05	8.45	Put	Bond Future	1,911.0000	1,928.0000	0.890	0	0	0
2010/09/03	R208 2010/11/04			Bond Future	8.0590	8.0590	0.000	0.0000	0.0000	6,835
2010/09/03	R208 2010/11/04	9.25	Call	Bond Future	7,397.0000	7,396.0000	(0.014)	0	0	0
2010/09/03	R208 2010/11/04	9.25	Put	Bond Future	26.0000	25.0000	(3.846)	0	0	0



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2010/09/03	R208 2010/11/04	9.30	Call	Bond Future	7,684.0000	7,683.0000	(0.013)	0	0	0
2010/09/03	R208 2010/11/04	9.30	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2010/09/03	R208 2010/11/04	9.20	Call	Bond Future	7,111.0000	7,109.0000	(0.028)	0	0	0
2010/09/03	R208 2010/11/04	9.20	Put	Bond Future	34.0000	32.0000	(5.882)	0	0	0
2010/09/03	R208 2011/02/03			Bond Future	8.1190	8.1180	(0.012)	0.0000	0.0000	0
2010/09/03	R208 2011/02/03	8.75	Call	Bond Future	4,851.0000	4,850.0000	(0.021)	0	0	0
2010/09/03	R208 2011/02/03	8.75	Put	Bond Future	922.0000	915.0000	(0.759)	0	0	0
2010/09/03	R208 2011/02/03	8.80	Call	Bond Future	5,086.0000	5,085.0000	(0.020)	0	0	0
2010/09/03	R208 2011/02/03	8.80	Put	Bond Future	855.0000	848.0000	(0.819)	0	0	0
2010/09/03	R208 2011/02/03	8.70	Call	Bond Future	4,620.0000	4,619.0000	(0.022)	0	0	0
2010/09/03	R208 2011/02/03	8.70	Put	Bond Future	995.0000	987.0000	(0.804)	0	0	0
2010/09/03	R208 2011/05/05			Bond Future	8.1920	8.1910	(0.012)	0.0000	0.0000	0
2010/09/03	R208 2011/05/05	8.50	Call	Bond Future	3,881.0000	3,879.0000	(0.052)	0	0	0
2010/09/03	R208 2011/05/05	8.50	Put	Bond Future	1,976.0000	1,968.0000	(0.405)	0	0	0
2010/09/03	R208 2011/05/05	8.55	Call	Bond Future	4,080.0000	4,079.0000	(0.025)	0	0	0
2010/09/03	R208 2011/05/05	8.55	Put	Bond Future	1,871.0000	1,864.0000	(0.374)	0	0	0
2010/09/03	R208 2011/05/05	8.45	Call	Bond Future	3,686.0000	3,684.0000	(0.054)	0	0	0
2010/09/03	R208 2011/05/05	8.45	Put	Bond Future	2,087.0000	2,079.0000	(0.383)	0	0	0
2010/09/03	R209 2010/11/04			Bond Future	8.0250	8.0140	(0.137)	0.0000	0.0000	23,994
2010/09/03	R209 2010/11/04	9.00	Call	Bond Future	8,259.0000	8,352.0000	1.126	0	0	0
2010/09/03	R209 2010/11/04	9.00	Put	Bond Future	89.0000	82.0000	(7.865)	0	0	0
2010/09/03	R209 2010/11/04	9.05	Call	Bond Future	8,627.0000	8,721.0000	1.090	0	0	0
2010/09/03	R209 2010/11/04	9.05	Put	Bond Future	74.0000	68.0000	(8.108)	0	0	0
2010/09/03	R209 2010/11/04	8.95	Call	Bond Future	7,891.0000	7,982.0000	1.153	0	0	0
2010/09/03	R209 2010/11/04	8.95	Put	Bond Future	107.0000	98.0000	(8.411)	0	0	0
2010/09/03	R209 2010/11/04	8.50	Call	Bond Future	4,632.0000	4,705.0000	1.576	0	0	0
2010/09/03	R209 2010/11/04	8.50	Put	Bond Future	477.0000	449.0000	(5.870)	0	0	54
2010/09/03	R209 2010/11/04	8.25	Put	Bond Future	995.0000	951.0000	(4.422)	0	0	0
2010/09/03	R209 2010/11/04	8.25	Call	Bond Future	3,007.0000	3,063.0000	1.862	0	0	54
2010/09/03	R209 2010/11/04	9.25	Call	Bond Future	10,087.0000	10,183.0000	0.952	0	0	0
2010/09/03	R209 2010/11/04	9.25	Put	Bond Future	36.0000	32.0000	(11.111)	0	0	162
2010/09/03	R209 2010/11/04	7.75	Put	Bond Future	3,335.0000	3,252.0000	(2.489)	0	0	0
2010/09/03	R209 2010/11/04	7.75	Call	Bond Future	764.0000	781.0000	2.225	0	0	162
2010/09/03	R209 2011/02/03			Bond Future	8.0610	8.0510	(0.124)	0.0000	0.0000	0

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2010/09/03	R209 2011/02/03	9.00	Call	Bond Future	8,658.0000	8,727.0000	0.797	0	0	0
2010/09/03	R209 2011/02/03	9.00	Put	Bond Future	828.0000	806.0000	(2.657)	0	0	0
2010/09/03	R209 2011/02/03	9.05	Call	Bond Future	8,980.0000	9,050.0000	0.780	0	0	0
2010/09/03	R209 2011/02/03	9.05	Put	Bond Future	767.0000	747.0000	(2.608)	0	0	0
2010/09/03	R209 2011/02/03	8.95	Call	Bond Future	8,337.0000	8,404.0000	0.804	0	0	0
2010/09/03	R209 2011/02/03	8.95	Put	Bond Future	892.0000	869.0000	(2.578)	0	0	0
2010/09/03	R209 2011/05/05			Bond Future	8.1060	8.0940	(0.148)	0.0000	0.0000	0
2010/09/03	R209 2011/05/05	8.50	Call	Bond Future	5,944.0000	6,007.0000	1.060	0	0	0
2010/09/03	R209 2011/05/05	8.50	Put	Bond Future	2,535.0000	2,490.0000	(1.775)	0	0	0
2010/09/03	R209 2011/05/05	8.55	Call	Bond Future	6,224.0000	6,288.0000	1.028	0	0	0
2010/09/03	R209 2011/05/05	8.55	Put	Bond Future	2,399.0000	2,355.0000	(1.834)	0	0	0
2010/09/03	R209 2011/05/05	8.45	Call	Bond Future	5,667.0000	5,729.0000	1.094	0	0	0
2010/09/03	R209 2011/05/05	8.45	Put	Bond Future	2,678.0000	2,632.0000	(1.718)	0	0	0
2010/09/03	R209 2011/08/04			Bond Future	8.1220	8.1160	(0.074)	0.0000	0.0000	0
2010/09/03	R209 2011/08/04	8.50	Call	Bond Future	6,997.0000	7,023.0000	0.372	0	0	0
2010/09/03	R209 2011/08/04	8.50	Put	Bond Future	3,737.0000	3,710.0000	(0.723)	0	0	1,000
2010/09/03	R209 2011/08/04	8.55	Call	Bond Future	7,294.0000	7,321.0000	0.370	0	0	0
2010/09/03	R209 2011/08/04	8.55	Put	Bond Future	3,619.0000	3,592.0000	(0.746)	0	0	0
2010/09/03	R209 2011/08/04	8.45	Call	Bond Future	6,635.0000	6,661.0000	0.392	0	0	0
2010/09/03	R209 2011/08/04	8.45	Put	Bond Future	3,794.0000	3,767.0000	(0.712)	0	0	0
2010/09/03	R209 2011/08/04	10.10	Call	Bond Future	16,046.0000	16,088.0000	0.262	0	0	0
2010/09/03	R209 2011/08/04	10.10	Put	Bond Future	1,095.0000	1,083.0000	(1.096)	0	0	1,000
2010/09/03	R210 2010/11/04			Bond Future	2.6660	2.6870	0.788	0.0000	0.0000	0
2010/09/03	R210 2010/11/04	3.10	Call	Bond Future	5,769.0000	5,480.0000	(5.010)	0	0	0
2010/09/03	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R210 2010/11/04	3.15	Call	Bond Future	6,408.0000	6,119.0000	(4.510)	0	0	0
2010/09/03	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R210 2010/11/04	3.05	Call	Bond Future	5,125.0000	4,836.0000	(5.639)	0	0	0
2010/09/03	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R211 2010/11/04			Bond Future	2.4530	2.5370	3.424	0.0000	0.0000	0
2010/09/03	R211 2010/11/04	2.75	Call	Bond Future	1,692.0000	1,210.0000	(28.487)	0	0	0
2010/09/03	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R211 2010/11/04	2.80	Call	Bond Future	1,973.0000	1,491.0000	(24.430)	0	0	0

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2010/09/03	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R211 2010/11/04	2.70	Call	Bond Future	1,409.0000	927.0000	(34.209)	0	0	0
2010/09/03	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R212 2010/11/04			Bond Future	2.7040	2.7050	0.037	0.0000	0.0000	108
2010/09/03	R212 2010/11/04	3.00	Call	Bond Future	2,811.0000	2,801.0000	(0.356)	0	0	0
2010/09/03	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R212 2010/11/04	3.05	Call	Bond Future	3,277.0000	3,267.0000	(0.305)	0	0	0
2010/09/03	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	R212 2010/11/04	2.95	Call	Bond Future	2,342.0000	2,333.0000	(0.384)	0	0	0
2010/09/03	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/03	TRT1 2010/11/04			Index Future	338.8990	338.9520	0.016	0.0000	0.0000	100
2010/09/03	TRT1 2011/02/03			Index Future	344.1650	344.2200	0.016	0.0000	0.0000	0
<b>Total</b>										<b>101221.00</b>