



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 06/09/2010

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
2010/09/06	AL7T 2010/11/04			Index Future	371.0620	371.1020	0.011	0.0000	0.0000	38
2010/09/06	ALBI 2010/11/04			Index Future	342.3300	342.3140	(0.005)	0.0000	0.0000	1,261
2010/09/06	ALBI 2011/02/03			Index Future	347.3580	347.3420	(0.005)	0.0000	0.0000	0
2010/09/06	CRD1 2010/11/04			Index Future	150.0880	150.1070	0.013	0.0000	0.0000	2
2010/09/06	CRD1 2011/02/03			Index Future	152.4210	152.4400	0.012	0.0000	0.0000	0
2010/09/06	GOVI 2010/11/04			GOVI	342.9370	342.9220	(0.004)	0.0000	0.0000	159
2010/09/06	GOVI 2010/11/04	329.00	Call	GOVI	139,370.0000	139,220.0000	(0.108)	0	0	0
2010/09/06	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/06	GOVI 2010/11/04	329.01	Call	GOVI	139,270.0000	139,120.0000	(0.108)	0	0	0
2010/09/06	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/06	GOVI 2010/11/04	328.99	Call	GOVI	139,470.0000	139,320.0000	(0.108)	0	0	0
2010/09/06	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/06	ILBI 2010/11/04			Index Future	397.9590	397.9310	(0.007)	0.0000	0.0000	507
2010/09/06	ILBI 2011/02/03			Index Future	404.6290	404.6040	(0.006)	0.0000	0.0000	0
2010/09/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/06	JBAF 2010/09/15			Jibar Tradeable Future	6.2100	6.2000	(0.161)	0.0000	0.0000	1,000
2010/09/06	JBAF 2010/10/20			Jibar Tradeable Future	6.1700	6.1900	0.324	0.0000	0.0000	0
2010/09/06	JBAF 2010/11/17			Jibar Tradeable Future	6.1400	6.1500	0.163	0.0000	0.0000	0
2010/09/06	JBAF 2010/12/15			Jibar Tradeable Future	6.0800	6.0700	(0.164)	0.0000	0.0000	0
2010/09/06	JBAF 2011/01/19			Jibar Tradeable Future	6.0400	6.0300	(0.166)	0.0000	0.0000	0
2010/09/06	JBAF 2011/02/16			Jibar Tradeable Future	6.0300	6.0200	(0.166)	0.0000	0.0000	0
2010/09/06	JBAF 2011/03/16			Jibar Tradeable Future	6.0400	6.0300	(0.166)	0.0000	0.0000	5,500
2010/09/06	JBAF 2011/06/15			Jibar Tradeable Future	6.1600	6.1400	(0.325)	0.0000	0.0000	4,500
2010/09/06	JBAF 2011/09/21			Jibar Tradeable Future	6.3000	6.2800	(0.317)	0.0000	0.0000	6,000
2010/09/06	JBAF 2011/12/21			Jibar Tradeable Future	6.4800	6.4600	(0.309)	0.0000	0.0000	5,000
2010/09/06	JBAF 2012/03/20			Jibar Tradeable Future	6.7300	6.6800	(0.743)	0.0000	0.0000	0
2010/09/06	JBAF 2012/06/20			Jibar Tradeable Future	6.9300	6.9200	(0.144)	0.0000	0.0000	0
2010/09/06	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/06	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/06	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/06	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/06	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/06	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/06	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/06	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/06	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/06	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/06	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/06	OTH1 2010/11/04			Index Future	338.6770	338.6550	(0.006)	0.0000	0.0000	3
2010/09/06	OTH1 2011/02/03			Index Future	343.9400	343.9190	(0.006)	0.0000	0.0000	0
2010/09/06	R157 2010/11/04			Bond Future	7.3020	7.3120	0.137	0.0000	0.0000	5,192
2010/09/06	R157 2010/11/04	8.50	Call	Bond Future	5,408.0000	5,361.0000	(0.869)	0	0	0
2010/09/06	R157 2010/11/04	8.50	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/09/06	R157 2010/11/04	8.55	Call	Bond Future	5,625.0000	5,578.0000	(0.836)	0	0	0
2010/09/06	R157 2010/11/04	8.55	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/06	R157 2010/11/04	8.45	Call	Bond Future	5,191.0000	5,143.0000	(0.925)	0	0	0
2010/09/06	R157 2010/11/04	8.45	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2010/09/06	R157 2010/11/04	7.50	Put	Bond Future	477.0000	473.0000	(0.839)	0	0	0
2010/09/06	R157 2010/11/04	7.50	Call	Bond Future	1,390.0000	1,340.0000	(3.597)	0	0	500
2010/09/06	R157 2011/02/03			Bond Future	7.3740	7.3850	0.149	0.0000	0.0000	0
2010/09/06	R157 2011/02/03	7.90	Call	Bond Future	2,922.0000	2,874.0000	(1.643)	0	0	0
2010/09/06	R157 2011/02/03	7.90	Put	Bond Future	639.0000	640.0000	0.156	0	0	0
2010/09/06	R157 2011/02/03	7.95	Call	Bond Future	3,085.0000	3,037.0000	(1.556)	0	0	0
2010/09/06	R157 2011/02/03	7.95	Put	Bond Future	588.0000	588.0000	0.000	0	0	0
2010/09/06	R157 2011/02/03	7.85	Call	Bond Future	2,762.0000	2,714.0000	(1.738)	0	0	0
2010/09/06	R157 2011/02/03	7.85	Put	Bond Future	694.0000	694.0000	0.000	0	0	0
2010/09/06	R157 2011/05/05			Bond Future	7.4660	7.4770	0.147	0.0000	0.0000	0
2010/09/06	R157 2011/05/05	7.75	Call	Bond Future	2,361.0000	2,323.0000	(1.609)	0	0	0
2010/09/06	R157 2011/05/05	7.75	Put	Bond Future	1,190.0000	1,197.0000	0.588	0	0	0
2010/09/06	R157 2011/05/05	7.80	Call	Bond Future	2,495.0000	2,457.0000	(1.523)	0	0	0
2010/09/06	R157 2011/05/05	7.80	Put	Bond Future	1,119.0000	1,127.0000	0.715	0	0	0
2010/09/06	R157 2011/05/05	7.70	Call	Bond Future	2,230.0000	2,192.0000	(1.704)	0	0	0
2010/09/06	R157 2011/05/05	7.70	Put	Bond Future	1,264.0000	1,271.0000	0.554	0	0	0
2010/09/06	R186 2010/11/04			Bond Future	8.0530	8.0620	0.112	0.0000	0.0000	17,545
2010/09/06	R186 2010/11/04	9.25	Call	Bond Future	11,566.0000	11,467.0000	(0.856)	0	0	0

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2010/09/06	R186 2010/11/04	9.25	Put	Bond Future	57.0000	51.0000	(10.526)	0	0	0
2010/09/06	R186 2010/11/04	9.30	Call	Bond Future	12,002.0000	11,903.0000	(0.825)	0	0	0
2010/09/06	R186 2010/11/04	9.30	Put	Bond Future	48.0000	42.0000	(12.500)	0	0	0
2010/09/06	R186 2010/11/04	9.20	Call	Bond Future	11,129.0000	11,029.0000	(0.899)	0	0	0
2010/09/06	R186 2010/11/04	9.20	Put	Bond Future	68.0000	61.0000	(10.294)	0	0	0
2010/09/06	R186 2010/11/04	8.75	Put	Bond Future	310.0000	294.0000	(5.161)	0	0	0
2010/09/06	R186 2010/11/04	8.75	Call	Bond Future	7,215.0000	7,106.0000	(1.511)	0	0	7,900
2010/09/06	R186 2011/02/03			Bond Future	8.1020	8.1120	0.123	0.0000	0.0000	0
2010/09/06	R186 2011/02/03	9.00	Call	Bond Future	9,538.0000	9,430.0000	(1.132)	0	0	0
2010/09/06	R186 2011/02/03	9.00	Put	Bond Future	876.0000	870.0000	(0.685)	0	0	0
2010/09/06	R186 2011/02/03	9.05	Call	Bond Future	9,925.0000	9,816.0000	(1.098)	0	0	0
2010/09/06	R186 2011/02/03	9.05	Put	Bond Future	808.0000	801.0000	(0.866)	0	0	0
2010/09/06	R186 2011/02/03	8.95	Call	Bond Future	9,155.0000	9,046.0000	(1.191)	0	0	0
2010/09/06	R186 2011/02/03	8.95	Put	Bond Future	951.0000	944.0000	(0.736)	0	0	0
2010/09/06	R186 2011/02/03	7.75	Put	Bond Future	5,394.0000	5,433.0000	0.723	0	0	0
2010/09/06	R186 2011/02/03	7.75	Call	Bond Future	1,732.0000	1,669.0000	(3.637)	0	0	3,000
2010/09/06	R186 2011/05/05			Bond Future	8.1630	8.1730	0.123	0.0000	0.0000	0
2010/09/06	R186 2011/05/05	8.75	Call	Bond Future	8,247.0000	8,150.0000	(1.176)	0	0	0
2010/09/06	R186 2011/05/05	8.75	Put	Bond Future	2,573.0000	2,576.0000	0.117	0	0	0
2010/09/06	R186 2011/05/05	8.80	Call	Bond Future	8,582.0000	8,484.0000	(1.142)	0	0	0
2010/09/06	R186 2011/05/05	8.80	Put	Bond Future	2,443.0000	2,445.0000	0.082	0	0	0
2010/09/06	R186 2011/05/05	8.70	Call	Bond Future	7,915.0000	7,820.0000	(1.200)	0	0	0
2010/09/06	R186 2011/05/05	8.70	Put	Bond Future	2,709.0000	2,714.0000	0.185	0	0	0
2010/09/06	R189 2010/11/04			Bond Future	1.5170	1.5230	0.396	0.0000	0.0000	0
2010/09/06	R189 2010/11/04	1.75	Call	Bond Future	580.0000	565.0000	(2.586)	0	0	0
2010/09/06	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R189 2010/11/04	1.80	Call	Bond Future	704.0000	689.0000	(2.131)	0	0	0
2010/09/06	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R189 2010/11/04	1.70	Call	Bond Future	456.0000	441.0000	(3.289)	0	0	0
2010/09/06	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R197 2010/11/04			Bond Future	2.6750	2.6660	(0.336)	0.0000	0.0000	0
2010/09/06	R197 2010/11/04	3.05	Call	Bond Future	4,742.0000	4,859.0000	2.467	0	0	0
2010/09/06	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/06	R197 2010/11/04	3.10	Call	Bond Future	5,359.0000	5,475.0000	2.165	0	0	0
2010/09/06	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R197 2010/11/04	3.00	Call	Bond Future	4,122.0000	4,239.0000	2.838	0	0	0
2010/09/06	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R201 2010/11/04			Bond Future	7.1770	7.2080	0.432	0.0000	0.0000	1,834
2010/09/06	R201 2010/11/04	8.50	Call	Bond Future	4,675.0000	4,562.0000	(2.417)	0	0	0
2010/09/06	R201 2010/11/04	8.50	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/06	R201 2010/11/04	8.55	Call	Bond Future	4,845.0000	4,732.0000	(2.332)	0	0	0
2010/09/06	R201 2010/11/04	8.55	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/09/06	R201 2010/11/04	8.45	Call	Bond Future	4,505.0000	4,392.0000	(2.508)	0	0	0
2010/09/06	R201 2010/11/04	8.45	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/09/06	R201 2010/11/04	7.50	Call	Bond Future	1,475.0000	1,378.0000	(6.576)	0	0	0
2010/09/06	R201 2010/11/04	7.50	Put	Bond Future	311.0000	326.0000	4.823	0	0	140
2010/09/06	R201 2010/11/04	7.25	Put	Bond Future	591.0000	624.0000	5.584	0	0	0
2010/09/06	R201 2010/11/04	7.25	Call	Bond Future	855.0000	776.0000	(9.240)	0	0	140
2010/09/06	R201 2010/11/04	8.00	Call	Bond Future	2,996.0000	2,885.0000	(3.705)	0	0	0
2010/09/06	R201 2010/11/04	8.00	Put	Bond Future	61.0000	62.0000	1.639	0	0	420
2010/09/06	R201 2010/11/04	6.75	Put	Bond Future	1,732.0000	1,814.0000	4.734	0	0	0
2010/09/06	R201 2010/11/04	6.75	Call	Bond Future	168.0000	138.0000	(17.857)	0	0	420
2010/09/06	R201 2011/02/03			Bond Future	7.2410	7.2740	0.456	0.0000	0.0000	0
2010/09/06	R201 2011/02/03	8.00	Call	Bond Future	2,895.0000	2,796.0000	(3.420)	0	0	0
2010/09/06	R201 2011/02/03	8.00	Put	Bond Future	336.0000	350.0000	4.167	0	0	0
2010/09/06	R201 2011/02/03	8.05	Call	Bond Future	3,029.0000	2,928.0000	(3.334)	0	0	0
2010/09/06	R201 2011/02/03	8.05	Put	Bond Future	304.0000	316.0000	3.947	0	0	0
2010/09/06	R201 2011/02/03	7.95	Call	Bond Future	2,736.0000	2,638.0000	(3.582)	0	0	0
2010/09/06	R201 2011/02/03	7.95	Put	Bond Future	343.0000	358.0000	4.373	0	0	0
2010/09/06	R201 2011/05/05			Bond Future	7.3330	7.3690	0.491	0.0000	0.0000	0
2010/09/06	R201 2011/05/05	7.75	Call	Bond Future	2,233.0000	2,151.0000	(3.672)	0	0	0
2010/09/06	R201 2011/05/05	7.75	Put	Bond Future	904.0000	937.0000	3.650	0	0	0
2010/09/06	R201 2011/05/05	7.80	Call	Bond Future	2,342.0000	2,258.0000	(3.587)	0	0	0
2010/09/06	R201 2011/05/05	7.80	Put	Bond Future	855.0000	887.0000	3.743	0	0	0
2010/09/06	R201 2011/05/05	7.70	Call	Bond Future	2,127.0000	2,046.0000	(3.808)	0	0	0
2010/09/06	R201 2011/05/05	7.70	Put	Bond Future	956.0000	991.0000	3.661	0	0	0

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2010/09/06	R202 2010/11/04			Bond Future	2.6450	2.6450	0.000	0.0000	0.0000	0
2010/09/06	R202 2010/11/04	3.05	Call	Bond Future	7,246.0000	7,246.0000	0.000	0	0	0
2010/09/06	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R202 2010/11/04	3.10	Call	Bond Future	8,099.0000	8,099.0000	0.000	0	0	0
2010/09/06	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R202 2010/11/04	3.00	Call	Bond Future	6,383.0000	6,383.0000	0.000	0	0	0
2010/09/06	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R203 2010/11/04			Bond Future	7.8270	7.8260	(0.013)	0.0000	0.0000	2,215
2010/09/06	R203 2010/11/04	9.25	Call	Bond Future	7,210.0000	7,214.0000	0.055	0	0	0
2010/09/06	R203 2010/11/04	9.25	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/06	R203 2010/11/04	9.30	Call	Bond Future	7,450.0000	7,454.0000	0.054	0	0	0
2010/09/06	R203 2010/11/04	9.30	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/09/06	R203 2010/11/04	9.20	Call	Bond Future	6,969.0000	6,973.0000	0.057	0	0	0
2010/09/06	R203 2010/11/04	9.20	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2010/09/06	R203 2011/02/03			Bond Future	7.9020	7.9010	(0.013)	0.0000	0.0000	0
2010/09/06	R203 2011/02/03	8.50	Call	Bond Future	3,776.0000	3,764.0000	(0.318)	0	0	0
2010/09/06	R203 2011/02/03	8.50	Put	Bond Future	770.0000	752.0000	(2.338)	0	0	0
2010/09/06	R203 2011/02/03	8.55	Call	Bond Future	3,966.0000	3,955.0000	(0.277)	0	0	0
2010/09/06	R203 2011/02/03	8.55	Put	Bond Future	713.0000	697.0000	(2.244)	0	0	0
2010/09/06	R203 2011/02/03	8.45	Call	Bond Future	3,588.0000	3,576.0000	(0.334)	0	0	0
2010/09/06	R203 2011/02/03	8.45	Put	Bond Future	829.0000	812.0000	(2.051)	0	0	0
2010/09/06	R203 2011/05/05			Bond Future	7.9930	7.9920	(0.013)	0.0000	0.0000	0
2010/09/06	R203 2011/05/05	8.25	Call	Bond Future	2,835.0000	2,825.0000	(0.353)	0	0	0
2010/09/06	R203 2011/05/05	8.25	Put	Bond Future	1,574.0000	1,559.0000	(0.953)	0	0	0
2010/09/06	R203 2011/05/05	8.30	Call	Bond Future	2,992.0000	2,983.0000	(0.301)	0	0	0
2010/09/06	R203 2011/05/05	8.30	Put	Bond Future	1,488.0000	1,474.0000	(0.941)	0	0	0
2010/09/06	R203 2011/05/05	8.20	Call	Bond Future	2,682.0000	2,672.0000	(0.373)	0	0	0
2010/09/06	R203 2011/05/05	8.20	Put	Bond Future	1,665.0000	1,650.0000	(0.901)	0	0	0
2010/09/06	R204 2010/11/04			Bond Future	7.9230	7.9220	(0.013)	0.0000	0.0000	2,466
2010/09/06	R204 2010/11/04	9.25	Call	Bond Future	7,498.0000	7,501.0000	0.040	0	0	0
2010/09/06	R204 2010/11/04	9.25	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2010/09/06	R204 2010/11/04	9.30	Call	Bond Future	7,762.0000	7,766.0000	0.052	0	0	0
2010/09/06	R204 2010/11/04	9.30	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0

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2010/09/06	R204 2010/11/04	9.20	Call	Bond Future	7,233.0000	7,236.0000	0.041	0	0	0
2010/09/06	R204 2010/11/04	9.20	Put	Bond Future	19.0000	16.0000	(15.789)	0	0	0
2010/09/06	R204 2011/02/03			Bond Future	7.9890	7.9890	0.000	0.0000	0.0000	0
2010/09/06	R204 2011/02/03	8.50	Call	Bond Future	3,758.0000	3,741.0000	(0.452)	0	0	0
2010/09/06	R204 2011/02/03	8.50	Put	Bond Future	868.0000	851.0000	(1.959)	0	0	0
2010/09/06	R204 2011/02/03	8.55	Call	Bond Future	3,968.0000	3,951.0000	(0.428)	0	0	0
2010/09/06	R204 2011/02/03	8.55	Put	Bond Future	801.0000	784.0000	(2.122)	0	0	0
2010/09/06	R204 2011/02/03	8.45	Call	Bond Future	3,552.0000	3,535.0000	(0.479)	0	0	0
2010/09/06	R204 2011/02/03	8.45	Put	Bond Future	940.0000	923.0000	(1.809)	0	0	0
2010/09/06	R204 2011/05/05			Bond Future	8.0750	8.0740	(0.012)	0.0000	0.0000	0
2010/09/06	R204 2011/05/05	8.50	Call	Bond Future	3,978.0000	3,967.0000	(0.277)	0	0	0
2010/09/06	R204 2011/05/05	8.50	Put	Bond Future	1,636.0000	1,619.0000	(1.039)	0	0	0
2010/09/06	R204 2011/05/05	8.55	Call	Bond Future	4,165.0000	4,153.0000	(0.288)	0	0	0
2010/09/06	R204 2011/05/05	8.55	Put	Bond Future	1,552.0000	1,535.0000	(1.095)	0	0	0
2010/09/06	R204 2011/05/05	8.45	Call	Bond Future	3,795.0000	3,783.0000	(0.316)	0	0	0
2010/09/06	R204 2011/05/05	8.45	Put	Bond Future	1,725.0000	1,707.0000	(1.043)	0	0	0
2010/09/06	R206 2010/11/04			Bond Future	7.0980	7.1190	0.296	0.0000	0.0000	0
2010/09/06	R206 2010/11/04	8.50	Call	Bond Future	3,871.0000	3,811.0000	(1.550)	0	0	0
2010/09/06	R206 2010/11/04	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/06	R206 2010/11/04	8.55	Call	Bond Future	4,004.0000	3,945.0000	(1.474)	0	0	0
2010/09/06	R206 2010/11/04	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/06	R206 2010/11/04	8.45	Call	Bond Future	3,737.0000	3,677.0000	(1.606)	0	0	0
2010/09/06	R206 2010/11/04	8.45	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/06	R206 2010/11/04	7.25	Call	Bond Future	807.0000	757.0000	(6.196)	0	0	150
2010/09/06	R206 2010/11/04	7.25	Put	Bond Future	379.0000	388.0000	2.375	0	0	150
2010/09/06	R206 2010/11/04	8.00	Call	Bond Future	2,542.0000	2,481.0000	(2.400)	0	0	0
2010/09/06	R206 2010/11/04	8.00	Put	Bond Future	32.0000	31.0000	(3.125)	0	0	450
2010/09/06	R206 2010/11/04	6.75	Put	Bond Future	1,174.0000	1,211.0000	3.152	0	0	0
2010/09/06	R206 2010/11/04	6.75	Call	Bond Future	185.0000	162.0000	(12.432)	0	0	450
2010/09/06	R206 2011/02/03			Bond Future	7.1690	7.1910	0.307	0.0000	0.0000	0
2010/09/06	R206 2011/02/03	8.00	Call	Bond Future	2,374.0000	2,321.0000	(2.233)	0	0	0
2010/09/06	R206 2011/02/03	8.00	Put	Bond Future	226.0000	231.0000	2.212	0	0	0
2010/09/06	R206 2011/02/03	8.05	Call	Bond Future	2,479.0000	2,425.0000	(2.178)	0	0	0
2010/09/06	R206 2011/02/03	8.05	Put	Bond Future	204.0000	208.0000	1.961	0	0	0

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2010/09/06	R206 2011/02/03	7.95	Call	Bond Future	2,268.0000	2,215.0000	(2.337)	0	0	0
2010/09/06	R206 2011/02/03	7.95	Put	Bond Future	248.0000	253.0000	2.016	0	0	0
2010/09/06	R206 2011/05/05			Bond Future	7.2830	7.3070	0.330	0.0000	0.0000	0
2010/09/06	R206 2011/05/05	7.50	Call	Bond Future	1,338.0000	1,299.0000	(2.915)	0	0	0
2010/09/06	R206 2011/05/05	7.50	Put	Bond Future	817.0000	836.0000	2.326	0	0	0
2010/09/06	R206 2011/05/05	7.55	Call	Bond Future	1,414.0000	1,373.0000	(2.900)	0	0	0
2010/09/06	R206 2011/05/05	7.55	Put	Bond Future	774.0000	791.0000	2.196	0	0	0
2010/09/06	R206 2011/05/05	7.45	Call	Bond Future	1,266.0000	1,227.0000	(3.081)	0	0	0
2010/09/06	R206 2011/05/05	7.45	Put	Bond Future	865.0000	884.0000	2.197	0	0	0
2010/09/06	R207 2010/11/04			Bond Future	7.9990	8.0090	0.125	0.0000	0.0000	810
2010/09/06	R207 2010/11/04	9.25	Call	Bond Future	7,418.0000	7,353.0000	(0.876)	0	0	0
2010/09/06	R207 2010/11/04	9.25	Put	Bond Future	26.0000	23.0000	(11.538)	0	0	0
2010/09/06	R207 2010/11/04	9.30	Call	Bond Future	7,693.0000	7,628.0000	(0.845)	0	0	0
2010/09/06	R207 2010/11/04	9.30	Put	Bond Future	21.0000	18.0000	(14.286)	0	0	0
2010/09/06	R207 2010/11/04	9.20	Call	Bond Future	7,144.0000	7,078.0000	(0.924)	0	0	0
2010/09/06	R207 2010/11/04	9.20	Put	Bond Future	33.0000	29.0000	(12.121)	0	0	0
2010/09/06	R207 2011/02/03			Bond Future	8.0610	8.0710	0.124	0.0000	0.0000	0
2010/09/06	R207 2011/02/03	8.75	Call	Bond Future	4,794.0000	4,730.0000	(1.335)	0	0	0
2010/09/06	R207 2011/02/03	8.75	Put	Bond Future	722.0000	718.0000	(0.554)	0	0	0
2010/09/06	R207 2011/02/03	8.80	Call	Bond Future	5,024.0000	4,960.0000	(1.274)	0	0	0
2010/09/06	R207 2011/02/03	8.80	Put	Bond Future	665.0000	662.0000	(0.451)	0	0	0
2010/09/06	R207 2011/02/03	8.70	Call	Bond Future	4,567.0000	4,504.0000	(1.379)	0	0	0
2010/09/06	R207 2011/02/03	8.70	Put	Bond Future	783.0000	780.0000	(0.383)	0	0	0
2010/09/06	R207 2011/05/05			Bond Future	8.1410	8.1520	0.135	0.0000	0.0000	0
2010/09/06	R207 2011/05/05	8.50	Call	Bond Future	3,926.0000	3,869.0000	(1.452)	0	0	0
2010/09/06	R207 2011/05/05	8.50	Put	Bond Future	1,828.0000	1,837.0000	0.492	0	0	0
2010/09/06	R207 2011/05/05	8.55	Call	Bond Future	4,119.0000	4,061.0000	(1.408)	0	0	0
2010/09/06	R207 2011/05/05	8.55	Put	Bond Future	1,734.0000	1,741.0000	0.404	0	0	0
2010/09/06	R207 2011/05/05	8.45	Call	Bond Future	3,737.0000	3,681.0000	(1.499)	0	0	0
2010/09/06	R207 2011/05/05	8.45	Put	Bond Future	1,928.0000	1,937.0000	0.467	0	0	0
2010/09/06	R208 2010/11/04			Bond Future	8.0590	8.0580	(0.012)	0.0000	0.0000	6,835
2010/09/06	R208 2010/11/04	9.25	Call	Bond Future	7,396.0000	7,399.0000	0.041	0	0	0
2010/09/06	R208 2010/11/04	9.25	Put	Bond Future	25.0000	22.0000	(12.000)	0	0	0



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2010/09/06	R208 2010/11/04	9.30	Call	Bond Future	7,683.0000	7,686.0000	0.039	0	0	0
2010/09/06	R208 2010/11/04	9.30	Put	Bond Future	20.0000	17.0000	(15.000)	0	0	0
2010/09/06	R208 2010/11/04	9.20	Call	Bond Future	7,109.0000	7,111.0000	0.028	0	0	0
2010/09/06	R208 2010/11/04	9.20	Put	Bond Future	32.0000	27.0000	(15.625)	0	0	0
2010/09/06	R208 2011/02/03			Bond Future	8.1180	8.1170	(0.012)	0.0000	0.0000	0
2010/09/06	R208 2011/02/03	8.75	Call	Bond Future	4,850.0000	4,836.0000	(0.289)	0	0	0
2010/09/06	R208 2011/02/03	8.75	Put	Bond Future	915.0000	895.0000	(2.186)	0	0	0
2010/09/06	R208 2011/02/03	8.80	Call	Bond Future	5,085.0000	5,071.0000	(0.275)	0	0	0
2010/09/06	R208 2011/02/03	8.80	Put	Bond Future	848.0000	828.0000	(2.358)	0	0	0
2010/09/06	R208 2011/02/03	8.70	Call	Bond Future	4,619.0000	4,604.0000	(0.325)	0	0	0
2010/09/06	R208 2011/02/03	8.70	Put	Bond Future	987.0000	966.0000	(2.128)	0	0	0
2010/09/06	R208 2011/05/05			Bond Future	8.1910	8.1900	(0.012)	0.0000	0.0000	0
2010/09/06	R208 2011/05/05	8.50	Call	Bond Future	3,879.0000	3,867.0000	(0.309)	0	0	0
2010/09/06	R208 2011/05/05	8.50	Put	Bond Future	1,968.0000	1,950.0000	(0.915)	0	0	0
2010/09/06	R208 2011/05/05	8.55	Call	Bond Future	4,079.0000	4,066.0000	(0.319)	0	0	0
2010/09/06	R208 2011/05/05	8.55	Put	Bond Future	1,864.0000	1,844.0000	(1.073)	0	0	0
2010/09/06	R208 2011/05/05	8.45	Call	Bond Future	3,684.0000	3,671.0000	(0.353)	0	0	0
2010/09/06	R208 2011/05/05	8.45	Put	Bond Future	2,079.0000	2,059.0000	(0.962)	0	0	0
2010/09/06	R209 2010/11/04			Bond Future	8.0140	8.0240	0.125	0.0000	0.0000	23,994
2010/09/06	R209 2010/11/04	9.00	Call	Bond Future	8,352.0000	8,254.0000	(1.173)	0	0	0
2010/09/06	R209 2010/11/04	9.00	Put	Bond Future	82.0000	75.0000	(8.537)	0	0	0
2010/09/06	R209 2010/11/04	9.05	Call	Bond Future	8,721.0000	8,624.0000	(1.112)	0	0	0
2010/09/06	R209 2010/11/04	9.05	Put	Bond Future	68.0000	62.0000	(8.824)	0	0	0
2010/09/06	R209 2010/11/04	8.95	Call	Bond Future	7,982.0000	7,884.0000	(1.228)	0	0	0
2010/09/06	R209 2010/11/04	8.95	Put	Bond Future	98.0000	91.0000	(7.143)	0	0	0
2010/09/06	R209 2010/11/04	8.50	Call	Bond Future	4,705.0000	4,600.0000	(2.232)	0	0	0
2010/09/06	R209 2010/11/04	8.50	Put	Bond Future	449.0000	436.0000	(2.895)	0	0	54
2010/09/06	R209 2010/11/04	8.25	Put	Bond Future	951.0000	939.0000	(1.262)	0	0	0
2010/09/06	R209 2010/11/04	8.25	Call	Bond Future	3,063.0000	2,960.0000	(3.363)	0	0	54
2010/09/06	R209 2010/11/04	9.25	Call	Bond Future	10,183.0000	10,088.0000	(0.933)	0	0	0
2010/09/06	R209 2010/11/04	9.25	Put	Bond Future	32.0000	28.0000	(12.500)	0	0	162
2010/09/06	R209 2010/11/04	7.75	Put	Bond Future	3,252.0000	3,281.0000	0.892	0	0	0
2010/09/06	R209 2010/11/04	7.75	Call	Bond Future	781.0000	719.0000	(7.939)	0	0	162
2010/09/06	R209 2011/02/03			Bond Future	8.0510	8.0610	0.124	0.0000	0.0000	0

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2010/09/06	R209 2011/02/03	9.00	Call	Bond Future	8,727.0000	8,629.0000	(1.123)	0	0	0
2010/09/06	R209 2011/02/03	9.00	Put	Bond Future	806.0000	799.0000	(0.868)	0	0	0
2010/09/06	R209 2011/02/03	9.05	Call	Bond Future	9,050.0000	8,952.0000	(1.083)	0	0	0
2010/09/06	R209 2011/02/03	9.05	Put	Bond Future	747.0000	739.0000	(1.071)	0	0	0
2010/09/06	R209 2011/02/03	8.95	Call	Bond Future	8,404.0000	8,307.0000	(1.154)	0	0	0
2010/09/06	R209 2011/02/03	8.95	Put	Bond Future	869.0000	862.0000	(0.806)	0	0	0
2010/09/06	R209 2011/05/05			Bond Future	8.0940	8.1050	0.136	0.0000	0.0000	0
2010/09/06	R209 2011/05/05	8.50	Call	Bond Future	6,007.0000	5,919.0000	(1.465)	0	0	0
2010/09/06	R209 2011/05/05	8.50	Put	Bond Future	2,490.0000	2,501.0000	0.442	0	0	0
2010/09/06	R209 2011/05/05	8.55	Call	Bond Future	6,288.0000	6,199.0000	(1.415)	0	0	0
2010/09/06	R209 2011/05/05	8.55	Put	Bond Future	2,355.0000	2,365.0000	0.425	0	0	0
2010/09/06	R209 2011/05/05	8.45	Call	Bond Future	5,729.0000	5,642.0000	(1.519)	0	0	0
2010/09/06	R209 2011/05/05	8.45	Put	Bond Future	2,632.0000	2,644.0000	0.456	0	0	0
2010/09/06	R209 2011/08/04			Bond Future	8.1160	8.1270	0.136	0.0000	0.0000	0
2010/09/06	R209 2011/08/04	8.50	Call	Bond Future	7,023.0000	6,939.0000	(1.196)	0	0	0
2010/09/06	R209 2011/08/04	8.50	Put	Bond Future	3,710.0000	3,724.0000	0.377	0	0	1,000
2010/09/06	R209 2011/08/04	8.55	Call	Bond Future	7,321.0000	7,235.0000	(1.175)	0	0	0
2010/09/06	R209 2011/08/04	8.55	Put	Bond Future	3,592.0000	3,604.0000	0.334	0	0	0
2010/09/06	R209 2011/08/04	8.45	Call	Bond Future	6,661.0000	6,578.0000	(1.246)	0	0	0
2010/09/06	R209 2011/08/04	8.45	Put	Bond Future	3,767.0000	3,782.0000	0.398	0	0	0
2010/09/06	R209 2011/08/04	10.10	Call	Bond Future	16,088.0000	15,988.0000	(0.622)	0	0	0
2010/09/06	R209 2011/08/04	10.10	Put	Bond Future	1,083.0000	1,081.0000	(0.185)	0	0	1,000
2010/09/06	R210 2010/11/04			Bond Future	2.6870	2.6880	0.037	0.0000	0.0000	0
2010/09/06	R210 2010/11/04	3.10	Call	Bond Future	5,480.0000	5,467.0000	(0.237)	0	0	0
2010/09/06	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R210 2010/11/04	3.15	Call	Bond Future	6,119.0000	6,105.0000	(0.229)	0	0	0
2010/09/06	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R210 2010/11/04	3.05	Call	Bond Future	4,836.0000	4,823.0000	(0.269)	0	0	0
2010/09/06	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R211 2010/11/04			Bond Future	2.5370	2.5390	0.079	0.0000	0.0000	0
2010/09/06	R211 2010/11/04	2.75	Call	Bond Future	1,210.0000	1,198.0000	(0.992)	0	0	0
2010/09/06	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R211 2010/11/04	2.80	Call	Bond Future	1,491.0000	1,480.0000	(0.738)	0	0	0

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2010/09/06	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R211 2010/11/04	2.70	Call	Bond Future	927.0000	916.0000	(1.187)	0	0	0
2010/09/06	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R212 2010/11/04			Bond Future	2.7050	2.7060	0.037	0.0000	0.0000	1,080
2010/09/06	R212 2010/11/04	3.00	Call	Bond Future	2,801.0000	2,792.0000	(0.321)	0	0	0
2010/09/06	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R212 2010/11/04	3.05	Call	Bond Future	3,267.0000	3,257.0000	(0.306)	0	0	0
2010/09/06	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	R212 2010/11/04	2.95	Call	Bond Future	2,333.0000	2,323.0000	(0.429)	0	0	0
2010/09/06	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/06	TRT1 2010/11/04			Index Future	338.9520	338.9380	(0.004)	0.0000	0.0000	100
2010/09/06	TRT1 2011/02/03			Index Future	344.2200	344.2060	(0.004)	0.0000	0.0000	0
<b>Total</b>										<b>102193.00</b>