



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/09/2010

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
2010/09/15	AL7T 2010/11/04			Index Future	374.3400	375.2830	0.252	0.0000	0.0000	38
2010/09/15	ALBI 2010/11/04			Index Future	345.6520	346.7370	0.314	0.0000	0.0000	1,308
2010/09/15	ALBI 2011/02/03			Index Future	350.9850	352.0850	0.313	0.0000	0.0000	0
2010/09/15	CRD1 2010/11/04			Index Future	150.7370	149.8140	(0.612)	0.0000	0.0000	2
2010/09/15	CRD1 2011/02/03			Index Future	152.9540	152.0190	(0.611)	0.0000	0.0000	0
2010/09/15	GOVI 2010/11/04			GOVI	346.1050	347.1320	0.297	0.0000	0.0000	159
2010/09/15	GOVI 2010/11/04	329.00	Call	GOVI	171,050.0000	181,320.0000	6.004	0	0	0
2010/09/15	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/15	GOVI 2010/11/04	329.01	Call	GOVI	170,950.0000	181,220.0000	6.008	0	0	0
2010/09/15	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/15	GOVI 2010/11/04	328.99	Call	GOVI	171,150.0000	181,420.0000	6.001	0	0	0
2010/09/15	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/15	ILBI 2010/11/04			Index Future	399.0010	399.0020	0.000	0.0000	0.0000	507
2010/09/15	ILBI 2011/02/03			Index Future	405.7020	405.7040	0.000	0.0000	0.0000	0
2010/09/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/15	JBAF 2010/09/15			Jibar Tradeable Future	6.0400	6.0350	(0.083)	0.0000	0.0000	0
2010/09/15	JBAF 2010/10/20			Jibar Tradeable Future	6.0800	6.0100	(1.151)	0.0000	0.0000	0
2010/09/15	JBAF 2010/11/17			Jibar Tradeable Future	6.0500	6.0100	(0.661)	0.0000	0.0000	0
2010/09/15	JBAF 2010/12/15			Jibar Tradeable Future	6.0100	5.9800	(0.499)	0.0000	0.0000	0
2010/09/15	JBAF 2011/01/19			Jibar Tradeable Future	5.9700	5.9400	(0.503)	0.0000	0.0000	0
2010/09/15	JBAF 2011/02/16			Jibar Tradeable Future	5.9700	5.9000	(1.173)	0.0000	0.0000	0
2010/09/15	JBAF 2011/03/16			Jibar Tradeable Future	5.9700	5.9000	(1.173)	0.0000	0.0000	5,500
2010/09/15	JBAF 2011/06/15			Jibar Tradeable Future	6.0800	6.0100	(1.151)	0.0000	0.0000	4,500
2010/09/15	JBAF 2011/09/21			Jibar Tradeable Future	6.2900	6.2100	(1.272)	0.0000	0.0000	6,000
2010/09/15	JBAF 2011/12/21			Jibar Tradeable Future	6.4600	6.3900	(1.084)	0.0000	0.0000	5,000
2010/09/15	JBAF 2012/03/20			Jibar Tradeable Future	6.7100	6.6200	(1.341)	0.0000	0.0000	0
2010/09/15	JBAF 2012/06/20			Jibar Tradeable Future	6.9400	6.8400	(1.441)	0.0000	0.0000	0
2010/09/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/15	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/15	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/15	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/15	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/15	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/15	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/15	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/15	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/15	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/15	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/15	OTH1 2010/11/04			Index Future	342.8390	344.2380	0.408	0.0000	0.0000	3
2010/09/15	OTH1 2011/02/03			Index Future	348.1280	349.5480	0.408	0.0000	0.0000	0
2010/09/15	R157 2010/11/04			Bond Future	7.2220	7.1780	(0.609)	0.0000	0.0000	5,037
2010/09/15	R157 2010/11/04	8.50	Call	Bond Future	5,773.0000	5,977.0000	3.534	0	0	0
2010/09/15	R157 2010/11/04	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/15	R157 2010/11/04	8.55	Call	Bond Future	5,991.0000	6,195.0000	3.405	0	0	0
2010/09/15	R157 2010/11/04	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/15	R157 2010/11/04	8.45	Call	Bond Future	5,554.0000	5,758.0000	3.673	0	0	0
2010/09/15	R157 2010/11/04	8.45	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/15	R157 2010/11/04	7.50	Put	Bond Future	299.0000	245.0000	(18.060)	0	0	0
2010/09/15	R157 2010/11/04	7.50	Call	Bond Future	1,584.0000	1,735.0000	9.533	0	0	500
2010/09/15	R157 2011/02/03			Bond Future	7.2960	7.2490	(0.644)	0.0000	0.0000	0
2010/09/15	R157 2011/02/03	7.90	Call	Bond Future	3,134.0000	3,291.0000	5.010	0	0	0
2010/09/15	R157 2011/02/03	7.90	Put	Bond Future	508.0000	458.0000	(9.843)	0	0	0
2010/09/15	R157 2011/02/03	7.95	Call	Bond Future	3,305.0000	3,465.0000	4.841	0	0	0
2010/09/15	R157 2011/02/03	7.95	Put	Bond Future	465.0000	418.0000	(10.108)	0	0	0
2010/09/15	R157 2011/02/03	7.85	Call	Bond Future	2,967.0000	3,120.0000	5.157	0	0	0
2010/09/15	R157 2011/02/03	7.85	Put	Bond Future	556.0000	501.0000	(9.892)	0	0	0
2010/09/15	R157 2011/05/05			Bond Future	7.3710	7.3200	(0.692)	0.0000	0.0000	0
2010/09/15	R157 2011/05/05	7.75	Call	Bond Future	2,574.0000	2,711.0000	5.322	0	0	0
2010/09/15	R157 2011/05/05	7.75	Put	Bond Future	1,008.0000	932.0000	(7.540)	0	0	0
2010/09/15	R157 2011/05/05	7.80	Call	Bond Future	2,716.0000	2,857.0000	5.191	0	0	0
2010/09/15	R157 2011/05/05	7.80	Put	Bond Future	945.0000	873.0000	(7.619)	0	0	0
2010/09/15	R157 2011/05/05	7.70	Call	Bond Future	2,435.0000	2,569.0000	5.503	0	0	0
2010/09/15	R157 2011/05/05	7.70	Put	Bond Future	1,074.0000	995.0000	(7.356)	0	0	0
2010/09/15	R186 2010/11/04			Bond Future	7.8680	7.7960	(0.915)	0.0000	0.0000	16,933
2010/09/15	R186 2010/11/04	9.25	Call	Bond Future	13,454.0000	14,215.0000	5.656	0	0	0

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2010/09/15	R186 2010/11/04	9.25	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	0
2010/09/15	R186 2010/11/04	9.30	Call	Bond Future	13,897.0000	14,659.0000	5.483	0	0	0
2010/09/15	R186 2010/11/04	9.30	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	0
2010/09/15	R186 2010/11/04	9.20	Call	Bond Future	13,009.0000	13,769.0000	5.842	0	0	0
2010/09/15	R186 2010/11/04	9.20	Put	Bond Future	14.0000	9.0000	(35.714)	0	0	0
2010/09/15	R186 2010/11/04	8.75	Put	Bond Future	95.0000	63.0000	(33.684)	0	0	0
2010/09/15	R186 2010/11/04	8.75	Call	Bond Future	8,935.0000	9,668.0000	8.204	0	0	7,900
2010/09/15	R186 2011/02/03			Bond Future	7.9160	7.8410	(0.947)	0.0000	0.0000	0
2010/09/15	R186 2011/02/03	9.00	Call	Bond Future	11,111.0000	11,807.0000	6.264	0	0	0
2010/09/15	R186 2011/02/03	9.00	Put	Bond Future	534.0000	445.0000	(16.667)	0	0	0
2010/09/15	R186 2011/02/03	9.05	Call	Bond Future	11,519.0000	12,223.0000	6.112	0	0	0
2010/09/15	R186 2011/02/03	9.05	Put	Bond Future	487.0000	406.0000	(16.632)	0	0	0
2010/09/15	R186 2011/02/03	8.95	Call	Bond Future	10,703.0000	11,393.0000	6.447	0	0	0
2010/09/15	R186 2011/02/03	8.95	Put	Bond Future	584.0000	489.0000	(16.267)	0	0	0
2010/09/15	R186 2011/02/03	7.75	Put	Bond Future	4,095.0000	3,648.0000	(10.916)	0	0	0
2010/09/15	R186 2011/02/03	7.75	Call	Bond Future	2,348.0000	2,686.0000	14.395	0	0	3,000
2010/09/15	R186 2011/05/05			Bond Future	7.9660	7.8880	(0.979)	0.0000	0.0000	0
2010/09/15	R186 2011/05/05	8.75	Call	Bond Future	9,597.0000	10,202.0000	6.304	0	0	0
2010/09/15	R186 2011/05/05	8.75	Put	Bond Future	1,927.0000	1,729.0000	(10.275)	0	0	0
2010/09/15	R186 2011/05/05	8.80	Call	Bond Future	9,958.0000	10,571.0000	6.156	0	0	0
2010/09/15	R186 2011/05/05	8.80	Put	Bond Future	1,823.0000	1,633.0000	(10.422)	0	0	0
2010/09/15	R186 2011/05/05	8.70	Call	Bond Future	9,239.0000	9,835.0000	6.451	0	0	0
2010/09/15	R186 2011/05/05	8.70	Put	Bond Future	2,037.0000	1,830.0000	(10.162)	0	0	0
2010/09/15	R189 2010/11/04			Bond Future	1.5640	1.5830	1.215	0.0000	0.0000	0
2010/09/15	R189 2010/11/04	1.75	Call	Bond Future	463.0000	415.0000	(10.367)	0	0	0
2010/09/15	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R189 2010/11/04	1.80	Call	Bond Future	587.0000	539.0000	(8.177)	0	0	0
2010/09/15	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R189 2010/11/04	1.70	Call	Bond Future	339.0000	291.0000	(14.159)	0	0	0
2010/09/15	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R197 2010/11/04			Bond Future	2.6570	2.6600	0.113	0.0000	0.0000	0
2010/09/15	R197 2010/11/04	3.05	Call	Bond Future	4,976.0000	4,937.0000	(0.784)	0	0	0
2010/09/15	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/15	R197 2010/11/04	3.10	Call	Bond Future	5,592.0000	5,553.0000	(0.697)	0	0	0
2010/09/15	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R197 2010/11/04	3.00	Call	Bond Future	4,356.0000	4,317.0000	(0.895)	0	0	0
2010/09/15	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R201 2010/11/04			Bond Future	7.1130	7.0900	(0.323)	0.0000	0.0000	1,691
2010/09/15	R201 2010/11/04	8.50	Call	Bond Future	4,903.0000	4,987.0000	1.713	0	0	0
2010/09/15	R201 2010/11/04	8.50	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/15	R201 2010/11/04	8.55	Call	Bond Future	5,074.0000	5,158.0000	1.655	0	0	0
2010/09/15	R201 2010/11/04	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/15	R201 2010/11/04	8.45	Call	Bond Future	4,732.0000	4,815.0000	1.754	0	0	0
2010/09/15	R201 2010/11/04	8.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/15	R201 2010/11/04	7.50	Call	Bond Future	1,599.0000	1,661.0000	3.877	0	0	0
2010/09/15	R201 2010/11/04	7.50	Put	Bond Future	202.0000	181.0000	(10.396)	0	0	140
2010/09/15	R201 2010/11/04	7.25	Put	Bond Future	431.0000	394.0000	(8.585)	0	0	0
2010/09/15	R201 2010/11/04	7.25	Call	Bond Future	928.0000	975.0000	5.065	0	0	140
2010/09/15	R201 2010/11/04	8.00	Call	Bond Future	3,196.0000	3,275.0000	2.472	0	0	0
2010/09/15	R201 2010/11/04	8.00	Put	Bond Future	28.0000	24.0000	(14.286)	0	0	420
2010/09/15	R201 2010/11/04	6.75	Put	Bond Future	1,500.0000	1,429.0000	(4.733)	0	0	0
2010/09/15	R201 2010/11/04	6.75	Call	Bond Future	169.0000	182.0000	7.692	0	0	420
2010/09/15	R201 2011/02/03			Bond Future	7.1800	7.1550	(0.348)	0.0000	0.0000	0
2010/09/15	R201 2011/02/03	8.00	Call	Bond Future	3,037.0000	3,106.0000	2.272	0	0	0
2010/09/15	R201 2011/02/03	8.00	Put	Bond Future	269.0000	252.0000	(6.320)	0	0	0
2010/09/15	R201 2011/02/03	8.05	Call	Bond Future	3,175.0000	3,245.0000	2.205	0	0	0
2010/09/15	R201 2011/02/03	8.05	Put	Bond Future	241.0000	225.0000	(6.639)	0	0	0
2010/09/15	R201 2011/02/03	7.95	Call	Bond Future	2,876.0000	2,945.0000	2.399	0	0	0
2010/09/15	R201 2011/02/03	7.95	Put	Bond Future	274.0000	257.0000	(6.204)	0	0	0
2010/09/15	R201 2011/05/05			Bond Future	7.2560	7.2290	(0.372)	0.0000	0.0000	0
2010/09/15	R201 2011/05/05	7.75	Call	Bond Future	2,366.0000	2,422.0000	2.367	0	0	0
2010/09/15	R201 2011/05/05	7.75	Put	Bond Future	789.0000	758.0000	(3.929)	0	0	0
2010/09/15	R201 2011/05/05	7.80	Call	Bond Future	2,479.0000	2,537.0000	2.340	0	0	0
2010/09/15	R201 2011/05/05	7.80	Put	Bond Future	744.0000	715.0000	(3.898)	0	0	0
2010/09/15	R201 2011/05/05	7.70	Call	Bond Future	2,255.0000	2,310.0000	2.439	0	0	0
2010/09/15	R201 2011/05/05	7.70	Put	Bond Future	836.0000	804.0000	(3.828)	0	0	0

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2010/09/15	R202 2010/11/04			Bond Future	2.5920	2.5930	0.039	0.0000	0.0000	0
2010/09/15	R202 2010/11/04	3.05	Call	Bond Future	8,239.0000	8,220.0000	(0.231)	0	0	0
2010/09/15	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R202 2010/11/04	3.10	Call	Bond Future	9,093.0000	9,074.0000	(0.209)	0	0	0
2010/09/15	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R202 2010/11/04	3.00	Call	Bond Future	7,377.0000	7,358.0000	(0.258)	0	0	0
2010/09/15	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R203 2010/11/04			Bond Future	7.6830	7.6390	(0.573)	0.0000	0.0000	1,918
2010/09/15	R203 2010/11/04	9.25	Call	Bond Future	7,971.0000	8,206.0000	2.948	0	0	0
2010/09/15	R203 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/15	R203 2010/11/04	9.30	Call	Bond Future	8,212.0000	8,447.0000	2.862	0	0	0
2010/09/15	R203 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/15	R203 2010/11/04	9.20	Call	Bond Future	7,729.0000	7,964.0000	3.040	0	0	0
2010/09/15	R203 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/15	R203 2011/02/03			Bond Future	7.7570	7.7110	(0.593)	0.0000	0.0000	0
2010/09/15	R203 2011/02/03	8.50	Call	Bond Future	4,297.0000	4,484.0000	4.352	0	0	0
2010/09/15	R203 2011/02/03	8.50	Put	Bond Future	545.0000	493.0000	(9.541)	0	0	0
2010/09/15	R203 2011/02/03	8.55	Call	Bond Future	4,499.0000	4,690.0000	4.245	0	0	0
2010/09/15	R203 2011/02/03	8.55	Put	Bond Future	500.0000	453.0000	(9.400)	0	0	0
2010/09/15	R203 2011/02/03	8.45	Call	Bond Future	4,096.0000	4,280.0000	4.492	0	0	0
2010/09/15	R203 2011/02/03	8.45	Put	Bond Future	591.0000	536.0000	(9.306)	0	0	0
2010/09/15	R203 2011/05/05			Bond Future	7.8320	7.7840	(0.613)	0.0000	0.0000	0
2010/09/15	R203 2011/05/05	8.25	Call	Bond Future	3,294.0000	3,451.0000	4.766	0	0	0
2010/09/15	R203 2011/05/05	8.25	Put	Bond Future	1,233.0000	1,150.0000	(6.732)	0	0	0
2010/09/15	R203 2011/05/05	8.30	Call	Bond Future	3,465.0000	3,625.0000	4.618	0	0	0
2010/09/15	R203 2011/05/05	8.30	Put	Bond Future	1,161.0000	1,081.0000	(6.891)	0	0	0
2010/09/15	R203 2011/05/05	8.20	Call	Bond Future	3,127.0000	3,280.0000	4.893	0	0	0
2010/09/15	R203 2011/05/05	8.20	Put	Bond Future	1,310.0000	1,223.0000	(6.641)	0	0	0
2010/09/15	R204 2010/11/04			Bond Future	7.7940	7.7460	(0.616)	0.0000	0.0000	2,252
2010/09/15	R204 2010/11/04	9.25	Call	Bond Future	8,253.0000	8,540.0000	3.478	0	0	0
2010/09/15	R204 2010/11/04	9.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/15	R204 2010/11/04	9.30	Call	Bond Future	8,520.0000	8,807.0000	3.369	0	0	0
2010/09/15	R204 2010/11/04	9.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2010/09/15	R204 2010/11/04	9.20	Call	Bond Future	7,986.0000	8,272.0000	3.581	0	0	0
2010/09/15	R204 2010/11/04	9.20	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/15	R204 2011/02/03			Bond Future	7.8610	7.8100	(0.649)	0.0000	0.0000	0
2010/09/15	R204 2011/02/03	8.50	Call	Bond Future	4,259.0000	4,489.0000	5.400	0	0	0
2010/09/15	R204 2011/02/03	8.50	Put	Bond Future	628.0000	561.0000	(10.669)	0	0	0
2010/09/15	R204 2011/02/03	8.55	Call	Bond Future	4,482.0000	4,717.0000	5.243	0	0	0
2010/09/15	R204 2011/02/03	8.55	Put	Bond Future	574.0000	511.0000	(10.976)	0	0	0
2010/09/15	R204 2011/02/03	8.45	Call	Bond Future	4,039.0000	4,264.0000	5.571	0	0	0
2010/09/15	R204 2011/02/03	8.45	Put	Bond Future	686.0000	614.0000	(10.496)	0	0	0
2010/09/15	R204 2011/05/05			Bond Future	7.9320	7.8790	(0.668)	0.0000	0.0000	0
2010/09/15	R204 2011/05/05	8.50	Call	Bond Future	4,465.0000	4,671.0000	4.614	0	0	0
2010/09/15	R204 2011/05/05	8.50	Put	Bond Future	1,319.0000	1,225.0000	(7.127)	0	0	0
2010/09/15	R204 2011/05/05	8.55	Call	Bond Future	4,663.0000	4,874.0000	4.525	0	0	0
2010/09/15	R204 2011/05/05	8.55	Put	Bond Future	1,246.0000	1,157.0000	(7.143)	0	0	0
2010/09/15	R204 2011/05/05	8.45	Call	Bond Future	4,269.0000	4,471.0000	4.732	0	0	0
2010/09/15	R204 2011/05/05	8.45	Put	Bond Future	1,395.0000	1,297.0000	(7.025)	0	0	0
2010/09/15	R206 2010/11/04			Bond Future	6.9720	6.9340	(0.545)	0.0000	0.0000	0
2010/09/15	R206 2010/11/04	8.50	Call	Bond Future	4,225.0000	4,333.0000	2.556	0	0	0
2010/09/15	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R206 2010/11/04	8.55	Call	Bond Future	4,360.0000	4,467.0000	2.454	0	0	0
2010/09/15	R206 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/15	R206 2010/11/04	8.45	Call	Bond Future	4,091.0000	4,198.0000	2.615	0	0	0
2010/09/15	R206 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/15	R206 2010/11/04	7.25	Call	Bond Future	1,000.0000	1,077.0000	7.700	0	0	150
2010/09/15	R206 2010/11/04	7.25	Put	Bond Future	215.0000	184.0000	(14.419)	0	0	150
2010/09/15	R206 2010/11/04	8.00	Call	Bond Future	2,876.0000	2,982.0000	3.686	0	0	0
2010/09/15	R206 2010/11/04	8.00	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	450
2010/09/15	R206 2010/11/04	6.75	Put	Bond Future	871.0000	795.0000	(8.726)	0	0	0
2010/09/15	R206 2010/11/04	6.75	Call	Bond Future	239.0000	270.0000	12.971	0	0	450
2010/09/15	R206 2011/02/03			Bond Future	7.0400	6.9980	(0.597)	0.0000	0.0000	0
2010/09/15	R206 2011/02/03	8.00	Call	Bond Future	2,640.0000	2,735.0000	3.598	0	0	0
2010/09/15	R206 2011/02/03	8.00	Put	Bond Future	154.0000	138.0000	(10.390)	0	0	0
2010/09/15	R206 2011/02/03	8.05	Call	Bond Future	2,751.0000	2,847.0000	3.490	0	0	0
2010/09/15	R206 2011/02/03	8.05	Put	Bond Future	137.0000	123.0000	(10.219)	0	0	0

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2010/09/15	R206 2011/02/03	7.95	Call	Bond Future	2,528.0000	2,622.0000	3.718	0	0	0
2010/09/15	R206 2011/02/03	7.95	Put	Bond Future	169.0000	153.0000	(9.467)	0	0	0
2010/09/15	R206 2011/05/05			Bond Future	7.1260	7.0790	(0.660)	0.0000	0.0000	0
2010/09/15	R206 2011/05/05	7.50	Call	Bond Future	1,547.0000	1,619.0000	4.654	0	0	0
2010/09/15	R206 2011/05/05	7.50	Put	Bond Future	648.0000	606.0000	(6.481)	0	0	0
2010/09/15	R206 2011/05/05	7.55	Call	Bond Future	1,629.0000	1,702.0000	4.481	0	0	0
2010/09/15	R206 2011/05/05	7.55	Put	Bond Future	610.0000	569.0000	(6.721)	0	0	0
2010/09/15	R206 2011/05/05	7.45	Call	Bond Future	1,467.0000	1,537.0000	4.772	0	0	0
2010/09/15	R206 2011/05/05	7.45	Put	Bond Future	687.0000	643.0000	(6.405)	0	0	0
2010/09/15	R207 2010/11/04			Bond Future	7.8550	7.8020	(0.675)	0.0000	0.0000	810
2010/09/15	R207 2010/11/04	9.25	Call	Bond Future	8,299.0000	8,632.0000	4.013	0	0	0
2010/09/15	R207 2010/11/04	9.25	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/09/15	R207 2010/11/04	9.30	Call	Bond Future	8,578.0000	8,911.0000	3.882	0	0	0
2010/09/15	R207 2010/11/04	9.30	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/15	R207 2010/11/04	9.20	Call	Bond Future	8,020.0000	8,352.0000	4.140	0	0	0
2010/09/15	R207 2010/11/04	9.20	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2010/09/15	R207 2011/02/03			Bond Future	7.9170	7.8620	(0.695)	0.0000	0.0000	0
2010/09/15	R207 2011/02/03	8.75	Call	Bond Future	5,449.0000	5,729.0000	5.139	0	0	0
2010/09/15	R207 2011/02/03	8.75	Put	Bond Future	496.0000	437.0000	(11.895)	0	0	0
2010/09/15	R207 2011/02/03	8.80	Call	Bond Future	5,693.0000	5,977.0000	4.989	0	0	0
2010/09/15	R207 2011/02/03	8.80	Put	Bond Future	454.0000	399.0000	(12.115)	0	0	0
2010/09/15	R207 2011/02/03	8.70	Call	Bond Future	5,207.0000	5,483.0000	5.301	0	0	0
2010/09/15	R207 2011/02/03	8.70	Put	Bond Future	542.0000	479.0000	(11.624)	0	0	0
2010/09/15	R207 2011/05/05			Bond Future	7.9840	7.9270	(0.714)	0.0000	0.0000	0
2010/09/15	R207 2011/05/05	8.50	Call	Bond Future	4,485.0000	4,718.0000	5.195	0	0	0
2010/09/15	R207 2011/05/05	8.50	Put	Bond Future	1,451.0000	1,341.0000	(7.581)	0	0	0
2010/09/15	R207 2011/05/05	8.55	Call	Bond Future	4,692.0000	4,930.0000	5.072	0	0	0
2010/09/15	R207 2011/05/05	8.55	Put	Bond Future	1,371.0000	1,266.0000	(7.659)	0	0	0
2010/09/15	R207 2011/05/05	8.45	Call	Bond Future	4,281.0000	4,509.0000	5.326	0	0	0
2010/09/15	R207 2011/05/05	8.45	Put	Bond Future	1,536.0000	1,421.0000	(7.487)	0	0	0
2010/09/15	R208 2010/11/04			Bond Future	7.8890	7.8410	(0.608)	0.0000	0.0000	6,325
2010/09/15	R208 2010/11/04	9.25	Call	Bond Future	8,495.0000	8,813.0000	3.743	0	0	0
2010/09/15	R208 2010/11/04	9.25	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0

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2010/09/15	R208 2010/11/04	9.30	Call	Bond Future	8,786.0000	9,104.0000	3.619	0	0	0
2010/09/15	R208 2010/11/04	9.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/15	R208 2010/11/04	9.20	Call	Bond Future	8,203.0000	8,521.0000	3.877	0	0	0
2010/09/15	R208 2010/11/04	9.20	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/15	R208 2011/02/03			Bond Future	7.9470	7.8980	(0.617)	0.0000	0.0000	0
2010/09/15	R208 2011/02/03	8.75	Call	Bond Future	5,653.0000	5,911.0000	4.564	0	0	0
2010/09/15	R208 2011/02/03	8.75	Put	Bond Future	614.0000	552.0000	(10.098)	0	0	0
2010/09/15	R208 2011/02/03	8.80	Call	Bond Future	5,905.0000	6,167.0000	4.437	0	0	0
2010/09/15	R208 2011/02/03	8.80	Put	Bond Future	564.0000	507.0000	(10.106)	0	0	0
2010/09/15	R208 2011/02/03	8.70	Call	Bond Future	5,403.0000	5,657.0000	4.701	0	0	0
2010/09/15	R208 2011/02/03	8.70	Put	Bond Future	667.0000	602.0000	(9.745)	0	0	0
2010/09/15	R208 2011/05/05			Bond Future	8.0070	7.9560	(0.637)	0.0000	0.0000	0
2010/09/15	R208 2011/05/05	8.50	Call	Bond Future	4,579.0000	4,799.0000	4.805	0	0	0
2010/09/15	R208 2011/05/05	8.50	Put	Bond Future	1,505.0000	1,399.0000	(7.043)	0	0	0
2010/09/15	R208 2011/05/05	8.55	Call	Bond Future	4,796.0000	5,021.0000	4.691	0	0	0
2010/09/15	R208 2011/05/05	8.55	Put	Bond Future	1,417.0000	1,317.0000	(7.057)	0	0	0
2010/09/15	R208 2011/05/05	8.45	Call	Bond Future	4,364.0000	4,580.0000	4.950	0	0	0
2010/09/15	R208 2011/05/05	8.45	Put	Bond Future	1,595.0000	1,486.0000	(6.834)	0	0	0
2010/09/15	R209 2010/11/04			Bond Future	7.8260	7.7480	(0.997)	0.0000	0.0000	23,873
2010/09/15	R209 2010/11/04	9.00	Call	Bond Future	10,035.0000	10,770.0000	7.324	0	0	0
2010/09/15	R209 2010/11/04	9.00	Put	Bond Future	17.0000	9.0000	(47.059)	0	0	0
2010/09/15	R209 2010/11/04	9.05	Call	Bond Future	10,414.0000	11,151.0000	7.077	0	0	0
2010/09/15	R209 2010/11/04	9.05	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	0
2010/09/15	R209 2010/11/04	8.95	Call	Bond Future	9,653.0000	10,387.0000	7.604	0	0	0
2010/09/15	R209 2010/11/04	8.95	Put	Bond Future	21.0000	12.0000	(42.857)	0	0	0
2010/09/15	R209 2010/11/04	8.50	Call	Bond Future	6,154.0000	6,845.0000	11.228	0	0	0
2010/09/15	R209 2010/11/04	8.50	Put	Bond Future	151.0000	99.0000	(34.437)	0	0	54
2010/09/15	R209 2010/11/04	8.25	Put	Bond Future	399.0000	280.0000	(29.825)	0	0	0
2010/09/15	R209 2010/11/04	8.25	Call	Bond Future	4,259.0000	4,882.0000	14.628	0	0	54
2010/09/15	R209 2010/11/04	9.25	Call	Bond Future	11,904.0000	12,644.0000	6.216	0	0	0
2010/09/15	R209 2010/11/04	9.25	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	162
2010/09/15	R209 2010/11/04	7.75	Put	Bond Future	1,987.0000	1,582.0000	(20.382)	0	0	0
2010/09/15	R209 2010/11/04	7.75	Call	Bond Future	1,264.0000	1,601.0000	26.661	0	0	162
2010/09/15	R209 2011/02/03			Bond Future	7.8610	7.7820	(1.005)	0.0000	0.0000	0

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2010/09/15	R209 2011/02/03	9.00	Call	Bond Future	10,168.0000	10,831.0000	6.520	0	0	0
2010/09/15	R209 2011/02/03	9.00	Put	Bond Future	496.0000	413.0000	(16.734)	0	0	0
2010/09/15	R209 2011/02/03	9.05	Call	Bond Future	10,510.0000	11,179.0000	6.365	0	0	0
2010/09/15	R209 2011/02/03	9.05	Put	Bond Future	456.0000	379.0000	(16.886)	0	0	0
2010/09/15	R209 2011/02/03	8.95	Call	Bond Future	9,825.0000	10,482.0000	6.687	0	0	0
2010/09/15	R209 2011/02/03	8.95	Put	Bond Future	538.0000	450.0000	(16.357)	0	0	0
2010/09/15	R209 2011/05/05			Bond Future	7.8960	7.8150	(1.026)	0.0000	0.0000	0
2010/09/15	R209 2011/05/05	8.50	Call	Bond Future	7,177.0000	7,729.0000	7.691	0	0	0
2010/09/15	R209 2011/05/05	8.50	Put	Bond Future	1,852.0000	1,646.0000	(11.123)	0	0	0
2010/09/15	R209 2011/05/05	8.55	Call	Bond Future	7,485.0000	8,047.0000	7.508	0	0	0
2010/09/15	R209 2011/05/05	8.55	Put	Bond Future	1,744.0000	1,548.0000	(11.239)	0	0	0
2010/09/15	R209 2011/05/05	8.45	Call	Bond Future	6,872.0000	7,413.0000	7.873	0	0	0
2010/09/15	R209 2011/05/05	8.45	Put	Bond Future	1,967.0000	1,750.0000	(11.032)	0	0	0
2010/09/15	R209 2011/08/04			Bond Future	7.9270	7.8440	(1.047)	0.0000	0.0000	0
2010/09/15	R209 2011/08/04	8.50	Call	Bond Future	8,065.0000	8,590.0000	6.510	0	0	0
2010/09/15	R209 2011/08/04	8.50	Put	Bond Future	3,037.0000	2,791.0000	(8.100)	0	0	1,000
2010/09/15	R209 2011/08/04	8.55	Call	Bond Future	8,381.0000	8,914.0000	6.360	0	0	0
2010/09/15	R209 2011/08/04	8.55	Put	Bond Future	2,938.0000	2,700.0000	(8.101)	0	0	0
2010/09/15	R209 2011/08/04	8.45	Call	Bond Future	7,686.0000	8,204.0000	6.740	0	0	0
2010/09/15	R209 2011/08/04	8.45	Put	Bond Future	3,077.0000	2,824.0000	(8.222)	0	0	0
2010/09/15	R209 2011/08/04	10.10	Call	Bond Future	17,556.0000	18,247.0000	3.936	0	0	0
2010/09/15	R209 2011/08/04	10.10	Put	Bond Future	837.0000	757.0000	(9.558)	0	0	1,000
2010/09/15	R210 2010/11/04			Bond Future	2.6050	2.6070	0.077	0.0000	0.0000	0
2010/09/15	R210 2010/11/04	3.10	Call	Bond Future	6,613.0000	6,585.0000	(0.423)	0	0	0
2010/09/15	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R210 2010/11/04	3.15	Call	Bond Future	7,252.0000	7,224.0000	(0.386)	0	0	0
2010/09/15	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R210 2010/11/04	3.05	Call	Bond Future	5,969.0000	5,941.0000	(0.469)	0	0	0
2010/09/15	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R211 2010/11/04			Bond Future	2.4050	2.4110	0.249	0.0000	0.0000	0
2010/09/15	R211 2010/11/04	2.75	Call	Bond Future	1,968.0000	1,933.0000	(1.778)	0	0	0
2010/09/15	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R211 2010/11/04	2.80	Call	Bond Future	2,250.0000	2,215.0000	(1.556)	0	0	0

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2010/09/15	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R211 2010/11/04	2.70	Call	Bond Future	1,686.0000	1,651.0000	(2.076)	0	0	0
2010/09/15	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R212 2010/11/04			Bond Future	2.6770	2.6800	0.112	0.0000	0.0000	1,080
2010/09/15	R212 2010/11/04	3.00	Call	Bond Future	3,072.0000	3,043.0000	(0.944)	0	0	0
2010/09/15	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R212 2010/11/04	3.05	Call	Bond Future	3,538.0000	3,509.0000	(0.820)	0	0	0
2010/09/15	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	R212 2010/11/04	2.95	Call	Bond Future	2,603.0000	2,574.0000	(1.114)	0	0	0
2010/09/15	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/15	TRT1 2010/11/04			Index Future	342.0360	343.0400	0.294	0.0000	0.0000	100
2010/09/15	TRT1 2011/02/03			Index Future	347.0660	348.0870	0.294	0.0000	0.0000	0
Total										99188.00