



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 17/09/2010

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
2010/09/17	AL7T 2010/11/04			Index Future	373.1240	369.7870	(0.894)	0.0000	0.0000	38
2010/09/17	ALBI 2010/11/04			Index Future	344.4570	341.1950	(0.947)	0.0000	0.0000	1,308
2010/09/17	ALBI 2011/02/03			Index Future	349.7690	346.4550	(0.947)	0.0000	0.0000	0
2010/09/17	CRD1 2010/11/04			Index Future	150.3700	149.7430	(0.417)	0.0000	0.0000	2
2010/09/17	CRD1 2011/02/03			Index Future	152.5830	151.9470	(0.417)	0.0000	0.0000	0
2010/09/17	GOVI 2010/11/04			GOVI	344.9120	341.7740	(0.910)	0.0000	0.0000	159
2010/09/17	GOVI 2010/11/04	329.00	Call	GOVI	159,120.0000	127,740.0000	(19.721)	0	0	0
2010/09/17	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/17	GOVI 2010/11/04	329.01	Call	GOVI	159,020.0000	127,640.0000	(19.733)	0	0	0
2010/09/17	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/17	GOVI 2010/11/04	328.99	Call	GOVI	159,220.0000	127,840.0000	(19.709)	0	0	0
2010/09/17	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/17	ILBI 2010/11/04			Index Future	398.9530	398.8280	(0.031)	0.0000	0.0000	507
2010/09/17	ILBI 2011/02/03			Index Future	405.6550	405.5300	(0.031)	0.0000	0.0000	0
2010/09/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/17	JBAF 2010/10/20			Jibar Tradeable Future	6.0500	6.0500	0.000	0.0000	0.0000	0
2010/09/17	JBAF 2010/11/17			Jibar Tradeable Future	6.0400	6.0400	0.000	0.0000	0.0000	0
2010/09/17	JBAF 2010/12/15			Jibar Tradeable Future	5.9700	5.9900	0.335	0.0000	0.0000	1
2010/09/17	JBAF 2011/01/19			Jibar Tradeable Future	5.9500	5.9800	0.504	0.0000	0.0000	0
2010/09/17	JBAF 2011/02/16			Jibar Tradeable Future	5.9500	5.9700	0.336	0.0000	0.0000	0
2010/09/17	JBAF 2011/03/16			Jibar Tradeable Future	5.9400	5.9600	0.337	0.0000	0.0000	5,500
2010/09/17	JBAF 2011/06/15			Jibar Tradeable Future	6.0500	6.1400	1.488	0.0000	0.0000	4,500
2010/09/17	JBAF 2011/09/21			Jibar Tradeable Future	6.2700	6.3600	1.435	0.0000	0.0000	6,000
2010/09/17	JBAF 2011/12/21			Jibar Tradeable Future	6.4700	6.5600	1.391	0.0000	0.0000	5,000
2010/09/17	JBAF 2012/03/20			Jibar Tradeable Future	6.7000	6.7900	1.343	0.0000	0.0000	0
2010/09/17	JBAF 2012/06/20			Jibar Tradeable Future	6.9200	7.0200	1.445	0.0000	0.0000	0
2010/09/17	JBAF 2012/09/19			Jibar Tradeable Future	6.9900	7.1000	1.574	0.0000	0.0000	0
2010/09/17	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/17	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/17	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/17	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/17	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/17	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/17	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/17	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/17	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/17	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/17	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/17	OTH1 2010/11/04			Index Future	341.6380	337.7030	(1.152)	0.0000	0.0000	3
2010/09/17	OTH1 2011/02/03			Index Future	346.9060	342.9100	(1.152)	0.0000	0.0000	0
2010/09/17	R157 2010/11/04			Bond Future	7.2810	7.3940	1.552	0.0000	0.0000	4,817
2010/09/17	R157 2010/11/04	8.50	Call	Bond Future	5,499.0000	4,979.0000	(9.456)	0	0	0
2010/09/17	R157 2010/11/04	8.50	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2010/09/17	R157 2010/11/04	8.55	Call	Bond Future	5,717.0000	5,197.0000	(9.096)	0	0	0
2010/09/17	R157 2010/11/04	8.55	Put	Bond Future	2.0000	5.0000	150.000	0	0	0
2010/09/17	R157 2010/11/04	8.45	Call	Bond Future	5,281.0000	4,762.0000	(9.828)	0	0	0
2010/09/17	R157 2010/11/04	8.45	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2010/09/17	R157 2010/11/04	7.50	Put	Bond Future	361.0000	534.0000	47.922	0	0	0
2010/09/17	R157 2010/11/04	7.50	Call	Bond Future	1,372.0000	1,022.0000	(25.510)	0	0	500
2010/09/17	R157 2011/02/03			Bond Future	7.3590	7.4810	1.658	0.0000	0.0000	0
2010/09/17	R157 2011/02/03	7.90	Call	Bond Future	2,916.0000	2,526.0000	(13.374)	0	0	0
2010/09/17	R157 2011/02/03	7.90	Put	Bond Future	567.0000	712.0000	25.573	0	0	0
2010/09/17	R157 2011/02/03	7.95	Call	Bond Future	3,082.0000	2,682.0000	(12.979)	0	0	0
2010/09/17	R157 2011/02/03	7.95	Put	Bond Future	519.0000	654.0000	26.012	0	0	0
2010/09/17	R157 2011/02/03	7.85	Call	Bond Future	2,753.0000	2,373.0000	(13.803)	0	0	0
2010/09/17	R157 2011/02/03	7.85	Put	Bond Future	619.0000	774.0000	25.040	0	0	0
2010/09/17	R157 2011/05/05			Bond Future	7.4390	7.5690	1.748	0.0000	0.0000	0
2010/09/17	R157 2011/05/05	7.75	Call	Bond Future	2,386.0000	2,058.0000	(13.747)	0	0	0
2010/09/17	R157 2011/05/05	7.75	Put	Bond Future	1,103.0000	1,313.0000	19.039	0	0	0
2010/09/17	R157 2011/05/05	7.80	Call	Bond Future	2,523.0000	2,185.0000	(13.397)	0	0	0
2010/09/17	R157 2011/05/05	7.80	Put	Bond Future	1,035.0000	1,235.0000	19.324	0	0	0
2010/09/17	R157 2011/05/05	7.70	Call	Bond Future	2,253.0000	1,935.0000	(14.115)	0	0	0
2010/09/17	R157 2011/05/05	7.70	Put	Bond Future	1,175.0000	1,395.0000	18.723	0	0	0
2010/09/17	R186 2010/11/04			Bond Future	7.9120	8.0940	2.300	0.0000	0.0000	16,933
2010/09/17	R186 2010/11/04	9.25	Call	Bond Future	12,991.0000	11,116.0000	(14.433)	0	0	0

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2010/09/17	R186 2010/11/04	9.25	Put	Bond Future	12.0000	30.0000	150.000	0	0	0
2010/09/17	R186 2010/11/04	9.30	Call	Bond Future	13,434.0000	11,555.0000	(13.987)	0	0	0
2010/09/17	R186 2010/11/04	9.30	Put	Bond Future	10.0000	24.0000	140.000	0	0	0
2010/09/17	R186 2010/11/04	9.20	Call	Bond Future	12,546.0000	10,675.0000	(14.913)	0	0	0
2010/09/17	R186 2010/11/04	9.20	Put	Bond Future	15.0000	37.0000	146.667	0	0	0
2010/09/17	R186 2010/11/04	8.75	Put	Bond Future	106.0000	229.0000	116.038	0	0	0
2010/09/17	R186 2010/11/04	8.75	Call	Bond Future	8,481.0000	6,711.0000	(20.870)	0	0	7,900
2010/09/17	R186 2011/02/03			Bond Future	7.9610	8.1490	2.362	0.0000	0.0000	0
2010/09/17	R186 2011/02/03	9.00	Call	Bond Future	10,685.0000	9,028.0000	(15.508)	0	0	0
2010/09/17	R186 2011/02/03	9.00	Put	Bond Future	575.0000	843.0000	46.609	0	0	0
2010/09/17	R186 2011/02/03	9.05	Call	Bond Future	11,090.0000	9,414.0000	(15.113)	0	0	0
2010/09/17	R186 2011/02/03	9.05	Put	Bond Future	525.0000	774.0000	47.429	0	0	0
2010/09/17	R186 2011/02/03	8.95	Call	Bond Future	10,281.0000	8,646.0000	(15.903)	0	0	0
2010/09/17	R186 2011/02/03	8.95	Put	Bond Future	629.0000	919.0000	46.105	0	0	0
2010/09/17	R186 2011/02/03	7.75	Put	Bond Future	4,348.0000	5,583.0000	28.404	0	0	0
2010/09/17	R186 2011/02/03	7.75	Call	Bond Future	2,134.0000	1,444.0000	(32.334)	0	0	3,000
2010/09/17	R186 2011/05/05			Bond Future	8.0120	8.2060	2.421	0.0000	0.0000	0
2010/09/17	R186 2011/05/05	8.75	Call	Bond Future	9,228.0000	7,821.0000	(15.247)	0	0	0
2010/09/17	R186 2011/05/05	8.75	Put	Bond Future	2,029.0000	2,576.0000	26.959	0	0	0
2010/09/17	R186 2011/05/05	8.80	Call	Bond Future	9,584.0000	8,153.0000	(14.931)	0	0	0
2010/09/17	R186 2011/05/05	8.80	Put	Bond Future	1,919.0000	2,443.0000	27.306	0	0	0
2010/09/17	R186 2011/05/05	8.70	Call	Bond Future	8,876.0000	7,494.0000	(15.570)	0	0	0
2010/09/17	R186 2011/05/05	8.70	Put	Bond Future	2,145.0000	2,717.0000	26.667	0	0	0
2010/09/17	R189 2010/11/04			Bond Future	1.5890	1.6160	1.699	0.0000	0.0000	0
2010/09/17	R189 2010/11/04	1.75	Call	Bond Future	400.0000	333.0000	(16.750)	0	0	0
2010/09/17	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R189 2010/11/04	1.80	Call	Bond Future	524.0000	457.0000	(12.786)	0	0	0
2010/09/17	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R189 2010/11/04	1.70	Call	Bond Future	276.0000	209.0000	(24.275)	0	0	0
2010/09/17	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R197 2010/11/04			Bond Future	2.6610	2.6620	0.038	0.0000	0.0000	0
2010/09/17	R197 2010/11/04	3.05	Call	Bond Future	4,924.0000	4,911.0000	(0.264)	0	0	0
2010/09/17	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/17	R197 2010/11/04	3.10	Call	Bond Future	5,540.0000	5,527.0000	(0.235)	0	0	0
2010/09/17	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R197 2010/11/04	3.00	Call	Bond Future	4,304.0000	4,291.0000	(0.302)	0	0	0
2010/09/17	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R201 2010/11/04			Bond Future	7.2090	7.3070	1.359	0.0000	0.0000	1,391
2010/09/17	R201 2010/11/04	8.50	Call	Bond Future	4,556.0000	4,203.0000	(7.748)	0	0	0
2010/09/17	R201 2010/11/04	8.50	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/09/17	R201 2010/11/04	8.55	Call	Bond Future	4,726.0000	4,373.0000	(7.469)	0	0	0
2010/09/17	R201 2010/11/04	8.55	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/09/17	R201 2010/11/04	8.45	Call	Bond Future	4,385.0000	4,033.0000	(8.027)	0	0	0
2010/09/17	R201 2010/11/04	8.45	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2010/09/17	R201 2010/11/04	7.50	Call	Bond Future	1,321.0000	1,067.0000	(19.228)	0	0	0
2010/09/17	R201 2010/11/04	7.50	Put	Bond Future	273.0000	373.0000	36.630	0	0	140
2010/09/17	R201 2010/11/04	7.25	Put	Bond Future	564.0000	736.0000	30.496	0	0	0
2010/09/17	R201 2010/11/04	7.25	Call	Bond Future	712.0000	530.0000	(25.562)	0	0	140
2010/09/17	R201 2010/11/04	8.00	Call	Bond Future	2,860.0000	2,526.0000	(11.678)	0	0	0
2010/09/17	R201 2010/11/04	8.00	Put	Bond Future	41.0000	61.0000	48.780	0	0	420
2010/09/17	R201 2010/11/04	6.75	Put	Bond Future	1,784.0000	2,095.0000	17.433	0	0	0
2010/09/17	R201 2010/11/04	6.75	Call	Bond Future	104.0000	61.0000	(41.346)	0	0	420
2010/09/17	R201 2011/02/03			Bond Future	7.2830	7.3890	1.455	0.0000	0.0000	0
2010/09/17	R201 2011/02/03	8.00	Call	Bond Future	2,743.0000	2,456.0000	(10.463)	0	0	0
2010/09/17	R201 2011/02/03	8.00	Put	Bond Future	328.0000	402.0000	22.561	0	0	0
2010/09/17	R201 2011/02/03	8.05	Call	Bond Future	2,876.0000	2,583.0000	(10.188)	0	0	0
2010/09/17	R201 2011/02/03	8.05	Put	Bond Future	295.0000	363.0000	23.051	0	0	0
2010/09/17	R201 2011/02/03	7.95	Call	Bond Future	2,585.0000	2,303.0000	(10.909)	0	0	0
2010/09/17	R201 2011/02/03	7.95	Put	Bond Future	336.0000	415.0000	23.512	0	0	0
2010/09/17	R201 2011/05/05			Bond Future	7.3670	7.4810	1.547	0.0000	0.0000	0
2010/09/17	R201 2011/05/05	7.75	Call	Bond Future	2,126.0000	1,896.0000	(10.818)	0	0	0
2010/09/17	R201 2011/05/05	7.75	Put	Bond Future	906.0000	1,041.0000	14.901	0	0	0
2010/09/17	R201 2011/05/05	7.80	Call	Bond Future	2,233.0000	1,998.0000	(10.524)	0	0	0
2010/09/17	R201 2011/05/05	7.80	Put	Bond Future	855.0000	985.0000	15.205	0	0	0
2010/09/17	R201 2011/05/05	7.70	Call	Bond Future	2,021.0000	1,797.0000	(11.084)	0	0	0
2010/09/17	R201 2011/05/05	7.70	Put	Bond Future	959.0000	1,100.0000	14.703	0	0	0

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2010/09/17	R202 2010/11/04			Bond Future	2.5940	2.5940	0.000	0.0000	0.0000	0
2010/09/17	R202 2010/11/04	3.05	Call	Bond Future	8,201.0000	8,201.0000	0.000	0	0	0
2010/09/17	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R202 2010/11/04	3.10	Call	Bond Future	9,055.0000	9,055.0000	0.000	0	0	0
2010/09/17	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R202 2010/11/04	3.00	Call	Bond Future	7,339.0000	7,339.0000	0.000	0	0	0
2010/09/17	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R203 2010/11/04			Bond Future	7.7460	7.8840	1.782	0.0000	0.0000	1,918
2010/09/17	R203 2010/11/04	9.25	Call	Bond Future	7,635.0000	6,905.0000	(9.561)	0	0	0
2010/09/17	R203 2010/11/04	9.25	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/09/17	R203 2010/11/04	9.30	Call	Bond Future	7,876.0000	7,145.0000	(9.281)	0	0	0
2010/09/17	R203 2010/11/04	9.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/17	R203 2010/11/04	9.20	Call	Bond Future	7,393.0000	6,664.0000	(9.861)	0	0	0
2010/09/17	R203 2010/11/04	9.20	Put	Bond Future	1.0000	4.0000	300.000	0	0	0
2010/09/17	R203 2011/02/03			Bond Future	7.8240	7.9680	1.840	0.0000	0.0000	0
2010/09/17	R203 2011/02/03	8.50	Call	Bond Future	4,015.0000	3,453.0000	(13.998)	0	0	0
2010/09/17	R203 2011/02/03	8.50	Put	Bond Future	608.0000	784.0000	28.947	0	0	0
2010/09/17	R203 2011/02/03	8.55	Call	Bond Future	4,213.0000	3,640.0000	(13.601)	0	0	0
2010/09/17	R203 2011/02/03	8.55	Put	Bond Future	560.0000	725.0000	29.464	0	0	0
2010/09/17	R203 2011/02/03	8.45	Call	Bond Future	3,819.0000	3,270.0000	(14.375)	0	0	0
2010/09/17	R203 2011/02/03	8.45	Put	Bond Future	659.0000	848.0000	28.680	0	0	0
2010/09/17	R203 2011/05/05			Bond Future	7.9020	8.0540	1.924	0.0000	0.0000	0
2010/09/17	R203 2011/05/05	8.25	Call	Bond Future	3,059.0000	2,596.0000	(15.136)	0	0	0
2010/09/17	R203 2011/05/05	8.25	Put	Bond Future	1,347.0000	1,636.0000	21.455	0	0	0
2010/09/17	R203 2011/05/05	8.30	Call	Bond Future	3,224.0000	2,748.0000	(14.764)	0	0	0
2010/09/17	R203 2011/05/05	8.30	Put	Bond Future	1,269.0000	1,545.0000	21.749	0	0	0
2010/09/17	R203 2011/05/05	8.20	Call	Bond Future	2,898.0000	2,447.0000	(15.562)	0	0	0
2010/09/17	R203 2011/05/05	8.20	Put	Bond Future	1,430.0000	1,731.0000	21.049	0	0	0
2010/09/17	R204 2010/11/04			Bond Future	7.8420	7.9690	1.619	0.0000	0.0000	2,252
2010/09/17	R204 2010/11/04	9.25	Call	Bond Future	7,967.0000	7,218.0000	(9.401)	0	0	0
2010/09/17	R204 2010/11/04	9.25	Put	Bond Future	3.0000	7.0000	133.333	0	0	0
2010/09/17	R204 2010/11/04	9.30	Call	Bond Future	8,234.0000	7,484.0000	(9.109)	0	0	0
2010/09/17	R204 2010/11/04	9.30	Put	Bond Future	3.0000	6.0000	100.000	0	0	0

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2010/09/17	R204 2010/11/04	9.20	Call	Bond Future	7,700.0000	6,951.0000	(9.727)	0	0	0
2010/09/17	R204 2010/11/04	9.20	Put	Bond Future	5.0000	9.0000	80.000	0	0	0
2010/09/17	R204 2011/02/03			Bond Future	7.9110	8.0440	1.681	0.0000	0.0000	0
2010/09/17	R204 2011/02/03	8.50	Call	Bond Future	4,024.0000	3,450.0000	(14.264)	0	0	0
2010/09/17	R204 2011/02/03	8.50	Put	Bond Future	683.0000	876.0000	28.258	0	0	0
2010/09/17	R204 2011/02/03	8.55	Call	Bond Future	4,243.0000	3,656.0000	(13.835)	0	0	0
2010/09/17	R204 2011/02/03	8.55	Put	Bond Future	625.0000	805.0000	28.800	0	0	0
2010/09/17	R204 2011/02/03	8.45	Call	Bond Future	3,808.0000	3,249.0000	(14.680)	0	0	0
2010/09/17	R204 2011/02/03	8.45	Put	Bond Future	745.0000	953.0000	27.919	0	0	0
2010/09/17	R204 2011/05/05			Bond Future	7.9850	8.1230	1.728	0.0000	0.0000	0
2010/09/17	R204 2011/05/05	8.50	Call	Bond Future	4,249.0000	3,733.0000	(12.144)	0	0	0
2010/09/17	R204 2011/05/05	8.50	Put	Bond Future	1,402.0000	1,659.0000	18.331	0	0	0
2010/09/17	R204 2011/05/05	8.55	Call	Bond Future	4,443.0000	3,916.0000	(11.861)	0	0	0
2010/09/17	R204 2011/05/05	8.55	Put	Bond Future	1,325.0000	1,571.0000	18.566	0	0	0
2010/09/17	R204 2011/05/05	8.45	Call	Bond Future	4,057.0000	3,553.0000	(12.423)	0	0	0
2010/09/17	R204 2011/05/05	8.45	Put	Bond Future	1,482.0000	1,751.0000	18.151	0	0	0
2010/09/17	R206 2010/11/04			Bond Future	7.0530	7.1310	1.106	0.0000	0.0000	0
2010/09/17	R206 2010/11/04	8.50	Call	Bond Future	3,996.0000	3,776.0000	(5.506)	0	0	0
2010/09/17	R206 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/17	R206 2010/11/04	8.55	Call	Bond Future	4,130.0000	3,910.0000	(5.327)	0	0	0
2010/09/17	R206 2010/11/04	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/17	R206 2010/11/04	8.45	Call	Bond Future	3,861.0000	3,641.0000	(5.698)	0	0	0
2010/09/17	R206 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/17	R206 2010/11/04	7.25	Call	Bond Future	830.0000	684.0000	(17.590)	0	0	150
2010/09/17	R206 2010/11/04	7.25	Put	Bond Future	274.0000	349.0000	27.372	0	0	150
2010/09/17	R206 2010/11/04	8.00	Call	Bond Future	2,650.0000	2,436.0000	(8.075)	0	0	0
2010/09/17	R206 2010/11/04	8.00	Put	Bond Future	13.0000	19.0000	46.154	0	0	450
2010/09/17	R206 2010/11/04	6.75	Put	Bond Future	1,031.0000	1,201.0000	16.489	0	0	0
2010/09/17	R206 2010/11/04	6.75	Call	Bond Future	169.0000	119.0000	(29.586)	0	0	450
2010/09/17	R206 2011/02/03			Bond Future	7.1290	7.2150	1.206	0.0000	0.0000	0
2010/09/17	R206 2011/02/03	8.00	Call	Bond Future	2,436.0000	2,246.0000	(7.800)	0	0	0
2010/09/17	R206 2011/02/03	8.00	Put	Bond Future	184.0000	219.0000	19.022	0	0	0
2010/09/17	R206 2011/02/03	8.05	Call	Bond Future	2,544.0000	2,351.0000	(7.586)	0	0	0
2010/09/17	R206 2011/02/03	8.05	Put	Bond Future	164.0000	196.0000	19.512	0	0	0

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2010/09/17	R206 2011/02/03	7.95	Call	Bond Future	2,327.0000	2,140.0000	(8.036)	0	0	0
2010/09/17	R206 2011/02/03	7.95	Put	Bond Future	202.0000	240.0000	18.812	0	0	0
2010/09/17	R206 2011/05/05			Bond Future	7.2240	7.3180	1.301	0.0000	0.0000	0
2010/09/17	R206 2011/05/05	7.50	Call	Bond Future	1,395.0000	1,260.0000	(9.677)	0	0	0
2010/09/17	R206 2011/05/05	7.50	Put	Bond Future	732.0000	824.0000	12.568	0	0	0
2010/09/17	R206 2011/05/05	7.55	Call	Bond Future	1,473.0000	1,334.0000	(9.437)	0	0	0
2010/09/17	R206 2011/05/05	7.55	Put	Bond Future	691.0000	778.0000	12.590	0	0	0
2010/09/17	R206 2011/05/05	7.45	Call	Bond Future	1,320.0000	1,188.0000	(10.000)	0	0	0
2010/09/17	R206 2011/05/05	7.45	Put	Bond Future	777.0000	871.0000	12.098	0	0	0
2010/09/17	R207 2010/11/04			Bond Future	7.8980	8.0660	2.127	0.0000	0.0000	811
2010/09/17	R207 2010/11/04	9.25	Call	Bond Future	8,029.0000	6,991.0000	(12.928)	0	0	0
2010/09/17	R207 2010/11/04	9.25	Put	Bond Future	6.0000	15.0000	150.000	0	0	0
2010/09/17	R207 2010/11/04	9.30	Call	Bond Future	8,308.0000	7,268.0000	(12.518)	0	0	0
2010/09/17	R207 2010/11/04	9.30	Put	Bond Future	5.0000	12.0000	140.000	0	0	0
2010/09/17	R207 2010/11/04	9.20	Call	Bond Future	7,751.0000	6,715.0000	(13.366)	0	0	0
2010/09/17	R207 2010/11/04	9.20	Put	Bond Future	9.0000	20.0000	122.222	0	0	0
2010/09/17	R207 2010/11/04	9.40	Call	Bond Future	8,862.0000	7,819.0000	(11.769)	0	0	1
2010/09/17	R207 2010/11/04	9.40	Put	Bond Future	3.0000	6.0000	100.000	0	0	0
2010/09/17	R207 2011/02/03			Bond Future	7.9620	8.1360	2.185	0.0000	0.0000	0
2010/09/17	R207 2011/02/03	8.75	Call	Bond Future	5,210.0000	4,364.0000	(16.238)	0	0	0
2010/09/17	R207 2011/02/03	8.75	Put	Bond Future	534.0000	746.0000	39.700	0	0	0
2010/09/17	R207 2011/02/03	8.80	Call	Bond Future	5,451.0000	4,590.0000	(15.795)	0	0	0
2010/09/17	R207 2011/02/03	8.80	Put	Bond Future	488.0000	685.0000	40.369	0	0	0
2010/09/17	R207 2011/02/03	8.70	Call	Bond Future	4,972.0000	4,142.0000	(16.693)	0	0	0
2010/09/17	R207 2011/02/03	8.70	Put	Bond Future	583.0000	812.0000	39.280	0	0	0
2010/09/17	R207 2011/05/05			Bond Future	8.0310	8.2120	2.254	0.0000	0.0000	0
2010/09/17	R207 2011/05/05	8.50	Call	Bond Future	4,284.0000	3,588.0000	(16.246)	0	0	0
2010/09/17	R207 2011/05/05	8.50	Put	Bond Future	1,532.0000	1,910.0000	24.674	0	0	0
2010/09/17	R207 2011/05/05	8.55	Call	Bond Future	4,487.0000	3,775.0000	(15.868)	0	0	0
2010/09/17	R207 2011/05/05	8.55	Put	Bond Future	1,447.0000	1,810.0000	25.086	0	0	0
2010/09/17	R207 2011/05/05	8.45	Call	Bond Future	4,084.0000	3,405.0000	(16.626)	0	0	0
2010/09/17	R207 2011/05/05	8.45	Put	Bond Future	1,620.0000	2,016.0000	24.444	0	0	0
2010/09/17	R208 2010/11/04			Bond Future	7.9270	8.0890	2.044	0.0000	0.0000	6,325



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2010/09/17	R208 2010/11/04	9.25	Call	Bond Future	8,244.0000	7,187.0000	(12.821)	0	0	0
2010/09/17	R208 2010/11/04	9.25	Put	Bond Future	5.0000	12.0000	140.000	0	0	0
2010/09/17	R208 2010/11/04	9.30	Call	Bond Future	8,534.0000	7,476.0000	(12.397)	0	0	0
2010/09/17	R208 2010/11/04	9.30	Put	Bond Future	3.0000	9.0000	200.000	0	0	0
2010/09/17	R208 2010/11/04	9.20	Call	Bond Future	7,952.0000	6,897.0000	(13.267)	0	0	0
2010/09/17	R208 2010/11/04	9.20	Put	Bond Future	7.0000	16.0000	128.571	0	0	0
2010/09/17	R208 2011/02/03			Bond Future	7.9870	8.1550	2.103	0.0000	0.0000	0
2010/09/17	R208 2011/02/03	8.75	Call	Bond Future	5,431.0000	4,582.0000	(15.632)	0	0	0
2010/09/17	R208 2011/02/03	8.75	Put	Bond Future	652.0000	884.0000	35.583	0	0	0
2010/09/17	R208 2011/02/03	8.80	Call	Bond Future	5,680.0000	4,815.0000	(15.229)	0	0	0
2010/09/17	R208 2011/02/03	8.80	Put	Bond Future	599.0000	815.0000	36.060	0	0	0
2010/09/17	R208 2011/02/03	8.70	Call	Bond Future	5,184.0000	4,351.0000	(16.069)	0	0	0
2010/09/17	R208 2011/02/03	8.70	Put	Bond Future	708.0000	956.0000	35.028	0	0	0
2010/09/17	R208 2011/05/05			Bond Future	8.0480	8.2220	2.162	0.0000	0.0000	0
2010/09/17	R208 2011/05/05	8.50	Call	Bond Future	4,391.0000	3,680.0000	(16.192)	0	0	0
2010/09/17	R208 2011/05/05	8.50	Put	Bond Future	1,578.0000	1,963.0000	24.398	0	0	0
2010/09/17	R208 2011/05/05	8.55	Call	Bond Future	4,605.0000	3,877.0000	(15.809)	0	0	0
2010/09/17	R208 2011/05/05	8.55	Put	Bond Future	1,487.0000	1,856.0000	24.815	0	0	0
2010/09/17	R208 2011/05/05	8.45	Call	Bond Future	4,180.0000	3,488.0000	(16.555)	0	0	0
2010/09/17	R208 2011/05/05	8.45	Put	Bond Future	1,672.0000	2,077.0000	24.222	0	0	0
2010/09/17	R209 2010/11/04			Bond Future	7.8750	8.0570	2.311	0.0000	0.0000	23,873
2010/09/17	R209 2010/11/04	9.00	Call	Bond Future	9,576.0000	7,928.0000	(17.210)	0	0	0
2010/09/17	R209 2010/11/04	9.00	Put	Bond Future	19.0000	49.0000	157.895	0	0	0
2010/09/17	R209 2010/11/04	9.05	Call	Bond Future	9,955.0000	8,301.0000	(16.615)	0	0	0
2010/09/17	R209 2010/11/04	9.05	Put	Bond Future	15.0000	39.0000	160.000	0	0	0
2010/09/17	R209 2010/11/04	8.95	Call	Bond Future	9,195.0000	7,554.0000	(17.847)	0	0	0
2010/09/17	R209 2010/11/04	8.95	Put	Bond Future	24.0000	61.0000	154.167	0	0	0
2010/09/17	R209 2010/11/04	8.50	Call	Bond Future	5,717.0000	4,236.0000	(25.905)	0	0	0
2010/09/17	R209 2010/11/04	8.50	Put	Bond Future	175.0000	372.0000	112.571	0	0	54
2010/09/17	R209 2010/11/04	8.25	Put	Bond Future	461.0000	878.0000	90.456	0	0	0
2010/09/17	R209 2010/11/04	8.25	Call	Bond Future	3,860.0000	2,599.0000	(32.668)	0	0	54
2010/09/17	R209 2010/11/04	9.25	Call	Bond Future	11,443.0000	9,776.0000	(14.568)	0	0	0
2010/09/17	R209 2010/11/04	9.25	Put	Bond Future	5.0000	16.0000	220.000	0	0	162
2010/09/17	R209 2010/11/04	7.75	Put	Bond Future	2,228.0000	3,371.0000	51.302	0	0	0

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2010/09/17	R209 2010/11/04	7.75	Call	Bond Future	1,043.0000	508.0000	(51.294)	0	0	162
2010/09/17	R209 2011/02/03			Bond Future	7.9110	8.0970	2.351	0.0000	0.0000	0
2010/09/17	R209 2011/02/03	9.00	Call	Bond Future	9,743.0000	8,276.0000	(15.057)	0	0	0
2010/09/17	R209 2011/02/03	9.00	Put	Bond Future	538.0000	770.0000	43.123	0	0	0
2010/09/17	R209 2011/02/03	9.05	Call	Bond Future	10,082.0000	8,599.0000	(14.709)	0	0	0
2010/09/17	R209 2011/02/03	9.05	Put	Bond Future	494.0000	711.0000	43.927	0	0	0
2010/09/17	R209 2011/02/03	8.95	Call	Bond Future	9,404.0000	7,955.0000	(15.408)	0	0	0
2010/09/17	R209 2011/02/03	8.95	Put	Bond Future	584.0000	835.0000	42.979	0	0	0
2010/09/17	R209 2011/05/05			Bond Future	7.9470	8.1380	2.403	0.0000	0.0000	0
2010/09/17	R209 2011/05/05	8.50	Call	Bond Future	6,824.0000	5,640.0000	(17.351)	0	0	0
2010/09/17	R209 2011/05/05	8.50	Put	Bond Future	1,971.0000	2,517.0000	27.702	0	0	0
2010/09/17	R209 2011/05/05	8.55	Call	Bond Future	7,126.0000	5,916.0000	(16.980)	0	0	0
2010/09/17	R209 2011/05/05	8.55	Put	Bond Future	1,857.0000	2,377.0000	28.002	0	0	0
2010/09/17	R209 2011/05/05	8.45	Call	Bond Future	6,524.0000	5,366.0000	(17.750)	0	0	0
2010/09/17	R209 2011/05/05	8.45	Put	Bond Future	2,091.0000	2,662.0000	27.308	0	0	0
2010/09/17	R209 2011/08/04			Bond Future	7.9800	8.1760	2.456	0.0000	0.0000	0
2010/09/17	R209 2011/08/04	8.50	Call	Bond Future	7,722.0000	6,584.0000	(14.737)	0	0	0
2010/09/17	R209 2011/08/04	8.50	Put	Bond Future	3,181.0000	3,803.0000	19.554	0	0	1,000
2010/09/17	R209 2011/08/04	8.55	Call	Bond Future	8,034.0000	6,876.0000	(14.414)	0	0	0
2010/09/17	R209 2011/08/04	8.55	Put	Bond Future	3,078.0000	3,680.0000	19.558	0	0	0
2010/09/17	R209 2011/08/04	8.45	Call	Bond Future	7,349.0000	6,230.0000	(15.227)	0	0	0
2010/09/17	R209 2011/08/04	8.45	Put	Bond Future	3,227.0000	3,868.0000	19.864	0	0	0
2010/09/17	R209 2011/08/04	10.10	Call	Bond Future	17,111.0000	15,554.0000	(9.099)	0	0	0
2010/09/17	R209 2011/08/04	10.10	Put	Bond Future	879.0000	1,082.0000	23.094	0	0	1,000
2010/09/17	R210 2010/11/04			Bond Future	2.6080	2.6090	0.038	0.0000	0.0000	0
2010/09/17	R210 2010/11/04	3.10	Call	Bond Future	6,571.0000	6,557.0000	(0.213)	0	0	0
2010/09/17	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R210 2010/11/04	3.15	Call	Bond Future	7,210.0000	7,196.0000	(0.194)	0	0	0
2010/09/17	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R210 2010/11/04	3.05	Call	Bond Future	5,927.0000	5,913.0000	(0.236)	0	0	0
2010/09/17	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R211 2010/11/04			Bond Future	2.4120	2.4140	0.083	0.0000	0.0000	0
2010/09/17	R211 2010/11/04	2.75	Call	Bond Future	1,928.0000	1,916.0000	(0.622)	0	0	0

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2010/09/17	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R211 2010/11/04	2.80	Call	Bond Future	2,209.0000	2,198.0000	(0.498)	0	0	0
2010/09/17	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R211 2010/11/04	2.70	Call	Bond Future	1,645.0000	1,634.0000	(0.669)	0	0	0
2010/09/17	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R212 2010/11/04			Bond Future	2.6810	2.7130	1.194	0.0000	0.0000	1,080
2010/09/17	R212 2010/11/04	3.00	Call	Bond Future	3,033.0000	2,724.0000	(10.188)	0	0	0
2010/09/17	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R212 2010/11/04	3.05	Call	Bond Future	3,499.0000	3,190.0000	(8.831)	0	0	0
2010/09/17	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	R212 2010/11/04	2.95	Call	Bond Future	2,565.0000	2,256.0000	(12.047)	0	0	0
2010/09/17	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/17	TRT1 2010/11/04			Index Future	340.4740	337.8050	(0.784)	0.0000	0.0000	100
2010/09/17	TRT1 2011/02/03			Index Future	345.4850	342.7770	(0.784)	0.0000	0.0000	0
<b>Total</b>										<b>98671.00</b>