



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/09/2010

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
2010/09/21	AL7T 2010/11/04			Index Future	369.9750	371.5430	0.424	0.0000	0.0000	38
2010/09/21	ALBI 2010/11/04			Index Future	341.3630	342.6320	0.372	0.0000	0.0000	1,297
2010/09/21	ALBI 2011/02/03			Index Future	346.6240	347.9110	0.371	0.0000	0.0000	0
2010/09/21	CRD1 2010/11/04			Index Future	149.8560	150.3330	0.318	0.0000	0.0000	2
2010/09/21	CRD1 2011/02/03			Index Future	152.0630	152.5460	0.318	0.0000	0.0000	0
2010/09/21	GOVI 2010/11/04			GOVI	341.9490	343.2060	0.368	0.0000	0.0000	159
2010/09/21	GOVI 2010/11/04	329.00	Call	GOVI	129,490.0000	142,060.0000	9.707	0	0	0
2010/09/21	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/21	GOVI 2010/11/04	329.01	Call	GOVI	129,390.0000	141,960.0000	9.715	0	0	0
2010/09/21	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/21	GOVI 2010/11/04	328.99	Call	GOVI	129,590.0000	142,160.0000	9.700	0	0	0
2010/09/21	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/21	ILBI 2010/11/04			Index Future	398.5480	398.2370	(0.078)	0.0000	0.0000	507
2010/09/21	ILBI 2011/02/03			Index Future	405.2480	404.2500	(0.246)	0.0000	0.0000	0
2010/09/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/21	JBAF 2010/10/20			Jibar Tradeable Future	6.0400	6.0300	(0.166)	0.0000	0.0000	0
2010/09/21	JBAF 2010/11/17			Jibar Tradeable Future	6.0100	5.9800	(0.499)	0.0000	0.0000	0
2010/09/21	JBAF 2010/12/15			Jibar Tradeable Future	5.9800	5.9500	(0.502)	0.0000	0.0000	1
2010/09/21	JBAF 2011/01/19			Jibar Tradeable Future	5.9700	5.9400	(0.503)	0.0000	0.0000	0
2010/09/21	JBAF 2011/02/16			Jibar Tradeable Future	5.9700	5.9400	(0.503)	0.0000	0.0000	0
2010/09/21	JBAF 2011/03/16			Jibar Tradeable Future	5.9400	5.9100	(0.505)	0.0000	0.0000	5,500
2010/09/21	JBAF 2011/06/15			Jibar Tradeable Future	6.1200	6.0900	(0.490)	0.0000	0.0000	4,500
2010/09/21	JBAF 2011/09/21			Jibar Tradeable Future	6.3500	6.3200	(0.472)	0.0000	0.0000	6,000
2010/09/21	JBAF 2011/12/21			Jibar Tradeable Future	6.5300	6.5000	(0.459)	0.0000	0.0000	5,000
2010/09/21	JBAF 2012/03/20			Jibar Tradeable Future	6.7700	6.7400	(0.443)	0.0000	0.0000	0
2010/09/21	JBAF 2012/06/20			Jibar Tradeable Future	7.0100	6.9800	(0.428)	0.0000	0.0000	0
2010/09/21	JBAF 2012/09/19			Jibar Tradeable Future	7.0600	7.0200	(0.567)	0.0000	0.0000	0
2010/09/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/21	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/21	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/21	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/21	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/21	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/21	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/21	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/21	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/21	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/21	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/21	OTH1 2010/11/04			Index Future	337.8400	339.1670	0.393	0.0000	0.0000	3
2010/09/21	OTH1 2011/02/03			Index Future	343.0460	344.3930	0.393	0.0000	0.0000	0
2010/09/21	R157 2010/11/04			Bond Future	7.3980	7.3270	(0.960)	0.0000	0.0000	4,817
2010/09/21	R157 2010/11/04	8.50	Call	Bond Future	4,960.0000	5,286.0000	6.573	0	0	0
2010/09/21	R157 2010/11/04	8.50	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/21	R157 2010/11/04	8.55	Call	Bond Future	5,177.0000	5,504.0000	6.316	0	0	0
2010/09/21	R157 2010/11/04	8.55	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/21	R157 2010/11/04	8.45	Call	Bond Future	4,742.0000	5,067.0000	6.854	0	0	0
2010/09/21	R157 2010/11/04	8.45	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2010/09/21	R157 2010/11/04	7.50	Put	Bond Future	517.0000	391.0000	(24.371)	0	0	0
2010/09/21	R157 2010/11/04	7.50	Call	Bond Future	987.0000	1,189.0000	20.466	0	0	500
2010/09/21	R157 2011/02/03			Bond Future	7.4860	7.4100	(1.015)	0.0000	0.0000	0
2010/09/21	R157 2011/02/03	7.90	Call	Bond Future	2,497.0000	2,730.0000	9.331	0	0	0
2010/09/21	R157 2011/02/03	7.90	Put	Bond Future	705.0000	605.0000	(14.184)	0	0	0
2010/09/21	R157 2011/02/03	7.95	Call	Bond Future	2,653.0000	2,892.0000	9.009	0	0	0
2010/09/21	R157 2011/02/03	7.95	Put	Bond Future	647.0000	553.0000	(14.529)	0	0	0
2010/09/21	R157 2011/02/03	7.85	Call	Bond Future	2,344.0000	2,570.0000	9.642	0	0	0
2010/09/21	R157 2011/02/03	7.85	Put	Bond Future	767.0000	660.0000	(13.950)	0	0	0
2010/09/21	R157 2011/05/05			Bond Future	7.5740	7.4930	(1.069)	0.0000	0.0000	0
2010/09/21	R157 2011/05/05	7.75	Call	Bond Future	2,036.0000	2,230.0000	9.528	0	0	0
2010/09/21	R157 2011/05/05	7.75	Put	Bond Future	1,312.0000	1,171.0000	(10.747)	0	0	0
2010/09/21	R157 2011/05/05	7.80	Call	Bond Future	2,162.0000	2,363.0000	9.297	0	0	0
2010/09/21	R157 2011/05/05	7.80	Put	Bond Future	1,233.0000	1,099.0000	(10.868)	0	0	0
2010/09/21	R157 2011/05/05	7.70	Call	Bond Future	1,912.0000	2,101.0000	9.885	0	0	0
2010/09/21	R157 2011/05/05	7.70	Put	Bond Future	1,393.0000	1,247.0000	(10.481)	0	0	0
2010/09/21	R186 2010/11/04			Bond Future	8.0940	8.0350	(0.729)	0.0000	0.0000	16,933
2010/09/21	R186 2010/11/04	9.25	Call	Bond Future	11,110.0000	11,711.0000	5.410	0	0	0

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2010/09/21	R186 2010/11/04	9.25	Put	Bond Future	24.0000	16.0000	(33.333)	0	0	0
2010/09/21	R186 2010/11/04	9.30	Call	Bond Future	11,550.0000	12,152.0000	5.212	0	0	0
2010/09/21	R186 2010/11/04	9.30	Put	Bond Future	19.0000	12.0000	(36.842)	0	0	0
2010/09/21	R186 2010/11/04	9.20	Call	Bond Future	10,668.0000	11,267.0000	5.615	0	0	0
2010/09/21	R186 2010/11/04	9.20	Put	Bond Future	30.0000	20.0000	(33.333)	0	0	0
2010/09/21	R186 2010/11/04	8.75	Put	Bond Future	202.0000	148.0000	(26.733)	0	0	0
2010/09/21	R186 2010/11/04	8.75	Call	Bond Future	6,684.0000	7,239.0000	8.303	0	0	7,900
2010/09/21	R186 2011/02/03			Bond Future	8.1490	8.0890	(0.736)	0.0000	0.0000	0
2010/09/21	R186 2011/02/03	9.00	Call	Bond Future	9,004.0000	9,510.0000	5.620	0	0	0
2010/09/21	R186 2011/02/03	9.00	Put	Bond Future	819.0000	716.0000	(12.576)	0	0	0
2010/09/21	R186 2011/02/03	9.05	Call	Bond Future	9,390.0000	9,904.0000	5.474	0	0	0
2010/09/21	R186 2011/02/03	9.05	Put	Bond Future	750.0000	655.0000	(12.667)	0	0	0
2010/09/21	R186 2011/02/03	8.95	Call	Bond Future	8,620.0000	9,119.0000	5.789	0	0	0
2010/09/21	R186 2011/02/03	8.95	Put	Bond Future	893.0000	783.0000	(12.318)	0	0	0
2010/09/21	R186 2011/02/03	7.75	Put	Bond Future	5,554.0000	5,129.0000	(7.652)	0	0	0
2010/09/21	R186 2011/02/03	7.75	Call	Bond Future	1,415.0000	1,599.0000	13.004	0	0	3,000
2010/09/21	R186 2011/05/05			Bond Future	8.2060	8.1440	(0.756)	0.0000	0.0000	0
2010/09/21	R186 2011/05/05	8.75	Call	Bond Future	7,793.0000	8,216.0000	5.428	0	0	0
2010/09/21	R186 2011/05/05	8.75	Put	Bond Future	2,548.0000	2,352.0000	(7.692)	0	0	0
2010/09/21	R186 2011/05/05	8.80	Call	Bond Future	8,125.0000	8,556.0000	5.305	0	0	0
2010/09/21	R186 2011/05/05	8.80	Put	Bond Future	2,415.0000	2,227.0000	(7.785)	0	0	0
2010/09/21	R186 2011/05/05	8.70	Call	Bond Future	7,465.0000	7,880.0000	5.559	0	0	0
2010/09/21	R186 2011/05/05	8.70	Put	Bond Future	2,688.0000	2,484.0000	(7.589)	0	0	0
2010/09/21	R189 2010/11/04			Bond Future	1.6420	1.6960	3.289	0.0000	0.0000	0
2010/09/21	R189 2010/11/04	1.75	Call	Bond Future	268.0000	134.0000	(50.000)	0	0	0
2010/09/21	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R189 2010/11/04	1.80	Call	Bond Future	392.0000	258.0000	(34.184)	0	0	0
2010/09/21	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R189 2010/11/04	1.70	Call	Bond Future	144.0000	10.0000	(93.056)	0	0	0
2010/09/21	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R197 2010/11/04			Bond Future	2.6620	2.6660	0.150	0.0000	0.0000	0
2010/09/21	R197 2010/11/04	3.05	Call	Bond Future	4,911.0000	4,859.0000	(1.059)	0	0	0
2010/09/21	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/21	R197 2010/11/04	3.10	Call	Bond Future	5,527.0000	5,475.0000	(0.941)	0	0	0
2010/09/21	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R197 2010/11/04	3.00	Call	Bond Future	4,291.0000	4,239.0000	(1.212)	0	0	0
2010/09/21	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R201 2010/11/04			Bond Future	7.2800	7.2200	(0.824)	0.0000	0.0000	1,391
2010/09/21	R201 2010/11/04	8.50	Call	Bond Future	4,299.0000	4,515.0000	5.024	0	0	0
2010/09/21	R201 2010/11/04	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/21	R201 2010/11/04	8.55	Call	Bond Future	4,470.0000	4,686.0000	4.832	0	0	0
2010/09/21	R201 2010/11/04	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/21	R201 2010/11/04	8.45	Call	Bond Future	4,128.0000	4,344.0000	5.233	0	0	0
2010/09/21	R201 2010/11/04	8.45	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/21	R201 2010/11/04	7.50	Call	Bond Future	1,114.0000	1,263.0000	13.375	0	0	0
2010/09/21	R201 2010/11/04	7.50	Put	Bond Future	323.0000	255.0000	(21.053)	0	0	140
2010/09/21	R201 2010/11/04	7.25	Put	Bond Future	664.0000	549.0000	(17.319)	0	0	0
2010/09/21	R201 2010/11/04	7.25	Call	Bond Future	556.0000	658.0000	18.345	0	0	140
2010/09/21	R201 2010/11/04	8.00	Call	Bond Future	2,609.0000	2,812.0000	7.781	0	0	0
2010/09/21	R201 2010/11/04	8.00	Put	Bond Future	47.0000	33.0000	(29.787)	0	0	420
2010/09/21	R201 2010/11/04	6.75	Put	Bond Future	1,998.0000	1,801.0000	(9.860)	0	0	0
2010/09/21	R201 2010/11/04	6.75	Call	Bond Future	62.0000	82.0000	32.258	0	0	420
2010/09/21	R201 2011/02/03			Bond Future	7.3600	7.2950	(0.883)	0.0000	0.0000	0
2010/09/21	R201 2011/02/03	8.00	Call	Bond Future	2,523.0000	2,695.0000	6.817	0	0	0
2010/09/21	R201 2011/02/03	8.00	Put	Bond Future	370.0000	321.0000	(13.243)	0	0	0
2010/09/21	R201 2011/02/03	8.05	Call	Bond Future	2,652.0000	2,828.0000	6.637	0	0	0
2010/09/21	R201 2011/02/03	8.05	Put	Bond Future	333.0000	288.0000	(13.514)	0	0	0
2010/09/21	R201 2011/02/03	7.95	Call	Bond Future	2,368.0000	2,538.0000	7.179	0	0	0
2010/09/21	R201 2011/02/03	7.95	Put	Bond Future	382.0000	330.0000	(13.613)	0	0	0
2010/09/21	R201 2011/05/05			Bond Future	7.4500	7.3800	(0.940)	0.0000	0.0000	0
2010/09/21	R201 2011/05/05	7.75	Call	Bond Future	1,947.0000	2,084.0000	7.036	0	0	0
2010/09/21	R201 2011/05/05	7.75	Put	Bond Future	993.0000	906.0000	(8.761)	0	0	0
2010/09/21	R201 2011/05/05	7.80	Call	Bond Future	2,051.0000	2,192.0000	6.875	0	0	0
2010/09/21	R201 2011/05/05	7.80	Put	Bond Future	939.0000	856.0000	(8.839)	0	0	0
2010/09/21	R201 2011/05/05	7.70	Call	Bond Future	1,847.0000	1,980.0000	7.201	0	0	0
2010/09/21	R201 2011/05/05	7.70	Put	Bond Future	1,051.0000	960.0000	(8.658)	0	0	0

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2010/09/21	R202 2010/11/04			Bond Future	2.5950	2.5970	0.077	0.0000	0.0000	0
2010/09/21	R202 2010/11/04	3.05	Call	Bond Future	8,183.0000	8,145.0000	(0.464)	0	0	0
2010/09/21	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R202 2010/11/04	3.10	Call	Bond Future	9,036.0000	8,999.0000	(0.409)	0	0	0
2010/09/21	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R202 2010/11/04	3.00	Call	Bond Future	7,320.0000	7,282.0000	(0.519)	0	0	0
2010/09/21	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R203 2010/11/04			Bond Future	7.8830	7.7970	(1.091)	0.0000	0.0000	1,918
2010/09/21	R203 2010/11/04	9.25	Call	Bond Future	6,909.0000	7,364.0000	6.586	0	0	0
2010/09/21	R203 2010/11/04	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/21	R203 2010/11/04	9.30	Call	Bond Future	7,150.0000	7,605.0000	6.364	0	0	0
2010/09/21	R203 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/21	R203 2010/11/04	9.20	Call	Bond Future	6,668.0000	7,122.0000	6.809	0	0	0
2010/09/21	R203 2010/11/04	9.20	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/09/21	R203 2011/02/03			Bond Future	7.9680	7.8780	(1.130)	0.0000	0.0000	0
2010/09/21	R203 2011/02/03	8.50	Call	Bond Future	3,437.0000	3,775.0000	9.834	0	0	0
2010/09/21	R203 2011/02/03	8.50	Put	Bond Future	768.0000	646.0000	(15.885)	0	0	0
2010/09/21	R203 2011/02/03	8.55	Call	Bond Future	3,624.0000	3,970.0000	9.547	0	0	0
2010/09/21	R203 2011/02/03	8.55	Put	Bond Future	709.0000	594.0000	(16.220)	0	0	0
2010/09/21	R203 2011/02/03	8.45	Call	Bond Future	3,253.0000	3,584.0000	10.175	0	0	0
2010/09/21	R203 2011/02/03	8.45	Put	Bond Future	831.0000	702.0000	(15.523)	0	0	0
2010/09/21	R203 2011/05/05			Bond Future	8.0530	7.9590	(1.167)	0.0000	0.0000	0
2010/09/21	R203 2011/05/05	8.25	Call	Bond Future	2,585.0000	2,860.0000	10.638	0	0	0
2010/09/21	R203 2011/05/05	8.25	Put	Bond Future	1,620.0000	1,431.0000	(11.667)	0	0	0
2010/09/21	R203 2011/05/05	8.30	Call	Bond Future	2,738.0000	3,020.0000	10.299	0	0	0
2010/09/21	R203 2011/05/05	8.30	Put	Bond Future	1,530.0000	1,348.0000	(11.895)	0	0	0
2010/09/21	R203 2011/05/05	8.20	Call	Bond Future	2,437.0000	2,703.0000	10.915	0	0	0
2010/09/21	R203 2011/05/05	8.20	Put	Bond Future	1,716.0000	1,518.0000	(11.538)	0	0	0
2010/09/21	R204 2010/11/04			Bond Future	7.9840	7.9140	(0.877)	0.0000	0.0000	2,242
2010/09/21	R204 2010/11/04	9.25	Call	Bond Future	7,128.0000	7,539.0000	5.766	0	0	0
2010/09/21	R204 2010/11/04	9.25	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2010/09/21	R204 2010/11/04	9.30	Call	Bond Future	7,394.0000	7,806.0000	5.572	0	0	0
2010/09/21	R204 2010/11/04	9.30	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0

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2010/09/21	R204 2010/11/04	9.20	Call	Bond Future	6,861.0000	7,272.0000	5.990	0	0	0
2010/09/21	R204 2010/11/04	9.20	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2010/09/21	R204 2011/02/03			Bond Future	8.0590	7.9870	(0.893)	0.0000	0.0000	0
2010/09/21	R204 2011/02/03	8.50	Call	Bond Future	3,371.0000	3,666.0000	8.751	0	0	0
2010/09/21	R204 2011/02/03	8.50	Put	Bond Future	883.0000	764.0000	(13.477)	0	0	0
2010/09/21	R204 2011/02/03	8.55	Call	Bond Future	3,576.0000	3,878.0000	8.445	0	0	0
2010/09/21	R204 2011/02/03	8.55	Put	Bond Future	811.0000	699.0000	(13.810)	0	0	0
2010/09/21	R204 2011/02/03	8.45	Call	Bond Future	3,171.0000	3,457.0000	9.019	0	0	0
2010/09/21	R204 2011/02/03	8.45	Put	Bond Future	961.0000	833.0000	(13.319)	0	0	0
2010/09/21	R204 2011/05/05			Bond Future	8.1390	8.0630	(0.934)	0.0000	0.0000	0
2010/09/21	R204 2011/05/05	8.50	Call	Bond Future	3,660.0000	3,929.0000	7.350	0	0	0
2010/09/21	R204 2011/05/05	8.50	Put	Bond Future	1,675.0000	1,520.0000	(9.254)	0	0	0
2010/09/21	R204 2011/05/05	8.55	Call	Bond Future	3,842.0000	4,118.0000	7.184	0	0	0
2010/09/21	R204 2011/05/05	8.55	Put	Bond Future	1,586.0000	1,438.0000	(9.332)	0	0	0
2010/09/21	R204 2011/05/05	8.45	Call	Bond Future	3,481.0000	3,744.0000	7.555	0	0	0
2010/09/21	R204 2011/05/05	8.45	Put	Bond Future	1,768.0000	1,607.0000	(9.106)	0	0	0
2010/09/21	R206 2010/11/04			Bond Future	7.0940	7.0230	(1.001)	0.0000	0.0000	0
2010/09/21	R206 2010/11/04	8.50	Call	Bond Future	3,880.0000	4,080.0000	5.155	0	0	0
2010/09/21	R206 2010/11/04	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/21	R206 2010/11/04	8.55	Call	Bond Future	4,014.0000	4,215.0000	5.007	0	0	0
2010/09/21	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R206 2010/11/04	8.45	Call	Bond Future	3,745.0000	3,946.0000	5.367	0	0	0
2010/09/21	R206 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/21	R206 2010/11/04	7.25	Call	Bond Future	735.0000	865.0000	17.687	0	0	150
2010/09/21	R206 2010/11/04	7.25	Put	Bond Future	295.0000	224.0000	(24.068)	0	0	150
2010/09/21	R206 2010/11/04	8.00	Call	Bond Future	2,534.0000	2,730.0000	7.735	0	0	0
2010/09/21	R206 2010/11/04	8.00	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	450
2010/09/21	R206 2010/11/04	6.75	Put	Bond Future	1,106.0000	947.0000	(14.376)	0	0	0
2010/09/21	R206 2010/11/04	6.75	Call	Bond Future	128.0000	170.0000	32.813	0	0	450
2010/09/21	R206 2011/02/03			Bond Future	7.1740	7.0960	(1.087)	0.0000	0.0000	0
2010/09/21	R206 2011/02/03	8.00	Call	Bond Future	2,329.0000	2,501.0000	7.385	0	0	0
2010/09/21	R206 2011/02/03	8.00	Put	Bond Future	195.0000	162.0000	(16.923)	0	0	0
2010/09/21	R206 2011/02/03	8.05	Call	Bond Future	2,436.0000	2,610.0000	7.143	0	0	0
2010/09/21	R206 2011/02/03	8.05	Put	Bond Future	174.0000	144.0000	(17.241)	0	0	0

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2010/09/21	R206 2011/02/03	7.95	Call	Bond Future	2,221.0000	2,390.0000	7.609	0	0	0
2010/09/21	R206 2011/02/03	7.95	Put	Bond Future	214.0000	179.0000	(16.355)	0	0	0
2010/09/21	R206 2011/05/05			Bond Future	7.2730	7.1870	(1.182)	0.0000	0.0000	0
2010/09/21	R206 2011/05/05	7.50	Call	Bond Future	1,316.0000	1,439.0000	9.347	0	0	0
2010/09/21	R206 2011/05/05	7.50	Put	Bond Future	771.0000	687.0000	(10.895)	0	0	0
2010/09/21	R206 2011/05/05	7.55	Call	Bond Future	1,392.0000	1,519.0000	9.124	0	0	0
2010/09/21	R206 2011/05/05	7.55	Put	Bond Future	728.0000	647.0000	(11.126)	0	0	0
2010/09/21	R206 2011/05/05	7.45	Call	Bond Future	1,242.0000	1,362.0000	9.662	0	0	0
2010/09/21	R206 2011/05/05	7.45	Put	Bond Future	817.0000	730.0000	(10.649)	0	0	0
2010/09/21	R207 2010/11/04			Bond Future	8.0550	7.9810	(0.919)	0.0000	0.0000	801
2010/09/21	R207 2010/11/04	9.25	Call	Bond Future	7,056.0000	7,511.0000	6.448	0	0	0
2010/09/21	R207 2010/11/04	9.25	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	0
2010/09/21	R207 2010/11/04	9.30	Call	Bond Future	7,333.0000	7,789.0000	6.218	0	0	0
2010/09/21	R207 2010/11/04	9.30	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2010/09/21	R207 2010/11/04	9.20	Call	Bond Future	6,778.0000	7,232.0000	6.698	0	0	0
2010/09/21	R207 2010/11/04	9.20	Put	Bond Future	14.0000	9.0000	(35.714)	0	0	0
2010/09/21	R207 2010/11/04	9.40	Call	Bond Future	7,885.0000	8,343.0000	5.808	0	0	1
2010/09/21	R207 2010/11/04	9.40	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/21	R207 2011/02/03			Bond Future	8.1250	8.0480	(0.948)	0.0000	0.0000	0
2010/09/21	R207 2011/02/03	8.75	Call	Bond Future	4,398.0000	4,759.0000	8.208	0	0	0
2010/09/21	R207 2011/02/03	8.75	Put	Bond Future	714.0000	608.0000	(14.846)	0	0	0
2010/09/21	R207 2011/02/03	8.80	Call	Bond Future	4,625.0000	4,994.0000	7.978	0	0	0
2010/09/21	R207 2011/02/03	8.80	Put	Bond Future	654.0000	556.0000	(14.985)	0	0	0
2010/09/21	R207 2011/02/03	8.70	Call	Bond Future	4,174.0000	4,527.0000	8.457	0	0	0
2010/09/21	R207 2011/02/03	8.70	Put	Bond Future	778.0000	664.0000	(14.653)	0	0	0
2010/09/21	R207 2011/05/05			Bond Future	8.2000	8.1200	(0.976)	0.0000	0.0000	0
2010/09/21	R207 2011/05/05	8.50	Call	Bond Future	3,615.0000	3,908.0000	8.105	0	0	0
2010/09/21	R207 2011/05/05	8.50	Put	Bond Future	1,866.0000	1,686.0000	(9.646)	0	0	0
2010/09/21	R207 2011/05/05	8.55	Call	Bond Future	3,803.0000	4,103.0000	7.889	0	0	0
2010/09/21	R207 2011/05/05	8.55	Put	Bond Future	1,767.0000	1,593.0000	(9.847)	0	0	0
2010/09/21	R207 2011/05/05	8.45	Call	Bond Future	3,430.0000	3,716.0000	8.338	0	0	0
2010/09/21	R207 2011/05/05	8.45	Put	Bond Future	1,970.0000	1,782.0000	(9.543)	0	0	0
2010/09/21	R208 2010/11/04			Bond Future	8.0830	8.0200	(0.779)	0.0000	0.0000	6,325

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2010/09/21	R208 2010/11/04	9.25	Call	Bond Future	7,223.0000	7,631.0000	5.649	0	0	0
2010/09/21	R208 2010/11/04	9.25	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2010/09/21	R208 2010/11/04	9.30	Call	Bond Future	7,513.0000	7,922.0000	5.444	0	0	0
2010/09/21	R208 2010/11/04	9.30	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2010/09/21	R208 2010/11/04	9.20	Call	Bond Future	6,933.0000	7,340.0000	5.870	0	0	0
2010/09/21	R208 2010/11/04	9.20	Put	Bond Future	12.0000	7.0000	(41.667)	0	0	0
2010/09/21	R208 2011/02/03			Bond Future	8.1490	8.0830	(0.810)	0.0000	0.0000	0
2010/09/21	R208 2011/02/03	8.75	Call	Bond Future	4,591.0000	4,909.0000	6.927	0	0	0
2010/09/21	R208 2011/02/03	8.75	Put	Bond Future	854.0000	749.0000	(12.295)	0	0	0
2010/09/21	R208 2011/02/03	8.80	Call	Bond Future	4,826.0000	5,151.0000	6.734	0	0	0
2010/09/21	R208 2011/02/03	8.80	Put	Bond Future	787.0000	690.0000	(12.325)	0	0	0
2010/09/21	R208 2011/02/03	8.70	Call	Bond Future	4,359.0000	4,671.0000	7.158	0	0	0
2010/09/21	R208 2011/02/03	8.70	Put	Bond Future	925.0000	815.0000	(11.892)	0	0	0
2010/09/21	R208 2011/05/05			Bond Future	8.2160	8.1480	(0.828)	0.0000	0.0000	0
2010/09/21	R208 2011/05/05	8.50	Call	Bond Future	3,686.0000	3,948.0000	7.108	0	0	0
2010/09/21	R208 2011/05/05	8.50	Put	Bond Future	1,932.0000	1,767.0000	(8.540)	0	0	0
2010/09/21	R208 2011/05/05	8.55	Call	Bond Future	3,883.0000	4,153.0000	6.953	0	0	0
2010/09/21	R208 2011/05/05	8.55	Put	Bond Future	1,824.0000	1,667.0000	(8.607)	0	0	0
2010/09/21	R208 2011/05/05	8.45	Call	Bond Future	3,493.0000	3,748.0000	7.300	0	0	0
2010/09/21	R208 2011/05/05	8.45	Put	Bond Future	2,044.0000	1,873.0000	(8.366)	0	0	0
2010/09/21	R209 2010/11/04			Bond Future	8.0660	8.0290	(0.459)	0.0000	0.0000	23,873
2010/09/21	R209 2010/11/04	9.00	Call	Bond Future	7,840.0000	8,166.0000	4.158	0	0	0
2010/09/21	R209 2010/11/04	9.00	Put	Bond Future	43.0000	32.0000	(25.581)	0	0	0
2010/09/21	R209 2010/11/04	9.05	Call	Bond Future	8,214.0000	8,542.0000	3.993	0	0	0
2010/09/21	R209 2010/11/04	9.05	Put	Bond Future	34.0000	26.0000	(23.529)	0	0	0
2010/09/21	R209 2010/11/04	8.95	Call	Bond Future	7,465.0000	7,789.0000	4.340	0	0	0
2010/09/21	R209 2010/11/04	8.95	Put	Bond Future	54.0000	41.0000	(24.074)	0	0	0
2010/09/21	R209 2010/11/04	8.50	Call	Bond Future	4,135.0000	4,410.0000	6.651	0	0	0
2010/09/21	R209 2010/11/04	8.50	Put	Bond Future	353.0000	291.0000	(17.564)	0	0	54
2010/09/21	R209 2010/11/04	8.25	Put	Bond Future	859.0000	739.0000	(13.970)	0	0	0
2010/09/21	R209 2010/11/04	8.25	Call	Bond Future	2,498.0000	2,714.0000	8.647	0	0	54
2010/09/21	R209 2010/11/04	9.25	Call	Bond Future	9,691.0000	10,024.0000	3.436	0	0	0
2010/09/21	R209 2010/11/04	9.25	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	162
2010/09/21	R209 2010/11/04	7.75	Put	Bond Future	3,397.0000	3,127.0000	(7.948)	0	0	0

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2010/09/21	R209 2010/11/04	7.75	Call	Bond Future	453.0000	519.0000	14.570	0	0	162
2010/09/21	R209 2011/02/03			Bond Future	8.1070	8.0690	(0.469)	0.0000	0.0000	0
2010/09/21	R209 2011/02/03	9.00	Call	Bond Future	8,178.0000	8,459.0000	3.436	0	0	0
2010/09/21	R209 2011/02/03	9.00	Put	Bond Future	762.0000	701.0000	(8.005)	0	0	0
2010/09/21	R209 2011/02/03	9.05	Call	Bond Future	8,501.0000	8,785.0000	3.341	0	0	0
2010/09/21	R209 2011/02/03	9.05	Put	Bond Future	703.0000	645.0000	(8.250)	0	0	0
2010/09/21	R209 2011/02/03	8.95	Call	Bond Future	7,857.0000	8,133.0000	3.513	0	0	0
2010/09/21	R209 2011/02/03	8.95	Put	Bond Future	827.0000	760.0000	(8.102)	0	0	0
2010/09/21	R209 2011/05/05			Bond Future	8.1480	8.1090	(0.479)	0.0000	0.0000	0
2010/09/21	R209 2011/05/05	8.50	Call	Bond Future	5,558.0000	5,777.0000	3.940	0	0	0
2010/09/21	R209 2011/05/05	8.50	Put	Bond Future	2,524.0000	2,395.0000	(5.111)	0	0	0
2010/09/21	R209 2011/05/05	8.55	Call	Bond Future	5,833.0000	6,058.0000	3.857	0	0	0
2010/09/21	R209 2011/05/05	8.55	Put	Bond Future	2,383.0000	2,260.0000	(5.162)	0	0	0
2010/09/21	R209 2011/05/05	8.45	Call	Bond Future	5,286.0000	5,499.0000	4.030	0	0	0
2010/09/21	R209 2011/05/05	8.45	Put	Bond Future	2,671.0000	2,537.0000	(5.017)	0	0	0
2010/09/21	R209 2011/08/04			Bond Future	8.1860	8.1460	(0.489)	0.0000	0.0000	0
2010/09/21	R209 2011/08/04	8.50	Call	Bond Future	6,507.0000	6,718.0000	3.243	0	0	0
2010/09/21	R209 2011/08/04	8.50	Put	Bond Future	3,814.0000	3,672.0000	(3.723)	0	0	1,000
2010/09/21	R209 2011/08/04	8.55	Call	Bond Future	6,797.0000	7,013.0000	3.178	0	0	0
2010/09/21	R209 2011/08/04	8.55	Put	Bond Future	3,689.0000	3,551.0000	(3.741)	0	0	0
2010/09/21	R209 2011/08/04	8.45	Call	Bond Future	6,154.0000	6,361.0000	3.364	0	0	0
2010/09/21	R209 2011/08/04	8.45	Put	Bond Future	3,880.0000	3,734.0000	(3.763)	0	0	0
2010/09/21	R209 2011/08/04	10.10	Call	Bond Future	15,462.0000	15,766.0000	1.966	0	0	0
2010/09/21	R209 2011/08/04	10.10	Put	Bond Future	1,078.0000	1,028.0000	(4.638)	0	0	1,000
2010/09/21	R210 2010/11/04			Bond Future	2.6300	2.6320	0.076	0.0000	0.0000	0
2010/09/21	R210 2010/11/04	3.10	Call	Bond Future	6,266.0000	6,238.0000	(0.447)	0	0	0
2010/09/21	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R210 2010/11/04	3.15	Call	Bond Future	6,905.0000	6,877.0000	(0.406)	0	0	0
2010/09/21	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R210 2010/11/04	3.05	Call	Bond Future	5,622.0000	5,594.0000	(0.498)	0	0	0
2010/09/21	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R211 2010/11/04			Bond Future	2.4160	2.4230	0.290	0.0000	0.0000	0
2010/09/21	R211 2010/11/04	2.75	Call	Bond Future	1,905.0000	1,864.0000	(2.152)	0	0	0

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2010/09/21	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R211 2010/11/04	2.80	Call	Bond Future	2,186.0000	2,146.0000	(1.830)	0	0	0
2010/09/21	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R211 2010/11/04	2.70	Call	Bond Future	1,622.0000	1,582.0000	(2.466)	0	0	0
2010/09/21	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R212 2010/11/04			Bond Future	2.6430	2.6470	0.151	0.0000	0.0000	1,080
2010/09/21	R212 2010/11/04	3.00	Call	Bond Future	3,402.0000	3,363.0000	(1.146)	0	0	0
2010/09/21	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R212 2010/11/04	3.05	Call	Bond Future	3,867.0000	3,829.0000	(0.983)	0	0	0
2010/09/21	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	R212 2010/11/04	2.95	Call	Bond Future	2,933.0000	2,894.0000	(1.330)	0	0	0
2010/09/21	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/21	TRT1 2010/11/04			Index Future	337.9970	339.1640	0.345	0.0000	0.0000	100
2010/09/21	TRT1 2011/02/03			Index Future	342.9730	344.1580	0.346	0.0000	0.0000	0
Total										98640.00