



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/10/2010

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
2010/10/01	AL7T 2010/11/04			Index Future	372.2470	371.3440	(0.243)	0.0000	0.0000	38
2010/10/01	ALBI 2010/11/04			Index Future	343.1770	342.3450	(0.242)	0.0000	0.0000	1,297
2010/10/01	ALBI 2011/02/03			Index Future	348.4140	347.5680	(0.243)	0.0000	0.0000	0
2010/10/01	CRD1 2010/11/04			Index Future	150.0770	149.9340	(0.095)	0.0000	0.0000	2
2010/10/01	CRD1 2011/02/03			Index Future	152.2910	152.1460	(0.095)	0.0000	0.0000	0
2010/10/01	GOVI 2010/11/04			GOVI	343.7030	342.8980	(0.234)	0.0000	0.0000	159
2010/10/01	GOVI 2010/11/04	329.00	Call	GOVI	147,030.0000	138,980.0000	(5.475)	0	0	0
2010/10/01	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/01	GOVI 2010/11/04	329.01	Call	GOVI	146,930.0000	138,880.0000	(5.479)	0	0	0
2010/10/01	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/01	GOVI 2010/11/04	328.99	Call	GOVI	147,130.0000	139,080.0000	(5.471)	0	0	0
2010/10/01	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/01	ILBI 2010/11/04			Index Future	398.6520	397.9440	(0.178)	0.0000	0.0000	508
2010/10/01	ILBI 2011/02/03			Index Future	404.7000	403.9810	(0.178)	0.0000	0.0000	0
2010/10/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/01	JBAF 2010/10/20			Jibar Tradeable Future	6.0400	6.0500	0.166	0.0000	0.0000	0
2010/10/01	JBAF 2010/11/17			Jibar Tradeable Future	5.9800	5.9900	0.167	0.0000	0.0000	2,500
2010/10/01	JBAF 2010/12/15			Jibar Tradeable Future	5.9000	5.9100	0.169	0.0000	0.0000	0
2010/10/01	JBAF 2011/01/19			Jibar Tradeable Future	5.8700	5.8800	0.170	0.0000	0.0000	0
2010/10/01	JBAF 2011/02/16			Jibar Tradeable Future	5.8700	5.8800	0.170	0.0000	0.0000	0
2010/10/01	JBAF 2011/03/16			Jibar Tradeable Future	5.8700	5.8800	0.170	0.0000	0.0000	5,500
2010/10/01	JBAF 2011/06/15			Jibar Tradeable Future	5.9800	5.9900	0.167	0.0000	0.0000	4,500
2010/10/01	JBAF 2011/09/21			Jibar Tradeable Future	6.1800	6.1900	0.162	0.0000	0.0000	6,000
2010/10/01	JBAF 2011/12/21			Jibar Tradeable Future	6.3600	6.3700	0.157	0.0000	0.0000	5,200
2010/10/01	JBAF 2012/03/20			Jibar Tradeable Future	6.6000	6.6100	0.152	0.0000	0.0000	0
2010/10/01	JBAF 2012/06/20			Jibar Tradeable Future	6.8300	6.8400	0.146	0.0000	0.0000	0
2010/10/01	JBAF 2012/09/19			Jibar Tradeable Future	6.9600	6.9400	(0.287)	0.0000	0.0000	2,500
2010/10/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/01	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/01	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/01	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/01	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/01	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/01	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/01	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/01	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/01	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/01	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/01	OTH1 2010/11/04			Index Future	339.9720	338.9920	(0.288)	0.0000	0.0000	3
2010/10/01	OTH1 2011/02/03			Index Future	345.1590	344.1640	(0.288)	0.0000	0.0000	0
2010/10/01	R157 2010/11/04			Bond Future	7.3310	7.3610	0.409	0.0000	0.0000	4,806
2010/10/01	R157 2010/11/04	8.50	Call	Bond Future	5,266.0000	5,127.0000	(2.640)	0	0	0
2010/10/01	R157 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/01	R157 2010/11/04	8.55	Call	Bond Future	5,484.0000	5,346.0000	(2.516)	0	0	0
2010/10/01	R157 2010/11/04	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/01	R157 2010/11/04	8.45	Call	Bond Future	5,047.0000	4,909.0000	(2.734)	0	0	0
2010/10/01	R157 2010/11/04	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/01	R157 2010/11/04	7.50	Put	Bond Future	363.0000	401.0000	10.468	0	0	0
2010/10/01	R157 2010/11/04	7.50	Call	Bond Future	1,142.0000	1,041.0000	(8.844)	0	0	500
2010/10/01	R157 2011/02/03			Bond Future	7.4180	7.4500	0.431	0.0000	0.0000	0
2010/10/01	R157 2011/02/03	7.90	Call	Bond Future	2,656.0000	2,549.0000	(4.029)	0	0	0
2010/10/01	R157 2011/02/03	7.90	Put	Bond Future	566.0000	599.0000	5.830	0	0	0
2010/10/01	R157 2011/02/03	7.95	Call	Bond Future	2,819.0000	2,710.0000	(3.867)	0	0	0
2010/10/01	R157 2011/02/03	7.95	Put	Bond Future	515.0000	546.0000	6.019	0	0	0
2010/10/01	R157 2011/02/03	7.85	Call	Bond Future	2,496.0000	2,392.0000	(4.167)	0	0	0
2010/10/01	R157 2011/02/03	7.85	Put	Bond Future	621.0000	657.0000	5.797	0	0	0
2010/10/01	R157 2011/05/05			Bond Future	7.5060	7.5400	0.453	0.0000	0.0000	0
2010/10/01	R157 2011/05/05	7.75	Call	Bond Future	2,220.0000	2,132.0000	(3.964)	0	0	0
2010/10/01	R157 2011/05/05	7.75	Put	Bond Future	1,214.0000	1,267.0000	4.366	0	0	0
2010/10/01	R157 2011/05/05	7.80	Call	Bond Future	2,347.0000	2,257.0000	(3.835)	0	0	0
2010/10/01	R157 2011/05/05	7.80	Put	Bond Future	1,137.0000	1,187.0000	4.398	0	0	0
2010/10/01	R157 2011/05/05	7.70	Call	Bond Future	2,096.0000	2,011.0000	(4.055)	0	0	0
2010/10/01	R157 2011/05/05	7.70	Put	Bond Future	1,296.0000	1,351.0000	4.244	0	0	0
2010/10/01	R157 2011/05/05	7.65	Call	Bond Future	1,975.0000	1,893.0000	(4.152)	0	0	0
2010/10/01	R157 2011/05/05	7.65	Put	Bond Future	1,380.0000	1,439.0000	4.275	0	0	0

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2010/10/01	R186 2010/11/04			Bond Future	7.9960	8.0400	0.550	0.0000	0.0000	16,922
2010/10/01	R186 2010/11/04	9.25	Call	Bond Future	12,107.0000	11,651.0000	(3.766)	0	0	0
2010/10/01	R186 2010/11/04	9.25	Put	Bond Future	7.0000	8.0000	14.286	0	0	0
2010/10/01	R186 2010/11/04	9.30	Call	Bond Future	12,550.0000	12,094.0000	(3.633)	0	0	0
2010/10/01	R186 2010/11/04	9.30	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2010/10/01	R186 2010/11/04	9.20	Call	Bond Future	11,661.0000	11,206.0000	(3.902)	0	0	0
2010/10/01	R186 2010/11/04	9.20	Put	Bond Future	9.0000	11.0000	22.222	0	0	0
2010/10/01	R186 2010/11/04	8.75	Put	Bond Future	99.0000	116.0000	17.172	0	0	0
2010/10/01	R186 2010/11/04	8.75	Call	Bond Future	7,595.0000	7,155.0000	(5.793)	0	0	7,900
2010/10/01	R186 2011/02/03			Bond Future	8.0500	8.0960	0.571	0.0000	0.0000	0
2010/10/01	R186 2011/02/03	9.00	Call	Bond Future	9,824.0000	9,412.0000	(4.194)	0	0	0
2010/10/01	R186 2011/02/03	9.00	Put	Bond Future	631.0000	689.0000	9.192	0	0	0
2010/10/01	R186 2011/02/03	9.05	Call	Bond Future	10,223.0000	9,806.0000	(4.079)	0	0	0
2010/10/01	R186 2011/02/03	9.05	Put	Bond Future	575.0000	628.0000	9.217	0	0	0
2010/10/01	R186 2011/02/03	8.95	Call	Bond Future	9,427.0000	9,020.0000	(4.317)	0	0	0
2010/10/01	R186 2011/02/03	8.95	Put	Bond Future	692.0000	755.0000	9.104	0	0	0
2010/10/01	R186 2011/02/03	7.75	Put	Bond Future	4,932.0000	5,228.0000	6.002	0	0	0
2010/10/01	R186 2011/02/03	7.75	Call	Bond Future	1,801.0000	1,627.0000	(9.661)	0	0	3,000
2010/10/01	R186 2011/05/05			Bond Future	8.1050	8.1530	0.592	0.0000	0.0000	0
2010/10/01	R186 2011/05/05	8.75	Call	Bond Future	8,371.0000	8,017.0000	(4.229)	0	0	0
2010/10/01	R186 2011/05/05	8.75	Put	Bond Future	2,114.0000	2,243.0000	6.102	0	0	0
2010/10/01	R186 2011/05/05	8.80	Call	Bond Future	8,717.0000	8,356.0000	(4.141)	0	0	0
2010/10/01	R186 2011/05/05	8.80	Put	Bond Future	1,995.0000	2,117.0000	6.115	0	0	0
2010/10/01	R186 2011/05/05	8.70	Call	Bond Future	8,030.0000	7,681.0000	(4.346)	0	0	0
2010/10/01	R186 2011/05/05	8.70	Put	Bond Future	2,241.0000	2,375.0000	5.979	0	0	0
2010/10/01	R189 2010/11/04			Bond Future	209.7880	209.8041	0.008	0.0000	0.0000	0
2010/10/01	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R189 2010/11/04	1.75	Put	Bond Future	104,540.0000	104,541.0000	0.001	0	0	0
2010/10/01	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R189 2010/11/04	1.80	Put	Bond Future	104,416.0000	104,417.0000	0.001	0	0	0
2010/10/01	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R189 2010/11/04	1.70	Put	Bond Future	104,664.0000	104,665.0000	0.001	0	0	0
2010/10/01	R197 2010/11/04			Bond Future	230.9250	230.9495	0.011	0.0000	0.0000	0

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2010/10/01	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R197 2010/11/04	3.05	Put	Bond Future	124,021.0000	124,021.0000	0.000	0	0	0
2010/10/01	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R197 2010/11/04	3.10	Put	Bond Future	123,404.0000	123,405.0000	0.001	0	0	0
2010/10/01	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R197 2010/11/04	3.00	Put	Bond Future	124,641.0000	124,641.0000	0.000	0	0	0
2010/10/01	R201 2010/11/04			Bond Future	7.2700	7.2800	0.138	0.0000	0.0000	1,262
2010/10/01	R201 2010/11/04	8.50	Call	Bond Future	4,333.0000	4,297.0000	(0.831)	0	0	0
2010/10/01	R201 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/01	R201 2010/11/04	8.55	Call	Bond Future	4,504.0000	4,468.0000	(0.799)	0	0	0
2010/10/01	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R201 2010/11/04	8.45	Call	Bond Future	4,162.0000	4,125.0000	(0.889)	0	0	0
2010/10/01	R201 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/01	R201 2010/11/04	7.50	Call	Bond Future	1,059.0000	1,026.0000	(3.116)	0	0	0
2010/10/01	R201 2010/11/04	7.50	Put	Bond Future	232.0000	235.0000	1.293	0	0	140
2010/10/01	R201 2010/11/04	7.25	Put	Bond Future	573.0000	584.0000	1.920	0	0	0
2010/10/01	R201 2010/11/04	7.25	Call	Bond Future	501.0000	476.0000	(4.990)	0	0	140
2010/10/01	R201 2010/11/04	8.00	Call	Bond Future	2,618.0000	2,582.0000	(1.375)	0	0	0
2010/10/01	R201 2010/11/04	8.00	Put	Bond Future	20.0000	20.0000	0.000	0	0	420
2010/10/01	R201 2010/11/04	6.75	Put	Bond Future	1,940.0000	1,972.0000	1.649	0	0	0
2010/10/01	R201 2010/11/04	6.75	Call	Bond Future	40.0000	36.0000	(10.000)	0	0	420
2010/10/01	R201 2011/02/03			Bond Future	7.3550	7.3650	0.136	0.0000	0.0000	0
2010/10/01	R201 2011/02/03	8.00	Call	Bond Future	2,480.0000	2,450.0000	(1.210)	0	0	0
2010/10/01	R201 2011/02/03	8.00	Put	Bond Future	310.0000	314.0000	1.290	0	0	0
2010/10/01	R201 2011/02/03	8.05	Call	Bond Future	2,616.0000	2,585.0000	(1.185)	0	0	0
2010/10/01	R201 2011/02/03	8.05	Put	Bond Future	280.0000	283.0000	1.071	0	0	0
2010/10/01	R201 2011/02/03	7.95	Call	Bond Future	2,346.0000	2,317.0000	(1.236)	0	0	0
2010/10/01	R201 2011/02/03	7.95	Put	Bond Future	342.0000	348.0000	1.754	0	0	0
2010/10/01	R201 2011/05/05			Bond Future	7.4490	7.4600	0.148	0.0000	0.0000	0
2010/10/01	R201 2011/05/05	7.75	Call	Bond Future	1,830.0000	1,806.0000	(1.311)	0	0	0
2010/10/01	R201 2011/05/05	7.75	Put	Bond Future	873.0000	884.0000	1.260	0	0	0
2010/10/01	R201 2011/05/05	7.80	Call	Bond Future	1,934.0000	1,909.0000	(1.293)	0	0	0
2010/10/01	R201 2011/05/05	7.80	Put	Bond Future	819.0000	829.0000	1.221	0	0	0
2010/10/01	R201 2011/05/05	7.70	Call	Bond Future	1,729.0000	1,705.0000	(1.388)	0	0	0

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2010/10/01	R201 2011/05/05	7.70	Put	Bond Future	930.0000	941.0000	1.183	0	0	0
2010/10/01	R202 2010/11/04			Bond Future	170.6490	168.7307	(1.124)	0.0000	0.0000	0
2010/10/01	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R202 2010/11/04	3.05	Put	Bond Future	104,643.0000	104,619.0000	(0.023)	0	0	0
2010/10/01	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R202 2010/11/04	3.10	Put	Bond Future	103,789.0000	103,765.0000	(0.023)	0	0	0
2010/10/01	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R202 2010/11/04	3.00	Put	Bond Future	105,505.0000	105,481.0000	(0.023)	0	0	0
2010/10/01	R203 2010/11/04			Bond Future	7.7400	7.7900	0.646	0.0000	0.0000	1,918
2010/10/01	R203 2010/11/04	9.25	Call	Bond Future	7,666.0000	7,400.0000	(3.470)	0	0	0
2010/10/01	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R203 2010/11/04	9.30	Call	Bond Future	7,907.0000	7,641.0000	(3.364)	0	0	0
2010/10/01	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R203 2010/11/04	9.20	Call	Bond Future	7,424.0000	7,158.0000	(3.583)	0	0	0
2010/10/01	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R203 2011/02/03			Bond Future	7.8210	7.8730	0.665	0.0000	0.0000	0
2010/10/01	R203 2011/02/03	8.50	Call	Bond Future	3,948.0000	3,733.0000	(5.446)	0	0	0
2010/10/01	R203 2011/02/03	8.50	Put	Bond Future	526.0000	578.0000	9.886	0	0	0
2010/10/01	R203 2011/02/03	8.55	Call	Bond Future	4,149.0000	3,930.0000	(5.278)	0	0	0
2010/10/01	R203 2011/02/03	8.55	Put	Bond Future	480.0000	529.0000	10.208	0	0	0
2010/10/01	R203 2011/02/03	8.45	Call	Bond Future	3,750.0000	3,540.0000	(5.600)	0	0	0
2010/10/01	R203 2011/02/03	8.45	Put	Bond Future	575.0000	632.0000	9.913	0	0	0
2010/10/01	R203 2011/05/05			Bond Future	7.9010	7.9560	0.696	0.0000	0.0000	0
2010/10/01	R203 2011/05/05	8.25	Call	Bond Future	3,046.0000	2,870.0000	(5.778)	0	0	0
2010/10/01	R203 2011/05/05	8.25	Put	Bond Future	1,329.0000	1,426.0000	7.299	0	0	0
2010/10/01	R203 2011/05/05	8.30	Call	Bond Future	3,210.0000	3,029.0000	(5.639)	0	0	0
2010/10/01	R203 2011/05/05	8.30	Put	Bond Future	1,250.0000	1,342.0000	7.360	0	0	0
2010/10/01	R203 2011/05/05	8.20	Call	Bond Future	2,886.0000	2,715.0000	(5.925)	0	0	0
2010/10/01	R203 2011/05/05	8.20	Put	Bond Future	1,413.0000	1,515.0000	7.219	0	0	0
2010/10/01	R204 2010/11/04			Bond Future	7.8570	7.8870	0.382	0.0000	0.0000	2,242
2010/10/01	R204 2010/11/04	9.25	Call	Bond Future	7,875.0000	7,697.0000	(2.260)	0	0	0
2010/10/01	R204 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/01	R204 2010/11/04	9.30	Call	Bond Future	8,143.0000	7,964.0000	(2.198)	0	0	0

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2010/10/01	R204 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/01	R204 2010/11/04	9.20	Call	Bond Future	7,606.0000	7,428.0000	(2.340)	0	0	0
2010/10/01	R204 2010/11/04	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/01	R204 2010/11/04	9.00	Call	Bond Future	6,525.0000	6,347.0000	(2.728)	0	0	0
2010/10/01	R204 2010/11/04	9.00	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/10/01	R204 2011/02/03			Bond Future	7.9300	7.9610	0.391	0.0000	0.0000	0
2010/10/01	R204 2011/02/03	8.50	Call	Bond Future	3,950.0000	3,809.0000	(3.570)	0	0	0
2010/10/01	R204 2011/02/03	8.50	Put	Bond Future	719.0000	757.0000	5.285	0	0	0
2010/10/01	R204 2011/02/03	8.55	Call	Bond Future	4,166.0000	4,022.0000	(3.457)	0	0	0
2010/10/01	R204 2011/02/03	8.55	Put	Bond Future	658.0000	693.0000	5.319	0	0	0
2010/10/01	R204 2011/02/03	8.45	Call	Bond Future	3,737.0000	3,600.0000	(3.666)	0	0	0
2010/10/01	R204 2011/02/03	8.45	Put	Bond Future	784.0000	826.0000	5.357	0	0	0
2010/10/01	R204 2011/05/05			Bond Future	8.0060	8.0390	0.412	0.0000	0.0000	0
2010/10/01	R204 2011/05/05	8.50	Call	Bond Future	4,079.0000	3,949.0000	(3.187)	0	0	0
2010/10/01	R204 2011/05/05	8.50	Put	Bond Future	1,350.0000	1,405.0000	4.074	0	0	0
2010/10/01	R204 2011/05/05	8.55	Call	Bond Future	4,272.0000	4,139.0000	(3.113)	0	0	0
2010/10/01	R204 2011/05/05	8.55	Put	Bond Future	1,272.0000	1,324.0000	4.088	0	0	0
2010/10/01	R204 2011/05/05	8.45	Call	Bond Future	3,890.0000	3,762.0000	(3.290)	0	0	0
2010/10/01	R204 2011/05/05	8.45	Put	Bond Future	1,433.0000	1,490.0000	3.978	0	0	0
2010/10/01	R206 2010/11/04			Bond Future	7.0590	7.0840	0.354	0.0000	0.0000	0
2010/10/01	R206 2010/11/04	8.50	Call	Bond Future	3,978.0000	3,908.0000	(1.760)	0	0	0
2010/10/01	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R206 2010/11/04	8.55	Call	Bond Future	4,113.0000	4,042.0000	(1.726)	0	0	0
2010/10/01	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R206 2010/11/04	8.45	Call	Bond Future	3,843.0000	3,773.0000	(1.821)	0	0	0
2010/10/01	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R206 2010/11/04	7.25	Call	Bond Future	720.0000	666.0000	(7.500)	0	0	150
2010/10/01	R206 2010/11/04	7.25	Put	Bond Future	181.0000	198.0000	9.392	0	0	150
2010/10/01	R206 2010/11/04	8.00	Call	Bond Future	2,622.0000	2,552.0000	(2.670)	0	0	0
2010/10/01	R206 2010/11/04	8.00	Put	Bond Future	2.0000	3.0000	50.000	0	0	450
2010/10/01	R206 2010/11/04	6.75	Put	Bond Future	968.0000	1,024.0000	5.785	0	0	0
2010/10/01	R206 2010/11/04	6.75	Call	Bond Future	89.0000	74.0000	(16.854)	0	0	450
2010/10/01	R206 2011/02/03			Bond Future	7.1410	7.1690	0.392	0.0000	0.0000	0
2010/10/01	R206 2011/02/03	8.00	Call	Bond Future	2,346.0000	2,281.0000	(2.771)	0	0	0

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2010/10/01	R206 2011/02/03	8.00	Put	Bond Future	125.0000	133.0000	6.400	0	0	0
2010/10/01	R206 2011/02/03	8.05	Call	Bond Future	2,458.0000	2,391.0000	(2.726)	0	0	0
2010/10/01	R206 2011/02/03	8.05	Put	Bond Future	110.0000	116.0000	5.455	0	0	0
2010/10/01	R206 2011/02/03	7.95	Call	Bond Future	2,234.0000	2,169.0000	(2.910)	0	0	0
2010/10/01	R206 2011/02/03	7.95	Put	Bond Future	141.0000	149.0000	5.674	0	0	0
2010/10/01	R206 2011/05/05			Bond Future	7.2430	7.2730	0.414	0.0000	0.0000	0
2010/10/01	R206 2011/05/05	7.50	Call	Bond Future	1,309.0000	1,264.0000	(3.438)	0	0	0
2010/10/01	R206 2011/05/05	7.50	Put	Bond Future	692.0000	719.0000	3.902	0	0	0
2010/10/01	R206 2011/05/05	7.55	Call	Bond Future	1,386.0000	1,339.0000	(3.391)	0	0	0
2010/10/01	R206 2011/05/05	7.55	Put	Bond Future	649.0000	675.0000	4.006	0	0	0
2010/10/01	R206 2011/05/05	7.45	Call	Bond Future	1,237.0000	1,193.0000	(3.557)	0	0	0
2010/10/01	R206 2011/05/05	7.45	Put	Bond Future	740.0000	768.0000	3.784	0	0	0
2010/10/01	R207 2010/11/04			Bond Future	7.9650	8.0050	0.502	0.0000	0.0000	800
2010/10/01	R207 2010/11/04	9.25	Call	Bond Future	7,606.0000	7,357.0000	(3.274)	0	0	0
2010/10/01	R207 2010/11/04	9.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/01	R207 2010/11/04	9.30	Call	Bond Future	7,885.0000	7,636.0000	(3.158)	0	0	0
2010/10/01	R207 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/01	R207 2010/11/04	9.20	Call	Bond Future	7,326.0000	7,077.0000	(3.399)	0	0	0
2010/10/01	R207 2010/11/04	9.20	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/10/01	R207 2010/11/04	9.40	Call	Bond Future	8,441.0000	8,192.0000	(2.950)	0	0	0
2010/10/01	R207 2010/11/04	9.40	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/01	R207 2011/02/03			Bond Future	8.0340	8.0750	0.510	0.0000	0.0000	0
2010/10/01	R207 2011/02/03	8.75	Call	Bond Future	4,774.0000	4,567.0000	(4.336)	0	0	0
2010/10/01	R207 2011/02/03	8.75	Put	Bond Future	537.0000	580.0000	8.007	0	0	0
2010/10/01	R207 2011/02/03	8.80	Call	Bond Future	5,012.0000	4,802.0000	(4.190)	0	0	0
2010/10/01	R207 2011/02/03	8.80	Put	Bond Future	489.0000	528.0000	7.975	0	0	0
2010/10/01	R207 2011/02/03	8.70	Call	Bond Future	4,538.0000	4,336.0000	(4.451)	0	0	0
2010/10/01	R207 2011/02/03	8.70	Put	Bond Future	589.0000	637.0000	8.149	0	0	0
2010/10/01	R207 2011/05/05			Bond Future	8.1080	8.1510	0.530	0.0000	0.0000	0
2010/10/01	R207 2011/05/05	8.50	Call	Bond Future	3,951.0000	3,781.0000	(4.303)	0	0	0
2010/10/01	R207 2011/05/05	8.50	Put	Bond Future	1,658.0000	1,743.0000	5.127	0	0	0
2010/10/01	R207 2011/05/05	8.55	Call	Bond Future	4,146.0000	3,972.0000	(4.197)	0	0	0
2010/10/01	R207 2011/05/05	8.55	Put	Bond Future	1,565.0000	1,646.0000	5.176	0	0	0
2010/10/01	R207 2011/05/05	8.45	Call	Bond Future	3,760.0000	3,595.0000	(4.388)	0	0	0

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2010/10/01	R207 2011/05/05	8.45	Put	Bond Future	1,755.0000	1,845.0000	5.128	0	0	0
2010/10/01	R208 2010/11/04			Bond Future	7.9940	8.0390	0.563	0.0000	0.0000	6,325
2010/10/01	R208 2010/11/04	9.25	Call	Bond Future	7,799.0000	7,504.0000	(3.783)	0	0	0
2010/10/01	R208 2010/11/04	9.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/01	R208 2010/11/04	9.30	Call	Bond Future	8,090.0000	7,795.0000	(3.646)	0	0	0
2010/10/01	R208 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/01	R208 2010/11/04	9.20	Call	Bond Future	7,506.0000	7,212.0000	(3.917)	0	0	0
2010/10/01	R208 2010/11/04	9.20	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/10/01	R208 2011/02/03			Bond Future	8.0590	8.1050	0.571	0.0000	0.0000	0
2010/10/01	R208 2011/02/03	8.75	Call	Bond Future	4,971.0000	4,731.0000	(4.828)	0	0	0
2010/10/01	R208 2011/02/03	8.75	Put	Bond Future	657.0000	713.0000	8.524	0	0	0
2010/10/01	R208 2011/02/03	8.80	Call	Bond Future	5,217.0000	4,973.0000	(4.677)	0	0	0
2010/10/01	R208 2011/02/03	8.80	Put	Bond Future	601.0000	653.0000	8.652	0	0	0
2010/10/01	R208 2011/02/03	8.70	Call	Bond Future	4,728.0000	4,493.0000	(4.970)	0	0	0
2010/10/01	R208 2011/02/03	8.70	Put	Bond Future	717.0000	778.0000	8.508	0	0	0
2010/10/01	R208 2011/05/05			Bond Future	8.1250	8.1730	0.591	0.0000	0.0000	0
2010/10/01	R208 2011/05/05	8.50	Call	Bond Future	4,040.0000	3,840.0000	(4.950)	0	0	0
2010/10/01	R208 2011/05/05	8.50	Put	Bond Future	1,714.0000	1,816.0000	5.951	0	0	0
2010/10/01	R208 2011/05/05	8.55	Call	Bond Future	4,245.0000	4,041.0000	(4.806)	0	0	0
2010/10/01	R208 2011/05/05	8.55	Put	Bond Future	1,615.0000	1,713.0000	6.068	0	0	0
2010/10/01	R208 2011/05/05	8.45	Call	Bond Future	3,839.0000	3,644.0000	(5.079)	0	0	0
2010/10/01	R208 2011/05/05	8.45	Put	Bond Future	1,819.0000	1,926.0000	5.882	0	0	0
2010/10/01	R209 2010/11/04			Bond Future	7.9700	8.0150	0.565	0.0000	0.0000	23,873
2010/10/01	R209 2010/11/04	9.00	Call	Bond Future	8,695.0000	8,286.0000	(4.704)	0	0	0
2010/10/01	R209 2010/11/04	9.00	Put	Bond Future	21.0000	25.0000	19.048	0	0	0
2010/10/01	R209 2010/11/04	9.05	Call	Bond Future	9,073.0000	8,663.0000	(4.519)	0	0	0
2010/10/01	R209 2010/11/04	9.05	Put	Bond Future	16.0000	19.0000	18.750	0	0	0
2010/10/01	R209 2010/11/04	8.95	Call	Bond Future	8,315.0000	7,907.0000	(4.907)	0	0	0
2010/10/01	R209 2010/11/04	8.95	Put	Bond Future	27.0000	32.0000	18.519	0	0	0
2010/10/01	R209 2010/11/04	8.50	Call	Bond Future	4,873.0000	4,497.0000	(7.716)	0	0	0
2010/10/01	R209 2010/11/04	8.50	Put	Bond Future	214.0000	251.0000	17.290	0	0	54
2010/10/01	R209 2010/11/04	8.25	Put	Bond Future	579.0000	669.0000	15.544	0	0	0
2010/10/01	R209 2010/11/04	8.25	Call	Bond Future	3,095.0000	2,772.0000	(10.436)	0	0	54

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2010/10/01	R209 2010/11/04	9.25	Call	Bond Future	10,560.0000	10,149.0000	(3.892)	0	0	0
2010/10/01	R209 2010/11/04	9.25	Put	Bond Future	5.0000	7.0000	40.000	0	0	162
2010/10/01	R209 2010/11/04	7.75	Put	Bond Future	2,723.0000	3,005.0000	10.356	0	0	0
2010/10/01	R209 2010/11/04	7.75	Call	Bond Future	656.0000	525.0000	(19.970)	0	0	162
2010/10/01	R209 2011/02/03			Bond Future	8.0100	8.0560	0.574	0.0000	0.0000	0
2010/10/01	R209 2011/02/03	9.00	Call	Bond Future	8,876.0000	8,509.0000	(4.135)	0	0	0
2010/10/01	R209 2011/02/03	9.00	Put	Bond Future	582.0000	633.0000	8.763	0	0	0
2010/10/01	R209 2011/02/03	9.05	Call	Bond Future	9,210.0000	8,839.0000	(4.028)	0	0	0
2010/10/01	R209 2011/02/03	9.05	Put	Bond Future	534.0000	581.0000	8.801	0	0	0
2010/10/01	R209 2011/02/03	8.95	Call	Bond Future	8,543.0000	8,180.0000	(4.249)	0	0	0
2010/10/01	R209 2011/02/03	8.95	Put	Bond Future	635.0000	690.0000	8.661	0	0	0
2010/10/01	R209 2011/05/05			Bond Future	8.0500	8.0970	0.584	0.0000	0.0000	0
2010/10/01	R209 2011/05/05	8.50	Call	Bond Future	6,148.0000	5,856.0000	(4.750)	0	0	0
2010/10/01	R209 2011/05/05	8.50	Put	Bond Future	2,235.0000	2,366.0000	5.861	0	0	0
2010/10/01	R209 2011/05/05	8.55	Call	Bond Future	6,435.0000	6,136.0000	(4.646)	0	0	0
2010/10/01	R209 2011/05/05	8.55	Put	Bond Future	2,106.0000	2,230.0000	5.888	0	0	0
2010/10/01	R209 2011/05/05	8.45	Call	Bond Future	5,866.0000	5,580.0000	(4.876)	0	0	0
2010/10/01	R209 2011/05/05	8.45	Put	Bond Future	2,373.0000	2,510.0000	5.773	0	0	0
2010/10/01	R209 2011/08/04			Bond Future	8.0870	8.1350	0.594	0.0000	0.0000	0
2010/10/01	R209 2011/08/04	8.50	Call	Bond Future	6,885.0000	6,605.0000	(4.067)	0	0	0
2010/10/01	R209 2011/08/04	8.50	Put	Bond Future	3,312.0000	3,461.0000	4.499	0	0	510
2010/10/01	R209 2011/08/04	8.55	Call	Bond Future	7,176.0000	6,890.0000	(3.986)	0	0	0
2010/10/01	R209 2011/08/04	8.55	Put	Bond Future	3,188.0000	3,330.0000	4.454	0	0	0
2010/10/01	R209 2011/08/04	8.45	Call	Bond Future	6,600.0000	6,325.0000	(4.167)	0	0	0
2010/10/01	R209 2011/08/04	8.45	Put	Bond Future	3,446.0000	3,600.0000	4.469	0	0	0
2010/10/01	R209 2011/08/04	10.10	Call	Bond Future	16,185.0000	15,802.0000	(2.366)	0	0	0
2010/10/01	R209 2011/08/04	10.10	Put	Bond Future	921.0000	966.0000	4.886	0	0	510
2010/10/01	R210 2010/11/04			Bond Future	125.7670	125.7801	0.010	0.0000	0.0000	0
2010/10/01	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R210 2010/11/04	3.10	Put	Bond Future	91,300.0000	91,301.0000	0.001	0	0	0
2010/10/01	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R210 2010/11/04	3.15	Put	Bond Future	90,662.0000	90,662.0000	0.000	0	0	0
2010/10/01	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R210 2010/11/04	3.05	Put	Bond Future	91,944.0000	91,945.0000	0.001	0	0	0

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2010/10/01	R211 2010/11/04			Bond Future	102.4370	102.4478	0.011	0.0000	0.0000	0
2010/10/01	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R211 2010/11/04	2.75	Put	Bond Future	95,634.0000	95,634.0000	0.000	0	0	0
2010/10/01	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R211 2010/11/04	2.80	Put	Bond Future	95,352.0000	95,353.0000	0.001	0	0	0
2010/10/01	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R211 2010/11/04	2.70	Put	Bond Future	95,916.0000	95,917.0000	0.001	0	0	0
2010/10/01	R212 2010/11/04			Bond Future	2.6670	2.6440	(0.862)	0.0000	0.0000	1,080
2010/10/01	R212 2010/11/04	3.00	Call	Bond Future	3,169.0000	3,392.0000	7.037	0	0	0
2010/10/01	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R212 2010/11/04	3.05	Call	Bond Future	3,635.0000	3,858.0000	6.135	0	0	0
2010/10/01	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	R212 2010/11/04	2.95	Call	Bond Future	2,700.0000	2,923.0000	8.259	0	0	0
2010/10/01	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/01	TRT1 2010/11/04			Index Future	339.6450	338.8970	(0.220)	0.0000	0.0000	100
2010/10/01	TRT1 2011/02/03			Index Future	344.6550	343.8970	(0.220)	0.0000	0.0000	0
Total										102707.00