



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/10/2010

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
2010/10/07	AL7T 2010/11/04			Index Future	372.5290	372.1890	(0.091)	0.0000	0.0000	38
2010/10/07	ALBI 2010/11/04			Index Future	343.3150	343.2530	(0.018)	0.0000	0.0000	1,297
2010/10/07	ALBI 2011/02/03			Index Future	348.5490	348.4850	(0.018)	0.0000	0.0000	0
2010/10/07	CRD1 2010/11/04			Index Future	150.6830	150.7260	0.029	0.0000	0.0000	2
2010/10/07	CRD1 2011/02/03			Index Future	152.9080	152.9520	0.029	0.0000	0.0000	0
2010/10/07	GOVI 2010/11/04			GOVI	343.8380	343.7800	(0.017)	0.0000	0.0000	160
2010/10/07	GOVI 2010/11/04	329.00	Call	GOVI	148,380.0000	147,800.0000	(0.391)	0	0	0
2010/10/07	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/07	GOVI 2010/11/04	329.01	Call	GOVI	148,280.0000	147,700.0000	(0.391)	0	0	0
2010/10/07	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/07	GOVI 2010/11/04	328.99	Call	GOVI	148,480.0000	147,900.0000	(0.391)	0	0	0
2010/10/07	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/07	ILBI 2010/11/04			Index Future	398.1420	398.0760	(0.017)	0.0000	0.0000	508
2010/10/07	ILBI 2011/02/03			Index Future	404.1840	404.1180	(0.016)	0.0000	0.0000	0
2010/10/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/07	JBAF 2010/10/20			Jibar Tradeable Future	6.0330	6.0330	0.000	0.0000	0.0000	0
2010/10/07	JBAF 2010/11/17			Jibar Tradeable Future	6.0010	6.0010	0.000	93.9720	93.9720	2,500
2010/10/07	JBAF 2010/12/15			Jibar Tradeable Future	5.9350	5.9350	0.000	94.0180	94.0180	2,500
2010/10/07	JBAF 2011/01/19			Jibar Tradeable Future	5.9130	5.9130	0.000	0.0000	0.0000	0
2010/10/07	JBAF 2011/02/16			Jibar Tradeable Future	5.9010	5.9010	0.000	0.0000	0.0000	0
2010/10/07	JBAF 2011/03/16			Jibar Tradeable Future	5.8990	5.8990	0.000	0.0000	0.0000	5,500
2010/10/07	JBAF 2011/06/15			Jibar Tradeable Future	5.9950	5.9950	0.000	0.0000	0.0000	4,500
2010/10/07	JBAF 2011/09/21			Jibar Tradeable Future	6.1980	6.1980	0.000	93.8990	93.8990	6,200
2010/10/07	JBAF 2011/12/21			Jibar Tradeable Future	6.3640	6.3640	0.000	0.0000	0.0000	5,200
2010/10/07	JBAF 2012/03/20			Jibar Tradeable Future	6.5760	6.5760	0.000	0.0000	0.0000	0
2010/10/07	JBAF 2012/06/20			Jibar Tradeable Future	6.8380	6.8380	0.000	0.0000	0.0000	0
2010/10/07	JBAF 2012/09/19			Jibar Tradeable Future	6.8910	6.8910	0.000	0.0000	0.0000	2,500
2010/10/07	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/07	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/07	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/07	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/07	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/07	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/07	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/07	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/07	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/07	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/07	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/07	OTH1 2010/11/04			Index Future	340.1320	340.0360	(0.028)	0.0000	0.0000	3
2010/10/07	OTH1 2011/02/03			Index Future	345.3170	345.2190	(0.028)	0.0000	0.0000	0
2010/10/07	R157 2010/11/04			Bond Future	7.2950	7.2840	(0.151)	0.0000	0.0000	4,806
2010/10/07	R157 2010/11/04	8.50	Call	Bond Future	5,432.0000	5,483.0000	0.939	0	0	0
2010/10/07	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R157 2010/11/04	8.55	Call	Bond Future	5,651.0000	5,701.0000	0.885	0	0	0
2010/10/07	R157 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/07	R157 2010/11/04	8.45	Call	Bond Future	5,213.0000	5,264.0000	0.978	0	0	0
2010/10/07	R157 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/07	R157 2010/11/04	7.50	Put	Bond Future	260.0000	238.0000	(8.462)	0	0	0
2010/10/07	R157 2010/11/04	7.50	Call	Bond Future	1,206.0000	1,235.0000	2.405	0	0	500
2010/10/07	R157 2011/02/03			Bond Future	7.3800	7.3680	(0.163)	0.0000	0.0000	0
2010/10/07	R157 2011/02/03	7.90	Call	Bond Future	2,753.0000	2,788.0000	1.271	0	0	0
2010/10/07	R157 2011/02/03	7.90	Put	Bond Future	497.0000	479.0000	(3.622)	0	0	0
2010/10/07	R157 2011/02/03	7.95	Call	Bond Future	2,920.0000	2,957.0000	1.267	0	0	0
2010/10/07	R157 2011/02/03	7.95	Put	Bond Future	449.0000	434.0000	(3.341)	0	0	0
2010/10/07	R157 2011/02/03	7.85	Call	Bond Future	2,589.0000	2,623.0000	1.313	0	0	0
2010/10/07	R157 2011/02/03	7.85	Put	Bond Future	547.0000	529.0000	(3.291)	0	0	0
2010/10/07	R157 2011/05/05			Bond Future	7.4670	7.4550	(0.161)	0.0000	0.0000	0
2010/10/07	R157 2011/05/05	7.75	Call	Bond Future	2,296.0000	2,323.0000	1.176	0	0	0
2010/10/07	R157 2011/05/05	7.75	Put	Bond Future	1,129.0000	1,106.0000	(2.037)	0	0	0
2010/10/07	R157 2011/05/05	7.80	Call	Bond Future	2,427.0000	2,455.0000	1.154	0	0	0
2010/10/07	R157 2011/05/05	7.80	Put	Bond Future	1,055.0000	1,033.0000	(2.085)	0	0	0
2010/10/07	R157 2011/05/05	7.70	Call	Bond Future	2,168.0000	2,195.0000	1.245	0	0	0
2010/10/07	R157 2011/05/05	7.70	Put	Bond Future	1,206.0000	1,183.0000	(1.907)	0	0	0
2010/10/07	R157 2011/05/05	7.65	Call	Bond Future	2,044.0000	2,070.0000	1.272	0	0	0
2010/10/07	R157 2011/05/05	7.65	Put	Bond Future	1,288.0000	1,264.0000	(1.863)	0	0	0

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2010/10/07	R186 2010/11/04			Bond Future	8.0120	8.0120	0.000	0.0000	0.0000	16,922
2010/10/07	R186 2010/11/04	9.25	Call	Bond Future	11,937.0000	11,936.0000	(0.008)	0	0	0
2010/10/07	R186 2010/11/04	9.25	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/10/07	R186 2010/11/04	9.30	Call	Bond Future	12,381.0000	12,381.0000	0.000	0	0	0
2010/10/07	R186 2010/11/04	9.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/07	R186 2010/11/04	9.20	Call	Bond Future	11,490.0000	11,489.0000	(0.009)	0	0	0
2010/10/07	R186 2010/11/04	9.20	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/10/07	R186 2010/11/04	8.75	Put	Bond Future	67.0000	61.0000	(8.955)	0	0	0
2010/10/07	R186 2010/11/04	8.75	Call	Bond Future	7,397.0000	7,391.0000	(0.081)	0	0	7,900
2010/10/07	R186 2011/02/03			Bond Future	8.0670	8.0660	(0.012)	0.0000	0.0000	0
2010/10/07	R186 2011/02/03	9.00	Call	Bond Future	9,626.0000	9,627.0000	0.010	0	0	0
2010/10/07	R186 2011/02/03	9.00	Put	Bond Future	607.0000	598.0000	(1.483)	0	0	0
2010/10/07	R186 2011/02/03	9.05	Call	Bond Future	10,026.0000	10,028.0000	0.020	0	0	0
2010/10/07	R186 2011/02/03	9.05	Put	Bond Future	552.0000	544.0000	(1.449)	0	0	0
2010/10/07	R186 2011/02/03	8.95	Call	Bond Future	9,229.0000	9,229.0000	0.000	0	0	0
2010/10/07	R186 2011/02/03	8.95	Put	Bond Future	668.0000	658.0000	(1.497)	0	0	0
2010/10/07	R186 2011/02/03	7.75	Put	Bond Future	4,976.0000	4,958.0000	(0.362)	0	0	0
2010/10/07	R186 2011/02/03	7.75	Call	Bond Future	1,671.0000	1,663.0000	(0.479)	0	0	3,000
2010/10/07	R186 2011/05/05			Bond Future	8.1240	8.1230	(0.012)	0.0000	0.0000	0
2010/10/07	R186 2011/05/05	8.75	Call	Bond Future	8,178.0000	8,176.0000	(0.024)	0	0	0
2010/10/07	R186 2011/05/05	8.75	Put	Bond Future	2,113.0000	2,101.0000	(0.568)	0	0	0
2010/10/07	R186 2011/05/05	8.80	Call	Bond Future	8,522.0000	8,521.0000	(0.012)	0	0	0
2010/10/07	R186 2011/05/05	8.80	Put	Bond Future	1,992.0000	1,981.0000	(0.552)	0	0	0
2010/10/07	R186 2011/05/05	8.70	Call	Bond Future	7,839.0000	7,836.0000	(0.038)	0	0	0
2010/10/07	R186 2011/05/05	8.70	Put	Bond Future	2,242.0000	2,229.0000	(0.580)	0	0	0
2010/10/07	R189 2010/11/04			Bond Future	209.7629	209.7791	0.008	0.0000	0.0000	0
2010/10/07	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R189 2010/11/04	1.75	Put	Bond Future	104,539.0000	104,539.0000	0.000	0	0	0
2010/10/07	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R189 2010/11/04	1.80	Put	Bond Future	104,415.0000	104,415.0000	0.000	0	0	0
2010/10/07	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R189 2010/11/04	1.70	Put	Bond Future	104,663.0000	104,664.0000	0.001	0	0	0
2010/10/07	R197 2010/11/04			Bond Future	230.6218	230.6467	0.011	0.0000	0.0000	0

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2010/10/07	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R197 2010/11/04	3.05	Put	Bond Future	124,017.0000	124,018.0000	0.001	0	0	0
2010/10/07	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R197 2010/11/04	3.10	Put	Bond Future	123,401.0000	123,401.0000	0.000	0	0	0
2010/10/07	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R197 2010/11/04	3.00	Put	Bond Future	124,637.0000	124,638.0000	0.001	0	0	0
2010/10/07	R201 2010/11/04			Bond Future	7.1830	7.1520	(0.432)	0.0000	0.0000	1,262
2010/10/07	R201 2010/11/04	8.50	Call	Bond Future	4,647.0000	4,760.0000	2.432	0	0	0
2010/10/07	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R201 2010/11/04	8.55	Call	Bond Future	4,819.0000	4,931.0000	2.324	0	0	0
2010/10/07	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R201 2010/11/04	8.45	Call	Bond Future	4,476.0000	4,588.0000	2.502	0	0	0
2010/10/07	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R201 2010/11/04	7.50	Call	Bond Future	1,266.0000	1,354.0000	6.951	0	0	0
2010/10/07	R201 2010/11/04	7.50	Put	Bond Future	124.0000	99.0000	(20.161)	0	0	140
2010/10/07	R201 2010/11/04	7.25	Put	Bond Future	377.0000	324.0000	(14.058)	0	0	0
2010/10/07	R201 2010/11/04	7.25	Call	Bond Future	620.0000	679.0000	9.516	0	0	140
2010/10/07	R201 2010/11/04	8.00	Call	Bond Future	2,919.0000	3,030.0000	3.803	0	0	0
2010/10/07	R201 2010/11/04	8.00	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	420
2010/10/07	R201 2010/11/04	6.75	Put	Bond Future	1,634.0000	1,529.0000	(6.426)	0	0	0
2010/10/07	R201 2010/11/04	6.75	Call	Bond Future	49.0000	56.0000	14.286	0	0	420
2010/10/07	R201 2011/02/03			Bond Future	7.2610	7.2280	(0.454)	0.0000	0.0000	0
2010/10/07	R201 2011/02/03	8.00	Call	Bond Future	2,724.0000	2,817.0000	3.414	0	0	0
2010/10/07	R201 2011/02/03	8.00	Put	Bond Future	233.0000	213.0000	(8.584)	0	0	0
2010/10/07	R201 2011/02/03	8.05	Call	Bond Future	2,866.0000	2,960.0000	3.280	0	0	0
2010/10/07	R201 2011/02/03	8.05	Put	Bond Future	210.0000	191.0000	(9.048)	0	0	0
2010/10/07	R201 2011/02/03	7.95	Call	Bond Future	2,585.0000	2,675.0000	3.482	0	0	0
2010/10/07	R201 2011/02/03	7.95	Put	Bond Future	261.0000	238.0000	(8.812)	0	0	0
2010/10/07	R201 2011/05/05			Bond Future	7.3510	7.3140	(0.503)	0.0000	0.0000	0
2010/10/07	R201 2011/05/05	7.75	Call	Bond Future	2,015.0000	2,091.0000	3.772	0	0	0
2010/10/07	R201 2011/05/05	7.75	Put	Bond Future	744.0000	701.0000	(5.780)	0	0	0
2010/10/07	R201 2011/05/05	7.80	Call	Bond Future	2,124.0000	2,203.0000	3.719	0	0	0
2010/10/07	R201 2011/05/05	7.80	Put	Bond Future	695.0000	655.0000	(5.755)	0	0	0
2010/10/07	R201 2011/05/05	7.70	Call	Bond Future	1,907.0000	1,982.0000	3.933	0	0	0

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2010/10/07	R201 2011/05/05	7.70	Put	Bond Future	794.0000	750.0000	(5.542)	0	0	0
2010/10/07	R202 2010/11/04			Bond Future	169.0969	169.1150	0.011	0.0000	0.0000	0
2010/10/07	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R202 2010/11/04	3.05	Put	Bond Future	104,624.0000	104,624.0000	0.000	0	0	0
2010/10/07	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R202 2010/11/04	3.10	Put	Bond Future	103,770.0000	103,770.0000	0.000	0	0	0
2010/10/07	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R202 2010/11/04	3.00	Put	Bond Future	105,486.0000	105,486.0000	0.000	0	0	0
2010/10/07	R203 2010/11/04			Bond Future	7.7500	7.7640	0.181	0.0000	0.0000	1,918
2010/10/07	R203 2010/11/04	9.25	Call	Bond Future	7,613.0000	7,538.0000	(0.985)	0	0	0
2010/10/07	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R203 2010/11/04	9.30	Call	Bond Future	7,854.0000	7,779.0000	(0.955)	0	0	0
2010/10/07	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R203 2010/11/04	9.20	Call	Bond Future	7,370.0000	7,296.0000	(1.004)	0	0	0
2010/10/07	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R203 2011/02/03			Bond Future	7.8310	7.8470	0.204	0.0000	0.0000	0
2010/10/07	R203 2011/02/03	8.50	Call	Bond Future	3,877.0000	3,806.0000	(1.831)	0	0	0
2010/10/07	R203 2011/02/03	8.50	Put	Bond Future	506.0000	517.0000	2.174	0	0	0
2010/10/07	R203 2011/02/03	8.55	Call	Bond Future	4,078.0000	4,007.0000	(1.741)	0	0	0
2010/10/07	R203 2011/02/03	8.55	Put	Bond Future	461.0000	472.0000	2.386	0	0	0
2010/10/07	R203 2011/02/03	8.45	Call	Bond Future	3,679.0000	3,610.0000	(1.876)	0	0	0
2010/10/07	R203 2011/02/03	8.45	Put	Bond Future	555.0000	569.0000	2.523	0	0	0
2010/10/07	R203 2011/05/05			Bond Future	7.9140	7.9300	0.202	0.0000	0.0000	0
2010/10/07	R203 2011/05/05	8.25	Call	Bond Future	2,978.0000	2,923.0000	(1.847)	0	0	0
2010/10/07	R203 2011/05/05	8.25	Put	Bond Future	1,326.0000	1,350.0000	1.810	0	0	0
2010/10/07	R203 2011/05/05	8.30	Call	Bond Future	3,141.0000	3,084.0000	(1.815)	0	0	0
2010/10/07	R203 2011/05/05	8.30	Put	Bond Future	1,246.0000	1,268.0000	1.766	0	0	0
2010/10/07	R203 2011/05/05	8.20	Call	Bond Future	2,819.0000	2,765.0000	(1.916)	0	0	0
2010/10/07	R203 2011/05/05	8.20	Put	Bond Future	1,410.0000	1,436.0000	1.844	0	0	0
2010/10/07	R204 2010/11/04			Bond Future	7.8420	7.8620	0.255	0.0000	0.0000	2,242
2010/10/07	R204 2010/11/04	9.25	Call	Bond Future	7,964.0000	7,845.0000	(1.494)	0	0	0
2010/10/07	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R204 2010/11/04	9.30	Call	Bond Future	8,232.0000	8,112.0000	(1.458)	0	0	0

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
2010/10/07	R204 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/07	R204 2010/11/04	9.20	Call	Bond Future	7,695.0000	7,576.0000	(1.546)	0	0	0
2010/10/07	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R204 2010/11/04	9.00	Call	Bond Future	6,611.0000	6,492.0000	(1.800)	0	0	0
2010/10/07	R204 2010/11/04	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/07	R204 2011/02/03			Bond Future	7.9150	7.9350	0.253	0.0000	0.0000	0
2010/10/07	R204 2011/02/03	8.50	Call	Bond Future	3,980.0000	3,885.0000	(2.387)	0	0	0
2010/10/07	R204 2011/02/03	8.50	Put	Bond Future	662.0000	683.0000	3.172	0	0	0
2010/10/07	R204 2011/02/03	8.55	Call	Bond Future	4,199.0000	4,102.0000	(2.310)	0	0	0
2010/10/07	R204 2011/02/03	8.55	Put	Bond Future	604.0000	623.0000	3.146	0	0	0
2010/10/07	R204 2011/02/03	8.45	Call	Bond Future	3,764.0000	3,672.0000	(2.444)	0	0	0
2010/10/07	R204 2011/02/03	8.45	Put	Bond Future	724.0000	748.0000	3.315	0	0	0
2010/10/07	R204 2011/05/05			Bond Future	7.9920	8.0130	0.263	0.0000	0.0000	0
2010/10/07	R204 2011/05/05	8.50	Call	Bond Future	4,102.0000	4,016.0000	(2.097)	0	0	0
2010/10/07	R204 2011/05/05	8.50	Put	Bond Future	1,294.0000	1,326.0000	2.473	0	0	0
2010/10/07	R204 2011/05/05	8.55	Call	Bond Future	4,296.0000	4,208.0000	(2.048)	0	0	0
2010/10/07	R204 2011/05/05	8.55	Put	Bond Future	1,217.0000	1,248.0000	2.547	0	0	0
2010/10/07	R204 2011/05/05	8.45	Call	Bond Future	3,911.0000	3,826.0000	(2.173)	0	0	0
2010/10/07	R204 2011/05/05	8.45	Put	Bond Future	1,375.0000	1,408.0000	2.400	0	0	0
2010/10/07	R206 2010/11/04			Bond Future	7.0020	6.9760	(0.371)	0.0000	0.0000	0
2010/10/07	R206 2010/11/04	8.50	Call	Bond Future	4,140.0000	4,213.0000	1.763	0	0	0
2010/10/07	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R206 2010/11/04	8.55	Call	Bond Future	4,274.0000	4,348.0000	1.731	0	0	0
2010/10/07	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R206 2010/11/04	8.45	Call	Bond Future	4,005.0000	4,079.0000	1.848	0	0	0
2010/10/07	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R206 2010/11/04	7.25	Call	Bond Future	812.0000	866.0000	6.650	0	0	150
2010/10/07	R206 2010/11/04	7.25	Put	Bond Future	112.0000	92.0000	(17.857)	0	0	150
2010/10/07	R206 2010/11/04	8.00	Call	Bond Future	2,782.0000	2,856.0000	2.660	0	0	0
2010/10/07	R206 2010/11/04	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	450
2010/10/07	R206 2010/11/04	6.75	Put	Bond Future	814.0000	752.0000	(7.617)	0	0	0
2010/10/07	R206 2010/11/04	6.75	Call	Bond Future	96.0000	108.0000	12.500	0	0	450
2010/10/07	R206 2011/02/03			Bond Future	7.0800	7.0510	(0.410)	0.0000	0.0000	0
2010/10/07	R206 2011/02/03	8.00	Call	Bond Future	2,478.0000	2,546.0000	2.744	0	0	0

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2010/10/07	R206 2011/02/03	8.00	Put	Bond Future	97.0000	89.0000	(8.247)	0	0	0
2010/10/07	R206 2011/02/03	8.05	Call	Bond Future	2,593.0000	2,661.0000	2.622	0	0	0
2010/10/07	R206 2011/02/03	8.05	Put	Bond Future	85.0000	76.0000	(10.588)	0	0	0
2010/10/07	R206 2011/02/03	7.95	Call	Bond Future	2,364.0000	2,430.0000	2.792	0	0	0
2010/10/07	R206 2011/02/03	7.95	Put	Bond Future	111.0000	100.0000	(9.910)	0	0	0
2010/10/07	R206 2011/05/05			Bond Future	7.1790	7.1470	(0.446)	0.0000	0.0000	0
2010/10/07	R206 2011/05/05	7.50	Call	Bond Future	1,392.0000	1,439.0000	3.376	0	0	0
2010/10/07	R206 2011/05/05	7.50	Put	Bond Future	621.0000	590.0000	(4.992)	0	0	0
2010/10/07	R206 2011/05/05	7.55	Call	Bond Future	1,471.0000	1,520.0000	3.331	0	0	0
2010/10/07	R206 2011/05/05	7.55	Put	Bond Future	580.0000	552.0000	(4.828)	0	0	0
2010/10/07	R206 2011/05/05	7.45	Call	Bond Future	1,316.0000	1,362.0000	3.495	0	0	0
2010/10/07	R206 2011/05/05	7.45	Put	Bond Future	664.0000	633.0000	(4.669)	0	0	0
2010/10/07	R207 2010/11/04			Bond Future	7.9460	7.9550	0.113	0.0000	0.0000	800
2010/10/07	R207 2010/11/04	9.25	Call	Bond Future	7,723.0000	7,667.0000	(0.725)	0	0	0
2010/10/07	R207 2010/11/04	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/07	R207 2010/11/04	9.30	Call	Bond Future	8,003.0000	7,946.0000	(0.712)	0	0	0
2010/10/07	R207 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/07	R207 2010/11/04	9.20	Call	Bond Future	7,442.0000	7,386.0000	(0.752)	0	0	0
2010/10/07	R207 2010/11/04	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/07	R207 2010/11/04	9.40	Call	Bond Future	8,559.0000	8,503.0000	(0.654)	0	0	0
2010/10/07	R207 2010/11/04	9.40	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/07	R207 2011/02/03			Bond Future	8.0140	8.0240	0.125	0.0000	0.0000	0
2010/10/07	R207 2011/02/03	8.75	Call	Bond Future	4,841.0000	4,786.0000	(1.136)	0	0	0
2010/10/07	R207 2011/02/03	8.75	Put	Bond Future	482.0000	488.0000	1.245	0	0	0
2010/10/07	R207 2011/02/03	8.80	Call	Bond Future	5,082.0000	5,026.0000	(1.102)	0	0	0
2010/10/07	R207 2011/02/03	8.80	Put	Bond Future	437.0000	442.0000	1.144	0	0	0
2010/10/07	R207 2011/02/03	8.70	Call	Bond Future	4,603.0000	4,548.0000	(1.195)	0	0	0
2010/10/07	R207 2011/02/03	8.70	Put	Bond Future	532.0000	538.0000	1.128	0	0	0
2010/10/07	R207 2011/05/05			Bond Future	8.0880	8.0990	0.136	0.0000	0.0000	0
2010/10/07	R207 2011/05/05	8.50	Call	Bond Future	3,994.0000	3,945.0000	(1.227)	0	0	0
2010/10/07	R207 2011/05/05	8.50	Put	Bond Future	1,582.0000	1,598.0000	1.011	0	0	0
2010/10/07	R207 2011/05/05	8.55	Call	Bond Future	4,191.0000	4,141.0000	(1.193)	0	0	0
2010/10/07	R207 2011/05/05	8.55	Put	Bond Future	1,491.0000	1,507.0000	1.073	0	0	0
2010/10/07	R207 2011/05/05	8.45	Call	Bond Future	3,801.0000	3,753.0000	(1.263)	0	0	0

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2010/10/07	R207 2011/05/05	8.45	Put	Bond Future	1,677.0000	1,695.0000	1.073	0	0	0
2010/10/07	R208 2010/11/04			Bond Future	7.9900	7.9890	(0.013)	0.0000	0.0000	6,325
2010/10/07	R208 2010/11/04	9.25	Call	Bond Future	7,824.0000	7,830.0000	0.077	0	0	0
2010/10/07	R208 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/07	R208 2010/11/04	9.30	Call	Bond Future	8,116.0000	8,122.0000	0.074	0	0	0
2010/10/07	R208 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/07	R208 2010/11/04	9.20	Call	Bond Future	7,531.0000	7,537.0000	0.080	0	0	0
2010/10/07	R208 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/07	R208 2011/02/03			Bond Future	8.0550	8.0540	(0.012)	0.0000	0.0000	0
2010/10/07	R208 2011/02/03	8.75	Call	Bond Future	4,954.0000	4,953.0000	(0.020)	0	0	0
2010/10/07	R208 2011/02/03	8.75	Put	Bond Future	614.0000	607.0000	(1.140)	0	0	0
2010/10/07	R208 2011/02/03	8.80	Call	Bond Future	5,202.0000	5,201.0000	(0.019)	0	0	0
2010/10/07	R208 2011/02/03	8.80	Put	Bond Future	560.0000	553.0000	(1.250)	0	0	0
2010/10/07	R208 2011/02/03	8.70	Call	Bond Future	4,709.0000	4,708.0000	(0.021)	0	0	0
2010/10/07	R208 2011/02/03	8.70	Put	Bond Future	672.0000	665.0000	(1.042)	0	0	0
2010/10/07	R208 2011/05/05			Bond Future	8.1220	8.1210	(0.012)	0.0000	0.0000	0
2010/10/07	R208 2011/05/05	8.50	Call	Bond Future	4,016.0000	4,014.0000	(0.050)	0	0	0
2010/10/07	R208 2011/05/05	8.50	Put	Bond Future	1,671.0000	1,663.0000	(0.479)	0	0	0
2010/10/07	R208 2011/05/05	8.55	Call	Bond Future	4,222.0000	4,221.0000	(0.024)	0	0	0
2010/10/07	R208 2011/05/05	8.55	Put	Bond Future	1,573.0000	1,565.0000	(0.509)	0	0	0
2010/10/07	R208 2011/05/05	8.45	Call	Bond Future	3,814.0000	3,812.0000	(0.052)	0	0	0
2010/10/07	R208 2011/05/05	8.45	Put	Bond Future	1,775.0000	1,766.0000	(0.507)	0	0	0
2010/10/07	R209 2010/11/04			Bond Future	7.9880	8.0020	0.175	0.0000	0.0000	23,873
2010/10/07	R209 2010/11/04	9.00	Call	Bond Future	8,520.0000	8,391.0000	(1.514)	0	0	0
2010/10/07	R209 2010/11/04	9.00	Put	Bond Future	11.0000	11.0000	0.000	0	0	0
2010/10/07	R209 2010/11/04	9.05	Call	Bond Future	8,900.0000	8,771.0000	(1.449)	0	0	0
2010/10/07	R209 2010/11/04	9.05	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/10/07	R209 2010/11/04	8.95	Call	Bond Future	8,138.0000	8,009.0000	(1.585)	0	0	0
2010/10/07	R209 2010/11/04	8.95	Put	Bond Future	15.0000	15.0000	0.000	0	0	0
2010/10/07	R209 2010/11/04	8.50	Call	Bond Future	4,661.0000	4,534.0000	(2.725)	0	0	0
2010/10/07	R209 2010/11/04	8.50	Put	Bond Future	167.0000	169.0000	1.198	0	0	54
2010/10/07	R209 2010/11/04	8.25	Put	Bond Future	511.0000	523.0000	2.348	0	0	0
2010/10/07	R209 2010/11/04	8.25	Call	Bond Future	2,861.0000	2,745.0000	(4.055)	0	0	54

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2010/10/07	R209 2010/11/04	9.25	Call	Bond Future	10,392.0000	10,263.0000	(1.241)	0	0	0
2010/10/07	R209 2010/11/04	9.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	162
2010/10/07	R209 2010/11/04	7.75	Put	Bond Future	2,734.0000	2,812.0000	2.853	0	0	0
2010/10/07	R209 2010/11/04	7.75	Call	Bond Future	501.0000	451.0000	(9.980)	0	0	162
2010/10/07	R209 2011/02/03			Bond Future	8.0280	8.0430	0.187	0.0000	0.0000	0
2010/10/07	R209 2011/02/03	9.00	Call	Bond Future	8,691.0000	8,566.0000	(1.438)	0	0	0
2010/10/07	R209 2011/02/03	9.00	Put	Bond Future	561.0000	573.0000	2.139	0	0	0
2010/10/07	R209 2011/02/03	9.05	Call	Bond Future	9,025.0000	8,899.0000	(1.396)	0	0	0
2010/10/07	R209 2011/02/03	9.05	Put	Bond Future	513.0000	523.0000	1.949	0	0	0
2010/10/07	R209 2011/02/03	8.95	Call	Bond Future	8,358.0000	8,234.0000	(1.484)	0	0	0
2010/10/07	R209 2011/02/03	8.95	Put	Bond Future	614.0000	626.0000	1.954	0	0	0
2010/10/07	R209 2011/05/05			Bond Future	8.0690	8.0850	0.198	0.0000	0.0000	0
2010/10/07	R209 2011/05/05	8.50	Call	Bond Future	5,983.0000	5,877.0000	(1.772)	0	0	0
2010/10/07	R209 2011/05/05	8.50	Put	Bond Future	2,242.0000	2,280.0000	1.695	0	0	0
2010/10/07	R209 2011/05/05	8.55	Call	Bond Future	6,267.0000	6,160.0000	(1.707)	0	0	0
2010/10/07	R209 2011/05/05	8.55	Put	Bond Future	2,109.0000	2,146.0000	1.754	0	0	0
2010/10/07	R209 2011/05/05	8.45	Call	Bond Future	5,702.0000	5,599.0000	(1.806)	0	0	0
2010/10/07	R209 2011/05/05	8.45	Put	Bond Future	2,380.0000	2,421.0000	1.723	0	0	0
2010/10/07	R209 2011/08/04			Bond Future	8.1070	8.1230	0.197	0.0000	0.0000	0
2010/10/07	R209 2011/08/04	8.50	Call	Bond Future	6,725.0000	6,626.0000	(1.472)	0	0	0
2010/10/07	R209 2011/08/04	8.50	Put	Bond Future	3,331.0000	3,375.0000	1.321	0	0	0
2010/10/07	R209 2011/08/04	8.55	Call	Bond Future	7,013.0000	6,913.0000	(1.426)	0	0	0
2010/10/07	R209 2011/08/04	8.55	Put	Bond Future	3,204.0000	3,247.0000	1.342	0	0	0
2010/10/07	R209 2011/08/04	8.45	Call	Bond Future	6,441.0000	6,345.0000	(1.490)	0	0	0
2010/10/07	R209 2011/08/04	8.45	Put	Bond Future	3,466.0000	3,513.0000	1.356	0	0	0
2010/10/07	R209 2011/08/04	10.10	Call	Bond Future	15,998.0000	15,867.0000	(0.819)	0	0	0
2010/10/07	R209 2011/08/04	10.10	Put	Bond Future	913.0000	925.0000	1.314	0	0	0
2010/10/07	R210 2010/11/04			Bond Future	125.8480	125.8616	0.011	0.0000	0.0000	0
2010/10/07	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R210 2010/11/04	3.10	Put	Bond Future	91,302.0000	91,302.0000	0.000	0	0	0
2010/10/07	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R210 2010/11/04	3.15	Put	Bond Future	90,663.0000	90,663.0000	0.000	0	0	0
2010/10/07	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R210 2010/11/04	3.05	Put	Bond Future	91,946.0000	91,946.0000	0.000	0	0	0

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2010/10/07	R211 2010/11/04			Bond Future	102.7376	102.7481	0.010	0.0000	0.0000	0
2010/10/07	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R211 2010/11/04	2.75	Put	Bond Future	95,648.0000	95,649.0000	0.001	0	0	0
2010/10/07	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R211 2010/11/04	2.80	Put	Bond Future	95,366.0000	95,367.0000	0.001	0	0	0
2010/10/07	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R211 2010/11/04	2.70	Put	Bond Future	95,931.0000	95,931.0000	0.000	0	0	0
2010/10/07	R212 2010/11/04			Bond Future	2.4930	2.4920	(0.040)	0.0000	0.0000	1,080
2010/10/07	R212 2010/11/04	3.00	Call	Bond Future	4,871.0000	4,881.0000	0.205	0	0	0
2010/10/07	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R212 2010/11/04	3.05	Call	Bond Future	5,337.0000	5,347.0000	0.187	0	0	0
2010/10/07	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	R212 2010/11/04	2.95	Call	Bond Future	4,403.0000	4,413.0000	0.227	0	0	0
2010/10/07	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/07	TRT1 2010/11/04			Index Future	339.7680	339.7310	(0.011)	0.0000	0.0000	100
2010/10/07	TRT1 2011/02/03			Index Future	344.7840	344.7480	(0.010)	0.0000	0.0000	0
Total										104388.00