



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/10/2010

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
2010/10/08	AL7T 2010/11/04			Index Future	372.1890	371.4470	(0.199)	0.0000	0.0000	38
2010/10/08	ALBI 2010/11/04			Index Future	343.2530	342.5520	(0.204)	0.0000	0.0000	1,297
2010/10/08	ALBI 2011/02/03			Index Future	348.4850	347.7730	(0.204)	0.0000	0.0000	0
2010/10/08	CRD1 2010/11/04			Index Future	150.7260	150.6520	(0.049)	0.0000	0.0000	2
2010/10/08	CRD1 2011/02/03			Index Future	152.9520	152.8770	(0.049)	0.0000	0.0000	0
2010/10/08	GOVI 2010/11/04			GOVI	343.7800	343.1050	(0.196)	0.0000	0.0000	160
2010/10/08	GOVI 2010/11/04	329.00	Call	GOVI	147,800.0000	141,050.0000	(4.567)	0	0	0
2010/10/08	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/08	GOVI 2010/11/04	329.01	Call	GOVI	147,700.0000	140,950.0000	(4.570)	0	0	0
2010/10/08	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/08	GOVI 2010/11/04	328.99	Call	GOVI	147,900.0000	141,150.0000	(4.564)	0	0	0
2010/10/08	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/08	ILBI 2010/11/04			Index Future	398.0760	398.2210	0.036	0.0000	0.0000	509
2010/10/08	ILBI 2011/02/03			Index Future	404.1180	404.2650	0.036	0.0000	0.0000	0
2010/10/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/08	JBAF 2010/10/20			Jibar Tradeable Future	6.0330	6.0330	0.000	0.0000	0.0000	0
2010/10/08	JBAF 2010/11/17			Jibar Tradeable Future	6.0010	6.0010	0.000	0.0000	0.0000	2,500
2010/10/08	JBAF 2010/12/15			Jibar Tradeable Future	5.9350	5.9350	0.000	0.0000	0.0000	2,500
2010/10/08	JBAF 2011/01/19			Jibar Tradeable Future	5.9130	5.9130	0.000	0.0000	0.0000	0
2010/10/08	JBAF 2011/02/16			Jibar Tradeable Future	5.9010	5.9010	0.000	0.0000	0.0000	0
2010/10/08	JBAF 2011/03/16			Jibar Tradeable Future	5.8990	5.8990	0.000	0.0000	0.0000	5,500
2010/10/08	JBAF 2011/06/15			Jibar Tradeable Future	5.9950	5.9950	0.000	0.0000	0.0000	4,500
2010/10/08	JBAF 2011/09/21			Jibar Tradeable Future	6.1980	6.1980	0.000	0.0000	0.0000	6,200
2010/10/08	JBAF 2011/12/21			Jibar Tradeable Future	6.3640	6.3640	0.000	0.0000	0.0000	5,200
2010/10/08	JBAF 2012/03/20			Jibar Tradeable Future	6.5760	6.5760	0.000	0.0000	0.0000	0
2010/10/08	JBAF 2012/06/20			Jibar Tradeable Future	6.8380	6.8380	0.000	0.0000	0.0000	0
2010/10/08	JBAF 2012/09/19			Jibar Tradeable Future	6.8910	6.8910	0.000	0.0000	0.0000	2,500
2010/10/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/08	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/08	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/08	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/08	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/08	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/08	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/08	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/08	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/08	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/08	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/08	OTH1 2010/11/04			Index Future	340.0360	339.1970	(0.247)	0.0000	0.0000	3
2010/10/08	OTH1 2011/02/03			Index Future	345.2190	344.3670	(0.247)	0.0000	0.0000	0
2010/10/08	R157 2010/11/04			Bond Future	7.2840	7.2990	0.206	0.0000	0.0000	4,806
2010/10/08	R157 2010/11/04	8.50	Call	Bond Future	5,483.0000	5,413.0000	(1.277)	0	0	0
2010/10/08	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R157 2010/11/04	8.55	Call	Bond Future	5,701.0000	5,632.0000	(1.210)	0	0	0
2010/10/08	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R157 2010/11/04	8.45	Call	Bond Future	5,264.0000	5,194.0000	(1.330)	0	0	0
2010/10/08	R157 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/08	R157 2010/11/04	7.50	Put	Bond Future	238.0000	248.0000	4.202	0	0	0
2010/10/08	R157 2010/11/04	7.50	Call	Bond Future	1,235.0000	1,175.0000	(4.858)	0	0	500
2010/10/08	R157 2011/02/03			Bond Future	7.3680	7.3840	0.217	0.0000	0.0000	0
2010/10/08	R157 2011/02/03	7.90	Call	Bond Future	2,788.0000	2,731.0000	(2.044)	0	0	0
2010/10/08	R157 2011/02/03	7.90	Put	Bond Future	479.0000	492.0000	2.714	0	0	0
2010/10/08	R157 2011/02/03	7.95	Call	Bond Future	2,957.0000	2,898.0000	(1.995)	0	0	0
2010/10/08	R157 2011/02/03	7.95	Put	Bond Future	434.0000	445.0000	2.535	0	0	0
2010/10/08	R157 2011/02/03	7.85	Call	Bond Future	2,623.0000	2,567.0000	(2.135)	0	0	0
2010/10/08	R157 2011/02/03	7.85	Put	Bond Future	529.0000	543.0000	2.647	0	0	0
2010/10/08	R157 2011/05/05			Bond Future	7.4550	7.4710	0.215	0.0000	0.0000	0
2010/10/08	R157 2011/05/05	7.75	Call	Bond Future	2,323.0000	2,278.0000	(1.937)	0	0	0
2010/10/08	R157 2011/05/05	7.75	Put	Bond Future	1,106.0000	1,127.0000	1.899	0	0	0
2010/10/08	R157 2011/05/05	7.80	Call	Bond Future	2,455.0000	2,409.0000	(1.874)	0	0	0
2010/10/08	R157 2011/05/05	7.80	Put	Bond Future	1,033.0000	1,054.0000	2.033	0	0	0
2010/10/08	R157 2011/05/05	7.70	Call	Bond Future	2,195.0000	2,151.0000	(2.005)	0	0	0
2010/10/08	R157 2011/05/05	7.70	Put	Bond Future	1,183.0000	1,206.0000	1.944	0	0	0
2010/10/08	R157 2011/05/05	7.65	Call	Bond Future	2,070.0000	2,027.0000	(2.077)	0	0	0
2010/10/08	R157 2011/05/05	7.65	Put	Bond Future	1,264.0000	1,287.0000	1.820	0	0	0

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2010/10/08	R186 2010/11/04			Bond Future	8.0120	8.0510	0.487	0.0000	0.0000	17,532
2010/10/08	R186 2010/11/04	9.25	Call	Bond Future	11,936.0000	11,532.0000	(3.385)	0	0	0
2010/10/08	R186 2010/11/04	9.25	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/10/08	R186 2010/11/04	9.30	Call	Bond Future	12,381.0000	11,976.0000	(3.271)	0	0	0
2010/10/08	R186 2010/11/04	9.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/08	R186 2010/11/04	9.20	Call	Bond Future	11,489.0000	11,085.0000	(3.516)	0	0	0
2010/10/08	R186 2010/11/04	9.20	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/10/08	R186 2010/11/04	8.75	Put	Bond Future	61.0000	70.0000	14.754	0	0	0
2010/10/08	R186 2010/11/04	8.75	Call	Bond Future	7,391.0000	6,996.0000	(5.344)	0	0	7,900
2010/10/08	R186 2011/02/03			Bond Future	8.0660	8.1070	0.508	0.0000	0.0000	0
2010/10/08	R186 2011/02/03	9.00	Call	Bond Future	9,627.0000	9,259.0000	(3.823)	0	0	0
2010/10/08	R186 2011/02/03	9.00	Put	Bond Future	598.0000	648.0000	8.361	0	0	0
2010/10/08	R186 2011/02/03	9.05	Call	Bond Future	10,028.0000	9,655.0000	(3.720)	0	0	0
2010/10/08	R186 2011/02/03	9.05	Put	Bond Future	544.0000	589.0000	8.272	0	0	0
2010/10/08	R186 2011/02/03	8.95	Call	Bond Future	9,229.0000	8,865.0000	(3.944)	0	0	0
2010/10/08	R186 2011/02/03	8.95	Put	Bond Future	658.0000	712.0000	8.207	0	0	0
2010/10/08	R186 2011/02/03	7.75	Put	Bond Future	4,958.0000	5,225.0000	5.385	0	0	0
2010/10/08	R186 2011/02/03	7.75	Call	Bond Future	1,663.0000	1,512.0000	(9.080)	0	0	3,000
2010/10/08	R186 2011/05/05			Bond Future	8.1230	8.1660	0.529	0.0000	0.0000	0
2010/10/08	R186 2011/05/05	8.75	Call	Bond Future	8,176.0000	7,859.0000	(3.877)	0	0	0
2010/10/08	R186 2011/05/05	8.75	Put	Bond Future	2,101.0000	2,215.0000	5.426	0	0	0
2010/10/08	R186 2011/05/05	8.80	Call	Bond Future	8,521.0000	8,197.0000	(3.802)	0	0	0
2010/10/08	R186 2011/05/05	8.80	Put	Bond Future	1,981.0000	2,088.0000	5.401	0	0	0
2010/10/08	R186 2011/05/05	8.70	Call	Bond Future	7,836.0000	7,524.0000	(3.982)	0	0	0
2010/10/08	R186 2011/05/05	8.70	Put	Bond Future	2,229.0000	2,348.0000	5.339	0	0	0
2010/10/08	R189 2010/11/04			Bond Future	209.7791	209.6500	(0.062)	0.0000	0.0000	0
2010/10/08	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R189 2010/11/04	1.75	Put	Bond Future	104,539.0000	104,533.0000	(0.006)	0	0	0
2010/10/08	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R189 2010/11/04	1.80	Put	Bond Future	104,415.0000	104,409.0000	(0.006)	0	0	0
2010/10/08	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R189 2010/11/04	1.70	Put	Bond Future	104,664.0000	104,657.0000	(0.007)	0	0	0
2010/10/08	R197 2010/11/04			Bond Future	230.6467	230.2208	(0.185)	0.0000	0.0000	0

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2010/10/08	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R197 2010/11/04	3.05	Put	Bond Future	124,018.0000	124,013.0000	(0.004)	0	0	0
2010/10/08	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R197 2010/11/04	3.10	Put	Bond Future	123,401.0000	123,397.0000	(0.003)	0	0	0
2010/10/08	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R197 2010/11/04	3.00	Put	Bond Future	124,638.0000	124,633.0000	(0.004)	0	0	0
2010/10/08	R201 2010/11/04			Bond Future	7.1520	7.1610	0.126	0.0000	0.0000	1,262
2010/10/08	R201 2010/11/04	8.50	Call	Bond Future	4,760.0000	4,727.0000	(0.693)	0	0	0
2010/10/08	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R201 2010/11/04	8.55	Call	Bond Future	4,931.0000	4,899.0000	(0.649)	0	0	0
2010/10/08	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R201 2010/11/04	8.45	Call	Bond Future	4,588.0000	4,556.0000	(0.697)	0	0	0
2010/10/08	R201 2010/11/04	8.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/08	R201 2010/11/04	7.50	Call	Bond Future	1,354.0000	1,321.0000	(2.437)	0	0	0
2010/10/08	R201 2010/11/04	7.50	Put	Bond Future	99.0000	99.0000	0.000	0	0	140
2010/10/08	R201 2010/11/04	7.25	Put	Bond Future	324.0000	328.0000	1.235	0	0	0
2010/10/08	R201 2010/11/04	7.25	Call	Bond Future	679.0000	651.0000	(4.124)	0	0	140
2010/10/08	R201 2010/11/04	8.00	Call	Bond Future	3,030.0000	2,997.0000	(1.089)	0	0	0
2010/10/08	R201 2010/11/04	8.00	Put	Bond Future	4.0000	4.0000	0.000	0	0	420
2010/10/08	R201 2010/11/04	6.75	Put	Bond Future	1,529.0000	1,554.0000	1.635	0	0	0
2010/10/08	R201 2010/11/04	6.75	Call	Bond Future	56.0000	49.0000	(12.500)	0	0	420
2010/10/08	R201 2011/02/03			Bond Future	7.2280	7.2380	0.138	0.0000	0.0000	0
2010/10/08	R201 2011/02/03	8.00	Call	Bond Future	2,817.0000	2,785.0000	(1.136)	0	0	0
2010/10/08	R201 2011/02/03	8.00	Put	Bond Future	213.0000	216.0000	1.408	0	0	0
2010/10/08	R201 2011/02/03	8.05	Call	Bond Future	2,960.0000	2,928.0000	(1.081)	0	0	0
2010/10/08	R201 2011/02/03	8.05	Put	Bond Future	191.0000	193.0000	1.047	0	0	0
2010/10/08	R201 2011/02/03	7.95	Call	Bond Future	2,675.0000	2,644.0000	(1.159)	0	0	0
2010/10/08	R201 2011/02/03	7.95	Put	Bond Future	238.0000	241.0000	1.261	0	0	0
2010/10/08	R201 2011/05/05			Bond Future	7.3140	7.3250	0.150	0.0000	0.0000	0
2010/10/08	R201 2011/05/05	7.75	Call	Bond Future	2,091.0000	2,065.0000	(1.243)	0	0	0
2010/10/08	R201 2011/05/05	7.75	Put	Bond Future	701.0000	710.0000	1.284	0	0	0
2010/10/08	R201 2011/05/05	7.80	Call	Bond Future	2,203.0000	2,176.0000	(1.226)	0	0	0
2010/10/08	R201 2011/05/05	7.80	Put	Bond Future	655.0000	663.0000	1.221	0	0	0
2010/10/08	R201 2011/05/05	7.70	Call	Bond Future	1,982.0000	1,956.0000	(1.312)	0	0	0

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2010/10/08	R201 2011/05/05	7.70	Put	Bond Future	750.0000	759.0000	1.200	0	0	0
2010/10/08	R202 2010/11/04			Bond Future	169.1150	168.5842	(0.314)	0.0000	0.0000	0
2010/10/08	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R202 2010/11/04	3.05	Put	Bond Future	104,624.0000	104,617.0000	(0.007)	0	0	0
2010/10/08	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R202 2010/11/04	3.10	Put	Bond Future	103,770.0000	103,764.0000	(0.006)	0	0	0
2010/10/08	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R202 2010/11/04	3.00	Put	Bond Future	105,486.0000	105,480.0000	(0.006)	0	0	0
2010/10/08	R203 2010/11/04			Bond Future	7.7640	7.8040	0.515	0.0000	0.0000	1,918
2010/10/08	R203 2010/11/04	9.25	Call	Bond Future	7,538.0000	7,326.0000	(2.812)	0	0	0
2010/10/08	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R203 2010/11/04	9.30	Call	Bond Future	7,779.0000	7,567.0000	(2.725)	0	0	0
2010/10/08	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R203 2010/11/04	9.20	Call	Bond Future	7,296.0000	7,083.0000	(2.919)	0	0	0
2010/10/08	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R203 2011/02/03			Bond Future	7.8470	7.8880	0.522	0.0000	0.0000	0
2010/10/08	R203 2011/02/03	8.50	Call	Bond Future	3,806.0000	3,636.0000	(4.467)	0	0	0
2010/10/08	R203 2011/02/03	8.50	Put	Bond Future	517.0000	558.0000	7.930	0	0	0
2010/10/08	R203 2011/02/03	8.55	Call	Bond Future	4,007.0000	3,834.0000	(4.317)	0	0	0
2010/10/08	R203 2011/02/03	8.55	Put	Bond Future	472.0000	510.0000	8.051	0	0	0
2010/10/08	R203 2011/02/03	8.45	Call	Bond Future	3,610.0000	3,443.0000	(4.626)	0	0	0
2010/10/08	R203 2011/02/03	8.45	Put	Bond Future	569.0000	612.0000	7.557	0	0	0
2010/10/08	R203 2011/05/05			Bond Future	7.9300	7.9740	0.555	0.0000	0.0000	0
2010/10/08	R203 2011/05/05	8.25	Call	Bond Future	2,923.0000	2,782.0000	(4.824)	0	0	0
2010/10/08	R203 2011/05/05	8.25	Put	Bond Future	1,350.0000	1,427.0000	5.704	0	0	0
2010/10/08	R203 2011/05/05	8.30	Call	Bond Future	3,084.0000	2,940.0000	(4.669)	0	0	0
2010/10/08	R203 2011/05/05	8.30	Put	Bond Future	1,268.0000	1,342.0000	5.836	0	0	0
2010/10/08	R203 2011/05/05	8.20	Call	Bond Future	2,765.0000	2,629.0000	(4.919)	0	0	0
2010/10/08	R203 2011/05/05	8.20	Put	Bond Future	1,436.0000	1,518.0000	5.710	0	0	0
2010/10/08	R204 2010/11/04			Bond Future	7.8620	7.8910	0.369	0.0000	0.0000	2,242
2010/10/08	R204 2010/11/04	9.25	Call	Bond Future	7,845.0000	7,672.0000	(2.205)	0	0	0
2010/10/08	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R204 2010/11/04	9.30	Call	Bond Future	8,112.0000	7,940.0000	(2.120)	0	0	0

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2010/10/08	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R204 2010/11/04	9.20	Call	Bond Future	7,576.0000	7,404.0000	(2.270)	0	0	0
2010/10/08	R204 2010/11/04	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/08	R204 2010/11/04	9.00	Call	Bond Future	6,492.0000	6,320.0000	(2.649)	0	0	0
2010/10/08	R204 2010/11/04	9.00	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/10/08	R204 2011/02/03			Bond Future	7.9350	7.9660	0.391	0.0000	0.0000	0
2010/10/08	R204 2011/02/03	8.50	Call	Bond Future	3,885.0000	3,743.0000	(3.655)	0	0	0
2010/10/08	R204 2011/02/03	8.50	Put	Bond Future	683.0000	720.0000	5.417	0	0	0
2010/10/08	R204 2011/02/03	8.55	Call	Bond Future	4,102.0000	3,958.0000	(3.510)	0	0	0
2010/10/08	R204 2011/02/03	8.55	Put	Bond Future	623.0000	658.0000	5.618	0	0	0
2010/10/08	R204 2011/02/03	8.45	Call	Bond Future	3,672.0000	3,533.0000	(3.785)	0	0	0
2010/10/08	R204 2011/02/03	8.45	Put	Bond Future	748.0000	788.0000	5.348	0	0	0
2010/10/08	R204 2011/05/05			Bond Future	8.0130	8.0460	0.412	0.0000	0.0000	0
2010/10/08	R204 2011/05/05	8.50	Call	Bond Future	4,016.0000	3,885.0000	(3.262)	0	0	0
2010/10/08	R204 2011/05/05	8.50	Put	Bond Future	1,326.0000	1,381.0000	4.148	0	0	0
2010/10/08	R204 2011/05/05	8.55	Call	Bond Future	4,208.0000	4,075.0000	(3.161)	0	0	0
2010/10/08	R204 2011/05/05	8.55	Put	Bond Future	1,248.0000	1,300.0000	4.167	0	0	0
2010/10/08	R204 2011/05/05	8.45	Call	Bond Future	3,826.0000	3,699.0000	(3.319)	0	0	0
2010/10/08	R204 2011/05/05	8.45	Put	Bond Future	1,408.0000	1,467.0000	4.190	0	0	0
2010/10/08	R206 2010/11/04			Bond Future	6.9760	6.9900	0.201	0.0000	0.0000	0
2010/10/08	R206 2010/11/04	8.50	Call	Bond Future	4,213.0000	4,174.0000	(0.926)	0	0	0
2010/10/08	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R206 2010/11/04	8.55	Call	Bond Future	4,348.0000	4,308.0000	(0.920)	0	0	0
2010/10/08	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R206 2010/11/04	8.45	Call	Bond Future	4,079.0000	4,039.0000	(0.981)	0	0	0
2010/10/08	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R206 2010/11/04	7.25	Call	Bond Future	866.0000	830.0000	(4.157)	0	0	150
2010/10/08	R206 2010/11/04	7.25	Put	Bond Future	92.0000	96.0000	4.348	0	0	150
2010/10/08	R206 2010/11/04	8.00	Call	Bond Future	2,856.0000	2,816.0000	(1.401)	0	0	0
2010/10/08	R206 2010/11/04	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	450
2010/10/08	R206 2010/11/04	6.75	Put	Bond Future	752.0000	779.0000	3.590	0	0	0
2010/10/08	R206 2010/11/04	6.75	Call	Bond Future	108.0000	95.0000	(12.037)	0	0	450
2010/10/08	R206 2011/02/03			Bond Future	7.0510	7.0670	0.227	0.0000	0.0000	0
2010/10/08	R206 2011/02/03	8.00	Call	Bond Future	2,546.0000	2,506.0000	(1.571)	0	0	0

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2010/10/08	R206 2011/02/03	8.00	Put	Bond Future	89.0000	91.0000	2.247	0	0	0
2010/10/08	R206 2011/02/03	8.05	Call	Bond Future	2,661.0000	2,621.0000	(1.503)	0	0	0
2010/10/08	R206 2011/02/03	8.05	Put	Bond Future	76.0000	78.0000	2.632	0	0	0
2010/10/08	R206 2011/02/03	7.95	Call	Bond Future	2,430.0000	2,391.0000	(1.605)	0	0	0
2010/10/08	R206 2011/02/03	7.95	Put	Bond Future	100.0000	103.0000	3.000	0	0	0
2010/10/08	R206 2011/05/05			Bond Future	7.1470	7.1650	0.252	0.0000	0.0000	0
2010/10/08	R206 2011/05/05	7.50	Call	Bond Future	1,439.0000	1,409.0000	(2.085)	0	0	0
2010/10/08	R206 2011/05/05	7.50	Put	Bond Future	590.0000	604.0000	2.373	0	0	0
2010/10/08	R206 2011/05/05	7.55	Call	Bond Future	1,520.0000	1,489.0000	(2.039)	0	0	0
2010/10/08	R206 2011/05/05	7.55	Put	Bond Future	552.0000	564.0000	2.174	0	0	0
2010/10/08	R206 2011/05/05	7.45	Call	Bond Future	1,362.0000	1,333.0000	(2.129)	0	0	0
2010/10/08	R206 2011/05/05	7.45	Put	Bond Future	633.0000	647.0000	2.212	0	0	0
2010/10/08	R207 2010/11/04			Bond Future	7.9550	7.9900	0.440	0.0000	0.0000	800
2010/10/08	R207 2010/11/04	9.25	Call	Bond Future	7,667.0000	7,449.0000	(2.843)	0	0	0
2010/10/08	R207 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/08	R207 2010/11/04	9.30	Call	Bond Future	7,946.0000	7,728.0000	(2.744)	0	0	0
2010/10/08	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R207 2010/11/04	9.20	Call	Bond Future	7,386.0000	7,168.0000	(2.952)	0	0	0
2010/10/08	R207 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/08	R207 2010/11/04	9.40	Call	Bond Future	8,503.0000	8,284.0000	(2.576)	0	0	0
2010/10/08	R207 2010/11/04	9.40	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/08	R207 2011/02/03			Bond Future	8.0240	8.0600	0.449	0.0000	0.0000	0
2010/10/08	R207 2011/02/03	8.75	Call	Bond Future	4,786.0000	4,601.0000	(3.865)	0	0	0
2010/10/08	R207 2011/02/03	8.75	Put	Bond Future	488.0000	523.0000	7.172	0	0	0
2010/10/08	R207 2011/02/03	8.80	Call	Bond Future	5,026.0000	4,839.0000	(3.721)	0	0	0
2010/10/08	R207 2011/02/03	8.80	Put	Bond Future	442.0000	474.0000	7.240	0	0	0
2010/10/08	R207 2011/02/03	8.70	Call	Bond Future	4,548.0000	4,367.0000	(3.980)	0	0	0
2010/10/08	R207 2011/02/03	8.70	Put	Bond Future	538.0000	577.0000	7.249	0	0	0
2010/10/08	R207 2011/05/05			Bond Future	8.0990	8.1360	0.457	0.0000	0.0000	0
2010/10/08	R207 2011/05/05	8.50	Call	Bond Future	3,945.0000	3,797.0000	(3.752)	0	0	0
2010/10/08	R207 2011/05/05	8.50	Put	Bond Future	1,598.0000	1,670.0000	4.506	0	0	0
2010/10/08	R207 2011/05/05	8.55	Call	Bond Future	4,141.0000	3,990.0000	(3.646)	0	0	0
2010/10/08	R207 2011/05/05	8.55	Put	Bond Future	1,507.0000	1,575.0000	4.512	0	0	0
2010/10/08	R207 2011/05/05	8.45	Call	Bond Future	3,753.0000	3,609.0000	(3.837)	0	0	0

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2010/10/08	R207 2011/05/05	8.45	Put	Bond Future	1,695.0000	1,770.0000	4.425	0	0	0
2010/10/08	R208 2010/11/04			Bond Future	7.9890	8.0190	0.376	0.0000	0.0000	6,325
2010/10/08	R208 2010/11/04	9.25	Call	Bond Future	7,830.0000	7,633.0000	(2.516)	0	0	0
2010/10/08	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R208 2010/11/04	9.30	Call	Bond Future	8,122.0000	7,925.0000	(2.426)	0	0	0
2010/10/08	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R208 2010/11/04	9.20	Call	Bond Future	7,537.0000	7,340.0000	(2.614)	0	0	0
2010/10/08	R208 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/08	R208 2011/02/03			Bond Future	8.0540	8.0850	0.385	0.0000	0.0000	0
2010/10/08	R208 2011/02/03	8.75	Call	Bond Future	4,953.0000	4,787.0000	(3.352)	0	0	0
2010/10/08	R208 2011/02/03	8.75	Put	Bond Future	607.0000	640.0000	5.437	0	0	0
2010/10/08	R208 2011/02/03	8.80	Call	Bond Future	5,201.0000	5,032.0000	(3.249)	0	0	0
2010/10/08	R208 2011/02/03	8.80	Put	Bond Future	553.0000	583.0000	5.425	0	0	0
2010/10/08	R208 2011/02/03	8.70	Call	Bond Future	4,708.0000	4,545.0000	(3.462)	0	0	0
2010/10/08	R208 2011/02/03	8.70	Put	Bond Future	665.0000	701.0000	5.414	0	0	0
2010/10/08	R208 2011/05/05			Bond Future	8.1210	8.1530	0.394	0.0000	0.0000	0
2010/10/08	R208 2011/05/05	8.50	Call	Bond Future	4,014.0000	3,878.0000	(3.388)	0	0	0
2010/10/08	R208 2011/05/05	8.50	Put	Bond Future	1,663.0000	1,728.0000	3.909	0	0	0
2010/10/08	R208 2011/05/05	8.55	Call	Bond Future	4,221.0000	4,081.0000	(3.317)	0	0	0
2010/10/08	R208 2011/05/05	8.55	Put	Bond Future	1,565.0000	1,627.0000	3.962	0	0	0
2010/10/08	R208 2011/05/05	8.45	Call	Bond Future	3,812.0000	3,680.0000	(3.463)	0	0	0
2010/10/08	R208 2011/05/05	8.45	Put	Bond Future	1,766.0000	1,836.0000	3.964	0	0	0
2010/10/08	R209 2010/11/04			Bond Future	8.0020	8.0470	0.562	0.0000	0.0000	23,873
2010/10/08	R209 2010/11/04	9.00	Call	Bond Future	8,391.0000	7,983.0000	(4.862)	0	0	0
2010/10/08	R209 2010/11/04	9.00	Put	Bond Future	11.0000	13.0000	18.182	0	0	0
2010/10/08	R209 2010/11/04	9.05	Call	Bond Future	8,771.0000	8,362.0000	(4.663)	0	0	0
2010/10/08	R209 2010/11/04	9.05	Put	Bond Future	8.0000	10.0000	25.000	0	0	0
2010/10/08	R209 2010/11/04	8.95	Call	Bond Future	8,009.0000	7,601.0000	(5.094)	0	0	0
2010/10/08	R209 2010/11/04	8.95	Put	Bond Future	15.0000	17.0000	13.333	0	0	0
2010/10/08	R209 2010/11/04	8.50	Call	Bond Future	4,534.0000	4,156.0000	(8.337)	0	0	0
2010/10/08	R209 2010/11/04	8.50	Put	Bond Future	169.0000	201.0000	18.935	0	0	54
2010/10/08	R209 2010/11/04	8.25	Put	Bond Future	523.0000	612.0000	17.017	0	0	0
2010/10/08	R209 2010/11/04	8.25	Call	Bond Future	2,745.0000	2,424.0000	(11.694)	0	0	54

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2010/10/08	R209 2010/11/04	9.25	Call	Bond Future	10,263.0000	9,853.0000	(3.995)	0	0	0
2010/10/08	R209 2010/11/04	9.25	Put	Bond Future	2.0000	3.0000	50.000	0	0	162
2010/10/08	R209 2010/11/04	7.75	Put	Bond Future	2,812.0000	3,116.0000	10.811	0	0	0
2010/10/08	R209 2010/11/04	7.75	Call	Bond Future	451.0000	344.0000	(23.725)	0	0	162
2010/10/08	R209 2011/02/03			Bond Future	8.0430	8.0890	0.572	0.0000	0.0000	0
2010/10/08	R209 2011/02/03	9.00	Call	Bond Future	8,566.0000	8,202.0000	(4.249)	0	0	0
2010/10/08	R209 2011/02/03	9.00	Put	Bond Future	573.0000	624.0000	8.901	0	0	0
2010/10/08	R209 2011/02/03	9.05	Call	Bond Future	8,899.0000	8,530.0000	(4.147)	0	0	0
2010/10/08	R209 2011/02/03	9.05	Put	Bond Future	523.0000	570.0000	8.987	0	0	0
2010/10/08	R209 2011/02/03	8.95	Call	Bond Future	8,234.0000	7,874.0000	(4.372)	0	0	0
2010/10/08	R209 2011/02/03	8.95	Put	Bond Future	626.0000	682.0000	8.946	0	0	0
2010/10/08	R209 2011/05/05			Bond Future	8.0850	8.1320	0.581	0.0000	0.0000	0
2010/10/08	R209 2011/05/05	8.50	Call	Bond Future	5,877.0000	5,591.0000	(4.866)	0	0	0
2010/10/08	R209 2011/05/05	8.50	Put	Bond Future	2,280.0000	2,414.0000	5.877	0	0	0
2010/10/08	R209 2011/05/05	8.55	Call	Bond Future	6,160.0000	5,867.0000	(4.756)	0	0	0
2010/10/08	R209 2011/05/05	8.55	Put	Bond Future	2,146.0000	2,274.0000	5.965	0	0	0
2010/10/08	R209 2011/05/05	8.45	Call	Bond Future	5,599.0000	5,319.0000	(5.001)	0	0	0
2010/10/08	R209 2011/05/05	8.45	Put	Bond Future	2,421.0000	2,562.0000	5.824	0	0	0
2010/10/08	R209 2011/08/04			Bond Future	8.1230	8.1710	0.591	0.0000	0.0000	0
2010/10/08	R209 2011/08/04	8.50	Call	Bond Future	6,626.0000	6,351.0000	(4.150)	0	0	0
2010/10/08	R209 2011/08/04	8.50	Put	Bond Future	3,375.0000	3,526.0000	4.474	0	0	0
2010/10/08	R209 2011/08/04	8.55	Call	Bond Future	6,913.0000	6,632.0000	(4.065)	0	0	0
2010/10/08	R209 2011/08/04	8.55	Put	Bond Future	3,247.0000	3,392.0000	4.466	0	0	0
2010/10/08	R209 2011/08/04	8.45	Call	Bond Future	6,345.0000	6,075.0000	(4.255)	0	0	0
2010/10/08	R209 2011/08/04	8.45	Put	Bond Future	3,513.0000	3,669.0000	4.441	0	0	0
2010/10/08	R209 2011/08/04	10.10	Call	Bond Future	15,867.0000	15,487.0000	(2.395)	0	0	0
2010/10/08	R209 2011/08/04	10.10	Put	Bond Future	925.0000	971.0000	4.973	0	0	0
2010/10/08	R210 2010/11/04			Bond Future	125.8616	125.8752	0.011	0.0000	0.0000	0
2010/10/08	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R210 2010/11/04	3.10	Put	Bond Future	91,302.0000	91,302.0000	0.000	0	0	0
2010/10/08	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R210 2010/11/04	3.15	Put	Bond Future	90,663.0000	90,663.0000	0.000	0	0	0
2010/10/08	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R210 2010/11/04	3.05	Put	Bond Future	91,946.0000	91,946.0000	0.000	0	0	0

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2010/10/08	R211 2010/11/04			Bond Future	102.7481	102.1675	(0.565)	0.0000	0.0000	0
2010/10/08	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R211 2010/11/04	2.75	Put	Bond Future	95,649.0000	95,621.0000	(0.029)	0	0	0
2010/10/08	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R211 2010/11/04	2.80	Put	Bond Future	95,367.0000	95,339.0000	(0.029)	0	0	0
2010/10/08	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R211 2010/11/04	2.70	Put	Bond Future	95,931.0000	95,903.0000	(0.029)	0	0	0
2010/10/08	R212 2010/11/04			Bond Future	2.4920	2.5910	3.973	0.0000	0.0000	1,080
2010/10/08	R212 2010/11/04	3.00	Call	Bond Future	4,881.0000	3,908.0000	(19.934)	0	0	0
2010/10/08	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R212 2010/11/04	3.05	Call	Bond Future	5,347.0000	4,374.0000	(18.197)	0	0	0
2010/10/08	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	R212 2010/11/04	2.95	Call	Bond Future	4,413.0000	3,440.0000	(22.048)	0	0	0
2010/10/08	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/08	TRT1 2010/11/04			Index Future	339.7310	339.0820	(0.191)	0.0000	0.0000	100
2010/10/08	TRT1 2011/02/03			Index Future	344.7480	344.0900	(0.191)	0.0000	0.0000	0
Total										104999.00