



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/09/2010

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
2010/09/01	AL7T 2010/11/04			Index Future	371.8840	372.5730	0.185	0.0000	0.0000	38
2010/09/01	ALBI 2010/11/04			Index Future	342.7900	343.8790	0.318	0.0000	0.0000	1,261
2010/09/01	ALBI 2011/02/03			Index Future	348.6010	349.7030	0.316	0.0000	0.0000	0
2010/09/01	CRD1 2010/11/04			Index Future	150.3850	150.5440	0.106	0.0000	0.0000	2
2010/09/01	CRD1 2011/02/03			Index Future	153.0770	153.2370	0.105	0.0000	0.0000	0
2010/09/01	GOVI 2010/11/04			GOVI	343.4830	344.4900	0.293	0.0000	0.0000	159
2010/09/01	GOVI 2010/11/04	329.00	Call	GOVI	144,830.0000	154,900.0000	6.953	0	0	0
2010/09/01	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/01	GOVI 2010/11/04	329.01	Call	GOVI	144,730.0000	154,800.0000	6.958	0	0	0
2010/09/01	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/01	GOVI 2010/11/04	328.99	Call	GOVI	144,930.0000	155,000.0000	6.948	0	0	0
2010/09/01	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/01	ILBI 2010/11/04			Index Future	401.5430	401.2610	(0.070)	0.0000	0.0000	507
2010/09/01	ILBI 2011/02/03			Index Future	408.2690	407.9840	(0.070)	0.0000	0.0000	0
2010/09/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/01	JBAF 2010/09/15			Jibar Tradeable Future	6.1800	6.2030	0.372	0.0000	0.0000	1,000
2010/09/01	JBAF 2010/10/20			Jibar Tradeable Future	6.1460	6.1770	0.504	0.0000	0.0000	0
2010/09/01	JBAF 2010/11/17			Jibar Tradeable Future	6.1240	6.1120	(0.196)	0.0000	0.0000	0
2010/09/01	JBAF 2010/12/15			Jibar Tradeable Future	6.0150	6.0190	0.067	0.0000	0.0000	0
2010/09/01	JBAF 2011/01/19			Jibar Tradeable Future	5.9920	6.0050	0.217	0.0000	0.0000	0
2010/09/01	JBAF 2011/02/16			Jibar Tradeable Future	5.9810	5.9980	0.284	0.0000	0.0000	0
2010/09/01	JBAF 2011/03/16			Jibar Tradeable Future	5.9860	6.0000	0.234	0.0000	0.0000	5,500
2010/09/01	JBAF 2011/06/15			Jibar Tradeable Future	6.0950	6.1100	0.246	0.0000	0.0000	4,500
2010/09/01	JBAF 2011/09/21			Jibar Tradeable Future	6.2040	6.2390	0.564	0.0000	0.0000	6,000
2010/09/01	JBAF 2011/12/21			Jibar Tradeable Future	6.3870	6.4200	0.517	0.0000	0.0000	5,000
2010/09/01	JBAF 2012/03/20			Jibar Tradeable Future	6.6060	6.6550	0.742	0.0000	0.0000	0
2010/09/01	JBAF 2012/06/20			Jibar Tradeable Future	6.7700	6.8500	1.182	0.0000	0.0000	0
2010/09/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/01	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/01	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/01	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/01	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/01	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/01	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/01	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/01	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/01	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/01	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/01	OTH1 2010/11/04			Index Future	338.6750	340.2010	0.451	0.0000	0.0000	3
2010/09/01	OTH1 2011/02/03			Index Future	344.7390	346.2880	0.449	0.0000	0.0000	0
2010/09/01	R157 2010/11/04			Bond Future	7.2520	7.2190	(0.455)	0.0000	0.0000	5,192
2010/09/01	R157 2010/11/04	8.50	Call	Bond Future	5,639.0000	5,791.0000	2.696	0	0	0
2010/09/01	R157 2010/11/04	8.50	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2010/09/01	R157 2010/11/04	8.55	Call	Bond Future	5,856.0000	6,008.0000	2.596	0	0	0
2010/09/01	R157 2010/11/04	8.55	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/01	R157 2010/11/04	8.45	Call	Bond Future	5,422.0000	5,573.0000	2.785	0	0	0
2010/09/01	R157 2010/11/04	8.45	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2010/09/01	R157 2010/11/04	7.50	Put	Bond Future	421.0000	372.0000	(11.639)	0	0	0
2010/09/01	R157 2010/11/04	7.50	Call	Bond Future	1,567.0000	1,671.0000	6.637	0	0	500
2010/09/01	R157 2011/02/03			Bond Future	7.2610	7.2270	(0.468)	0.0000	0.0000	0
2010/09/01	R157 2011/02/03	7.90	Call	Bond Future	3,307.0000	3,420.0000	3.417	0	0	0
2010/09/01	R157 2011/02/03	7.90	Put	Bond Future	527.0000	489.0000	(7.211)	0	0	0
2010/09/01	R157 2011/02/03	7.95	Call	Bond Future	3,478.0000	3,594.0000	3.335	0	0	0
2010/09/01	R157 2011/02/03	7.95	Put	Bond Future	484.0000	449.0000	(7.231)	0	0	0
2010/09/01	R157 2011/02/03	7.85	Call	Bond Future	3,139.0000	3,249.0000	3.504	0	0	0
2010/09/01	R157 2011/02/03	7.85	Put	Bond Future	573.0000	533.0000	(6.981)	0	0	0
2010/09/01	R157 2011/05/05			Bond Future	7.2930	7.2550	(0.521)	0.0000	0.0000	0
2010/09/01	R157 2011/05/05	7.75	Call	Bond Future	2,836.0000	2,941.0000	3.702	0	0	0
2010/09/01	R157 2011/05/05	7.75	Put	Bond Future	944.0000	890.0000	(5.720)	0	0	0
2010/09/01	R157 2011/05/05	7.80	Call	Bond Future	2,982.0000	3,090.0000	3.622	0	0	0
2010/09/01	R157 2011/05/05	7.80	Put	Bond Future	885.0000	834.0000	(5.763)	0	0	0
2010/09/01	R157 2011/05/05	7.70	Call	Bond Future	2,692.0000	2,795.0000	3.826	0	0	0
2010/09/01	R157 2011/05/05	7.70	Put	Bond Future	1,005.0000	949.0000	(5.572)	0	0	0
2010/09/01	R186 2010/11/04			Bond Future	8.0860	7.9930	(1.150)	0.0000	0.0000	17,545
2010/09/01	R186 2010/11/04	9.25	Call	Bond Future	11,244.0000	12,180.0000	8.324	0	0	0

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2010/09/01	R186 2010/11/04	9.25	Put	Bond Future	76.0000	49.0000	(35.526)	0	0	0
2010/09/01	R186 2010/11/04	9.30	Call	Bond Future	11,677.0000	12,617.0000	8.050	0	0	0
2010/09/01	R186 2010/11/04	9.30	Put	Bond Future	64.0000	41.0000	(35.938)	0	0	0
2010/09/01	R186 2010/11/04	9.20	Call	Bond Future	10,810.0000	11,741.0000	8.612	0	0	0
2010/09/01	R186 2010/11/04	9.20	Put	Bond Future	90.0000	58.0000	(35.556)	0	0	0
2010/09/01	R186 2010/11/04	8.75	Put	Bond Future	376.0000	264.0000	(29.787)	0	0	0
2010/09/01	R186 2010/11/04	8.75	Call	Bond Future	6,941.0000	7,792.0000	12.260	0	0	7,900
2010/09/01	R186 2011/02/03			Bond Future	8.1120	8.0160	(1.183)	0.0000	0.0000	0
2010/09/01	R186 2011/02/03	9.00	Call	Bond Future	9,477.0000	10,297.0000	8.653	0	0	0
2010/09/01	R186 2011/02/03	9.00	Put	Bond Future	917.0000	755.0000	(17.666)	0	0	0
2010/09/01	R186 2011/02/03	9.05	Call	Bond Future	9,862.0000	10,692.0000	8.416	0	0	0
2010/09/01	R186 2011/02/03	9.05	Put	Bond Future	847.0000	695.0000	(17.946)	0	0	0
2010/09/01	R186 2011/02/03	8.95	Call	Bond Future	9,096.0000	9,904.0000	8.883	0	0	0
2010/09/01	R186 2011/02/03	8.95	Put	Bond Future	994.0000	820.0000	(17.505)	0	0	0
2010/09/01	R186 2011/02/03	7.75	Put	Bond Future	5,490.0000	4,849.0000	(11.676)	0	0	0
2010/09/01	R186 2011/02/03	7.75	Call	Bond Future	1,726.0000	2,067.0000	19.757	0	0	3,000
2010/09/01	R186 2011/05/05			Bond Future	8.1520	8.0530	(1.214)	0.0000	0.0000	0
2010/09/01	R186 2011/05/05	8.75	Call	Bond Future	8,350.0000	9,052.0000	8.407	0	0	0
2010/09/01	R186 2011/05/05	8.75	Put	Bond Future	2,566.0000	2,270.0000	(11.535)	0	0	0
2010/09/01	R186 2011/05/05	8.80	Call	Bond Future	8,687.0000	9,401.0000	8.219	0	0	0
2010/09/01	R186 2011/05/05	8.80	Put	Bond Future	2,438.0000	2,153.0000	(11.690)	0	0	0
2010/09/01	R186 2011/05/05	8.70	Call	Bond Future	8,018.0000	8,707.0000	8.593	0	0	0
2010/09/01	R186 2011/05/05	8.70	Put	Bond Future	2,702.0000	2,392.0000	(11.473)	0	0	0
2010/09/01	R189 2010/11/04			Bond Future	1.6840	1.4500	(13.895)	0.0000	0.0000	0
2010/09/01	R189 2010/11/04	1.75	Call	Bond Future	164.0000	748.0000	356.098	0	0	0
2010/09/01	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R189 2010/11/04	1.80	Call	Bond Future	288.0000	872.0000	202.778	0	0	0
2010/09/01	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R189 2010/11/04	1.70	Call	Bond Future	40.0000	623.0000	1457.500	0	0	0
2010/09/01	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R197 2010/11/04			Bond Future	2.6250	2.6010	(0.914)	0.0000	0.0000	0
2010/09/01	R197 2010/11/04	3.05	Call	Bond Future	5,391.0000	5,704.0000	5.806	0	0	0
2010/09/01	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/01	R197 2010/11/04	3.10	Call	Bond Future	6,007.0000	6,320.0000	5.211	0	0	0
2010/09/01	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R197 2010/11/04	3.00	Call	Bond Future	4,771.0000	5,084.0000	6.560	0	0	0
2010/09/01	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R201 2010/11/04			Bond Future	7.1030	7.0710	(0.451)	0.0000	0.0000	1,681
2010/09/01	R201 2010/11/04	8.50	Call	Bond Future	4,943.0000	5,058.0000	2.327	0	0	0
2010/09/01	R201 2010/11/04	8.50	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/01	R201 2010/11/04	8.55	Call	Bond Future	5,113.0000	5,229.0000	2.269	0	0	0
2010/09/01	R201 2010/11/04	8.55	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/01	R201 2010/11/04	8.45	Call	Bond Future	4,772.0000	4,888.0000	2.431	0	0	0
2010/09/01	R201 2010/11/04	8.45	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/01	R201 2010/11/04	7.50	Call	Bond Future	1,693.0000	1,779.0000	5.080	0	0	0
2010/09/01	R201 2010/11/04	7.50	Put	Bond Future	260.0000	229.0000	(11.923)	0	0	140
2010/09/01	R201 2010/11/04	7.25	Put	Bond Future	498.0000	449.0000	(9.839)	0	0	0
2010/09/01	R201 2010/11/04	7.25	Call	Bond Future	1,031.0000	1,099.0000	6.596	0	0	140
2010/09/01	R201 2010/11/04	8.00	Call	Bond Future	3,254.0000	3,363.0000	3.350	0	0	0
2010/09/01	R201 2010/11/04	8.00	Put	Bond Future	50.0000	42.0000	(16.000)	0	0	420
2010/09/01	R201 2010/11/04	6.75	Put	Bond Future	1,530.0000	1,437.0000	(6.078)	0	0	0
2010/09/01	R201 2010/11/04	6.75	Call	Bond Future	235.0000	259.0000	10.213	0	0	420
2010/09/01	R201 2011/02/03			Bond Future	7.0980	7.0640	(0.479)	0.0000	0.0000	0
2010/09/01	R201 2011/02/03	8.00	Call	Bond Future	3,308.0000	3,405.0000	2.932	0	0	0
2010/09/01	R201 2011/02/03	8.00	Put	Bond Future	258.0000	238.0000	(7.752)	0	0	0
2010/09/01	R201 2011/02/03	8.05	Call	Bond Future	3,448.0000	3,546.0000	2.842	0	0	0
2010/09/01	R201 2011/02/03	8.05	Put	Bond Future	232.0000	213.0000	(8.190)	0	0	0
2010/09/01	R201 2011/02/03	7.95	Call	Bond Future	3,145.0000	3,242.0000	3.084	0	0	0
2010/09/01	R201 2011/02/03	7.95	Put	Bond Future	261.0000	241.0000	(7.663)	0	0	0
2010/09/01	R201 2011/05/05			Bond Future	7.1210	7.0830	(0.534)	0.0000	0.0000	0
2010/09/01	R201 2011/05/05	7.75	Call	Bond Future	2,706.0000	2,792.0000	3.178	0	0	0
2010/09/01	R201 2011/05/05	7.75	Put	Bond Future	693.0000	656.0000	(5.339)	0	0	0
2010/09/01	R201 2011/05/05	7.80	Call	Bond Future	2,825.0000	2,912.0000	3.080	0	0	0
2010/09/01	R201 2011/05/05	7.80	Put	Bond Future	654.0000	618.0000	(5.505)	0	0	0
2010/09/01	R201 2011/05/05	7.70	Call	Bond Future	2,590.0000	2,674.0000	3.243	0	0	0
2010/09/01	R201 2011/05/05	7.70	Put	Bond Future	735.0000	696.0000	(5.306)	0	0	0

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2010/09/01	R202 2010/11/04			Bond Future	2.5440	2.5120	(1.258)	0.0000	0.0000	0
2010/09/01	R202 2010/11/04	3.05	Call	Bond Future	9,148.0000	9,759.0000	6.679	0	0	0
2010/09/01	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R202 2010/11/04	3.10	Call	Bond Future	10,002.0000	10,613.0000	6.109	0	0	0
2010/09/01	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R202 2010/11/04	3.00	Call	Bond Future	8,286.0000	8,897.0000	7.374	0	0	0
2010/09/01	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R203 2010/11/04			Bond Future	7.7630	7.7410	(0.283)	0.0000	0.0000	2,215
2010/09/01	R203 2010/11/04	9.25	Call	Bond Future	7,549.0000	7,665.0000	1.537	0	0	0
2010/09/01	R203 2010/11/04	9.25	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/01	R203 2010/11/04	9.30	Call	Bond Future	7,789.0000	7,905.0000	1.489	0	0	0
2010/09/01	R203 2010/11/04	9.30	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/01	R203 2010/11/04	9.20	Call	Bond Future	7,308.0000	7,424.0000	1.587	0	0	0
2010/09/01	R203 2010/11/04	9.20	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/01	R203 2011/02/03			Bond Future	7.7930	7.7700	(0.295)	0.0000	0.0000	0
2010/09/01	R203 2011/02/03	8.50	Call	Bond Future	4,216.0000	4,304.0000	2.087	0	0	0
2010/09/01	R203 2011/02/03	8.50	Put	Bond Future	649.0000	619.0000	(4.622)	0	0	0
2010/09/01	R203 2011/02/03	8.55	Call	Bond Future	4,414.0000	4,504.0000	2.039	0	0	0
2010/09/01	R203 2011/02/03	8.55	Put	Bond Future	601.0000	572.0000	(4.825)	0	0	0
2010/09/01	R203 2011/02/03	8.45	Call	Bond Future	4,021.0000	4,107.0000	2.139	0	0	0
2010/09/01	R203 2011/02/03	8.45	Put	Bond Future	701.0000	669.0000	(4.565)	0	0	0
2010/09/01	R203 2011/05/05			Bond Future	7.8430	7.8190	(0.306)	0.0000	0.0000	0
2010/09/01	R203 2011/05/05	8.25	Call	Bond Future	3,316.0000	3,391.0000	2.262	0	0	0
2010/09/01	R203 2011/05/05	8.25	Put	Bond Future	1,310.0000	1,265.0000	(3.435)	0	0	0
2010/09/01	R203 2011/05/05	8.30	Call	Bond Future	3,485.0000	3,562.0000	2.209	0	0	0
2010/09/01	R203 2011/05/05	8.30	Put	Bond Future	1,236.0000	1,193.0000	(3.479)	0	0	0
2010/09/01	R203 2011/05/05	8.20	Call	Bond Future	3,150.0000	3,223.0000	2.317	0	0	0
2010/09/01	R203 2011/05/05	8.20	Put	Bond Future	1,388.0000	1,341.0000	(3.386)	0	0	0
2010/09/01	R204 2010/11/04			Bond Future	7.8600	7.8280	(0.407)	0.0000	0.0000	2,466
2010/09/01	R204 2010/11/04	9.25	Call	Bond Future	7,870.0000	8,058.0000	2.389	0	0	0
2010/09/01	R204 2010/11/04	9.25	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2010/09/01	R204 2010/11/04	9.30	Call	Bond Future	8,135.0000	8,323.0000	2.311	0	0	0
2010/09/01	R204 2010/11/04	9.30	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0

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2010/09/01	R204 2010/11/04	9.20	Call	Bond Future	7,605.0000	7,792.0000	2.459	0	0	0
2010/09/01	R204 2010/11/04	9.20	Put	Bond Future	17.0000	14.0000	(17.647)	0	0	0
2010/09/01	R204 2011/02/03			Bond Future	7.8880	7.8550	(0.418)	0.0000	0.0000	0
2010/09/01	R204 2011/02/03	8.50	Call	Bond Future	4,209.0000	4,351.0000	3.374	0	0	0
2010/09/01	R204 2011/02/03	8.50	Put	Bond Future	735.0000	685.0000	(6.803)	0	0	0
2010/09/01	R204 2011/02/03	8.55	Call	Bond Future	4,428.0000	4,573.0000	3.275	0	0	0
2010/09/01	R204 2011/02/03	8.55	Put	Bond Future	677.0000	630.0000	(6.942)	0	0	0
2010/09/01	R204 2011/02/03	8.45	Call	Bond Future	3,994.0000	4,133.0000	3.480	0	0	0
2010/09/01	R204 2011/02/03	8.45	Put	Bond Future	798.0000	745.0000	(6.642)	0	0	0
2010/09/01	R204 2011/05/05			Bond Future	7.9370	7.9020	(0.441)	0.0000	0.0000	0
2010/09/01	R204 2011/05/05	8.50	Call	Bond Future	4,514.0000	4,647.0000	2.946	0	0	0
2010/09/01	R204 2011/05/05	8.50	Put	Bond Future	1,396.0000	1,331.0000	(4.656)	0	0	0
2010/09/01	R204 2011/05/05	8.55	Call	Bond Future	4,711.0000	4,846.0000	2.866	0	0	0
2010/09/01	R204 2011/05/05	8.55	Put	Bond Future	1,322.0000	1,259.0000	(4.766)	0	0	0
2010/09/01	R204 2011/05/05	8.45	Call	Bond Future	4,319.0000	4,449.0000	3.010	0	0	0
2010/09/01	R204 2011/05/05	8.45	Put	Bond Future	1,473.0000	1,405.0000	(4.616)	0	0	0
2010/09/01	R206 2010/11/04			Bond Future	6.9760	6.9540	(0.315)	0.0000	0.0000	0
2010/09/01	R206 2010/11/04	8.50	Call	Bond Future	4,215.0000	4,277.0000	1.471	0	0	0
2010/09/01	R206 2010/11/04	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/01	R206 2010/11/04	8.55	Call	Bond Future	4,349.0000	4,411.0000	1.426	0	0	0
2010/09/01	R206 2010/11/04	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/01	R206 2010/11/04	8.45	Call	Bond Future	4,081.0000	4,143.0000	1.519	0	0	0
2010/09/01	R206 2010/11/04	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/01	R206 2010/11/04	7.25	Call	Bond Future	1,049.0000	1,089.0000	3.813	0	0	150
2010/09/01	R206 2010/11/04	7.25	Put	Bond Future	275.0000	253.0000	(8.000)	0	0	150
2010/09/01	R206 2010/11/04	8.00	Call	Bond Future	2,876.0000	2,936.0000	2.086	0	0	0
2010/09/01	R206 2010/11/04	8.00	Put	Bond Future	21.0000	18.0000	(14.286)	0	0	450
2010/09/01	R206 2010/11/04	6.75	Put	Bond Future	936.0000	890.0000	(4.915)	0	0	0
2010/09/01	R206 2010/11/04	6.75	Call	Bond Future	292.0000	309.0000	5.822	0	0	450
2010/09/01	R206 2011/02/03			Bond Future	6.9550	6.9320	(0.331)	0.0000	0.0000	0
2010/09/01	R206 2011/02/03	8.00	Call	Bond Future	2,858.0000	2,910.0000	1.819	0	0	0
2010/09/01	R206 2011/02/03	8.00	Put	Bond Future	148.0000	139.0000	(6.081)	0	0	0
2010/09/01	R206 2011/02/03	8.05	Call	Bond Future	2,970.0000	3,023.0000	1.785	0	0	0
2010/09/01	R206 2011/02/03	8.05	Put	Bond Future	133.0000	125.0000	(6.015)	0	0	0

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2010/09/01	R206 2011/02/03	7.95	Call	Bond Future	2,745.0000	2,796.0000	1.858	0	0	0
2010/09/01	R206 2011/02/03	7.95	Put	Bond Future	163.0000	153.0000	(6.135)	0	0	0
2010/09/01	R206 2011/05/05			Bond Future	6.9730	6.9470	(0.373)	0.0000	0.0000	0
2010/09/01	R206 2011/05/05	7.50	Call	Bond Future	1,821.0000	1,863.0000	2.306	0	0	0
2010/09/01	R206 2011/05/05	7.50	Put	Bond Future	551.0000	529.0000	(3.993)	0	0	0
2010/09/01	R206 2011/05/05	7.55	Call	Bond Future	1,909.0000	1,951.0000	2.200	0	0	0
2010/09/01	R206 2011/05/05	7.55	Put	Bond Future	519.0000	498.0000	(4.046)	0	0	0
2010/09/01	R206 2011/05/05	7.45	Call	Bond Future	1,736.0000	1,777.0000	2.362	0	0	0
2010/09/01	R206 2011/05/05	7.45	Put	Bond Future	585.0000	563.0000	(3.761)	0	0	0
2010/09/01	R207 2010/11/04			Bond Future	7.9590	7.9060	(0.666)	0.0000	0.0000	810
2010/09/01	R207 2010/11/04	9.25	Call	Bond Future	7,667.0000	7,992.0000	4.239	0	0	0
2010/09/01	R207 2010/11/04	9.25	Put	Bond Future	26.0000	19.0000	(26.923)	0	0	0
2010/09/01	R207 2010/11/04	9.30	Call	Bond Future	7,942.0000	8,268.0000	4.105	0	0	0
2010/09/01	R207 2010/11/04	9.30	Put	Bond Future	21.0000	15.0000	(28.571)	0	0	0
2010/09/01	R207 2010/11/04	9.20	Call	Bond Future	7,392.0000	7,716.0000	4.383	0	0	0
2010/09/01	R207 2010/11/04	9.20	Put	Bond Future	32.0000	24.0000	(25.000)	0	0	0
2010/09/01	R207 2011/02/03			Bond Future	7.9860	7.9320	(0.676)	0.0000	0.0000	0
2010/09/01	R207 2011/02/03	8.75	Call	Bond Future	5,172.0000	5,435.0000	5.085	0	0	0
2010/09/01	R207 2011/02/03	8.75	Put	Bond Future	642.0000	575.0000	(10.436)	0	0	0
2010/09/01	R207 2011/02/03	8.80	Call	Bond Future	5,408.0000	5,675.0000	4.937	0	0	0
2010/09/01	R207 2011/02/03	8.80	Put	Bond Future	592.0000	528.0000	(10.811)	0	0	0
2010/09/01	R207 2011/02/03	8.70	Call	Bond Future	4,938.0000	5,197.0000	5.245	0	0	0
2010/09/01	R207 2011/02/03	8.70	Put	Bond Future	696.0000	624.0000	(10.345)	0	0	0
2010/09/01	R207 2011/05/05			Bond Future	8.0360	7.9790	(0.709)	0.0000	0.0000	0
2010/09/01	R207 2011/05/05	8.50	Call	Bond Future	4,348.0000	4,573.0000	5.175	0	0	0
2010/09/01	R207 2011/05/05	8.50	Put	Bond Future	1,626.0000	1,509.0000	(7.196)	0	0	0
2010/09/01	R207 2011/05/05	8.55	Call	Bond Future	4,550.0000	4,780.0000	5.055	0	0	0
2010/09/01	R207 2011/05/05	8.55	Put	Bond Future	1,540.0000	1,429.0000	(7.208)	0	0	0
2010/09/01	R207 2011/05/05	8.45	Call	Bond Future	4,149.0000	4,369.0000	5.302	0	0	0
2010/09/01	R207 2011/05/05	8.45	Put	Bond Future	1,715.0000	1,594.0000	(7.055)	0	0	0
2010/09/01	R208 2010/11/04			Bond Future	8.0190	7.9870	(0.399)	0.0000	0.0000	6,835
2010/09/01	R208 2010/11/04	9.25	Call	Bond Future	7,657.0000	7,863.0000	2.690	0	0	0
2010/09/01	R208 2010/11/04	9.25	Put	Bond Future	24.0000	20.0000	(16.667)	0	0	0

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2010/09/01	R208 2010/11/04	9.30	Call	Bond Future	7,944.0000	8,151.0000	2.606	0	0	0
2010/09/01	R208 2010/11/04	9.30	Put	Bond Future	19.0000	16.0000	(15.789)	0	0	0
2010/09/01	R208 2010/11/04	9.20	Call	Bond Future	7,370.0000	7,575.0000	2.782	0	0	0
2010/09/01	R208 2010/11/04	9.20	Put	Bond Future	31.0000	26.0000	(16.129)	0	0	0
2010/09/01	R208 2011/02/03			Bond Future	8.0480	8.0150	(0.410)	0.0000	0.0000	0
2010/09/01	R208 2011/02/03	8.75	Call	Bond Future	5,213.0000	5,373.0000	3.069	0	0	0
2010/09/01	R208 2011/02/03	8.75	Put	Bond Future	828.0000	775.0000	(6.401)	0	0	0
2010/09/01	R208 2011/02/03	8.80	Call	Bond Future	5,453.0000	5,617.0000	3.008	0	0	0
2010/09/01	R208 2011/02/03	8.80	Put	Bond Future	766.0000	717.0000	(6.397)	0	0	0
2010/09/01	R208 2011/02/03	8.70	Call	Bond Future	4,975.0000	5,132.0000	3.156	0	0	0
2010/09/01	R208 2011/02/03	8.70	Put	Bond Future	893.0000	837.0000	(6.271)	0	0	0
2010/09/01	R208 2011/05/05			Bond Future	8.0930	8.0590	(0.420)	0.0000	0.0000	0
2010/09/01	R208 2011/05/05	8.50	Call	Bond Future	4,289.0000	4,426.0000	3.194	0	0	0
2010/09/01	R208 2011/05/05	8.50	Put	Bond Future	1,761.0000	1,682.0000	(4.486)	0	0	0
2010/09/01	R208 2011/05/05	8.55	Call	Bond Future	4,498.0000	4,638.0000	3.112	0	0	0
2010/09/01	R208 2011/05/05	8.55	Put	Bond Future	1,665.0000	1,590.0000	(4.505)	0	0	0
2010/09/01	R208 2011/05/05	8.45	Call	Bond Future	4,084.0000	4,217.0000	3.257	0	0	0
2010/09/01	R208 2011/05/05	8.45	Put	Bond Future	1,861.0000	1,779.0000	(4.406)	0	0	0
2010/09/01	R209 2010/11/04			Bond Future	8.0600	7.9670	(1.154)	0.0000	0.0000	23,994
2010/09/01	R209 2010/11/04	9.00	Call	Bond Future	7,964.0000	8,774.0000	10.171	0	0	0
2010/09/01	R209 2010/11/04	9.00	Put	Bond Future	112.0000	72.0000	(35.714)	0	0	0
2010/09/01	R209 2010/11/04	9.05	Call	Bond Future	8,329.0000	9,145.0000	9.797	0	0	0
2010/09/01	R209 2010/11/04	9.05	Put	Bond Future	95.0000	61.0000	(35.789)	0	0	0
2010/09/01	R209 2010/11/04	8.95	Call	Bond Future	7,599.0000	8,403.0000	10.580	0	0	0
2010/09/01	R209 2010/11/04	8.95	Put	Bond Future	133.0000	87.0000	(34.586)	0	0	0
2010/09/01	R209 2010/11/04	8.50	Call	Bond Future	4,395.0000	5,085.0000	15.700	0	0	0
2010/09/01	R209 2010/11/04	8.50	Put	Bond Future	558.0000	398.0000	(28.674)	0	0	54
2010/09/01	R209 2010/11/04	8.25	Put	Bond Future	1,128.0000	848.0000	(24.823)	0	0	0
2010/09/01	R209 2010/11/04	8.25	Call	Bond Future	2,822.0000	3,392.0000	20.198	0	0	54
2010/09/01	R209 2010/11/04	9.25	Call	Bond Future	9,779.0000	10,611.0000	8.508	0	0	0
2010/09/01	R209 2010/11/04	9.25	Put	Bond Future	47.0000	28.0000	(40.426)	0	0	162
2010/09/01	R209 2010/11/04	7.75	Put	Bond Future	3,588.0000	2,981.0000	(16.918)	0	0	0
2010/09/01	R209 2010/11/04	7.75	Call	Bond Future	698.0000	941.0000	34.814	0	0	162
2010/09/01	R209 2011/02/03			Bond Future	8.0790	7.9840	(1.176)	0.0000	0.0000	0

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2010/09/01	R209 2011/02/03	9.00	Call	Bond Future	8,538.0000	9,257.0000	8.421	0	0	0
2010/09/01	R209 2011/02/03	9.00	Put	Bond Future	870.0000	725.0000	(16.667)	0	0	0
2010/09/01	R209 2011/02/03	9.05	Call	Bond Future	8,857.0000	9,585.0000	8.219	0	0	0
2010/09/01	R209 2011/02/03	9.05	Put	Bond Future	807.0000	671.0000	(16.853)	0	0	0
2010/09/01	R209 2011/02/03	8.95	Call	Bond Future	8,219.0000	8,928.0000	8.626	0	0	0
2010/09/01	R209 2011/02/03	8.95	Put	Bond Future	937.0000	782.0000	(16.542)	0	0	0
2010/09/01	R209 2011/05/05			Bond Future	8.1070	8.0110	(1.184)	0.0000	0.0000	0
2010/09/01	R209 2011/05/05	8.50	Call	Bond Future	5,954.0000	6,528.0000	9.641	0	0	0
2010/09/01	R209 2011/05/05	8.50	Put	Bond Future	2,554.0000	2,261.0000	(11.472)	0	0	0
2010/09/01	R209 2011/05/05	8.55	Call	Bond Future	6,233.0000	6,819.0000	9.402	0	0	0
2010/09/01	R209 2011/05/05	8.55	Put	Bond Future	2,417.0000	2,136.0000	(11.626)	0	0	0
2010/09/01	R209 2011/05/05	8.45	Call	Bond Future	5,677.0000	6,238.0000	9.882	0	0	0
2010/09/01	R209 2011/05/05	8.45	Put	Bond Future	2,697.0000	2,391.0000	(11.346)	0	0	0
2010/09/01	R209 2011/08/04			Bond Future	8.1540	8.0600	(1.153)	0.0000	0.0000	0
2010/09/01	R209 2011/08/04	8.50	Call	Bond Future	6,834.0000	7,358.0000	7.668	0	0	0
2010/09/01	R209 2011/08/04	8.50	Put	Bond Future	3,859.0000	3,543.0000	(8.189)	0	0	1,000
2010/09/01	R209 2011/08/04	8.55	Call	Bond Future	7,128.0000	7,661.0000	7.478	0	0	0
2010/09/01	R209 2011/08/04	8.55	Put	Bond Future	3,737.0000	3,430.0000	(8.215)	0	0	0
2010/09/01	R209 2011/08/04	8.45	Call	Bond Future	6,475.0000	6,990.0000	7.954	0	0	0
2010/09/01	R209 2011/08/04	8.45	Put	Bond Future	3,919.0000	3,594.0000	(8.293)	0	0	0
2010/09/01	R209 2011/08/04	10.10	Call	Bond Future	15,808.0000	16,538.0000	4.618	0	0	0
2010/09/01	R209 2011/08/04	10.10	Put	Bond Future	1,141.0000	1,031.0000	(9.641)	0	0	1,000
2010/09/01	R210 2010/11/04			Bond Future	2.6330	2.5740	(2.241)	0.0000	0.0000	0
2010/09/01	R210 2010/11/04	3.10	Call	Bond Future	6,225.0000	7,045.0000	13.173	0	0	0
2010/09/01	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R210 2010/11/04	3.15	Call	Bond Future	6,863.0000	7,684.0000	11.963	0	0	0
2010/09/01	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R210 2010/11/04	3.05	Call	Bond Future	5,581.0000	6,401.0000	14.693	0	0	0
2010/09/01	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R211 2010/11/04			Bond Future	2.5750	2.4510	(4.816)	0.0000	0.0000	0
2010/09/01	R211 2010/11/04	2.75	Call	Bond Future	993.0000	1,703.0000	71.501	0	0	0
2010/09/01	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R211 2010/11/04	2.80	Call	Bond Future	1,274.0000	1,985.0000	55.808	0	0	0

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2010/09/01	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R211 2010/11/04	2.70	Call	Bond Future	710.0000	1,421.0000	100.141	0	0	0
2010/09/01	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R212 2010/11/04			Bond Future	2.6470	2.5910	(2.116)	0.0000	0.0000	0
2010/09/01	R212 2010/11/04	3.00	Call	Bond Future	3,363.0000	3,908.0000	16.206	0	0	0
2010/09/01	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R212 2010/11/04	3.05	Call	Bond Future	3,829.0000	4,374.0000	14.233	0	0	0
2010/09/01	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	R212 2010/11/04	2.95	Call	Bond Future	2,894.0000	3,440.0000	18.867	0	0	0
2010/09/01	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/01	TRT1 2010/11/04			Index Future	339.4760	340.4820	0.296	0.0000	0.0000	100
2010/09/01	TRT1 2011/02/03			Index Future	345.5550	346.5740	0.295	0.0000	0.0000	0
Total										100960.00