



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/09/2010

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
2010/09/20	AL7T 2010/11/04			Index Future	369.7870	369.9750	0.051	0.0000	0.0000	38
2010/09/20	ALBI 2010/11/04			Index Future	341.1950	341.3630	0.049	0.0000	0.0000	1,297
2010/09/20	ALBI 2011/02/03			Index Future	346.4550	346.6240	0.049	0.0000	0.0000	0
2010/09/20	CRD1 2010/11/04			Index Future	149.7430	149.8560	0.075	0.0000	0.0000	2
2010/09/20	CRD1 2011/02/03			Index Future	151.9470	152.0630	0.076	0.0000	0.0000	0
2010/09/20	GOVI 2010/11/04			GOVI	341.7740	341.9490	0.051	0.0000	0.0000	159
2010/09/20	GOVI 2010/11/04	329.00	Call	GOVI	127,740.0000	129,490.0000	1.370	0	0	0
2010/09/20	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/20	GOVI 2010/11/04	329.01	Call	GOVI	127,640.0000	129,390.0000	1.371	0	0	0
2010/09/20	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/20	GOVI 2010/11/04	328.99	Call	GOVI	127,840.0000	129,590.0000	1.369	0	0	0
2010/09/20	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/20	ILBI 2010/11/04			Index Future	398.8280	398.5480	(0.070)	0.0000	0.0000	507
2010/09/20	ILBI 2011/02/03			Index Future	405.5300	405.2480	(0.070)	0.0000	0.0000	0
2010/09/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/20	JBAF 2010/10/20			Jibar Tradeable Future	6.0500	6.0400	(0.165)	0.0000	0.0000	0
2010/09/20	JBAF 2010/11/17			Jibar Tradeable Future	6.0400	6.0100	(0.497)	0.0000	0.0000	0
2010/09/20	JBAF 2010/12/15			Jibar Tradeable Future	5.9900	5.9800	(0.167)	0.0000	0.0000	1
2010/09/20	JBAF 2011/01/19			Jibar Tradeable Future	5.9800	5.9700	(0.167)	0.0000	0.0000	0
2010/09/20	JBAF 2011/02/16			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	0
2010/09/20	JBAF 2011/03/16			Jibar Tradeable Future	5.9600	5.9400	(0.336)	0.0000	0.0000	5,500
2010/09/20	JBAF 2011/06/15			Jibar Tradeable Future	6.1400	6.1200	(0.326)	0.0000	0.0000	4,500
2010/09/20	JBAF 2011/09/21			Jibar Tradeable Future	6.3600	6.3500	(0.157)	0.0000	0.0000	6,000
2010/09/20	JBAF 2011/12/21			Jibar Tradeable Future	6.5600	6.5300	(0.457)	0.0000	0.0000	5,000
2010/09/20	JBAF 2012/03/20			Jibar Tradeable Future	6.7900	6.7700	(0.295)	0.0000	0.0000	0
2010/09/20	JBAF 2012/06/20			Jibar Tradeable Future	7.0200	7.0100	(0.142)	0.0000	0.0000	0
2010/09/20	JBAF 2012/09/19			Jibar Tradeable Future	7.1000	7.0600	(0.563)	0.0000	0.0000	0
2010/09/20	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/20	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/20	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/20	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/20	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/20	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/20	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/20	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/20	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/20	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/20	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/20	OTH1 2010/11/04			Index Future	337.7030	337.8400	0.041	0.0000	0.0000	3
2010/09/20	OTH1 2011/02/03			Index Future	342.9100	343.0460	0.040	0.0000	0.0000	0
2010/09/20	R157 2010/11/04			Bond Future	7.3940	7.3980	0.054	0.0000	0.0000	4,817
2010/09/20	R157 2010/11/04	8.50	Call	Bond Future	4,979.0000	4,960.0000	(0.382)	0	0	0
2010/09/20	R157 2010/11/04	8.50	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/09/20	R157 2010/11/04	8.55	Call	Bond Future	5,197.0000	5,177.0000	(0.385)	0	0	0
2010/09/20	R157 2010/11/04	8.55	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/20	R157 2010/11/04	8.45	Call	Bond Future	4,762.0000	4,742.0000	(0.420)	0	0	0
2010/09/20	R157 2010/11/04	8.45	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2010/09/20	R157 2010/11/04	7.50	Put	Bond Future	534.0000	517.0000	(3.184)	0	0	0
2010/09/20	R157 2010/11/04	7.50	Call	Bond Future	1,022.0000	987.0000	(3.425)	0	0	500
2010/09/20	R157 2011/02/03			Bond Future	7.4810	7.4860	0.067	0.0000	0.0000	0
2010/09/20	R157 2011/02/03	7.90	Call	Bond Future	2,526.0000	2,497.0000	(1.148)	0	0	0
2010/09/20	R157 2011/02/03	7.90	Put	Bond Future	712.0000	705.0000	(0.983)	0	0	0
2010/09/20	R157 2011/02/03	7.95	Call	Bond Future	2,682.0000	2,653.0000	(1.081)	0	0	0
2010/09/20	R157 2011/02/03	7.95	Put	Bond Future	654.0000	647.0000	(1.070)	0	0	0
2010/09/20	R157 2011/02/03	7.85	Call	Bond Future	2,373.0000	2,344.0000	(1.222)	0	0	0
2010/09/20	R157 2011/02/03	7.85	Put	Bond Future	774.0000	767.0000	(0.904)	0	0	0
2010/09/20	R157 2011/05/05			Bond Future	7.5690	7.5740	0.066	0.0000	0.0000	0
2010/09/20	R157 2011/05/05	7.75	Call	Bond Future	2,058.0000	2,036.0000	(1.069)	0	0	0
2010/09/20	R157 2011/05/05	7.75	Put	Bond Future	1,313.0000	1,312.0000	(0.076)	0	0	0
2010/09/20	R157 2011/05/05	7.80	Call	Bond Future	2,185.0000	2,162.0000	(1.053)	0	0	0
2010/09/20	R157 2011/05/05	7.80	Put	Bond Future	1,235.0000	1,233.0000	(0.162)	0	0	0
2010/09/20	R157 2011/05/05	7.70	Call	Bond Future	1,935.0000	1,912.0000	(1.189)	0	0	0
2010/09/20	R157 2011/05/05	7.70	Put	Bond Future	1,395.0000	1,393.0000	(0.143)	0	0	0
2010/09/20	R186 2010/11/04			Bond Future	8.0940	8.0940	0.000	0.0000	0.0000	16,933
2010/09/20	R186 2010/11/04	9.25	Call	Bond Future	11,116.0000	11,110.0000	(0.054)	0	0	0

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2010/09/20	R186 2010/11/04	9.25	Put	Bond Future	30.0000	24.0000	(20.000)	0	0	0
2010/09/20	R186 2010/11/04	9.30	Call	Bond Future	11,555.0000	11,550.0000	(0.043)	0	0	0
2010/09/20	R186 2010/11/04	9.30	Put	Bond Future	24.0000	19.0000	(20.833)	0	0	0
2010/09/20	R186 2010/11/04	9.20	Call	Bond Future	10,675.0000	10,668.0000	(0.066)	0	0	0
2010/09/20	R186 2010/11/04	9.20	Put	Bond Future	37.0000	30.0000	(18.919)	0	0	0
2010/09/20	R186 2010/11/04	8.75	Put	Bond Future	229.0000	202.0000	(11.790)	0	0	0
2010/09/20	R186 2010/11/04	8.75	Call	Bond Future	6,711.0000	6,684.0000	(0.402)	0	0	7,900
2010/09/20	R186 2011/02/03			Bond Future	8.1490	8.1490	0.000	0.0000	0.0000	0
2010/09/20	R186 2011/02/03	9.00	Call	Bond Future	9,028.0000	9,004.0000	(0.266)	0	0	0
2010/09/20	R186 2011/02/03	9.00	Put	Bond Future	843.0000	819.0000	(2.847)	0	0	0
2010/09/20	R186 2011/02/03	9.05	Call	Bond Future	9,414.0000	9,390.0000	(0.255)	0	0	0
2010/09/20	R186 2011/02/03	9.05	Put	Bond Future	774.0000	750.0000	(3.101)	0	0	0
2010/09/20	R186 2011/02/03	8.95	Call	Bond Future	8,646.0000	8,620.0000	(0.301)	0	0	0
2010/09/20	R186 2011/02/03	8.95	Put	Bond Future	919.0000	893.0000	(2.829)	0	0	0
2010/09/20	R186 2011/02/03	7.75	Put	Bond Future	5,583.0000	5,554.0000	(0.519)	0	0	0
2010/09/20	R186 2011/02/03	7.75	Call	Bond Future	1,444.0000	1,415.0000	(2.008)	0	0	3,000
2010/09/20	R186 2011/05/05			Bond Future	8.2060	8.2060	0.000	0.0000	0.0000	0
2010/09/20	R186 2011/05/05	8.75	Call	Bond Future	7,821.0000	7,793.0000	(0.358)	0	0	0
2010/09/20	R186 2011/05/05	8.75	Put	Bond Future	2,576.0000	2,548.0000	(1.087)	0	0	0
2010/09/20	R186 2011/05/05	8.80	Call	Bond Future	8,153.0000	8,125.0000	(0.343)	0	0	0
2010/09/20	R186 2011/05/05	8.80	Put	Bond Future	2,443.0000	2,415.0000	(1.146)	0	0	0
2010/09/20	R186 2011/05/05	8.70	Call	Bond Future	7,494.0000	7,465.0000	(0.387)	0	0	0
2010/09/20	R186 2011/05/05	8.70	Put	Bond Future	2,717.0000	2,688.0000	(1.067)	0	0	0
2010/09/20	R189 2010/11/04			Bond Future	1.6160	1.6420	1.609	0.0000	0.0000	0
2010/09/20	R189 2010/11/04	1.75	Call	Bond Future	333.0000	268.0000	(19.520)	0	0	0
2010/09/20	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R189 2010/11/04	1.80	Call	Bond Future	457.0000	392.0000	(14.223)	0	0	0
2010/09/20	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R189 2010/11/04	1.70	Call	Bond Future	209.0000	144.0000	(31.100)	0	0	0
2010/09/20	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R197 2010/11/04			Bond Future	2.6620	2.6620	0.000	0.0000	0.0000	0
2010/09/20	R197 2010/11/04	3.05	Call	Bond Future	4,911.0000	4,911.0000	0.000	0	0	0
2010/09/20	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/20	R197 2010/11/04	3.10	Call	Bond Future	5,527.0000	5,527.0000	0.000	0	0	0
2010/09/20	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R197 2010/11/04	3.00	Call	Bond Future	4,291.0000	4,291.0000	0.000	0	0	0
2010/09/20	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R201 2010/11/04			Bond Future	7.3070	7.2800	(0.370)	0.0000	0.0000	1,391
2010/09/20	R201 2010/11/04	8.50	Call	Bond Future	4,203.0000	4,299.0000	2.284	0	0	0
2010/09/20	R201 2010/11/04	8.50	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/20	R201 2010/11/04	8.55	Call	Bond Future	4,373.0000	4,470.0000	2.218	0	0	0
2010/09/20	R201 2010/11/04	8.55	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/20	R201 2010/11/04	8.45	Call	Bond Future	4,033.0000	4,128.0000	2.356	0	0	0
2010/09/20	R201 2010/11/04	8.45	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/09/20	R201 2010/11/04	7.50	Call	Bond Future	1,067.0000	1,114.0000	4.405	0	0	0
2010/09/20	R201 2010/11/04	7.50	Put	Bond Future	373.0000	323.0000	(13.405)	0	0	140
2010/09/20	R201 2010/11/04	7.25	Put	Bond Future	736.0000	664.0000	(9.783)	0	0	0
2010/09/20	R201 2010/11/04	7.25	Call	Bond Future	530.0000	556.0000	4.906	0	0	140
2010/09/20	R201 2010/11/04	8.00	Call	Bond Future	2,526.0000	2,609.0000	3.286	0	0	0
2010/09/20	R201 2010/11/04	8.00	Put	Bond Future	61.0000	47.0000	(22.951)	0	0	420
2010/09/20	R201 2010/11/04	6.75	Put	Bond Future	2,095.0000	1,998.0000	(4.630)	0	0	0
2010/09/20	R201 2010/11/04	6.75	Call	Bond Future	61.0000	62.0000	1.639	0	0	420
2010/09/20	R201 2011/02/03			Bond Future	7.3890	7.3600	(0.392)	0.0000	0.0000	0
2010/09/20	R201 2011/02/03	8.00	Call	Bond Future	2,456.0000	2,523.0000	2.728	0	0	0
2010/09/20	R201 2011/02/03	8.00	Put	Bond Future	402.0000	370.0000	(7.960)	0	0	0
2010/09/20	R201 2011/02/03	8.05	Call	Bond Future	2,583.0000	2,652.0000	2.671	0	0	0
2010/09/20	R201 2011/02/03	8.05	Put	Bond Future	363.0000	333.0000	(8.264)	0	0	0
2010/09/20	R201 2011/02/03	7.95	Call	Bond Future	2,303.0000	2,368.0000	2.822	0	0	0
2010/09/20	R201 2011/02/03	7.95	Put	Bond Future	415.0000	382.0000	(7.952)	0	0	0
2010/09/20	R201 2011/05/05			Bond Future	7.4810	7.4500	(0.414)	0.0000	0.0000	0
2010/09/20	R201 2011/05/05	7.75	Call	Bond Future	1,896.0000	1,947.0000	2.690	0	0	0
2010/09/20	R201 2011/05/05	7.75	Put	Bond Future	1,041.0000	993.0000	(4.611)	0	0	0
2010/09/20	R201 2011/05/05	7.80	Call	Bond Future	1,998.0000	2,051.0000	2.653	0	0	0
2010/09/20	R201 2011/05/05	7.80	Put	Bond Future	985.0000	939.0000	(4.670)	0	0	0
2010/09/20	R201 2011/05/05	7.70	Call	Bond Future	1,797.0000	1,847.0000	2.782	0	0	0
2010/09/20	R201 2011/05/05	7.70	Put	Bond Future	1,100.0000	1,051.0000	(4.455)	0	0	0

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2010/09/20	R202 2010/11/04			Bond Future	2.5940	2.5950	0.039	0.0000	0.0000	0
2010/09/20	R202 2010/11/04	3.05	Call	Bond Future	8,201.0000	8,183.0000	(0.219)	0	0	0
2010/09/20	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R202 2010/11/04	3.10	Call	Bond Future	9,055.0000	9,036.0000	(0.210)	0	0	0
2010/09/20	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R202 2010/11/04	3.00	Call	Bond Future	7,339.0000	7,320.0000	(0.259)	0	0	0
2010/09/20	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R203 2010/11/04			Bond Future	7.8840	7.8830	(0.013)	0.0000	0.0000	1,918
2010/09/20	R203 2010/11/04	9.25	Call	Bond Future	6,905.0000	6,909.0000	0.058	0	0	0
2010/09/20	R203 2010/11/04	9.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/20	R203 2010/11/04	9.30	Call	Bond Future	7,145.0000	7,150.0000	0.070	0	0	0
2010/09/20	R203 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/20	R203 2010/11/04	9.20	Call	Bond Future	6,664.0000	6,668.0000	0.060	0	0	0
2010/09/20	R203 2010/11/04	9.20	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/20	R203 2011/02/03			Bond Future	7.9680	7.9680	0.000	0.0000	0.0000	0
2010/09/20	R203 2011/02/03	8.50	Call	Bond Future	3,453.0000	3,437.0000	(0.463)	0	0	0
2010/09/20	R203 2011/02/03	8.50	Put	Bond Future	784.0000	768.0000	(2.041)	0	0	0
2010/09/20	R203 2011/02/03	8.55	Call	Bond Future	3,640.0000	3,624.0000	(0.440)	0	0	0
2010/09/20	R203 2011/02/03	8.55	Put	Bond Future	725.0000	709.0000	(2.207)	0	0	0
2010/09/20	R203 2011/02/03	8.45	Call	Bond Future	3,270.0000	3,253.0000	(0.520)	0	0	0
2010/09/20	R203 2011/02/03	8.45	Put	Bond Future	848.0000	831.0000	(2.005)	0	0	0
2010/09/20	R203 2011/05/05			Bond Future	8.0540	8.0530	(0.012)	0.0000	0.0000	0
2010/09/20	R203 2011/05/05	8.25	Call	Bond Future	2,596.0000	2,585.0000	(0.424)	0	0	0
2010/09/20	R203 2011/05/05	8.25	Put	Bond Future	1,636.0000	1,620.0000	(0.978)	0	0	0
2010/09/20	R203 2011/05/05	8.30	Call	Bond Future	2,748.0000	2,738.0000	(0.364)	0	0	0
2010/09/20	R203 2011/05/05	8.30	Put	Bond Future	1,545.0000	1,530.0000	(0.971)	0	0	0
2010/09/20	R203 2011/05/05	8.20	Call	Bond Future	2,447.0000	2,437.0000	(0.409)	0	0	0
2010/09/20	R203 2011/05/05	8.20	Put	Bond Future	1,731.0000	1,716.0000	(0.867)	0	0	0
2010/09/20	R204 2010/11/04			Bond Future	7.9690	7.9840	0.188	0.0000	0.0000	2,242
2010/09/20	R204 2010/11/04	9.25	Call	Bond Future	7,218.0000	7,128.0000	(1.247)	0	0	0
2010/09/20	R204 2010/11/04	9.25	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/20	R204 2010/11/04	9.30	Call	Bond Future	7,484.0000	7,394.0000	(1.203)	0	0	0
2010/09/20	R204 2010/11/04	9.30	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0

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2010/09/20	R204 2010/11/04	9.20	Call	Bond Future	6,951.0000	6,861.0000	(1.295)	0	0	0
2010/09/20	R204 2010/11/04	9.20	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/09/20	R204 2011/02/03			Bond Future	8.0440	8.0590	0.186	0.0000	0.0000	0
2010/09/20	R204 2011/02/03	8.50	Call	Bond Future	3,450.0000	3,371.0000	(2.290)	0	0	0
2010/09/20	R204 2011/02/03	8.50	Put	Bond Future	876.0000	883.0000	0.799	0	0	0
2010/09/20	R204 2011/02/03	8.55	Call	Bond Future	3,656.0000	3,576.0000	(2.188)	0	0	0
2010/09/20	R204 2011/02/03	8.55	Put	Bond Future	805.0000	811.0000	0.745	0	0	0
2010/09/20	R204 2011/02/03	8.45	Call	Bond Future	3,249.0000	3,171.0000	(2.401)	0	0	0
2010/09/20	R204 2011/02/03	8.45	Put	Bond Future	953.0000	961.0000	0.839	0	0	0
2010/09/20	R204 2011/05/05			Bond Future	8.1230	8.1390	0.197	0.0000	0.0000	0
2010/09/20	R204 2011/05/05	8.50	Call	Bond Future	3,733.0000	3,660.0000	(1.956)	0	0	0
2010/09/20	R204 2011/05/05	8.50	Put	Bond Future	1,659.0000	1,675.0000	0.964	0	0	0
2010/09/20	R204 2011/05/05	8.55	Call	Bond Future	3,916.0000	3,842.0000	(1.890)	0	0	0
2010/09/20	R204 2011/05/05	8.55	Put	Bond Future	1,571.0000	1,586.0000	0.955	0	0	0
2010/09/20	R204 2011/05/05	8.45	Call	Bond Future	3,553.0000	3,481.0000	(2.026)	0	0	0
2010/09/20	R204 2011/05/05	8.45	Put	Bond Future	1,751.0000	1,768.0000	0.971	0	0	0
2010/09/20	R206 2010/11/04			Bond Future	7.1310	7.0940	(0.519)	0.0000	0.0000	0
2010/09/20	R206 2010/11/04	8.50	Call	Bond Future	3,776.0000	3,880.0000	2.754	0	0	0
2010/09/20	R206 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/20	R206 2010/11/04	8.55	Call	Bond Future	3,910.0000	4,014.0000	2.660	0	0	0
2010/09/20	R206 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/20	R206 2010/11/04	8.45	Call	Bond Future	3,641.0000	3,745.0000	2.856	0	0	0
2010/09/20	R206 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/20	R206 2010/11/04	7.25	Call	Bond Future	684.0000	735.0000	7.456	0	0	150
2010/09/20	R206 2010/11/04	7.25	Put	Bond Future	349.0000	295.0000	(15.473)	0	0	150
2010/09/20	R206 2010/11/04	8.00	Call	Bond Future	2,436.0000	2,534.0000	4.023	0	0	0
2010/09/20	R206 2010/11/04	8.00	Put	Bond Future	19.0000	13.0000	(31.579)	0	0	450
2010/09/20	R206 2010/11/04	6.75	Put	Bond Future	1,201.0000	1,106.0000	(7.910)	0	0	0
2010/09/20	R206 2010/11/04	6.75	Call	Bond Future	119.0000	128.0000	7.563	0	0	450
2010/09/20	R206 2011/02/03			Bond Future	7.2150	7.1740	(0.568)	0.0000	0.0000	0
2010/09/20	R206 2011/02/03	8.00	Call	Bond Future	2,246.0000	2,329.0000	3.695	0	0	0
2010/09/20	R206 2011/02/03	8.00	Put	Bond Future	219.0000	195.0000	(10.959)	0	0	0
2010/09/20	R206 2011/02/03	8.05	Call	Bond Future	2,351.0000	2,436.0000	3.615	0	0	0
2010/09/20	R206 2011/02/03	8.05	Put	Bond Future	196.0000	174.0000	(11.224)	0	0	0

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2010/09/20	R206 2011/02/03	7.95	Call	Bond Future	2,140.0000	2,221.0000	3.785	0	0	0
2010/09/20	R206 2011/02/03	7.95	Put	Bond Future	240.0000	214.0000	(10.833)	0	0	0
2010/09/20	R206 2011/05/05			Bond Future	7.3180	7.2730	(0.615)	0.0000	0.0000	0
2010/09/20	R206 2011/05/05	7.50	Call	Bond Future	1,260.0000	1,316.0000	4.444	0	0	0
2010/09/20	R206 2011/05/05	7.50	Put	Bond Future	824.0000	771.0000	(6.432)	0	0	0
2010/09/20	R206 2011/05/05	7.55	Call	Bond Future	1,334.0000	1,392.0000	4.348	0	0	0
2010/09/20	R206 2011/05/05	7.55	Put	Bond Future	778.0000	728.0000	(6.427)	0	0	0
2010/09/20	R206 2011/05/05	7.45	Call	Bond Future	1,188.0000	1,242.0000	4.545	0	0	0
2010/09/20	R206 2011/05/05	7.45	Put	Bond Future	871.0000	817.0000	(6.200)	0	0	0
2010/09/20	R207 2010/11/04			Bond Future	8.0660	8.0550	(0.136)	0.0000	0.0000	801
2010/09/20	R207 2010/11/04	9.25	Call	Bond Future	6,991.0000	7,056.0000	0.930	0	0	0
2010/09/20	R207 2010/11/04	9.25	Put	Bond Future	15.0000	11.0000	(26.667)	0	0	0
2010/09/20	R207 2010/11/04	9.30	Call	Bond Future	7,268.0000	7,333.0000	0.894	0	0	0
2010/09/20	R207 2010/11/04	9.30	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2010/09/20	R207 2010/11/04	9.20	Call	Bond Future	6,715.0000	6,778.0000	0.938	0	0	0
2010/09/20	R207 2010/11/04	9.20	Put	Bond Future	20.0000	14.0000	(30.000)	0	0	0
2010/09/20	R207 2010/11/04	9.40	Call	Bond Future	7,819.0000	7,885.0000	0.844	0	0	1
2010/09/20	R207 2010/11/04	9.40	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/09/20	R207 2011/02/03			Bond Future	8.1360	8.1250	(0.135)	0.0000	0.0000	0
2010/09/20	R207 2011/02/03	8.75	Call	Bond Future	4,364.0000	4,398.0000	0.779	0	0	0
2010/09/20	R207 2011/02/03	8.75	Put	Bond Future	746.0000	714.0000	(4.290)	0	0	0
2010/09/20	R207 2011/02/03	8.80	Call	Bond Future	4,590.0000	4,625.0000	0.763	0	0	0
2010/09/20	R207 2011/02/03	8.80	Put	Bond Future	685.0000	654.0000	(4.526)	0	0	0
2010/09/20	R207 2011/02/03	8.70	Call	Bond Future	4,142.0000	4,174.0000	0.773	0	0	0
2010/09/20	R207 2011/02/03	8.70	Put	Bond Future	812.0000	778.0000	(4.187)	0	0	0
2010/09/20	R207 2011/05/05			Bond Future	8.2120	8.2000	(0.146)	0.0000	0.0000	0
2010/09/20	R207 2011/05/05	8.50	Call	Bond Future	3,588.0000	3,615.0000	0.753	0	0	0
2010/09/20	R207 2011/05/05	8.50	Put	Bond Future	1,910.0000	1,866.0000	(2.304)	0	0	0
2010/09/20	R207 2011/05/05	8.55	Call	Bond Future	3,775.0000	3,803.0000	0.742	0	0	0
2010/09/20	R207 2011/05/05	8.55	Put	Bond Future	1,810.0000	1,767.0000	(2.376)	0	0	0
2010/09/20	R207 2011/05/05	8.45	Call	Bond Future	3,405.0000	3,430.0000	0.734	0	0	0
2010/09/20	R207 2011/05/05	8.45	Put	Bond Future	2,016.0000	1,970.0000	(2.282)	0	0	0
2010/09/20	R208 2010/11/04			Bond Future	8.0890	8.0830	(0.074)	0.0000	0.0000	6,325

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2010/09/20	R208 2010/11/04	9.25	Call	Bond Future	7,187.0000	7,223.0000	0.501	0	0	0
2010/09/20	R208 2010/11/04	9.25	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2010/09/20	R208 2010/11/04	9.30	Call	Bond Future	7,476.0000	7,513.0000	0.495	0	0	0
2010/09/20	R208 2010/11/04	9.30	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2010/09/20	R208 2010/11/04	9.20	Call	Bond Future	6,897.0000	6,933.0000	0.522	0	0	0
2010/09/20	R208 2010/11/04	9.20	Put	Bond Future	16.0000	12.0000	(25.000)	0	0	0
2010/09/20	R208 2011/02/03			Bond Future	8.1550	8.1490	(0.074)	0.0000	0.0000	0
2010/09/20	R208 2011/02/03	8.75	Call	Bond Future	4,582.0000	4,591.0000	0.196	0	0	0
2010/09/20	R208 2011/02/03	8.75	Put	Bond Future	884.0000	854.0000	(3.394)	0	0	0
2010/09/20	R208 2011/02/03	8.80	Call	Bond Future	4,815.0000	4,826.0000	0.228	0	0	0
2010/09/20	R208 2011/02/03	8.80	Put	Bond Future	815.0000	787.0000	(3.436)	0	0	0
2010/09/20	R208 2011/02/03	8.70	Call	Bond Future	4,351.0000	4,359.0000	0.184	0	0	0
2010/09/20	R208 2011/02/03	8.70	Put	Bond Future	956.0000	925.0000	(3.243)	0	0	0
2010/09/20	R208 2011/05/05			Bond Future	8.2220	8.2160	(0.073)	0.0000	0.0000	0
2010/09/20	R208 2011/05/05	8.50	Call	Bond Future	3,680.0000	3,686.0000	0.163	0	0	0
2010/09/20	R208 2011/05/05	8.50	Put	Bond Future	1,963.0000	1,932.0000	(1.579)	0	0	0
2010/09/20	R208 2011/05/05	8.55	Call	Bond Future	3,877.0000	3,883.0000	0.155	0	0	0
2010/09/20	R208 2011/05/05	8.55	Put	Bond Future	1,856.0000	1,824.0000	(1.724)	0	0	0
2010/09/20	R208 2011/05/05	8.45	Call	Bond Future	3,488.0000	3,493.0000	0.143	0	0	0
2010/09/20	R208 2011/05/05	8.45	Put	Bond Future	2,077.0000	2,044.0000	(1.589)	0	0	0
2010/09/20	R209 2010/11/04			Bond Future	8.0570	8.0660	0.112	0.0000	0.0000	23,873
2010/09/20	R209 2010/11/04	9.00	Call	Bond Future	7,928.0000	7,840.0000	(1.110)	0	0	0
2010/09/20	R209 2010/11/04	9.00	Put	Bond Future	49.0000	43.0000	(12.245)	0	0	0
2010/09/20	R209 2010/11/04	9.05	Call	Bond Future	8,301.0000	8,214.0000	(1.048)	0	0	0
2010/09/20	R209 2010/11/04	9.05	Put	Bond Future	39.0000	34.0000	(12.821)	0	0	0
2010/09/20	R209 2010/11/04	8.95	Call	Bond Future	7,554.0000	7,465.0000	(1.178)	0	0	0
2010/09/20	R209 2010/11/04	8.95	Put	Bond Future	61.0000	54.0000	(11.475)	0	0	0
2010/09/20	R209 2010/11/04	8.50	Call	Bond Future	4,236.0000	4,135.0000	(2.384)	0	0	0
2010/09/20	R209 2010/11/04	8.50	Put	Bond Future	372.0000	353.0000	(5.108)	0	0	54
2010/09/20	R209 2010/11/04	8.25	Put	Bond Future	878.0000	859.0000	(2.164)	0	0	0
2010/09/20	R209 2010/11/04	8.25	Call	Bond Future	2,599.0000	2,498.0000	(3.886)	0	0	54
2010/09/20	R209 2010/11/04	9.25	Call	Bond Future	9,776.0000	9,691.0000	(0.869)	0	0	0
2010/09/20	R209 2010/11/04	9.25	Put	Bond Future	16.0000	13.0000	(18.750)	0	0	162
2010/09/20	R209 2010/11/04	7.75	Put	Bond Future	3,371.0000	3,397.0000	0.771	0	0	0

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2010/09/20	R209 2010/11/04	7.75	Call	Bond Future	508.0000	453.0000	(10.827)	0	0	162
2010/09/20	R209 2011/02/03			Bond Future	8.0970	8.1070	0.124	0.0000	0.0000	0
2010/09/20	R209 2011/02/03	9.00	Call	Bond Future	8,276.0000	8,178.0000	(1.184)	0	0	0
2010/09/20	R209 2011/02/03	9.00	Put	Bond Future	770.0000	762.0000	(1.039)	0	0	0
2010/09/20	R209 2011/02/03	9.05	Call	Bond Future	8,599.0000	8,501.0000	(1.140)	0	0	0
2010/09/20	R209 2011/02/03	9.05	Put	Bond Future	711.0000	703.0000	(1.125)	0	0	0
2010/09/20	R209 2011/02/03	8.95	Call	Bond Future	7,955.0000	7,857.0000	(1.232)	0	0	0
2010/09/20	R209 2011/02/03	8.95	Put	Bond Future	835.0000	827.0000	(0.958)	0	0	0
2010/09/20	R209 2011/05/05			Bond Future	8.1380	8.1480	0.123	0.0000	0.0000	0
2010/09/20	R209 2011/05/05	8.50	Call	Bond Future	5,640.0000	5,558.0000	(1.454)	0	0	0
2010/09/20	R209 2011/05/05	8.50	Put	Bond Future	2,517.0000	2,524.0000	0.278	0	0	0
2010/09/20	R209 2011/05/05	8.55	Call	Bond Future	5,916.0000	5,833.0000	(1.403)	0	0	0
2010/09/20	R209 2011/05/05	8.55	Put	Bond Future	2,377.0000	2,383.0000	0.252	0	0	0
2010/09/20	R209 2011/05/05	8.45	Call	Bond Future	5,366.0000	5,286.0000	(1.491)	0	0	0
2010/09/20	R209 2011/05/05	8.45	Put	Bond Future	2,662.0000	2,671.0000	0.338	0	0	0
2010/09/20	R209 2011/08/04			Bond Future	8.1760	8.1860	0.122	0.0000	0.0000	0
2010/09/20	R209 2011/08/04	8.50	Call	Bond Future	6,584.0000	6,507.0000	(1.170)	0	0	0
2010/09/20	R209 2011/08/04	8.50	Put	Bond Future	3,803.0000	3,814.0000	0.289	0	0	1,000
2010/09/20	R209 2011/08/04	8.55	Call	Bond Future	6,876.0000	6,797.0000	(1.149)	0	0	0
2010/09/20	R209 2011/08/04	8.55	Put	Bond Future	3,680.0000	3,689.0000	0.245	0	0	0
2010/09/20	R209 2011/08/04	8.45	Call	Bond Future	6,230.0000	6,154.0000	(1.220)	0	0	0
2010/09/20	R209 2011/08/04	8.45	Put	Bond Future	3,868.0000	3,880.0000	0.310	0	0	0
2010/09/20	R209 2011/08/04	10.10	Call	Bond Future	15,554.0000	15,462.0000	(0.591)	0	0	0
2010/09/20	R209 2011/08/04	10.10	Put	Bond Future	1,082.0000	1,078.0000	(0.370)	0	0	1,000
2010/09/20	R210 2010/11/04			Bond Future	2.6090	2.6300	0.805	0.0000	0.0000	0
2010/09/20	R210 2010/11/04	3.10	Call	Bond Future	6,557.0000	6,266.0000	(4.438)	0	0	0
2010/09/20	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R210 2010/11/04	3.15	Call	Bond Future	7,196.0000	6,905.0000	(4.044)	0	0	0
2010/09/20	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R210 2010/11/04	3.05	Call	Bond Future	5,913.0000	5,622.0000	(4.921)	0	0	0
2010/09/20	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R211 2010/11/04			Bond Future	2.4140	2.4160	0.083	0.0000	0.0000	0
2010/09/20	R211 2010/11/04	2.75	Call	Bond Future	1,916.0000	1,905.0000	(0.574)	0	0	0

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2010/09/20	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R211 2010/11/04	2.80	Call	Bond Future	2,198.0000	2,186.0000	(0.546)	0	0	0
2010/09/20	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R211 2010/11/04	2.70	Call	Bond Future	1,634.0000	1,622.0000	(0.734)	0	0	0
2010/09/20	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R212 2010/11/04			Bond Future	2.7130	2.6430	(2.580)	0.0000	0.0000	1,080
2010/09/20	R212 2010/11/04	3.00	Call	Bond Future	2,724.0000	3,402.0000	24.890	0	0	0
2010/09/20	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R212 2010/11/04	3.05	Call	Bond Future	3,190.0000	3,867.0000	21.223	0	0	0
2010/09/20	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	R212 2010/11/04	2.95	Call	Bond Future	2,256.0000	2,933.0000	30.009	0	0	0
2010/09/20	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/20	TRT1 2010/11/04			Index Future	337.8050	337.9970	0.057	0.0000	0.0000	100
2010/09/20	TRT1 2011/02/03			Index Future	342.7770	342.9730	0.057	0.0000	0.0000	0
Total										98640.00