



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/09/2010

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
2010/09/23	AL7T 2010/11/04			Index Future	373.9770	374.4090	0.116	0.0000	0.0000	38
2010/09/23	ALBI 2010/11/04			Index Future	344.9870	345.3920	0.117	0.0000	0.0000	1,297
2010/09/23	ALBI 2011/02/03			Index Future	350.2980	350.7090	0.117	0.0000	0.0000	0
2010/09/23	CRD1 2010/11/04			Index Future	150.8140	150.8810	0.044	0.0000	0.0000	2
2010/09/23	CRD1 2011/02/03			Index Future	153.0350	153.1040	0.045	0.0000	0.0000	0
2010/09/23	GOVI 2010/11/04			GOVI	345.4770	345.8490	0.108	0.0000	0.0000	159
2010/09/23	GOVI 2010/11/04	329.00	Call	GOVI	164,770.0000	168,490.0000	2.258	0	0	0
2010/09/23	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/23	GOVI 2010/11/04	329.01	Call	GOVI	164,670.0000	168,390.0000	2.259	0	0	0
2010/09/23	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/23	GOVI 2010/11/04	328.99	Call	GOVI	164,870.0000	168,590.0000	2.256	0	0	0
2010/09/23	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/23	ILBI 2010/11/04			Index Future	398.1130	398.3760	0.066	0.0000	0.0000	507
2010/09/23	ILBI 2011/02/03			Index Future	404.1240	404.3920	0.066	0.0000	0.0000	0
2010/09/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/23	JBAF 2010/10/20			Jibar Tradeable Future	6.0100	6.0300	0.333	0.0000	0.0000	0
2010/09/23	JBAF 2010/11/17			Jibar Tradeable Future	5.9100	5.9400	0.508	0.0000	0.0000	0
2010/09/23	JBAF 2010/12/15			Jibar Tradeable Future	5.8800	5.9100	0.510	0.0000	0.0000	1
2010/09/23	JBAF 2011/01/19			Jibar Tradeable Future	5.8700	5.8800	0.170	0.0000	0.0000	0
2010/09/23	JBAF 2011/02/16			Jibar Tradeable Future	5.8700	5.8800	0.170	0.0000	0.0000	0
2010/09/23	JBAF 2011/03/16			Jibar Tradeable Future	5.8600	5.8800	0.341	0.0000	0.0000	5,500
2010/09/23	JBAF 2011/06/15			Jibar Tradeable Future	6.0100	6.0100	0.000	0.0000	0.0000	4,500
2010/09/23	JBAF 2011/09/21			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	6,000
2010/09/23	JBAF 2011/12/21			Jibar Tradeable Future	6.3800	6.3800	0.000	0.0000	0.0000	5,000
2010/09/23	JBAF 2012/03/20			Jibar Tradeable Future	6.6200	6.6200	0.000	0.0000	0.0000	0
2010/09/23	JBAF 2012/06/20			Jibar Tradeable Future	6.8600	6.8600	0.000	0.0000	0.0000	0
2010/09/23	JBAF 2012/09/19			Jibar Tradeable Future	6.9000	6.9000	0.000	0.0000	0.0000	0
2010/09/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/23	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/23	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/23	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/23	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/23	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/23	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/23	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/23	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/23	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/23	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/23	OTH1 2010/11/04			Index Future	341.9800	342.5620	0.170	0.0000	0.0000	3
2010/09/23	OTH1 2011/02/03			Index Future	347.2450	347.8350	0.170	0.0000	0.0000	0
2010/09/23	R157 2010/11/04			Bond Future	7.2290	7.2230	(0.083)	0.0000	0.0000	4,817
2010/09/23	R157 2010/11/04	8.50	Call	Bond Future	5,739.0000	5,767.0000	0.488	0	0	0
2010/09/23	R157 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/23	R157 2010/11/04	8.55	Call	Bond Future	5,958.0000	5,985.0000	0.453	0	0	0
2010/09/23	R157 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/23	R157 2010/11/04	8.45	Call	Bond Future	5,520.0000	5,548.0000	0.507	0	0	0
2010/09/23	R157 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/23	R157 2010/11/04	7.50	Put	Bond Future	257.0000	244.0000	(5.058)	0	0	0
2010/09/23	R157 2010/11/04	7.50	Call	Bond Future	1,509.0000	1,524.0000	0.994	0	0	500
2010/09/23	R157 2011/02/03			Bond Future	7.3050	7.2980	(0.096)	0.0000	0.0000	0
2010/09/23	R157 2011/02/03	7.90	Call	Bond Future	3,072.0000	3,091.0000	0.618	0	0	0
2010/09/23	R157 2011/02/03	7.90	Put	Bond Future	486.0000	474.0000	(2.469)	0	0	0
2010/09/23	R157 2011/02/03	7.95	Call	Bond Future	3,243.0000	3,263.0000	0.617	0	0	0
2010/09/23	R157 2011/02/03	7.95	Put	Bond Future	443.0000	432.0000	(2.483)	0	0	0
2010/09/23	R157 2011/02/03	7.85	Call	Bond Future	2,904.0000	2,923.0000	0.654	0	0	0
2010/09/23	R157 2011/02/03	7.85	Put	Bond Future	532.0000	521.0000	(2.068)	0	0	0
2010/09/23	R157 2011/05/05			Bond Future	7.3820	7.3750	(0.095)	0.0000	0.0000	0
2010/09/23	R157 2011/05/05	7.75	Call	Bond Future	2,517.0000	2,533.0000	0.636	0	0	0
2010/09/23	R157 2011/05/05	7.75	Put	Bond Future	996.0000	983.0000	(1.305)	0	0	0
2010/09/23	R157 2011/05/05	7.80	Call	Bond Future	2,658.0000	2,675.0000	0.640	0	0	0
2010/09/23	R157 2011/05/05	7.80	Put	Bond Future	933.0000	920.0000	(1.393)	0	0	0
2010/09/23	R157 2011/05/05	7.70	Call	Bond Future	2,379.0000	2,394.0000	0.631	0	0	0
2010/09/23	R157 2011/05/05	7.70	Put	Bond Future	1,064.0000	1,049.0000	(1.410)	0	0	0
2010/09/23	R186 2010/11/04			Bond Future	7.9080	7.8820	(0.329)	0.0000	0.0000	16,925
2010/09/23	R186 2010/11/04	9.25	Call	Bond Future	13,028.0000	13,300.0000	2.088	0	0	0

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2010/09/23	R186 2010/11/04	9.25	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/09/23	R186 2010/11/04	9.30	Call	Bond Future	13,471.0000	13,744.0000	2.027	0	0	0
2010/09/23	R186 2010/11/04	9.30	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/09/23	R186 2010/11/04	9.20	Call	Bond Future	12,582.0000	12,854.0000	2.162	0	0	0
2010/09/23	R186 2010/11/04	9.20	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2010/09/23	R186 2010/11/04	8.75	Put	Bond Future	75.0000	60.0000	(20.000)	0	0	0
2010/09/23	R186 2010/11/04	8.75	Call	Bond Future	8,492.0000	8,752.0000	3.062	0	0	7,900
2010/09/23	R186 2011/02/03			Bond Future	7.9580	7.9310	(0.339)	0.0000	0.0000	0
2010/09/23	R186 2011/02/03	9.00	Call	Bond Future	10,672.0000	10,915.0000	2.277	0	0	0
2010/09/23	R186 2011/02/03	9.00	Put	Bond Future	531.0000	494.0000	(6.968)	0	0	0
2010/09/23	R186 2011/02/03	9.05	Call	Bond Future	11,080.0000	11,325.0000	2.211	0	0	0
2010/09/23	R186 2011/02/03	9.05	Put	Bond Future	484.0000	449.0000	(7.231)	0	0	0
2010/09/23	R186 2011/02/03	8.95	Call	Bond Future	10,266.0000	10,506.0000	2.338	0	0	0
2010/09/23	R186 2011/02/03	8.95	Put	Bond Future	583.0000	543.0000	(6.861)	0	0	0
2010/09/23	R186 2011/02/03	7.75	Put	Bond Future	4,264.0000	4,087.0000	(4.151)	0	0	0
2010/09/23	R186 2011/02/03	7.75	Call	Bond Future	2,081.0000	2,184.0000	4.950	0	0	3,000
2010/09/23	R186 2011/05/05			Bond Future	8.0090	7.9820	(0.337)	0.0000	0.0000	0
2010/09/23	R186 2011/05/05	8.75	Call	Bond Future	9,199.0000	9,397.0000	2.152	0	0	0
2010/09/23	R186 2011/05/05	8.75	Put	Bond Future	1,969.0000	1,891.0000	(3.961)	0	0	0
2010/09/23	R186 2011/05/05	8.80	Call	Bond Future	9,556.0000	9,757.0000	2.103	0	0	0
2010/09/23	R186 2011/05/05	8.80	Put	Bond Future	1,861.0000	1,786.0000	(4.030)	0	0	0
2010/09/23	R186 2011/05/05	8.70	Call	Bond Future	8,845.0000	9,040.0000	2.205	0	0	0
2010/09/23	R186 2011/05/05	8.70	Put	Bond Future	2,083.0000	2,002.0000	(3.889)	0	0	0
2010/09/23	R189 2010/11/04			Bond Future	1.7020	1.6450	(3.349)	0.0000	0.0000	0
2010/09/23	R189 2010/11/04	1.75	Call	Bond Future	119.0000	261.0000	119.328	0	0	0
2010/09/23	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R189 2010/11/04	1.80	Call	Bond Future	243.0000	385.0000	58.436	0	0	0
2010/09/23	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R189 2010/11/04	1.70	Call	Bond Future	0.0000	137.0000	100.000	0	0	0
2010/09/23	R189 2010/11/04	1.70	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2010/09/23	R197 2010/11/04			Bond Future	2.6570	2.6580	0.038	0.0000	0.0000	0
2010/09/23	R197 2010/11/04	3.05	Call	Bond Future	4,976.0000	4,963.0000	(0.261)	0	0	0
2010/09/23	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/23	R197 2010/11/04	3.10	Call	Bond Future	5,592.0000	5,579.0000	(0.232)	0	0	0
2010/09/23	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R197 2010/11/04	3.00	Call	Bond Future	4,356.0000	4,343.0000	(0.298)	0	0	0
2010/09/23	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R201 2010/11/04			Bond Future	7.1420	7.1510	0.126	0.0000	0.0000	1,391
2010/09/23	R201 2010/11/04	8.50	Call	Bond Future	4,797.0000	4,764.0000	(0.688)	0	0	0
2010/09/23	R201 2010/11/04	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/23	R201 2010/11/04	8.55	Call	Bond Future	4,968.0000	4,935.0000	(0.664)	0	0	0
2010/09/23	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R201 2010/11/04	8.45	Call	Bond Future	4,626.0000	4,593.0000	(0.713)	0	0	0
2010/09/23	R201 2010/11/04	8.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/23	R201 2010/11/04	7.50	Call	Bond Future	1,475.0000	1,443.0000	(2.169)	0	0	0
2010/09/23	R201 2010/11/04	7.50	Put	Bond Future	184.0000	185.0000	0.543	0	0	140
2010/09/23	R201 2010/11/04	7.25	Put	Bond Future	420.0000	427.0000	1.667	0	0	0
2010/09/23	R201 2010/11/04	7.25	Call	Bond Future	812.0000	786.0000	(3.202)	0	0	140
2010/09/23	R201 2010/11/04	8.00	Call	Bond Future	3,083.0000	3,050.0000	(1.070)	0	0	0
2010/09/23	R201 2010/11/04	8.00	Put	Bond Future	21.0000	21.0000	0.000	0	0	420
2010/09/23	R201 2010/11/04	6.75	Put	Bond Future	1,553.0000	1,577.0000	1.545	0	0	0
2010/09/23	R201 2010/11/04	6.75	Call	Bond Future	117.0000	108.0000	(7.692)	0	0	420
2010/09/23	R201 2011/02/03			Bond Future	7.2120	7.2220	0.139	0.0000	0.0000	0
2010/09/23	R201 2011/02/03	8.00	Call	Bond Future	2,924.0000	2,893.0000	(1.060)	0	0	0
2010/09/23	R201 2011/02/03	8.00	Put	Bond Future	266.0000	269.0000	1.128	0	0	0
2010/09/23	R201 2011/02/03	8.05	Call	Bond Future	3,062.0000	3,030.0000	(1.045)	0	0	0
2010/09/23	R201 2011/02/03	8.05	Put	Bond Future	238.0000	240.0000	0.840	0	0	0
2010/09/23	R201 2011/02/03	7.95	Call	Bond Future	2,765.0000	2,734.0000	(1.121)	0	0	0
2010/09/23	R201 2011/02/03	7.95	Put	Bond Future	273.0000	276.0000	1.099	0	0	0
2010/09/23	R201 2011/05/05			Bond Future	7.2920	7.3030	0.151	0.0000	0.0000	0
2010/09/23	R201 2011/05/05	7.75	Call	Bond Future	2,265.0000	2,239.0000	(1.148)	0	0	0
2010/09/23	R201 2011/05/05	7.75	Put	Bond Future	804.0000	813.0000	1.119	0	0	0
2010/09/23	R201 2011/05/05	7.80	Call	Bond Future	2,377.0000	2,350.0000	(1.136)	0	0	0
2010/09/23	R201 2011/05/05	7.80	Put	Bond Future	758.0000	766.0000	1.055	0	0	0
2010/09/23	R201 2011/05/05	7.70	Call	Bond Future	2,156.0000	2,130.0000	(1.206)	0	0	0
2010/09/23	R201 2011/05/05	7.70	Put	Bond Future	853.0000	863.0000	1.172	0	0	0

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2010/09/23	R202 2010/11/04			Bond Future	2.5980	2.5990	0.038	0.0000	0.0000	0
2010/09/23	R202 2010/11/04	3.05	Call	Bond Future	8,126.0000	8,107.0000	(0.234)	0	0	0
2010/09/23	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R202 2010/11/04	3.10	Call	Bond Future	8,980.0000	8,961.0000	(0.212)	0	0	0
2010/09/23	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R202 2010/11/04	3.00	Call	Bond Future	7,264.0000	7,245.0000	(0.262)	0	0	0
2010/09/23	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R203 2010/11/04			Bond Future	7.6790	7.6680	(0.143)	0.0000	0.0000	1,918
2010/09/23	R203 2010/11/04	9.25	Call	Bond Future	7,992.0000	8,051.0000	0.738	0	0	0
2010/09/23	R203 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/23	R203 2010/11/04	9.30	Call	Bond Future	8,233.0000	8,292.0000	0.717	0	0	0
2010/09/23	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R203 2010/11/04	9.20	Call	Bond Future	7,750.0000	7,809.0000	0.761	0	0	0
2010/09/23	R203 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/23	R203 2011/02/03			Bond Future	7.7540	7.7430	(0.142)	0.0000	0.0000	0
2010/09/23	R203 2011/02/03	8.50	Call	Bond Future	4,271.0000	4,313.0000	0.983	0	0	0
2010/09/23	R203 2011/02/03	8.50	Put	Bond Future	503.0000	488.0000	(2.982)	0	0	0
2010/09/23	R203 2011/02/03	8.55	Call	Bond Future	4,476.0000	4,518.0000	0.938	0	0	0
2010/09/23	R203 2011/02/03	8.55	Put	Bond Future	462.0000	447.0000	(3.247)	0	0	0
2010/09/23	R203 2011/02/03	8.45	Call	Bond Future	4,070.0000	4,110.0000	0.983	0	0	0
2010/09/23	R203 2011/02/03	8.45	Put	Bond Future	549.0000	532.0000	(3.097)	0	0	0
2010/09/23	R203 2011/05/05			Bond Future	7.8300	7.8180	(0.153)	0.0000	0.0000	0
2010/09/23	R203 2011/05/05	8.25	Call	Bond Future	3,267.0000	3,303.0000	1.102	0	0	0
2010/09/23	R203 2011/05/05	8.25	Put	Bond Future	1,196.0000	1,172.0000	(2.007)	0	0	0
2010/09/23	R203 2011/05/05	8.30	Call	Bond Future	3,438.0000	3,475.0000	1.076	0	0	0
2010/09/23	R203 2011/05/05	8.30	Put	Bond Future	1,124.0000	1,101.0000	(2.046)	0	0	0
2010/09/23	R203 2011/05/05	8.20	Call	Bond Future	3,099.0000	3,134.0000	1.129	0	0	0
2010/09/23	R203 2011/05/05	8.20	Put	Bond Future	1,272.0000	1,247.0000	(1.965)	0	0	0
2010/09/23	R204 2010/11/04			Bond Future	7.8060	7.7900	(0.205)	0.0000	0.0000	2,242
2010/09/23	R204 2010/11/04	9.25	Call	Bond Future	8,180.0000	8,275.0000	1.161	0	0	0
2010/09/23	R204 2010/11/04	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/23	R204 2010/11/04	9.30	Call	Bond Future	8,447.0000	8,543.0000	1.136	0	0	0
2010/09/23	R204 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	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
2010/09/23	R204 2010/11/04	9.20	Call	Bond Future	7,912.0000	8,007.0000	1.201	0	0	0
2010/09/23	R204 2010/11/04	9.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/23	R204 2011/02/03			Bond Future	7.8740	7.8580	(0.203)	0.0000	0.0000	0
2010/09/23	R204 2011/02/03	8.50	Call	Bond Future	4,158.0000	4,226.0000	1.635	0	0	0
2010/09/23	R204 2011/02/03	8.50	Put	Bond Future	602.0000	577.0000	(4.153)	0	0	0
2010/09/23	R204 2011/02/03	8.55	Call	Bond Future	4,382.0000	4,452.0000	1.597	0	0	0
2010/09/23	R204 2011/02/03	8.55	Put	Bond Future	549.0000	526.0000	(4.189)	0	0	0
2010/09/23	R204 2011/02/03	8.45	Call	Bond Future	3,938.0000	4,004.0000	1.676	0	0	0
2010/09/23	R204 2011/02/03	8.45	Put	Bond Future	660.0000	633.0000	(4.091)	0	0	0
2010/09/23	R204 2011/05/05			Bond Future	7.9470	7.9300	(0.214)	0.0000	0.0000	0
2010/09/23	R204 2011/05/05	8.50	Call	Bond Future	4,366.0000	4,428.0000	1.420	0	0	0
2010/09/23	R204 2011/05/05	8.50	Put	Bond Future	1,305.0000	1,271.0000	(2.605)	0	0	0
2010/09/23	R204 2011/05/05	8.55	Call	Bond Future	4,563.0000	4,627.0000	1.403	0	0	0
2010/09/23	R204 2011/05/05	8.55	Put	Bond Future	1,231.0000	1,199.0000	(2.600)	0	0	0
2010/09/23	R204 2011/05/05	8.45	Call	Bond Future	4,170.0000	4,231.0000	1.463	0	0	0
2010/09/23	R204 2011/05/05	8.45	Put	Bond Future	1,381.0000	1,346.0000	(2.534)	0	0	0
2010/09/23	R206 2010/11/04			Bond Future	6.9500	6.9700	0.288	0.0000	0.0000	0
2010/09/23	R206 2010/11/04	8.50	Call	Bond Future	4,287.0000	4,231.0000	(1.306)	0	0	0
2010/09/23	R206 2010/11/04	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/23	R206 2010/11/04	8.55	Call	Bond Future	4,422.0000	4,365.0000	(1.289)	0	0	0
2010/09/23	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R206 2010/11/04	8.45	Call	Bond Future	4,153.0000	4,096.0000	(1.373)	0	0	0
2010/09/23	R206 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/23	R206 2010/11/04	7.25	Call	Bond Future	1,013.0000	966.0000	(4.640)	0	0	150
2010/09/23	R206 2010/11/04	7.25	Put	Bond Future	165.0000	175.0000	6.061	0	0	150
2010/09/23	R206 2010/11/04	8.00	Call	Bond Future	2,934.0000	2,877.0000	(1.943)	0	0	0
2010/09/23	R206 2010/11/04	8.00	Put	Bond Future	5.0000	5.0000	0.000	0	0	450
2010/09/23	R206 2010/11/04	6.75	Put	Bond Future	793.0000	829.0000	4.540	0	0	0
2010/09/23	R206 2010/11/04	6.75	Call	Bond Future	223.0000	202.0000	(9.417)	0	0	450
2010/09/23	R206 2011/02/03			Bond Future	7.0170	7.0390	0.314	0.0000	0.0000	0
2010/09/23	R206 2011/02/03	8.00	Call	Bond Future	2,679.0000	2,627.0000	(1.941)	0	0	0
2010/09/23	R206 2011/02/03	8.00	Put	Bond Future	132.0000	138.0000	4.545	0	0	0
2010/09/23	R206 2011/02/03	8.05	Call	Bond Future	2,792.0000	2,739.0000	(1.898)	0	0	0
2010/09/23	R206 2011/02/03	8.05	Put	Bond Future	118.0000	123.0000	4.237	0	0	0

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2010/09/23	R206 2011/02/03	7.95	Call	Bond Future	2,566.0000	2,514.0000	(2.027)	0	0	0
2010/09/23	R206 2011/02/03	7.95	Put	Bond Future	147.0000	153.0000	4.082	0	0	0
2010/09/23	R206 2011/05/05			Bond Future	7.1020	7.1270	0.352	0.0000	0.0000	0
2010/09/23	R206 2011/05/05	7.50	Call	Bond Future	1,568.0000	1,526.0000	(2.679)	0	0	0
2010/09/23	R206 2011/05/05	7.50	Put	Bond Future	610.0000	629.0000	3.115	0	0	0
2010/09/23	R206 2011/05/05	7.55	Call	Bond Future	1,651.0000	1,608.0000	(2.604)	0	0	0
2010/09/23	R206 2011/05/05	7.55	Put	Bond Future	574.0000	591.0000	2.962	0	0	0
2010/09/23	R206 2011/05/05	7.45	Call	Bond Future	1,487.0000	1,447.0000	(2.690)	0	0	0
2010/09/23	R206 2011/05/05	7.45	Put	Bond Future	649.0000	670.0000	3.236	0	0	0
2010/09/23	R207 2010/11/04			Bond Future	7.8680	7.8370	(0.394)	0.0000	0.0000	801
2010/09/23	R207 2010/11/04	9.25	Call	Bond Future	8,214.0000	8,409.0000	2.374	0	0	0
2010/09/23	R207 2010/11/04	9.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/23	R207 2010/11/04	9.30	Call	Bond Future	8,493.0000	8,688.0000	2.296	0	0	0
2010/09/23	R207 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/23	R207 2010/11/04	9.20	Call	Bond Future	7,934.0000	8,129.0000	2.458	0	0	0
2010/09/23	R207 2010/11/04	9.20	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/23	R207 2010/11/04	9.40	Call	Bond Future	9,049.0000	9,244.0000	2.155	0	0	1
2010/09/23	R207 2010/11/04	9.40	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/23	R207 2011/02/03			Bond Future	7.9310	7.8990	(0.403)	0.0000	0.0000	0
2010/09/23	R207 2011/02/03	8.75	Call	Bond Future	5,338.0000	5,499.0000	3.016	0	0	0
2010/09/23	R207 2011/02/03	8.75	Put	Bond Future	471.0000	436.0000	(7.431)	0	0	0
2010/09/23	R207 2011/02/03	8.80	Call	Bond Future	5,583.0000	5,746.0000	2.920	0	0	0
2010/09/23	R207 2011/02/03	8.80	Put	Bond Future	430.0000	396.0000	(7.907)	0	0	0
2010/09/23	R207 2011/02/03	8.70	Call	Bond Future	5,096.0000	5,254.0000	3.100	0	0	0
2010/09/23	R207 2011/02/03	8.70	Put	Bond Future	517.0000	479.0000	(7.350)	0	0	0
2010/09/23	R207 2011/05/05			Bond Future	8.0000	7.9660	(0.425)	0.0000	0.0000	0
2010/09/23	R207 2011/05/05	8.50	Call	Bond Future	4,377.0000	4,512.0000	3.084	0	0	0
2010/09/23	R207 2011/05/05	8.50	Put	Bond Future	1,439.0000	1,370.0000	(4.795)	0	0	0
2010/09/23	R207 2011/05/05	8.55	Call	Bond Future	4,584.0000	4,722.0000	3.010	0	0	0
2010/09/23	R207 2011/05/05	8.55	Put	Bond Future	1,359.0000	1,293.0000	(4.857)	0	0	0
2010/09/23	R207 2011/05/05	8.45	Call	Bond Future	4,174.0000	4,306.0000	3.162	0	0	0
2010/09/23	R207 2011/05/05	8.45	Put	Bond Future	1,525.0000	1,453.0000	(4.721)	0	0	0
2010/09/23	R208 2010/11/04			Bond Future	7.8970	7.8860	(0.139)	0.0000	0.0000	6,325

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2010/09/23	R208 2010/11/04	9.25	Call	Bond Future	8,439.0000	8,512.0000	0.865	0	0	0
2010/09/23	R208 2010/11/04	9.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/23	R208 2010/11/04	9.30	Call	Bond Future	8,731.0000	8,804.0000	0.836	0	0	0
2010/09/23	R208 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/23	R208 2010/11/04	9.20	Call	Bond Future	8,147.0000	8,219.0000	0.884	0	0	0
2010/09/23	R208 2010/11/04	9.20	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/23	R208 2011/02/03			Bond Future	7.9560	7.9450	(0.138)	0.0000	0.0000	0
2010/09/23	R208 2011/02/03	8.75	Call	Bond Future	5,560.0000	5,613.0000	0.953	0	0	0
2010/09/23	R208 2011/02/03	8.75	Put	Bond Future	579.0000	561.0000	(3.109)	0	0	0
2010/09/23	R208 2011/02/03	8.80	Call	Bond Future	5,813.0000	5,868.0000	0.946	0	0	0
2010/09/23	R208 2011/02/03	8.80	Put	Bond Future	531.0000	514.0000	(3.202)	0	0	0
2010/09/23	R208 2011/02/03	8.70	Call	Bond Future	5,310.0000	5,362.0000	0.979	0	0	0
2010/09/23	R208 2011/02/03	8.70	Put	Bond Future	633.0000	613.0000	(3.160)	0	0	0
2010/09/23	R208 2011/05/05			Bond Future	8.0170	8.0060	(0.137)	0.0000	0.0000	0
2010/09/23	R208 2011/05/05	8.50	Call	Bond Future	4,491.0000	4,534.0000	0.957	0	0	0
2010/09/23	R208 2011/05/05	8.50	Put	Bond Future	1,480.0000	1,453.0000	(1.824)	0	0	0
2010/09/23	R208 2011/05/05	8.55	Call	Bond Future	4,709.0000	4,753.0000	0.934	0	0	0
2010/09/23	R208 2011/05/05	8.55	Put	Bond Future	1,394.0000	1,368.0000	(1.865)	0	0	0
2010/09/23	R208 2011/05/05	8.45	Call	Bond Future	4,278.0000	4,319.0000	0.958	0	0	0
2010/09/23	R208 2011/05/05	8.45	Put	Bond Future	1,573.0000	1,544.0000	(1.844)	0	0	0
2010/09/23	R209 2010/11/04			Bond Future	7.8870	7.8570	(0.380)	0.0000	0.0000	23,873
2010/09/23	R209 2010/11/04	9.00	Call	Bond Future	9,457.0000	9,735.0000	2.940	0	0	0
2010/09/23	R209 2010/11/04	9.00	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2010/09/23	R209 2010/11/04	9.05	Call	Bond Future	9,837.0000	10,116.0000	2.836	0	0	0
2010/09/23	R209 2010/11/04	9.05	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2010/09/23	R209 2010/11/04	8.95	Call	Bond Future	9,075.0000	9,352.0000	3.052	0	0	0
2010/09/23	R209 2010/11/04	8.95	Put	Bond Future	16.0000	12.0000	(25.000)	0	0	0
2010/09/23	R209 2010/11/04	8.50	Call	Bond Future	5,573.0000	5,828.0000	4.576	0	0	0
2010/09/23	R209 2010/11/04	8.50	Put	Bond Future	143.0000	117.0000	(18.182)	0	0	54
2010/09/23	R209 2010/11/04	8.25	Put	Bond Future	412.0000	349.0000	(15.291)	0	0	0
2010/09/23	R209 2010/11/04	8.25	Call	Bond Future	3,698.0000	3,917.0000	5.922	0	0	54
2010/09/23	R209 2010/11/04	9.25	Call	Bond Future	11,329.0000	11,609.0000	2.472	0	0	0
2010/09/23	R209 2010/11/04	9.25	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	162
2010/09/23	R209 2010/11/04	7.75	Put	Bond Future	2,203.0000	2,014.0000	(8.579)	0	0	0

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2010/09/23	R209 2010/11/04	7.75	Call	Bond Future	906.0000	998.0000	10.155	0	0	162
2010/09/23	R209 2011/02/03			Bond Future	7.9240	7.8930	(0.391)	0.0000	0.0000	0
2010/09/23	R209 2011/02/03	9.00	Call	Bond Future	9,599.0000	9,848.0000	2.594	0	0	0
2010/09/23	R209 2011/02/03	9.00	Put	Bond Future	514.0000	475.0000	(7.588)	0	0	0
2010/09/23	R209 2011/02/03	9.05	Call	Bond Future	9,939.0000	10,190.0000	2.525	0	0	0
2010/09/23	R209 2011/02/03	9.05	Put	Bond Future	472.0000	435.0000	(7.839)	0	0	0
2010/09/23	R209 2011/02/03	8.95	Call	Bond Future	9,260.0000	9,506.0000	2.657	0	0	0
2010/09/23	R209 2011/02/03	8.95	Put	Bond Future	561.0000	519.0000	(7.487)	0	0	0
2010/09/23	R209 2011/05/05			Bond Future	7.9610	7.9290	(0.402)	0.0000	0.0000	0
2010/09/23	R209 2011/05/05	8.50	Call	Bond Future	6,687.0000	6,890.0000	3.036	0	0	0
2010/09/23	R209 2011/05/05	8.50	Put	Bond Future	1,963.0000	1,871.0000	(4.687)	0	0	0
2010/09/23	R209 2011/05/05	8.55	Call	Bond Future	6,988.0000	7,195.0000	2.962	0	0	0
2010/09/23	R209 2011/05/05	8.55	Put	Bond Future	1,848.0000	1,760.0000	(4.762)	0	0	0
2010/09/23	R209 2011/05/05	8.45	Call	Bond Future	6,389.0000	6,587.0000	3.099	0	0	0
2010/09/23	R209 2011/05/05	8.45	Put	Bond Future	2,084.0000	1,988.0000	(4.607)	0	0	0
2010/09/23	R209 2011/08/04			Bond Future	7.9950	7.9620	(0.413)	0.0000	0.0000	0
2010/09/23	R209 2011/08/04	8.50	Call	Bond Future	7,586.0000	7,780.0000	2.557	0	0	0
2010/09/23	R209 2011/08/04	8.50	Put	Bond Future	3,182.0000	3,074.0000	(3.394)	0	0	1,000
2010/09/23	R209 2011/08/04	8.55	Call	Bond Future	7,896.0000	8,093.0000	2.495	0	0	0
2010/09/23	R209 2011/08/04	8.55	Put	Bond Future	3,076.0000	2,972.0000	(3.381)	0	0	0
2010/09/23	R209 2011/08/04	8.45	Call	Bond Future	7,215.0000	7,406.0000	2.647	0	0	0
2010/09/23	R209 2011/08/04	8.45	Put	Bond Future	3,230.0000	3,119.0000	(3.437)	0	0	0
2010/09/23	R209 2011/08/04	10.10	Call	Bond Future	16,962.0000	17,227.0000	1.562	0	0	0
2010/09/23	R209 2011/08/04	10.10	Put	Bond Future	866.0000	830.0000	(4.157)	0	0	1,000
2010/09/23	R210 2010/11/04			Bond Future	2.6330	2.6340	0.038	0.0000	0.0000	0
2010/09/23	R210 2010/11/04	3.10	Call	Bond Future	6,225.0000	6,211.0000	(0.225)	0	0	0
2010/09/23	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R210 2010/11/04	3.15	Call	Bond Future	6,863.0000	6,849.0000	(0.204)	0	0	0
2010/09/23	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R210 2010/11/04	3.05	Call	Bond Future	5,581.0000	5,567.0000	(0.251)	0	0	0
2010/09/23	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R211 2010/11/04			Bond Future	2.4250	2.5290	4.289	0.0000	0.0000	0
2010/09/23	R211 2010/11/04	2.75	Call	Bond Future	1,853.0000	1,256.0000	(32.218)	0	0	0

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2010/09/23	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R211 2010/11/04	2.80	Call	Bond Future	2,134.0000	1,537.0000	(27.976)	0	0	0
2010/09/23	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R211 2010/11/04	2.70	Call	Bond Future	1,570.0000	973.0000	(38.025)	0	0	0
2010/09/23	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R212 2010/11/04			Bond Future	2.6580	2.6590	0.038	0.0000	0.0000	1,080
2010/09/23	R212 2010/11/04	3.00	Call	Bond Future	3,256.0000	3,246.0000	(0.307)	0	0	0
2010/09/23	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R212 2010/11/04	3.05	Call	Bond Future	3,722.0000	3,712.0000	(0.269)	0	0	0
2010/09/23	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	R212 2010/11/04	2.95	Call	Bond Future	2,788.0000	2,778.0000	(0.359)	0	0	0
2010/09/23	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/23	TRT1 2010/11/04			Index Future	341.3620	341.8190	0.134	0.0000	0.0000	100
2010/09/23	TRT1 2011/02/03			Index Future	346.3910	346.8550	0.134	0.0000	0.0000	0
Total										98632.00