



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/09/2010

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
2010/09/27	AL7T 2010/11/04			Index Future	374.4090	375.0680	0.176	0.0000	0.0000	38
2010/09/27	ALBI 2010/11/04			Index Future	345.3920	345.9180	0.152	0.0000	0.0000	1,297
2010/09/27	ALBI 2011/02/03			Index Future	350.7090	351.2390	0.151	0.0000	0.0000	0
2010/09/27	CRD1 2010/11/04			Index Future	150.8810	151.1140	0.154	0.0000	0.0000	2
2010/09/27	CRD1 2011/02/03			Index Future	153.1040	153.3410	0.155	0.0000	0.0000	0
2010/09/27	GOVI 2010/11/04			GOVI	345.8490	346.3690	0.150	0.0000	0.0000	159
2010/09/27	GOVI 2010/11/04	329.00	Call	GOVI	168,490.0000	173,690.0000	3.086	0	0	0
2010/09/27	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/27	GOVI 2010/11/04	329.01	Call	GOVI	168,390.0000	173,590.0000	3.088	0	0	0
2010/09/27	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/27	GOVI 2010/11/04	328.99	Call	GOVI	168,590.0000	173,790.0000	3.084	0	0	0
2010/09/27	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/27	ILBI 2010/11/04			Index Future	398.3760	398.1370	(0.060)	0.0000	0.0000	507
2010/09/27	ILBI 2011/02/03			Index Future	404.3920	404.1530	(0.059)	0.0000	0.0000	0
2010/09/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/09/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/27	JBAF 2010/10/20			Jibar Tradeable Future	6.0300	6.0100	(0.332)	0.0000	0.0000	0
2010/09/27	JBAF 2010/11/17			Jibar Tradeable Future	5.9400	5.9800	0.673	94.0200	94.0200	2,500
2010/09/27	JBAF 2010/12/15			Jibar Tradeable Future	5.9100	5.8900	(0.338)	0.0000	0.0000	1
2010/09/27	JBAF 2011/01/19			Jibar Tradeable Future	5.8800	5.8700	(0.170)	0.0000	0.0000	0
2010/09/27	JBAF 2011/02/16			Jibar Tradeable Future	5.8800	5.8500	(0.510)	0.0000	0.0000	0
2010/09/27	JBAF 2011/03/16			Jibar Tradeable Future	5.8800	5.8500	(0.510)	0.0000	0.0000	5,500
2010/09/27	JBAF 2011/06/15			Jibar Tradeable Future	6.0100	5.9700	(0.666)	0.0000	0.0000	4,500
2010/09/27	JBAF 2011/09/21			Jibar Tradeable Future	6.2000	6.1800	(0.323)	0.0000	0.0000	6,000
2010/09/27	JBAF 2011/12/21			Jibar Tradeable Future	6.3800	6.3400	(0.627)	0.0000	0.0000	5,000
2010/09/27	JBAF 2012/03/20			Jibar Tradeable Future	6.6200	6.5600	(0.906)	0.0000	0.0000	0
2010/09/27	JBAF 2012/06/20			Jibar Tradeable Future	6.8600	6.8100	(0.729)	0.0000	0.0000	0
2010/09/27	JBAF 2012/09/19			Jibar Tradeable Future	6.9000	6.8500	(0.725)	0.0000	0.0000	0
2010/09/27	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/27	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/27	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/27	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/27	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/27	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/27	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/27	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/09/27	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/27	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/27	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/27	OTH1 2010/11/04			Index Future	342.5620	343.1150	0.161	0.0000	0.0000	3
2010/09/27	OTH1 2011/02/03			Index Future	347.8350	348.3940	0.161	0.0000	0.0000	0
2010/09/27	R157 2010/11/04			Bond Future	7.2230	7.2020	(0.291)	0.0000	0.0000	4,817
2010/09/27	R157 2010/11/04	8.50	Call	Bond Future	5,767.0000	5,864.0000	1.682	0	0	0
2010/09/27	R157 2010/11/04	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/27	R157 2010/11/04	8.55	Call	Bond Future	5,985.0000	6,083.0000	1.637	0	0	0
2010/09/27	R157 2010/11/04	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/09/27	R157 2010/11/04	8.45	Call	Bond Future	5,548.0000	5,645.0000	1.748	0	0	0
2010/09/27	R157 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/27	R157 2010/11/04	7.50	Put	Bond Future	244.0000	196.0000	(19.672)	0	0	0
2010/09/27	R157 2010/11/04	7.50	Call	Bond Future	1,524.0000	1,574.0000	3.281	0	0	500
2010/09/27	R157 2011/02/03			Bond Future	7.2980	7.2760	(0.301)	0.0000	0.0000	0
2010/09/27	R157 2011/02/03	7.90	Call	Bond Future	3,091.0000	3,151.0000	1.941	0	0	0
2010/09/27	R157 2011/02/03	7.90	Put	Bond Future	474.0000	437.0000	(7.806)	0	0	0
2010/09/27	R157 2011/02/03	7.95	Call	Bond Future	3,263.0000	3,325.0000	1.900	0	0	0
2010/09/27	R157 2011/02/03	7.95	Put	Bond Future	432.0000	397.0000	(8.102)	0	0	0
2010/09/27	R157 2011/02/03	7.85	Call	Bond Future	2,923.0000	2,980.0000	1.950	0	0	0
2010/09/27	R157 2011/02/03	7.85	Put	Bond Future	521.0000	481.0000	(7.678)	0	0	0
2010/09/27	R157 2011/05/05			Bond Future	7.3750	7.3510	(0.325)	0.0000	0.0000	0
2010/09/27	R157 2011/05/05	7.75	Call	Bond Future	2,533.0000	2,585.0000	2.053	0	0	0
2010/09/27	R157 2011/05/05	7.75	Put	Bond Future	983.0000	935.0000	(4.883)	0	0	0
2010/09/27	R157 2011/05/05	7.80	Call	Bond Future	2,675.0000	2,729.0000	2.019	0	0	0
2010/09/27	R157 2011/05/05	7.80	Put	Bond Future	920.0000	874.0000	(5.000)	0	0	0
2010/09/27	R157 2011/05/05	7.70	Call	Bond Future	2,394.0000	2,444.0000	2.089	0	0	0
2010/09/27	R157 2011/05/05	7.70	Put	Bond Future	1,049.0000	999.0000	(4.766)	0	0	0
2010/09/27	R186 2010/11/04			Bond Future	7.8820	7.8720	(0.127)	0.0000	0.0000	16,925
2010/09/27	R186 2010/11/04	9.25	Call	Bond Future	13,300.0000	13,404.0000	0.782	0	0	0

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2010/09/27	R186 2010/11/04	9.25	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/27	R186 2010/11/04	9.30	Call	Bond Future	13,744.0000	13,848.0000	0.757	0	0	0
2010/09/27	R186 2010/11/04	9.30	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/09/27	R186 2010/11/04	9.20	Call	Bond Future	12,854.0000	12,957.0000	0.801	0	0	0
2010/09/27	R186 2010/11/04	9.20	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2010/09/27	R186 2010/11/04	8.75	Put	Bond Future	60.0000	43.0000	(28.333)	0	0	0
2010/09/27	R186 2010/11/04	8.75	Call	Bond Future	8,752.0000	8,840.0000	1.005	0	0	7,900
2010/09/27	R186 2011/02/03			Bond Future	7.9310	7.9200	(0.139)	0.0000	0.0000	0
2010/09/27	R186 2011/02/03	9.00	Call	Bond Future	10,915.0000	10,992.0000	0.705	0	0	0
2010/09/27	R186 2011/02/03	9.00	Put	Bond Future	494.0000	456.0000	(7.692)	0	0	0
2010/09/27	R186 2011/02/03	9.05	Call	Bond Future	11,325.0000	11,404.0000	0.698	0	0	0
2010/09/27	R186 2011/02/03	9.05	Put	Bond Future	449.0000	413.0000	(8.018)	0	0	0
2010/09/27	R186 2011/02/03	8.95	Call	Bond Future	10,506.0000	10,580.0000	0.704	0	0	0
2010/09/27	R186 2011/02/03	8.95	Put	Bond Future	543.0000	502.0000	(7.551)	0	0	0
2010/09/27	R186 2011/02/03	7.75	Put	Bond Future	4,087.0000	3,975.0000	(2.740)	0	0	0
2010/09/27	R186 2011/02/03	7.75	Call	Bond Future	2,184.0000	2,187.0000	0.137	0	0	3,000
2010/09/27	R186 2011/05/05			Bond Future	7.9820	7.9710	(0.138)	0.0000	0.0000	0
2010/09/27	R186 2011/05/05	8.75	Call	Bond Future	9,397.0000	9,447.0000	0.532	0	0	0
2010/09/27	R186 2011/05/05	8.75	Put	Bond Future	1,891.0000	1,829.0000	(3.279)	0	0	0
2010/09/27	R186 2011/05/05	8.80	Call	Bond Future	9,757.0000	9,809.0000	0.533	0	0	0
2010/09/27	R186 2011/05/05	8.80	Put	Bond Future	1,786.0000	1,725.0000	(3.415)	0	0	0
2010/09/27	R186 2011/05/05	8.70	Call	Bond Future	9,040.0000	9,088.0000	0.531	0	0	0
2010/09/27	R186 2011/05/05	8.70	Put	Bond Future	2,002.0000	1,937.0000	(3.247)	0	0	0
2010/09/27	R189 2010/11/04			Bond Future	1.6450	1.6510	0.365	0.0000	0.0000	0
2010/09/27	R189 2010/11/04	1.75	Call	Bond Future	261.0000	246.0000	(5.747)	0	0	0
2010/09/27	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R189 2010/11/04	1.80	Call	Bond Future	385.0000	370.0000	(3.896)	0	0	0
2010/09/27	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R189 2010/11/04	1.70	Call	Bond Future	137.0000	122.0000	(10.949)	0	0	0
2010/09/27	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R197 2010/11/04			Bond Future	2.6580	2.6590	0.038	0.0000	0.0000	0
2010/09/27	R197 2010/11/04	3.05	Call	Bond Future	4,963.0000	4,950.0000	(0.262)	0	0	0
2010/09/27	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/09/27	R197 2010/11/04	3.10	Call	Bond Future	5,579.0000	5,566.0000	(0.233)	0	0	0
2010/09/27	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R197 2010/11/04	3.00	Call	Bond Future	4,343.0000	4,330.0000	(0.299)	0	0	0
2010/09/27	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R201 2010/11/04			Bond Future	7.1510	7.1300	(0.294)	0.0000	0.0000	1,112
2010/09/27	R201 2010/11/04	8.50	Call	Bond Future	4,764.0000	4,840.0000	1.595	0	0	0
2010/09/27	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R201 2010/11/04	8.55	Call	Bond Future	4,935.0000	5,011.0000	1.540	0	0	0
2010/09/27	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R201 2010/11/04	8.45	Call	Bond Future	4,593.0000	4,669.0000	1.655	0	0	0
2010/09/27	R201 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/27	R201 2010/11/04	7.50	Call	Bond Future	1,443.0000	1,484.0000	2.841	0	0	0
2010/09/27	R201 2010/11/04	7.50	Put	Bond Future	185.0000	149.0000	(19.459)	0	0	140
2010/09/27	R201 2010/11/04	7.25	Put	Bond Future	427.0000	370.0000	(13.349)	0	0	0
2010/09/27	R201 2010/11/04	7.25	Call	Bond Future	786.0000	805.0000	2.417	0	0	140
2010/09/27	R201 2010/11/04	8.00	Call	Bond Future	3,050.0000	3,119.0000	2.262	0	0	0
2010/09/27	R201 2010/11/04	8.00	Put	Bond Future	21.0000	13.0000	(38.095)	0	0	420
2010/09/27	R201 2010/11/04	6.75	Put	Bond Future	1,577.0000	1,497.0000	(5.073)	0	0	0
2010/09/27	R201 2010/11/04	6.75	Call	Bond Future	108.0000	104.0000	(3.704)	0	0	420
2010/09/27	R201 2011/02/03			Bond Future	7.2220	7.2000	(0.305)	0.0000	0.0000	0
2010/09/27	R201 2011/02/03	8.00	Call	Bond Future	2,893.0000	2,945.0000	1.797	0	0	0
2010/09/27	R201 2011/02/03	8.00	Put	Bond Future	269.0000	245.0000	(8.922)	0	0	0
2010/09/27	R201 2011/02/03	8.05	Call	Bond Future	3,030.0000	3,084.0000	1.782	0	0	0
2010/09/27	R201 2011/02/03	8.05	Put	Bond Future	240.0000	219.0000	(8.750)	0	0	0
2010/09/27	R201 2011/02/03	7.95	Call	Bond Future	2,734.0000	2,785.0000	1.865	0	0	0
2010/09/27	R201 2011/02/03	7.95	Put	Bond Future	276.0000	252.0000	(8.696)	0	0	0
2010/09/27	R201 2011/05/05			Bond Future	7.3030	7.2790	(0.329)	0.0000	0.0000	0
2010/09/27	R201 2011/05/05	7.75	Call	Bond Future	2,239.0000	2,279.0000	1.787	0	0	0
2010/09/27	R201 2011/05/05	7.75	Put	Bond Future	813.0000	776.0000	(4.551)	0	0	0
2010/09/27	R201 2011/05/05	7.80	Call	Bond Future	2,350.0000	2,391.0000	1.745	0	0	0
2010/09/27	R201 2011/05/05	7.80	Put	Bond Future	766.0000	730.0000	(4.700)	0	0	0
2010/09/27	R201 2011/05/05	7.70	Call	Bond Future	2,130.0000	2,169.0000	1.831	0	0	0
2010/09/27	R201 2011/05/05	7.70	Put	Bond Future	863.0000	824.0000	(4.519)	0	0	0

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2010/09/27	R202 2010/11/04			Bond Future	2.5990	2.5990	0.000	0.0000	0.0000	0
2010/09/27	R202 2010/11/04	3.05	Call	Bond Future	8,107.0000	8,107.0000	0.000	0	0	0
2010/09/27	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R202 2010/11/04	3.10	Call	Bond Future	8,961.0000	8,961.0000	0.000	0	0	0
2010/09/27	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R202 2010/11/04	3.00	Call	Bond Future	7,245.0000	7,245.0000	0.000	0	0	0
2010/09/27	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R203 2010/11/04			Bond Future	7.6680	7.6420	(0.339)	0.0000	0.0000	1,918
2010/09/27	R203 2010/11/04	9.25	Call	Bond Future	8,051.0000	8,190.0000	1.726	0	0	0
2010/09/27	R203 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/27	R203 2010/11/04	9.30	Call	Bond Future	8,292.0000	8,431.0000	1.676	0	0	0
2010/09/27	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R203 2010/11/04	9.20	Call	Bond Future	7,809.0000	7,948.0000	1.780	0	0	0
2010/09/27	R203 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/27	R203 2011/02/03			Bond Future	7.7430	7.7150	(0.362)	0.0000	0.0000	0
2010/09/27	R203 2011/02/03	8.50	Call	Bond Future	4,313.0000	4,413.0000	2.319	0	0	0
2010/09/27	R203 2011/02/03	8.50	Put	Bond Future	488.0000	443.0000	(9.221)	0	0	0
2010/09/27	R203 2011/02/03	8.55	Call	Bond Future	4,518.0000	4,621.0000	2.280	0	0	0
2010/09/27	R203 2011/02/03	8.55	Put	Bond Future	447.0000	405.0000	(9.396)	0	0	0
2010/09/27	R203 2011/02/03	8.45	Call	Bond Future	4,110.0000	4,207.0000	2.360	0	0	0
2010/09/27	R203 2011/02/03	8.45	Put	Bond Future	532.0000	484.0000	(9.023)	0	0	0
2010/09/27	R203 2011/05/05			Bond Future	7.8180	7.7890	(0.371)	0.0000	0.0000	0
2010/09/27	R203 2011/05/05	8.25	Call	Bond Future	3,303.0000	3,384.0000	2.452	0	0	0
2010/09/27	R203 2011/05/05	8.25	Put	Bond Future	1,172.0000	1,108.0000	(5.461)	0	0	0
2010/09/27	R203 2011/05/05	8.30	Call	Bond Future	3,475.0000	3,559.0000	2.417	0	0	0
2010/09/27	R203 2011/05/05	8.30	Put	Bond Future	1,101.0000	1,040.0000	(5.540)	0	0	0
2010/09/27	R203 2011/05/05	8.20	Call	Bond Future	3,134.0000	3,212.0000	2.489	0	0	0
2010/09/27	R203 2011/05/05	8.20	Put	Bond Future	1,247.0000	1,180.0000	(5.373)	0	0	0
2010/09/27	R204 2010/11/04			Bond Future	7.7900	7.7690	(0.270)	0.0000	0.0000	2,242
2010/09/27	R204 2010/11/04	9.25	Call	Bond Future	8,275.0000	8,400.0000	1.511	0	0	0
2010/09/27	R204 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/27	R204 2010/11/04	9.30	Call	Bond Future	8,543.0000	8,668.0000	1.463	0	0	0
2010/09/27	R204 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2010/09/27	R204 2010/11/04	9.20	Call	Bond Future	8,007.0000	8,132.0000	1.561	0	0	0
2010/09/27	R204 2010/11/04	9.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/27	R204 2011/02/03			Bond Future	7.8580	7.8360	(0.280)	0.0000	0.0000	0
2010/09/27	R204 2011/02/03	8.50	Call	Bond Future	4,226.0000	4,308.0000	1.940	0	0	0
2010/09/27	R204 2011/02/03	8.50	Put	Bond Future	577.0000	531.0000	(7.972)	0	0	0
2010/09/27	R204 2011/02/03	8.55	Call	Bond Future	4,452.0000	4,536.0000	1.887	0	0	0
2010/09/27	R204 2011/02/03	8.55	Put	Bond Future	526.0000	482.0000	(8.365)	0	0	0
2010/09/27	R204 2011/02/03	8.45	Call	Bond Future	4,004.0000	4,083.0000	1.973	0	0	0
2010/09/27	R204 2011/02/03	8.45	Put	Bond Future	633.0000	584.0000	(7.741)	0	0	0
2010/09/27	R204 2011/05/05			Bond Future	7.9300	7.9070	(0.290)	0.0000	0.0000	0
2010/09/27	R204 2011/05/05	8.50	Call	Bond Future	4,428.0000	4,499.0000	1.603	0	0	0
2010/09/27	R204 2011/05/05	8.50	Put	Bond Future	1,271.0000	1,212.0000	(4.642)	0	0	0
2010/09/27	R204 2011/05/05	8.55	Call	Bond Future	4,627.0000	4,701.0000	1.599	0	0	0
2010/09/27	R204 2011/05/05	8.55	Put	Bond Future	1,199.0000	1,143.0000	(4.671)	0	0	0
2010/09/27	R204 2011/05/05	8.45	Call	Bond Future	4,231.0000	4,300.0000	1.631	0	0	0
2010/09/27	R204 2011/05/05	8.45	Put	Bond Future	1,346.0000	1,285.0000	(4.532)	0	0	0
2010/09/27	R206 2010/11/04			Bond Future	6.9700	6.9480	(0.316)	0.0000	0.0000	0
2010/09/27	R206 2010/11/04	8.50	Call	Bond Future	4,231.0000	4,293.0000	1.465	0	0	0
2010/09/27	R206 2010/11/04	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/27	R206 2010/11/04	8.55	Call	Bond Future	4,365.0000	4,427.0000	1.420	0	0	0
2010/09/27	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R206 2010/11/04	8.45	Call	Bond Future	4,096.0000	4,158.0000	1.514	0	0	0
2010/09/27	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R206 2010/11/04	7.25	Call	Bond Future	966.0000	996.0000	3.106	0	0	150
2010/09/27	R206 2010/11/04	7.25	Put	Bond Future	175.0000	143.0000	(18.286)	0	0	150
2010/09/27	R206 2010/11/04	8.00	Call	Bond Future	2,877.0000	2,937.0000	2.086	0	0	0
2010/09/27	R206 2010/11/04	8.00	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	450
2010/09/27	R206 2010/11/04	6.75	Put	Bond Future	829.0000	765.0000	(7.720)	0	0	0
2010/09/27	R206 2010/11/04	6.75	Call	Bond Future	202.0000	201.0000	(0.495)	0	0	450
2010/09/27	R206 2011/02/03			Bond Future	7.0390	7.0160	(0.327)	0.0000	0.0000	0
2010/09/27	R206 2011/02/03	8.00	Call	Bond Future	2,627.0000	2,674.0000	1.789	0	0	0
2010/09/27	R206 2011/02/03	8.00	Put	Bond Future	138.0000	125.0000	(9.420)	0	0	0
2010/09/27	R206 2011/02/03	8.05	Call	Bond Future	2,739.0000	2,786.0000	1.716	0	0	0
2010/09/27	R206 2011/02/03	8.05	Put	Bond Future	123.0000	109.0000	(11.382)	0	0	0

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2010/09/27	R206 2011/02/03	7.95	Call	Bond Future	2,514.0000	2,560.0000	1.830	0	0	0
2010/09/27	R206 2011/02/03	7.95	Put	Bond Future	153.0000	138.0000	(9.804)	0	0	0
2010/09/27	R206 2011/05/05			Bond Future	7.1270	7.1010	(0.365)	0.0000	0.0000	0
2010/09/27	R206 2011/05/05	7.50	Call	Bond Future	1,526.0000	1,559.0000	2.163	0	0	0
2010/09/27	R206 2011/05/05	7.50	Put	Bond Future	629.0000	599.0000	(4.769)	0	0	0
2010/09/27	R206 2011/05/05	7.55	Call	Bond Future	1,608.0000	1,642.0000	2.114	0	0	0
2010/09/27	R206 2011/05/05	7.55	Put	Bond Future	591.0000	563.0000	(4.738)	0	0	0
2010/09/27	R206 2011/05/05	7.45	Call	Bond Future	1,447.0000	1,478.0000	2.142	0	0	0
2010/09/27	R206 2011/05/05	7.45	Put	Bond Future	670.0000	638.0000	(4.776)	0	0	0
2010/09/27	R207 2010/11/04			Bond Future	7.8370	7.8110	(0.332)	0.0000	0.0000	801
2010/09/27	R207 2010/11/04	9.25	Call	Bond Future	8,409.0000	8,572.0000	1.938	0	0	0
2010/09/27	R207 2010/11/04	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/27	R207 2010/11/04	9.30	Call	Bond Future	8,688.0000	8,851.0000	1.876	0	0	0
2010/09/27	R207 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/27	R207 2010/11/04	9.20	Call	Bond Future	8,129.0000	8,291.0000	1.993	0	0	0
2010/09/27	R207 2010/11/04	9.20	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/09/27	R207 2010/11/04	9.40	Call	Bond Future	9,244.0000	9,407.0000	1.763	0	0	1
2010/09/27	R207 2010/11/04	9.40	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/27	R207 2011/02/03			Bond Future	7.8990	7.8720	(0.342)	0.0000	0.0000	0
2010/09/27	R207 2011/02/03	8.75	Call	Bond Future	5,499.0000	5,622.0000	2.237	0	0	0
2010/09/27	R207 2011/02/03	8.75	Put	Bond Future	436.0000	392.0000	(10.092)	0	0	0
2010/09/27	R207 2011/02/03	8.80	Call	Bond Future	5,746.0000	5,872.0000	2.193	0	0	0
2010/09/27	R207 2011/02/03	8.80	Put	Bond Future	396.0000	355.0000	(10.354)	0	0	0
2010/09/27	R207 2011/02/03	8.70	Call	Bond Future	5,254.0000	5,374.0000	2.284	0	0	0
2010/09/27	R207 2011/02/03	8.70	Put	Bond Future	479.0000	432.0000	(9.812)	0	0	0
2010/09/27	R207 2011/05/05			Bond Future	7.9660	7.9380	(0.351)	0.0000	0.0000	0
2010/09/27	R207 2011/05/05	8.50	Call	Bond Future	4,512.0000	4,609.0000	2.150	0	0	0
2010/09/27	R207 2011/05/05	8.50	Put	Bond Future	1,370.0000	1,299.0000	(5.182)	0	0	0
2010/09/27	R207 2011/05/05	8.55	Call	Bond Future	4,722.0000	4,821.0000	2.097	0	0	0
2010/09/27	R207 2011/05/05	8.55	Put	Bond Future	1,293.0000	1,223.0000	(5.414)	0	0	0
2010/09/27	R207 2011/05/05	8.45	Call	Bond Future	4,306.0000	4,400.0000	2.183	0	0	0
2010/09/27	R207 2011/05/05	8.45	Put	Bond Future	1,453.0000	1,378.0000	(5.162)	0	0	0
2010/09/27	R208 2010/11/04			Bond Future	7.8860	7.8760	(0.127)	0.0000	0.0000	6,325

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2010/09/27	R208 2010/11/04	9.25	Call	Bond Future	8,512.0000	8,578.0000	0.775	0	0	0
2010/09/27	R208 2010/11/04	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/27	R208 2010/11/04	9.30	Call	Bond Future	8,804.0000	8,870.0000	0.750	0	0	0
2010/09/27	R208 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/27	R208 2010/11/04	9.20	Call	Bond Future	8,219.0000	8,285.0000	0.803	0	0	0
2010/09/27	R208 2010/11/04	9.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/27	R208 2011/02/03			Bond Future	7.9450	7.9340	(0.138)	0.0000	0.0000	0
2010/09/27	R208 2011/02/03	8.75	Call	Bond Future	5,613.0000	5,650.0000	0.659	0	0	0
2010/09/27	R208 2011/02/03	8.75	Put	Bond Future	561.0000	526.0000	(6.239)	0	0	0
2010/09/27	R208 2011/02/03	8.80	Call	Bond Future	5,868.0000	5,906.0000	0.648	0	0	0
2010/09/27	R208 2011/02/03	8.80	Put	Bond Future	514.0000	480.0000	(6.615)	0	0	0
2010/09/27	R208 2011/02/03	8.70	Call	Bond Future	5,362.0000	5,397.0000	0.653	0	0	0
2010/09/27	R208 2011/02/03	8.70	Put	Bond Future	613.0000	576.0000	(6.036)	0	0	0
2010/09/27	R208 2011/05/05			Bond Future	8.0060	7.9940	(0.150)	0.0000	0.0000	0
2010/09/27	R208 2011/05/05	8.50	Call	Bond Future	4,534.0000	4,565.0000	0.684	0	0	0
2010/09/27	R208 2011/05/05	8.50	Put	Bond Future	1,453.0000	1,408.0000	(3.097)	0	0	0
2010/09/27	R208 2011/05/05	8.55	Call	Bond Future	4,753.0000	4,785.0000	0.673	0	0	0
2010/09/27	R208 2011/05/05	8.55	Put	Bond Future	1,368.0000	1,324.0000	(3.216)	0	0	0
2010/09/27	R208 2011/05/05	8.45	Call	Bond Future	4,319.0000	4,348.0000	0.671	0	0	0
2010/09/27	R208 2011/05/05	8.45	Put	Bond Future	1,544.0000	1,497.0000	(3.044)	0	0	0
2010/09/27	R209 2010/11/04			Bond Future	7.8570	7.8410	(0.204)	0.0000	0.0000	23,873
2010/09/27	R209 2010/11/04	9.00	Call	Bond Future	9,735.0000	9,882.0000	1.510	0	0	0
2010/09/27	R209 2010/11/04	9.00	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	0
2010/09/27	R209 2010/11/04	9.05	Call	Bond Future	10,116.0000	10,263.0000	1.453	0	0	0
2010/09/27	R209 2010/11/04	9.05	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2010/09/27	R209 2010/11/04	8.95	Call	Bond Future	9,352.0000	9,498.0000	1.561	0	0	0
2010/09/27	R209 2010/11/04	8.95	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2010/09/27	R209 2010/11/04	8.50	Call	Bond Future	5,828.0000	5,947.0000	2.042	0	0	0
2010/09/27	R209 2010/11/04	8.50	Put	Bond Future	117.0000	85.0000	(27.350)	0	0	54
2010/09/27	R209 2010/11/04	8.25	Put	Bond Future	349.0000	281.0000	(19.484)	0	0	0
2010/09/27	R209 2010/11/04	8.25	Call	Bond Future	3,917.0000	3,999.0000	2.093	0	0	54
2010/09/27	R209 2010/11/04	9.25	Call	Bond Future	11,609.0000	11,758.0000	1.283	0	0	0
2010/09/27	R209 2010/11/04	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	162
2010/09/27	R209 2010/11/04	7.75	Put	Bond Future	2,014.0000	1,855.0000	(7.895)	0	0	0

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2010/09/27	R209 2010/11/04	7.75	Call	Bond Future	998.0000	990.0000	(0.802)	0	0	162
2010/09/27	R209 2011/02/03			Bond Future	7.8930	7.8770	(0.203)	0.0000	0.0000	0
2010/09/27	R209 2011/02/03	9.00	Call	Bond Future	9,848.0000	9,958.0000	1.117	0	0	0
2010/09/27	R209 2011/02/03	9.00	Put	Bond Future	475.0000	436.0000	(8.211)	0	0	0
2010/09/27	R209 2011/02/03	9.05	Call	Bond Future	10,190.0000	10,302.0000	1.099	0	0	0
2010/09/27	R209 2011/02/03	9.05	Put	Bond Future	435.0000	397.0000	(8.736)	0	0	0
2010/09/27	R209 2011/02/03	8.95	Call	Bond Future	9,506.0000	9,613.0000	1.126	0	0	0
2010/09/27	R209 2011/02/03	8.95	Put	Bond Future	519.0000	476.0000	(8.285)	0	0	0
2010/09/27	R209 2011/05/05			Bond Future	7.9290	7.9130	(0.202)	0.0000	0.0000	0
2010/09/27	R209 2011/05/05	8.50	Call	Bond Future	6,890.0000	6,966.0000	1.103	0	0	0
2010/09/27	R209 2011/05/05	8.50	Put	Bond Future	1,871.0000	1,799.0000	(3.848)	0	0	0
2010/09/27	R209 2011/05/05	8.55	Call	Bond Future	7,195.0000	7,274.0000	1.098	0	0	0
2010/09/27	R209 2011/05/05	8.55	Put	Bond Future	1,760.0000	1,691.0000	(3.920)	0	0	0
2010/09/27	R209 2011/05/05	8.45	Call	Bond Future	6,587.0000	6,661.0000	1.123	0	0	0
2010/09/27	R209 2011/05/05	8.45	Put	Bond Future	1,988.0000	1,914.0000	(3.722)	0	0	0
2010/09/27	R209 2011/08/04			Bond Future	7.9620	7.9450	(0.214)	0.0000	0.0000	0
2010/09/27	R209 2011/08/04	8.50	Call	Bond Future	7,780.0000	7,855.0000	0.964	0	0	0
2010/09/27	R209 2011/08/04	8.50	Put	Bond Future	3,074.0000	2,993.0000	(2.635)	0	0	1,000
2010/09/27	R209 2011/08/04	8.55	Call	Bond Future	8,093.0000	8,170.0000	0.951	0	0	0
2010/09/27	R209 2011/08/04	8.55	Put	Bond Future	2,972.0000	2,893.0000	(2.658)	0	0	0
2010/09/27	R209 2011/08/04	8.45	Call	Bond Future	7,406.0000	7,480.0000	0.999	0	0	0
2010/09/27	R209 2011/08/04	8.45	Put	Bond Future	3,119.0000	3,037.0000	(2.629)	0	0	0
2010/09/27	R209 2011/08/04	10.10	Call	Bond Future	17,227.0000	17,350.0000	0.714	0	0	0
2010/09/27	R209 2011/08/04	10.10	Put	Bond Future	830.0000	797.0000	(3.976)	0	0	1,000
2010/09/27	R210 2010/11/04			Bond Future	2.6340	2.6350	0.038	0.0000	0.0000	0
2010/09/27	R210 2010/11/04	3.10	Call	Bond Future	6,211.0000	6,197.0000	(0.225)	0	0	0
2010/09/27	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R210 2010/11/04	3.15	Call	Bond Future	6,849.0000	6,836.0000	(0.190)	0	0	0
2010/09/27	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R210 2010/11/04	3.05	Call	Bond Future	5,567.0000	5,553.0000	(0.251)	0	0	0
2010/09/27	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R211 2010/11/04			Bond Future	2.5290	2.5310	0.079	0.0000	0.0000	0
2010/09/27	R211 2010/11/04	2.75	Call	Bond Future	1,256.0000	1,244.0000	(0.955)	0	0	0

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2010/09/27	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R211 2010/11/04	2.80	Call	Bond Future	1,537.0000	1,526.0000	(0.716)	0	0	0
2010/09/27	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R211 2010/11/04	2.70	Call	Bond Future	973.0000	962.0000	(1.131)	0	0	0
2010/09/27	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R212 2010/11/04			Bond Future	2.6590	2.6600	0.038	0.0000	0.0000	1,080
2010/09/27	R212 2010/11/04	3.00	Call	Bond Future	3,246.0000	3,237.0000	(0.277)	0	0	0
2010/09/27	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R212 2010/11/04	3.05	Call	Bond Future	3,712.0000	3,702.0000	(0.269)	0	0	0
2010/09/27	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	R212 2010/11/04	2.95	Call	Bond Future	2,778.0000	2,768.0000	(0.360)	0	0	0
2010/09/27	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/27	TRT1 2010/11/04			Index Future	341.8190	342.2800	0.135	0.0000	0.0000	100
2010/09/27	TRT1 2011/02/03			Index Future	346.8550	347.3240	0.135	0.0000	0.0000	0
Total										100853.00