



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 04/10/2010

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/10/04	AL7T 2010/11/04			Index Future	371.3440	369.6050	(0.468)	0.0000	0.0000	38
2010/10/04	ALBI 2010/11/04			Index Future	342.3450	340.7260	(0.473)	0.0000	0.0000	1,297
2010/10/04	ALBI 2011/02/03			Index Future	347.5680	345.9220	(0.474)	0.0000	0.0000	0
2010/10/04	CRD1 2010/11/04			Index Future	149.9340	149.6010	(0.222)	0.0000	0.0000	2
2010/10/04	CRD1 2011/02/03			Index Future	152.1460	151.8090	(0.221)	0.0000	0.0000	0
2010/10/04	GOVI 2010/11/04			GOVI	342.8980	341.3010	(0.466)	0.0000	0.0000	159
2010/10/04	GOVI 2010/11/04	329.00	Call	GOVI	138,980.0000	123,010.0000	(11.491)	0	0	0
2010/10/04	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/04	GOVI 2010/11/04	329.01	Call	GOVI	138,880.0000	122,910.0000	(11.499)	0	0	0
2010/10/04	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/04	GOVI 2010/11/04	328.99	Call	GOVI	139,080.0000	123,110.0000	(11.483)	0	0	0
2010/10/04	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/04	ILBI 2010/11/04			Index Future	397.9440	397.8530	(0.023)	0.0000	0.0000	508
2010/10/04	ILBI 2011/02/03			Index Future	403.9810	403.8890	(0.023)	0.0000	0.0000	0
2010/10/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/04	JBAF 2010/10/20			Jibar Tradeable Future	6.0500	6.0500	0.000	0.0000	0.0000	0
2010/10/04	JBAF 2010/11/17			Jibar Tradeable Future	5.9900	5.9900	0.000	0.0000	0.0000	2,500
2010/10/04	JBAF 2010/12/15			Jibar Tradeable Future	5.9100	5.9100	0.000	0.0000	0.0000	0
2010/10/04	JBAF 2011/01/19			Jibar Tradeable Future	5.8800	5.8900	0.170	0.0000	0.0000	0
2010/10/04	JBAF 2011/02/16			Jibar Tradeable Future	5.8800	5.8800	0.000	0.0000	0.0000	0
2010/10/04	JBAF 2011/03/16			Jibar Tradeable Future	5.8800	5.8800	0.000	0.0000	0.0000	5,500
2010/10/04	JBAF 2011/06/15			Jibar Tradeable Future	5.9900	5.9900	0.000	0.0000	0.0000	4,500
2010/10/04	JBAF 2011/09/21			Jibar Tradeable Future	6.1900	6.1900	0.000	0.0000	0.0000	6,000
2010/10/04	JBAF 2011/12/21			Jibar Tradeable Future	6.3700	6.3700	0.000	0.0000	0.0000	5,200
2010/10/04	JBAF 2012/03/20			Jibar Tradeable Future	6.6100	6.6100	0.000	0.0000	0.0000	0
2010/10/04	JBAF 2012/06/20			Jibar Tradeable Future	6.8400	6.8400	0.000	0.0000	0.0000	0
2010/10/04	JBAF 2012/09/19			Jibar Tradeable Future	6.9400	6.9300	(0.144)	0.0000	0.0000	2,500
2010/10/04	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/04	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/04	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/04	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/04	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/04	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/04	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/04	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/04	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/04	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/04	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/04	OTH1 2010/11/04			Index Future	338.9920	337.2580	(0.512)	0.0000	0.0000	3
2010/10/04	OTH1 2011/02/03			Index Future	344.1640	342.4010	(0.512)	0.0000	0.0000	0
2010/10/04	R157 2010/11/04			Bond Future	7.3610	7.4370	1.032	0.0000	0.0000	4,806
2010/10/04	R157 2010/11/04	8.50	Call	Bond Future	5,127.0000	4,777.0000	(6.827)	0	0	0
2010/10/04	R157 2010/11/04	8.50	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/10/04	R157 2010/11/04	8.55	Call	Bond Future	5,346.0000	4,995.0000	(6.566)	0	0	0
2010/10/04	R157 2010/11/04	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/04	R157 2010/11/04	8.45	Call	Bond Future	4,909.0000	4,559.0000	(7.130)	0	0	0
2010/10/04	R157 2010/11/04	8.45	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/10/04	R157 2010/11/04	7.50	Put	Bond Future	401.0000	507.0000	26.434	0	0	0
2010/10/04	R157 2010/11/04	7.50	Call	Bond Future	1,041.0000	797.0000	(23.439)	0	0	500
2010/10/04	R157 2011/02/03			Bond Future	7.4500	7.5320	1.101	0.0000	0.0000	0
2010/10/04	R157 2011/02/03	7.90	Call	Bond Future	2,549.0000	2,282.0000	(10.475)	0	0	0
2010/10/04	R157 2011/02/03	7.90	Put	Bond Future	599.0000	691.0000	15.359	0	0	0
2010/10/04	R157 2011/02/03	7.95	Call	Bond Future	2,710.0000	2,436.0000	(10.111)	0	0	0
2010/10/04	R157 2011/02/03	7.95	Put	Bond Future	546.0000	630.0000	15.385	0	0	0
2010/10/04	R157 2011/02/03	7.85	Call	Bond Future	2,392.0000	2,133.0000	(10.828)	0	0	0
2010/10/04	R157 2011/02/03	7.85	Put	Bond Future	657.0000	756.0000	15.068	0	0	0
2010/10/04	R157 2011/05/05			Bond Future	7.5400	7.6280	1.167	0.0000	0.0000	0
2010/10/04	R157 2011/05/05	7.75	Call	Bond Future	2,132.0000	1,913.0000	(10.272)	0	0	0
2010/10/04	R157 2011/05/05	7.75	Put	Bond Future	1,267.0000	1,412.0000	11.444	0	0	0
2010/10/04	R157 2011/05/05	7.80	Call	Bond Future	2,257.0000	2,031.0000	(10.013)	0	0	0
2010/10/04	R157 2011/05/05	7.80	Put	Bond Future	1,187.0000	1,325.0000	11.626	0	0	0
2010/10/04	R157 2011/05/05	7.70	Call	Bond Future	2,011.0000	1,798.0000	(10.592)	0	0	0
2010/10/04	R157 2011/05/05	7.70	Put	Bond Future	1,351.0000	1,502.0000	11.177	0	0	0
2010/10/04	R157 2011/05/05	7.65	Call	Bond Future	1,893.0000	1,688.0000	(10.829)	0	0	0
2010/10/04	R157 2011/05/05	7.65	Put	Bond Future	1,439.0000	1,597.0000	10.980	0	0	0

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2010/10/04	R186 2010/11/04			Bond Future	8.0400	8.1310	1.132	0.0000	0.0000	16,922
2010/10/04	R186 2010/11/04	9.25	Call	Bond Future	11,651.0000	10,716.0000	(8.025)	0	0	0
2010/10/04	R186 2010/11/04	9.25	Put	Bond Future	8.0000	10.0000	25.000	0	0	0
2010/10/04	R186 2010/11/04	9.30	Call	Bond Future	12,094.0000	11,159.0000	(7.731)	0	0	0
2010/10/04	R186 2010/11/04	9.30	Put	Bond Future	6.0000	8.0000	33.333	0	0	0
2010/10/04	R186 2010/11/04	9.20	Call	Bond Future	11,206.0000	10,272.0000	(8.335)	0	0	0
2010/10/04	R186 2010/11/04	9.20	Put	Bond Future	11.0000	14.0000	27.273	0	0	0
2010/10/04	R186 2010/11/04	8.75	Put	Bond Future	116.0000	150.0000	29.310	0	0	0
2010/10/04	R186 2010/11/04	8.75	Call	Bond Future	7,155.0000	6,253.0000	(12.607)	0	0	7,900
2010/10/04	R186 2011/02/03			Bond Future	8.0960	8.1890	1.149	0.0000	0.0000	0
2010/10/04	R186 2011/02/03	9.00	Call	Bond Future	9,412.0000	8,592.0000	(8.712)	0	0	0
2010/10/04	R186 2011/02/03	9.00	Put	Bond Future	689.0000	811.0000	17.707	0	0	0
2010/10/04	R186 2011/02/03	9.05	Call	Bond Future	9,806.0000	8,976.0000	(8.464)	0	0	0
2010/10/04	R186 2011/02/03	9.05	Put	Bond Future	628.0000	740.0000	17.834	0	0	0
2010/10/04	R186 2011/02/03	8.95	Call	Bond Future	9,020.0000	8,210.0000	(8.980)	0	0	0
2010/10/04	R186 2011/02/03	8.95	Put	Bond Future	755.0000	887.0000	17.483	0	0	0
2010/10/04	R186 2011/02/03	7.75	Put	Bond Future	5,228.0000	5,846.0000	11.821	0	0	0
2010/10/04	R186 2011/02/03	7.75	Call	Bond Future	1,627.0000	1,303.0000	(19.914)	0	0	3,000
2010/10/04	R186 2011/05/05			Bond Future	8.1530	8.2490	1.177	0.0000	0.0000	0
2010/10/04	R186 2011/05/05	8.75	Call	Bond Future	8,017.0000	7,323.0000	(8.657)	0	0	0
2010/10/04	R186 2011/05/05	8.75	Put	Bond Future	2,243.0000	2,506.0000	11.725	0	0	0
2010/10/04	R186 2011/05/05	8.80	Call	Bond Future	8,356.0000	7,649.0000	(8.461)	0	0	0
2010/10/04	R186 2011/05/05	8.80	Put	Bond Future	2,117.0000	2,366.0000	11.762	0	0	0
2010/10/04	R186 2011/05/05	8.70	Call	Bond Future	7,681.0000	7,001.0000	(8.853)	0	0	0
2010/10/04	R186 2011/05/05	8.70	Put	Bond Future	2,375.0000	2,652.0000	11.663	0	0	0
2010/10/04	R189 2010/11/04			Bond Future	209.8041	209.8200	0.008	0.0000	0.0000	0
2010/10/04	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R189 2010/11/04	1.75	Put	Bond Future	104,541.0000	104,542.0000	0.001	0	0	0
2010/10/04	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R189 2010/11/04	1.80	Put	Bond Future	104,417.0000	104,418.0000	0.001	0	0	0
2010/10/04	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R189 2010/11/04	1.70	Put	Bond Future	104,665.0000	104,666.0000	0.001	0	0	0
2010/10/04	R197 2010/11/04			Bond Future	230.9495	230.6346	(0.136)	0.0000	0.0000	0

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2010/10/04	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R197 2010/11/04	3.05	Put	Bond Future	124,021.0000	124,017.0000	(0.003)	0	0	0
2010/10/04	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R197 2010/11/04	3.10	Put	Bond Future	123,405.0000	123,401.0000	(0.003)	0	0	0
2010/10/04	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R197 2010/11/04	3.00	Put	Bond Future	124,641.0000	124,637.0000	(0.003)	0	0	0
2010/10/04	R201 2010/11/04			Bond Future	7.2800	7.3410	0.838	0.0000	0.0000	1,262
2010/10/04	R201 2010/11/04	8.50	Call	Bond Future	4,297.0000	4,077.0000	(5.120)	0	0	0
2010/10/04	R201 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/04	R201 2010/11/04	8.55	Call	Bond Future	4,468.0000	4,248.0000	(4.924)	0	0	0
2010/10/04	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R201 2010/11/04	8.45	Call	Bond Future	4,125.0000	3,905.0000	(5.333)	0	0	0
2010/10/04	R201 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/04	R201 2010/11/04	7.50	Call	Bond Future	1,026.0000	851.0000	(17.057)	0	0	0
2010/10/04	R201 2010/11/04	7.50	Put	Bond Future	235.0000	280.0000	19.149	0	0	140
2010/10/04	R201 2010/11/04	7.25	Put	Bond Future	584.0000	686.0000	17.466	0	0	0
2010/10/04	R201 2010/11/04	7.25	Call	Bond Future	476.0000	357.0000	(25.000)	0	0	140
2010/10/04	R201 2010/11/04	8.00	Call	Bond Future	2,582.0000	2,365.0000	(8.404)	0	0	0
2010/10/04	R201 2010/11/04	8.00	Put	Bond Future	20.0000	23.0000	15.000	0	0	420
2010/10/04	R201 2010/11/04	6.75	Put	Bond Future	1,972.0000	2,175.0000	10.294	0	0	0
2010/10/04	R201 2010/11/04	6.75	Call	Bond Future	36.0000	18.0000	(50.000)	0	0	420
2010/10/04	R201 2011/02/03			Bond Future	7.3650	7.4300	0.883	0.0000	0.0000	0
2010/10/04	R201 2011/02/03	8.00	Call	Bond Future	2,450.0000	2,267.0000	(7.469)	0	0	0
2010/10/04	R201 2011/02/03	8.00	Put	Bond Future	314.0000	352.0000	12.102	0	0	0
2010/10/04	R201 2011/02/03	8.05	Call	Bond Future	2,585.0000	2,399.0000	(7.195)	0	0	0
2010/10/04	R201 2011/02/03	8.05	Put	Bond Future	283.0000	319.0000	12.721	0	0	0
2010/10/04	R201 2011/02/03	7.95	Call	Bond Future	2,317.0000	2,138.0000	(7.726)	0	0	0
2010/10/04	R201 2011/02/03	7.95	Put	Bond Future	348.0000	390.0000	12.069	0	0	0
2010/10/04	R201 2011/05/05			Bond Future	7.4600	7.5300	0.938	0.0000	0.0000	0
2010/10/04	R201 2011/05/05	7.75	Call	Bond Future	1,806.0000	1,662.0000	(7.973)	0	0	0
2010/10/04	R201 2011/05/05	7.75	Put	Bond Future	884.0000	963.0000	8.937	0	0	0
2010/10/04	R201 2011/05/05	7.80	Call	Bond Future	1,909.0000	1,761.0000	(7.753)	0	0	0
2010/10/04	R201 2011/05/05	7.80	Put	Bond Future	829.0000	904.0000	9.047	0	0	0
2010/10/04	R201 2011/05/05	7.70	Call	Bond Future	1,705.0000	1,565.0000	(8.211)	0	0	0

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2010/10/04	R201 2011/05/05	7.70	Put	Bond Future	941.0000	1,025.0000	8.927	0	0	0
2010/10/04	R202 2010/11/04			Bond Future	168.7307	168.7490	0.011	0.0000	0.0000	0
2010/10/04	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R202 2010/11/04	3.05	Put	Bond Future	104,619.0000	104,619.0000	0.000	0	0	0
2010/10/04	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R202 2010/11/04	3.10	Put	Bond Future	103,765.0000	103,766.0000	0.001	0	0	0
2010/10/04	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R202 2010/11/04	3.00	Put	Bond Future	105,481.0000	105,482.0000	0.001	0	0	0
2010/10/04	R203 2010/11/04			Bond Future	7.7900	7.8750	1.091	0.0000	0.0000	1,918
2010/10/04	R203 2010/11/04	9.25	Call	Bond Future	7,400.0000	6,950.0000	(6.081)	0	0	0
2010/10/04	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R203 2010/11/04	9.30	Call	Bond Future	7,641.0000	7,191.0000	(5.889)	0	0	0
2010/10/04	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R203 2010/11/04	9.20	Call	Bond Future	7,158.0000	6,708.0000	(6.287)	0	0	0
2010/10/04	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R203 2011/02/03			Bond Future	7.8730	7.9630	1.143	0.0000	0.0000	0
2010/10/04	R203 2011/02/03	8.50	Call	Bond Future	3,733.0000	3,367.0000	(9.804)	0	0	0
2010/10/04	R203 2011/02/03	8.50	Put	Bond Future	578.0000	672.0000	16.263	0	0	0
2010/10/04	R203 2011/02/03	8.55	Call	Bond Future	3,930.0000	3,557.0000	(9.491)	0	0	0
2010/10/04	R203 2011/02/03	8.55	Put	Bond Future	529.0000	616.0000	16.446	0	0	0
2010/10/04	R203 2011/02/03	8.45	Call	Bond Future	3,540.0000	3,181.0000	(10.141)	0	0	0
2010/10/04	R203 2011/02/03	8.45	Put	Bond Future	632.0000	734.0000	16.139	0	0	0
2010/10/04	R203 2011/05/05			Bond Future	7.9560	8.0510	1.194	0.0000	0.0000	0
2010/10/04	R203 2011/05/05	8.25	Call	Bond Future	2,870.0000	2,573.0000	(10.348)	0	0	0
2010/10/04	R203 2011/05/05	8.25	Put	Bond Future	1,426.0000	1,598.0000	12.062	0	0	0
2010/10/04	R203 2011/05/05	8.30	Call	Bond Future	3,029.0000	2,724.0000	(10.069)	0	0	0
2010/10/04	R203 2011/05/05	8.30	Put	Bond Future	1,342.0000	1,506.0000	12.221	0	0	0
2010/10/04	R203 2011/05/05	8.20	Call	Bond Future	2,715.0000	2,426.0000	(10.645)	0	0	0
2010/10/04	R203 2011/05/05	8.20	Put	Bond Future	1,515.0000	1,695.0000	11.881	0	0	0
2010/10/04	R204 2010/11/04			Bond Future	7.8870	7.9770	1.141	0.0000	0.0000	2,242
2010/10/04	R204 2010/11/04	9.25	Call	Bond Future	7,697.0000	7,164.0000	(6.925)	0	0	0
2010/10/04	R204 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/04	R204 2010/11/04	9.30	Call	Bond Future	7,964.0000	7,432.0000	(6.680)	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
2010/10/04	R204 2010/11/04	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/04	R204 2010/11/04	9.20	Call	Bond Future	7,428.0000	6,896.0000	(7.162)	0	0	0
2010/10/04	R204 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/04	R204 2010/11/04	9.00	Call	Bond Future	6,347.0000	5,815.0000	(8.382)	0	0	0
2010/10/04	R204 2010/11/04	9.00	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2010/10/04	R204 2011/02/03			Bond Future	7.9610	8.0560	1.193	0.0000	0.0000	0
2010/10/04	R204 2011/02/03	8.50	Call	Bond Future	3,809.0000	3,391.0000	(10.974)	0	0	0
2010/10/04	R204 2011/02/03	8.50	Put	Bond Future	757.0000	886.0000	17.041	0	0	0
2010/10/04	R204 2011/02/03	8.55	Call	Bond Future	4,022.0000	3,595.0000	(10.617)	0	0	0
2010/10/04	R204 2011/02/03	8.55	Put	Bond Future	693.0000	813.0000	17.316	0	0	0
2010/10/04	R204 2011/02/03	8.45	Call	Bond Future	3,600.0000	3,192.0000	(11.333)	0	0	0
2010/10/04	R204 2011/02/03	8.45	Put	Bond Future	826.0000	965.0000	16.828	0	0	0
2010/10/04	R204 2011/05/05			Bond Future	8.0390	8.1380	1.231	0.0000	0.0000	0
2010/10/04	R204 2011/05/05	8.50	Call	Bond Future	3,949.0000	3,570.0000	(9.597)	0	0	0
2010/10/04	R204 2011/05/05	8.50	Put	Bond Future	1,405.0000	1,580.0000	12.456	0	0	0
2010/10/04	R204 2011/05/05	8.55	Call	Bond Future	4,139.0000	3,752.0000	(9.350)	0	0	0
2010/10/04	R204 2011/05/05	8.55	Put	Bond Future	1,324.0000	1,491.0000	12.613	0	0	0
2010/10/04	R204 2011/05/05	8.45	Call	Bond Future	3,762.0000	3,392.0000	(9.835)	0	0	0
2010/10/04	R204 2011/05/05	8.45	Put	Bond Future	1,490.0000	1,674.0000	12.349	0	0	0
2010/10/04	R206 2010/11/04			Bond Future	7.0840	7.1400	0.791	0.0000	0.0000	0
2010/10/04	R206 2010/11/04	8.50	Call	Bond Future	3,908.0000	3,749.0000	(4.069)	0	0	0
2010/10/04	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R206 2010/11/04	8.55	Call	Bond Future	4,042.0000	3,884.0000	(3.909)	0	0	0
2010/10/04	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R206 2010/11/04	8.45	Call	Bond Future	3,773.0000	3,615.0000	(4.188)	0	0	0
2010/10/04	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R206 2010/11/04	7.25	Call	Bond Future	666.0000	545.0000	(18.168)	0	0	150
2010/10/04	R206 2010/11/04	7.25	Put	Bond Future	198.0000	235.0000	18.687	0	0	150
2010/10/04	R206 2010/11/04	8.00	Call	Bond Future	2,552.0000	2,394.0000	(6.191)	0	0	0
2010/10/04	R206 2010/11/04	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	450
2010/10/04	R206 2010/11/04	6.75	Put	Bond Future	1,024.0000	1,152.0000	12.500	0	0	0
2010/10/04	R206 2010/11/04	6.75	Call	Bond Future	74.0000	44.0000	(40.541)	0	0	450
2010/10/04	R206 2011/02/03			Bond Future	7.1690	7.2300	0.851	0.0000	0.0000	0
2010/10/04	R206 2011/02/03	8.00	Call	Bond Future	2,281.0000	2,138.0000	(6.269)	0	0	0

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2010/10/04	R206 2011/02/03	8.00	Put	Bond Future	133.0000	150.0000	12.782	0	0	0
2010/10/04	R206 2011/02/03	8.05	Call	Bond Future	2,391.0000	2,247.0000	(6.023)	0	0	0
2010/10/04	R206 2011/02/03	8.05	Put	Bond Future	116.0000	132.0000	13.793	0	0	0
2010/10/04	R206 2011/02/03	7.95	Call	Bond Future	2,169.0000	2,029.0000	(6.455)	0	0	0
2010/10/04	R206 2011/02/03	7.95	Put	Bond Future	149.0000	169.0000	13.423	0	0	0
2010/10/04	R206 2011/05/05			Bond Future	7.2730	7.3410	0.935	0.0000	0.0000	0
2010/10/04	R206 2011/05/05	7.50	Call	Bond Future	1,264.0000	1,162.0000	(8.070)	0	0	0
2010/10/04	R206 2011/05/05	7.50	Put	Bond Future	719.0000	781.0000	8.623	0	0	0
2010/10/04	R206 2011/05/05	7.55	Call	Bond Future	1,339.0000	1,234.0000	(7.842)	0	0	0
2010/10/04	R206 2011/05/05	7.55	Put	Bond Future	675.0000	733.0000	8.593	0	0	0
2010/10/04	R206 2011/05/05	7.45	Call	Bond Future	1,193.0000	1,094.0000	(8.298)	0	0	0
2010/10/04	R206 2011/05/05	7.45	Put	Bond Future	768.0000	833.0000	8.464	0	0	0
2010/10/04	R207 2010/11/04			Bond Future	8.0050	8.0960	1.137	0.0000	0.0000	800
2010/10/04	R207 2010/11/04	9.25	Call	Bond Future	7,357.0000	6,794.0000	(7.653)	0	0	0
2010/10/04	R207 2010/11/04	9.25	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/10/04	R207 2010/11/04	9.30	Call	Bond Future	7,636.0000	7,073.0000	(7.373)	0	0	0
2010/10/04	R207 2010/11/04	9.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/10/04	R207 2010/11/04	9.20	Call	Bond Future	7,077.0000	6,514.0000	(7.955)	0	0	0
2010/10/04	R207 2010/11/04	9.20	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/10/04	R207 2010/11/04	9.40	Call	Bond Future	8,192.0000	7,628.0000	(6.885)	0	0	0
2010/10/04	R207 2010/11/04	9.40	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/04	R207 2011/02/03			Bond Future	8.0750	8.1700	1.176	0.0000	0.0000	0
2010/10/04	R207 2011/02/03	8.75	Call	Bond Future	4,567.0000	4,100.0000	(10.226)	0	0	0
2010/10/04	R207 2011/02/03	8.75	Put	Bond Future	580.0000	687.0000	18.448	0	0	0
2010/10/04	R207 2011/02/03	8.80	Call	Bond Future	4,802.0000	4,326.0000	(9.913)	0	0	0
2010/10/04	R207 2011/02/03	8.80	Put	Bond Future	528.0000	626.0000	18.561	0	0	0
2010/10/04	R207 2011/02/03	8.70	Call	Bond Future	4,336.0000	3,877.0000	(10.586)	0	0	0
2010/10/04	R207 2011/02/03	8.70	Put	Bond Future	637.0000	752.0000	18.053	0	0	0
2010/10/04	R207 2011/05/05			Bond Future	8.1510	8.2490	1.202	0.0000	0.0000	0
2010/10/04	R207 2011/05/05	8.50	Call	Bond Future	3,781.0000	3,406.0000	(9.918)	0	0	0
2010/10/04	R207 2011/05/05	8.50	Put	Bond Future	1,743.0000	1,946.0000	11.647	0	0	0
2010/10/04	R207 2011/05/05	8.55	Call	Bond Future	3,972.0000	3,588.0000	(9.668)	0	0	0
2010/10/04	R207 2011/05/05	8.55	Put	Bond Future	1,646.0000	1,840.0000	11.786	0	0	0
2010/10/04	R207 2011/05/05	8.45	Call	Bond Future	3,595.0000	3,229.0000	(10.181)	0	0	0



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2010/10/04	R207 2011/05/05	8.45	Put	Bond Future	1,845.0000	2,057.0000	11.491	0	0	0
2010/10/04	R208 2010/11/04			Bond Future	8.0390	8.1240	1.057	0.0000	0.0000	6,325
2010/10/04	R208 2010/11/04	9.25	Call	Bond Future	7,504.0000	6,950.0000	(7.383)	0	0	0
2010/10/04	R208 2010/11/04	9.25	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/10/04	R208 2010/11/04	9.30	Call	Bond Future	7,795.0000	7,241.0000	(7.107)	0	0	0
2010/10/04	R208 2010/11/04	9.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/10/04	R208 2010/11/04	9.20	Call	Bond Future	7,212.0000	6,658.0000	(7.682)	0	0	0
2010/10/04	R208 2010/11/04	9.20	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/10/04	R208 2011/02/03			Bond Future	8.1050	8.1940	1.098	0.0000	0.0000	0
2010/10/04	R208 2011/02/03	8.75	Call	Bond Future	4,731.0000	4,275.0000	(9.639)	0	0	0
2010/10/04	R208 2011/02/03	8.75	Put	Bond Future	713.0000	825.0000	15.708	0	0	0
2010/10/04	R208 2011/02/03	8.80	Call	Bond Future	4,973.0000	4,509.0000	(9.330)	0	0	0
2010/10/04	R208 2011/02/03	8.80	Put	Bond Future	653.0000	757.0000	15.926	0	0	0
2010/10/04	R208 2011/02/03	8.70	Call	Bond Future	4,493.0000	4,046.0000	(9.949)	0	0	0
2010/10/04	R208 2011/02/03	8.70	Put	Bond Future	778.0000	899.0000	15.553	0	0	0
2010/10/04	R208 2011/05/05			Bond Future	8.1730	8.2650	1.126	0.0000	0.0000	0
2010/10/04	R208 2011/05/05	8.50	Call	Bond Future	3,840.0000	3,468.0000	(9.688)	0	0	0
2010/10/04	R208 2011/05/05	8.50	Put	Bond Future	1,816.0000	2,019.0000	11.178	0	0	0
2010/10/04	R208 2011/05/05	8.55	Call	Bond Future	4,041.0000	3,659.0000	(9.453)	0	0	0
2010/10/04	R208 2011/05/05	8.55	Put	Bond Future	1,713.0000	1,906.0000	11.267	0	0	0
2010/10/04	R208 2011/05/05	8.45	Call	Bond Future	3,644.0000	3,282.0000	(9.934)	0	0	0
2010/10/04	R208 2011/05/05	8.45	Put	Bond Future	1,926.0000	2,139.0000	11.059	0	0	0
2010/10/04	R209 2010/11/04			Bond Future	8.0150	8.1060	1.135	0.0000	0.0000	23,873
2010/10/04	R209 2010/11/04	9.00	Call	Bond Future	8,286.0000	7,468.0000	(9.872)	0	0	0
2010/10/04	R209 2010/11/04	9.00	Put	Bond Future	25.0000	32.0000	28.000	0	0	0
2010/10/04	R209 2010/11/04	9.05	Call	Bond Future	8,663.0000	7,843.0000	(9.466)	0	0	0
2010/10/04	R209 2010/11/04	9.05	Put	Bond Future	19.0000	24.0000	26.316	0	0	0
2010/10/04	R209 2010/11/04	8.95	Call	Bond Future	7,907.0000	7,091.0000	(10.320)	0	0	0
2010/10/04	R209 2010/11/04	8.95	Put	Bond Future	32.0000	41.0000	28.125	0	0	0
2010/10/04	R209 2010/11/04	8.50	Call	Bond Future	4,497.0000	3,752.0000	(16.567)	0	0	0
2010/10/04	R209 2010/11/04	8.50	Put	Bond Future	251.0000	330.0000	31.474	0	0	54
2010/10/04	R209 2010/11/04	8.25	Put	Bond Future	669.0000	868.0000	29.746	0	0	0
2010/10/04	R209 2010/11/04	8.25	Call	Bond Future	2,772.0000	2,146.0000	(22.583)	0	0	54

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2010/10/04	R209 2010/11/04	9.25	Call	Bond Future	10,149.0000	9,325.0000	(8.119)	0	0	0
2010/10/04	R209 2010/11/04	9.25	Put	Bond Future	7.0000	8.0000	14.286	0	0	162
2010/10/04	R209 2010/11/04	7.75	Put	Bond Future	3,005.0000	3,610.0000	20.133	0	0	0
2010/10/04	R209 2010/11/04	7.75	Call	Bond Future	525.0000	305.0000	(41.905)	0	0	162
2010/10/04	R209 2011/02/03			Bond Future	8.0560	8.1490	1.154	0.0000	0.0000	0
2010/10/04	R209 2011/02/03	9.00	Call	Bond Future	8,509.0000	7,780.0000	(8.567)	0	0	0
2010/10/04	R209 2011/02/03	9.00	Put	Bond Future	633.0000	739.0000	16.746	0	0	0
2010/10/04	R209 2011/02/03	9.05	Call	Bond Future	8,839.0000	8,102.0000	(8.338)	0	0	0
2010/10/04	R209 2011/02/03	9.05	Put	Bond Future	581.0000	679.0000	16.867	0	0	0
2010/10/04	R209 2011/02/03	8.95	Call	Bond Future	8,180.0000	7,460.0000	(8.802)	0	0	0
2010/10/04	R209 2011/02/03	8.95	Put	Bond Future	690.0000	805.0000	16.667	0	0	0
2010/10/04	R209 2011/05/05			Bond Future	8.0970	8.1920	1.173	0.0000	0.0000	0
2010/10/04	R209 2011/05/05	8.50	Call	Bond Future	5,856.0000	5,283.0000	(9.785)	0	0	0
2010/10/04	R209 2011/05/05	8.50	Put	Bond Future	2,366.0000	2,638.0000	11.496	0	0	0
2010/10/04	R209 2011/05/05	8.55	Call	Bond Future	6,136.0000	5,551.0000	(9.534)	0	0	0
2010/10/04	R209 2011/05/05	8.55	Put	Bond Future	2,230.0000	2,490.0000	11.659	0	0	0
2010/10/04	R209 2011/05/05	8.45	Call	Bond Future	5,580.0000	5,020.0000	(10.036)	0	0	0
2010/10/04	R209 2011/05/05	8.45	Put	Bond Future	2,510.0000	2,795.0000	11.355	0	0	0
2010/10/04	R209 2011/08/04			Bond Future	8.1350	8.2330	1.205	0.0000	0.0000	0
2010/10/04	R209 2011/08/04	8.50	Call	Bond Future	6,605.0000	6,048.0000	(8.433)	0	0	0
2010/10/04	R209 2011/08/04	8.50	Put	Bond Future	3,461.0000	3,768.0000	8.870	0	0	510
2010/10/04	R209 2011/08/04	8.55	Call	Bond Future	6,890.0000	6,323.0000	(8.229)	0	0	0
2010/10/04	R209 2011/08/04	8.55	Put	Bond Future	3,330.0000	3,627.0000	8.919	0	0	0
2010/10/04	R209 2011/08/04	8.45	Call	Bond Future	6,325.0000	5,779.0000	(8.632)	0	0	0
2010/10/04	R209 2011/08/04	8.45	Put	Bond Future	3,600.0000	3,918.0000	8.833	0	0	0
2010/10/04	R209 2011/08/04	10.10	Call	Bond Future	15,802.0000	15,031.0000	(4.879)	0	0	0
2010/10/04	R209 2011/08/04	10.10	Put	Bond Future	966.0000	1,059.0000	9.627	0	0	510
2010/10/04	R210 2010/11/04			Bond Future	125.7801	125.7935	0.011	0.0000	0.0000	0
2010/10/04	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R210 2010/11/04	3.10	Put	Bond Future	91,301.0000	91,301.0000	0.000	0	0	0
2010/10/04	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R210 2010/11/04	3.15	Put	Bond Future	90,662.0000	90,662.0000	0.000	0	0	0
2010/10/04	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R210 2010/11/04	3.05	Put	Bond Future	91,945.0000	91,945.0000	0.000	0	0	0

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2010/10/04	R211 2010/11/04			Bond Future	102.4478	102.6363	0.184	0.0000	0.0000	0
2010/10/04	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R211 2010/11/04	2.75	Put	Bond Future	95,634.0000	95,643.0000	0.009	0	0	0
2010/10/04	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R211 2010/11/04	2.80	Put	Bond Future	95,353.0000	95,362.0000	0.009	0	0	0
2010/10/04	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R211 2010/11/04	2.70	Put	Bond Future	95,917.0000	95,926.0000	0.009	0	0	0
2010/10/04	R212 2010/11/04			Bond Future	2.6440	2.6430	(0.038)	0.0000	0.0000	1,080
2010/10/04	R212 2010/11/04	3.00	Call	Bond Future	3,392.0000	3,402.0000	0.295	0	0	0
2010/10/04	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R212 2010/11/04	3.05	Call	Bond Future	3,858.0000	3,867.0000	0.233	0	0	0
2010/10/04	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	R212 2010/11/04	2.95	Call	Bond Future	2,923.0000	2,933.0000	0.342	0	0	0
2010/10/04	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/04	TRT1 2010/11/04			Index Future	338.8970	337.2890	(0.474)	0.0000	0.0000	100
2010/10/04	TRT1 2011/02/03			Index Future	343.8970	342.2660	(0.474)	0.0000	0.0000	0
<b>Total</b>										<b>102707.00</b>