



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/10/2010

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
2010/10/06	AL7T 2010/11/04			Index Future	370.6980	372.5290	0.494	0.0000	0.0000	38
2010/10/06	ALBI 2010/11/04			Index Future	341.5890	343.3150	0.505	0.0000	0.0000	1,297
2010/10/06	ALBI 2011/02/03			Index Future	346.7980	348.5490	0.505	0.0000	0.0000	0
2010/10/06	CRD1 2010/11/04			Index Future	149.8600	150.6830	0.549	0.0000	0.0000	2
2010/10/06	CRD1 2011/02/03			Index Future	152.0710	152.9080	0.550	0.0000	0.0000	0
2010/10/06	GOVI 2010/11/04			GOVI	342.1550	343.8380	0.492	0.0000	0.0000	159
2010/10/06	GOVI 2010/11/04	329.00	Call	GOVI	131,550.0000	148,380.0000	12.794	0	0	0
2010/10/06	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/06	GOVI 2010/11/04	329.01	Call	GOVI	131,450.0000	148,280.0000	12.803	0	0	0
2010/10/06	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/06	GOVI 2010/11/04	328.99	Call	GOVI	131,650.0000	148,480.0000	12.784	0	0	0
2010/10/06	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/06	ILBI 2010/11/04			Index Future	397.8920	398.1420	0.063	0.0000	0.0000	508
2010/10/06	ILBI 2011/02/03			Index Future	403.9300	404.1840	0.063	0.0000	0.0000	0
2010/10/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/06	JBAF 2010/10/20			Jibar Tradeable Future	6.0600	6.0330	(0.446)	0.0000	0.0000	0
2010/10/06	JBAF 2010/11/17			Jibar Tradeable Future	6.0100	6.0010	(0.150)	0.0000	0.0000	2,500
2010/10/06	JBAF 2010/12/15			Jibar Tradeable Future	5.9300	5.9350	0.084	0.0000	0.0000	0
2010/10/06	JBAF 2011/01/19			Jibar Tradeable Future	5.9100	5.9130	0.051	0.0000	0.0000	0
2010/10/06	JBAF 2011/02/16			Jibar Tradeable Future	5.9000	5.9010	0.017	0.0000	0.0000	0
2010/10/06	JBAF 2011/03/16			Jibar Tradeable Future	5.9000	5.8990	(0.017)	0.0000	0.0000	5,500
2010/10/06	JBAF 2011/06/15			Jibar Tradeable Future	5.9800	5.9950	0.251	0.0000	0.0000	4,500
2010/10/06	JBAF 2011/09/21			Jibar Tradeable Future	6.1800	6.1980	0.291	0.0000	0.0000	6,000
2010/10/06	JBAF 2011/12/21			Jibar Tradeable Future	6.3500	6.3640	0.220	0.0000	0.0000	5,200
2010/10/06	JBAF 2012/03/20			Jibar Tradeable Future	6.6000	6.5760	(0.364)	0.0000	0.0000	0
2010/10/06	JBAF 2012/06/20			Jibar Tradeable Future	6.8400	6.8380	(0.029)	0.0000	0.0000	0
2010/10/06	JBAF 2012/09/19			Jibar Tradeable Future	6.9400	6.8910	(0.706)	0.0000	0.0000	2,500
2010/10/06	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/06	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/06	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/06	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/06	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/06	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/06	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/06	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/06	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/06	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/06	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/06	OTH1 2010/11/04			Index Future	338.1650	340.1320	0.582	0.0000	0.0000	3
2010/10/06	OTH1 2011/02/03			Index Future	343.3220	345.3170	0.581	0.0000	0.0000	0
2010/10/06	R157 2010/11/04			Bond Future	7.3900	7.2950	(1.286)	0.0000	0.0000	4,806
2010/10/06	R157 2010/11/04	8.50	Call	Bond Future	4,993.0000	5,432.0000	8.792	0	0	0
2010/10/06	R157 2010/11/04	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/06	R157 2010/11/04	8.55	Call	Bond Future	5,211.0000	5,651.0000	8.444	0	0	0
2010/10/06	R157 2010/11/04	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/06	R157 2010/11/04	8.45	Call	Bond Future	4,774.0000	5,213.0000	9.196	0	0	0
2010/10/06	R157 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/06	R157 2010/11/04	7.50	Put	Bond Future	411.0000	260.0000	(36.740)	0	0	0
2010/10/06	R157 2010/11/04	7.50	Call	Bond Future	917.0000	1,206.0000	31.516	0	0	500
2010/10/06	R157 2011/02/03			Bond Future	7.4810	7.3800	(1.350)	0.0000	0.0000	0
2010/10/06	R157 2011/02/03	7.90	Call	Bond Future	2,433.0000	2,753.0000	13.152	0	0	0
2010/10/06	R157 2011/02/03	7.90	Put	Bond Future	619.0000	497.0000	(19.709)	0	0	0
2010/10/06	R157 2011/02/03	7.95	Call	Bond Future	2,592.0000	2,920.0000	12.654	0	0	0
2010/10/06	R157 2011/02/03	7.95	Put	Bond Future	564.0000	449.0000	(20.390)	0	0	0
2010/10/06	R157 2011/02/03	7.85	Call	Bond Future	2,278.0000	2,589.0000	13.652	0	0	0
2010/10/06	R157 2011/02/03	7.85	Put	Bond Future	679.0000	547.0000	(19.440)	0	0	0
2010/10/06	R157 2011/05/05			Bond Future	7.5740	7.4670	(1.413)	0.0000	0.0000	0
2010/10/06	R157 2011/05/05	7.75	Call	Bond Future	2,035.0000	2,296.0000	12.826	0	0	0
2010/10/06	R157 2011/05/05	7.75	Put	Bond Future	1,311.0000	1,129.0000	(13.883)	0	0	0
2010/10/06	R157 2011/05/05	7.80	Call	Bond Future	2,158.0000	2,427.0000	12.465	0	0	0
2010/10/06	R157 2011/05/05	7.80	Put	Bond Future	1,229.0000	1,055.0000	(14.158)	0	0	0
2010/10/06	R157 2011/05/05	7.70	Call	Bond Future	1,916.0000	2,168.0000	13.152	0	0	0
2010/10/06	R157 2011/05/05	7.70	Put	Bond Future	1,397.0000	1,206.0000	(13.672)	0	0	0
2010/10/06	R157 2011/05/05	7.65	Call	Bond Future	1,801.0000	2,044.0000	13.493	0	0	0
2010/10/06	R157 2011/05/05	7.65	Put	Bond Future	1,488.0000	1,288.0000	(13.441)	0	0	0

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2010/10/06	R186 2010/11/04			Bond Future	8.1000	8.0120	(1.086)	0.0000	0.0000	16,922
2010/10/06	R186 2010/11/04	9.25	Call	Bond Future	11,031.0000	11,937.0000	8.213	0	0	0
2010/10/06	R186 2010/11/04	9.25	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2010/10/06	R186 2010/11/04	9.30	Call	Bond Future	11,474.0000	12,381.0000	7.905	0	0	0
2010/10/06	R186 2010/11/04	9.30	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2010/10/06	R186 2010/11/04	9.20	Call	Bond Future	10,586.0000	11,490.0000	8.540	0	0	0
2010/10/06	R186 2010/11/04	9.20	Put	Bond Future	10.0000	4.0000	(60.000)	0	0	0
2010/10/06	R186 2010/11/04	8.75	Put	Bond Future	119.0000	67.0000	(43.697)	0	0	0
2010/10/06	R186 2010/11/04	8.75	Call	Bond Future	6,540.0000	7,397.0000	13.104	0	0	7,900
2010/10/06	R186 2011/02/03			Bond Future	8.1570	8.0670	(1.103)	0.0000	0.0000	0
2010/10/06	R186 2011/02/03	9.00	Call	Bond Future	8,853.0000	9,626.0000	8.732	0	0	0
2010/10/06	R186 2011/02/03	9.00	Put	Bond Future	749.0000	607.0000	(18.959)	0	0	0
2010/10/06	R186 2011/02/03	9.05	Call	Bond Future	9,242.0000	10,026.0000	8.483	0	0	0
2010/10/06	R186 2011/02/03	9.05	Put	Bond Future	683.0000	552.0000	(19.180)	0	0	0
2010/10/06	R186 2011/02/03	8.95	Call	Bond Future	8,467.0000	9,229.0000	9.000	0	0	0
2010/10/06	R186 2011/02/03	8.95	Put	Bond Future	821.0000	668.0000	(18.636)	0	0	0
2010/10/06	R186 2011/02/03	7.75	Put	Bond Future	5,607.0000	4,976.0000	(11.254)	0	0	0
2010/10/06	R186 2011/02/03	7.75	Call	Bond Future	1,387.0000	1,671.0000	20.476	0	0	3,000
2010/10/06	R186 2011/05/05			Bond Future	8.2160	8.1240	(1.120)	0.0000	0.0000	0
2010/10/06	R186 2011/05/05	8.75	Call	Bond Future	7,538.0000	8,178.0000	8.490	0	0	0
2010/10/06	R186 2011/05/05	8.75	Put	Bond Future	2,393.0000	2,113.0000	(11.701)	0	0	0
2010/10/06	R186 2011/05/05	8.80	Call	Bond Future	7,869.0000	8,522.0000	8.298	0	0	0
2010/10/06	R186 2011/05/05	8.80	Put	Bond Future	2,259.0000	1,992.0000	(11.819)	0	0	0
2010/10/06	R186 2011/05/05	8.70	Call	Bond Future	7,211.0000	7,839.0000	8.709	0	0	0
2010/10/06	R186 2011/05/05	8.70	Put	Bond Future	2,534.0000	2,242.0000	(11.523)	0	0	0
2010/10/06	R189 2010/11/04			Bond Future	209.8361	209.7629	(0.035)	0.0000	0.0000	0
2010/10/06	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R189 2010/11/04	1.75	Put	Bond Future	104,542.0000	104,539.0000	(0.003)	0	0	0
2010/10/06	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R189 2010/11/04	1.80	Put	Bond Future	104,418.0000	104,415.0000	(0.003)	0	0	0
2010/10/06	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R189 2010/11/04	1.70	Put	Bond Future	104,666.0000	104,663.0000	(0.003)	0	0	0
2010/10/06	R197 2010/11/04			Bond Future	230.6597	230.6218	(0.016)	0.0000	0.0000	0

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2010/10/06	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R197 2010/11/04	3.05	Put	Bond Future	124,018.0000	124,017.0000	(0.001)	0	0	0
2010/10/06	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R197 2010/11/04	3.10	Put	Bond Future	123,401.0000	123,401.0000	0.000	0	0	0
2010/10/06	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R197 2010/11/04	3.00	Put	Bond Future	124,638.0000	124,637.0000	(0.001)	0	0	0
2010/10/06	R201 2010/11/04			Bond Future	7.2780	7.1830	(1.305)	0.0000	0.0000	1,262
2010/10/06	R201 2010/11/04	8.50	Call	Bond Future	4,304.0000	4,647.0000	7.969	0	0	0
2010/10/06	R201 2010/11/04	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/06	R201 2010/11/04	8.55	Call	Bond Future	4,475.0000	4,819.0000	7.687	0	0	0
2010/10/06	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R201 2010/11/04	8.45	Call	Bond Future	4,132.0000	4,476.0000	8.325	0	0	0
2010/10/06	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R201 2010/11/04	7.50	Call	Bond Future	1,004.0000	1,266.0000	26.096	0	0	0
2010/10/06	R201 2010/11/04	7.50	Put	Bond Future	206.0000	124.0000	(39.806)	0	0	140
2010/10/06	R201 2010/11/04	7.25	Put	Bond Future	549.0000	377.0000	(31.330)	0	0	0
2010/10/06	R201 2010/11/04	7.25	Call	Bond Future	448.0000	620.0000	38.393	0	0	140
2010/10/06	R201 2010/11/04	8.00	Call	Bond Future	2,583.0000	2,919.0000	13.008	0	0	0
2010/10/06	R201 2010/11/04	8.00	Put	Bond Future	14.0000	6.0000	(57.143)	0	0	420
2010/10/06	R201 2010/11/04	6.75	Put	Bond Future	1,956.0000	1,634.0000	(16.462)	0	0	0
2010/10/06	R201 2010/11/04	6.75	Call	Bond Future	27.0000	49.0000	81.481	0	0	420
2010/10/06	R201 2011/02/03			Bond Future	7.3630	7.2610	(1.385)	0.0000	0.0000	0
2010/10/06	R201 2011/02/03	8.00	Call	Bond Future	2,443.0000	2,724.0000	11.502	0	0	0
2010/10/06	R201 2011/02/03	8.00	Put	Bond Future	301.0000	233.0000	(22.591)	0	0	0
2010/10/06	R201 2011/02/03	8.05	Call	Bond Future	2,579.0000	2,866.0000	11.128	0	0	0
2010/10/06	R201 2011/02/03	8.05	Put	Bond Future	271.0000	210.0000	(22.509)	0	0	0
2010/10/06	R201 2011/02/03	7.95	Call	Bond Future	2,309.0000	2,585.0000	11.953	0	0	0
2010/10/06	R201 2011/02/03	7.95	Put	Bond Future	333.0000	261.0000	(21.622)	0	0	0
2010/10/06	R201 2011/05/05			Bond Future	7.4580	7.3510	(1.435)	0.0000	0.0000	0
2010/10/06	R201 2011/05/05	7.75	Call	Bond Future	1,798.0000	2,015.0000	12.069	0	0	0
2010/10/06	R201 2011/05/05	7.75	Put	Bond Future	870.0000	744.0000	(14.483)	0	0	0
2010/10/06	R201 2011/05/05	7.80	Call	Bond Future	1,902.0000	2,124.0000	11.672	0	0	0
2010/10/06	R201 2011/05/05	7.80	Put	Bond Future	816.0000	695.0000	(14.828)	0	0	0
2010/10/06	R201 2011/05/05	7.70	Call	Bond Future	1,697.0000	1,907.0000	12.375	0	0	0

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2010/10/06	R201 2011/05/05	7.70	Put	Bond Future	927.0000	794.0000	(14.347)	0	0	0
2010/10/06	R202 2010/11/04			Bond Future	168.7673	169.0969	0.195	0.0000	0.0000	0
2010/10/06	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R202 2010/11/04	3.05	Put	Bond Future	104,620.0000	104,624.0000	0.004	0	0	0
2010/10/06	R202 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R202 2010/11/04	3.10	Put	Bond Future	103,766.0000	103,770.0000	0.004	0	0	0
2010/10/06	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R202 2010/11/04	3.00	Put	Bond Future	105,482.0000	105,486.0000	0.004	0	0	0
2010/10/06	R203 2010/11/04			Bond Future	7.8290	7.7500	(1.009)	0.0000	0.0000	1,918
2010/10/06	R203 2010/11/04	9.25	Call	Bond Future	7,193.0000	7,613.0000	5.839	0	0	0
2010/10/06	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R203 2010/11/04	9.30	Call	Bond Future	7,434.0000	7,854.0000	5.650	0	0	0
2010/10/06	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R203 2010/11/04	9.20	Call	Bond Future	6,951.0000	7,370.0000	6.028	0	0	0
2010/10/06	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R203 2011/02/03			Bond Future	7.9140	7.8310	(1.049)	0.0000	0.0000	0
2010/10/06	R203 2011/02/03	8.50	Call	Bond Future	3,550.0000	3,877.0000	9.211	0	0	0
2010/10/06	R203 2011/02/03	8.50	Put	Bond Future	605.0000	506.0000	(16.364)	0	0	0
2010/10/06	R203 2011/02/03	8.55	Call	Bond Future	3,745.0000	4,078.0000	8.892	0	0	0
2010/10/06	R203 2011/02/03	8.55	Put	Bond Future	554.0000	461.0000	(16.787)	0	0	0
2010/10/06	R203 2011/02/03	8.45	Call	Bond Future	3,360.0000	3,679.0000	9.494	0	0	0
2010/10/06	R203 2011/02/03	8.45	Put	Bond Future	662.0000	555.0000	(16.163)	0	0	0
2010/10/06	R203 2011/05/05			Bond Future	8.0000	7.9140	(1.075)	0.0000	0.0000	0
2010/10/06	R203 2011/05/05	8.25	Call	Bond Future	2,718.0000	2,978.0000	9.566	0	0	0
2010/10/06	R203 2011/05/05	8.25	Put	Bond Future	1,492.0000	1,326.0000	(11.126)	0	0	0
2010/10/06	R203 2011/05/05	8.30	Call	Bond Future	2,874.0000	3,141.0000	9.290	0	0	0
2010/10/06	R203 2011/05/05	8.30	Put	Bond Future	1,405.0000	1,246.0000	(11.317)	0	0	0
2010/10/06	R203 2011/05/05	8.20	Call	Bond Future	2,567.0000	2,819.0000	9.817	0	0	0
2010/10/06	R203 2011/05/05	8.20	Put	Bond Future	1,585.0000	1,410.0000	(11.041)	0	0	0
2010/10/06	R204 2010/11/04			Bond Future	7.9360	7.8420	(1.184)	0.0000	0.0000	2,242
2010/10/06	R204 2010/11/04	9.25	Call	Bond Future	7,406.0000	7,964.0000	7.534	0	0	0
2010/10/06	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R204 2010/11/04	9.30	Call	Bond Future	7,674.0000	8,232.0000	7.271	0	0	0

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2010/10/06	R204 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/06	R204 2010/11/04	9.20	Call	Bond Future	7,138.0000	7,695.0000	7.803	0	0	0
2010/10/06	R204 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/06	R204 2010/11/04	9.00	Call	Bond Future	6,055.0000	6,611.0000	9.182	0	0	0
2010/10/06	R204 2010/11/04	9.00	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/10/06	R204 2011/02/03			Bond Future	8.0120	7.9150	(1.211)	0.0000	0.0000	0
2010/10/06	R204 2011/02/03	8.50	Call	Bond Future	3,567.0000	3,980.0000	11.578	0	0	0
2010/10/06	R204 2011/02/03	8.50	Put	Bond Future	809.0000	662.0000	(18.171)	0	0	0
2010/10/06	R204 2011/02/03	8.55	Call	Bond Future	3,776.0000	4,199.0000	11.202	0	0	0
2010/10/06	R204 2011/02/03	8.55	Put	Bond Future	741.0000	604.0000	(18.489)	0	0	0
2010/10/06	R204 2011/02/03	8.45	Call	Bond Future	3,362.0000	3,764.0000	11.957	0	0	0
2010/10/06	R204 2011/02/03	8.45	Put	Bond Future	882.0000	724.0000	(17.914)	0	0	0
2010/10/06	R204 2011/05/05			Bond Future	8.0930	7.9920	(1.248)	0.0000	0.0000	0
2010/10/06	R204 2011/05/05	8.50	Call	Bond Future	3,727.0000	4,102.0000	10.062	0	0	0
2010/10/06	R204 2011/05/05	8.50	Put	Bond Future	1,486.0000	1,294.0000	(12.921)	0	0	0
2010/10/06	R204 2011/05/05	8.55	Call	Bond Future	3,913.0000	4,296.0000	9.788	0	0	0
2010/10/06	R204 2011/05/05	8.55	Put	Bond Future	1,401.0000	1,217.0000	(13.133)	0	0	0
2010/10/06	R204 2011/05/05	8.45	Call	Bond Future	3,545.0000	3,911.0000	10.324	0	0	0
2010/10/06	R204 2011/05/05	8.45	Put	Bond Future	1,576.0000	1,375.0000	(12.754)	0	0	0
2010/10/06	R206 2010/11/04			Bond Future	7.0970	7.0020	(1.339)	0.0000	0.0000	0
2010/10/06	R206 2010/11/04	8.50	Call	Bond Future	3,871.0000	4,140.0000	6.949	0	0	0
2010/10/06	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R206 2010/11/04	8.55	Call	Bond Future	4,005.0000	4,274.0000	6.717	0	0	0
2010/10/06	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R206 2010/11/04	8.45	Call	Bond Future	3,736.0000	4,005.0000	7.200	0	0	0
2010/10/06	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R206 2010/11/04	7.25	Call	Bond Future	619.0000	812.0000	31.179	0	0	150
2010/10/06	R206 2010/11/04	7.25	Put	Bond Future	188.0000	112.0000	(40.426)	0	0	150
2010/10/06	R206 2010/11/04	8.00	Call	Bond Future	2,514.0000	2,782.0000	10.660	0	0	0
2010/10/06	R206 2010/11/04	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	450
2010/10/06	R206 2010/11/04	6.75	Put	Bond Future	1,042.0000	814.0000	(21.881)	0	0	0
2010/10/06	R206 2010/11/04	6.75	Call	Bond Future	56.0000	96.0000	71.429	0	0	450
2010/10/06	R206 2011/02/03			Bond Future	7.1840	7.0800	(1.448)	0.0000	0.0000	0
2010/10/06	R206 2011/02/03	8.00	Call	Bond Future	2,240.0000	2,478.0000	10.625	0	0	0

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2010/10/06	R206 2011/02/03	8.00	Put	Bond Future	132.0000	97.0000	(26.515)	0	0	0
2010/10/06	R206 2011/02/03	8.05	Call	Bond Future	2,351.0000	2,593.0000	10.293	0	0	0
2010/10/06	R206 2011/02/03	8.05	Put	Bond Future	115.0000	85.0000	(26.087)	0	0	0
2010/10/06	R206 2011/02/03	7.95	Call	Bond Future	2,129.0000	2,364.0000	11.038	0	0	0
2010/10/06	R206 2011/02/03	7.95	Put	Bond Future	148.0000	111.0000	(25.000)	0	0	0
2010/10/06	R206 2011/05/05			Bond Future	7.2900	7.1790	(1.523)	0.0000	0.0000	0
2010/10/06	R206 2011/05/05	7.50	Call	Bond Future	1,231.0000	1,392.0000	13.079	0	0	0
2010/10/06	R206 2011/05/05	7.50	Put	Bond Future	727.0000	621.0000	(14.580)	0	0	0
2010/10/06	R206 2011/05/05	7.55	Call	Bond Future	1,305.0000	1,471.0000	12.720	0	0	0
2010/10/06	R206 2011/05/05	7.55	Put	Bond Future	682.0000	580.0000	(14.956)	0	0	0
2010/10/06	R206 2011/05/05	7.45	Call	Bond Future	1,161.0000	1,316.0000	13.351	0	0	0
2010/10/06	R206 2011/05/05	7.45	Put	Bond Future	777.0000	664.0000	(14.543)	0	0	0
2010/10/06	R207 2010/11/04			Bond Future	8.0340	7.9460	(1.095)	0.0000	0.0000	800
2010/10/06	R207 2010/11/04	9.25	Call	Bond Future	7,176.0000	7,723.0000	7.623	0	0	0
2010/10/06	R207 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/06	R207 2010/11/04	9.30	Call	Bond Future	7,456.0000	8,003.0000	7.336	0	0	0
2010/10/06	R207 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/06	R207 2010/11/04	9.20	Call	Bond Future	6,896.0000	7,442.0000	7.918	0	0	0
2010/10/06	R207 2010/11/04	9.20	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2010/10/06	R207 2010/11/04	9.40	Call	Bond Future	8,011.0000	8,559.0000	6.841	0	0	0
2010/10/06	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R207 2011/02/03			Bond Future	8.1060	8.0140	(1.135)	0.0000	0.0000	0
2010/10/06	R207 2011/02/03	8.75	Call	Bond Future	4,395.0000	4,841.0000	10.148	0	0	0
2010/10/06	R207 2011/02/03	8.75	Put	Bond Future	596.0000	482.0000	(19.128)	0	0	0
2010/10/06	R207 2011/02/03	8.80	Call	Bond Future	4,628.0000	5,082.0000	9.810	0	0	0
2010/10/06	R207 2011/02/03	8.80	Put	Bond Future	542.0000	437.0000	(19.373)	0	0	0
2010/10/06	R207 2011/02/03	8.70	Call	Bond Future	4,165.0000	4,603.0000	10.516	0	0	0
2010/10/06	R207 2011/02/03	8.70	Put	Bond Future	654.0000	532.0000	(18.654)	0	0	0
2010/10/06	R207 2011/05/05			Bond Future	8.1820	8.0880	(1.149)	0.0000	0.0000	0
2010/10/06	R207 2011/05/05	8.50	Call	Bond Future	3,643.0000	3,994.0000	9.635	0	0	0
2010/10/06	R207 2011/05/05	8.50	Put	Bond Future	1,788.0000	1,582.0000	(11.521)	0	0	0
2010/10/06	R207 2011/05/05	8.55	Call	Bond Future	3,831.0000	4,191.0000	9.397	0	0	0
2010/10/06	R207 2011/05/05	8.55	Put	Bond Future	1,689.0000	1,491.0000	(11.723)	0	0	0
2010/10/06	R207 2011/05/05	8.45	Call	Bond Future	3,459.0000	3,801.0000	9.887	0	0	0

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2010/10/06	R207 2011/05/05	8.45	Put	Bond Future	1,893.0000	1,677.0000	(11.410)	0	0	0
2010/10/06	R208 2010/11/04			Bond Future	8.0830	7.9900	(1.151)	0.0000	0.0000	6,325
2010/10/06	R208 2010/11/04	9.25	Call	Bond Future	7,216.0000	7,824.0000	8.426	0	0	0
2010/10/06	R208 2010/11/04	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/06	R208 2010/11/04	9.30	Call	Bond Future	7,507.0000	8,116.0000	8.112	0	0	0
2010/10/06	R208 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/06	R208 2010/11/04	9.20	Call	Bond Future	6,923.0000	7,531.0000	8.782	0	0	0
2010/10/06	R208 2010/11/04	9.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/06	R208 2011/02/03			Bond Future	8.1510	8.0550	(1.178)	0.0000	0.0000	0
2010/10/06	R208 2011/02/03	8.75	Call	Bond Future	4,477.0000	4,954.0000	10.654	0	0	0
2010/10/06	R208 2011/02/03	8.75	Put	Bond Future	753.0000	614.0000	(18.459)	0	0	0
2010/10/06	R208 2011/02/03	8.80	Call	Bond Future	4,715.0000	5,202.0000	10.329	0	0	0
2010/10/06	R208 2011/02/03	8.80	Put	Bond Future	689.0000	560.0000	(18.723)	0	0	0
2010/10/06	R208 2011/02/03	8.70	Call	Bond Future	4,242.0000	4,709.0000	11.009	0	0	0
2010/10/06	R208 2011/02/03	8.70	Put	Bond Future	821.0000	672.0000	(18.149)	0	0	0
2010/10/06	R208 2011/05/05			Bond Future	8.2200	8.1220	(1.192)	0.0000	0.0000	0
2010/10/06	R208 2011/05/05	8.50	Call	Bond Future	3,632.0000	4,016.0000	10.573	0	0	0
2010/10/06	R208 2011/05/05	8.50	Put	Bond Future	1,903.0000	1,671.0000	(12.191)	0	0	0
2010/10/06	R208 2011/05/05	8.55	Call	Bond Future	3,828.0000	4,222.0000	10.293	0	0	0
2010/10/06	R208 2011/05/05	8.55	Put	Bond Future	1,794.0000	1,573.0000	(12.319)	0	0	0
2010/10/06	R208 2011/05/05	8.45	Call	Bond Future	3,441.0000	3,814.0000	10.840	0	0	0
2010/10/06	R208 2011/05/05	8.45	Put	Bond Future	2,017.0000	1,775.0000	(11.998)	0	0	0
2010/10/06	R209 2010/11/04			Bond Future	8.0750	7.9880	(1.077)	0.0000	0.0000	23,873
2010/10/06	R209 2010/11/04	9.00	Call	Bond Future	7,739.0000	8,520.0000	10.092	0	0	0
2010/10/06	R209 2010/11/04	9.00	Put	Bond Future	23.0000	11.0000	(52.174)	0	0	0
2010/10/06	R209 2010/11/04	9.05	Call	Bond Future	8,116.0000	8,900.0000	9.660	0	0	0
2010/10/06	R209 2010/11/04	9.05	Put	Bond Future	17.0000	9.0000	(47.059)	0	0	0
2010/10/06	R209 2010/11/04	8.95	Call	Bond Future	7,360.0000	8,138.0000	10.571	0	0	0
2010/10/06	R209 2010/11/04	8.95	Put	Bond Future	30.0000	15.0000	(50.000)	0	0	0
2010/10/06	R209 2010/11/04	8.50	Call	Bond Future	3,975.0000	4,661.0000	17.258	0	0	0
2010/10/06	R209 2010/11/04	8.50	Put	Bond Future	274.0000	167.0000	(39.051)	0	0	54
2010/10/06	R209 2010/11/04	8.25	Put	Bond Future	752.0000	511.0000	(32.048)	0	0	0
2010/10/06	R209 2010/11/04	8.25	Call	Bond Future	2,310.0000	2,861.0000	23.853	0	0	54

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2010/10/06	R209 2010/11/04	9.25	Call	Bond Future	9,602.0000	10,392.0000	8.227	0	0	0
2010/10/06	R209 2010/11/04	9.25	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	162
2010/10/06	R209 2010/11/04	7.75	Put	Bond Future	3,367.0000	2,734.0000	(18.800)	0	0	0
2010/10/06	R209 2010/11/04	7.75	Call	Bond Future	341.0000	501.0000	46.921	0	0	162
2010/10/06	R209 2011/02/03			Bond Future	8.1180	8.0280	(1.109)	0.0000	0.0000	0
2010/10/06	R209 2011/02/03	9.00	Call	Bond Future	8,004.0000	8,691.0000	8.583	0	0	0
2010/10/06	R209 2011/02/03	9.00	Put	Bond Future	687.0000	561.0000	(18.341)	0	0	0
2010/10/06	R209 2011/02/03	9.05	Call	Bond Future	8,329.0000	9,025.0000	8.356	0	0	0
2010/10/06	R209 2011/02/03	9.05	Put	Bond Future	629.0000	513.0000	(18.442)	0	0	0
2010/10/06	R209 2011/02/03	8.95	Call	Bond Future	7,680.0000	8,358.0000	8.828	0	0	0
2010/10/06	R209 2011/02/03	8.95	Put	Bond Future	748.0000	614.0000	(17.914)	0	0	0
2010/10/06	R209 2011/05/05			Bond Future	8.1600	8.0690	(1.115)	0.0000	0.0000	0
2010/10/06	R209 2011/05/05	8.50	Call	Bond Future	5,455.0000	5,983.0000	9.679	0	0	0
2010/10/06	R209 2011/05/05	8.50	Put	Bond Future	2,527.0000	2,242.0000	(11.278)	0	0	0
2010/10/06	R209 2011/05/05	8.55	Call	Bond Future	5,727.0000	6,267.0000	9.429	0	0	0
2010/10/06	R209 2011/05/05	8.55	Put	Bond Future	2,383.0000	2,109.0000	(11.498)	0	0	0
2010/10/06	R209 2011/05/05	8.45	Call	Bond Future	5,188.0000	5,702.0000	9.907	0	0	0
2010/10/06	R209 2011/05/05	8.45	Put	Bond Future	2,680.0000	2,380.0000	(11.194)	0	0	0
2010/10/06	R209 2011/08/04			Bond Future	8.2000	8.1070	(1.134)	0.0000	0.0000	0
2010/10/06	R209 2011/08/04	8.50	Call	Bond Future	6,217.0000	6,725.0000	8.171	0	0	0
2010/10/06	R209 2011/08/04	8.50	Put	Bond Future	3,648.0000	3,331.0000	(8.690)	0	0	0
2010/10/06	R209 2011/08/04	8.55	Call	Bond Future	6,495.0000	7,013.0000	7.975	0	0	0
2010/10/06	R209 2011/08/04	8.55	Put	Bond Future	3,510.0000	3,204.0000	(8.718)	0	0	0
2010/10/06	R209 2011/08/04	8.45	Call	Bond Future	5,944.0000	6,441.0000	8.361	0	0	0
2010/10/06	R209 2011/08/04	8.45	Put	Bond Future	3,794.0000	3,466.0000	(8.645)	0	0	0
2010/10/06	R209 2011/08/04	10.10	Call	Bond Future	15,278.0000	15,998.0000	4.713	0	0	0
2010/10/06	R209 2011/08/04	10.10	Put	Bond Future	1,017.0000	913.0000	(10.226)	0	0	0
2010/10/06	R210 2010/11/04			Bond Future	125.8071	125.8480	0.032	0.0000	0.0000	0
2010/10/06	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R210 2010/11/04	3.10	Put	Bond Future	91,301.0000	91,302.0000	0.001	0	0	0
2010/10/06	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R210 2010/11/04	3.15	Put	Bond Future	90,662.0000	90,663.0000	0.001	0	0	0
2010/10/06	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R210 2010/11/04	3.05	Put	Bond Future	91,945.0000	91,946.0000	0.001	0	0	0

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2010/10/06	R211 2010/11/04			Bond Future	102.6468	102.7376	0.088	0.0000	0.0000	0
2010/10/06	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R211 2010/11/04	2.75	Put	Bond Future	95,644.0000	95,648.0000	0.004	0	0	0
2010/10/06	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R211 2010/11/04	2.80	Put	Bond Future	95,362.0000	95,366.0000	0.004	0	0	0
2010/10/06	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R211 2010/11/04	2.70	Put	Bond Future	95,926.0000	95,931.0000	0.005	0	0	0
2010/10/06	R212 2010/11/04			Bond Future	2.6410	2.4930	(5.604)	0.0000	0.0000	1,080
2010/10/06	R212 2010/11/04	3.00	Call	Bond Future	3,421.0000	4,871.0000	42.385	0	0	0
2010/10/06	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R212 2010/11/04	3.05	Call	Bond Future	3,887.0000	5,337.0000	37.304	0	0	0
2010/10/06	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	R212 2010/11/04	2.95	Call	Bond Future	2,953.0000	4,403.0000	49.103	0	0	0
2010/10/06	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/06	TRT1 2010/11/04			Index Future	338.1550	339.7680	0.477	0.0000	0.0000	100
2010/10/06	TRT1 2011/02/03			Index Future	343.1450	344.7840	0.478	0.0000	0.0000	0
Total										101687.00