



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/10/2010

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
2010/10/18	AL7T 2010/11/04			Index Future	374.1310	375.4520	0.353	0.0000	0.0000	38
2010/10/18	ALBI 2010/11/04			Index Future	344.4270	345.6900	0.367	0.0000	0.0000	1,303
2010/10/18	ALBI 2011/02/03			Index Future	349.6730	350.9490	0.365	0.0000	0.0000	0
2010/10/18	CRD1 2010/11/04			Index Future	151.3640	151.7790	0.274	0.0000	0.0000	2
2010/10/18	CRD1 2011/02/03			Index Future	153.6020	154.0230	0.274	0.0000	0.0000	0
2010/10/18	GOVI 2010/11/04			GOVI	345.0140	346.2630	0.362	0.0000	0.0000	165
2010/10/18	GOVI 2010/11/04	329.00	Call	GOVI	160,140.0000	172,630.0000	7.799	0	0	0
2010/10/18	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/18	GOVI 2010/11/04	329.01	Call	GOVI	160,040.0000	172,530.0000	7.804	0	0	0
2010/10/18	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/18	GOVI 2010/11/04	328.99	Call	GOVI	160,240.0000	172,730.0000	7.795	0	0	0
2010/10/18	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/18	ILBI 2010/11/04			Index Future	395.3330	395.1830	(0.038)	0.0000	0.0000	509
2010/10/18	ILBI 2011/02/03			Index Future	401.4570	401.3020	(0.039)	0.0000	0.0000	0
2010/10/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/18	JBAF 2010/10/20			Jibar Tradeable Future	5.9710	5.9970	0.435	0.0000	0.0000	0
2010/10/18	JBAF 2010/11/17			Jibar Tradeable Future	5.8920	5.8840	(0.136)	0.0000	0.0000	2,500
2010/10/18	JBAF 2010/12/15			Jibar Tradeable Future	5.7800	5.8130	0.571	0.0000	0.0000	2,500
2010/10/18	JBAF 2011/01/19			Jibar Tradeable Future	5.7190	5.7190	0.000	0.0000	0.0000	0
2010/10/18	JBAF 2011/02/16			Jibar Tradeable Future	5.7010	5.6650	(0.631)	0.0000	0.0000	0
2010/10/18	JBAF 2011/03/16			Jibar Tradeable Future	5.7010	5.6520	(0.859)	0.0000	0.0000	5,500
2010/10/18	JBAF 2011/06/15			Jibar Tradeable Future	5.7430	5.7160	(0.470)	0.0000	0.0000	4,500
2010/10/18	JBAF 2011/09/21			Jibar Tradeable Future	5.9150	5.8930	(0.372)	0.0000	0.0000	8,700
2010/10/18	JBAF 2011/12/21			Jibar Tradeable Future	6.0890	6.0820	(0.115)	0.0000	0.0000	5,200
2010/10/18	JBAF 2012/03/20			Jibar Tradeable Future	6.3070	6.3020	(0.079)	0.0000	0.0000	0
2010/10/18	JBAF 2012/06/20			Jibar Tradeable Future	6.5600	6.5540	(0.091)	0.0000	0.0000	0
2010/10/18	JBAF 2012/09/19			Jibar Tradeable Future	6.6380	6.5970	(0.618)	93.3230	93.3230	15,000
2010/10/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/18	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/18	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/18	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/18	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/18	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/18	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/18	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/18	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/18	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/18	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/18	OTH1 2010/11/04			Index Future	340.8910	342.2290	0.393	0.0000	0.0000	3
2010/10/18	OTH1 2011/02/03			Index Future	346.0830	347.4360	0.391	0.0000	0.0000	0
2010/10/18	R157 2010/11/04			Bond Future	7.1550	7.0840	(0.992)	0.0000	0.0000	4,806
2010/10/18	R157 2010/11/04	8.50	Call	Bond Future	6,083.0000	6,415.0000	5.458	0	0	0
2010/10/18	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R157 2010/11/04	8.55	Call	Bond Future	6,302.0000	6,634.0000	5.268	0	0	0
2010/10/18	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R157 2010/11/04	8.45	Call	Bond Future	5,863.0000	6,195.0000	5.663	0	0	0
2010/10/18	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R157 2010/11/04	7.50	Put	Bond Future	69.0000	27.0000	(60.870)	0	0	0
2010/10/18	R157 2010/11/04	7.50	Call	Bond Future	1,666.0000	1,956.0000	17.407	0	0	500
2010/10/18	R157 2011/02/03			Bond Future	7.2300	7.1540	(1.051)	0.0000	0.0000	0
2010/10/18	R157 2011/02/03	7.90	Call	Bond Future	3,237.0000	3,507.0000	8.341	0	0	0
2010/10/18	R157 2011/02/03	7.90	Put	Bond Future	320.0000	253.0000	(20.938)	0	0	0
2010/10/18	R157 2011/02/03	7.95	Call	Bond Future	3,417.0000	3,693.0000	8.077	0	0	0
2010/10/18	R157 2011/02/03	7.95	Put	Bond Future	286.0000	225.0000	(21.329)	0	0	0
2010/10/18	R157 2011/02/03	7.85	Call	Bond Future	3,059.0000	3,323.0000	8.630	0	0	0
2010/10/18	R157 2011/02/03	7.85	Put	Bond Future	356.0000	284.0000	(20.225)	0	0	0
2010/10/18	R157 2011/05/05			Bond Future	7.3070	7.2270	(1.095)	0.0000	0.0000	0
2010/10/18	R157 2011/05/05	7.75	Call	Bond Future	2,695.0000	2,918.0000	8.275	0	0	0
2010/10/18	R157 2011/05/05	7.75	Put	Bond Future	862.0000	750.0000	(12.993)	0	0	0
2010/10/18	R157 2011/05/05	7.80	Call	Bond Future	2,839.0000	3,067.0000	8.031	0	0	0
2010/10/18	R157 2011/05/05	7.80	Put	Bond Future	801.0000	694.0000	(13.358)	0	0	0
2010/10/18	R157 2011/05/05	7.70	Call	Bond Future	2,555.0000	2,771.0000	8.454	0	0	0
2010/10/18	R157 2011/05/05	7.70	Put	Bond Future	927.0000	808.0000	(12.837)	0	0	0
2010/10/18	R157 2011/05/05	7.65	Call	Bond Future	2,418.0000	2,628.0000	8.685	0	0	0
2010/10/18	R157 2011/05/05	7.65	Put	Bond Future	995.0000	870.0000	(12.563)	0	0	0

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2010/10/18	R186 2010/11/04			Bond Future	8.0120	7.9660	(0.574)	0.0000	0.0000	17,532
2010/10/18	R186 2010/11/04	9.25	Call	Bond Future	11,934.0000	12,413.0000	4.014	0	0	0
2010/10/18	R186 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/18	R186 2010/11/04	9.30	Call	Bond Future	12,379.0000	12,858.0000	3.869	0	0	0
2010/10/18	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R186 2010/11/04	9.20	Call	Bond Future	11,486.0000	11,965.0000	4.170	0	0	0
2010/10/18	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R186 2010/11/04	8.75	Put	Bond Future	22.0000	8.0000	(63.636)	0	0	0
2010/10/18	R186 2010/11/04	8.75	Call	Bond Future	7,352.0000	7,817.0000	6.325	0	0	7,900
2010/10/18	R186 2011/02/03			Bond Future	8.0670	8.0200	(0.583)	0.0000	0.0000	0
2010/10/18	R186 2011/02/03	9.00	Call	Bond Future	9,556.0000	9,959.0000	4.217	0	0	0
2010/10/18	R186 2011/02/03	9.00	Put	Bond Future	537.0000	458.0000	(14.711)	0	0	0
2010/10/18	R186 2011/02/03	9.05	Call	Bond Future	9,959.0000	10,368.0000	4.107	0	0	0
2010/10/18	R186 2011/02/03	9.05	Put	Bond Future	485.0000	412.0000	(15.052)	0	0	0
2010/10/18	R186 2011/02/03	8.95	Call	Bond Future	9,155.0000	9,551.0000	4.326	0	0	0
2010/10/18	R186 2011/02/03	8.95	Put	Bond Future	594.0000	508.0000	(14.478)	0	0	0
2010/10/18	R186 2011/02/03	7.75	Put	Bond Future	4,870.0000	4,520.0000	(7.187)	0	0	0
2010/10/18	R186 2011/02/03	7.75	Call	Bond Future	1,565.0000	1,697.0000	8.435	0	0	3,000
2010/10/18	R186 2011/05/05			Bond Future	8.1240	8.0760	(0.591)	0.0000	0.0000	0
2010/10/18	R186 2011/05/05	8.75	Call	Bond Future	8,094.0000	8,421.0000	4.040	0	0	0
2010/10/18	R186 2011/05/05	8.75	Put	Bond Future	2,029.0000	1,872.0000	(7.738)	0	0	0
2010/10/18	R186 2011/05/05	8.80	Call	Bond Future	8,440.0000	8,773.0000	3.945	0	0	0
2010/10/18	R186 2011/05/05	8.80	Put	Bond Future	1,910.0000	1,758.0000	(7.958)	0	0	0
2010/10/18	R186 2011/05/05	8.70	Call	Bond Future	7,753.0000	8,072.0000	4.115	0	0	0
2010/10/18	R186 2011/05/05	8.70	Put	Bond Future	2,156.0000	1,990.0000	(7.699)	0	0	0
2010/10/18	R189 2010/11/04			Bond Future	209.7640	209.7803	0.008	0.0000	0.0000	0
2010/10/18	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R189 2010/11/04	1.75	Put	Bond Future	104,539.0000	104,539.0000	0.000	0	0	0
2010/10/18	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R189 2010/11/04	1.80	Put	Bond Future	104,415.0000	104,415.0000	0.000	0	0	0
2010/10/18	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R189 2010/11/04	1.70	Put	Bond Future	104,663.0000	104,664.0000	0.001	0	0	0
2010/10/18	R197 2010/11/04			Bond Future	229.0512	229.3000	0.109	0.0000	0.0000	0

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2010/10/18	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R197 2010/11/04	3.05	Put	Bond Future	124,000.0000	124,003.0000	0.002	0	0	0
2010/10/18	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R197 2010/11/04	3.10	Put	Bond Future	123,384.0000	123,387.0000	0.002	0	0	0
2010/10/18	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R197 2010/11/04	3.00	Put	Bond Future	124,620.0000	124,623.0000	0.002	0	0	0
2010/10/18	R201 2010/11/04			Bond Future	7.0030	6.9320	(1.014)	0.0000	0.0000	1,488
2010/10/18	R201 2010/11/04	8.50	Call	Bond Future	5,303.0000	5,563.0000	4.903	0	0	0
2010/10/18	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R201 2010/11/04	8.55	Call	Bond Future	5,474.0000	5,734.0000	4.750	0	0	0
2010/10/18	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R201 2010/11/04	8.45	Call	Bond Future	5,131.0000	5,391.0000	5.067	0	0	0
2010/10/18	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R201 2010/11/04	7.50	Call	Bond Future	1,816.0000	2,063.0000	13.601	0	0	0
2010/10/18	R201 2010/11/04	7.50	Put	Bond Future	18.0000	5.0000	(72.222)	0	0	140
2010/10/18	R201 2010/11/04	7.25	Put	Bond Future	107.0000	50.0000	(53.271)	0	0	0
2010/10/18	R201 2010/11/04	7.25	Call	Bond Future	1,005.0000	1,208.0000	20.199	0	0	140
2010/10/18	R201 2010/11/04	8.00	Call	Bond Future	3,569.0000	3,829.0000	7.285	0	0	0
2010/10/18	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/18	R201 2010/11/04	6.75	Put	Bond Future	1,020.0000	791.0000	(22.451)	0	0	0
2010/10/18	R201 2010/11/04	6.75	Call	Bond Future	90.0000	121.0000	34.444	0	0	420
2010/10/18	R201 2011/02/03			Bond Future	7.0680	6.9910	(1.089)	0.0000	0.0000	0
2010/10/18	R201 2011/02/03	8.00	Call	Bond Future	3,278.0000	3,514.0000	7.200	0	0	0
2010/10/18	R201 2011/02/03	8.00	Put	Bond Future	125.0000	95.0000	(24.000)	0	0	0
2010/10/18	R201 2011/02/03	8.05	Call	Bond Future	3,429.0000	3,668.0000	6.970	0	0	0
2010/10/18	R201 2011/02/03	8.05	Put	Bond Future	110.0000	83.0000	(24.545)	0	0	0
2010/10/18	R201 2011/02/03	7.95	Call	Bond Future	3,128.0000	3,360.0000	7.417	0	0	0
2010/10/18	R201 2011/02/03	7.95	Put	Bond Future	141.0000	107.0000	(24.113)	0	0	0
2010/10/18	R201 2011/05/05			Bond Future	7.1410	7.0610	(1.120)	0.0000	0.0000	0
2010/10/18	R201 2011/05/05	7.75	Call	Bond Future	2,463.0000	2,650.0000	7.592	0	0	0
2010/10/18	R201 2011/05/05	7.75	Put	Bond Future	515.0000	443.0000	(13.981)	0	0	0
2010/10/18	R201 2011/05/05	7.80	Call	Bond Future	2,585.0000	2,776.0000	7.389	0	0	0
2010/10/18	R201 2011/05/05	7.80	Put	Bond Future	479.0000	411.0000	(14.196)	0	0	0
2010/10/18	R201 2011/05/05	7.70	Call	Bond Future	2,344.0000	2,527.0000	7.807	0	0	0

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2010/10/18	R201 2011/05/05	7.70	Put	Bond Future	554.0000	478.0000	(13.718)	0	0	0
2010/10/18	R202 2010/11/04			Bond Future	0.4620	0.4790	3.680	0.0000	0.0000	0
2010/10/18	R202 2010/11/04	3.05	Call	Bond Future	58,742.0000	58,242.0000	(0.851)	0	0	0
2010/10/18	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R202 2010/11/04	3.10	Call	Bond Future	59,595.0000	59,096.0000	(0.837)	0	0	0
2010/10/18	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R202 2010/11/04	3.00	Call	Bond Future	57,879.0000	57,380.0000	(0.862)	0	0	0
2010/10/18	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R202 2011/05/05			Bond Future	0.4090	0.4270	4.401	0.0000	0.0000	6,500
2010/10/18	R202 2011/05/05	2.05	Call	Bond Future	40,318.0000	39,797.0000	(1.292)	0	0	0
2010/10/18	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R202 2011/05/05	2.10	Call	Bond Future	41,346.0000	40,825.0000	(1.260)	0	0	0
2010/10/18	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R202 2011/05/05	2.00	Call	Bond Future	39,280.0000	38,759.0000	(1.326)	0	0	0
2010/10/18	R202 2011/05/05	2.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/18	R203 2010/11/04			Bond Future	7.6560	7.5900	(0.862)	0.0000	0.0000	1,918
2010/10/18	R203 2010/11/04	9.25	Call	Bond Future	8,115.0000	8,469.0000	4.362	0	0	0
2010/10/18	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R203 2010/11/04	9.30	Call	Bond Future	8,356.0000	8,710.0000	4.236	0	0	0
2010/10/18	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R203 2010/11/04	9.20	Call	Bond Future	7,872.0000	8,227.0000	4.510	0	0	0
2010/10/18	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R203 2011/02/03			Bond Future	7.7330	7.6640	(0.892)	0.0000	0.0000	0
2010/10/18	R203 2011/02/03	8.50	Call	Bond Future	4,245.0000	4,535.0000	6.832	0	0	0
2010/10/18	R203 2011/02/03	8.50	Put	Bond Future	368.0000	300.0000	(18.478)	0	0	0
2010/10/18	R203 2011/02/03	8.55	Call	Bond Future	4,456.0000	4,751.0000	6.620	0	0	0
2010/10/18	R203 2011/02/03	8.55	Put	Bond Future	333.0000	270.0000	(18.919)	0	0	0
2010/10/18	R203 2011/02/03	8.45	Call	Bond Future	4,037.0000	4,322.0000	7.060	0	0	0
2010/10/18	R203 2011/02/03	8.45	Put	Bond Future	407.0000	334.0000	(17.936)	0	0	0
2010/10/18	R203 2011/05/05			Bond Future	7.8110	7.7400	(0.909)	0.0000	0.0000	0
2010/10/18	R203 2011/05/05	8.25	Call	Bond Future	3,273.0000	3,504.0000	7.058	0	0	0
2010/10/18	R203 2011/05/05	8.25	Put	Bond Future	1,107.0000	983.0000	(11.201)	0	0	0
2010/10/18	R203 2011/05/05	8.30	Call	Bond Future	3,445.0000	3,683.0000	6.909	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
2010/10/18	R203 2011/05/05	8.30	Put	Bond Future	1,036.0000	919.0000	(11.293)	0	0	0
2010/10/18	R203 2011/05/05	8.20	Call	Bond Future	3,105.0000	3,330.0000	7.246	0	0	0
2010/10/18	R203 2011/05/05	8.20	Put	Bond Future	1,183.0000	1,052.0000	(11.074)	0	0	0
2010/10/18	R204 2010/11/04			Bond Future	7.7850	7.7240	(0.784)	0.0000	0.0000	2,242
2010/10/18	R204 2010/11/04	9.25	Call	Bond Future	8,304.0000	8,670.0000	4.408	0	0	0
2010/10/18	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R204 2010/11/04	9.30	Call	Bond Future	8,572.0000	8,938.0000	4.270	0	0	0
2010/10/18	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R204 2010/11/04	9.20	Call	Bond Future	8,035.0000	8,401.0000	4.555	0	0	0
2010/10/18	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R204 2010/11/04	9.00	Call	Bond Future	6,950.0000	7,316.0000	5.266	0	0	0
2010/10/18	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R204 2011/02/03			Bond Future	7.8550	7.7910	(0.815)	0.0000	0.0000	0
2010/10/18	R204 2011/02/03	8.50	Call	Bond Future	4,199.0000	4,484.0000	6.787	0	0	0
2010/10/18	R204 2011/02/03	8.50	Put	Bond Future	533.0000	445.0000	(16.510)	0	0	0
2010/10/18	R204 2011/02/03	8.55	Call	Bond Future	4,425.0000	4,717.0000	6.599	0	0	0
2010/10/18	R204 2011/02/03	8.55	Put	Bond Future	482.0000	401.0000	(16.805)	0	0	0
2010/10/18	R204 2011/02/03	8.45	Call	Bond Future	3,975.0000	4,254.0000	7.019	0	0	0
2010/10/18	R204 2011/02/03	8.45	Put	Bond Future	587.0000	493.0000	(16.014)	0	0	0
2010/10/18	R204 2011/05/05			Bond Future	7.9300	7.8650	(0.820)	0.0000	0.0000	0
2010/10/18	R204 2011/05/05	8.50	Call	Bond Future	4,299.0000	4,550.0000	5.839	0	0	0
2010/10/18	R204 2011/05/05	8.50	Put	Bond Future	1,142.0000	1,025.0000	(10.245)	0	0	0
2010/10/18	R204 2011/05/05	8.55	Call	Bond Future	4,500.0000	4,756.0000	5.689	0	0	0
2010/10/18	R204 2011/05/05	8.55	Put	Bond Future	1,072.0000	960.0000	(10.448)	0	0	0
2010/10/18	R204 2011/05/05	8.45	Call	Bond Future	4,102.0000	4,347.0000	5.973	0	0	0
2010/10/18	R204 2011/05/05	8.45	Put	Bond Future	1,217.0000	1,093.0000	(10.189)	0	0	0
2010/10/18	R206 2010/11/04			Bond Future	6.8270	6.7500	(1.128)	0.0000	0.0000	0
2010/10/18	R206 2010/11/04	8.50	Call	Bond Future	4,637.0000	4,857.0000	4.744	0	0	0
2010/10/18	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R206 2010/11/04	8.55	Call	Bond Future	4,772.0000	4,992.0000	4.610	0	0	0
2010/10/18	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R206 2010/11/04	8.45	Call	Bond Future	4,503.0000	4,722.0000	4.863	0	0	0
2010/10/18	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/18	R206 2010/11/04	7.25	Call	Bond Future	1,215.0000	1,423.0000	17.119	0	0	150
2010/10/18	R206 2010/11/04	7.25	Put	Bond Future	17.0000	5.0000	(70.588)	0	0	150
2010/10/18	R206 2010/11/04	8.00	Call	Bond Future	3,279.0000	3,499.0000	6.709	0	0	0
2010/10/18	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/18	R206 2010/11/04	6.75	Put	Bond Future	408.0000	263.0000	(35.539)	0	0	0
2010/10/18	R206 2010/11/04	6.75	Call	Bond Future	188.0000	263.0000	39.894	0	0	450
2010/10/18	R206 2011/02/03			Bond Future	6.8890	6.8050	(1.219)	0.0000	0.0000	0
2010/10/18	R206 2011/02/03	8.00	Call	Bond Future	2,931.0000	3,139.0000	7.097	0	0	0
2010/10/18	R206 2011/02/03	8.00	Put	Bond Future	47.0000	33.0000	(29.787)	0	0	0
2010/10/18	R206 2011/02/03	8.05	Call	Bond Future	3,051.0000	3,261.0000	6.883	0	0	0
2010/10/18	R206 2011/02/03	8.05	Put	Bond Future	39.0000	27.0000	(30.769)	0	0	0
2010/10/18	R206 2011/02/03	7.95	Call	Bond Future	2,810.0000	3,017.0000	7.367	0	0	0
2010/10/18	R206 2011/02/03	7.95	Put	Bond Future	53.0000	38.0000	(28.302)	0	0	0
2010/10/18	R206 2011/05/05			Bond Future	6.9670	6.8790	(1.263)	0.0000	0.0000	0
2010/10/18	R206 2011/05/05	7.50	Call	Bond Future	1,718.0000	1,867.0000	8.673	0	0	0
2010/10/18	R206 2011/05/05	7.50	Put	Bond Future	433.0000	368.0000	(15.012)	0	0	0
2010/10/18	R206 2011/05/05	7.55	Call	Bond Future	1,806.0000	1,960.0000	8.527	0	0	0
2010/10/18	R206 2011/05/05	7.55	Put	Bond Future	402.0000	341.0000	(15.174)	0	0	0
2010/10/18	R206 2011/05/05	7.45	Call	Bond Future	1,633.0000	1,779.0000	8.941	0	0	0
2010/10/18	R206 2011/05/05	7.45	Put	Bond Future	468.0000	400.0000	(14.530)	0	0	0
2010/10/18	R207 2010/11/04			Bond Future	7.8640	7.8230	(0.521)	0.0000	0.0000	800
2010/10/18	R207 2010/11/04	9.25	Call	Bond Future	8,237.0000	8,495.0000	3.132	0	0	0
2010/10/18	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R207 2010/11/04	9.30	Call	Bond Future	8,517.0000	8,775.0000	3.029	0	0	0
2010/10/18	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R207 2010/11/04	9.20	Call	Bond Future	7,956.0000	8,214.0000	3.243	0	0	0
2010/10/18	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R207 2010/11/04	9.40	Call	Bond Future	9,073.0000	9,331.0000	2.844	0	0	0
2010/10/18	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R207 2011/02/03			Bond Future	7.9290	7.8860	(0.542)	0.0000	0.0000	0
2010/10/18	R207 2011/02/03	8.75	Call	Bond Future	5,233.0000	5,448.0000	4.109	0	0	0
2010/10/18	R207 2011/02/03	8.75	Put	Bond Future	354.0000	304.0000	(14.124)	0	0	0
2010/10/18	R207 2011/02/03	8.80	Call	Bond Future	5,483.0000	5,702.0000	3.994	0	0	0
2010/10/18	R207 2011/02/03	8.80	Put	Bond Future	317.0000	272.0000	(14.196)	0	0	0

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2010/10/18	R207 2011/02/03	8.70	Call	Bond Future	4,985.0000	5,195.0000	4.213	0	0	0
2010/10/18	R207 2011/02/03	8.70	Put	Bond Future	394.0000	339.0000	(13.959)	0	0	0
2010/10/18	R207 2011/05/05			Bond Future	8.0000	7.9570	(0.537)	0.0000	0.0000	0
2010/10/18	R207 2011/05/05	8.50	Call	Bond Future	4,295.0000	4,458.0000	3.795	0	0	0
2010/10/18	R207 2011/05/05	8.50	Put	Bond Future	1,357.0000	1,262.0000	(7.001)	0	0	0
2010/10/18	R207 2011/05/05	8.55	Call	Bond Future	4,501.0000	4,668.0000	3.710	0	0	0
2010/10/18	R207 2011/05/05	8.55	Put	Bond Future	1,276.0000	1,184.0000	(7.210)	0	0	0
2010/10/18	R207 2011/05/05	8.45	Call	Bond Future	4,093.0000	4,252.0000	3.885	0	0	0
2010/10/18	R207 2011/05/05	8.45	Put	Bond Future	1,444.0000	1,344.0000	(6.925)	0	0	0
2010/10/18	R208 2010/11/04			Bond Future	7.9180	7.8720	(0.581)	0.0000	0.0000	6,325
2010/10/18	R208 2010/11/04	9.25	Call	Bond Future	8,298.0000	8,603.0000	3.676	0	0	0
2010/10/18	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R208 2010/11/04	9.30	Call	Bond Future	8,590.0000	8,896.0000	3.562	0	0	0
2010/10/18	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R208 2010/11/04	9.20	Call	Bond Future	8,005.0000	8,310.0000	3.810	0	0	0
2010/10/18	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R208 2011/02/03			Bond Future	7.9800	7.9330	(0.589)	0.0000	0.0000	0
2010/10/18	R208 2011/02/03	8.75	Call	Bond Future	5,296.0000	5,536.0000	4.532	0	0	0
2010/10/18	R208 2011/02/03	8.75	Put	Bond Future	471.0000	406.0000	(13.800)	0	0	0
2010/10/18	R208 2011/02/03	8.80	Call	Bond Future	5,553.0000	5,798.0000	4.412	0	0	0
2010/10/18	R208 2011/02/03	8.80	Put	Bond Future	426.0000	366.0000	(14.085)	0	0	0
2010/10/18	R208 2011/02/03	8.70	Call	Bond Future	5,042.0000	5,277.0000	4.661	0	0	0
2010/10/18	R208 2011/02/03	8.70	Put	Bond Future	520.0000	450.0000	(13.462)	0	0	0
2010/10/18	R208 2011/05/05			Bond Future	8.0450	7.9970	(0.597)	0.0000	0.0000	0
2010/10/18	R208 2011/05/05	8.50	Call	Bond Future	4,287.0000	4,479.0000	4.479	0	0	0
2010/10/18	R208 2011/05/05	8.50	Put	Bond Future	1,455.0000	1,341.0000	(7.835)	0	0	0
2010/10/18	R208 2011/05/05	8.55	Call	Bond Future	4,501.0000	4,699.0000	4.399	0	0	0
2010/10/18	R208 2011/05/05	8.55	Put	Bond Future	1,364.0000	1,257.0000	(7.845)	0	0	0
2010/10/18	R208 2011/05/05	8.45	Call	Bond Future	4,076.0000	4,263.0000	4.588	0	0	0
2010/10/18	R208 2011/05/05	8.45	Put	Bond Future	1,549.0000	1,431.0000	(7.618)	0	0	0
2010/10/18	R209 2010/11/04			Bond Future	8.0240	7.9780	(0.573)	0.0000	0.0000	23,873
2010/10/18	R209 2010/11/04	9.00	Call	Bond Future	8,182.0000	8,601.0000	5.121	0	0	0
2010/10/18	R209 2010/11/04	9.00	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0

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2010/10/18	R209 2010/11/04	9.05	Call	Bond Future	8,564.0000	8,984.0000	4.904	0	0	0
2010/10/18	R209 2010/11/04	9.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/18	R209 2010/11/04	8.95	Call	Bond Future	7,797.0000	8,216.0000	5.374	0	0	0
2010/10/18	R209 2010/11/04	8.95	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2010/10/18	R209 2010/11/04	8.50	Call	Bond Future	4,264.0000	4,634.0000	8.677	0	0	0
2010/10/18	R209 2010/11/04	8.50	Put	Bond Future	100.0000	48.0000	(52.000)	0	0	54
2010/10/18	R209 2010/11/04	8.25	Put	Bond Future	405.0000	255.0000	(37.037)	0	0	0
2010/10/18	R209 2010/11/04	8.25	Call	Bond Future	2,426.0000	2,697.0000	11.171	0	0	54
2010/10/18	R209 2010/11/04	9.25	Call	Bond Future	10,060.0000	10,481.0000	4.185	0	0	0
2010/10/18	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/10/18	R209 2010/11/04	7.75	Put	Bond Future	2,826.0000	2,428.0000	(14.084)	0	0	0
2010/10/18	R209 2010/11/04	7.75	Call	Bond Future	264.0000	287.0000	8.712	0	0	162
2010/10/18	R209 2011/02/03			Bond Future	8.0660	8.0190	(0.583)	0.0000	0.0000	0
2010/10/18	R209 2011/02/03	9.00	Call	Bond Future	8,327.0000	8,677.0000	4.203	0	0	0
2010/10/18	R209 2011/02/03	9.00	Put	Bond Future	542.0000	465.0000	(14.207)	0	0	0
2010/10/18	R209 2011/02/03	9.05	Call	Bond Future	8,660.0000	9,017.0000	4.122	0	0	0
2010/10/18	R209 2011/02/03	9.05	Put	Bond Future	493.0000	423.0000	(14.199)	0	0	0
2010/10/18	R209 2011/02/03	8.95	Call	Bond Future	7,994.0000	8,339.0000	4.316	0	0	0
2010/10/18	R209 2011/02/03	8.95	Put	Bond Future	594.0000	513.0000	(13.636)	0	0	0
2010/10/18	R209 2011/05/05			Bond Future	8.1080	8.0610	(0.580)	0.0000	0.0000	0
2010/10/18	R209 2011/05/05	8.50	Call	Bond Future	5,672.0000	5,930.0000	4.549	0	0	0
2010/10/18	R209 2011/05/05	8.50	Put	Bond Future	2,281.0000	2,116.0000	(7.234)	0	0	0
2010/10/18	R209 2011/05/05	8.55	Call	Bond Future	5,952.0000	6,217.0000	4.452	0	0	0
2010/10/18	R209 2011/05/05	8.55	Put	Bond Future	2,145.0000	1,987.0000	(7.366)	0	0	0
2010/10/18	R209 2011/05/05	8.45	Call	Bond Future	5,396.0000	5,646.0000	4.633	0	0	0
2010/10/18	R209 2011/05/05	8.45	Put	Bond Future	2,425.0000	2,252.0000	(7.134)	0	0	0
2010/10/18	R209 2011/08/04			Bond Future	8.1470	8.1000	(0.577)	0.0000	0.0000	0
2010/10/18	R209 2011/08/04	8.50	Call	Bond Future	6,429.0000	6,672.0000	3.780	0	0	0
2010/10/18	R209 2011/08/04	8.50	Put	Bond Future	3,391.0000	3,216.0000	(5.161)	0	0	0
2010/10/18	R209 2011/08/04	8.55	Call	Bond Future	6,713.0000	6,961.0000	3.694	0	0	0
2010/10/18	R209 2011/08/04	8.55	Put	Bond Future	3,260.0000	3,089.0000	(5.245)	0	0	0
2010/10/18	R209 2011/08/04	8.45	Call	Bond Future	6,150.0000	6,387.0000	3.854	0	0	0
2010/10/18	R209 2011/08/04	8.45	Put	Bond Future	3,531.0000	3,350.0000	(5.126)	0	0	0
2010/10/18	R209 2011/08/04	10.10	Call	Bond Future	15,639.0000	15,996.0000	2.283	0	0	0
2010/10/18	R209 2011/08/04	10.10	Put	Bond Future	910.0000	848.0000	(6.813)	0	0	0

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2010/10/18	R210 2010/11/04			Bond Future	123.8844	123.7261	(0.128)	0.0000	0.0000	0
2010/10/18	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R210 2010/11/04	3.10	Put	Bond Future	91,268.0000	91,266.0000	(0.002)	0	0	0
2010/10/18	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R210 2010/11/04	3.15	Put	Bond Future	90,630.0000	90,627.0000	(0.003)	0	0	0
2010/10/18	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R210 2010/11/04	3.05	Put	Bond Future	91,912.0000	91,910.0000	(0.002)	0	0	0
2010/10/18	R211 2010/11/04			Bond Future	102.3596	102.3702	0.010	0.0000	0.0000	0
2010/10/18	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R211 2010/11/04	2.75	Put	Bond Future	95,630.0000	95,631.0000	0.001	0	0	0
2010/10/18	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R211 2010/11/04	2.80	Put	Bond Future	95,349.0000	95,349.0000	0.000	0	0	0
2010/10/18	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R211 2010/11/04	2.70	Put	Bond Future	95,913.0000	95,913.0000	0.000	0	0	0
2010/10/18	R212 2010/11/04			Bond Future	2.6030	2.5820	(0.807)	0.0000	0.0000	1,080
2010/10/18	R212 2010/11/04	3.00	Call	Bond Future	3,791.0000	3,996.0000	5.408	0	0	0
2010/10/18	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R212 2010/11/04	3.05	Call	Bond Future	4,257.0000	4,462.0000	4.816	0	0	0
2010/10/18	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	R212 2010/11/04	2.95	Call	Bond Future	3,323.0000	3,528.0000	6.169	0	0	0
2010/10/18	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/18	TRT1 2010/11/04			Index Future	340.9950	342.1960	0.352	0.0000	0.0000	100
2010/10/18	TRT1 2011/02/03			Index Future	346.0370	347.2570	0.353	0.0000	0.0000	0
Total										126736.00