



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 26/08/2010

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
2010/08/26	AL7T 2010/11/04			Index Future	374.9380	373.3110	(0.434)	0.0000	0.0000	38
2010/08/26	ALBI 2010/11/04			Index Future	346.2290	344.5720	(0.479)	0.0000	0.0000	1,261
2010/08/26	ALBI 2011/02/03			Index Future	352.1060	350.4190	(0.479)	0.0000	0.0000	0
2010/08/26	CRD1 2010/11/04			Index Future	150.6080	150.3880	(0.146)	0.0000	0.0000	2
2010/08/26	CRD1 2011/02/03			Index Future	153.3080	153.0830	(0.147)	0.0000	0.0000	0
2010/08/26	GOVI 2010/11/04			GOVI	346.7300	345.1650	(0.451)	0.0000	0.0000	169
2010/08/26	GOVI 2010/11/04	329.00	Call	GOVI	177,300.0000	161,650.0000	(8.827)	0	0	0
2010/08/26	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/26	GOVI 2010/11/04	329.01	Call	GOVI	177,200.0000	161,550.0000	(8.832)	0	0	0
2010/08/26	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/26	GOVI 2010/11/04	328.99	Call	GOVI	177,400.0000	161,750.0000	(8.822)	0	0	0
2010/08/26	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/26	ILBI 2010/11/04			Index Future	398.5730	398.0850	(0.122)	0.0000	0.0000	507
2010/08/26	ILBI 2011/02/03			Index Future	405.2420	404.7470	(0.122)	0.0000	0.0000	0
2010/08/26	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/26	JBAF 2010/09/15			Jibar Tradeable Future	6.2200	6.2000	(0.322)	0.0000	0.0000	1,000
2010/08/26	JBAF 2010/10/20			Jibar Tradeable Future	6.1900	6.1500	(0.646)	0.0000	0.0000	0
2010/08/26	JBAF 2010/11/17			Jibar Tradeable Future	6.1400	6.0400	(1.629)	0.0000	0.0000	0
2010/08/26	JBAF 2010/12/15			Jibar Tradeable Future	6.1000	5.9800	(1.967)	0.0000	0.0000	0
2010/08/26	JBAF 2011/01/19			Jibar Tradeable Future	6.0800	5.9600	(1.974)	0.0000	0.0000	0
2010/08/26	JBAF 2011/02/16			Jibar Tradeable Future	6.0900	5.9700	(1.970)	0.0000	0.0000	0
2010/08/26	JBAF 2011/03/16			Jibar Tradeable Future	6.1000	5.9900	(1.803)	0.0000	0.0000	5,500
2010/08/26	JBAF 2011/06/15			Jibar Tradeable Future	6.1700	6.0800	(1.459)	0.0000	0.0000	4,500
2010/08/26	JBAF 2011/09/21			Jibar Tradeable Future	6.2600	6.1700	(1.438)	0.0000	0.0000	6,000
2010/08/26	JBAF 2011/12/21			Jibar Tradeable Future	6.4600	6.3600	(1.548)	0.0000	0.0000	5,000
2010/08/26	JBAF 2012/03/20			Jibar Tradeable Future	6.6900	6.5900	(1.495)	0.0000	0.0000	0
2010/08/26	JBAF 2012/06/20			Jibar Tradeable Future	6.8700	6.7800	(1.310)	0.0000	0.0000	0
2010/08/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/26	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/26	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/26	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/26	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/26	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/26	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/08/26	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/26	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/26	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/26	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/26	OTH1 2010/11/04			Index Future	343.1540	340.9990	(0.628)	0.0000	0.0000	3
2010/08/26	OTH1 2011/02/03			Index Future	349.3050	347.1100	(0.628)	0.0000	0.0000	0
2010/08/26	R157 2010/11/04			Bond Future	7.1580	7.1900	0.447	0.0000	0.0000	5,252
2010/08/26	R157 2010/11/04	8.50	Call	Bond Future	6,080.0000	5,932.0000	(2.434)	0	0	0
2010/08/26	R157 2010/11/04	8.50	Put	Bond Future	11.0000	12.0000	9.091	0	0	0
2010/08/26	R157 2010/11/04	8.55	Call	Bond Future	6,297.0000	6,148.0000	(2.366)	0	0	0
2010/08/26	R157 2010/11/04	8.55	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2010/08/26	R157 2010/11/04	8.45	Call	Bond Future	5,863.0000	5,715.0000	(2.524)	0	0	0
2010/08/26	R157 2010/11/04	8.45	Put	Bond Future	14.0000	15.0000	7.143	0	0	0
2010/08/26	R157 2010/11/04	7.50	Put	Bond Future	384.0000	418.0000	8.854	0	0	0
2010/08/26	R157 2010/11/04	7.50	Call	Bond Future	1,967.0000	1,852.0000	(5.846)	0	0	500
2010/08/26	R157 2011/02/03			Bond Future	7.1610	7.1940	0.461	0.0000	0.0000	0
2010/08/26	R157 2011/02/03	7.90	Call	Bond Future	3,613.0000	3,492.0000	(3.349)	0	0	0
2010/08/26	R157 2011/02/03	7.90	Put	Bond Future	390.0000	415.0000	6.410	0	0	0
2010/08/26	R157 2011/02/03	7.95	Call	Bond Future	3,793.0000	3,670.0000	(3.243)	0	0	0
2010/08/26	R157 2011/02/03	7.95	Put	Bond Future	356.0000	379.0000	6.461	0	0	0
2010/08/26	R157 2011/02/03	7.85	Call	Bond Future	3,436.0000	3,317.0000	(3.463)	0	0	0
2010/08/26	R157 2011/02/03	7.85	Put	Bond Future	428.0000	455.0000	6.308	0	0	0
2010/08/26	R157 2011/05/05			Bond Future	7.1850	7.2210	0.501	0.0000	0.0000	0
2010/08/26	R157 2011/05/05	7.75	Call	Bond Future	3,168.0000	3,058.0000	(3.472)	0	0	0
2010/08/26	R157 2011/05/05	7.75	Put	Bond Future	823.0000	864.0000	4.982	0	0	0
2010/08/26	R157 2011/05/05	7.80	Call	Bond Future	3,321.0000	3,210.0000	(3.342)	0	0	0
2010/08/26	R157 2011/05/05	7.80	Put	Bond Future	772.0000	812.0000	5.181	0	0	0
2010/08/26	R157 2011/05/05	7.70	Call	Bond Future	3,018.0000	2,911.0000	(3.545)	0	0	0
2010/08/26	R157 2011/05/05	7.70	Put	Bond Future	879.0000	923.0000	5.006	0	0	0

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2010/08/26	R186 2010/11/04			Bond Future	7.8520	7.9540	1.299	0.0000	0.0000	17,545
2010/08/26	R186 2010/11/04	9.25	Call	Bond Future	13,658.0000	12,603.0000	(7.724)	0	0	0
2010/08/26	R186 2010/11/04	9.25	Put	Bond Future	45.0000	65.0000	44.444	0	0	0
2010/08/26	R186 2010/11/04	9.30	Call	Bond Future	14,096.0000	13,039.0000	(7.499)	0	0	0
2010/08/26	R186 2010/11/04	9.30	Put	Bond Future	38.0000	55.0000	44.737	0	0	0
2010/08/26	R186 2010/11/04	9.20	Call	Bond Future	13,218.0000	12,167.0000	(7.951)	0	0	0
2010/08/26	R186 2010/11/04	9.20	Put	Bond Future	53.0000	77.0000	45.283	0	0	0
2010/08/26	R186 2010/11/04	8.75	Put	Bond Future	217.0000	301.0000	38.710	0	0	0
2010/08/26	R186 2010/11/04	8.75	Call	Bond Future	9,226.0000	8,236.0000	(10.731)	0	0	7,900
2010/08/26	R186 2011/02/03			Bond Future	7.8710	7.9760	1.334	0.0000	0.0000	0
2010/08/26	R186 2011/02/03	9.00	Call	Bond Future	11,609.0000	10,646.0000	(8.295)	0	0	0
2010/08/26	R186 2011/02/03	9.00	Put	Bond Future	562.0000	691.0000	22.954	0	0	0
2010/08/26	R186 2011/02/03	9.05	Call	Bond Future	12,019.0000	11,047.0000	(8.087)	0	0	0
2010/08/26	R186 2011/02/03	9.05	Put	Bond Future	517.0000	637.0000	23.211	0	0	0
2010/08/26	R186 2011/02/03	8.95	Call	Bond Future	11,201.0000	10,247.0000	(8.517)	0	0	0
2010/08/26	R186 2011/02/03	8.95	Put	Bond Future	612.0000	750.0000	22.549	0	0	0
2010/08/26	R186 2011/02/03	7.75	Put	Bond Future	0.0000	4,695.0000	100.000	0	0	0
2010/08/26	R186 2011/02/03	7.75	Call	Bond Future	0.0000	2,326.0000	100.000	0	0	3,000
2010/08/26	R186 2011/05/05			Bond Future	7.9040	8.0120	1.366	0.0000	0.0000	0
2010/08/26	R186 2011/05/05	8.75	Call	Bond Future	9,891.0000	9,036.0000	(8.644)	0	0	0
2010/08/26	R186 2011/05/05	8.75	Put	Bond Future	1,583.0000	1,837.0000	16.045	0	0	0
2010/08/26	R186 2011/05/05	8.80	Call	Bond Future	10,266.0000	9,398.0000	(8.455)	0	0	0
2010/08/26	R186 2011/05/05	8.80	Put	Bond Future	1,493.0000	1,733.0000	16.075	0	0	0
2010/08/26	R186 2011/05/05	8.70	Call	Bond Future	9,519.0000	8,677.0000	(8.845)	0	0	0
2010/08/26	R186 2011/05/05	8.70	Put	Bond Future	1,679.0000	1,946.0000	15.902	0	0	0
2010/08/26	R189 2010/11/04			Bond Future	1.6480	1.6870	2.367	0.0000	0.0000	0
2010/08/26	R189 2010/11/04	1.75	Call	Bond Future	253.0000	156.0000	(38.340)	0	0	0
2010/08/26	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R189 2010/11/04	1.80	Call	Bond Future	377.0000	280.0000	(25.729)	0	0	0
2010/08/26	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R189 2010/11/04	1.70	Call	Bond Future	129.0000	32.0000	(75.194)	0	0	0
2010/08/26	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R197 2010/11/04			Bond Future	2.7310	2.7420	0.403	0.0000	0.0000	0

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2010/08/26	R197 2010/11/04	3.05	Call	Bond Future	4,021.0000	3,879.0000	(3.531)	0	0	0
2010/08/26	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R197 2010/11/04	3.10	Call	Bond Future	4,637.0000	4,496.0000	(3.041)	0	0	0
2010/08/26	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R197 2010/11/04	3.00	Call	Bond Future	3,401.0000	3,259.0000	(4.175)	0	0	0
2010/08/26	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R201 2010/11/04			Bond Future	7.0200	7.0410	0.299	0.0000	0.0000	1,464
2010/08/26	R201 2010/11/04	8.50	Call	Bond Future	5,245.0000	5,168.0000	(1.468)	0	0	0
2010/08/26	R201 2010/11/04	8.50	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/08/26	R201 2010/11/04	8.55	Call	Bond Future	5,415.0000	5,339.0000	(1.404)	0	0	0
2010/08/26	R201 2010/11/04	8.55	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/08/26	R201 2010/11/04	8.45	Call	Bond Future	5,074.0000	4,998.0000	(1.498)	0	0	0
2010/08/26	R201 2010/11/04	8.45	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2010/08/26	R201 2010/11/04	7.50	Call	Bond Future	1,926.0000	1,860.0000	(3.427)	0	0	0
2010/08/26	R201 2010/11/04	7.50	Put	Bond Future	190.0000	201.0000	5.789	0	0	140
2010/08/26	R201 2010/11/04	7.25	Put	Bond Future	403.0000	424.0000	5.211	0	0	0
2010/08/26	R201 2010/11/04	7.25	Call	Bond Future	1,239.0000	1,183.0000	(4.520)	0	0	140
2010/08/26	R201 2010/11/04	8.00	Call	Bond Future	3,539.0000	3,464.0000	(2.119)	0	0	0
2010/08/26	R201 2010/11/04	8.00	Put	Bond Future	32.0000	34.0000	6.250	0	0	420
2010/08/26	R201 2010/11/04	6.75	Put	Bond Future	1,322.0000	1,373.0000	3.858	0	0	0
2010/08/26	R201 2010/11/04	6.75	Call	Bond Future	330.0000	304.0000	(7.879)	0	0	420
2010/08/26	R201 2011/02/03			Bond Future	7.0080	7.0310	0.328	0.0000	0.0000	0
2010/08/26	R201 2011/02/03	8.00	Call	Bond Future	3,534.0000	3,462.0000	(2.037)	0	0	0
2010/08/26	R201 2011/02/03	8.00	Put	Bond Future	174.0000	181.0000	4.023	0	0	0
2010/08/26	R201 2011/02/03	8.05	Call	Bond Future	3,683.0000	3,611.0000	(1.955)	0	0	0
2010/08/26	R201 2011/02/03	8.05	Put	Bond Future	157.0000	164.0000	4.459	0	0	0
2010/08/26	R201 2011/02/03	7.95	Call	Bond Future	3,386.0000	3,315.0000	(2.097)	0	0	0
2010/08/26	R201 2011/02/03	7.95	Put	Bond Future	192.0000	200.0000	4.167	0	0	0
2010/08/26	R201 2011/05/05			Bond Future	7.0240	7.0480	0.342	0.0000	0.0000	0
2010/08/26	R201 2011/05/05	7.75	Call	Bond Future	2,814.0000	2,752.0000	(2.203)	0	0	0
2010/08/26	R201 2011/05/05	7.75	Put	Bond Future	486.0000	502.0000	3.292	0	0	0
2010/08/26	R201 2011/05/05	7.80	Call	Bond Future	2,939.0000	2,877.0000	(2.110)	0	0	0
2010/08/26	R201 2011/05/05	7.80	Put	Bond Future	453.0000	469.0000	3.532	0	0	0
2010/08/26	R201 2011/05/05	7.70	Call	Bond Future	2,690.0000	2,630.0000	(2.230)	0	0	0

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2010/08/26	R201	2011/05/05	7.70	Put	Bond Future	521.0000	539.0000	3.455	0	0	0
2010/08/26	R202	2010/11/04			Bond Future	2.6420	2.6420	0.000	0.0000	0.0000	0
2010/08/26	R202	2010/11/04	3.05	Call	Bond Future	7,302.0000	7,302.0000	0.000	0	0	0
2010/08/26	R202	2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R202	2010/11/04	3.10	Call	Bond Future	8,155.0000	8,155.0000	0.000	0	0	0
2010/08/26	R202	2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R202	2010/11/04	3.00	Call	Bond Future	6,439.0000	6,439.0000	0.000	0	0	0
2010/08/26	R202	2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R203	2010/11/04			Bond Future	7.6720	7.7020	0.391	0.0000	0.0000	2,215
2010/08/26	R203	2010/11/04	9.25	Call	Bond Future	8,038.0000	7,878.0000	(1.991)	0	0	0
2010/08/26	R203	2010/11/04	9.25	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2010/08/26	R203	2010/11/04	9.30	Call	Bond Future	8,278.0000	8,118.0000	(1.933)	0	0	0
2010/08/26	R203	2010/11/04	9.30	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2010/08/26	R203	2010/11/04	9.20	Call	Bond Future	7,798.0000	7,638.0000	(2.052)	0	0	0
2010/08/26	R203	2010/11/04	9.20	Put	Bond Future	11.0000	12.0000	9.091	0	0	0
2010/08/26	R203	2011/02/03			Bond Future	7.6970	7.7290	0.416	0.0000	0.0000	0
2010/08/26	R203	2011/02/03	8.50	Call	Bond Future	4,554.0000	4,415.0000	(3.052)	0	0	0
2010/08/26	R203	2011/02/03	8.50	Put	Bond Future	491.0000	518.0000	5.499	0	0	0
2010/08/26	R203	2011/02/03	8.55	Call	Bond Future	4,761.0000	4,620.0000	(2.962)	0	0	0
2010/08/26	R203	2011/02/03	8.55	Put	Bond Future	451.0000	476.0000	5.543	0	0	0
2010/08/26	R203	2011/02/03	8.45	Call	Bond Future	4,349.0000	4,213.0000	(3.127)	0	0	0
2010/08/26	R203	2011/02/03	8.45	Put	Bond Future	533.0000	563.0000	5.629	0	0	0
2010/08/26	R203	2011/05/05			Bond Future	7.7420	7.7760	0.439	0.0000	0.0000	0
2010/08/26	R203	2011/05/05	8.25	Call	Bond Future	3,691.0000	3,571.0000	(3.251)	0	0	0
2010/08/26	R203	2011/05/05	8.25	Put	Bond Future	1,180.0000	1,230.0000	4.237	0	0	0
2010/08/26	R203	2011/05/05	8.30	Call	Bond Future	3,868.0000	3,746.0000	(3.154)	0	0	0
2010/08/26	R203	2011/05/05	8.30	Put	Bond Future	1,114.0000	1,162.0000	4.309	0	0	0
2010/08/26	R203	2011/05/05	8.20	Call	Bond Future	3,518.0000	3,401.0000	(3.326)	0	0	0
2010/08/26	R203	2011/05/05	8.20	Put	Bond Future	1,250.0000	1,304.0000	4.320	0	0	0
2010/08/26	R204	2010/11/04			Bond Future	7.7590	7.8100	0.657	0.0000	0.0000	2,466
2010/08/26	R204	2010/11/04	9.25	Call	Bond Future	8,475.0000	8,172.0000	(3.575)	0	0	0
2010/08/26	R204	2010/11/04	9.25	Put	Bond Future	15.0000	17.0000	13.333	0	0	0
2010/08/26	R204	2010/11/04	9.30	Call	Bond Future	8,739.0000	8,437.0000	(3.456)	0	0	0

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2010/08/26	R204 2010/11/04	9.30	Put	Bond Future	12.0000	15.0000	25.000	0	0	0
2010/08/26	R204 2010/11/04	9.20	Call	Bond Future	8,209.0000	7,907.0000	(3.679)	0	0	0
2010/08/26	R204 2010/11/04	9.20	Put	Bond Future	18.0000	21.0000	16.667	0	0	0
2010/08/26	R204 2011/02/03			Bond Future	7.7820	7.8360	0.694	0.0000	0.0000	0
2010/08/26	R204 2011/02/03	8.50	Call	Bond Future	4,772.0000	4,522.0000	(5.239)	0	0	0
2010/08/26	R204 2011/02/03	8.50	Put	Bond Future	680.0000	745.0000	9.559	0	0	0
2010/08/26	R204 2011/02/03	8.55	Call	Bond Future	4,997.0000	4,743.0000	(5.083)	0	0	0
2010/08/26	R204 2011/02/03	8.55	Put	Bond Future	628.0000	689.0000	9.713	0	0	0
2010/08/26	R204 2011/02/03	8.45	Call	Bond Future	4,550.0000	4,304.0000	(5.407)	0	0	0
2010/08/26	R204 2011/02/03	8.45	Put	Bond Future	736.0000	805.0000	9.375	0	0	0
2010/08/26	R204 2011/05/05			Bond Future	7.8270	7.8830	0.715	0.0000	0.0000	0
2010/08/26	R204 2011/05/05	8.50	Call	Bond Future	4,841.0000	4,606.0000	(4.854)	0	0	0
2010/08/26	R204 2011/05/05	8.50	Put	Bond Future	1,100.0000	1,183.0000	7.545	0	0	0
2010/08/26	R204 2011/05/05	8.55	Call	Bond Future	5,049.0000	4,811.0000	(4.714)	0	0	0
2010/08/26	R204 2011/05/05	8.55	Put	Bond Future	1,037.0000	1,117.0000	7.715	0	0	0
2010/08/26	R204 2011/05/05	8.45	Call	Bond Future	4,636.0000	4,405.0000	(4.983)	0	0	0
2010/08/26	R204 2011/05/05	8.45	Put	Bond Future	1,166.0000	1,254.0000	7.547	0	0	0
2010/08/26	R206 2010/11/04			Bond Future	6.8910	6.9230	0.464	0.0000	0.0000	0
2010/08/26	R206 2010/11/04	8.50	Call	Bond Future	4,456.0000	4,365.0000	(2.042)	0	0	0
2010/08/26	R206 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/08/26	R206 2010/11/04	8.55	Call	Bond Future	4,591.0000	4,500.0000	(1.982)	0	0	0
2010/08/26	R206 2010/11/04	8.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/08/26	R206 2010/11/04	8.45	Call	Bond Future	4,322.0000	4,231.0000	(2.106)	0	0	0
2010/08/26	R206 2010/11/04	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/08/26	R206 2010/11/04	7.25	Call	Bond Future	1,222.0000	1,150.0000	(5.892)	0	0	150
2010/08/26	R206 2010/11/04	7.25	Put	Bond Future	207.0000	226.0000	9.179	0	0	150
2010/08/26	R206 2010/11/04	8.00	Call	Bond Future	3,110.0000	3,020.0000	(2.894)	0	0	0
2010/08/26	R206 2010/11/04	8.00	Put	Bond Future	13.0000	14.0000	7.692	0	0	450
2010/08/26	R206 2010/11/04	6.75	Put	Bond Future	782.0000	835.0000	6.777	0	0	0
2010/08/26	R206 2010/11/04	6.75	Call	Bond Future	380.0000	342.0000	(10.000)	0	0	450
2010/08/26	R206 2011/02/03			Bond Future	6.8620	6.8970	0.510	0.0000	0.0000	0
2010/08/26	R206 2011/02/03	8.00	Call	Bond Future	3,063.0000	2,978.0000	(2.775)	0	0	0
2010/08/26	R206 2011/02/03	8.00	Put	Bond Future	107.0000	115.0000	7.477	0	0	0
2010/08/26	R206 2011/02/03	8.05	Call	Bond Future	3,180.0000	3,094.0000	(2.704)	0	0	0

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2010/08/26	R206 2011/02/03	8.05	Put	Bond Future	97.0000	104.0000	7.216	0	0	0
2010/08/26	R206 2011/02/03	7.95	Call	Bond Future	2,946.0000	2,862.0000	(2.851)	0	0	0
2010/08/26	R206 2011/02/03	7.95	Put	Bond Future	118.0000	127.0000	7.627	0	0	0
2010/08/26	R206 2011/05/05			Bond Future	6.8700	6.9090	0.568	0.0000	0.0000	0
2010/08/26	R206 2011/05/05	7.50	Call	Bond Future	1,962.0000	1,892.0000	(3.568)	0	0	0
2010/08/26	R206 2011/05/05	7.50	Put	Bond Future	441.0000	466.0000	5.669	0	0	0
2010/08/26	R206 2011/05/05	7.55	Call	Bond Future	2,053.0000	1,982.0000	(3.458)	0	0	0
2010/08/26	R206 2011/05/05	7.55	Put	Bond Future	413.0000	437.0000	5.811	0	0	0
2010/08/26	R206 2011/05/05	7.45	Call	Bond Future	1,873.0000	1,804.0000	(3.684)	0	0	0
2010/08/26	R206 2011/05/05	7.45	Put	Bond Future	472.0000	498.0000	5.508	0	0	0
2010/08/26	R207 2010/11/04			Bond Future	7.7860	7.8880	1.310	0.0000	0.0000	810
2010/08/26	R207 2010/11/04	9.25	Call	Bond Future	8,749.0000	8,115.0000	(7.247)	0	0	0
2010/08/26	R207 2010/11/04	9.25	Put	Bond Future	20.0000	29.0000	45.000	0	0	0
2010/08/26	R207 2010/11/04	9.30	Call	Bond Future	9,025.0000	8,389.0000	(7.047)	0	0	0
2010/08/26	R207 2010/11/04	9.30	Put	Bond Future	16.0000	23.0000	43.750	0	0	0
2010/08/26	R207 2010/11/04	9.20	Call	Bond Future	8,471.0000	7,839.0000	(7.461)	0	0	0
2010/08/26	R207 2010/11/04	9.20	Put	Bond Future	23.0000	34.0000	47.826	0	0	0
2010/08/26	R207 2011/02/03			Bond Future	7.8060	7.9130	1.371	0.0000	0.0000	0
2010/08/26	R207 2011/02/03	8.75	Call	Bond Future	6,113.0000	5,557.0000	(9.095)	0	0	0
2010/08/26	R207 2011/02/03	8.75	Put	Bond Future	475.0000	580.0000	22.105	0	0	0
2010/08/26	R207 2011/02/03	8.80	Call	Bond Future	6,362.0000	5,799.0000	(8.849)	0	0	0
2010/08/26	R207 2011/02/03	8.80	Put	Bond Future	437.0000	535.0000	22.426	0	0	0
2010/08/26	R207 2011/02/03	8.70	Call	Bond Future	5,866.0000	5,318.0000	(9.342)	0	0	0
2010/08/26	R207 2011/02/03	8.70	Put	Bond Future	516.0000	629.0000	21.899	0	0	0
2010/08/26	R207 2011/05/05			Bond Future	7.8490	7.9600	1.414	0.0000	0.0000	0
2010/08/26	R207 2011/05/05	8.50	Call	Bond Future	5,073.0000	4,593.0000	(9.462)	0	0	0
2010/08/26	R207 2011/05/05	8.50	Put	Bond Future	1,225.0000	1,415.0000	15.510	0	0	0
2010/08/26	R207 2011/05/05	8.55	Call	Bond Future	5,291.0000	4,802.0000	(9.242)	0	0	0
2010/08/26	R207 2011/05/05	8.55	Put	Bond Future	1,155.0000	1,337.0000	15.758	0	0	0
2010/08/26	R207 2011/05/05	8.45	Call	Bond Future	4,857.0000	4,386.0000	(9.697)	0	0	0
2010/08/26	R207 2011/05/05	8.45	Put	Bond Future	1,297.0000	1,497.0000	15.420	0	0	0
2010/08/26	R208 2010/11/04			Bond Future	7.8360	7.9390	1.314	0.0000	0.0000	6,835
2010/08/26	R208 2010/11/04	9.25	Call	Bond Future	8,864.0000	8,190.0000	(7.604)	0	0	0



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2010/08/26	R208 2010/11/04	9.25	Put	Bond Future	21.0000	31.0000	47.619	0	0	0
2010/08/26	R208 2010/11/04	9.30	Call	Bond Future	9,153.0000	8,477.0000	(7.386)	0	0	0
2010/08/26	R208 2010/11/04	9.30	Put	Bond Future	18.0000	26.0000	44.444	0	0	0
2010/08/26	R208 2010/11/04	9.20	Call	Bond Future	8,575.0000	7,903.0000	(7.837)	0	0	0
2010/08/26	R208 2010/11/04	9.20	Put	Bond Future	25.0000	37.0000	48.000	0	0	0
2010/08/26	R208 2011/02/03			Bond Future	7.8590	7.9640	1.336	0.0000	0.0000	0
2010/08/26	R208 2011/02/03	8.75	Call	Bond Future	6,178.0000	5,612.0000	(9.162)	0	0	0
2010/08/26	R208 2011/02/03	8.75	Put	Bond Future	564.0000	683.0000	21.099	0	0	0
2010/08/26	R208 2011/02/03	8.80	Call	Bond Future	6,436.0000	5,861.0000	(8.934)	0	0	0
2010/08/26	R208 2011/02/03	8.80	Put	Bond Future	520.0000	631.0000	21.346	0	0	0
2010/08/26	R208 2011/02/03	8.70	Call	Bond Future	5,923.0000	5,365.0000	(9.421)	0	0	0
2010/08/26	R208 2011/02/03	8.70	Put	Bond Future	612.0000	740.0000	20.915	0	0	0
2010/08/26	R208 2011/05/05			Bond Future	7.8970	8.0060	1.380	0.0000	0.0000	0
2010/08/26	R208 2011/05/05	8.50	Call	Bond Future	5,148.0000	4,656.0000	(9.557)	0	0	0
2010/08/26	R208 2011/05/05	8.50	Put	Bond Future	1,369.0000	1,575.0000	15.047	0	0	0
2010/08/26	R208 2011/05/05	8.55	Call	Bond Future	5,375.0000	4,874.0000	(9.321)	0	0	0
2010/08/26	R208 2011/05/05	8.55	Put	Bond Future	1,292.0000	1,489.0000	15.248	0	0	0
2010/08/26	R208 2011/05/05	8.45	Call	Bond Future	4,924.0000	4,442.0000	(9.789)	0	0	0
2010/08/26	R208 2011/05/05	8.45	Put	Bond Future	1,451.0000	1,667.0000	14.886	0	0	0
2010/08/26	R209 2010/11/04			Bond Future	7.8270	7.9280	1.290	0.0000	0.0000	13,494
2010/08/26	R209 2010/11/04	9.00	Call	Bond Future	10,084.0000	9,171.0000	(9.054)	0	0	0
2010/08/26	R209 2010/11/04	9.00	Put	Bond Future	75.0000	108.0000	44.000	0	0	0
2010/08/26	R209 2010/11/04	9.05	Call	Bond Future	10,456.0000	9,538.0000	(8.780)	0	0	0
2010/08/26	R209 2010/11/04	9.05	Put	Bond Future	65.0000	93.0000	43.077	0	0	0
2010/08/26	R209 2010/11/04	8.95	Call	Bond Future	9,711.0000	8,802.0000	(9.361)	0	0	0
2010/08/26	R209 2010/11/04	8.95	Put	Bond Future	88.0000	125.0000	42.045	0	0	0
2010/08/26	R209 2010/11/04	8.50	Call	Bond Future	6,339.0000	5,518.0000	(12.952)	0	0	0
2010/08/26	R209 2010/11/04	8.50	Put	Bond Future	345.0000	470.0000	36.232	0	0	54
2010/08/26	R209 2010/11/04	8.25	Put	Bond Future	699.0000	921.0000	31.760	0	0	0
2010/08/26	R209 2010/11/04	8.25	Call	Bond Future	4,549.0000	3,825.0000	(15.916)	0	0	54
2010/08/26	R209 2010/11/04	9.25	Call	Bond Future	11,923.0000	10,993.0000	(7.800)	0	0	0
2010/08/26	R209 2010/11/04	9.25	Put	Bond Future	34.0000	50.0000	47.059	0	0	162
2010/08/26	R209 2010/11/04	7.75	Put	Bond Future	2,399.0000	2,937.0000	22.426	0	0	0
2010/08/26	R209 2010/11/04	7.75	Call	Bond Future	1,666.0000	1,258.0000	(24.490)	0	0	162

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2010/08/26	R209 2011/02/03			Bond Future	7.8400	7.9440	1.327	0.0000	0.0000	0
2010/08/26	R209 2011/02/03	9.00	Call	Bond Future	10,359.0000	9,500.0000	(8.292)	0	0	0
2010/08/26	R209 2011/02/03	9.00	Put	Bond Future	490.0000	600.0000	22.449	0	0	0
2010/08/26	R209 2011/02/03	9.05	Call	Bond Future	10,703.0000	9,836.0000	(8.101)	0	0	0
2010/08/26	R209 2011/02/03	9.05	Put	Bond Future	451.0000	554.0000	22.838	0	0	0
2010/08/26	R209 2011/02/03	8.95	Call	Bond Future	10,015.0000	9,164.0000	(8.497)	0	0	0
2010/08/26	R209 2011/02/03	8.95	Put	Bond Future	531.0000	650.0000	22.411	0	0	0
2010/08/26	R209 2011/05/05			Bond Future	7.8630	7.9700	1.361	0.0000	0.0000	0
2010/08/26	R209 2011/05/05	8.50	Call	Bond Future	7,430.0000	6,712.0000	(9.664)	0	0	0
2010/08/26	R209 2011/05/05	8.50	Put	Bond Future	1,798.0000	2,070.0000	15.128	0	0	0
2010/08/26	R209 2011/05/05	8.55	Call	Bond Future	7,744.0000	7,013.0000	(9.440)	0	0	0
2010/08/26	R209 2011/05/05	8.55	Put	Bond Future	1,695.0000	1,955.0000	15.339	0	0	0
2010/08/26	R209 2011/05/05	8.45	Call	Bond Future	7,119.0000	6,414.0000	(9.903)	0	0	0
2010/08/26	R209 2011/05/05	8.45	Put	Bond Future	1,906.0000	2,192.0000	15.005	0	0	0
2010/08/26	R209 2011/08/04			Bond Future	7.9030	8.0070	1.316	0.0000	0.0000	0
2010/08/26	R209 2011/08/04	8.50	Call	Bond Future	7,826.0000	7,168.0000	(8.408)	0	0	0
2010/08/26	R209 2011/08/04	8.50	Put	Bond Future	2,577.0000	2,873.0000	11.486	0	0	1,000
2010/08/26	R209 2011/08/04	8.55	Call	Bond Future	8,125.0000	7,456.0000	(8.234)	0	0	0
2010/08/26	R209 2011/08/04	8.55	Put	Bond Future	2,460.0000	2,746.0000	11.626	0	0	0
2010/08/26	R209 2011/08/04	8.45	Call	Bond Future	7,528.0000	6,882.0000	(8.581)	0	0	0
2010/08/26	R209 2011/08/04	8.45	Put	Bond Future	2,698.0000	3,006.0000	11.416	0	0	0
2010/08/26	R209 2011/08/04	10.10	Call	Bond Future	17,594.0000	16,724.0000	(4.945)	0	0	0
2010/08/26	R209 2011/08/04	10.10	Put	Bond Future	653.0000	738.0000	13.017	0	0	1,000
2010/08/26	R210 2010/11/04			Bond Future	2.6990	2.7610	2.297	0.0000	0.0000	0
2010/08/26	R210 2010/11/04	3.10	Call	Bond Future	5,316.0000	4,471.0000	(15.895)	0	0	0
2010/08/26	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R210 2010/11/04	3.15	Call	Bond Future	5,955.0000	5,110.0000	(14.190)	0	0	0
2010/08/26	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R210 2010/11/04	3.05	Call	Bond Future	4,672.0000	3,827.0000	(18.086)	0	0	0
2010/08/26	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R211 2010/11/04			Bond Future	2.6560	2.6580	0.075	0.0000	0.0000	0
2010/08/26	R211 2010/11/04	2.75	Call	Bond Future	532.0000	521.0000	(2.068)	0	0	0
2010/08/26	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/26	R211 2010/11/04	2.80	Call	Bond Future	813.0000	802.0000	(1.353)	0	0	0
2010/08/26	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R211 2010/11/04	2.70	Call	Bond Future	249.0000	238.0000	(4.418)	0	0	0
2010/08/26	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R212 2010/11/04			Bond Future	2.8240	2.8140	(0.354)	0.0000	0.0000	0
2010/08/26	R212 2010/11/04	3.00	Call	Bond Future	1,660.0000	1,756.0000	5.783	0	0	0
2010/08/26	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R212 2010/11/04	3.05	Call	Bond Future	2,126.0000	2,221.0000	4.468	0	0	0
2010/08/26	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	R212 2010/11/04	2.95	Call	Bond Future	1,192.0000	1,287.0000	7.970	0	0	0
2010/08/26	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/26	TRT1 2010/11/04			Index Future	342.7000	341.1440	(0.454)	0.0000	0.0000	100
2010/08/26	TRT1 2011/02/03			Index Future	348.8430	347.2570	(0.455)	0.0000	0.0000	0
<b>Total</b>										<b>90313.00</b>