



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/10/2010

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
2010/10/13	AL7T 2010/11/04			Index Future	372.4610	374.1530	0.454	0.0000	0.0000	38
2010/10/13	ALBI 2010/11/04			Index Future	343.2880	344.4740	0.345	0.0000	0.0000	1,303
2010/10/13	ALBI 2011/02/03			Index Future	348.5180	349.7220	0.345	0.0000	0.0000	0
2010/10/13	CRD1 2010/11/04			Index Future	150.9280	151.3250	0.263	0.0000	0.0000	2
2010/10/13	CRD1 2011/02/03			Index Future	153.1570	153.5620	0.264	0.0000	0.0000	0
2010/10/13	GOVI 2010/11/04			GOVI	343.8430	345.0600	0.354	0.0000	0.0000	160
2010/10/13	GOVI 2010/11/04	329.00	Call	GOVI	148,430.0000	160,600.0000	8.199	0	0	0
2010/10/13	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/13	GOVI 2010/11/04	329.01	Call	GOVI	148,330.0000	160,500.0000	8.205	0	0	0
2010/10/13	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/13	GOVI 2010/11/04	328.99	Call	GOVI	148,530.0000	160,700.0000	8.194	0	0	0
2010/10/13	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/13	ILBI 2010/11/04			Index Future	396.9290	397.2120	0.071	0.0000	0.0000	509
2010/10/13	ILBI 2011/02/03			Index Future	403.0790	403.3660	0.071	0.0000	0.0000	0
2010/10/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/13	JBAF 2010/10/20			Jibar Tradeable Future	6.0170	6.0170	0.000	0.0000	0.0000	0
2010/10/13	JBAF 2010/11/17			Jibar Tradeable Future	5.9720	5.9720	0.000	0.0000	0.0000	2,500
2010/10/13	JBAF 2010/12/15			Jibar Tradeable Future	5.8890	5.8890	0.000	0.0000	0.0000	2,500
2010/10/13	JBAF 2011/01/19			Jibar Tradeable Future	5.8530	5.8530	0.000	0.0000	0.0000	0
2010/10/13	JBAF 2011/02/16			Jibar Tradeable Future	5.8410	5.8410	0.000	0.0000	0.0000	0
2010/10/13	JBAF 2011/03/16			Jibar Tradeable Future	5.8360	5.8360	0.000	0.0000	0.0000	5,500
2010/10/13	JBAF 2011/06/15			Jibar Tradeable Future	5.8840	5.8840	0.000	0.0000	0.0000	4,500
2010/10/13	JBAF 2011/09/21			Jibar Tradeable Future	6.0640	6.0640	0.000	0.0000	0.0000	6,200
2010/10/13	JBAF 2011/12/21			Jibar Tradeable Future	6.2440	6.2440	0.000	0.0000	0.0000	5,200
2010/10/13	JBAF 2012/03/20			Jibar Tradeable Future	6.4590	6.4590	0.000	0.0000	0.0000	0
2010/10/13	JBAF 2012/06/20			Jibar Tradeable Future	6.7060	6.7060	0.000	0.0000	0.0000	0
2010/10/13	JBAF 2012/09/19			Jibar Tradeable Future	6.7950	6.7950	0.000	0.0000	0.0000	2,500
2010/10/13	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/13	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/13	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/13	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/13	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/13	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/13	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/13	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/13	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/13	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/13	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/13	OTH1 2010/11/04			Index Future	339.9320	340.9440	0.298	0.0000	0.0000	3
2010/10/13	OTH1 2011/02/03			Index Future	345.1100	346.1380	0.298	0.0000	0.0000	0
2010/10/13	R157 2010/11/04			Bond Future	7.2610	7.1620	(1.363)	0.0000	0.0000	4,806
2010/10/13	R157 2010/11/04	8.50	Call	Bond Future	5,589.0000	6,050.0000	8.248	0	0	0
2010/10/13	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R157 2010/11/04	8.55	Call	Bond Future	5,808.0000	6,269.0000	7.937	0	0	0
2010/10/13	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R157 2010/11/04	8.45	Call	Bond Future	5,370.0000	5,831.0000	8.585	0	0	0
2010/10/13	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R157 2010/11/04	7.50	Put	Bond Future	169.0000	84.0000	(50.296)	0	0	0
2010/10/13	R157 2010/11/04	7.50	Call	Bond Future	1,273.0000	1,649.0000	29.537	0	0	500
2010/10/13	R157 2011/02/03			Bond Future	7.3440	7.2370	(1.457)	0.0000	0.0000	0
2010/10/13	R157 2011/02/03	7.90	Call	Bond Future	2,848.0000	3,219.0000	13.027	0	0	0
2010/10/13	R157 2011/02/03	7.90	Put	Bond Future	433.0000	333.0000	(23.095)	0	0	0
2010/10/13	R157 2011/02/03	7.95	Call	Bond Future	3,019.0000	3,399.0000	12.587	0	0	0
2010/10/13	R157 2011/02/03	7.95	Put	Bond Future	390.0000	299.0000	(23.333)	0	0	0
2010/10/13	R157 2011/02/03	7.85	Call	Bond Future	2,680.0000	3,042.0000	13.507	0	0	0
2010/10/13	R157 2011/02/03	7.85	Put	Bond Future	480.0000	370.0000	(22.917)	0	0	0
2010/10/13	R157 2011/05/05			Bond Future	7.4280	7.3140	(1.535)	0.0000	0.0000	0
2010/10/13	R157 2011/05/05	7.75	Call	Bond Future	2,375.0000	2,683.0000	12.968	0	0	0
2010/10/13	R157 2011/05/05	7.75	Put	Bond Future	1,046.0000	879.0000	(15.966)	0	0	0
2010/10/13	R157 2011/05/05	7.80	Call	Bond Future	2,509.0000	2,825.0000	12.595	0	0	0
2010/10/13	R157 2011/05/05	7.80	Put	Bond Future	975.0000	816.0000	(16.308)	0	0	0
2010/10/13	R157 2011/05/05	7.70	Call	Bond Future	2,244.0000	2,543.0000	13.324	0	0	0
2010/10/13	R157 2011/05/05	7.70	Put	Bond Future	1,120.0000	944.0000	(15.714)	0	0	0
2010/10/13	R157 2011/05/05	7.65	Call	Bond Future	2,117.0000	2,407.0000	13.699	0	0	0
2010/10/13	R157 2011/05/05	7.65	Put	Bond Future	1,199.0000	1,014.0000	(15.430)	0	0	0

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2010/10/13	R186 2010/11/04			Bond Future	8.0400	8.0080	(0.398)	0.0000	0.0000	17,532
2010/10/13	R186 2010/11/04	9.25	Call	Bond Future	11,644.0000	11,976.0000	2.851	0	0	0
2010/10/13	R186 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/13	R186 2010/11/04	9.30	Call	Bond Future	12,089.0000	12,421.0000	2.746	0	0	0
2010/10/13	R186 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/13	R186 2010/11/04	9.20	Call	Bond Future	11,197.0000	11,528.0000	2.956	0	0	0
2010/10/13	R186 2010/11/04	9.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/13	R186 2010/11/04	8.75	Put	Bond Future	42.0000	29.0000	(30.952)	0	0	0
2010/10/13	R186 2010/11/04	8.75	Call	Bond Future	7,081.0000	7,400.0000	4.505	0	0	7,900
2010/10/13	R186 2011/02/03			Bond Future	8.0960	8.0630	(0.408)	0.0000	0.0000	0
2010/10/13	R186 2011/02/03	9.00	Call	Bond Future	9,322.0000	9,607.0000	3.057	0	0	0
2010/10/13	R186 2011/02/03	9.00	Put	Bond Future	599.0000	547.0000	(8.681)	0	0	0
2010/10/13	R186 2011/02/03	9.05	Call	Bond Future	9,721.0000	10,010.0000	2.973	0	0	0
2010/10/13	R186 2011/02/03	9.05	Put	Bond Future	543.0000	495.0000	(8.840)	0	0	0
2010/10/13	R186 2011/02/03	8.95	Call	Bond Future	8,926.0000	9,206.0000	3.137	0	0	0
2010/10/13	R186 2011/02/03	8.95	Put	Bond Future	661.0000	604.0000	(8.623)	0	0	0
2010/10/13	R186 2011/02/03	7.75	Put	Bond Future	5,104.0000	4,867.0000	(4.643)	0	0	0
2010/10/13	R186 2011/02/03	7.75	Call	Bond Future	1,503.0000	1,603.0000	6.653	0	0	3,000
2010/10/13	R186 2011/05/05			Bond Future	8.1540	8.1190	(0.429)	0.0000	0.0000	0
2010/10/13	R186 2011/05/05	8.75	Call	Bond Future	7,906.0000	8,150.0000	3.086	0	0	0
2010/10/13	R186 2011/05/05	8.75	Put	Bond Future	2,142.0000	2,034.0000	(5.042)	0	0	0
2010/10/13	R186 2011/05/05	8.80	Call	Bond Future	8,247.0000	8,495.0000	3.007	0	0	0
2010/10/13	R186 2011/05/05	8.80	Put	Bond Future	2,018.0000	1,914.0000	(5.154)	0	0	0
2010/10/13	R186 2011/05/05	8.70	Call	Bond Future	7,570.0000	7,808.0000	3.144	0	0	0
2010/10/13	R186 2011/05/05	8.70	Put	Bond Future	2,274.0000	2,160.0000	(5.013)	0	0	0
2010/10/13	R189 2010/11/04			Bond Future	209.6827	209.7315	0.023	0.0000	0.0000	0
2010/10/13	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R189 2010/11/04	1.75	Put	Bond Future	104,534.0000	104,537.0000	0.003	0	0	0
2010/10/13	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R189 2010/11/04	1.80	Put	Bond Future	104,411.0000	104,413.0000	0.002	0	0	0
2010/10/13	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R189 2010/11/04	1.70	Put	Bond Future	104,659.0000	104,661.0000	0.002	0	0	0
2010/10/13	R197 2010/11/04			Bond Future	230.3835	230.4585	0.033	0.0000	0.0000	0

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2010/10/13	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R197 2010/11/04	3.05	Put	Bond Future	124,015.0000	124,016.0000	0.001	0	0	0
2010/10/13	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R197 2010/11/04	3.10	Put	Bond Future	123,398.0000	123,399.0000	0.001	0	0	0
2010/10/13	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R197 2010/11/04	3.00	Put	Bond Future	124,635.0000	124,636.0000	0.001	0	0	0
2010/10/13	R201 2010/11/04			Bond Future	7.1090	7.0100	(1.393)	0.0000	0.0000	1,262
2010/10/13	R201 2010/11/04	8.50	Call	Bond Future	4,916.0000	5,277.0000	7.343	0	0	0
2010/10/13	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R201 2010/11/04	8.55	Call	Bond Future	5,088.0000	5,449.0000	7.095	0	0	0
2010/10/13	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R201 2010/11/04	8.45	Call	Bond Future	4,744.0000	5,105.0000	7.610	0	0	0
2010/10/13	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R201 2010/11/04	7.50	Call	Bond Future	1,466.0000	1,797.0000	22.578	0	0	0
2010/10/13	R201 2010/11/04	7.50	Put	Bond Future	55.0000	25.0000	(54.545)	0	0	140
2010/10/13	R201 2010/11/04	7.25	Put	Bond Future	227.0000	125.0000	(44.934)	0	0	0
2010/10/13	R201 2010/11/04	7.25	Call	Bond Future	739.0000	998.0000	35.047	0	0	140
2010/10/13	R201 2010/11/04	8.00	Call	Bond Future	3,183.0000	3,543.0000	11.310	0	0	0
2010/10/13	R201 2010/11/04	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	420
2010/10/13	R201 2010/11/04	6.75	Put	Bond Future	1,369.0000	1,053.0000	(23.083)	0	0	0
2010/10/13	R201 2010/11/04	6.75	Call	Bond Future	53.0000	98.0000	84.906	0	0	420
2010/10/13	R201 2011/02/03			Bond Future	7.1810	7.0750	(1.476)	0.0000	0.0000	0
2010/10/13	R201 2011/02/03	8.00	Call	Bond Future	2,942.0000	3,260.0000	10.809	0	0	0
2010/10/13	R201 2011/02/03	8.00	Put	Bond Future	177.0000	131.0000	(25.989)	0	0	0
2010/10/13	R201 2011/02/03	8.05	Call	Bond Future	3,088.0000	3,411.0000	10.460	0	0	0
2010/10/13	R201 2011/02/03	8.05	Put	Bond Future	157.0000	116.0000	(26.115)	0	0	0
2010/10/13	R201 2011/02/03	7.95	Call	Bond Future	2,797.0000	3,111.0000	11.226	0	0	0
2010/10/13	R201 2011/02/03	7.95	Put	Bond Future	199.0000	148.0000	(25.628)	0	0	0
2010/10/13	R201 2011/05/05			Bond Future	7.2640	7.1480	(1.597)	0.0000	0.0000	0
2010/10/13	R201 2011/05/05	7.75	Call	Bond Future	2,187.0000	2,452.0000	12.117	0	0	0
2010/10/13	R201 2011/05/05	7.75	Put	Bond Future	636.0000	526.0000	(17.296)	0	0	0
2010/10/13	R201 2011/05/05	7.80	Call	Bond Future	2,302.0000	2,573.0000	11.772	0	0	0
2010/10/13	R201 2011/05/05	7.80	Put	Bond Future	593.0000	490.0000	(17.369)	0	0	0
2010/10/13	R201 2011/05/05	7.70	Call	Bond Future	2,075.0000	2,333.0000	12.434	0	0	0

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2010/10/13	R201 2011/05/05	7.70	Put	Bond Future	682.0000	566.0000	(17.009)	0	0	0
2010/10/13	R202 2010/11/04			Bond Future	168.6208	0.3985	(99.764)	0.0000	0.0000	0
2010/10/13	R202 2010/11/04	3.05	Call	Bond Future	0.0000	60,623.0000	100.000	0	0	0
2010/10/13	R202 2010/11/04	3.05	Put	Bond Future	104,618.0000	0.0000	(100.000)	0	0	0
2010/10/13	R202 2010/11/04	3.10	Call	Bond Future	0.0000	61,477.0000	100.000	0	0	0
2010/10/13	R202 2010/11/04	3.10	Put	Bond Future	103,764.0000	0.0000	(100.000)	0	0	0
2010/10/13	R202 2010/11/04	3.00	Call	Bond Future	0.0000	59,761.0000	100.000	0	0	0
2010/10/13	R202 2010/11/04	3.00	Put	Bond Future	105,480.0000	0.0000	(100.000)	0	0	0
2010/10/13	R202 2011/05/05			Bond Future	2.0500	0.3450	(83.171)	0.0000	0.0000	0
2010/10/13	R202 2011/05/05	2.05	Call	Bond Future	0.0000	42,185.0000	100.000	0	0	0
2010/10/13	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R202 2011/05/05	2.10	Call	Bond Future	0.0000	43,213.0000	100.000	0	0	0
2010/10/13	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R202 2011/05/05	2.00	Call	Bond Future	0.0000	41,146.0000	100.000	0	0	0
2010/10/13	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R203 2010/11/04			Bond Future	7.7620	7.6480	(1.469)	0.0000	0.0000	1,918
2010/10/13	R203 2010/11/04	9.25	Call	Bond Future	7,549.0000	8,157.0000	8.054	0	0	0
2010/10/13	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R203 2010/11/04	9.30	Call	Bond Future	7,790.0000	8,399.0000	7.818	0	0	0
2010/10/13	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R203 2010/11/04	9.20	Call	Bond Future	7,307.0000	7,915.0000	8.321	0	0	0
2010/10/13	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R203 2011/02/03			Bond Future	7.8440	7.7240	(1.530)	0.0000	0.0000	0
2010/10/13	R203 2011/02/03	8.50	Call	Bond Future	3,793.0000	4,293.0000	13.182	0	0	0
2010/10/13	R203 2011/02/03	8.50	Put	Bond Future	489.0000	370.0000	(24.335)	0	0	0
2010/10/13	R203 2011/02/03	8.55	Call	Bond Future	3,994.0000	4,504.0000	12.769	0	0	0
2010/10/13	R203 2011/02/03	8.55	Put	Bond Future	444.0000	334.0000	(24.775)	0	0	0
2010/10/13	R203 2011/02/03	8.45	Call	Bond Future	3,595.0000	4,085.0000	13.630	0	0	0
2010/10/13	R203 2011/02/03	8.45	Put	Bond Future	538.0000	409.0000	(23.978)	0	0	0
2010/10/13	R203 2011/05/05			Bond Future	7.9270	7.8020	(1.577)	0.0000	0.0000	0
2010/10/13	R203 2011/05/05	8.25	Call	Bond Future	2,909.0000	3,312.0000	13.854	0	0	0
2010/10/13	R203 2011/05/05	8.25	Put	Bond Future	1,321.0000	1,101.0000	(16.654)	0	0	0
2010/10/13	R203 2011/05/05	8.30	Call	Bond Future	3,071.0000	3,485.0000	13.481	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
2010/10/13	R203 2011/05/05	8.30	Put	Bond Future	1,240.0000	1,031.0000	(16.855)	0	0	0
2010/10/13	R203 2011/05/05	8.20	Call	Bond Future	2,751.0000	3,144.0000	14.286	0	0	0
2010/10/13	R203 2011/05/05	8.20	Put	Bond Future	1,407.0000	1,177.0000	(16.347)	0	0	0
2010/10/13	R204 2010/11/04			Bond Future	7.8700	7.7760	(1.194)	0.0000	0.0000	2,242
2010/10/13	R204 2010/11/04	9.25	Call	Bond Future	7,797.0000	8,358.0000	7.195	0	0	0
2010/10/13	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R204 2010/11/04	9.30	Call	Bond Future	8,065.0000	8,626.0000	6.956	0	0	0
2010/10/13	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R204 2010/11/04	9.20	Call	Bond Future	7,528.0000	8,089.0000	7.452	0	0	0
2010/10/13	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R204 2010/11/04	9.00	Call	Bond Future	6,444.0000	7,004.0000	8.690	0	0	0
2010/10/13	R204 2010/11/04	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/13	R204 2011/02/03			Bond Future	7.9430	7.8460	(1.221)	0.0000	0.0000	0
2010/10/13	R204 2011/02/03	8.50	Call	Bond Future	3,819.0000	4,252.0000	11.338	0	0	0
2010/10/13	R204 2011/02/03	8.50	Put	Bond Future	663.0000	533.0000	(19.608)	0	0	0
2010/10/13	R204 2011/02/03	8.55	Call	Bond Future	4,036.0000	4,479.0000	10.976	0	0	0
2010/10/13	R204 2011/02/03	8.55	Put	Bond Future	603.0000	483.0000	(19.900)	0	0	0
2010/10/13	R204 2011/02/03	8.45	Call	Bond Future	3,605.0000	4,028.0000	11.734	0	0	0
2010/10/13	R204 2011/02/03	8.45	Put	Bond Future	727.0000	588.0000	(19.120)	0	0	0
2010/10/13	R204 2011/05/05			Bond Future	8.0220	7.9200	(1.272)	0.0000	0.0000	0
2010/10/13	R204 2011/05/05	8.50	Call	Bond Future	3,955.0000	4,350.0000	9.987	0	0	0
2010/10/13	R204 2011/05/05	8.50	Put	Bond Future	1,316.0000	1,136.0000	(13.678)	0	0	0
2010/10/13	R204 2011/05/05	8.55	Call	Bond Future	4,147.0000	4,551.0000	9.742	0	0	0
2010/10/13	R204 2011/05/05	8.55	Put	Bond Future	1,237.0000	1,066.0000	(13.824)	0	0	0
2010/10/13	R204 2011/05/05	8.45	Call	Bond Future	3,766.0000	4,152.0000	10.250	0	0	0
2010/10/13	R204 2011/05/05	8.45	Put	Bond Future	1,399.0000	1,210.0000	(13.510)	0	0	0
2010/10/13	R206 2010/11/04			Bond Future	6.9380	6.8330	(1.513)	0.0000	0.0000	0
2010/10/13	R206 2010/11/04	8.50	Call	Bond Future	4,321.0000	4,620.0000	6.920	0	0	0
2010/10/13	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R206 2010/11/04	8.55	Call	Bond Future	4,456.0000	4,755.0000	6.710	0	0	0
2010/10/13	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R206 2010/11/04	8.45	Call	Bond Future	4,187.0000	4,485.0000	7.117	0	0	0
2010/10/13	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/13	R206 2010/11/04	7.25	Call	Bond Future	936.0000	1,203.0000	28.526	0	0	150
2010/10/13	R206 2010/11/04	7.25	Put	Bond Future	54.0000	22.0000	(59.259)	0	0	150
2010/10/13	R206 2010/11/04	8.00	Call	Bond Future	2,963.0000	3,262.0000	10.091	0	0	0
2010/10/13	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/13	R206 2010/11/04	6.75	Put	Bond Future	645.0000	432.0000	(33.023)	0	0	0
2010/10/13	R206 2010/11/04	6.75	Call	Bond Future	109.0000	195.0000	78.899	0	0	450
2010/10/13	R206 2011/02/03			Bond Future	7.0100	6.8960	(1.626)	0.0000	0.0000	0
2010/10/13	R206 2011/02/03	8.00	Call	Bond Future	2,637.0000	2,915.0000	10.542	0	0	0
2010/10/13	R206 2011/02/03	8.00	Put	Bond Future	72.0000	49.0000	(31.944)	0	0	0
2010/10/13	R206 2011/02/03	8.05	Call	Bond Future	2,754.0000	3,035.0000	10.203	0	0	0
2010/10/13	R206 2011/02/03	8.05	Put	Bond Future	62.0000	42.0000	(32.258)	0	0	0
2010/10/13	R206 2011/02/03	7.95	Call	Bond Future	2,520.0000	2,795.0000	10.913	0	0	0
2010/10/13	R206 2011/02/03	7.95	Put	Bond Future	83.0000	57.0000	(31.325)	0	0	0
2010/10/13	R206 2011/05/05			Bond Future	7.1010	6.9750	(1.774)	0.0000	0.0000	0
2010/10/13	R206 2011/05/05	7.50	Call	Bond Future	1,501.0000	1,708.0000	13.791	0	0	0
2010/10/13	R206 2011/05/05	7.50	Put	Bond Future	541.0000	443.0000	(18.115)	0	0	0
2010/10/13	R206 2011/05/05	7.55	Call	Bond Future	1,584.0000	1,796.0000	13.384	0	0	0
2010/10/13	R206 2011/05/05	7.55	Put	Bond Future	505.0000	411.0000	(18.614)	0	0	0
2010/10/13	R206 2011/05/05	7.45	Call	Bond Future	1,422.0000	1,623.0000	14.135	0	0	0
2010/10/13	R206 2011/05/05	7.45	Put	Bond Future	582.0000	477.0000	(18.041)	0	0	0
2010/10/13	R207 2010/11/04			Bond Future	7.9480	7.8700	(0.981)	0.0000	0.0000	800
2010/10/13	R207 2010/11/04	9.25	Call	Bond Future	7,710.0000	8,199.0000	6.342	0	0	0
2010/10/13	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R207 2010/11/04	9.30	Call	Bond Future	7,990.0000	8,479.0000	6.120	0	0	0
2010/10/13	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R207 2010/11/04	9.20	Call	Bond Future	7,429.0000	7,918.0000	6.582	0	0	0
2010/10/13	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R207 2010/11/04	9.40	Call	Bond Future	8,546.0000	9,035.0000	5.722	0	0	0
2010/10/13	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R207 2011/02/03			Bond Future	8.0160	7.9350	(1.010)	0.0000	0.0000	0
2010/10/13	R207 2011/02/03	8.75	Call	Bond Future	4,799.0000	5,211.0000	8.585	0	0	0
2010/10/13	R207 2011/02/03	8.75	Put	Bond Future	453.0000	369.0000	(18.543)	0	0	0
2010/10/13	R207 2011/02/03	8.80	Call	Bond Future	5,041.0000	5,460.0000	8.312	0	0	0
2010/10/13	R207 2011/02/03	8.80	Put	Bond Future	408.0000	331.0000	(18.873)	0	0	0



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2010/10/13	R207 2011/02/03	8.70	Call	Bond Future	4,559.0000	4,964.0000	8.884	0	0	0
2010/10/13	R207 2011/02/03	8.70	Put	Bond Future	501.0000	410.0000	(18.164)	0	0	0
2010/10/13	R207 2011/05/05			Bond Future	8.0910	8.0070	(1.038)	0.0000	0.0000	0
2010/10/13	R207 2011/05/05	8.50	Call	Bond Future	3,947.0000	4,278.0000	8.386	0	0	0
2010/10/13	R207 2011/05/05	8.50	Put	Bond Future	1,552.0000	1,382.0000	(10.954)	0	0	0
2010/10/13	R207 2011/05/05	8.55	Call	Bond Future	4,144.0000	4,483.0000	8.181	0	0	0
2010/10/13	R207 2011/05/05	8.55	Put	Bond Future	1,462.0000	1,300.0000	(11.081)	0	0	0
2010/10/13	R207 2011/05/05	8.45	Call	Bond Future	3,754.0000	4,077.0000	8.604	0	0	0
2010/10/13	R207 2011/05/05	8.45	Put	Bond Future	1,648.0000	1,470.0000	(10.801)	0	0	0
2010/10/13	R208 2010/11/04			Bond Future	7.9770	7.9150	(0.777)	0.0000	0.0000	6,325
2010/10/13	R208 2010/11/04	9.25	Call	Bond Future	7,909.0000	8,318.0000	5.171	0	0	0
2010/10/13	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R208 2010/11/04	9.30	Call	Bond Future	8,201.0000	8,610.0000	4.987	0	0	0
2010/10/13	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R208 2010/11/04	9.20	Call	Bond Future	7,615.0000	8,025.0000	5.384	0	0	0
2010/10/13	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R208 2011/02/03			Bond Future	8.0410	7.9770	(0.796)	0.0000	0.0000	0
2010/10/13	R208 2011/02/03	8.75	Call	Bond Future	4,989.0000	5,324.0000	6.715	0	0	0
2010/10/13	R208 2011/02/03	8.75	Put	Bond Future	559.0000	480.0000	(14.132)	0	0	0
2010/10/13	R208 2011/02/03	8.80	Call	Bond Future	5,240.0000	5,581.0000	6.508	0	0	0
2010/10/13	R208 2011/02/03	8.80	Put	Bond Future	508.0000	435.0000	(14.370)	0	0	0
2010/10/13	R208 2011/02/03	8.70	Call	Bond Future	4,741.0000	5,070.0000	6.939	0	0	0
2010/10/13	R208 2011/02/03	8.70	Put	Bond Future	614.0000	529.0000	(13.844)	0	0	0
2010/10/13	R208 2011/05/05			Bond Future	8.1080	8.0410	(0.826)	0.0000	0.0000	0
2010/10/13	R208 2011/05/05	8.50	Call	Bond Future	4,038.0000	4,316.0000	6.885	0	0	0
2010/10/13	R208 2011/05/05	8.50	Put	Bond Future	1,605.0000	1,458.0000	(9.159)	0	0	0
2010/10/13	R208 2011/05/05	8.55	Call	Bond Future	4,246.0000	4,531.0000	6.712	0	0	0
2010/10/13	R208 2011/05/05	8.55	Put	Bond Future	1,508.0000	1,369.0000	(9.218)	0	0	0
2010/10/13	R208 2011/05/05	8.45	Call	Bond Future	3,834.0000	4,105.0000	7.068	0	0	0
2010/10/13	R208 2011/05/05	8.45	Put	Bond Future	1,706.0000	1,553.0000	(8.968)	0	0	0
2010/10/13	R209 2010/11/04			Bond Future	8.0310	8.0150	(0.199)	0.0000	0.0000	23,873
2010/10/13	R209 2010/11/04	9.00	Call	Bond Future	8,121.0000	8,266.0000	1.785	0	0	0
2010/10/13	R209 2010/11/04	9.00	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0

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2010/10/13	R209 2010/11/04	9.05	Call	Bond Future	8,502.0000	8,647.0000	1.705	0	0	0
2010/10/13	R209 2010/11/04	9.05	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/10/13	R209 2010/11/04	8.95	Call	Bond Future	7,738.0000	7,881.0000	1.848	0	0	0
2010/10/13	R209 2010/11/04	8.95	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	0
2010/10/13	R209 2010/11/04	8.50	Call	Bond Future	4,238.0000	4,361.0000	2.902	0	0	0
2010/10/13	R209 2010/11/04	8.50	Put	Bond Future	138.0000	115.0000	(16.667)	0	0	54
2010/10/13	R209 2010/11/04	8.25	Put	Bond Future	487.0000	430.0000	(11.704)	0	0	0
2010/10/13	R209 2010/11/04	8.25	Call	Bond Future	2,444.0000	2,533.0000	3.642	0	0	54
2010/10/13	R209 2010/11/04	9.25	Call	Bond Future	9,997.0000	10,143.0000	1.460	0	0	0
2010/10/13	R209 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	162
2010/10/13	R209 2010/11/04	7.75	Put	Bond Future	2,931.0000	2,796.0000	(4.606)	0	0	0
2010/10/13	R209 2010/11/04	7.75	Call	Bond Future	305.0000	316.0000	3.607	0	0	162
2010/10/13	R209 2011/02/03			Bond Future	8.0730	8.0560	(0.211)	0.0000	0.0000	0
2010/10/13	R209 2011/02/03	9.00	Call	Bond Future	8,295.0000	8,420.0000	1.507	0	0	0
2010/10/13	R209 2011/02/03	9.00	Put	Bond Future	573.0000	544.0000	(5.061)	0	0	0
2010/10/13	R209 2011/02/03	9.05	Call	Bond Future	8,627.0000	8,754.0000	1.472	0	0	0
2010/10/13	R209 2011/02/03	9.05	Put	Bond Future	523.0000	496.0000	(5.163)	0	0	0
2010/10/13	R209 2011/02/03	8.95	Call	Bond Future	7,964.0000	8,087.0000	1.544	0	0	0
2010/10/13	R209 2011/02/03	8.95	Put	Bond Future	628.0000	597.0000	(4.936)	0	0	0
2010/10/13	R209 2011/05/05			Bond Future	8.1150	8.0980	(0.209)	0.0000	0.0000	0
2010/10/13	R209 2011/05/05	8.50	Call	Bond Future	5,656.0000	5,749.0000	1.644	0	0	0
2010/10/13	R209 2011/05/05	8.50	Put	Bond Future	2,327.0000	2,268.0000	(2.535)	0	0	0
2010/10/13	R209 2011/05/05	8.55	Call	Bond Future	5,935.0000	6,030.0000	1.601	0	0	0
2010/10/13	R209 2011/05/05	8.55	Put	Bond Future	2,190.0000	2,133.0000	(2.603)	0	0	0
2010/10/13	R209 2011/05/05	8.45	Call	Bond Future	5,381.0000	5,471.0000	1.673	0	0	0
2010/10/13	R209 2011/05/05	8.45	Put	Bond Future	2,472.0000	2,410.0000	(2.508)	0	0	0
2010/10/13	R209 2011/08/04			Bond Future	8.1540	8.1370	(0.208)	0.0000	0.0000	0
2010/10/13	R209 2011/08/04	8.50	Call	Bond Future	6,414.0000	6,501.0000	1.356	0	0	0
2010/10/13	R209 2011/08/04	8.50	Put	Bond Future	3,439.0000	3,375.0000	(1.861)	0	0	0
2010/10/13	R209 2011/08/04	8.55	Call	Bond Future	6,697.0000	6,786.0000	1.329	0	0	0
2010/10/13	R209 2011/08/04	8.55	Put	Bond Future	3,306.0000	3,244.0000	(1.875)	0	0	0
2010/10/13	R209 2011/08/04	8.45	Call	Bond Future	6,136.0000	6,221.0000	1.385	0	0	0
2010/10/13	R209 2011/08/04	8.45	Put	Bond Future	3,580.0000	3,514.0000	(1.844)	0	0	0
2010/10/13	R209 2011/08/04	10.10	Call	Bond Future	15,599.0000	15,728.0000	0.827	0	0	0
2010/10/13	R209 2011/08/04	10.10	Put	Bond Future	932.0000	910.0000	(2.361)	0	0	0

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2010/10/13	R210 2010/11/04			Bond Future	124.8538	124.8949	0.033	0.0000	0.0000	0
2010/10/13	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R210 2010/11/04	3.10	Put	Bond Future	91,285.0000	91,286.0000	0.001	0	0	0
2010/10/13	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R210 2010/11/04	3.15	Put	Bond Future	90,646.0000	90,647.0000	0.001	0	0	0
2010/10/13	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R210 2010/11/04	3.05	Put	Bond Future	91,929.0000	91,930.0000	0.001	0	0	0
2010/10/13	R211 2010/11/04			Bond Future	102.2477	102.3384	0.089	0.0000	0.0000	0
2010/10/13	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R211 2010/11/04	2.75	Put	Bond Future	95,625.0000	95,629.0000	0.004	0	0	0
2010/10/13	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R211 2010/11/04	2.80	Put	Bond Future	95,343.0000	95,348.0000	0.005	0	0	0
2010/10/13	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R211 2010/11/04	2.70	Put	Bond Future	95,907.0000	95,912.0000	0.005	0	0	0
2010/10/13	R212 2010/11/04			Bond Future	2.5690	2.5550	(0.545)	0.0000	0.0000	1,080
2010/10/13	R212 2010/11/04	3.00	Call	Bond Future	4,124.0000	4,261.0000	3.322	0	0	0
2010/10/13	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R212 2010/11/04	3.05	Call	Bond Future	4,589.0000	4,727.0000	3.007	0	0	0
2010/10/13	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	R212 2010/11/04	2.95	Call	Bond Future	3,655.0000	3,792.0000	3.748	0	0	0
2010/10/13	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/13	TRT1 2010/11/04			Index Future	339.8160	340.9730	0.340	0.0000	0.0000	100
2010/10/13	TRT1 2011/02/03			Index Future	344.8360	346.0130	0.341	0.0000	0.0000	0
<b>Total</b>										<b>105005.00</b>