



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 11/08/2010

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
2010/08/11	AL7T 2010/11/04			Index Future	362.3080	364.5540	0.620	0.0000	0.0000	38
2010/08/11	ALBI 2010/11/04			Index Future	333.6340	335.5070	0.561	0.0000	0.0000	1,228
2010/08/11	ALBI 2011/02/03			Index Future	339.3250	341.2250	0.560	0.0000	0.0000	0
2010/08/11	CRD1 2010/11/04			Index Future	145.2980	145.7650	0.321	0.0000	0.0000	2
2010/08/11	CRD1 2011/02/03			Index Future	147.8230	148.2950	0.319	0.0000	0.0000	0
2010/08/11	GOVI 2010/11/04			GOVI	334.5710	336.4180	0.552	0.0000	0.0000	177
2010/08/11	GOVI 2010/11/04	329.00	Call	GOVI	55,710.0000	74,180.0000	33.154	0	0	0
2010/08/11	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/11	GOVI 2010/11/04	329.01	Call	GOVI	55,610.0000	74,080.0000	33.213	0	0	0
2010/08/11	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/11	GOVI 2010/11/04	328.99	Call	GOVI	55,810.0000	74,280.0000	33.094	0	0	0
2010/08/11	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/11	ILBI 2010/11/04			Index Future	390.1380	390.3080	0.044	0.0000	0.0000	507
2010/08/11	ILBI 2011/02/03			Index Future	396.6490	396.8220	0.044	0.0000	0.0000	0
2010/08/11	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/11	JBAF 2010/08/18			Jibar Tradeable Future	6.5200	6.5330	0.199	0.0000	0.0000	1,000
2010/08/11	JBAF 2010/09/15			Jibar Tradeable Future	6.3100	6.2500	(0.951)	0.0000	0.0000	1,000
2010/08/11	JBAF 2010/10/20			Jibar Tradeable Future	6.2500	6.2200	(0.480)	0.0000	0.0000	0
2010/08/11	JBAF 2010/11/17			Jibar Tradeable Future	6.2200	6.1930	(0.434)	0.0000	0.0000	0
2010/08/11	JBAF 2010/12/15			Jibar Tradeable Future	6.2000	6.1800	(0.323)	0.0000	0.0000	0
2010/08/11	JBAF 2011/01/19			Jibar Tradeable Future	6.2000	6.1800	(0.323)	0.0000	0.0000	0
2010/08/11	JBAF 2011/03/16			Jibar Tradeable Future	6.2600	6.2150	(0.719)	0.0000	0.0000	5,500
2010/08/11	JBAF 2011/06/15			Jibar Tradeable Future	6.3500	6.3370	(0.205)	0.0000	0.0000	4,500
2010/08/11	JBAF 2011/09/21			Jibar Tradeable Future	6.5200	6.5060	(0.215)	0.0000	0.0000	6,000
2010/08/11	JBAF 2011/12/21			Jibar Tradeable Future	6.7500	6.7150	(0.519)	0.0000	0.0000	5,000
2010/08/11	JBAF 2012/03/20			Jibar Tradeable Future	6.9800	6.9400	(0.573)	0.0000	0.0000	0
2010/08/11	JBAF 2012/06/20			Jibar Tradeable Future	7.0900	7.0900	0.000	0.0000	0.0000	0
2010/08/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/11	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/11	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/11	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/11	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/11	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/11	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2010/08/11	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/11	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/11	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/11	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/11	OTH1 2010/11/04			Index Future	322.8310	324.8100	0.613	0.0000	0.0000	3
2010/08/11	OTH1 2011/02/03			Index Future	328.4390	330.4490	0.612	0.0000	0.0000	0
2010/08/11	R157 2010/08/05			Bond Future	7.6410	7.6350	(0.079)	0.0000	0.0000	0
2010/08/11	R157 2010/11/04			Bond Future	7.6530	7.5440	(1.424)	0.0000	0.0000	5,072
2010/08/11	R157 2010/11/04	8.50	Call	Bond Future	3,921.0000	4,376.0000	11.604	0	0	0
2010/08/11	R157 2010/11/04	8.50	Put	Bond Future	135.0000	92.0000	(31.852)	0	0	0
2010/08/11	R157 2010/11/04	8.55	Call	Bond Future	4,122.0000	4,582.0000	11.160	0	0	0
2010/08/11	R157 2010/11/04	8.55	Put	Bond Future	118.0000	79.0000	(33.051)	0	0	0
2010/08/11	R157 2010/11/04	8.45	Call	Bond Future	3,722.0000	4,171.0000	12.063	0	0	0
2010/08/11	R157 2010/11/04	8.45	Put	Bond Future	156.0000	107.0000	(31.410)	0	0	0
2010/08/11	R157 2010/11/04	7.50	Put	Bond Future	1,454.0000	1,167.0000	(19.739)	0	0	0
2010/08/11	R157 2010/11/04	7.50	Call	Bond Future	754.0000	965.0000	27.984	0	0	500
2010/08/11	R157 2011/02/03			Bond Future	7.6860	7.5710	(1.496)	0.0000	0.0000	0
2010/08/11	R157 2011/02/03	7.90	Call	Bond Future	2,033.0000	2,341.0000	15.150	0	0	0
2010/08/11	R157 2011/02/03	7.90	Put	Bond Future	1,111.0000	920.0000	(17.192)	0	0	0
2010/08/11	R157 2011/02/03	7.95	Call	Bond Future	2,170.0000	2,488.0000	14.654	0	0	0
2010/08/11	R157 2011/02/03	7.95	Put	Bond Future	1,034.0000	852.0000	(17.602)	0	0	0
2010/08/11	R157 2011/02/03	7.85	Call	Bond Future	1,900.0000	2,198.0000	15.684	0	0	0
2010/08/11	R157 2011/02/03	7.85	Put	Bond Future	1,192.0000	991.0000	(16.862)	0	0	0
2010/08/11	R157 2011/05/05			Bond Future	7.7530	7.6290	(1.599)	0.0000	0.0000	0
2010/08/11	R157 2011/05/05	7.75	Call	Bond Future	1,779.0000	2,046.0000	15.008	0	0	0
2010/08/11	R157 2011/05/05	7.75	Put	Bond Future	1,791.0000	1,549.0000	(13.512)	0	0	0
2010/08/11	R157 2011/05/05	7.80	Call	Bond Future	1,893.0000	2,168.0000	14.527	0	0	0
2010/08/11	R157 2011/05/05	7.80	Put	Bond Future	1,701.0000	1,466.0000	(13.815)	0	0	0
2010/08/11	R157 2011/05/05	7.70	Call	Bond Future	1,671.0000	1,928.0000	15.380	0	0	0
2010/08/11	R157 2011/05/05	7.70	Put	Bond Future	1,888.0000	1,636.0000	(13.347)	0	0	0

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2010/08/11	R186 2010/08/05			Bond Future	8.5110	8.5300	0.223	0.0000	0.0000	0
2010/08/11	R186 2010/11/04			Bond Future	8.5690	8.4740	(1.109)	0.0000	0.0000	16,470
2010/08/11	R186 2010/11/04	9.25	Call	Bond Future	7,036.0000	7,806.0000	10.944	0	0	0
2010/08/11	R186 2010/11/04	9.25	Put	Bond Future	696.0000	539.0000	(22.557)	0	0	0
2010/08/11	R186 2010/11/04	9.30	Call	Bond Future	7,410.0000	8,194.0000	10.580	0	0	0
2010/08/11	R186 2010/11/04	9.30	Put	Bond Future	624.0000	481.0000	(22.917)	0	0	0
2010/08/11	R186 2010/11/04	9.20	Call	Bond Future	6,666.0000	7,422.0000	11.341	0	0	0
2010/08/11	R186 2010/11/04	9.20	Put	Bond Future	774.0000	602.0000	(22.222)	0	0	0
2010/08/11	R186 2010/11/04	8.75	Put	Bond Future	1,910.0000	1,560.0000	(18.325)	0	0	0
2010/08/11	R186 2010/11/04	8.75	Call	Bond Future	3,647.0000	4,224.0000	15.821	0	0	10,900
2010/08/11	R186 2011/02/03			Bond Future	8.6070	8.5100	(1.127)	0.0000	0.0000	0
2010/08/11	R186 2011/02/03	9.00	Call	Bond Future	5,932.0000	6,560.0000	10.587	0	0	0
2010/08/11	R186 2011/02/03	9.00	Put	Bond Future	2,257.0000	1,951.0000	(13.558)	0	0	0
2010/08/11	R186 2011/02/03	9.05	Call	Bond Future	6,247.0000	6,889.0000	10.277	0	0	0
2010/08/11	R186 2011/02/03	9.05	Put	Bond Future	2,117.0000	1,824.0000	(13.840)	0	0	0
2010/08/11	R186 2011/02/03	8.95	Call	Bond Future	5,623.0000	6,235.0000	10.884	0	0	0
2010/08/11	R186 2011/02/03	8.95	Put	Bond Future	2,406.0000	2,084.0000	(13.383)	0	0	0
2010/08/11	R186 2011/05/05			Bond Future	8.6650	8.5650	(1.154)	0.0000	0.0000	0
2010/08/11	R186 2011/05/05	8.75	Call	Bond Future	4,991.0000	5,516.0000	10.519	0	0	0
2010/08/11	R186 2011/05/05	8.75	Put	Bond Future	4,194.0000	3,771.0000	(10.086)	0	0	0
2010/08/11	R186 2011/05/05	8.80	Call	Bond Future	5,261.0000	5,801.0000	10.264	0	0	0
2010/08/11	R186 2011/05/05	8.80	Put	Bond Future	3,999.0000	3,591.0000	(10.203)	0	0	0
2010/08/11	R186 2011/05/05	8.70	Call	Bond Future	4,727.0000	5,237.0000	10.789	0	0	0
2010/08/11	R186 2011/05/05	8.70	Put	Bond Future	4,398.0000	3,960.0000	(9.959)	0	0	0
2010/08/11	R189 2010/08/05			Bond Future	1.4370	1.4400	0.209	0.0000	0.0000	0
2010/08/11	R189 2010/11/04			Bond Future	1.5660	1.5770	0.702	0.0000	0.0000	0
2010/08/11	R189 2010/11/04	1.75	Call	Bond Future	458.0000	430.0000	(6.114)	0	0	0
2010/08/11	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R189 2010/11/04	1.80	Call	Bond Future	582.0000	554.0000	(4.811)	0	0	0
2010/08/11	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R189 2010/11/04	1.70	Call	Bond Future	334.0000	306.0000	(8.383)	0	0	0
2010/08/11	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R197 2010/08/05			Bond Future	2.9200	2.9200	0.000	0.0000	0.0000	0

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2010/08/11	R197 2010/11/04			Bond Future	2.9770	2.9780	0.034	0.0000	0.0000	0
2010/08/11	R197 2010/11/04	3.05	Call	Bond Future	906.0000	894.0000	(1.325)	0	0	0
2010/08/11	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R197 2010/11/04	3.10	Call	Bond Future	1,523.0000	1,510.0000	(0.854)	0	0	0
2010/08/11	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R197 2010/11/04	3.00	Call	Bond Future	286.0000	274.0000	(4.196)	0	0	0
2010/08/11	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R201 2010/08/05			Bond Future	7.5710	7.5600	(0.145)	0.0000	0.0000	0
2010/08/11	R201 2010/11/04			Bond Future	7.5580	7.4490	(1.442)	0.0000	0.0000	1,464
2010/08/11	R201 2010/11/04	8.50	Call	Bond Future	3,374.0000	3,738.0000	10.788	0	0	0
2010/08/11	R201 2010/11/04	8.50	Put	Bond Future	76.0000	50.0000	(34.211)	0	0	0
2010/08/11	R201 2010/11/04	8.55	Call	Bond Future	3,533.0000	3,901.0000	10.416	0	0	0
2010/08/11	R201 2010/11/04	8.55	Put	Bond Future	64.0000	42.0000	(34.375)	0	0	0
2010/08/11	R201 2010/11/04	8.45	Call	Bond Future	3,215.0000	3,575.0000	11.198	0	0	0
2010/08/11	R201 2010/11/04	8.45	Put	Bond Future	89.0000	59.0000	(33.708)	0	0	0
2010/08/11	R201 2011/02/03			Bond Future	7.5830	7.4670	(1.530)	0.0000	0.0000	0
2010/08/11	R201 2011/02/03	8.00	Call	Bond Future	2,017.0000	2,292.0000	13.634	0	0	0
2010/08/11	R201 2011/02/03	8.00	Put	Bond Future	621.0000	503.0000	(19.002)	0	0	0
2010/08/11	R201 2011/02/03	8.05	Call	Bond Future	2,137.0000	2,419.0000	13.196	0	0	0
2010/08/11	R201 2011/02/03	8.05	Put	Bond Future	575.0000	464.0000	(19.304)	0	0	0
2010/08/11	R201 2011/02/03	7.95	Call	Bond Future	1,901.0000	2,168.0000	14.045	0	0	0
2010/08/11	R201 2011/02/03	7.95	Put	Bond Future	671.0000	545.0000	(18.778)	0	0	0
2010/08/11	R201 2011/05/05			Bond Future	7.6490	7.5230	(1.647)	0.0000	0.0000	0
2010/08/11	R201 2011/05/05	7.75	Call	Bond Future	1,533.0000	1,757.0000	14.612	0	0	0
2010/08/11	R201 2011/05/05	7.75	Put	Bond Future	1,213.0000	1,036.0000	(14.592)	0	0	0
2010/08/11	R201 2011/05/05	7.80	Call	Bond Future	1,626.0000	1,858.0000	14.268	0	0	0
2010/08/11	R201 2011/05/05	7.80	Put	Bond Future	1,148.0000	979.0000	(14.721)	0	0	0
2010/08/11	R201 2011/05/05	7.70	Call	Bond Future	1,443.0000	1,660.0000	15.038	0	0	0
2010/08/11	R201 2011/05/05	7.70	Put	Bond Future	1,281.0000	1,097.0000	(14.364)	0	0	0
2010/08/11	R202 2010/08/05			Bond Future	2.9300	2.9300	0.000	0.0000	0.0000	0
2010/08/11	R202 2010/11/04			Bond Future	2.9710	2.9610	(0.337)	0.0000	0.0000	0
2010/08/11	R202 2010/11/04	3.05	Call	Bond Future	1,367.0000	1,541.0000	12.729	0	0	0
2010/08/11	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/11	R202 2010/11/04	3.10	Call	Bond Future	2,220.0000	2,395.0000	7.883	0	0	0
2010/08/11	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R202 2010/11/04	3.00	Call	Bond Future	504.0000	679.0000	34.722	0	0	0
2010/08/11	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R203 2010/08/05			Bond Future	8.1810	8.1850	0.049	0.0000	0.0000	0
2010/08/11	R203 2010/11/04			Bond Future	8.2130	8.0960	(1.425)	0.0000	0.0000	2,215
2010/08/11	R203 2010/11/04	9.25	Call	Bond Future	5,310.0000	5,875.0000	10.640	0	0	0
2010/08/11	R203 2010/11/04	9.25	Put	Bond Future	126.0000	84.0000	(33.333)	0	0	0
2010/08/11	R203 2010/11/04	9.30	Call	Bond Future	5,533.0000	6,104.0000	10.320	0	0	0
2010/08/11	R203 2010/11/04	9.30	Put	Bond Future	108.0000	72.0000	(33.333)	0	0	0
2010/08/11	R203 2010/11/04	9.20	Call	Bond Future	5,085.0000	5,646.0000	11.032	0	0	0
2010/08/11	R203 2010/11/04	9.20	Put	Bond Future	143.0000	97.0000	(32.168)	0	0	0
2010/08/11	R203 2011/02/03			Bond Future	8.2630	8.1400	(1.489)	0.0000	0.0000	0
2010/08/11	R203 2011/02/03	8.50	Call	Bond Future	2,560.0000	2,945.0000	15.039	0	0	0
2010/08/11	R203 2011/02/03	8.50	Put	Bond Future	1,382.0000	1,149.0000	(16.860)	0	0	0
2010/08/11	R203 2011/02/03	8.55	Call	Bond Future	2,719.0000	3,115.0000	14.564	0	0	0
2010/08/11	R203 2011/02/03	8.55	Put	Bond Future	1,295.0000	1,072.0000	(17.220)	0	0	0
2010/08/11	R203 2011/02/03	8.45	Call	Bond Future	2,405.0000	2,778.0000	15.509	0	0	0
2010/08/11	R203 2011/02/03	8.45	Put	Bond Future	1,474.0000	1,229.0000	(16.621)	0	0	0
2010/08/11	R203 2011/05/05			Bond Future	8.3400	8.2100	(1.559)	0.0000	0.0000	0
2010/08/11	R203 2011/05/05	8.25	Call	Bond Future	2,033.0000	2,346.0000	15.396	0	0	0
2010/08/11	R203 2011/05/05	8.25	Put	Bond Future	2,470.0000	2,151.0000	(12.915)	0	0	0
2010/08/11	R203 2011/05/05	8.30	Call	Bond Future	2,161.0000	2,485.0000	14.993	0	0	0
2010/08/11	R203 2011/05/05	8.30	Put	Bond Future	2,355.0000	2,047.0000	(13.079)	0	0	0
2010/08/11	R203 2011/05/05	8.20	Call	Bond Future	1,909.0000	2,211.0000	15.820	0	0	0
2010/08/11	R203 2011/05/05	8.20	Put	Bond Future	2,590.0000	2,260.0000	(12.741)	0	0	0
2010/08/11	R204 2010/08/05			Bond Future	8.2910	8.2950	0.048	0.0000	0.0000	0
2010/08/11	R204 2010/11/04			Bond Future	8.3180	8.2120	(1.274)	0.0000	0.0000	2,476
2010/08/11	R204 2010/11/04	9.25	Call	Bond Future	5,368.0000	5,925.0000	10.376	0	0	0
2010/08/11	R204 2010/11/04	9.25	Put	Bond Future	190.0000	135.0000	(28.947)	0	0	0
2010/08/11	R204 2010/11/04	9.30	Call	Bond Future	5,610.0000	6,173.0000	10.036	0	0	0
2010/08/11	R204 2010/11/04	9.30	Put	Bond Future	165.0000	116.0000	(29.697)	0	0	0
2010/08/11	R204 2010/11/04	9.20	Call	Bond Future	5,124.0000	5,675.0000	10.753	0	0	0

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2010/08/11	R204 2010/11/04	9.20	Put	Bond Future	215.0000	154.0000	(28.372)	0	0	0
2010/08/11	R204 2011/02/03			Bond Future	8.3640	8.2530	(1.327)	0.0000	0.0000	0
2010/08/11	R204 2011/02/03	8.50	Call	Bond Future	2,589.0000	2,950.0000	13.944	0	0	0
2010/08/11	R204 2011/02/03	8.50	Put	Bond Future	1,830.0000	1,566.0000	(14.426)	0	0	0
2010/08/11	R204 2011/02/03	8.55	Call	Bond Future	2,756.0000	3,129.0000	13.534	0	0	0
2010/08/11	R204 2011/02/03	8.55	Put	Bond Future	1,720.0000	1,468.0000	(14.651)	0	0	0
2010/08/11	R204 2011/02/03	8.45	Call	Bond Future	2,427.0000	2,777.0000	14.421	0	0	0
2010/08/11	R204 2011/02/03	8.45	Put	Bond Future	1,946.0000	1,671.0000	(14.132)	0	0	0
2010/08/11	R204 2011/05/05			Bond Future	8.4370	8.3210	(1.375)	0.0000	0.0000	0
2010/08/11	R204 2011/05/05	8.50	Call	Bond Future	2,750.0000	3,097.0000	12.618	0	0	0
2010/08/11	R204 2011/05/05	8.50	Put	Bond Future	2,407.0000	2,119.0000	(11.965)	0	0	0
2010/08/11	R204 2011/05/05	8.55	Call	Bond Future	2,908.0000	3,265.0000	12.276	0	0	0
2010/08/11	R204 2011/05/05	8.55	Put	Bond Future	2,294.0000	2,016.0000	(12.119)	0	0	0
2010/08/11	R204 2011/05/05	8.45	Call	Bond Future	2,598.0000	2,934.0000	12.933	0	0	0
2010/08/11	R204 2011/05/05	8.45	Put	Bond Future	2,527.0000	2,228.0000	(11.832)	0	0	0
2010/08/11	R206 2010/08/05			Bond Future	7.4510	7.4400	(0.148)	0.0000	0.0000	0
2010/08/11	R206 2010/11/04			Bond Future	7.4130	7.3030	(1.484)	0.0000	0.0000	0
2010/08/11	R206 2010/11/04	8.50	Call	Bond Future	3,015.0000	3,311.0000	9.818	0	0	0
2010/08/11	R206 2010/11/04	8.50	Put	Bond Future	32.0000	20.0000	(37.500)	0	0	0
2010/08/11	R206 2010/11/04	8.55	Call	Bond Future	3,144.0000	3,442.0000	9.478	0	0	0
2010/08/11	R206 2010/11/04	8.55	Put	Bond Future	27.0000	17.0000	(37.037)	0	0	0
2010/08/11	R206 2010/11/04	8.45	Call	Bond Future	2,887.0000	3,181.0000	10.184	0	0	0
2010/08/11	R206 2010/11/04	8.45	Put	Bond Future	39.0000	25.0000	(35.897)	0	0	0
2010/08/11	R206 2011/02/03			Bond Future	7.4280	7.3090	(1.602)	0.0000	0.0000	0
2010/08/11	R206 2011/02/03	8.00	Call	Bond Future	1,862.0000	2,094.0000	12.460	0	0	0
2010/08/11	R206 2011/02/03	8.00	Put	Bond Future	390.0000	312.0000	(20.000)	0	0	0
2010/08/11	R206 2011/02/03	8.05	Call	Bond Future	1,959.0000	2,196.0000	12.098	0	0	0
2010/08/11	R206 2011/02/03	8.05	Put	Bond Future	360.0000	287.0000	(20.278)	0	0	0
2010/08/11	R206 2011/02/03	7.95	Call	Bond Future	1,766.0000	1,993.0000	12.854	0	0	0
2010/08/11	R206 2011/02/03	7.95	Put	Bond Future	422.0000	339.0000	(19.668)	0	0	0
2010/08/11	R206 2011/05/05			Bond Future	7.5010	7.3680	(1.773)	0.0000	0.0000	0
2010/08/11	R206 2011/05/05	7.50	Call	Bond Future	1,049.0000	1,215.0000	15.825	0	0	0
2010/08/11	R206 2011/05/05	7.50	Put	Bond Future	1,051.0000	899.0000	(14.462)	0	0	0
2010/08/11	R206 2011/05/05	7.55	Call	Bond Future	1,114.0000	1,287.0000	15.530	0	0	0

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2010/08/11	R206 2011/05/05	7.55	Put	Bond Future	997.0000	851.0000	(14.644)	0	0	0
2010/08/11	R206 2011/05/05	7.45	Call	Bond Future	986.0000	1,146.0000	16.227	0	0	0
2010/08/11	R206 2011/05/05	7.45	Put	Bond Future	1,108.0000	949.0000	(14.350)	0	0	0
2010/08/11	R207 2010/08/05			Bond Future	8.3610	8.3650	0.048	0.0000	0.0000	0
2010/08/11	R207 2010/11/04			Bond Future	8.3940	8.2670	(1.513)	0.0000	0.0000	829
2010/08/11	R207 2010/11/04	9.25	Call	Bond Future	5,236.0000	5,922.0000	13.102	0	0	0
2010/08/11	R207 2010/11/04	9.25	Put	Bond Future	261.0000	179.0000	(31.418)	0	0	0
2010/08/11	R207 2010/11/04	9.30	Call	Bond Future	5,482.0000	6,177.0000	12.678	0	0	0
2010/08/11	R207 2010/11/04	9.30	Put	Bond Future	227.0000	154.0000	(32.159)	0	0	0
2010/08/11	R207 2010/11/04	9.20	Call	Bond Future	4,988.0000	5,665.0000	13.573	0	0	0
2010/08/11	R207 2010/11/04	9.20	Put	Bond Future	294.0000	203.0000	(30.952)	0	0	0
2010/08/11	R207 2011/02/03			Bond Future	8.4360	8.3050	(1.553)	0.0000	0.0000	0
2010/08/11	R207 2011/02/03	8.75	Call	Bond Future	3,341.0000	3,847.0000	15.145	0	0	0
2010/08/11	R207 2011/02/03	8.75	Put	Bond Future	1,513.0000	1,243.0000	(17.845)	0	0	0
2010/08/11	R207 2011/02/03	8.80	Call	Bond Future	3,532.0000	4,052.0000	14.723	0	0	0
2010/08/11	R207 2011/02/03	8.80	Put	Bond Future	1,418.0000	1,161.0000	(18.124)	0	0	0
2010/08/11	R207 2011/02/03	8.70	Call	Bond Future	3,154.0000	3,646.0000	15.599	0	0	0
2010/08/11	R207 2011/02/03	8.70	Put	Bond Future	1,614.0000	1,330.0000	(17.596)	0	0	0
2010/08/11	R207 2011/05/05			Bond Future	8.5060	8.3700	(1.599)	0.0000	0.0000	0
2010/08/11	R207 2011/05/05	8.50	Call	Bond Future	2,734.0000	3,150.0000	15.216	0	0	0
2010/08/11	R207 2011/05/05	8.50	Put	Bond Future	2,769.0000	2,397.0000	(13.434)	0	0	0
2010/08/11	R207 2011/05/05	8.55	Call	Bond Future	2,893.0000	3,322.0000	14.829	0	0	0
2010/08/11	R207 2011/05/05	8.55	Put	Bond Future	2,640.0000	2,282.0000	(13.561)	0	0	0
2010/08/11	R207 2011/05/05	8.45	Call	Bond Future	2,579.0000	2,982.0000	15.626	0	0	0
2010/08/11	R207 2011/05/05	8.45	Put	Bond Future	2,902.0000	2,518.0000	(13.232)	0	0	0
2010/08/11	R208 2010/08/05			Bond Future	8.4510	8.4800	0.343	0.0000	0.0000	0
2010/08/11	R208 2010/11/04			Bond Future	8.4950	8.3890	(1.248)	0.0000	0.0000	6,835
2010/08/11	R208 2010/11/04	9.25	Call	Bond Future	4,907.0000	5,487.0000	11.820	0	0	0
2010/08/11	R208 2010/11/04	9.25	Put	Bond Future	329.0000	240.0000	(27.052)	0	0	0
2010/08/11	R208 2010/11/04	9.30	Call	Bond Future	5,162.0000	5,751.0000	11.410	0	0	0
2010/08/11	R208 2010/11/04	9.30	Put	Bond Future	292.0000	212.0000	(27.397)	0	0	0
2010/08/11	R208 2010/11/04	9.20	Call	Bond Future	4,655.0000	5,225.0000	12.245	0	0	0
2010/08/11	R208 2010/11/04	9.20	Put	Bond Future	370.0000	272.0000	(26.486)	0	0	0



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2010/08/11	R208 2011/02/03			Bond Future	8.5380	8.4290	(1.277)	0.0000	0.0000	0
2010/08/11	R208 2011/02/03	8.75	Call	Bond Future	3,146.0000	3,557.0000	13.064	0	0	0
2010/08/11	R208 2011/02/03	8.75	Put	Bond Future	1,851.0000	1,586.0000	(14.317)	0	0	0
2010/08/11	R208 2011/02/03	8.80	Call	Bond Future	3,336.0000	3,759.0000	12.680	0	0	0
2010/08/11	R208 2011/02/03	8.80	Put	Bond Future	1,739.0000	1,487.0000	(14.491)	0	0	0
2010/08/11	R208 2011/02/03	8.70	Call	Bond Future	2,961.0000	3,360.0000	13.475	0	0	0
2010/08/11	R208 2011/02/03	8.70	Put	Bond Future	1,969.0000	1,693.0000	(14.017)	0	0	0
2010/08/11	R208 2011/05/05			Bond Future	8.6030	8.4900	(1.313)	0.0000	0.0000	0
2010/08/11	R208 2011/05/05	8.50	Call	Bond Future	2,583.0000	2,921.0000	13.086	0	0	0
2010/08/11	R208 2011/05/05	8.50	Put	Bond Future	3,208.0000	2,860.0000	(10.848)	0	0	0
2010/08/11	R208 2011/05/05	8.55	Call	Bond Future	2,741.0000	3,091.0000	12.769	0	0	0
2010/08/11	R208 2011/05/05	8.55	Put	Bond Future	3,062.0000	2,726.0000	(10.973)	0	0	0
2010/08/11	R208 2011/05/05	8.45	Call	Bond Future	2,430.0000	2,756.0000	13.416	0	0	0
2010/08/11	R208 2011/05/05	8.45	Put	Bond Future	3,361.0000	3,001.0000	(10.711)	0	0	0
2010/08/11	R209 2010/08/05			Bond Future	8.4710	8.4700	(0.012)	0.0000	0.0000	0
2010/08/11	R209 2010/11/04			Bond Future	8.5060	8.4330	(0.858)	0.0000	0.0000	13,506
2010/08/11	R209 2010/11/04	9.00	Call	Bond Future	4,828.0000	5,297.0000	9.714	0	0	0
2010/08/11	R209 2010/11/04	9.00	Put	Bond Future	863.0000	717.0000	(16.918)	0	0	0
2010/08/11	R209 2010/11/04	9.05	Call	Bond Future	5,125.0000	5,606.0000	9.385	0	0	0
2010/08/11	R209 2010/11/04	9.05	Put	Bond Future	778.0000	643.0000	(17.352)	0	0	0
2010/08/11	R209 2010/11/04	8.95	Call	Bond Future	4,535.0000	4,992.0000	10.077	0	0	0
2010/08/11	R209 2010/11/04	8.95	Put	Bond Future	956.0000	798.0000	(16.527)	0	0	0
2010/08/11	R209 2011/02/03			Bond Future	8.5350	8.4600	(0.879)	0.0000	0.0000	0
2010/08/11	R209 2011/02/03	9.00	Call	Bond Future	5,540.0000	5,973.0000	7.816	0	0	0
2010/08/11	R209 2011/02/03	9.00	Put	Bond Future	1,823.0000	1,627.0000	(10.752)	0	0	0
2010/08/11	R209 2011/02/03	9.05	Call	Bond Future	5,810.0000	6,253.0000	7.625	0	0	0
2010/08/11	R209 2011/02/03	9.05	Put	Bond Future	1,710.0000	1,525.0000	(10.819)	0	0	0
2010/08/11	R209 2011/02/03	8.95	Call	Bond Future	5,273.0000	5,696.0000	8.022	0	0	0
2010/08/11	R209 2011/02/03	8.95	Put	Bond Future	1,941.0000	1,736.0000	(10.562)	0	0	0
2010/08/11	R209 2011/05/05			Bond Future	8.5760	8.4990	(0.898)	0.0000	0.0000	0
2010/08/11	R209 2011/05/05	8.50	Call	Bond Future	3,649.0000	3,970.0000	8.797	0	0	0
2010/08/11	R209 2011/05/05	8.50	Put	Bond Future	4,280.0000	3,962.0000	(7.430)	0	0	0
2010/08/11	R209 2011/05/05	8.55	Call	Bond Future	3,867.0000	4,199.0000	8.585	0	0	0
2010/08/11	R209 2011/05/05	8.55	Put	Bond Future	4,082.0000	3,775.0000	(7.521)	0	0	0

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2010/08/11	R209 2011/05/05	8.45	Call	Bond Future	3,436.0000	3,746.0000	9.022	0	0	0
2010/08/11	R209 2011/05/05	8.45	Put	Bond Future	4,487.0000	4,157.0000	(7.355)	0	0	0
2010/08/11	R209 2011/08/04			Bond Future	8.6120	8.5390	(0.848)	0.0000	0.0000	0
2010/08/11	R209 2011/08/04	8.50	Call	Bond Future	0.0000	4,518.0000	100.000	0	0	0
2010/08/11	R209 2011/08/04	8.50	Put	Bond Future	0.0000	4,842.0000	100.000	0	0	0
2010/08/11	R209 2011/08/04	8.55	Call	Bond Future	0.0000	4,744.0000	100.000	0	0	0
2010/08/11	R209 2011/08/04	8.55	Put	Bond Future	0.0000	4,653.0000	100.000	0	0	0
2010/08/11	R209 2011/08/04	8.45	Call	Bond Future	0.0000	4,295.0000	100.000	0	0	0
2010/08/11	R209 2011/08/04	8.45	Put	Bond Future	0.0000	5,038.0000	100.000	0	0	0
2010/08/11	R210 2010/08/05			Bond Future	2.9900	2.9900	0.000	0.0000	0.0000	0
2010/08/11	R210 2010/11/04			Bond Future	3.0180	3.0190	0.033	0.0000	0.0000	0
2010/08/11	R210 2010/11/04	3.10	Call	Bond Future	1,059.0000	1,046.0000	(1.228)	0	0	0
2010/08/11	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R210 2010/11/04	3.15	Call	Bond Future	1,698.0000	1,685.0000	(0.766)	0	0	0
2010/08/11	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R210 2010/11/04	3.05	Call	Bond Future	415.0000	402.0000	(3.133)	0	0	0
2010/08/11	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R211 2010/08/05			Bond Future	2.7490	2.7500	0.036	0.0000	0.0000	0
2010/08/11	R211 2010/11/04			Bond Future	2.8350	2.8380	0.106	0.0000	0.0000	0
2010/08/11	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R211 2010/11/04	2.75	Put	Bond Future	478.0000	495.0000	3.556	0	0	0
2010/08/11	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R211 2010/11/04	2.80	Put	Bond Future	197.0000	213.0000	8.122	0	0	0
2010/08/11	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R211 2010/11/04	2.70	Put	Bond Future	761.0000	777.0000	2.102	0	0	0
2010/08/11	R212 2010/08/05			Bond Future	3.0100	3.0100	0.000	0.0000	0.0000	0
2010/08/11	R212 2010/11/04			Bond Future	3.0700	3.0710	0.033	0.0000	0.0000	0
2010/08/11	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R212 2010/11/04	3.00	Put	Bond Future	651.0000	661.0000	1.536	0	0	0
2010/08/11	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R212 2010/11/04	3.05	Put	Bond Future	186.0000	195.0000	4.839	0	0	0
2010/08/11	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/11	R212 2010/11/04	2.95	Put	Bond Future	1,120.0000	1,129.0000	0.804	0	0	0

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2010/08/11	TRT1 2010/11/04			Index Future	325.2280	327.0190	0.551	0.0000	0.0000	100
2010/08/11	TRT1 2011/02/03			Index Future	330.8780	332.6960	0.549	0.0000	0.0000	0
<b>Total</b>										<b>85322.00</b>