



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/08/2010

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
2010/08/13	AL7T 2010/11/04			Index Future	366.7470	366.3920	(0.097)	0.0000	0.0000	38
2010/08/13	ALBI 2010/11/04			Index Future	338.0300	337.7320	(0.088)	0.0000	0.0000	1,203
2010/08/13	ALBI 2011/02/03			Index Future	343.7890	343.4840	(0.089)	0.0000	0.0000	0
2010/08/13	CRD1 2010/11/04			Index Future	146.3150	146.2640	(0.035)	0.0000	0.0000	2
2010/08/13	CRD1 2011/02/03			Index Future	148.8550	148.8020	(0.036)	0.0000	0.0000	0
2010/08/13	GOVI 2010/11/04			GOVI	338.8410	338.5570	(0.084)	0.0000	0.0000	177
2010/08/13	GOVI 2010/11/04	329.00	Call	GOVI	98,410.0000	95,570.0000	(2.886)	0	0	0
2010/08/13	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/13	GOVI 2010/11/04	329.01	Call	GOVI	98,310.0000	95,470.0000	(2.889)	0	0	0
2010/08/13	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/13	GOVI 2010/11/04	328.99	Call	GOVI	98,510.0000	95,670.0000	(2.883)	0	0	0
2010/08/13	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/13	ILBI 2010/11/04			Index Future	390.5450	390.5400	(0.001)	0.0000	0.0000	507
2010/08/13	ILBI 2011/02/03			Index Future	397.0640	397.0610	(0.001)	0.0000	0.0000	0
2010/08/13	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/13	JBAF 2010/08/18			Jibar Tradeable Future	6.5200	6.5390	0.291	0.0000	0.0000	1,000
2010/08/13	JBAF 2010/09/15			Jibar Tradeable Future	6.2380	6.2900	0.834	0.0000	0.0000	1,000
2010/08/13	JBAF 2010/10/20			Jibar Tradeable Future	6.2050	6.2590	0.870	0.0000	0.0000	0
2010/08/13	JBAF 2010/11/17			Jibar Tradeable Future	6.1860	6.2300	0.711	0.0000	0.0000	0
2010/08/13	JBAF 2010/12/15			Jibar Tradeable Future	6.1610	6.1960	0.568	0.0000	0.0000	0
2010/08/13	JBAF 2011/01/19			Jibar Tradeable Future	6.1610	6.1960	0.568	0.0000	0.0000	0
2010/08/13	JBAF 2011/03/16			Jibar Tradeable Future	6.1750	6.2200	0.729	0.0000	0.0000	5,500
2010/08/13	JBAF 2011/06/15			Jibar Tradeable Future	6.2990	6.3400	0.651	0.0000	0.0000	4,500
2010/08/13	JBAF 2011/09/21			Jibar Tradeable Future	6.4590	6.5000	0.635	0.0000	0.0000	6,000
2010/08/13	JBAF 2011/12/21			Jibar Tradeable Future	6.6650	6.7200	0.825	0.0000	0.0000	5,000
2010/08/13	JBAF 2012/03/20			Jibar Tradeable Future	6.9060	6.9600	0.782	0.0000	0.0000	0
2010/08/13	JBAF 2012/06/20			Jibar Tradeable Future	7.0660	7.1030	0.524	0.0000	0.0000	0
2010/08/13	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/13	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/13	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/13	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/13	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/13	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/13	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	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
2010/08/13	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/13	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/13	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/13	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/13	OTH1 2010/11/04			Index Future	327.8180	327.4520	(0.112)	0.0000	0.0000	3
2010/08/13	OTH1 2011/02/03			Index Future	333.5070	333.1320	(0.112)	0.0000	0.0000	0
2010/08/13	R157 2010/11/04			Bond Future	7.4480	7.4590	0.148	0.0000	0.0000	5,122
2010/08/13	R157 2010/11/04	8.50	Call	Bond Future	4,788.0000	4,738.0000	(1.044)	0	0	0
2010/08/13	R157 2010/11/04	8.50	Put	Bond Future	63.0000	64.0000	1.587	0	0	0
2010/08/13	R157 2010/11/04	8.55	Call	Bond Future	4,998.0000	4,948.0000	(1.000)	0	0	0
2010/08/13	R157 2010/11/04	8.55	Put	Bond Future	55.0000	55.0000	0.000	0	0	0
2010/08/13	R157 2010/11/04	8.45	Call	Bond Future	4,580.0000	4,530.0000	(1.092)	0	0	0
2010/08/13	R157 2010/11/04	8.45	Put	Bond Future	75.0000	75.0000	0.000	0	0	0
2010/08/13	R157 2010/11/04	7.50	Put	Bond Future	944.0000	961.0000	1.801	0	0	0
2010/08/13	R157 2010/11/04	7.50	Call	Bond Future	1,183.0000	1,149.0000	(2.874)	0	0	500
2010/08/13	R157 2011/02/03			Bond Future	7.4690	7.4800	0.147	0.0000	0.0000	0
2010/08/13	R157 2011/02/03	7.90	Call	Bond Future	2,636.0000	2,599.0000	(1.404)	0	0	0
2010/08/13	R157 2011/02/03	7.90	Put	Bond Future	770.0000	781.0000	1.429	0	0	0
2010/08/13	R157 2011/02/03	7.95	Call	Bond Future	2,792.0000	2,754.0000	(1.361)	0	0	0
2010/08/13	R157 2011/02/03	7.95	Put	Bond Future	711.0000	721.0000	1.406	0	0	0
2010/08/13	R157 2011/02/03	7.85	Call	Bond Future	2,484.0000	2,447.0000	(1.490)	0	0	0
2010/08/13	R157 2011/02/03	7.85	Put	Bond Future	832.0000	843.0000	1.322	0	0	0
2010/08/13	R157 2011/05/05			Bond Future	7.5180	7.5300	0.160	0.0000	0.0000	0
2010/08/13	R157 2011/05/05	7.75	Call	Bond Future	2,304.0000	2,272.0000	(1.389)	0	0	0
2010/08/13	R157 2011/05/05	7.75	Put	Bond Future	1,348.0000	1,366.0000	1.335	0	0	0
2010/08/13	R157 2011/05/05	7.80	Call	Bond Future	2,435.0000	2,402.0000	(1.355)	0	0	0
2010/08/13	R157 2011/05/05	7.80	Put	Bond Future	1,274.0000	1,291.0000	1.334	0	0	0
2010/08/13	R157 2011/05/05	7.70	Call	Bond Future	2,178.0000	2,146.0000	(1.469)	0	0	0
2010/08/13	R157 2011/05/05	7.70	Put	Bond Future	1,427.0000	1,445.0000	1.261	0	0	0

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2010/08/13	R186 2010/11/04			Bond Future	8.3090	8.3190	0.120	0.0000	0.0000	17,620
2010/08/13	R186 2010/11/04	9.25	Call	Bond Future	9,240.0000	9,142.0000	(1.061)	0	0	0
2010/08/13	R186 2010/11/04	9.25	Put	Bond Future	337.0000	339.0000	0.593	0	0	0
2010/08/13	R186 2010/11/04	9.30	Call	Bond Future	9,647.0000	9,548.0000	(1.026)	0	0	0
2010/08/13	R186 2010/11/04	9.30	Put	Bond Future	298.0000	299.0000	0.336	0	0	0
2010/08/13	R186 2010/11/04	9.20	Call	Bond Future	8,835.0000	8,738.0000	(1.098)	0	0	0
2010/08/13	R186 2010/11/04	9.20	Put	Bond Future	379.0000	383.0000	1.055	0	0	0
2010/08/13	R186 2010/11/04	8.75	Put	Bond Future	1,066.0000	1,078.0000	1.126	0	0	0
2010/08/13	R186 2010/11/04	8.75	Call	Bond Future	5,366.0000	5,278.0000	(1.640)	0	0	10,900
2010/08/13	R186 2011/02/03			Bond Future	8.3400	8.3500	0.120	0.0000	0.0000	0
2010/08/13	R186 2011/02/03	9.00	Call	Bond Future	7,762.0000	7,678.0000	(1.082)	0	0	0
2010/08/13	R186 2011/02/03	9.00	Put	Bond Future	1,489.0000	1,503.0000	0.940	0	0	0
2010/08/13	R186 2011/02/03	9.05	Call	Bond Future	8,116.0000	8,032.0000	(1.035)	0	0	0
2010/08/13	R186 2011/02/03	9.05	Put	Bond Future	1,387.0000	1,402.0000	1.081	0	0	0
2010/08/13	R186 2011/02/03	8.95	Call	Bond Future	7,412.0000	7,329.0000	(1.120)	0	0	0
2010/08/13	R186 2011/02/03	8.95	Put	Bond Future	1,597.0000	1,612.0000	0.939	0	0	0
2010/08/13	R186 2011/05/05			Bond Future	8.3890	8.4000	0.131	0.0000	0.0000	0
2010/08/13	R186 2011/05/05	8.75	Call	Bond Future	6,538.0000	6,462.0000	(1.162)	0	0	0
2010/08/13	R186 2011/05/05	8.75	Put	Bond Future	3,096.0000	3,127.0000	1.001	0	0	0
2010/08/13	R186 2011/05/05	8.80	Call	Bond Future	6,849.0000	6,771.0000	(1.139)	0	0	0
2010/08/13	R186 2011/05/05	8.80	Put	Bond Future	2,942.0000	2,971.0000	0.986	0	0	0
2010/08/13	R186 2011/05/05	8.70	Call	Bond Future	6,233.0000	6,158.0000	(1.203)	0	0	0
2010/08/13	R186 2011/05/05	8.70	Put	Bond Future	3,259.0000	3,291.0000	0.982	0	0	0
2010/08/13	R189 2010/11/04			Bond Future	1.5920	1.6290	2.324	0.0000	0.0000	0
2010/08/13	R189 2010/11/04	1.75	Call	Bond Future	393.0000	301.0000	(23.410)	0	0	0
2010/08/13	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R189 2010/11/04	1.80	Call	Bond Future	517.0000	425.0000	(17.795)	0	0	0
2010/08/13	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R189 2010/11/04	1.70	Call	Bond Future	269.0000	177.0000	(34.201)	0	0	0
2010/08/13	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R197 2010/11/04			Bond Future	2.9790	2.9790	0.000	0.0000	0.0000	0
2010/08/13	R197 2010/11/04	3.05	Call	Bond Future	882.0000	882.0000	0.000	0	0	0
2010/08/13	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/13	R197 2010/11/04	3.10	Call	Bond Future	1,498.0000	1,498.0000	0.000	0	0	0
2010/08/13	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R197 2010/11/04	3.00	Call	Bond Future	262.0000	262.0000	0.000	0	0	0
2010/08/13	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R201 2010/11/04			Bond Future	7.3420	7.3520	0.136	0.0000	0.0000	1,464
2010/08/13	R201 2010/11/04	8.50	Call	Bond Future	4,105.0000	4,069.0000	(0.877)	0	0	0
2010/08/13	R201 2010/11/04	8.50	Put	Bond Future	33.0000	33.0000	0.000	0	0	0
2010/08/13	R201 2010/11/04	8.55	Call	Bond Future	4,271.0000	4,235.0000	(0.843)	0	0	0
2010/08/13	R201 2010/11/04	8.55	Put	Bond Future	27.0000	27.0000	0.000	0	0	0
2010/08/13	R201 2010/11/04	8.45	Call	Bond Future	3,939.0000	3,904.0000	(0.889)	0	0	0
2010/08/13	R201 2010/11/04	8.45	Put	Bond Future	38.0000	39.0000	2.632	0	0	0
2010/08/13	R201 2011/02/03			Bond Future	7.3520	7.3630	0.150	0.0000	0.0000	0
2010/08/13	R201 2011/02/03	8.00	Call	Bond Future	2,583.0000	2,552.0000	(1.200)	0	0	0
2010/08/13	R201 2011/02/03	8.00	Put	Bond Future	403.0000	410.0000	1.737	0	0	0
2010/08/13	R201 2011/02/03	8.05	Call	Bond Future	2,716.0000	2,684.0000	(1.178)	0	0	0
2010/08/13	R201 2011/02/03	8.05	Put	Bond Future	370.0000	376.0000	1.622	0	0	0
2010/08/13	R201 2011/02/03	7.95	Call	Bond Future	2,453.0000	2,422.0000	(1.264)	0	0	0
2010/08/13	R201 2011/02/03	7.95	Put	Bond Future	439.0000	446.0000	1.595	0	0	0
2010/08/13	R201 2011/05/05			Bond Future	7.3980	7.4100	0.162	0.0000	0.0000	0
2010/08/13	R201 2011/05/05	7.75	Call	Bond Future	1,999.0000	1,973.0000	(1.301)	0	0	0
2010/08/13	R201 2011/05/05	7.75	Put	Bond Future	878.0000	891.0000	1.481	0	0	0
2010/08/13	R201 2011/05/05	7.80	Call	Bond Future	2,106.0000	2,079.0000	(1.282)	0	0	0
2010/08/13	R201 2011/05/05	7.80	Put	Bond Future	827.0000	839.0000	1.451	0	0	0
2010/08/13	R201 2011/05/05	7.70	Call	Bond Future	1,895.0000	1,869.0000	(1.372)	0	0	0
2010/08/13	R201 2011/05/05	7.70	Put	Bond Future	933.0000	945.0000	1.286	0	0	0
2010/08/13	R202 2010/11/04			Bond Future	2.9310	2.9310	0.000	0.0000	0.0000	0
2010/08/13	R202 2010/11/04	3.05	Call	Bond Future	2,067.0000	2,067.0000	0.000	0	0	0
2010/08/13	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R202 2010/11/04	3.10	Call	Bond Future	2,921.0000	2,921.0000	0.000	0	0	0
2010/08/13	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R202 2010/11/04	3.00	Call	Bond Future	1,205.0000	1,205.0000	0.000	0	0	0
2010/08/13	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R203 2010/11/04			Bond Future	8.0110	8.0210	0.125	0.0000	0.0000	2,215

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2010/08/13	R203 2010/11/04	9.25	Call	Bond Future	6,296.0000	6,244.0000	(0.826)	0	0	0
2010/08/13	R203 2010/11/04	9.25	Put	Bond Future	62.0000	62.0000	0.000	0	0	0
2010/08/13	R203 2010/11/04	9.30	Call	Bond Future	6,528.0000	6,476.0000	(0.797)	0	0	0
2010/08/13	R203 2010/11/04	9.30	Put	Bond Future	52.0000	53.0000	1.923	0	0	0
2010/08/13	R203 2010/11/04	9.20	Call	Bond Future	6,064.0000	6,012.0000	(0.858)	0	0	0
2010/08/13	R203 2010/11/04	9.20	Put	Bond Future	72.0000	72.0000	0.000	0	0	0
2010/08/13	R203 2011/02/03			Bond Future	8.0520	8.0630	0.137	0.0000	0.0000	0
2010/08/13	R203 2011/02/03	8.50	Call	Bond Future	3,239.0000	3,195.0000	(1.358)	0	0	0
2010/08/13	R203 2011/02/03	8.50	Put	Bond Future	997.0000	1,009.0000	1.204	0	0	0
2010/08/13	R203 2011/02/03	8.55	Call	Bond Future	3,417.0000	3,373.0000	(1.288)	0	0	0
2010/08/13	R203 2011/02/03	8.55	Put	Bond Future	929.0000	941.0000	1.292	0	0	0
2010/08/13	R203 2011/02/03	8.45	Call	Bond Future	3,064.0000	3,022.0000	(1.371)	0	0	0
2010/08/13	R203 2011/02/03	8.45	Put	Bond Future	1,069.0000	1,083.0000	1.310	0	0	0
2010/08/13	R203 2011/05/05			Bond Future	8.1170	8.1280	0.136	0.0000	0.0000	0
2010/08/13	R203 2011/05/05	8.25	Call	Bond Future	2,588.0000	2,554.0000	(1.314)	0	0	0
2010/08/13	R203 2011/05/05	8.25	Put	Bond Future	1,938.0000	1,958.0000	1.032	0	0	0
2010/08/13	R203 2011/05/05	8.30	Call	Bond Future	2,735.0000	2,700.0000	(1.280)	0	0	0
2010/08/13	R203 2011/05/05	8.30	Put	Bond Future	1,842.0000	1,861.0000	1.031	0	0	0
2010/08/13	R203 2011/05/05	8.20	Call	Bond Future	2,445.0000	2,412.0000	(1.350)	0	0	0
2010/08/13	R203 2011/05/05	8.20	Put	Bond Future	2,039.0000	2,060.0000	1.030	0	0	0
2010/08/13	R204 2010/11/04			Bond Future	8.1080	8.1280	0.247	0.0000	0.0000	2,476
2010/08/13	R204 2010/11/04	9.25	Call	Bond Future	6,489.0000	6,376.0000	(1.741)	0	0	0
2010/08/13	R204 2010/11/04	9.25	Put	Bond Future	94.0000	98.0000	4.255	0	0	0
2010/08/13	R204 2010/11/04	9.30	Call	Bond Future	6,742.0000	6,629.0000	(1.676)	0	0	0
2010/08/13	R204 2010/11/04	9.30	Put	Bond Future	80.0000	83.0000	3.750	0	0	0
2010/08/13	R204 2010/11/04	9.20	Call	Bond Future	6,234.0000	6,122.0000	(1.797)	0	0	0
2010/08/13	R204 2010/11/04	9.20	Put	Bond Future	108.0000	113.0000	4.630	0	0	0
2010/08/13	R204 2011/02/03			Bond Future	8.1440	8.1660	0.270	0.0000	0.0000	0
2010/08/13	R204 2011/02/03	8.50	Call	Bond Future	3,335.0000	3,248.0000	(2.609)	0	0	0
2010/08/13	R204 2011/02/03	8.50	Put	Bond Future	1,333.0000	1,371.0000	2.851	0	0	0
2010/08/13	R204 2011/02/03	8.55	Call	Bond Future	3,525.0000	3,436.0000	(2.525)	0	0	0
2010/08/13	R204 2011/02/03	8.55	Put	Bond Future	1,246.0000	1,282.0000	2.889	0	0	0
2010/08/13	R204 2011/02/03	8.45	Call	Bond Future	3,150.0000	3,065.0000	(2.698)	0	0	0
2010/08/13	R204 2011/02/03	8.45	Put	Bond Future	1,426.0000	1,466.0000	2.805	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
2010/08/13	R204 2011/05/05			Bond Future	8.2070	8.2290	0.268	0.0000	0.0000	0
2010/08/13	R204 2011/05/05	8.50	Call	Bond Future	3,465.0000	3,386.0000	(2.280)	0	0	0
2010/08/13	R204 2011/05/05	8.50	Put	Bond Future	1,858.0000	1,901.0000	2.314	0	0	0
2010/08/13	R204 2011/05/05	8.55	Call	Bond Future	3,642.0000	3,562.0000	(2.197)	0	0	0
2010/08/13	R204 2011/05/05	8.55	Put	Bond Future	1,764.0000	1,806.0000	2.381	0	0	0
2010/08/13	R204 2011/05/05	8.45	Call	Bond Future	3,292.0000	3,215.0000	(2.339)	0	0	0
2010/08/13	R204 2011/05/05	8.45	Put	Bond Future	1,957.0000	2,002.0000	2.299	0	0	0
2010/08/13	R206 2010/11/04			Bond Future	7.1840	7.1830	(0.014)	0.0000	0.0000	0
2010/08/13	R206 2010/11/04	8.50	Call	Bond Future	3,637.0000	3,640.0000	0.082	0	0	0
2010/08/13	R206 2010/11/04	8.50	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2010/08/13	R206 2010/11/04	8.55	Call	Bond Future	3,770.0000	3,772.0000	0.053	0	0	0
2010/08/13	R206 2010/11/04	8.55	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2010/08/13	R206 2010/11/04	8.45	Call	Bond Future	3,505.0000	3,507.0000	0.057	0	0	0
2010/08/13	R206 2010/11/04	8.45	Put	Bond Future	14.0000	14.0000	0.000	0	0	0
2010/08/13	R206 2011/02/03			Bond Future	7.1790	7.1790	0.000	0.0000	0.0000	0
2010/08/13	R206 2011/02/03	8.00	Call	Bond Future	2,363.0000	2,361.0000	(0.085)	0	0	0
2010/08/13	R206 2011/02/03	8.00	Put	Bond Future	242.0000	240.0000	(0.826)	0	0	0
2010/08/13	R206 2011/02/03	8.05	Call	Bond Future	2,470.0000	2,468.0000	(0.081)	0	0	0
2010/08/13	R206 2011/02/03	8.05	Put	Bond Future	221.0000	219.0000	(0.905)	0	0	0
2010/08/13	R206 2011/02/03	7.95	Call	Bond Future	2,257.0000	2,255.0000	(0.089)	0	0	0
2010/08/13	R206 2011/02/03	7.95	Put	Bond Future	263.0000	261.0000	(0.760)	0	0	0
2010/08/13	R206 2011/05/05			Bond Future	7.2240	7.2230	(0.014)	0.0000	0.0000	0
2010/08/13	R206 2011/05/05	7.50	Call	Bond Future	1,414.0000	1,413.0000	(0.071)	0	0	0
2010/08/13	R206 2011/05/05	7.50	Put	Bond Future	751.0000	748.0000	(0.399)	0	0	0
2010/08/13	R206 2011/05/05	7.55	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2010/08/13	R206 2011/05/05	7.55	Put	Bond Future	709.0000	706.0000	(0.423)	0	0	0
2010/08/13	R206 2011/05/05	7.45	Call	Bond Future	1,339.0000	1,338.0000	(0.075)	0	0	0
2010/08/13	R206 2011/05/05	7.45	Put	Bond Future	796.0000	792.0000	(0.503)	0	0	0
2010/08/13	R207 2010/11/04			Bond Future	8.1530	8.1830	0.368	0.0000	0.0000	829
2010/08/13	R207 2010/11/04	9.25	Call	Bond Future	6,563.0000	6,388.0000	(2.666)	0	0	0
2010/08/13	R207 2010/11/04	9.25	Put	Bond Future	123.0000	132.0000	7.317	0	0	0
2010/08/13	R207 2010/11/04	9.30	Call	Bond Future	6,825.0000	6,649.0000	(2.579)	0	0	0
2010/08/13	R207 2010/11/04	9.30	Put	Bond Future	105.0000	113.0000	7.619	0	0	0

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2010/08/13	R207 2010/11/04	9.20	Call	Bond Future	6,300.0000	6,126.0000	(2.762)	0	0	0
2010/08/13	R207 2010/11/04	9.20	Put	Bond Future	141.0000	151.0000	7.092	0	0	0
2010/08/13	R207 2011/02/03			Bond Future	8.1860	8.2180	0.391	0.0000	0.0000	0
2010/08/13	R207 2011/02/03	8.75	Call	Bond Future	4,344.0000	4,200.0000	(3.315)	0	0	0
2010/08/13	R207 2011/02/03	8.75	Put	Bond Future	1,027.0000	1,076.0000	4.771	0	0	0
2010/08/13	R207 2011/02/03	8.80	Call	Bond Future	4,561.0000	4,414.0000	(3.223)	0	0	0
2010/08/13	R207 2011/02/03	8.80	Put	Bond Future	958.0000	1,003.0000	4.697	0	0	0
2010/08/13	R207 2011/02/03	8.70	Call	Bond Future	4,131.0000	3,990.0000	(3.413)	0	0	0
2010/08/13	R207 2011/02/03	8.70	Put	Bond Future	1,102.0000	1,154.0000	4.719	0	0	0
2010/08/13	R207 2011/05/05			Bond Future	8.2460	8.2790	0.400	0.0000	0.0000	0
2010/08/13	R207 2011/05/05	8.50	Call	Bond Future	3,564.0000	3,444.0000	(3.367)	0	0	0
2010/08/13	R207 2011/05/05	8.50	Put	Bond Future	2,086.0000	2,160.0000	3.547	0	0	0
2010/08/13	R207 2011/05/05	8.55	Call	Bond Future	3,748.0000	3,625.0000	(3.282)	0	0	0
2010/08/13	R207 2011/05/05	8.55	Put	Bond Future	1,983.0000	2,053.0000	3.530	0	0	0
2010/08/13	R207 2011/05/05	8.45	Call	Bond Future	3,384.0000	3,267.0000	(3.457)	0	0	0
2010/08/13	R207 2011/05/05	8.45	Put	Bond Future	2,195.0000	2,271.0000	3.462	0	0	0
2010/08/13	R208 2010/11/04			Bond Future	8.2850	8.2850	0.000	0.0000	0.0000	6,835
2010/08/13	R208 2010/11/04	9.25	Call	Bond Future	6,082.0000	6,078.0000	(0.066)	0	0	0
2010/08/13	R208 2010/11/04	9.25	Put	Bond Future	173.0000	169.0000	(2.312)	0	0	0
2010/08/13	R208 2010/11/04	9.30	Call	Bond Future	6,353.0000	6,349.0000	(0.063)	0	0	0
2010/08/13	R208 2010/11/04	9.30	Put	Bond Future	152.0000	148.0000	(2.632)	0	0	0
2010/08/13	R208 2010/11/04	9.20	Call	Bond Future	5,812.0000	5,808.0000	(0.069)	0	0	0
2010/08/13	R208 2010/11/04	9.20	Put	Bond Future	196.0000	192.0000	(2.041)	0	0	0
2010/08/13	R208 2011/02/03			Bond Future	8.3220	8.3210	(0.012)	0.0000	0.0000	0
2010/08/13	R208 2011/02/03	8.75	Call	Bond Future	3,992.0000	3,990.0000	(0.050)	0	0	0
2010/08/13	R208 2011/02/03	8.75	Put	Bond Future	1,352.0000	1,344.0000	(0.592)	0	0	0
2010/08/13	R208 2011/02/03	8.80	Call	Bond Future	4,205.0000	4,203.0000	(0.048)	0	0	0
2010/08/13	R208 2011/02/03	8.80	Put	Bond Future	1,263.0000	1,255.0000	(0.633)	0	0	0
2010/08/13	R208 2011/02/03	8.70	Call	Bond Future	3,782.0000	3,780.0000	(0.053)	0	0	0
2010/08/13	R208 2011/02/03	8.70	Put	Bond Future	1,445.0000	1,437.0000	(0.554)	0	0	0
2010/08/13	R208 2011/05/05			Bond Future	8.3790	8.3780	(0.012)	0.0000	0.0000	0
2010/08/13	R208 2011/05/05	8.50	Call	Bond Future	3,283.0000	3,281.0000	(0.061)	0	0	0
2010/08/13	R208 2011/05/05	8.50	Put	Bond Future	2,541.0000	2,533.0000	(0.315)	0	0	0
2010/08/13	R208 2011/05/05	8.55	Call	Bond Future	3,463.0000	3,462.0000	(0.029)	0	0	0



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2010/08/13	R208 2011/05/05	8.55	Put	Bond Future	2,417.0000	2,409.0000	(0.331)	0	0	0
2010/08/13	R208 2011/05/05	8.45	Call	Bond Future	3,106.0000	3,104.0000	(0.064)	0	0	0
2010/08/13	R208 2011/05/05	8.45	Put	Bond Future	2,670.0000	2,661.0000	(0.337)	0	0	0
2010/08/13	R209 2010/11/04			Bond Future	8.2900	8.3200	0.362	0.0000	0.0000	13,506
2010/08/13	R209 2010/11/04	9.00	Call	Bond Future	6,300.0000	6,071.0000	(3.635)	0	0	0
2010/08/13	R209 2010/11/04	9.00	Put	Bond Future	491.0000	523.0000	6.517	0	0	0
2010/08/13	R209 2010/11/04	9.05	Call	Bond Future	6,628.0000	6,396.0000	(3.500)	0	0	0
2010/08/13	R209 2010/11/04	9.05	Put	Bond Future	437.0000	465.0000	6.407	0	0	0
2010/08/13	R209 2010/11/04	8.95	Call	Bond Future	5,973.0000	5,748.0000	(3.767)	0	0	0
2010/08/13	R209 2010/11/04	8.95	Put	Bond Future	550.0000	586.0000	6.545	0	0	0
2010/08/13	R209 2011/02/03			Bond Future	8.3130	8.3440	0.373	0.0000	0.0000	0
2010/08/13	R209 2011/02/03	9.00	Call	Bond Future	6,894.0000	6,683.0000	(3.061)	0	0	0
2010/08/13	R209 2011/02/03	9.00	Put	Bond Future	1,293.0000	1,349.0000	4.331	0	0	0
2010/08/13	R209 2011/02/03	9.05	Call	Bond Future	7,191.0000	6,977.0000	(2.976)	0	0	0
2010/08/13	R209 2011/02/03	9.05	Put	Bond Future	1,208.0000	1,261.0000	4.387	0	0	0
2010/08/13	R209 2011/02/03	8.95	Call	Bond Future	6,599.0000	6,391.0000	(3.152)	0	0	0
2010/08/13	R209 2011/02/03	8.95	Put	Bond Future	1,383.0000	1,443.0000	4.338	0	0	0
2010/08/13	R209 2011/05/05			Bond Future	8.3490	8.3800	0.371	0.0000	0.0000	0
2010/08/13	R209 2011/05/05	8.50	Call	Bond Future	4,663.0000	4,504.0000	(3.410)	0	0	0
2010/08/13	R209 2011/05/05	8.50	Put	Bond Future	3,384.0000	3,490.0000	3.132	0	0	0
2010/08/13	R209 2011/05/05	8.55	Call	Bond Future	4,912.0000	4,749.0000	(3.318)	0	0	0
2010/08/13	R209 2011/05/05	8.55	Put	Bond Future	3,217.0000	3,319.0000	3.171	0	0	0
2010/08/13	R209 2011/05/05	8.45	Call	Bond Future	4,418.0000	4,263.0000	(3.508)	0	0	0
2010/08/13	R209 2011/05/05	8.45	Put	Bond Future	3,559.0000	3,669.0000	3.091	0	0	0
2010/08/13	R209 2011/08/04			Bond Future	8.3840	8.4110	0.322	0.0000	0.0000	0
2010/08/13	R209 2011/08/04	8.50	Call	Bond Future	5,215.0000	5,081.0000	(2.570)	0	0	0
2010/08/13	R209 2011/08/04	8.50	Put	Bond Future	4,237.0000	4,333.0000	2.266	0	0	1,000
2010/08/13	R209 2011/08/04	8.55	Call	Bond Future	5,460.0000	5,322.0000	(2.527)	0	0	0
2010/08/13	R209 2011/08/04	8.55	Put	Bond Future	4,067.0000	4,158.0000	2.238	0	0	0
2010/08/13	R209 2011/08/04	8.45	Call	Bond Future	4,974.0000	4,843.0000	(2.634)	0	0	0
2010/08/13	R209 2011/08/04	8.45	Put	Bond Future	4,415.0000	4,514.0000	2.242	0	0	0
2010/08/13	R209 2011/08/04	10.10	Call	Bond Future	13,871.0000	13,671.0000	(1.442)	0	0	0
2010/08/13	R209 2011/08/04	10.10	Put	Bond Future	1,202.0000	1,231.0000	2.413	0	0	1,000

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2010/08/13	R210 2010/11/04			Bond Future	3.0190	2.9890	(0.994)	0.0000	0.0000	0
2010/08/13	R210 2010/11/04	3.10	Call	Bond Future	1,046.0000	1,437.0000	37.380	0	0	0
2010/08/13	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R210 2010/11/04	3.15	Call	Bond Future	1,685.0000	2,076.0000	23.205	0	0	0
2010/08/13	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R210 2010/11/04	3.05	Call	Bond Future	402.0000	793.0000	97.264	0	0	0
2010/08/13	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R211 2010/11/04			Bond Future	2.8390	2.8400	0.035	0.0000	0.0000	0
2010/08/13	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R211 2010/11/04	2.75	Put	Bond Future	501.0000	506.0000	0.998	0	0	0
2010/08/13	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R211 2010/11/04	2.80	Put	Bond Future	219.0000	225.0000	2.740	0	0	0
2010/08/13	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R211 2010/11/04	2.70	Put	Bond Future	783.0000	789.0000	0.766	0	0	0
2010/08/13	R212 2010/11/04			Bond Future	3.0720	3.0310	(1.335)	0.0000	0.0000	0
2010/08/13	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R212 2010/11/04	3.00	Put	Bond Future	670.0000	289.0000	(56.866)	0	0	0
2010/08/13	R212 2010/11/04	3.05	Call	Bond Future	0.0000	177.0000	100.000	0	0	0
2010/08/13	R212 2010/11/04	3.05	Put	Bond Future	204.0000	0.0000	(100.000)	0	0	0
2010/08/13	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/13	R212 2010/11/04	2.95	Put	Bond Future	1,138.0000	758.0000	(33.392)	0	0	0
2010/08/13	TRT1 2010/11/04			Index Future	329.3840	329.1050	(0.085)	0.0000	0.0000	100
2010/08/13	TRT1 2011/02/03			Index Future	335.1000	334.8140	(0.085)	0.0000	0.0000	0
<b>Total</b>										<b>88497.00</b>