



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 14/10/2010

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
2010/10/14	AL7T 2010/11/04			Index Future	374.1530	374.9170	0.204	0.0000	0.0000	38
2010/10/14	ALBI 2010/11/04			Index Future	344.4740	345.1830	0.206	0.0000	0.0000	1,303
2010/10/14	ALBI 2011/02/03			Index Future	349.7220	350.4410	0.206	0.0000	0.0000	0
2010/10/14	CRD1 2010/11/04			Index Future	151.3250	151.5080	0.121	0.0000	0.0000	2
2010/10/14	CRD1 2011/02/03			Index Future	153.5620	153.7480	0.121	0.0000	0.0000	0
2010/10/14	GOVI 2010/11/04			GOVI	345.0600	345.7430	0.198	0.0000	0.0000	160
2010/10/14	GOVI 2010/11/04	329.00	Call	GOVI	160,600.0000	167,430.0000	4.253	0	0	0
2010/10/14	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/14	GOVI 2010/11/04	329.01	Call	GOVI	160,500.0000	167,330.0000	4.255	0	0	0
2010/10/14	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/14	GOVI 2010/11/04	328.99	Call	GOVI	160,700.0000	167,530.0000	4.250	0	0	0
2010/10/14	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/14	ILBI 2010/11/04			Index Future	397.2120	397.0100	(0.051)	0.0000	0.0000	509
2010/10/14	ILBI 2011/02/03			Index Future	403.3660	403.1600	(0.051)	0.0000	0.0000	0
2010/10/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/14	JBAF 2010/10/20			Jibar Tradeable Future	6.0170	5.9900	(0.449)	0.0000	0.0000	0
2010/10/14	JBAF 2010/11/17			Jibar Tradeable Future	5.9720	5.9300	(0.703)	0.0000	0.0000	2,500
2010/10/14	JBAF 2010/12/15			Jibar Tradeable Future	5.8890	5.8100	(1.341)	0.0000	0.0000	2,500
2010/10/14	JBAF 2011/01/19			Jibar Tradeable Future	5.8530	5.7600	(1.589)	0.0000	0.0000	0
2010/10/14	JBAF 2011/02/16			Jibar Tradeable Future	5.8410	5.7300	(1.900)	0.0000	0.0000	0
2010/10/14	JBAF 2011/03/16			Jibar Tradeable Future	5.8360	5.7300	(1.816)	0.0000	0.0000	5,500
2010/10/14	JBAF 2011/06/15			Jibar Tradeable Future	5.8840	5.7900	(1.598)	0.0000	0.0000	4,500
2010/10/14	JBAF 2011/09/21			Jibar Tradeable Future	6.0640	5.9500	(1.880)	0.0000	0.0000	6,200
2010/10/14	JBAF 2011/12/21			Jibar Tradeable Future	6.2440	6.1300	(1.826)	0.0000	0.0000	5,200
2010/10/14	JBAF 2012/03/20			Jibar Tradeable Future	6.4590	6.3500	(1.688)	0.0000	0.0000	0
2010/10/14	JBAF 2012/06/20			Jibar Tradeable Future	6.7060	6.5800	(1.879)	0.0000	0.0000	0
2010/10/14	JBAF 2012/09/19			Jibar Tradeable Future	6.7950	6.7100	(1.251)	93.2810	93.2810	10,000
2010/10/14	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/14	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/14	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/14	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/14	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/14	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/14	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/14	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/14	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/14	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/14	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/14	OTH1 2010/11/04			Index Future	340.9440	341.7950	0.250	0.0000	0.0000	3
2010/10/14	OTH1 2011/02/03			Index Future	346.1380	347.0010	0.249	0.0000	0.0000	0
2010/10/14	R157 2010/11/04			Bond Future	7.1620	7.1360	(0.363)	0.0000	0.0000	4,806
2010/10/14	R157 2010/11/04	8.50	Call	Bond Future	6,050.0000	6,172.0000	2.017	0	0	0
2010/10/14	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R157 2010/11/04	8.55	Call	Bond Future	6,269.0000	6,390.0000	1.930	0	0	0
2010/10/14	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R157 2010/11/04	8.45	Call	Bond Future	5,831.0000	5,952.0000	2.075	0	0	0
2010/10/14	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R157 2010/11/04	7.50	Put	Bond Future	84.0000	65.0000	(22.619)	0	0	0
2010/10/14	R157 2010/11/04	7.50	Call	Bond Future	1,649.0000	1,751.0000	6.186	0	0	500
2010/10/14	R157 2011/02/03			Bond Future	7.2370	7.2090	(0.387)	0.0000	0.0000	0
2010/10/14	R157 2011/02/03	7.90	Call	Bond Future	3,219.0000	3,317.0000	3.044	0	0	0
2010/10/14	R157 2011/02/03	7.90	Put	Bond Future	333.0000	307.0000	(7.808)	0	0	0
2010/10/14	R157 2011/02/03	7.95	Call	Bond Future	3,399.0000	3,499.0000	2.942	0	0	0
2010/10/14	R157 2011/02/03	7.95	Put	Bond Future	299.0000	275.0000	(8.027)	0	0	0
2010/10/14	R157 2011/02/03	7.85	Call	Bond Future	3,042.0000	3,138.0000	3.156	0	0	0
2010/10/14	R157 2011/02/03	7.85	Put	Bond Future	370.0000	343.0000	(7.297)	0	0	0
2010/10/14	R157 2011/05/05			Bond Future	7.3140	7.2840	(0.410)	0.0000	0.0000	0
2010/10/14	R157 2011/05/05	7.75	Call	Bond Future	2,683.0000	2,765.0000	3.056	0	0	0
2010/10/14	R157 2011/05/05	7.75	Put	Bond Future	879.0000	835.0000	(5.006)	0	0	0
2010/10/14	R157 2011/05/05	7.80	Call	Bond Future	2,825.0000	2,910.0000	3.009	0	0	0
2010/10/14	R157 2011/05/05	7.80	Put	Bond Future	816.0000	776.0000	(4.902)	0	0	0
2010/10/14	R157 2011/05/05	7.70	Call	Bond Future	2,543.0000	2,623.0000	3.146	0	0	0
2010/10/14	R157 2011/05/05	7.70	Put	Bond Future	944.0000	899.0000	(4.767)	0	0	0
2010/10/14	R157 2011/05/05	7.65	Call	Bond Future	2,407.0000	2,484.0000	3.199	0	0	0
2010/10/14	R157 2011/05/05	7.65	Put	Bond Future	1,014.0000	965.0000	(4.832)	0	0	0

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2010/10/14	R186 2010/11/04			Bond Future	8.0080	7.9670	(0.512)	0.0000	0.0000	17,532
2010/10/14	R186 2010/11/04	9.25	Call	Bond Future	11,976.0000	12,403.0000	3.565	0	0	0
2010/10/14	R186 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/14	R186 2010/11/04	9.30	Call	Bond Future	12,421.0000	12,848.0000	3.438	0	0	0
2010/10/14	R186 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/14	R186 2010/11/04	9.20	Call	Bond Future	11,528.0000	11,955.0000	3.704	0	0	0
2010/10/14	R186 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/14	R186 2010/11/04	8.75	Put	Bond Future	29.0000	18.0000	(37.931)	0	0	0
2010/10/14	R186 2010/11/04	8.75	Call	Bond Future	7,400.0000	7,817.0000	5.635	0	0	7,900
2010/10/14	R186 2011/02/03			Bond Future	8.0630	8.0210	(0.521)	0.0000	0.0000	0
2010/10/14	R186 2011/02/03	9.00	Call	Bond Future	9,607.0000	9,979.0000	3.872	0	0	0
2010/10/14	R186 2011/02/03	9.00	Put	Bond Future	547.0000	488.0000	(10.786)	0	0	0
2010/10/14	R186 2011/02/03	9.05	Call	Bond Future	10,010.0000	10,386.0000	3.756	0	0	0
2010/10/14	R186 2011/02/03	9.05	Put	Bond Future	495.0000	440.0000	(11.111)	0	0	0
2010/10/14	R186 2011/02/03	8.95	Call	Bond Future	9,206.0000	9,573.0000	3.987	0	0	0
2010/10/14	R186 2011/02/03	8.95	Put	Bond Future	604.0000	540.0000	(10.596)	0	0	0
2010/10/14	R186 2011/02/03	7.75	Put	Bond Future	4,867.0000	4,575.0000	(6.000)	0	0	0
2010/10/14	R186 2011/02/03	7.75	Call	Bond Future	1,603.0000	1,742.0000	8.671	0	0	3,000
2010/10/14	R186 2011/05/05			Bond Future	8.1190	8.0760	(0.530)	0.0000	0.0000	0
2010/10/14	R186 2011/05/05	8.75	Call	Bond Future	8,150.0000	8,457.0000	3.767	0	0	0
2010/10/14	R186 2011/05/05	8.75	Put	Bond Future	2,034.0000	1,908.0000	(6.195)	0	0	0
2010/10/14	R186 2011/05/05	8.80	Call	Bond Future	8,495.0000	8,809.0000	3.696	0	0	0
2010/10/14	R186 2011/05/05	8.80	Put	Bond Future	1,914.0000	1,794.0000	(6.270)	0	0	0
2010/10/14	R186 2011/05/05	8.70	Call	Bond Future	7,808.0000	8,110.0000	3.868	0	0	0
2010/10/14	R186 2011/05/05	8.70	Put	Bond Future	2,160.0000	2,028.0000	(6.111)	0	0	0
2010/10/14	R189 2010/11/04			Bond Future	209.7315	209.7478	0.008	0.0000	0.0000	0
2010/10/14	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R189 2010/11/04	1.75	Put	Bond Future	104,537.0000	104,538.0000	0.001	0	0	0
2010/10/14	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R189 2010/11/04	1.80	Put	Bond Future	104,413.0000	104,414.0000	0.001	0	0	0
2010/10/14	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R189 2010/11/04	1.70	Put	Bond Future	104,661.0000	104,662.0000	0.001	0	0	0
2010/10/14	R197 2010/11/04			Bond Future	230.4585	230.3708	(0.038)	0.0000	0.0000	0

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2010/10/14	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R197 2010/11/04	3.05	Put	Bond Future	124,016.0000	124,015.0000	(0.001)	0	0	0
2010/10/14	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R197 2010/11/04	3.10	Put	Bond Future	123,399.0000	123,398.0000	(0.001)	0	0	0
2010/10/14	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R197 2010/11/04	3.00	Put	Bond Future	124,636.0000	124,635.0000	(0.001)	0	0	0
2010/10/14	R201 2010/11/04			Bond Future	7.0100	6.9840	(0.371)	0.0000	0.0000	1,262
2010/10/14	R201 2010/11/04	8.50	Call	Bond Future	5,277.0000	5,372.0000	1.800	0	0	0
2010/10/14	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R201 2010/11/04	8.55	Call	Bond Future	5,449.0000	5,544.0000	1.743	0	0	0
2010/10/14	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R201 2010/11/04	8.45	Call	Bond Future	5,105.0000	5,201.0000	1.881	0	0	0
2010/10/14	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R201 2010/11/04	7.50	Call	Bond Future	1,797.0000	1,885.0000	4.897	0	0	0
2010/10/14	R201 2010/11/04	7.50	Put	Bond Future	25.0000	18.0000	(28.000)	0	0	140
2010/10/14	R201 2010/11/04	7.25	Put	Bond Future	125.0000	100.0000	(20.000)	0	0	0
2010/10/14	R201 2010/11/04	7.25	Call	Bond Future	998.0000	1,068.0000	7.014	0	0	140
2010/10/14	R201 2010/11/04	8.00	Call	Bond Future	3,543.0000	3,638.0000	2.681	0	0	0
2010/10/14	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/14	R201 2010/11/04	6.75	Put	Bond Future	1,053.0000	969.0000	(7.977)	0	0	0
2010/10/14	R201 2010/11/04	6.75	Call	Bond Future	98.0000	109.0000	11.224	0	0	420
2010/10/14	R201 2011/02/03			Bond Future	7.0750	7.0470	(0.396)	0.0000	0.0000	0
2010/10/14	R201 2011/02/03	8.00	Call	Bond Future	3,260.0000	3,345.0000	2.607	0	0	0
2010/10/14	R201 2011/02/03	8.00	Put	Bond Future	131.0000	119.0000	(9.160)	0	0	0
2010/10/14	R201 2011/02/03	8.05	Call	Bond Future	3,411.0000	3,497.0000	2.521	0	0	0
2010/10/14	R201 2011/02/03	8.05	Put	Bond Future	116.0000	105.0000	(9.483)	0	0	0
2010/10/14	R201 2011/02/03	7.95	Call	Bond Future	3,111.0000	3,194.0000	2.668	0	0	0
2010/10/14	R201 2011/02/03	7.95	Put	Bond Future	148.0000	134.0000	(9.459)	0	0	0
2010/10/14	R201 2011/05/05			Bond Future	7.1480	7.1180	(0.420)	0.0000	0.0000	0
2010/10/14	R201 2011/05/05	7.75	Call	Bond Future	2,452.0000	2,521.0000	2.814	0	0	0
2010/10/14	R201 2011/05/05	7.75	Put	Bond Future	526.0000	498.0000	(5.323)	0	0	0
2010/10/14	R201 2011/05/05	7.80	Call	Bond Future	2,573.0000	2,643.0000	2.721	0	0	0
2010/10/14	R201 2011/05/05	7.80	Put	Bond Future	490.0000	462.0000	(5.714)	0	0	0
2010/10/14	R201 2011/05/05	7.70	Call	Bond Future	2,333.0000	2,401.0000	2.915	0	0	0

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2010/10/14	R201 2011/05/05	7.70	Put	Bond Future	566.0000	537.0000	(5.124)	0	0	0
2010/10/14	R202 2010/11/04			Bond Future	0.3985	0.4160	4.402	0.0000	0.0000	0
2010/10/14	R202 2010/11/04	3.05	Call	Bond Future	60,623.0000	60,101.0000	(0.861)	0	0	0
2010/10/14	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R202 2010/11/04	3.10	Call	Bond Future	61,477.0000	60,955.0000	(0.849)	0	0	0
2010/10/14	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R202 2010/11/04	3.00	Call	Bond Future	59,761.0000	59,239.0000	(0.873)	0	0	0
2010/10/14	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R202 2011/05/05			Bond Future	0.3450	0.3630	5.217	0.0000	0.0000	0
2010/10/14	R202 2011/05/05	2.05	Call	Bond Future	42,185.0000	41,657.0000	(1.252)	0	0	0
2010/10/14	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R202 2011/05/05	2.10	Call	Bond Future	43,213.0000	42,685.0000	(1.222)	0	0	0
2010/10/14	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R202 2011/05/05	2.00	Call	Bond Future	41,146.0000	40,619.0000	(1.281)	0	0	0
2010/10/14	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R203 2010/11/04			Bond Future	7.6480	7.6220	(0.340)	0.0000	0.0000	1,918
2010/10/14	R203 2010/11/04	9.25	Call	Bond Future	8,157.0000	8,297.0000	1.716	0	0	0
2010/10/14	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R203 2010/11/04	9.30	Call	Bond Future	8,399.0000	8,538.0000	1.655	0	0	0
2010/10/14	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R203 2010/11/04	9.20	Call	Bond Future	7,915.0000	8,055.0000	1.769	0	0	0
2010/10/14	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R203 2011/02/03			Bond Future	7.7240	7.6970	(0.350)	0.0000	0.0000	0
2010/10/14	R203 2011/02/03	8.50	Call	Bond Future	4,293.0000	4,406.0000	2.632	0	0	0
2010/10/14	R203 2011/02/03	8.50	Put	Bond Future	370.0000	343.0000	(7.297)	0	0	0
2010/10/14	R203 2011/02/03	8.55	Call	Bond Future	4,504.0000	4,619.0000	2.553	0	0	0
2010/10/14	R203 2011/02/03	8.55	Put	Bond Future	334.0000	309.0000	(7.485)	0	0	0
2010/10/14	R203 2011/02/03	8.45	Call	Bond Future	4,085.0000	4,196.0000	2.717	0	0	0
2010/10/14	R203 2011/02/03	8.45	Put	Bond Future	409.0000	380.0000	(7.090)	0	0	0
2010/10/14	R203 2011/05/05			Bond Future	7.8020	7.7730	(0.372)	0.0000	0.0000	0
2010/10/14	R203 2011/05/05	8.25	Call	Bond Future	3,312.0000	3,407.0000	2.868	0	0	0
2010/10/14	R203 2011/05/05	8.25	Put	Bond Future	1,101.0000	1,051.0000	(4.541)	0	0	0
2010/10/14	R203 2011/05/05	8.30	Call	Bond Future	3,485.0000	3,582.0000	2.783	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
2010/10/14	R203 2011/05/05	8.30	Put	Bond Future	1,031.0000	983.0000	(4.656)	0	0	0
2010/10/14	R203 2011/05/05	8.20	Call	Bond Future	3,144.0000	3,236.0000	2.926	0	0	0
2010/10/14	R203 2011/05/05	8.20	Put	Bond Future	1,177.0000	1,124.0000	(4.503)	0	0	0
2010/10/14	R204 2010/11/04			Bond Future	7.7760	7.7500	(0.334)	0.0000	0.0000	2,242
2010/10/14	R204 2010/11/04	9.25	Call	Bond Future	8,358.0000	8,514.0000	1.866	0	0	0
2010/10/14	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R204 2010/11/04	9.30	Call	Bond Future	8,626.0000	8,781.0000	1.797	0	0	0
2010/10/14	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R204 2010/11/04	9.20	Call	Bond Future	8,089.0000	8,245.0000	1.929	0	0	0
2010/10/14	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R204 2010/11/04	9.00	Call	Bond Future	7,004.0000	7,160.0000	2.227	0	0	0
2010/10/14	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R204 2011/02/03			Bond Future	7.8460	7.8190	(0.344)	0.0000	0.0000	0
2010/10/14	R204 2011/02/03	8.50	Call	Bond Future	4,252.0000	4,373.0000	2.846	0	0	0
2010/10/14	R204 2011/02/03	8.50	Put	Bond Future	533.0000	497.0000	(6.754)	0	0	0
2010/10/14	R204 2011/02/03	8.55	Call	Bond Future	4,479.0000	4,603.0000	2.768	0	0	0
2010/10/14	R204 2011/02/03	8.55	Put	Bond Future	483.0000	450.0000	(6.832)	0	0	0
2010/10/14	R204 2011/02/03	8.45	Call	Bond Future	4,028.0000	4,146.0000	2.929	0	0	0
2010/10/14	R204 2011/02/03	8.45	Put	Bond Future	588.0000	548.0000	(6.803)	0	0	0
2010/10/14	R204 2011/05/05			Bond Future	7.9200	7.8920	(0.354)	0.0000	0.0000	0
2010/10/14	R204 2011/05/05	8.50	Call	Bond Future	4,350.0000	4,458.0000	2.483	0	0	0
2010/10/14	R204 2011/05/05	8.50	Put	Bond Future	1,136.0000	1,086.0000	(4.401)	0	0	0
2010/10/14	R204 2011/05/05	8.55	Call	Bond Future	4,551.0000	4,662.0000	2.439	0	0	0
2010/10/14	R204 2011/05/05	8.55	Put	Bond Future	1,066.0000	1,019.0000	(4.409)	0	0	0
2010/10/14	R204 2011/05/05	8.45	Call	Bond Future	4,152.0000	4,258.0000	2.553	0	0	0
2010/10/14	R204 2011/05/05	8.45	Put	Bond Future	1,210.0000	1,158.0000	(4.298)	0	0	0
2010/10/14	R206 2010/11/04			Bond Future	6.8330	6.8120	(0.307)	0.0000	0.0000	0
2010/10/14	R206 2010/11/04	8.50	Call	Bond Future	4,620.0000	4,680.0000	1.299	0	0	0
2010/10/14	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R206 2010/11/04	8.55	Call	Bond Future	4,755.0000	4,815.0000	1.262	0	0	0
2010/10/14	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R206 2010/11/04	8.45	Call	Bond Future	4,485.0000	4,545.0000	1.338	0	0	0
2010/10/14	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/14	R206 2010/11/04	7.25	Call	Bond Future	1,203.0000	1,258.0000	4.572	0	0	150
2010/10/14	R206 2010/11/04	7.25	Put	Bond Future	22.0000	17.0000	(22.727)	0	0	150
2010/10/14	R206 2010/11/04	8.00	Call	Bond Future	3,262.0000	3,322.0000	1.839	0	0	0
2010/10/14	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/14	R206 2010/11/04	6.75	Put	Bond Future	432.0000	389.0000	(9.954)	0	0	0
2010/10/14	R206 2010/11/04	6.75	Call	Bond Future	195.0000	212.0000	8.718	0	0	450
2010/10/14	R206 2011/02/03			Bond Future	6.8960	6.8730	(0.334)	0.0000	0.0000	0
2010/10/14	R206 2011/02/03	8.00	Call	Bond Future	2,915.0000	2,971.0000	1.921	0	0	0
2010/10/14	R206 2011/02/03	8.00	Put	Bond Future	49.0000	45.0000	(8.163)	0	0	0
2010/10/14	R206 2011/02/03	8.05	Call	Bond Future	3,035.0000	3,092.0000	1.878	0	0	0
2010/10/14	R206 2011/02/03	8.05	Put	Bond Future	42.0000	38.0000	(9.524)	0	0	0
2010/10/14	R206 2011/02/03	7.95	Call	Bond Future	2,795.0000	2,851.0000	2.004	0	0	0
2010/10/14	R206 2011/02/03	7.95	Put	Bond Future	57.0000	52.0000	(8.772)	0	0	0
2010/10/14	R206 2011/05/05			Bond Future	6.9750	6.9500	(0.358)	0.0000	0.0000	0
2010/10/14	R206 2011/05/05	7.50	Call	Bond Future	1,708.0000	1,749.0000	2.400	0	0	0
2010/10/14	R206 2011/05/05	7.50	Put	Bond Future	443.0000	423.0000	(4.515)	0	0	0
2010/10/14	R206 2011/05/05	7.55	Call	Bond Future	1,796.0000	1,838.0000	2.339	0	0	0
2010/10/14	R206 2011/05/05	7.55	Put	Bond Future	411.0000	392.0000	(4.623)	0	0	0
2010/10/14	R206 2011/05/05	7.45	Call	Bond Future	1,623.0000	1,663.0000	2.465	0	0	0
2010/10/14	R206 2011/05/05	7.45	Put	Bond Future	477.0000	456.0000	(4.403)	0	0	0
2010/10/14	R207 2010/11/04			Bond Future	7.8700	7.8290	(0.521)	0.0000	0.0000	800
2010/10/14	R207 2010/11/04	9.25	Call	Bond Future	8,199.0000	8,457.0000	3.147	0	0	0
2010/10/14	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R207 2010/11/04	9.30	Call	Bond Future	8,479.0000	8,737.0000	3.043	0	0	0
2010/10/14	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R207 2010/11/04	9.20	Call	Bond Future	7,918.0000	8,176.0000	3.258	0	0	0
2010/10/14	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R207 2010/11/04	9.40	Call	Bond Future	9,035.0000	9,293.0000	2.856	0	0	0
2010/10/14	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R207 2011/02/03			Bond Future	7.9350	7.8930	(0.529)	0.0000	0.0000	0
2010/10/14	R207 2011/02/03	8.75	Call	Bond Future	5,211.0000	5,429.0000	4.183	0	0	0
2010/10/14	R207 2011/02/03	8.75	Put	Bond Future	369.0000	329.0000	(10.840)	0	0	0
2010/10/14	R207 2011/02/03	8.80	Call	Bond Future	5,460.0000	5,682.0000	4.066	0	0	0
2010/10/14	R207 2011/02/03	8.80	Put	Bond Future	331.0000	295.0000	(10.876)	0	0	0



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2010/10/14	R207 2011/02/03	8.70	Call	Bond Future	4,964.0000	5,178.0000	4.311	0	0	0
2010/10/14	R207 2011/02/03	8.70	Put	Bond Future	410.0000	366.0000	(10.732)	0	0	0
2010/10/14	R207 2011/05/05			Bond Future	8.0070	7.9620	(0.562)	0.0000	0.0000	0
2010/10/14	R207 2011/05/05	8.50	Call	Bond Future	4,278.0000	4,459.0000	4.231	0	0	0
2010/10/14	R207 2011/05/05	8.50	Put	Bond Future	1,382.0000	1,293.0000	(6.440)	0	0	0
2010/10/14	R207 2011/05/05	8.55	Call	Bond Future	4,483.0000	4,668.0000	4.127	0	0	0
2010/10/14	R207 2011/05/05	8.55	Put	Bond Future	1,300.0000	1,215.0000	(6.538)	0	0	0
2010/10/14	R207 2011/05/05	8.45	Call	Bond Future	4,077.0000	4,254.0000	4.341	0	0	0
2010/10/14	R207 2011/05/05	8.45	Put	Bond Future	1,470.0000	1,377.0000	(6.327)	0	0	0
2010/10/14	R208 2010/11/04			Bond Future	7.9150	7.8890	(0.328)	0.0000	0.0000	6,325
2010/10/14	R208 2010/11/04	9.25	Call	Bond Future	8,318.0000	8,490.0000	2.068	0	0	0
2010/10/14	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R208 2010/11/04	9.30	Call	Bond Future	8,610.0000	8,783.0000	2.009	0	0	0
2010/10/14	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R208 2010/11/04	9.20	Call	Bond Future	8,025.0000	8,197.0000	2.143	0	0	0
2010/10/14	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R208 2011/02/03			Bond Future	7.9770	7.9500	(0.338)	0.0000	0.0000	0
2010/10/14	R208 2011/02/03	8.75	Call	Bond Future	5,324.0000	5,465.0000	2.648	0	0	0
2010/10/14	R208 2011/02/03	8.75	Put	Bond Future	480.0000	445.0000	(7.292)	0	0	0
2010/10/14	R208 2011/02/03	8.80	Call	Bond Future	5,581.0000	5,724.0000	2.562	0	0	0
2010/10/14	R208 2011/02/03	8.80	Put	Bond Future	435.0000	403.0000	(7.356)	0	0	0
2010/10/14	R208 2011/02/03	8.70	Call	Bond Future	5,070.0000	5,208.0000	2.722	0	0	0
2010/10/14	R208 2011/02/03	8.70	Put	Bond Future	529.0000	492.0000	(6.994)	0	0	0
2010/10/14	R208 2011/05/05			Bond Future	8.0410	8.0130	(0.348)	0.0000	0.0000	0
2010/10/14	R208 2011/05/05	8.50	Call	Bond Future	4,316.0000	4,432.0000	2.688	0	0	0
2010/10/14	R208 2011/05/05	8.50	Put	Bond Future	1,458.0000	1,396.0000	(4.252)	0	0	0
2010/10/14	R208 2011/05/05	8.55	Call	Bond Future	4,531.0000	4,650.0000	2.626	0	0	0
2010/10/14	R208 2011/05/05	8.55	Put	Bond Future	1,369.0000	1,310.0000	(4.310)	0	0	0
2010/10/14	R208 2011/05/05	8.45	Call	Bond Future	4,105.0000	4,218.0000	2.753	0	0	0
2010/10/14	R208 2011/05/05	8.45	Put	Bond Future	1,553.0000	1,488.0000	(4.185)	0	0	0
2010/10/14	R209 2010/11/04			Bond Future	8.0150	7.9790	(0.449)	0.0000	0.0000	23,873
2010/10/14	R209 2010/11/04	9.00	Call	Bond Future	8,266.0000	8,594.0000	3.968	0	0	0
2010/10/14	R209 2010/11/04	9.00	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0

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2010/10/14	R209 2010/11/04	9.05	Call	Bond Future	8,647.0000	8,976.0000	3.805	0	0	0
2010/10/14	R209 2010/11/04	9.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/10/14	R209 2010/11/04	8.95	Call	Bond Future	7,881.0000	8,209.0000	4.162	0	0	0
2010/10/14	R209 2010/11/04	8.95	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/10/14	R209 2010/11/04	8.50	Call	Bond Future	4,361.0000	4,658.0000	6.810	0	0	0
2010/10/14	R209 2010/11/04	8.50	Put	Bond Future	115.0000	82.0000	(28.696)	0	0	54
2010/10/14	R209 2010/11/04	8.25	Put	Bond Future	430.0000	337.0000	(21.628)	0	0	0
2010/10/14	R209 2010/11/04	8.25	Call	Bond Future	2,533.0000	2,770.0000	9.356	0	0	54
2010/10/14	R209 2010/11/04	9.25	Call	Bond Future	10,143.0000	10,472.0000	3.244	0	0	0
2010/10/14	R209 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	162
2010/10/14	R209 2010/11/04	7.75	Put	Bond Future	2,796.0000	2,518.0000	(9.943)	0	0	0
2010/10/14	R209 2010/11/04	7.75	Call	Bond Future	316.0000	368.0000	16.456	0	0	162
2010/10/14	R209 2011/02/03			Bond Future	8.0560	8.0200	(0.447)	0.0000	0.0000	0
2010/10/14	R209 2011/02/03	9.00	Call	Bond Future	8,420.0000	8,698.0000	3.302	0	0	0
2010/10/14	R209 2011/02/03	9.00	Put	Bond Future	544.0000	495.0000	(9.007)	0	0	0
2010/10/14	R209 2011/02/03	9.05	Call	Bond Future	8,754.0000	9,035.0000	3.210	0	0	0
2010/10/14	R209 2011/02/03	9.05	Put	Bond Future	496.0000	450.0000	(9.274)	0	0	0
2010/10/14	R209 2011/02/03	8.95	Call	Bond Future	8,087.0000	8,361.0000	3.388	0	0	0
2010/10/14	R209 2011/02/03	8.95	Put	Bond Future	597.0000	544.0000	(8.878)	0	0	0
2010/10/14	R209 2011/05/05			Bond Future	8.0980	8.0600	(0.469)	0.0000	0.0000	0
2010/10/14	R209 2011/05/05	8.50	Call	Bond Future	5,749.0000	5,970.0000	3.844	0	0	0
2010/10/14	R209 2011/05/05	8.50	Put	Bond Future	2,268.0000	2,147.0000	(5.335)	0	0	0
2010/10/14	R209 2011/05/05	8.55	Call	Bond Future	6,030.0000	6,257.0000	3.765	0	0	0
2010/10/14	R209 2011/05/05	8.55	Put	Bond Future	2,133.0000	2,018.0000	(5.391)	0	0	0
2010/10/14	R209 2011/05/05	8.45	Call	Bond Future	5,471.0000	5,687.0000	3.948	0	0	0
2010/10/14	R209 2011/05/05	8.45	Put	Bond Future	2,410.0000	2,284.0000	(5.228)	0	0	0
2010/10/14	R209 2011/08/04			Bond Future	8.1370	8.0980	(0.479)	0.0000	0.0000	0
2010/10/14	R209 2011/08/04	8.50	Call	Bond Future	6,501.0000	6,715.0000	3.292	0	0	0
2010/10/14	R209 2011/08/04	8.50	Put	Bond Future	3,375.0000	3,241.0000	(3.970)	0	0	0
2010/10/14	R209 2011/08/04	8.55	Call	Bond Future	6,786.0000	7,004.0000	3.212	0	0	0
2010/10/14	R209 2011/08/04	8.55	Put	Bond Future	3,244.0000	3,114.0000	(4.007)	0	0	0
2010/10/14	R209 2011/08/04	8.45	Call	Bond Future	6,221.0000	6,430.0000	3.360	0	0	0
2010/10/14	R209 2011/08/04	8.45	Put	Bond Future	3,514.0000	3,375.0000	(3.956)	0	0	0
2010/10/14	R209 2011/08/04	10.10	Call	Bond Future	15,728.0000	16,031.0000	1.927	0	0	0
2010/10/14	R209 2011/08/04	10.10	Put	Bond Future	910.0000	865.0000	(4.945)	0	0	0

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2010/10/14	R210 2010/11/04			Bond Future	124.8949	124.7347	(0.128)	0.0000	0.0000	0
2010/10/14	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R210 2010/11/04	3.10	Put	Bond Future	91,286.0000	91,283.0000	(0.003)	0	0	0
2010/10/14	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R210 2010/11/04	3.15	Put	Bond Future	90,647.0000	90,644.0000	(0.003)	0	0	0
2010/10/14	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R210 2010/11/04	3.05	Put	Bond Future	91,930.0000	91,927.0000	(0.003)	0	0	0
2010/10/14	R211 2010/11/04			Bond Future	102.3384	102.3490	0.010	0.0000	0.0000	0
2010/10/14	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R211 2010/11/04	2.75	Put	Bond Future	95,629.0000	95,630.0000	0.001	0	0	0
2010/10/14	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R211 2010/11/04	2.80	Put	Bond Future	95,348.0000	95,348.0000	0.000	0	0	0
2010/10/14	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R211 2010/11/04	2.70	Put	Bond Future	95,912.0000	95,912.0000	0.000	0	0	0
2010/10/14	R212 2010/11/04			Bond Future	2.5550	2.5540	(0.039)	0.0000	0.0000	1,080
2010/10/14	R212 2010/11/04	3.00	Call	Bond Future	4,261.0000	4,271.0000	0.235	0	0	0
2010/10/14	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R212 2010/11/04	3.05	Call	Bond Future	4,727.0000	4,736.0000	0.190	0	0	0
2010/10/14	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	R212 2010/11/04	2.95	Call	Bond Future	3,792.0000	3,802.0000	0.264	0	0	0
2010/10/14	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/14	TRT1 2010/11/04			Index Future	340.9730	341.7240	0.220	0.0000	0.0000	100
2010/10/14	TRT1 2011/02/03			Index Future	346.0130	346.7760	0.221	0.0000	0.0000	0
<b>Total</b>										<b>112505.00</b>