



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/08/2010

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
2010/08/10	AL7T 2010/11/04			Index Future	362.3660	362.3080	(0.016)	0.0000	0.0000	38
2010/08/10	ALBI 2010/11/04			Index Future	333.9620	333.6340	(0.098)	0.0000	0.0000	1,228
2010/08/10	ALBI 2011/02/03			Index Future	339.6620	339.3250	(0.099)	0.0000	0.0000	0
2010/08/10	CRD1 2010/11/04			Index Future	145.0600	145.2980	0.164	0.0000	0.0000	2
2010/08/10	CRD1 2011/02/03			Index Future	147.5820	147.8230	0.163	0.0000	0.0000	0
2010/08/10	GOVI 2010/11/04			GOVI	334.8670	334.5710	(0.088)	0.0000	0.0000	177
2010/08/10	GOVI 2010/11/04	329.00	Call	GOVI	58,670.0000	55,710.0000	(5.045)	0	0	0
2010/08/10	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/10	GOVI 2010/11/04	329.01	Call	GOVI	58,570.0000	55,610.0000	(5.054)	0	0	0
2010/08/10	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/10	GOVI 2010/11/04	328.99	Call	GOVI	58,770.0000	55,810.0000	(5.037)	0	0	0
2010/08/10	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/10	ILBI 2010/11/04			Index Future	390.0430	390.1380	0.024	0.0000	0.0000	507
2010/08/10	ILBI 2011/02/03			Index Future	396.5470	396.6490	0.026	0.0000	0.0000	0
2010/08/10	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/10	JBAF 2010/08/18			Jibar Tradeable Future	6.5500	6.5200	(0.458)	0.0000	0.0000	1,000
2010/08/10	JBAF 2010/09/15			Jibar Tradeable Future	6.3000	6.3100	0.159	0.0000	0.0000	1,000
2010/08/10	JBAF 2010/10/20			Jibar Tradeable Future	6.2300	6.2500	0.321	0.0000	0.0000	0
2010/08/10	JBAF 2010/11/17			Jibar Tradeable Future	6.2100	6.2200	0.161	0.0000	0.0000	0
2010/08/10	JBAF 2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/10	JBAF 2011/01/19			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/10	JBAF 2011/03/16			Jibar Tradeable Future	6.2500	6.2600	0.160	0.0000	0.0000	5,500
2010/08/10	JBAF 2011/06/15			Jibar Tradeable Future	6.3500	6.3500	0.000	0.0000	0.0000	4,500
2010/08/10	JBAF 2011/09/21			Jibar Tradeable Future	6.5100	6.5200	0.154	0.0000	0.0000	6,000
2010/08/10	JBAF 2011/12/21			Jibar Tradeable Future	6.7200	6.7500	0.446	0.0000	0.0000	5,000
2010/08/10	JBAF 2012/03/20			Jibar Tradeable Future	6.9600	6.9800	0.287	0.0000	0.0000	0
2010/08/10	JBAF 2012/06/20			Jibar Tradeable Future	7.0800	7.0900	0.141	0.0000	0.0000	0
2010/08/10	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/10	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/10	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/10	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/10	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/10	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/10	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2010/08/10	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/10	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/10	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/10	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/10	OTH1 2010/11/04			Index Future	323.3230	322.8310	(0.152)	0.0000	0.0000	3
2010/08/10	OTH1 2011/02/03			Index Future	328.9440	328.4390	(0.154)	0.0000	0.0000	0
2010/08/10	R157 2010/08/05			Bond Future	7.6410	7.6350	(0.079)	0.0000	0.0000	0
2010/08/10	R157 2010/11/04			Bond Future	7.6430	7.6530	0.131	0.0000	0.0000	5,072
2010/08/10	R157 2010/11/04	8.50	Call	Bond Future	3,974.0000	3,921.0000	(1.334)	0	0	0
2010/08/10	R157 2010/11/04	8.50	Put	Bond Future	143.0000	135.0000	(5.594)	0	0	0
2010/08/10	R157 2010/11/04	8.55	Call	Bond Future	4,174.0000	4,122.0000	(1.246)	0	0	0
2010/08/10	R157 2010/11/04	8.55	Put	Bond Future	124.0000	118.0000	(4.839)	0	0	0
2010/08/10	R157 2010/11/04	8.45	Call	Bond Future	3,776.0000	3,722.0000	(1.430)	0	0	0
2010/08/10	R157 2010/11/04	8.45	Put	Bond Future	164.0000	156.0000	(4.878)	0	0	0
2010/08/10	R157 2010/11/04	7.50	Put	Bond Future	1,450.0000	1,454.0000	0.276	0	0	0
2010/08/10	R157 2010/11/04	7.50	Call	Bond Future	796.0000	754.0000	(5.276)	0	0	500
2010/08/10	R157 2011/02/03			Bond Future	7.6760	7.6860	0.130	0.0000	0.0000	0
2010/08/10	R157 2011/02/03	7.90	Call	Bond Future	2,075.0000	2,033.0000	(2.024)	0	0	0
2010/08/10	R157 2011/02/03	7.90	Put	Bond Future	1,109.0000	1,111.0000	0.180	0	0	0
2010/08/10	R157 2011/02/03	7.95	Call	Bond Future	2,213.0000	2,170.0000	(1.943)	0	0	0
2010/08/10	R157 2011/02/03	7.95	Put	Bond Future	1,033.0000	1,034.0000	0.097	0	0	0
2010/08/10	R157 2011/02/03	7.85	Call	Bond Future	1,942.0000	1,900.0000	(2.163)	0	0	0
2010/08/10	R157 2011/02/03	7.85	Put	Bond Future	1,191.0000	1,192.0000	0.084	0	0	0
2010/08/10	R157 2011/05/05			Bond Future	7.7420	7.7530	0.142	0.0000	0.0000	0
2010/08/10	R157 2011/05/05	7.75	Call	Bond Future	1,816.0000	1,779.0000	(2.037)	0	0	0
2010/08/10	R157 2011/05/05	7.75	Put	Bond Future	1,783.0000	1,791.0000	0.449	0	0	0
2010/08/10	R157 2011/05/05	7.80	Call	Bond Future	1,930.0000	1,893.0000	(1.917)	0	0	0
2010/08/10	R157 2011/05/05	7.80	Put	Bond Future	1,692.0000	1,701.0000	0.532	0	0	0
2010/08/10	R157 2011/05/05	7.70	Call	Bond Future	1,706.0000	1,671.0000	(2.052)	0	0	0
2010/08/10	R157 2011/05/05	7.70	Put	Bond Future	1,878.0000	1,888.0000	0.532	0	0	0

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2010/08/10	R186 2010/08/05			Bond Future	8.5110	8.5300	0.223	0.0000	0.0000	0
2010/08/10	R186 2010/11/04			Bond Future	8.5290	8.5690	0.469	0.0000	0.0000	16,470
2010/08/10	R186 2010/11/04	9.25	Call	Bond Future	7,400.0000	7,036.0000	(4.919)	0	0	0
2010/08/10	R186 2010/11/04	9.25	Put	Bond Future	671.0000	696.0000	3.726	0	0	0
2010/08/10	R186 2010/11/04	9.30	Call	Bond Future	7,778.0000	7,410.0000	(4.731)	0	0	0
2010/08/10	R186 2010/11/04	9.30	Put	Bond Future	603.0000	624.0000	3.483	0	0	0
2010/08/10	R186 2010/11/04	9.20	Call	Bond Future	7,027.0000	6,666.0000	(5.137)	0	0	0
2010/08/10	R186 2010/11/04	9.20	Put	Bond Future	746.0000	774.0000	3.753	0	0	0
2010/08/10	R186 2010/11/04	8.75	Put	Bond Future	1,822.0000	1,910.0000	4.830	0	0	0
2010/08/10	R186 2010/11/04	8.75	Call	Bond Future	3,948.0000	3,647.0000	(7.624)	0	0	10,900
2010/08/10	R186 2011/02/03			Bond Future	8.5660	8.6070	0.479	0.0000	0.0000	0
2010/08/10	R186 2011/02/03	9.00	Call	Bond Future	6,236.0000	5,932.0000	(4.875)	0	0	0
2010/08/10	R186 2011/02/03	9.00	Put	Bond Future	2,167.0000	2,257.0000	4.153	0	0	0
2010/08/10	R186 2011/02/03	9.05	Call	Bond Future	6,556.0000	6,247.0000	(4.713)	0	0	0
2010/08/10	R186 2011/02/03	9.05	Put	Bond Future	2,032.0000	2,117.0000	4.183	0	0	0
2010/08/10	R186 2011/02/03	8.95	Call	Bond Future	5,921.0000	5,623.0000	(5.033)	0	0	0
2010/08/10	R186 2011/02/03	8.95	Put	Bond Future	2,310.0000	2,406.0000	4.156	0	0	0
2010/08/10	R186 2011/05/05			Bond Future	8.6230	8.6650	0.487	0.0000	0.0000	0
2010/08/10	R186 2011/05/05	8.75	Call	Bond Future	5,244.0000	4,991.0000	(4.825)	0	0	0
2010/08/10	R186 2011/05/05	8.75	Put	Bond Future	4,050.0000	4,194.0000	3.556	0	0	0
2010/08/10	R186 2011/05/05	8.80	Call	Bond Future	5,521.0000	5,261.0000	(4.709)	0	0	0
2010/08/10	R186 2011/05/05	8.80	Put	Bond Future	3,862.0000	3,999.0000	3.547	0	0	0
2010/08/10	R186 2011/05/05	8.70	Call	Bond Future	4,974.0000	4,727.0000	(4.966)	0	0	0
2010/08/10	R186 2011/05/05	8.70	Put	Bond Future	4,248.0000	4,398.0000	3.531	0	0	0
2010/08/10	R189 2010/08/05			Bond Future	1.4370	1.4400	0.209	0.0000	0.0000	0
2010/08/10	R189 2010/11/04			Bond Future	1.5620	1.5660	0.256	0.0000	0.0000	0
2010/08/10	R189 2010/11/04	1.75	Call	Bond Future	468.0000	458.0000	(2.137)	0	0	0
2010/08/10	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R189 2010/11/04	1.80	Call	Bond Future	592.0000	582.0000	(1.689)	0	0	0
2010/08/10	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R189 2010/11/04	1.70	Call	Bond Future	344.0000	334.0000	(2.907)	0	0	0
2010/08/10	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R197 2010/08/05			Bond Future	2.9200	2.9200	0.000	0.0000	0.0000	0

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2010/08/10	R197 2010/11/04			Bond Future	2.9970	2.9770	(0.667)	0.0000	0.0000	0
2010/08/10	R197 2010/11/04	3.05	Call	Bond Future	657.0000	906.0000	37.900	0	0	0
2010/08/10	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R197 2010/11/04	3.10	Call	Bond Future	1,274.0000	1,523.0000	19.545	0	0	0
2010/08/10	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R197 2010/11/04	3.00	Call	Bond Future	37.0000	286.0000	672.973	0	0	0
2010/08/10	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R201 2010/08/05			Bond Future	7.5710	7.5600	(0.145)	0.0000	0.0000	0
2010/08/10	R201 2010/11/04			Bond Future	7.5590	7.5580	(0.013)	0.0000	0.0000	1,364
2010/08/10	R201 2010/11/04	8.50	Call	Bond Future	3,378.0000	3,374.0000	(0.118)	0	0	0
2010/08/10	R201 2010/11/04	8.50	Put	Bond Future	84.0000	76.0000	(9.524)	0	0	0
2010/08/10	R201 2010/11/04	8.55	Call	Bond Future	3,537.0000	3,533.0000	(0.113)	0	0	0
2010/08/10	R201 2010/11/04	8.55	Put	Bond Future	71.0000	64.0000	(9.859)	0	0	0
2010/08/10	R201 2010/11/04	8.45	Call	Bond Future	3,220.0000	3,215.0000	(0.155)	0	0	0
2010/08/10	R201 2010/11/04	8.45	Put	Bond Future	98.0000	89.0000	(9.184)	0	0	0
2010/08/10	R201 2011/02/03			Bond Future	7.5840	7.5830	(0.013)	0.0000	0.0000	0
2010/08/10	R201 2011/02/03	8.00	Call	Bond Future	2,027.0000	2,017.0000	(0.493)	0	0	0
2010/08/10	R201 2011/02/03	8.00	Put	Bond Future	634.0000	621.0000	(2.050)	0	0	0
2010/08/10	R201 2011/02/03	8.05	Call	Bond Future	2,146.0000	2,137.0000	(0.419)	0	0	0
2010/08/10	R201 2011/02/03	8.05	Put	Bond Future	587.0000	575.0000	(2.044)	0	0	0
2010/08/10	R201 2011/02/03	7.95	Call	Bond Future	1,911.0000	1,901.0000	(0.523)	0	0	0
2010/08/10	R201 2011/02/03	7.95	Put	Bond Future	684.0000	671.0000	(1.901)	0	0	0
2010/08/10	R201 2011/05/05			Bond Future	7.6510	7.6490	(0.026)	0.0000	0.0000	0
2010/08/10	R201 2011/05/05	7.75	Call	Bond Future	1,539.0000	1,533.0000	(0.390)	0	0	0
2010/08/10	R201 2011/05/05	7.75	Put	Bond Future	1,225.0000	1,213.0000	(0.980)	0	0	0
2010/08/10	R201 2011/05/05	7.80	Call	Bond Future	1,632.0000	1,626.0000	(0.368)	0	0	0
2010/08/10	R201 2011/05/05	7.80	Put	Bond Future	1,160.0000	1,148.0000	(1.034)	0	0	0
2010/08/10	R201 2011/05/05	7.70	Call	Bond Future	1,450.0000	1,443.0000	(0.483)	0	0	0
2010/08/10	R201 2011/05/05	7.70	Put	Bond Future	1,295.0000	1,281.0000	(1.081)	0	0	0
2010/08/10	R202 2010/08/05			Bond Future	2.9300	2.9300	0.000	0.0000	0.0000	0
2010/08/10	R202 2010/11/04			Bond Future	2.9700	2.9710	0.034	0.0000	0.0000	0
2010/08/10	R202 2010/11/04	3.05	Call	Bond Future	1,384.0000	1,367.0000	(1.228)	0	0	0
2010/08/10	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/10	R202 2010/11/04	3.10	Call	Bond Future	2,238.0000	2,220.0000	(0.804)	0	0	0
2010/08/10	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R202 2010/11/04	3.00	Call	Bond Future	522.0000	504.0000	(3.448)	0	0	0
2010/08/10	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R203 2010/08/05			Bond Future	8.1810	8.1850	0.049	0.0000	0.0000	0
2010/08/10	R203 2010/11/04			Bond Future	8.2040	8.2130	0.110	0.0000	0.0000	2,215
2010/08/10	R203 2010/11/04	9.25	Call	Bond Future	5,365.0000	5,310.0000	(1.025)	0	0	0
2010/08/10	R203 2010/11/04	9.25	Put	Bond Future	135.0000	126.0000	(6.667)	0	0	0
2010/08/10	R203 2010/11/04	9.30	Call	Bond Future	5,587.0000	5,533.0000	(0.967)	0	0	0
2010/08/10	R203 2010/11/04	9.30	Put	Bond Future	115.0000	108.0000	(6.087)	0	0	0
2010/08/10	R203 2010/11/04	9.20	Call	Bond Future	5,141.0000	5,085.0000	(1.089)	0	0	0
2010/08/10	R203 2010/11/04	9.20	Put	Bond Future	153.0000	143.0000	(6.536)	0	0	0
2010/08/10	R203 2011/02/03			Bond Future	8.2530	8.2630	0.121	0.0000	0.0000	0
2010/08/10	R203 2011/02/03	8.50	Call	Bond Future	2,611.0000	2,560.0000	(1.953)	0	0	0
2010/08/10	R203 2011/02/03	8.50	Put	Bond Future	1,383.0000	1,382.0000	(0.072)	0	0	0
2010/08/10	R203 2011/02/03	8.55	Call	Bond Future	2,771.0000	2,719.0000	(1.877)	0	0	0
2010/08/10	R203 2011/02/03	8.55	Put	Bond Future	1,297.0000	1,295.0000	(0.154)	0	0	0
2010/08/10	R203 2011/02/03	8.45	Call	Bond Future	2,456.0000	2,405.0000	(2.077)	0	0	0
2010/08/10	R203 2011/02/03	8.45	Put	Bond Future	1,475.0000	1,474.0000	(0.068)	0	0	0
2010/08/10	R203 2011/05/05			Bond Future	8.3300	8.3400	0.120	0.0000	0.0000	0
2010/08/10	R203 2011/05/05	8.25	Call	Bond Future	2,073.0000	2,033.0000	(1.930)	0	0	0
2010/08/10	R203 2011/05/05	8.25	Put	Bond Future	2,461.0000	2,470.0000	0.366	0	0	0
2010/08/10	R203 2011/05/05	8.30	Call	Bond Future	2,202.0000	2,161.0000	(1.862)	0	0	0
2010/08/10	R203 2011/05/05	8.30	Put	Bond Future	2,347.0000	2,355.0000	0.341	0	0	0
2010/08/10	R203 2011/05/05	8.20	Call	Bond Future	1,948.0000	1,909.0000	(2.002)	0	0	0
2010/08/10	R203 2011/05/05	8.20	Put	Bond Future	2,580.0000	2,590.0000	0.388	0	0	0
2010/08/10	R204 2010/08/05			Bond Future	8.2910	8.2950	0.048	0.0000	0.0000	0
2010/08/10	R204 2010/11/04			Bond Future	8.2990	8.3180	0.229	0.0000	0.0000	2,476
2010/08/10	R204 2010/11/04	9.25	Call	Bond Future	5,483.0000	5,368.0000	(2.097)	0	0	0
2010/08/10	R204 2010/11/04	9.25	Put	Bond Future	196.0000	190.0000	(3.061)	0	0	0
2010/08/10	R204 2010/11/04	9.30	Call	Bond Future	5,725.0000	5,610.0000	(2.009)	0	0	0
2010/08/10	R204 2010/11/04	9.30	Put	Bond Future	170.0000	165.0000	(2.941)	0	0	0
2010/08/10	R204 2010/11/04	9.20	Call	Bond Future	5,239.0000	5,124.0000	(2.195)	0	0	0

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2010/08/10	R204 2010/11/04	9.20	Put	Bond Future	221.0000	215.0000	(2.715)	0	0	0
2010/08/10	R204 2011/02/03			Bond Future	8.3430	8.3640	0.252	0.0000	0.0000	0
2010/08/10	R204 2011/02/03	8.50	Call	Bond Future	2,680.0000	2,589.0000	(3.396)	0	0	0
2010/08/10	R204 2011/02/03	8.50	Put	Bond Future	1,803.0000	1,830.0000	1.498	0	0	0
2010/08/10	R204 2011/02/03	8.55	Call	Bond Future	2,850.0000	2,756.0000	(3.298)	0	0	0
2010/08/10	R204 2011/02/03	8.55	Put	Bond Future	1,696.0000	1,720.0000	1.415	0	0	0
2010/08/10	R204 2011/02/03	8.45	Call	Bond Future	2,517.0000	2,427.0000	(3.576)	0	0	0
2010/08/10	R204 2011/02/03	8.45	Put	Bond Future	1,918.0000	1,946.0000	1.460	0	0	0
2010/08/10	R204 2011/05/05			Bond Future	8.4150	8.4370	0.261	0.0000	0.0000	0
2010/08/10	R204 2011/05/05	8.50	Call	Bond Future	2,834.0000	2,750.0000	(2.964)	0	0	0
2010/08/10	R204 2011/05/05	8.50	Put	Bond Future	2,371.0000	2,407.0000	1.518	0	0	0
2010/08/10	R204 2011/05/05	8.55	Call	Bond Future	2,993.0000	2,908.0000	(2.840)	0	0	0
2010/08/10	R204 2011/05/05	8.55	Put	Bond Future	2,259.0000	2,294.0000	1.549	0	0	0
2010/08/10	R204 2011/05/05	8.45	Call	Bond Future	2,680.0000	2,598.0000	(3.060)	0	0	0
2010/08/10	R204 2011/05/05	8.45	Put	Bond Future	2,489.0000	2,527.0000	1.527	0	0	0
2010/08/10	R206 2010/08/05			Bond Future	7.4510	7.4400	(0.148)	0.0000	0.0000	0
2010/08/10	R206 2010/11/04			Bond Future	7.3920	7.4130	0.284	0.0000	0.0000	0
2010/08/10	R206 2010/11/04	8.50	Call	Bond Future	3,075.0000	3,015.0000	(1.951)	0	0	0
2010/08/10	R206 2010/11/04	8.50	Put	Bond Future	34.0000	32.0000	(5.882)	0	0	0
2010/08/10	R206 2010/11/04	8.55	Call	Bond Future	3,204.0000	3,144.0000	(1.873)	0	0	0
2010/08/10	R206 2010/11/04	8.55	Put	Bond Future	28.0000	27.0000	(3.571)	0	0	0
2010/08/10	R206 2010/11/04	8.45	Call	Bond Future	2,947.0000	2,887.0000	(2.036)	0	0	0
2010/08/10	R206 2010/11/04	8.45	Put	Bond Future	40.0000	39.0000	(2.500)	0	0	0
2010/08/10	R206 2011/02/03			Bond Future	7.4050	7.4280	0.311	0.0000	0.0000	0
2010/08/10	R206 2011/02/03	8.00	Call	Bond Future	1,914.0000	1,862.0000	(2.717)	0	0	0
2010/08/10	R206 2011/02/03	8.00	Put	Bond Future	382.0000	390.0000	2.094	0	0	0
2010/08/10	R206 2011/02/03	8.05	Call	Bond Future	2,013.0000	1,959.0000	(2.683)	0	0	0
2010/08/10	R206 2011/02/03	8.05	Put	Bond Future	354.0000	360.0000	1.695	0	0	0
2010/08/10	R206 2011/02/03	7.95	Call	Bond Future	1,818.0000	1,766.0000	(2.860)	0	0	0
2010/08/10	R206 2011/02/03	7.95	Put	Bond Future	414.0000	422.0000	1.932	0	0	0
2010/08/10	R206 2011/05/05			Bond Future	7.4760	7.5010	0.334	0.0000	0.0000	0
2010/08/10	R206 2011/05/05	7.50	Call	Bond Future	1,087.0000	1,049.0000	(3.496)	0	0	0
2010/08/10	R206 2011/05/05	7.50	Put	Bond Future	1,030.0000	1,051.0000	2.039	0	0	0
2010/08/10	R206 2011/05/05	7.55	Call	Bond Future	1,154.0000	1,114.0000	(3.466)	0	0	0

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2010/08/10	R206 2011/05/05	7.55	Put	Bond Future	977.0000	997.0000	2.047	0	0	0
2010/08/10	R206 2011/05/05	7.45	Call	Bond Future	1,023.0000	986.0000	(3.617)	0	0	0
2010/08/10	R206 2011/05/05	7.45	Put	Bond Future	1,085.0000	1,108.0000	2.120	0	0	0
2010/08/10	R207 2010/08/05			Bond Future	8.3610	8.3650	0.048	0.0000	0.0000	0
2010/08/10	R207 2010/11/04			Bond Future	8.3840	8.3940	0.119	0.0000	0.0000	829
2010/08/10	R207 2010/11/04	9.25	Call	Bond Future	5,309.0000	5,236.0000	(1.375)	0	0	0
2010/08/10	R207 2010/11/04	9.25	Put	Bond Future	274.0000	261.0000	(4.745)	0	0	0
2010/08/10	R207 2010/11/04	9.30	Call	Bond Future	5,555.0000	5,482.0000	(1.314)	0	0	0
2010/08/10	R207 2010/11/04	9.30	Put	Bond Future	240.0000	227.0000	(5.417)	0	0	0
2010/08/10	R207 2010/11/04	9.20	Call	Bond Future	5,062.0000	4,988.0000	(1.462)	0	0	0
2010/08/10	R207 2010/11/04	9.20	Put	Bond Future	308.0000	294.0000	(4.545)	0	0	0
2010/08/10	R207 2011/02/03			Bond Future	8.4260	8.4360	0.119	0.0000	0.0000	0
2010/08/10	R207 2011/02/03	8.75	Call	Bond Future	3,403.0000	3,341.0000	(1.822)	0	0	0
2010/08/10	R207 2011/02/03	8.75	Put	Bond Future	1,516.0000	1,513.0000	(0.198)	0	0	0
2010/08/10	R207 2011/02/03	8.80	Call	Bond Future	3,595.0000	3,532.0000	(1.752)	0	0	0
2010/08/10	R207 2011/02/03	8.80	Put	Bond Future	1,422.0000	1,418.0000	(0.281)	0	0	0
2010/08/10	R207 2011/02/03	8.70	Call	Bond Future	3,215.0000	3,154.0000	(1.897)	0	0	0
2010/08/10	R207 2011/02/03	8.70	Put	Bond Future	1,616.0000	1,614.0000	(0.124)	0	0	0
2010/08/10	R207 2011/05/05			Bond Future	8.4960	8.5060	0.118	0.0000	0.0000	0
2010/08/10	R207 2011/05/05	8.50	Call	Bond Future	2,784.0000	2,734.0000	(1.796)	0	0	0
2010/08/10	R207 2011/05/05	8.50	Put	Bond Future	2,761.0000	2,769.0000	0.290	0	0	0
2010/08/10	R207 2011/05/05	8.55	Call	Bond Future	2,944.0000	2,893.0000	(1.732)	0	0	0
2010/08/10	R207 2011/05/05	8.55	Put	Bond Future	2,634.0000	2,640.0000	0.228	0	0	0
2010/08/10	R207 2011/05/05	8.45	Call	Bond Future	2,628.0000	2,579.0000	(1.865)	0	0	0
2010/08/10	R207 2011/05/05	8.45	Put	Bond Future	2,894.0000	2,902.0000	0.276	0	0	0
2010/08/10	R208 2010/08/05			Bond Future	8.4510	8.4800	0.343	0.0000	0.0000	0
2010/08/10	R208 2010/11/04			Bond Future	8.4860	8.4950	0.106	0.0000	0.0000	6,835
2010/08/10	R208 2010/11/04	9.25	Call	Bond Future	4,979.0000	4,907.0000	(1.446)	0	0	0
2010/08/10	R208 2010/11/04	9.25	Put	Bond Future	344.0000	329.0000	(4.360)	0	0	0
2010/08/10	R208 2010/11/04	9.30	Call	Bond Future	5,233.0000	5,162.0000	(1.357)	0	0	0
2010/08/10	R208 2010/11/04	9.30	Put	Bond Future	306.0000	292.0000	(4.575)	0	0	0
2010/08/10	R208 2010/11/04	9.20	Call	Bond Future	4,727.0000	4,655.0000	(1.523)	0	0	0
2010/08/10	R208 2010/11/04	9.20	Put	Bond Future	386.0000	370.0000	(4.145)	0	0	0

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2010/08/10	R208 2011/02/03			Bond Future	8.5290	8.5380	0.106	0.0000	0.0000	0
2010/08/10	R208 2011/02/03	8.75	Call	Bond Future	3,206.0000	3,146.0000	(1.871)	0	0	0
2010/08/10	R208 2011/02/03	8.75	Put	Bond Future	1,855.0000	1,851.0000	(0.216)	0	0	0
2010/08/10	R208 2011/02/03	8.80	Call	Bond Future	3,397.0000	3,336.0000	(1.796)	0	0	0
2010/08/10	R208 2011/02/03	8.80	Put	Bond Future	1,745.0000	1,739.0000	(0.344)	0	0	0
2010/08/10	R208 2011/02/03	8.70	Call	Bond Future	3,021.0000	2,961.0000	(1.986)	0	0	0
2010/08/10	R208 2011/02/03	8.70	Put	Bond Future	1,974.0000	1,969.0000	(0.253)	0	0	0
2010/08/10	R208 2011/05/05			Bond Future	8.5940	8.6030	0.105	0.0000	0.0000	0
2010/08/10	R208 2011/05/05	8.50	Call	Bond Future	2,631.0000	2,583.0000	(1.824)	0	0	0
2010/08/10	R208 2011/05/05	8.50	Put	Bond Future	3,202.0000	3,208.0000	0.187	0	0	0
2010/08/10	R208 2011/05/05	8.55	Call	Bond Future	2,790.0000	2,741.0000	(1.756)	0	0	0
2010/08/10	R208 2011/05/05	8.55	Put	Bond Future	3,057.0000	3,062.0000	0.164	0	0	0
2010/08/10	R208 2011/05/05	8.45	Call	Bond Future	2,476.0000	2,430.0000	(1.858)	0	0	0
2010/08/10	R208 2011/05/05	8.45	Put	Bond Future	3,353.0000	3,361.0000	0.239	0	0	0
2010/08/10	R209 2010/08/05			Bond Future	8.4710	8.4700	(0.012)	0.0000	0.0000	0
2010/08/10	R209 2010/11/04			Bond Future	8.4560	8.5060	0.591	0.0000	0.0000	12,406
2010/08/10	R209 2010/11/04	9.00	Call	Bond Future	5,195.0000	4,828.0000	(7.064)	0	0	0
2010/08/10	R209 2010/11/04	9.00	Put	Bond Future	810.0000	863.0000	6.543	0	0	0
2010/08/10	R209 2010/11/04	9.05	Call	Bond Future	5,498.0000	5,125.0000	(6.784)	0	0	0
2010/08/10	R209 2010/11/04	9.05	Put	Bond Future	730.0000	778.0000	6.575	0	0	0
2010/08/10	R209 2010/11/04	8.95	Call	Bond Future	4,895.0000	4,535.0000	(7.354)	0	0	0
2010/08/10	R209 2010/11/04	8.95	Put	Bond Future	896.0000	956.0000	6.696	0	0	0
2010/08/10	R209 2011/02/03			Bond Future	8.4830	8.5350	0.613	0.0000	0.0000	0
2010/08/10	R209 2011/02/03	9.00	Call	Bond Future	5,878.0000	5,540.0000	(5.750)	0	0	0
2010/08/10	R209 2011/02/03	9.00	Put	Bond Future	1,726.0000	1,823.0000	5.620	0	0	0
2010/08/10	R209 2011/02/03	9.05	Call	Bond Future	6,153.0000	5,810.0000	(5.575)	0	0	0
2010/08/10	R209 2011/02/03	9.05	Put	Bond Future	1,619.0000	1,710.0000	5.621	0	0	0
2010/08/10	R209 2011/02/03	8.95	Call	Bond Future	5,604.0000	5,273.0000	(5.906)	0	0	0
2010/08/10	R209 2011/02/03	8.95	Put	Bond Future	1,838.0000	1,941.0000	5.604	0	0	0
2010/08/10	R209 2011/05/05			Bond Future	8.5230	8.5760	0.622	0.0000	0.0000	0
2010/08/10	R209 2011/05/05	8.50	Call	Bond Future	3,902.0000	3,649.0000	(6.484)	0	0	0
2010/08/10	R209 2011/05/05	8.50	Put	Bond Future	4,094.0000	4,280.0000	4.543	0	0	0
2010/08/10	R209 2011/05/05	8.55	Call	Bond Future	4,128.0000	3,867.0000	(6.323)	0	0	0
2010/08/10	R209 2011/05/05	8.55	Put	Bond Future	3,904.0000	4,082.0000	4.559	0	0	0

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2010/08/10	R209 2011/05/05	8.45	Call	Bond Future	3,682.0000	3,436.0000	(6.681)	0	0	0
2010/08/10	R209 2011/05/05	8.45	Put	Bond Future	4,294.0000	4,487.0000	4.495	0	0	0
2010/08/10	R210 2010/08/05			Bond Future	2.9900	2.9900	0.000	0.0000	0.0000	0
2010/08/10	R210 2010/11/04			Bond Future	3.0170	3.0180	0.033	0.0000	0.0000	0
2010/08/10	R210 2010/11/04	3.10	Call	Bond Future	1,072.0000	1,059.0000	(1.213)	0	0	0
2010/08/10	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R210 2010/11/04	3.15	Call	Bond Future	1,711.0000	1,698.0000	(0.760)	0	0	0
2010/08/10	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R210 2010/11/04	3.05	Call	Bond Future	428.0000	415.0000	(3.037)	0	0	0
2010/08/10	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R211 2010/08/05			Bond Future	2.7490	2.7500	0.036	0.0000	0.0000	0
2010/08/10	R211 2010/11/04			Bond Future	2.8350	2.8350	0.000	0.0000	0.0000	0
2010/08/10	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R211 2010/11/04	2.75	Put	Bond Future	478.0000	478.0000	0.000	0	0	0
2010/08/10	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R211 2010/11/04	2.80	Put	Bond Future	197.0000	197.0000	0.000	0	0	0
2010/08/10	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R211 2010/11/04	2.70	Put	Bond Future	761.0000	761.0000	0.000	0	0	0
2010/08/10	R212 2010/08/05			Bond Future	3.0100	3.0100	0.000	0.0000	0.0000	0
2010/08/10	R212 2010/11/04			Bond Future	3.0690	3.0700	0.033	0.0000	0.0000	0
2010/08/10	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R212 2010/11/04	3.00	Put	Bond Future	642.0000	651.0000	1.402	0	0	0
2010/08/10	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R212 2010/11/04	3.05	Put	Bond Future	176.0000	186.0000	5.682	0	0	0
2010/08/10	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/10	R212 2010/11/04	2.95	Put	Bond Future	1,111.0000	1,120.0000	0.810	0	0	0
2010/08/10	TRT1 2010/11/04			Index Future	325.5160	325.2280	(0.088)	0.0000	0.0000	100
2010/08/10	TRT1 2011/02/03			Index Future	331.1750	330.8780	(0.090)	0.0000	0.0000	0
Total										84122.00