



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/08/2010

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
2010/08/12	AL7T 2010/11/04			Index Future	364.5540	366.7470	0.602	0.0000	0.0000	38
2010/08/12	ALBI 2010/11/04			Index Future	335.5070	338.0300	0.752	0.0000	0.0000	1,228
2010/08/12	ALBI 2011/02/03			Index Future	341.2250	343.7890	0.751	0.0000	0.0000	0
2010/08/12	CRD1 2010/11/04			Index Future	145.7650	146.3150	0.377	0.0000	0.0000	2
2010/08/12	CRD1 2011/02/03			Index Future	148.2950	148.8550	0.378	0.0000	0.0000	0
2010/08/12	GOVI 2010/11/04			GOVI	336.4180	338.8410	0.720	0.0000	0.0000	177
2010/08/12	GOVI 2010/11/04	329.00	Call	GOVI	74,180.0000	98,410.0000	32.664	0	0	0
2010/08/12	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/12	GOVI 2010/11/04	329.01	Call	GOVI	74,080.0000	98,310.0000	32.708	0	0	0
2010/08/12	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/12	GOVI 2010/11/04	328.99	Call	GOVI	74,280.0000	98,510.0000	32.620	0	0	0
2010/08/12	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/12	ILBI 2010/11/04			Index Future	390.3080	390.5450	0.061	0.0000	0.0000	507
2010/08/12	ILBI 2011/02/03			Index Future	396.8220	397.0640	0.061	0.0000	0.0000	0
2010/08/12	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/12	JBAF 2010/08/18			Jibar Tradeable Future	6.5330	6.5200	(0.199)	0.0000	0.0000	1,000
2010/08/12	JBAF 2010/09/15			Jibar Tradeable Future	6.2500	6.2380	(0.192)	93.8000	93.8000	1,000
2010/08/12	JBAF 2010/10/20			Jibar Tradeable Future	6.2200	6.2050	(0.241)	0.0000	0.0000	0
2010/08/12	JBAF 2010/11/17			Jibar Tradeable Future	6.1930	6.1860	(0.113)	0.0000	0.0000	0
2010/08/12	JBAF 2010/12/15			Jibar Tradeable Future	6.1800	6.1610	(0.307)	0.0000	0.0000	0
2010/08/12	JBAF 2011/01/19			Jibar Tradeable Future	6.1800	6.1610	(0.307)	0.0000	0.0000	0
2010/08/12	JBAF 2011/03/16			Jibar Tradeable Future	6.2150	6.1750	(0.644)	0.0000	0.0000	5,500
2010/08/12	JBAF 2011/06/15			Jibar Tradeable Future	6.3370	6.2990	(0.600)	0.0000	0.0000	4,500
2010/08/12	JBAF 2011/09/21			Jibar Tradeable Future	6.5060	6.4590	(0.722)	0.0000	0.0000	6,000
2010/08/12	JBAF 2011/12/21			Jibar Tradeable Future	6.7150	6.6650	(0.745)	0.0000	0.0000	5,000
2010/08/12	JBAF 2012/03/20			Jibar Tradeable Future	6.9400	6.9060	(0.490)	0.0000	0.0000	0
2010/08/12	JBAF 2012/06/20			Jibar Tradeable Future	7.0900	7.0660	(0.339)	0.0000	0.0000	0
2010/08/12	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/12	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/12	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/12	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/12	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/12	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/12	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2010/08/12	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/12	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/12	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/12	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/12	OTH1 2010/11/04			Index Future	324.8100	327.8180	0.926	0.0000	0.0000	3
2010/08/12	OTH1 2011/02/03			Index Future	330.4490	333.5070	0.925	0.0000	0.0000	0
2010/08/12	R157 2010/11/04			Bond Future	7.5440	7.4480	(1.273)	0.0000	0.0000	5,072
2010/08/12	R157 2010/11/04	8.50	Call	Bond Future	4,376.0000	4,788.0000	9.415	0	0	0
2010/08/12	R157 2010/11/04	8.50	Put	Bond Future	92.0000	63.0000	(31.522)	0	0	0
2010/08/12	R157 2010/11/04	8.55	Call	Bond Future	4,582.0000	4,998.0000	9.079	0	0	0
2010/08/12	R157 2010/11/04	8.55	Put	Bond Future	79.0000	55.0000	(30.380)	0	0	0
2010/08/12	R157 2010/11/04	8.45	Call	Bond Future	4,171.0000	4,580.0000	9.806	0	0	0
2010/08/12	R157 2010/11/04	8.45	Put	Bond Future	107.0000	75.0000	(29.907)	0	0	0
2010/08/12	R157 2010/11/04	7.50	Put	Bond Future	1,167.0000	944.0000	(19.109)	0	0	0
2010/08/12	R157 2010/11/04	7.50	Call	Bond Future	965.0000	1,183.0000	22.591	0	0	500
2010/08/12	R157 2011/02/03			Bond Future	7.5710	7.4690	(1.347)	0.0000	0.0000	0
2010/08/12	R157 2011/02/03	7.90	Call	Bond Future	2,341.0000	2,636.0000	12.601	0	0	0
2010/08/12	R157 2011/02/03	7.90	Put	Bond Future	920.0000	770.0000	(16.304)	0	0	0
2010/08/12	R157 2011/02/03	7.95	Call	Bond Future	2,488.0000	2,792.0000	12.219	0	0	0
2010/08/12	R157 2011/02/03	7.95	Put	Bond Future	852.0000	711.0000	(16.549)	0	0	0
2010/08/12	R157 2011/02/03	7.85	Call	Bond Future	2,198.0000	2,484.0000	13.012	0	0	0
2010/08/12	R157 2011/02/03	7.85	Put	Bond Future	991.0000	832.0000	(16.044)	0	0	0
2010/08/12	R157 2011/05/05			Bond Future	7.6290	7.5180	(1.455)	0.0000	0.0000	0
2010/08/12	R157 2011/05/05	7.75	Call	Bond Future	2,046.0000	2,304.0000	12.610	0	0	0
2010/08/12	R157 2011/05/05	7.75	Put	Bond Future	1,549.0000	1,348.0000	(12.976)	0	0	0
2010/08/12	R157 2011/05/05	7.80	Call	Bond Future	2,168.0000	2,435.0000	12.315	0	0	0
2010/08/12	R157 2011/05/05	7.80	Put	Bond Future	1,466.0000	1,274.0000	(13.097)	0	0	0
2010/08/12	R157 2011/05/05	7.70	Call	Bond Future	1,928.0000	2,178.0000	12.967	0	0	0
2010/08/12	R157 2011/05/05	7.70	Put	Bond Future	1,636.0000	1,427.0000	(12.775)	0	0	0

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2010/08/12	R186 2010/11/04			Bond Future	8.4740	8.3090	(1.947)	0.0000	0.0000	17,620
2010/08/12	R186 2010/11/04	9.25	Call	Bond Future	7,806.0000	9,240.0000	18.370	0	0	0
2010/08/12	R186 2010/11/04	9.25	Put	Bond Future	539.0000	337.0000	(37.477)	0	0	0
2010/08/12	R186 2010/11/04	9.30	Call	Bond Future	8,194.0000	9,647.0000	17.732	0	0	0
2010/08/12	R186 2010/11/04	9.30	Put	Bond Future	481.0000	298.0000	(38.046)	0	0	0
2010/08/12	R186 2010/11/04	9.20	Call	Bond Future	7,422.0000	8,835.0000	19.038	0	0	0
2010/08/12	R186 2010/11/04	9.20	Put	Bond Future	602.0000	379.0000	(37.043)	0	0	0
2010/08/12	R186 2010/11/04	8.75	Put	Bond Future	1,560.0000	1,066.0000	(31.667)	0	0	0
2010/08/12	R186 2010/11/04	8.75	Call	Bond Future	4,224.0000	5,366.0000	27.036	0	0	10,900
2010/08/12	R186 2011/02/03			Bond Future	8.5100	8.3400	(1.998)	0.0000	0.0000	0
2010/08/12	R186 2011/02/03	9.00	Call	Bond Future	6,560.0000	7,762.0000	18.323	0	0	0
2010/08/12	R186 2011/02/03	9.00	Put	Bond Future	1,951.0000	1,489.0000	(23.680)	0	0	0
2010/08/12	R186 2011/02/03	9.05	Call	Bond Future	6,889.0000	8,116.0000	17.811	0	0	0
2010/08/12	R186 2011/02/03	9.05	Put	Bond Future	1,824.0000	1,387.0000	(23.958)	0	0	0
2010/08/12	R186 2011/02/03	8.95	Call	Bond Future	6,235.0000	7,412.0000	18.877	0	0	0
2010/08/12	R186 2011/02/03	8.95	Put	Bond Future	2,084.0000	1,597.0000	(23.369)	0	0	0
2010/08/12	R186 2011/05/05			Bond Future	8.5650	8.3890	(2.055)	0.0000	0.0000	0
2010/08/12	R186 2011/05/05	8.75	Call	Bond Future	5,516.0000	6,538.0000	18.528	0	0	0
2010/08/12	R186 2011/05/05	8.75	Put	Bond Future	3,771.0000	3,096.0000	(17.900)	0	0	0
2010/08/12	R186 2011/05/05	8.80	Call	Bond Future	5,801.0000	6,849.0000	18.066	0	0	0
2010/08/12	R186 2011/05/05	8.80	Put	Bond Future	3,591.0000	2,942.0000	(18.073)	0	0	0
2010/08/12	R186 2011/05/05	8.70	Call	Bond Future	5,237.0000	6,233.0000	19.019	0	0	0
2010/08/12	R186 2011/05/05	8.70	Put	Bond Future	3,960.0000	3,259.0000	(17.702)	0	0	0
2010/08/12	R189 2010/11/04			Bond Future	1.5770	1.5920	0.951	0.0000	0.0000	0
2010/08/12	R189 2010/11/04	1.75	Call	Bond Future	430.0000	393.0000	(8.605)	0	0	0
2010/08/12	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R189 2010/11/04	1.80	Call	Bond Future	554.0000	517.0000	(6.679)	0	0	0
2010/08/12	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R189 2010/11/04	1.70	Call	Bond Future	306.0000	269.0000	(12.092)	0	0	0
2010/08/12	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R197 2010/11/04			Bond Future	2.9780	2.9790	0.034	0.0000	0.0000	0
2010/08/12	R197 2010/11/04	3.05	Call	Bond Future	894.0000	882.0000	(1.342)	0	0	0
2010/08/12	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/12	R197 2010/11/04	3.10	Call	Bond Future	1,510.0000	1,498.0000	(0.795)	0	0	0
2010/08/12	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R197 2010/11/04	3.00	Call	Bond Future	274.0000	262.0000	(4.380)	0	0	0
2010/08/12	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R201 2010/11/04			Bond Future	7.4490	7.3420	(1.436)	0.0000	0.0000	1,464
2010/08/12	R201 2010/11/04	8.50	Call	Bond Future	3,738.0000	4,105.0000	9.818	0	0	0
2010/08/12	R201 2010/11/04	8.50	Put	Bond Future	50.0000	33.0000	(34.000)	0	0	0
2010/08/12	R201 2010/11/04	8.55	Call	Bond Future	3,901.0000	4,271.0000	9.485	0	0	0
2010/08/12	R201 2010/11/04	8.55	Put	Bond Future	42.0000	27.0000	(35.714)	0	0	0
2010/08/12	R201 2010/11/04	8.45	Call	Bond Future	3,575.0000	3,939.0000	10.182	0	0	0
2010/08/12	R201 2010/11/04	8.45	Put	Bond Future	59.0000	38.0000	(35.593)	0	0	0
2010/08/12	R201 2011/02/03			Bond Future	7.4670	7.3520	(1.540)	0.0000	0.0000	0
2010/08/12	R201 2011/02/03	8.00	Call	Bond Future	2,292.0000	2,583.0000	12.696	0	0	0
2010/08/12	R201 2011/02/03	8.00	Put	Bond Future	503.0000	403.0000	(19.881)	0	0	0
2010/08/12	R201 2011/02/03	8.05	Call	Bond Future	2,419.0000	2,716.0000	12.278	0	0	0
2010/08/12	R201 2011/02/03	8.05	Put	Bond Future	464.0000	370.0000	(20.259)	0	0	0
2010/08/12	R201 2011/02/03	7.95	Call	Bond Future	2,168.0000	2,453.0000	13.146	0	0	0
2010/08/12	R201 2011/02/03	7.95	Put	Bond Future	545.0000	439.0000	(19.450)	0	0	0
2010/08/12	R201 2011/05/05			Bond Future	7.5230	7.3980	(1.662)	0.0000	0.0000	0
2010/08/12	R201 2011/05/05	7.75	Call	Bond Future	1,757.0000	1,999.0000	13.773	0	0	0
2010/08/12	R201 2011/05/05	7.75	Put	Bond Future	1,036.0000	878.0000	(15.251)	0	0	0
2010/08/12	R201 2011/05/05	7.80	Call	Bond Future	1,858.0000	2,106.0000	13.348	0	0	0
2010/08/12	R201 2011/05/05	7.80	Put	Bond Future	979.0000	827.0000	(15.526)	0	0	0
2010/08/12	R201 2011/05/05	7.70	Call	Bond Future	1,660.0000	1,895.0000	14.157	0	0	0
2010/08/12	R201 2011/05/05	7.70	Put	Bond Future	1,097.0000	933.0000	(14.950)	0	0	0
2010/08/12	R202 2010/11/04			Bond Future	2.9610	2.9310	(1.013)	0.0000	0.0000	0
2010/08/12	R202 2010/11/04	3.05	Call	Bond Future	1,541.0000	2,067.0000	34.134	0	0	0
2010/08/12	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R202 2010/11/04	3.10	Call	Bond Future	2,395.0000	2,921.0000	21.962	0	0	0
2010/08/12	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R202 2010/11/04	3.00	Call	Bond Future	679.0000	1,205.0000	77.467	0	0	0
2010/08/12	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R203 2010/11/04			Bond Future	8.0960	8.0110	(1.050)	0.0000	0.0000	2,215

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2010/08/12	R203 2010/11/04	9.25	Call	Bond Future	5,875.0000	6,296.0000	7.166	0	0	0
2010/08/12	R203 2010/11/04	9.25	Put	Bond Future	84.0000	62.0000	(26.190)	0	0	0
2010/08/12	R203 2010/11/04	9.30	Call	Bond Future	6,104.0000	6,528.0000	6.946	0	0	0
2010/08/12	R203 2010/11/04	9.30	Put	Bond Future	72.0000	52.0000	(27.778)	0	0	0
2010/08/12	R203 2010/11/04	9.20	Call	Bond Future	5,646.0000	6,064.0000	7.403	0	0	0
2010/08/12	R203 2010/11/04	9.20	Put	Bond Future	97.0000	72.0000	(25.773)	0	0	0
2010/08/12	R203 2011/02/03			Bond Future	8.1400	8.0520	(1.081)	0.0000	0.0000	0
2010/08/12	R203 2011/02/03	8.50	Call	Bond Future	2,945.0000	3,239.0000	9.983	0	0	0
2010/08/12	R203 2011/02/03	8.50	Put	Bond Future	1,149.0000	997.0000	(13.229)	0	0	0
2010/08/12	R203 2011/02/03	8.55	Call	Bond Future	3,115.0000	3,417.0000	9.695	0	0	0
2010/08/12	R203 2011/02/03	8.55	Put	Bond Future	1,072.0000	929.0000	(13.340)	0	0	0
2010/08/12	R203 2011/02/03	8.45	Call	Bond Future	2,778.0000	3,064.0000	10.295	0	0	0
2010/08/12	R203 2011/02/03	8.45	Put	Bond Future	1,229.0000	1,069.0000	(13.019)	0	0	0
2010/08/12	R203 2011/05/05			Bond Future	8.2100	8.1170	(1.133)	0.0000	0.0000	0
2010/08/12	R203 2011/05/05	8.25	Call	Bond Future	2,346.0000	2,588.0000	10.315	0	0	0
2010/08/12	R203 2011/05/05	8.25	Put	Bond Future	2,151.0000	1,938.0000	(9.902)	0	0	0
2010/08/12	R203 2011/05/05	8.30	Call	Bond Future	2,485.0000	2,735.0000	10.060	0	0	0
2010/08/12	R203 2011/05/05	8.30	Put	Bond Future	2,047.0000	1,842.0000	(10.015)	0	0	0
2010/08/12	R203 2011/05/05	8.20	Call	Bond Future	2,211.0000	2,445.0000	10.583	0	0	0
2010/08/12	R203 2011/05/05	8.20	Put	Bond Future	2,260.0000	2,039.0000	(9.779)	0	0	0
2010/08/12	R204 2010/11/04			Bond Future	8.2120	8.1080	(1.266)	0.0000	0.0000	2,476
2010/08/12	R204 2010/11/04	9.25	Call	Bond Future	5,925.0000	6,489.0000	9.519	0	0	0
2010/08/12	R204 2010/11/04	9.25	Put	Bond Future	135.0000	94.0000	(30.370)	0	0	0
2010/08/12	R204 2010/11/04	9.30	Call	Bond Future	6,173.0000	6,742.0000	9.218	0	0	0
2010/08/12	R204 2010/11/04	9.30	Put	Bond Future	116.0000	80.0000	(31.034)	0	0	0
2010/08/12	R204 2010/11/04	9.20	Call	Bond Future	5,675.0000	6,234.0000	9.850	0	0	0
2010/08/12	R204 2010/11/04	9.20	Put	Bond Future	154.0000	108.0000	(29.870)	0	0	0
2010/08/12	R204 2011/02/03			Bond Future	8.2530	8.1440	(1.321)	0.0000	0.0000	0
2010/08/12	R204 2011/02/03	8.50	Call	Bond Future	2,950.0000	3,335.0000	13.051	0	0	0
2010/08/12	R204 2011/02/03	8.50	Put	Bond Future	1,566.0000	1,333.0000	(14.879)	0	0	0
2010/08/12	R204 2011/02/03	8.55	Call	Bond Future	3,129.0000	3,525.0000	12.656	0	0	0
2010/08/12	R204 2011/02/03	8.55	Put	Bond Future	1,468.0000	1,246.0000	(15.123)	0	0	0
2010/08/12	R204 2011/02/03	8.45	Call	Bond Future	2,777.0000	3,150.0000	13.432	0	0	0
2010/08/12	R204 2011/02/03	8.45	Put	Bond Future	1,671.0000	1,426.0000	(14.662)	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
2010/08/12	R204 2011/05/05			Bond Future	8.3210	8.2070	(1.370)	0.0000	0.0000	0
2010/08/12	R204 2011/05/05	8.50	Call	Bond Future	3,097.0000	3,465.0000	11.882	0	0	0
2010/08/12	R204 2011/05/05	8.50	Put	Bond Future	2,119.0000	1,858.0000	(12.317)	0	0	0
2010/08/12	R204 2011/05/05	8.55	Call	Bond Future	3,265.0000	3,642.0000	11.547	0	0	0
2010/08/12	R204 2011/05/05	8.55	Put	Bond Future	2,016.0000	1,764.0000	(12.500)	0	0	0
2010/08/12	R204 2011/05/05	8.45	Call	Bond Future	2,934.0000	3,292.0000	12.202	0	0	0
2010/08/12	R204 2011/05/05	8.45	Put	Bond Future	2,228.0000	1,957.0000	(12.163)	0	0	0
2010/08/12	R206 2010/11/04			Bond Future	7.3030	7.1840	(1.629)	0.0000	0.0000	0
2010/08/12	R206 2010/11/04	8.50	Call	Bond Future	3,311.0000	3,637.0000	9.846	0	0	0
2010/08/12	R206 2010/11/04	8.50	Put	Bond Future	20.0000	12.0000	(40.000)	0	0	0
2010/08/12	R206 2010/11/04	8.55	Call	Bond Future	3,442.0000	3,770.0000	9.529	0	0	0
2010/08/12	R206 2010/11/04	8.55	Put	Bond Future	17.0000	10.0000	(41.176)	0	0	0
2010/08/12	R206 2010/11/04	8.45	Call	Bond Future	3,181.0000	3,505.0000	10.185	0	0	0
2010/08/12	R206 2010/11/04	8.45	Put	Bond Future	25.0000	14.0000	(44.000)	0	0	0
2010/08/12	R206 2011/02/03			Bond Future	7.3090	7.1790	(1.779)	0.0000	0.0000	0
2010/08/12	R206 2011/02/03	8.00	Call	Bond Future	2,094.0000	2,363.0000	12.846	0	0	0
2010/08/12	R206 2011/02/03	8.00	Put	Bond Future	312.0000	242.0000	(22.436)	0	0	0
2010/08/12	R206 2011/02/03	8.05	Call	Bond Future	2,196.0000	2,470.0000	12.477	0	0	0
2010/08/12	R206 2011/02/03	8.05	Put	Bond Future	287.0000	221.0000	(22.997)	0	0	0
2010/08/12	R206 2011/02/03	7.95	Call	Bond Future	1,993.0000	2,257.0000	13.246	0	0	0
2010/08/12	R206 2011/02/03	7.95	Put	Bond Future	339.0000	263.0000	(22.419)	0	0	0
2010/08/12	R206 2011/05/05			Bond Future	7.3680	7.2240	(1.954)	0.0000	0.0000	0
2010/08/12	R206 2011/05/05	7.50	Call	Bond Future	1,215.0000	1,414.0000	16.379	0	0	0
2010/08/12	R206 2011/05/05	7.50	Put	Bond Future	899.0000	751.0000	(16.463)	0	0	0
2010/08/12	R206 2011/05/05	7.55	Call	Bond Future	1,287.0000	1,491.0000	15.851	0	0	0
2010/08/12	R206 2011/05/05	7.55	Put	Bond Future	851.0000	709.0000	(16.686)	0	0	0
2010/08/12	R206 2011/05/05	7.45	Call	Bond Future	1,146.0000	1,339.0000	16.841	0	0	0
2010/08/12	R206 2011/05/05	7.45	Put	Bond Future	949.0000	796.0000	(16.122)	0	0	0
2010/08/12	R207 2010/11/04			Bond Future	8.2670	8.1530	(1.379)	0.0000	0.0000	829
2010/08/12	R207 2010/11/04	9.25	Call	Bond Future	5,922.0000	6,563.0000	10.824	0	0	0
2010/08/12	R207 2010/11/04	9.25	Put	Bond Future	179.0000	123.0000	(31.285)	0	0	0
2010/08/12	R207 2010/11/04	9.30	Call	Bond Future	6,177.0000	6,825.0000	10.491	0	0	0
2010/08/12	R207 2010/11/04	9.30	Put	Bond Future	154.0000	105.0000	(31.818)	0	0	0

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2010/08/12	R207 2010/11/04	9.20	Call	Bond Future	5,665.0000	6,300.0000	11.209	0	0	0
2010/08/12	R207 2010/11/04	9.20	Put	Bond Future	203.0000	141.0000	(30.542)	0	0	0
2010/08/12	R207 2011/02/03			Bond Future	8.3050	8.1860	(1.433)	0.0000	0.0000	0
2010/08/12	R207 2011/02/03	8.75	Call	Bond Future	3,847.0000	4,344.0000	12.919	0	0	0
2010/08/12	R207 2011/02/03	8.75	Put	Bond Future	1,243.0000	1,027.0000	(17.377)	0	0	0
2010/08/12	R207 2011/02/03	8.80	Call	Bond Future	4,052.0000	4,561.0000	12.562	0	0	0
2010/08/12	R207 2011/02/03	8.80	Put	Bond Future	1,161.0000	958.0000	(17.485)	0	0	0
2010/08/12	R207 2011/02/03	8.70	Call	Bond Future	3,646.0000	4,131.0000	13.302	0	0	0
2010/08/12	R207 2011/02/03	8.70	Put	Bond Future	1,330.0000	1,102.0000	(17.143)	0	0	0
2010/08/12	R207 2011/05/05			Bond Future	8.3700	8.2460	(1.481)	0.0000	0.0000	0
2010/08/12	R207 2011/05/05	8.50	Call	Bond Future	3,150.0000	3,564.0000	13.143	0	0	0
2010/08/12	R207 2011/05/05	8.50	Put	Bond Future	2,397.0000	2,086.0000	(12.975)	0	0	0
2010/08/12	R207 2011/05/05	8.55	Call	Bond Future	3,322.0000	3,748.0000	12.824	0	0	0
2010/08/12	R207 2011/05/05	8.55	Put	Bond Future	2,282.0000	1,983.0000	(13.103)	0	0	0
2010/08/12	R207 2011/05/05	8.45	Call	Bond Future	2,982.0000	3,384.0000	13.481	0	0	0
2010/08/12	R207 2011/05/05	8.45	Put	Bond Future	2,518.0000	2,195.0000	(12.828)	0	0	0
2010/08/12	R208 2010/11/04			Bond Future	8.3890	8.2850	(1.240)	0.0000	0.0000	6,835
2010/08/12	R208 2010/11/04	9.25	Call	Bond Future	5,487.0000	6,082.0000	10.844	0	0	0
2010/08/12	R208 2010/11/04	9.25	Put	Bond Future	240.0000	173.0000	(27.917)	0	0	0
2010/08/12	R208 2010/11/04	9.30	Call	Bond Future	5,751.0000	6,353.0000	10.468	0	0	0
2010/08/12	R208 2010/11/04	9.30	Put	Bond Future	212.0000	152.0000	(28.302)	0	0	0
2010/08/12	R208 2010/11/04	9.20	Call	Bond Future	5,225.0000	5,812.0000	11.234	0	0	0
2010/08/12	R208 2010/11/04	9.20	Put	Bond Future	272.0000	196.0000	(27.941)	0	0	0
2010/08/12	R208 2011/02/03			Bond Future	8.4290	8.3220	(1.269)	0.0000	0.0000	0
2010/08/12	R208 2011/02/03	8.75	Call	Bond Future	3,557.0000	3,992.0000	12.229	0	0	0
2010/08/12	R208 2011/02/03	8.75	Put	Bond Future	1,586.0000	1,352.0000	(14.754)	0	0	0
2010/08/12	R208 2011/02/03	8.80	Call	Bond Future	3,759.0000	4,205.0000	11.865	0	0	0
2010/08/12	R208 2011/02/03	8.80	Put	Bond Future	1,487.0000	1,263.0000	(15.064)	0	0	0
2010/08/12	R208 2011/02/03	8.70	Call	Bond Future	3,360.0000	3,782.0000	12.560	0	0	0
2010/08/12	R208 2011/02/03	8.70	Put	Bond Future	1,693.0000	1,445.0000	(14.649)	0	0	0
2010/08/12	R208 2011/05/05			Bond Future	8.4900	8.3790	(1.307)	0.0000	0.0000	0
2010/08/12	R208 2011/05/05	8.50	Call	Bond Future	2,921.0000	3,283.0000	12.393	0	0	0
2010/08/12	R208 2011/05/05	8.50	Put	Bond Future	2,860.0000	2,541.0000	(11.154)	0	0	0
2010/08/12	R208 2011/05/05	8.55	Call	Bond Future	3,091.0000	3,463.0000	12.035	0	0	0



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2010/08/12	R208 2011/05/05	8.55	Put	Bond Future	2,726.0000	2,417.0000	(11.335)	0	0	0
2010/08/12	R208 2011/05/05	8.45	Call	Bond Future	2,756.0000	3,106.0000	12.700	0	0	0
2010/08/12	R208 2011/05/05	8.45	Put	Bond Future	3,001.0000	2,670.0000	(11.030)	0	0	0
2010/08/12	R209 2010/11/04			Bond Future	8.4330	8.2900	(1.696)	0.0000	0.0000	13,506
2010/08/12	R209 2010/11/04	9.00	Call	Bond Future	5,297.0000	6,300.0000	18.935	0	0	0
2010/08/12	R209 2010/11/04	9.00	Put	Bond Future	717.0000	491.0000	(31.520)	0	0	0
2010/08/12	R209 2010/11/04	9.05	Call	Bond Future	5,606.0000	6,628.0000	18.230	0	0	0
2010/08/12	R209 2010/11/04	9.05	Put	Bond Future	643.0000	437.0000	(32.037)	0	0	0
2010/08/12	R209 2010/11/04	8.95	Call	Bond Future	4,992.0000	5,973.0000	19.651	0	0	0
2010/08/12	R209 2010/11/04	8.95	Put	Bond Future	798.0000	550.0000	(31.078)	0	0	0
2010/08/12	R209 2011/02/03			Bond Future	8.4600	8.3130	(1.738)	0.0000	0.0000	0
2010/08/12	R209 2011/02/03	9.00	Call	Bond Future	5,973.0000	6,894.0000	15.419	0	0	0
2010/08/12	R209 2011/02/03	9.00	Put	Bond Future	1,627.0000	1,293.0000	(20.529)	0	0	0
2010/08/12	R209 2011/02/03	9.05	Call	Bond Future	6,253.0000	7,191.0000	15.001	0	0	0
2010/08/12	R209 2011/02/03	9.05	Put	Bond Future	1,525.0000	1,208.0000	(20.787)	0	0	0
2010/08/12	R209 2011/02/03	8.95	Call	Bond Future	5,696.0000	6,599.0000	15.853	0	0	0
2010/08/12	R209 2011/02/03	8.95	Put	Bond Future	1,736.0000	1,383.0000	(20.334)	0	0	0
2010/08/12	R209 2011/05/05			Bond Future	8.4990	8.3490	(1.765)	0.0000	0.0000	0
2010/08/12	R209 2011/05/05	8.50	Call	Bond Future	3,970.0000	4,663.0000	17.456	0	0	0
2010/08/12	R209 2011/05/05	8.50	Put	Bond Future	3,962.0000	3,384.0000	(14.589)	0	0	0
2010/08/12	R209 2011/05/05	8.55	Call	Bond Future	4,199.0000	4,912.0000	16.980	0	0	0
2010/08/12	R209 2011/05/05	8.55	Put	Bond Future	3,775.0000	3,217.0000	(14.781)	0	0	0
2010/08/12	R209 2011/05/05	8.45	Call	Bond Future	3,746.0000	4,418.0000	17.939	0	0	0
2010/08/12	R209 2011/05/05	8.45	Put	Bond Future	4,157.0000	3,559.0000	(14.385)	0	0	0
2010/08/12	R209 2011/08/04			Bond Future	8.5390	8.3840	(1.815)	0.0000	0.0000	0
2010/08/12	R209 2011/08/04	8.50	Call	Bond Future	4,518.0000	5,215.0000	15.427	0	0	0
2010/08/12	R209 2011/08/04	8.50	Put	Bond Future	4,842.0000	4,237.0000	(12.495)	0	0	1,000
2010/08/12	R209 2011/08/04	8.55	Call	Bond Future	4,744.0000	5,460.0000	15.093	0	0	0
2010/08/12	R209 2011/08/04	8.55	Put	Bond Future	4,653.0000	4,067.0000	(12.594)	0	0	0
2010/08/12	R209 2011/08/04	8.45	Call	Bond Future	4,295.0000	4,974.0000	15.809	0	0	0
2010/08/12	R209 2011/08/04	8.45	Put	Bond Future	5,038.0000	4,415.0000	(12.366)	0	0	0
2010/08/12	R209 2011/08/04	10.10	Call	Bond Future	0.0000	13,871.0000	100.000	0	0	0
2010/08/12	R209 2011/08/04	10.10	Put	Bond Future	0.0000	1,202.0000	100.000	0	0	1,000

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2010/08/12	R210 2010/11/04			Bond Future	3.0190	3.0190	0.000	0.0000	0.0000	0
2010/08/12	R210 2010/11/04	3.10	Call	Bond Future	1,046.0000	1,046.0000	0.000	0	0	0
2010/08/12	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R210 2010/11/04	3.15	Call	Bond Future	1,685.0000	1,685.0000	0.000	0	0	0
2010/08/12	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R210 2010/11/04	3.05	Call	Bond Future	402.0000	402.0000	0.000	0	0	0
2010/08/12	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R211 2010/11/04			Bond Future	2.8380	2.8390	0.035	0.0000	0.0000	0
2010/08/12	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R211 2010/11/04	2.75	Put	Bond Future	495.0000	501.0000	1.212	0	0	0
2010/08/12	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R211 2010/11/04	2.80	Put	Bond Future	213.0000	219.0000	2.817	0	0	0
2010/08/12	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R211 2010/11/04	2.70	Put	Bond Future	777.0000	783.0000	0.772	0	0	0
2010/08/12	R212 2010/11/04			Bond Future	3.0710	3.0720	0.033	0.0000	0.0000	0
2010/08/12	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R212 2010/11/04	3.00	Put	Bond Future	661.0000	670.0000	1.362	0	0	0
2010/08/12	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R212 2010/11/04	3.05	Put	Bond Future	195.0000	204.0000	4.615	0	0	0
2010/08/12	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/12	R212 2010/11/04	2.95	Put	Bond Future	1,129.0000	1,138.0000	0.797	0	0	0
2010/08/12	TRT1 2010/11/04			Index Future	327.0190	329.3840	0.723	0.0000	0.0000	100
2010/08/12	TRT1 2011/02/03			Index Future	332.6960	335.1000	0.723	0.0000	0.0000	0
<b>Total</b>										<b>88472.00</b>