



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/08/2010

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
2010/08/16	AL7T 2010/11/04			Index Future	366.3920	367.0620	0.183	0.0000	0.0000	38
2010/08/16	ALBI 2010/11/04			Index Future	337.7320	338.4470	0.212	0.0000	0.0000	1,251
2010/08/16	ALBI 2011/02/03			Index Future	343.4840	344.2100	0.211	0.0000	0.0000	0
2010/08/16	CRD1 2010/11/04			Index Future	146.2640	146.4960	0.159	0.0000	0.0000	2
2010/08/16	CRD1 2011/02/03			Index Future	148.8020	149.0370	0.158	0.0000	0.0000	0
2010/08/16	GOVI 2010/11/04			GOVI	338.5570	339.2340	0.200	0.0000	0.0000	177
2010/08/16	GOVI 2010/11/04	329.00	Call	GOVI	95,570.0000	102,340.0000	7.084	0	0	0
2010/08/16	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/16	GOVI 2010/11/04	329.01	Call	GOVI	95,470.0000	102,240.0000	7.091	0	0	0
2010/08/16	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/16	GOVI 2010/11/04	328.99	Call	GOVI	95,670.0000	102,440.0000	7.076	0	0	0
2010/08/16	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/16	ILBI 2010/11/04			Index Future	390.5400	390.3730	(0.043)	0.0000	0.0000	507
2010/08/16	ILBI 2011/02/03			Index Future	397.0610	396.8950	(0.042)	0.0000	0.0000	0
2010/08/16	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/16	JBAF 2010/08/18			Jibar Tradeable Future	6.5390	6.5480	0.138	0.0000	0.0000	1,000
2010/08/16	JBAF 2010/09/15			Jibar Tradeable Future	6.2900	6.3090	0.302	0.0000	0.0000	1,000
2010/08/16	JBAF 2010/10/20			Jibar Tradeable Future	6.2590	6.2870	0.447	0.0000	0.0000	0
2010/08/16	JBAF 2010/11/17			Jibar Tradeable Future	6.2300	6.2400	0.161	0.0000	0.0000	0
2010/08/16	JBAF 2010/12/15			Jibar Tradeable Future	6.1960	6.2130	0.274	0.0000	0.0000	0
2010/08/16	JBAF 2011/01/19			Jibar Tradeable Future	6.1960	6.2110	0.242	0.0000	0.0000	0
2010/08/16	JBAF 2011/03/16			Jibar Tradeable Future	6.2200	6.2220	0.032	0.0000	0.0000	5,500
2010/08/16	JBAF 2011/06/15			Jibar Tradeable Future	6.3400	6.3440	0.063	0.0000	0.0000	4,500
2010/08/16	JBAF 2011/09/21			Jibar Tradeable Future	6.5000	6.5020	0.031	0.0000	0.0000	6,000
2010/08/16	JBAF 2011/12/21			Jibar Tradeable Future	6.7200	6.7090	(0.164)	0.0000	0.0000	5,000
2010/08/16	JBAF 2012/03/20			Jibar Tradeable Future	6.9600	6.9490	(0.158)	0.0000	0.0000	0
2010/08/16	JBAF 2012/06/20			Jibar Tradeable Future	7.1030	7.1160	0.183	0.0000	0.0000	0
2010/08/16	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/16	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/16	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/16	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/16	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/16	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/16	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	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
2010/08/16	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/16	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/16	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/16	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/16	OTH1 2010/11/04			Index Future	327.4520	328.3510	0.275	0.0000	0.0000	3
2010/08/16	OTH1 2011/02/03			Index Future	333.1320	334.0460	0.274	0.0000	0.0000	0
2010/08/16	R157 2010/11/04			Bond Future	7.4590	7.4370	(0.295)	0.0000	0.0000	5,122
2010/08/16	R157 2010/11/04	8.50	Call	Bond Future	4,738.0000	4,829.0000	1.921	0	0	0
2010/08/16	R157 2010/11/04	8.50	Put	Bond Future	64.0000	54.0000	(15.625)	0	0	0
2010/08/16	R157 2010/11/04	8.55	Call	Bond Future	4,948.0000	5,040.0000	1.859	0	0	0
2010/08/16	R157 2010/11/04	8.55	Put	Bond Future	55.0000	46.0000	(16.364)	0	0	0
2010/08/16	R157 2010/11/04	8.45	Call	Bond Future	4,530.0000	4,620.0000	1.987	0	0	0
2010/08/16	R157 2010/11/04	8.45	Put	Bond Future	75.0000	64.0000	(14.667)	0	0	0
2010/08/16	R157 2010/11/04	7.50	Put	Bond Future	961.0000	895.0000	(6.868)	0	0	0
2010/08/16	R157 2010/11/04	7.50	Call	Bond Future	1,149.0000	1,185.0000	3.133	0	0	500
2010/08/16	R157 2011/02/03			Bond Future	7.4800	7.4570	(0.307)	0.0000	0.0000	0
2010/08/16	R157 2011/02/03	7.90	Call	Bond Future	2,599.0000	2,657.0000	2.232	0	0	0
2010/08/16	R157 2011/02/03	7.90	Put	Bond Future	781.0000	738.0000	(5.506)	0	0	0
2010/08/16	R157 2011/02/03	7.95	Call	Bond Future	2,754.0000	2,814.0000	2.179	0	0	0
2010/08/16	R157 2011/02/03	7.95	Put	Bond Future	721.0000	681.0000	(5.548)	0	0	0
2010/08/16	R157 2011/02/03	7.85	Call	Bond Future	2,447.0000	2,503.0000	2.289	0	0	0
2010/08/16	R157 2011/02/03	7.85	Put	Bond Future	843.0000	799.0000	(5.219)	0	0	0
2010/08/16	R157 2011/05/05			Bond Future	7.5300	7.5050	(0.332)	0.0000	0.0000	0
2010/08/16	R157 2011/05/05	7.75	Call	Bond Future	2,272.0000	2,323.0000	2.245	0	0	0
2010/08/16	R157 2011/05/05	7.75	Put	Bond Future	1,366.0000	1,313.0000	(3.880)	0	0	0
2010/08/16	R157 2011/05/05	7.80	Call	Bond Future	2,402.0000	2,455.0000	2.206	0	0	0
2010/08/16	R157 2011/05/05	7.80	Put	Bond Future	1,291.0000	1,241.0000	(3.873)	0	0	0
2010/08/16	R157 2011/05/05	7.70	Call	Bond Future	2,146.0000	2,196.0000	2.330	0	0	0
2010/08/16	R157 2011/05/05	7.70	Put	Bond Future	1,445.0000	1,392.0000	(3.668)	0	0	0

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2010/08/16	R186 2010/11/04			Bond Future	8.3190	8.2770	(0.505)	0.0000	0.0000	17,620
2010/08/16	R186 2010/11/04	9.25	Call	Bond Future	9,142.0000	9,504.0000	3.960	0	0	0
2010/08/16	R186 2010/11/04	9.25	Put	Bond Future	339.0000	279.0000	(17.699)	0	0	0
2010/08/16	R186 2010/11/04	9.30	Call	Bond Future	9,548.0000	9,916.0000	3.854	0	0	0
2010/08/16	R186 2010/11/04	9.30	Put	Bond Future	299.0000	246.0000	(17.726)	0	0	0
2010/08/16	R186 2010/11/04	9.20	Call	Bond Future	8,738.0000	9,094.0000	4.074	0	0	0
2010/08/16	R186 2010/11/04	9.20	Put	Bond Future	383.0000	317.0000	(17.232)	0	0	0
2010/08/16	R186 2010/11/04	8.75	Put	Bond Future	1,078.0000	937.0000	(13.080)	0	0	0
2010/08/16	R186 2010/11/04	8.75	Call	Bond Future	5,278.0000	5,558.0000	5.305	0	0	10,900
2010/08/16	R186 2011/02/03			Bond Future	8.3500	8.3080	(0.503)	0.0000	0.0000	0
2010/08/16	R186 2011/02/03	9.00	Call	Bond Future	7,678.0000	7,968.0000	3.777	0	0	0
2010/08/16	R186 2011/02/03	9.00	Put	Bond Future	1,503.0000	1,377.0000	(8.383)	0	0	0
2010/08/16	R186 2011/02/03	9.05	Call	Bond Future	8,032.0000	8,328.0000	3.685	0	0	0
2010/08/16	R186 2011/02/03	9.05	Put	Bond Future	1,402.0000	1,282.0000	(8.559)	0	0	0
2010/08/16	R186 2011/02/03	8.95	Call	Bond Future	7,329.0000	7,613.0000	3.875	0	0	0
2010/08/16	R186 2011/02/03	8.95	Put	Bond Future	1,612.0000	1,480.0000	(8.189)	0	0	0
2010/08/16	R186 2011/05/05			Bond Future	8.4000	8.3550	(0.536)	0.0000	0.0000	0
2010/08/16	R186 2011/05/05	8.75	Call	Bond Future	6,462.0000	6,718.0000	3.962	0	0	0
2010/08/16	R186 2011/05/05	8.75	Put	Bond Future	3,127.0000	2,944.0000	(5.852)	0	0	0
2010/08/16	R186 2011/05/05	8.80	Call	Bond Future	6,771.0000	7,034.0000	3.884	0	0	0
2010/08/16	R186 2011/05/05	8.80	Put	Bond Future	2,971.0000	2,795.0000	(5.924)	0	0	0
2010/08/16	R186 2011/05/05	8.70	Call	Bond Future	6,158.0000	6,407.0000	4.044	0	0	0
2010/08/16	R186 2011/05/05	8.70	Put	Bond Future	3,291.0000	3,101.0000	(5.773)	0	0	0
2010/08/16	R189 2010/11/04			Bond Future	1.6290	1.6320	0.184	0.0000	0.0000	0
2010/08/16	R189 2010/11/04	1.75	Call	Bond Future	301.0000	293.0000	(2.658)	0	0	0
2010/08/16	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R189 2010/11/04	1.80	Call	Bond Future	425.0000	417.0000	(1.882)	0	0	0
2010/08/16	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R189 2010/11/04	1.70	Call	Bond Future	177.0000	169.0000	(4.520)	0	0	0
2010/08/16	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R197 2010/11/04			Bond Future	2.9790	2.9800	0.034	0.0000	0.0000	0
2010/08/16	R197 2010/11/04	3.05	Call	Bond Future	882.0000	869.0000	(1.474)	0	0	0
2010/08/16	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/16	R197 2010/11/04	3.10	Call	Bond Future	1,498.0000	1,485.0000	(0.868)	0	0	0
2010/08/16	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R197 2010/11/04	3.00	Call	Bond Future	262.0000	249.0000	(4.962)	0	0	0
2010/08/16	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R201 2010/11/04			Bond Future	7.3520	7.3410	(0.150)	0.0000	0.0000	1,464
2010/08/16	R201 2010/11/04	8.50	Call	Bond Future	4,069.0000	4,105.0000	0.885	0	0	0
2010/08/16	R201 2010/11/04	8.50	Put	Bond Future	33.0000	29.0000	(12.121)	0	0	0
2010/08/16	R201 2010/11/04	8.55	Call	Bond Future	4,235.0000	4,271.0000	0.850	0	0	0
2010/08/16	R201 2010/11/04	8.55	Put	Bond Future	27.0000	23.0000	(14.815)	0	0	0
2010/08/16	R201 2010/11/04	8.45	Call	Bond Future	3,904.0000	3,938.0000	0.871	0	0	0
2010/08/16	R201 2010/11/04	8.45	Put	Bond Future	39.0000	34.0000	(12.821)	0	0	0
2010/08/16	R201 2011/02/03			Bond Future	7.3630	7.3510	(0.163)	0.0000	0.0000	0
2010/08/16	R201 2011/02/03	8.00	Call	Bond Future	2,552.0000	2,576.0000	0.940	0	0	0
2010/08/16	R201 2011/02/03	8.00	Put	Bond Future	410.0000	393.0000	(4.146)	0	0	0
2010/08/16	R201 2011/02/03	8.05	Call	Bond Future	2,684.0000	2,709.0000	0.931	0	0	0
2010/08/16	R201 2011/02/03	8.05	Put	Bond Future	376.0000	360.0000	(4.255)	0	0	0
2010/08/16	R201 2011/02/03	7.95	Call	Bond Future	2,422.0000	2,445.0000	0.950	0	0	0
2010/08/16	R201 2011/02/03	7.95	Put	Bond Future	446.0000	428.0000	(4.036)	0	0	0
2010/08/16	R201 2011/05/05			Bond Future	7.4100	7.3980	(0.162)	0.0000	0.0000	0
2010/08/16	R201 2011/05/05	7.75	Call	Bond Future	1,973.0000	1,990.0000	0.862	0	0	0
2010/08/16	R201 2011/05/05	7.75	Put	Bond Future	891.0000	869.0000	(2.469)	0	0	0
2010/08/16	R201 2011/05/05	7.80	Call	Bond Future	2,079.0000	2,097.0000	0.866	0	0	0
2010/08/16	R201 2011/05/05	7.80	Put	Bond Future	839.0000	818.0000	(2.503)	0	0	0
2010/08/16	R201 2011/05/05	7.70	Call	Bond Future	1,869.0000	1,885.0000	0.856	0	0	0
2010/08/16	R201 2011/05/05	7.70	Put	Bond Future	945.0000	923.0000	(2.328)	0	0	0
2010/08/16	R202 2010/11/04			Bond Future	2.9310	2.9320	0.034	0.0000	0.0000	0
2010/08/16	R202 2010/11/04	3.05	Call	Bond Future	2,067.0000	2,050.0000	(0.822)	0	0	0
2010/08/16	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R202 2010/11/04	3.10	Call	Bond Future	2,921.0000	2,903.0000	(0.616)	0	0	0
2010/08/16	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R202 2010/11/04	3.00	Call	Bond Future	1,205.0000	1,187.0000	(1.494)	0	0	0
2010/08/16	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R203 2010/11/04			Bond Future	8.0210	8.0000	(0.262)	0.0000	0.0000	2,215

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2010/08/16	R203 2010/11/04	9.25	Call	Bond Future	6,244.0000	6,344.0000	1.602	0	0	0
2010/08/16	R203 2010/11/04	9.25	Put	Bond Future	62.0000	52.0000	(16.129)	0	0	0
2010/08/16	R203 2010/11/04	9.30	Call	Bond Future	6,476.0000	6,577.0000	1.560	0	0	0
2010/08/16	R203 2010/11/04	9.30	Put	Bond Future	53.0000	44.0000	(16.981)	0	0	0
2010/08/16	R203 2010/11/04	9.20	Call	Bond Future	6,012.0000	6,111.0000	1.647	0	0	0
2010/08/16	R203 2010/11/04	9.20	Put	Bond Future	72.0000	61.0000	(15.278)	0	0	0
2010/08/16	R203 2011/02/03			Bond Future	8.0630	8.0400	(0.285)	0.0000	0.0000	0
2010/08/16	R203 2011/02/03	8.50	Call	Bond Future	3,195.0000	3,261.0000	2.066	0	0	0
2010/08/16	R203 2011/02/03	8.50	Put	Bond Future	1,009.0000	958.0000	(5.055)	0	0	0
2010/08/16	R203 2011/02/03	8.55	Call	Bond Future	3,373.0000	3,441.0000	2.016	0	0	0
2010/08/16	R203 2011/02/03	8.55	Put	Bond Future	941.0000	892.0000	(5.207)	0	0	0
2010/08/16	R203 2011/02/03	8.45	Call	Bond Future	3,022.0000	3,085.0000	2.085	0	0	0
2010/08/16	R203 2011/02/03	8.45	Put	Bond Future	1,083.0000	1,030.0000	(4.894)	0	0	0
2010/08/16	R203 2011/05/05			Bond Future	8.1280	8.1050	(0.283)	0.0000	0.0000	0
2010/08/16	R203 2011/05/05	8.25	Call	Bond Future	2,554.0000	2,604.0000	1.958	0	0	0
2010/08/16	R203 2011/05/05	8.25	Put	Bond Future	1,958.0000	1,895.0000	(3.218)	0	0	0
2010/08/16	R203 2011/05/05	8.30	Call	Bond Future	2,700.0000	2,752.0000	1.926	0	0	0
2010/08/16	R203 2011/05/05	8.30	Put	Bond Future	1,861.0000	1,800.0000	(3.278)	0	0	0
2010/08/16	R203 2011/05/05	8.20	Call	Bond Future	2,412.0000	2,460.0000	1.990	0	0	0
2010/08/16	R203 2011/05/05	8.20	Put	Bond Future	2,060.0000	1,995.0000	(3.155)	0	0	0
2010/08/16	R204 2010/11/04			Bond Future	8.1280	8.1070	(0.258)	0.0000	0.0000	2,476
2010/08/16	R204 2010/11/04	9.25	Call	Bond Future	6,376.0000	6,484.0000	1.694	0	0	0
2010/08/16	R204 2010/11/04	9.25	Put	Bond Future	98.0000	84.0000	(14.286)	0	0	0
2010/08/16	R204 2010/11/04	9.30	Call	Bond Future	6,629.0000	6,739.0000	1.659	0	0	0
2010/08/16	R204 2010/11/04	9.30	Put	Bond Future	83.0000	71.0000	(14.458)	0	0	0
2010/08/16	R204 2010/11/04	9.20	Call	Bond Future	6,122.0000	6,228.0000	1.731	0	0	0
2010/08/16	R204 2010/11/04	9.20	Put	Bond Future	113.0000	96.0000	(15.044)	0	0	0
2010/08/16	R204 2011/02/03			Bond Future	8.1660	8.1430	(0.282)	0.0000	0.0000	0
2010/08/16	R204 2011/02/03	8.50	Call	Bond Future	3,248.0000	3,315.0000	2.063	0	0	0
2010/08/16	R204 2011/02/03	8.50	Put	Bond Future	1,371.0000	1,307.0000	(4.668)	0	0	0
2010/08/16	R204 2011/02/03	8.55	Call	Bond Future	3,436.0000	3,506.0000	2.037	0	0	0
2010/08/16	R204 2011/02/03	8.55	Put	Bond Future	1,282.0000	1,221.0000	(4.758)	0	0	0
2010/08/16	R204 2011/02/03	8.45	Call	Bond Future	3,065.0000	3,129.0000	2.088	0	0	0
2010/08/16	R204 2011/02/03	8.45	Put	Bond Future	1,466.0000	1,399.0000	(4.570)	0	0	0

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2010/08/16	R204 2011/05/05			Bond Future	8.2290	8.2060	(0.279)	0.0000	0.0000	0
2010/08/16	R204 2011/05/05	8.50	Call	Bond Future	3,386.0000	3,449.0000	1.861	0	0	0
2010/08/16	R204 2011/05/05	8.50	Put	Bond Future	1,901.0000	1,836.0000	(3.419)	0	0	0
2010/08/16	R204 2011/05/05	8.55	Call	Bond Future	3,562.0000	3,627.0000	1.825	0	0	0
2010/08/16	R204 2011/05/05	8.55	Put	Bond Future	1,806.0000	1,743.0000	(3.488)	0	0	0
2010/08/16	R204 2011/05/05	8.45	Call	Bond Future	3,215.0000	3,276.0000	1.897	0	0	0
2010/08/16	R204 2011/05/05	8.45	Put	Bond Future	2,002.0000	1,935.0000	(3.347)	0	0	0
2010/08/16	R206 2010/11/04			Bond Future	7.1830	7.2040	0.292	0.0000	0.0000	0
2010/08/16	R206 2010/11/04	8.50	Call	Bond Future	3,640.0000	3,580.0000	(1.648)	0	0	0
2010/08/16	R206 2010/11/04	8.50	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2010/08/16	R206 2010/11/04	8.55	Call	Bond Future	3,772.0000	3,712.0000	(1.591)	0	0	0
2010/08/16	R206 2010/11/04	8.55	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/08/16	R206 2010/11/04	8.45	Call	Bond Future	3,507.0000	3,448.0000	(1.682)	0	0	0
2010/08/16	R206 2010/11/04	8.45	Put	Bond Future	14.0000	14.0000	0.000	0	0	0
2010/08/16	R206 2010/11/04	7.25	Call	Bond Future	0.0000	677.0000	100.000	0	0	0
2010/08/16	R206 2010/11/04	7.25	Put	Bond Future	0.0000	548.0000	100.000	0	0	0
2010/08/16	R206 2010/11/04	8.00	Call	Bond Future	0.0000	2,277.0000	100.000	0	0	0
2010/08/16	R206 2010/11/04	8.00	Put	Bond Future	0.0000	66.0000	100.000	0	0	0
2010/08/16	R206 2010/11/04	6.75	Put	Bond Future	0.0000	1,444.0000	100.000	0	0	0
2010/08/16	R206 2010/11/04	6.75	Call	Bond Future	0.0000	156.0000	100.000	0	0	0
2010/08/16	R206 2011/02/03			Bond Future	7.1790	7.2020	0.320	0.0000	0.0000	0
2010/08/16	R206 2011/02/03	8.00	Call	Bond Future	2,361.0000	2,306.0000	(2.330)	0	0	0
2010/08/16	R206 2011/02/03	8.00	Put	Bond Future	240.0000	245.0000	2.083	0	0	0
2010/08/16	R206 2011/02/03	8.05	Call	Bond Future	2,468.0000	2,413.0000	(2.229)	0	0	0
2010/08/16	R206 2011/02/03	8.05	Put	Bond Future	219.0000	224.0000	2.283	0	0	0
2010/08/16	R206 2011/02/03	7.95	Call	Bond Future	2,255.0000	2,201.0000	(2.395)	0	0	0
2010/08/16	R206 2011/02/03	7.95	Put	Bond Future	261.0000	267.0000	2.299	0	0	0
2010/08/16	R206 2011/05/05			Bond Future	7.2230	7.2490	0.360	0.0000	0.0000	0
2010/08/16	R206 2011/05/05	7.50	Call	Bond Future	1,413.0000	1,370.0000	(3.043)	0	0	0
2010/08/16	R206 2011/05/05	7.50	Put	Bond Future	748.0000	767.0000	2.540	0	0	0
2010/08/16	R206 2011/05/05	7.55	Call	Bond Future	1,491.0000	1,446.0000	(3.018)	0	0	0
2010/08/16	R206 2011/05/05	7.55	Put	Bond Future	706.0000	724.0000	2.550	0	0	0
2010/08/16	R206 2011/05/05	7.45	Call	Bond Future	1,338.0000	1,296.0000	(3.139)	0	0	0
2010/08/16	R206 2011/05/05	7.45	Put	Bond Future	792.0000	813.0000	2.652	0	0	0

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2010/08/16	R207 2010/11/04			Bond Future	8.1830	8.1620	(0.257)	0.0000	0.0000	829
2010/08/16	R207 2010/11/04	9.25	Call	Bond Future	6,388.0000	6,499.0000	1.738	0	0	0
2010/08/16	R207 2010/11/04	9.25	Put	Bond Future	132.0000	114.0000	(13.636)	0	0	0
2010/08/16	R207 2010/11/04	9.30	Call	Bond Future	6,649.0000	6,761.0000	1.684	0	0	0
2010/08/16	R207 2010/11/04	9.30	Put	Bond Future	113.0000	96.0000	(15.044)	0	0	0
2010/08/16	R207 2010/11/04	9.20	Call	Bond Future	6,126.0000	6,234.0000	1.763	0	0	0
2010/08/16	R207 2010/11/04	9.20	Put	Bond Future	151.0000	130.0000	(13.907)	0	0	0
2010/08/16	R207 2011/02/03			Bond Future	8.2180	8.1960	(0.268)	0.0000	0.0000	0
2010/08/16	R207 2011/02/03	8.75	Call	Bond Future	4,200.0000	4,278.0000	1.857	0	0	0
2010/08/16	R207 2011/02/03	8.75	Put	Bond Future	1,076.0000	1,022.0000	(5.019)	0	0	0
2010/08/16	R207 2011/02/03	8.80	Call	Bond Future	4,414.0000	4,494.0000	1.812	0	0	0
2010/08/16	R207 2011/02/03	8.80	Put	Bond Future	1,003.0000	951.0000	(5.184)	0	0	0
2010/08/16	R207 2011/02/03	8.70	Call	Bond Future	3,990.0000	4,065.0000	1.880	0	0	0
2010/08/16	R207 2011/02/03	8.70	Put	Bond Future	1,154.0000	1,097.0000	(4.939)	0	0	0
2010/08/16	R207 2011/05/05			Bond Future	8.2790	8.2560	(0.278)	0.0000	0.0000	0
2010/08/16	R207 2011/05/05	8.50	Call	Bond Future	3,444.0000	3,509.0000	1.887	0	0	0
2010/08/16	R207 2011/05/05	8.50	Put	Bond Future	2,160.0000	2,090.0000	(3.241)	0	0	0
2010/08/16	R207 2011/05/05	8.55	Call	Bond Future	3,625.0000	3,692.0000	1.848	0	0	0
2010/08/16	R207 2011/05/05	8.55	Put	Bond Future	2,053.0000	1,985.0000	(3.312)	0	0	0
2010/08/16	R207 2011/05/05	8.45	Call	Bond Future	3,267.0000	3,330.0000	1.928	0	0	0
2010/08/16	R207 2011/05/05	8.45	Put	Bond Future	2,271.0000	2,199.0000	(3.170)	0	0	0
2010/08/16	R208 2010/11/04			Bond Future	8.2850	8.2640	(0.253)	0.0000	0.0000	6,835
2010/08/16	R208 2010/11/04	9.25	Call	Bond Future	6,078.0000	6,190.0000	1.843	0	0	0
2010/08/16	R208 2010/11/04	9.25	Put	Bond Future	169.0000	146.0000	(13.609)	0	0	0
2010/08/16	R208 2010/11/04	9.30	Call	Bond Future	6,349.0000	6,463.0000	1.796	0	0	0
2010/08/16	R208 2010/11/04	9.30	Put	Bond Future	148.0000	127.0000	(14.189)	0	0	0
2010/08/16	R208 2010/11/04	9.20	Call	Bond Future	5,808.0000	5,918.0000	1.894	0	0	0
2010/08/16	R208 2010/11/04	9.20	Put	Bond Future	192.0000	168.0000	(12.500)	0	0	0
2010/08/16	R208 2011/02/03			Bond Future	8.3210	8.3000	(0.252)	0.0000	0.0000	0
2010/08/16	R208 2011/02/03	8.75	Call	Bond Future	3,990.0000	4,061.0000	1.779	0	0	0
2010/08/16	R208 2011/02/03	8.75	Put	Bond Future	1,344.0000	1,282.0000	(4.613)	0	0	0
2010/08/16	R208 2011/02/03	8.80	Call	Bond Future	4,203.0000	4,277.0000	1.761	0	0	0
2010/08/16	R208 2011/02/03	8.80	Put	Bond Future	1,255.0000	1,196.0000	(4.701)	0	0	0

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2010/08/16	R208 2011/02/03	8.70	Call	Bond Future	3,780.0000	3,849.0000	1.825	0	0	0
2010/08/16	R208 2011/02/03	8.70	Put	Bond Future	1,437.0000	1,373.0000	(4.454)	0	0	0
2010/08/16	R208 2011/05/05			Bond Future	8.3780	8.3550	(0.275)	0.0000	0.0000	0
2010/08/16	R208 2011/05/05	8.50	Call	Bond Future	3,281.0000	3,344.0000	1.920	0	0	0
2010/08/16	R208 2011/05/05	8.50	Put	Bond Future	2,533.0000	2,454.0000	(3.119)	0	0	0
2010/08/16	R208 2011/05/05	8.55	Call	Bond Future	3,462.0000	3,527.0000	1.878	0	0	0
2010/08/16	R208 2011/05/05	8.55	Put	Bond Future	2,409.0000	2,332.0000	(3.196)	0	0	0
2010/08/16	R208 2011/05/05	8.45	Call	Bond Future	3,104.0000	3,165.0000	1.965	0	0	0
2010/08/16	R208 2011/05/05	8.45	Put	Bond Future	2,661.0000	2,580.0000	(3.044)	0	0	0
2010/08/16	R209 2010/11/04			Bond Future	8.3200	8.2790	(0.493)	0.0000	0.0000	13,506
2010/08/16	R209 2010/11/04	9.00	Call	Bond Future	6,071.0000	6,348.0000	4.563	0	0	0
2010/08/16	R209 2010/11/04	9.00	Put	Bond Future	523.0000	443.0000	(15.296)	0	0	0
2010/08/16	R209 2010/11/04	9.05	Call	Bond Future	6,396.0000	6,680.0000	4.440	0	0	0
2010/08/16	R209 2010/11/04	9.05	Put	Bond Future	465.0000	393.0000	(15.484)	0	0	0
2010/08/16	R209 2010/11/04	8.95	Call	Bond Future	5,748.0000	6,018.0000	4.697	0	0	0
2010/08/16	R209 2010/11/04	8.95	Put	Bond Future	586.0000	499.0000	(14.846)	0	0	0
2010/08/16	R209 2011/02/03			Bond Future	8.3440	8.3020	(0.503)	0.0000	0.0000	0
2010/08/16	R209 2011/02/03	9.00	Call	Bond Future	6,683.0000	6,936.0000	3.786	0	0	0
2010/08/16	R209 2011/02/03	9.00	Put	Bond Future	1,349.0000	1,240.0000	(8.080)	0	0	0
2010/08/16	R209 2011/02/03	9.05	Call	Bond Future	6,977.0000	7,235.0000	3.698	0	0	0
2010/08/16	R209 2011/02/03	9.05	Put	Bond Future	1,261.0000	1,156.0000	(8.327)	0	0	0
2010/08/16	R209 2011/02/03	8.95	Call	Bond Future	6,391.0000	6,638.0000	3.865	0	0	0
2010/08/16	R209 2011/02/03	8.95	Put	Bond Future	1,443.0000	1,327.0000	(8.039)	0	0	0
2010/08/16	R209 2011/05/05			Bond Future	8.3800	8.3370	(0.513)	0.0000	0.0000	0
2010/08/16	R209 2011/05/05	8.50	Call	Bond Future	4,504.0000	4,692.0000	4.174	0	0	0
2010/08/16	R209 2011/05/05	8.50	Put	Bond Future	3,490.0000	3,310.0000	(5.158)	0	0	0
2010/08/16	R209 2011/05/05	8.55	Call	Bond Future	4,749.0000	4,944.0000	4.106	0	0	0
2010/08/16	R209 2011/05/05	8.55	Put	Bond Future	3,319.0000	3,146.0000	(5.212)	0	0	0
2010/08/16	R209 2011/05/05	8.45	Call	Bond Future	4,263.0000	4,446.0000	4.293	0	0	0
2010/08/16	R209 2011/05/05	8.45	Put	Bond Future	3,669.0000	3,484.0000	(5.042)	0	0	0
2010/08/16	R209 2011/08/04			Bond Future	8.4110	8.3670	(0.523)	0.0000	0.0000	0
2010/08/16	R209 2011/08/04	8.50	Call	Bond Future	5,081.0000	5,271.0000	3.739	0	0	0
2010/08/16	R209 2011/08/04	8.50	Put	Bond Future	4,333.0000	4,148.0000	(4.270)	0	0	1,000
2010/08/16	R209 2011/08/04	8.55	Call	Bond Future	5,322.0000	5,517.0000	3.664	0	0	0

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2010/08/16	R209 2011/08/04	8.55	Put	Bond Future	4,158.0000	3,979.0000	(4.305)	0	0	0
2010/08/16	R209 2011/08/04	8.45	Call	Bond Future	4,843.0000	5,028.0000	3.820	0	0	0
2010/08/16	R209 2011/08/04	8.45	Put	Bond Future	4,514.0000	4,324.0000	(4.209)	0	0	0
2010/08/16	R209 2011/08/04	10.10	Call	Bond Future	13,671.0000	13,976.0000	2.231	0	0	0
2010/08/16	R209 2011/08/04	10.10	Put	Bond Future	1,231.0000	1,162.0000	(5.605)	0	0	1,000
2010/08/16	R210 2010/11/04			Bond Future	2.9890	2.9890	0.000	0.0000	0.0000	0
2010/08/16	R210 2010/11/04	3.10	Call	Bond Future	1,437.0000	1,437.0000	0.000	0	0	0
2010/08/16	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R210 2010/11/04	3.15	Call	Bond Future	2,076.0000	2,076.0000	0.000	0	0	0
2010/08/16	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R210 2010/11/04	3.05	Call	Bond Future	793.0000	793.0000	0.000	0	0	0
2010/08/16	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R211 2010/11/04			Bond Future	2.8400	2.8400	0.000	0.0000	0.0000	0
2010/08/16	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R211 2010/11/04	2.75	Put	Bond Future	506.0000	506.0000	0.000	0	0	0
2010/08/16	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R211 2010/11/04	2.80	Put	Bond Future	225.0000	225.0000	0.000	0	0	0
2010/08/16	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R211 2010/11/04	2.70	Put	Bond Future	789.0000	789.0000	0.000	0	0	0
2010/08/16	R212 2010/11/04			Bond Future	3.0310	3.0310	0.000	0.0000	0.0000	0
2010/08/16	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R212 2010/11/04	3.00	Put	Bond Future	289.0000	289.0000	0.000	0	0	0
2010/08/16	R212 2010/11/04	3.05	Call	Bond Future	177.0000	177.0000	0.000	0	0	0
2010/08/16	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/16	R212 2010/11/04	2.95	Put	Bond Future	758.0000	758.0000	0.000	0	0	0
2010/08/16	TRT1 2010/11/04			Index Future	329.1050	329.7690	0.202	0.0000	0.0000	100
2010/08/16	TRT1 2011/02/03			Index Future	334.8140	335.4880	0.201	0.0000	0.0000	0
Total										88545.00