



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 17/08/2010

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
2010/08/17	AL7T 2010/11/04			Index Future	367.0620	370.0470	0.813	0.0000	0.0000	38
2010/08/17	ALBI 2010/11/04			Index Future	338.4470	341.4860	0.898	0.0000	0.0000	1,251
2010/08/17	ALBI 2011/02/03			Index Future	344.2100	347.2980	0.897	0.0000	0.0000	0
2010/08/17	CRD1 2010/11/04			Index Future	146.4960	147.0870	0.403	0.0000	0.0000	2
2010/08/17	CRD1 2011/02/03			Index Future	149.0370	149.6370	0.403	0.0000	0.0000	0
2010/08/17	GOVI 2010/11/04			GOVI	339.2340	342.1460	0.858	0.0000	0.0000	169
2010/08/17	GOVI 2010/11/04	329.00	Call	GOVI	102,340.0000	131,460.0000	28.454	0	0	0
2010/08/17	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/17	GOVI 2010/11/04	329.01	Call	GOVI	102,240.0000	131,360.0000	28.482	0	0	0
2010/08/17	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/17	GOVI 2010/11/04	328.99	Call	GOVI	102,440.0000	131,560.0000	28.426	0	0	0
2010/08/17	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/17	ILBI 2010/11/04			Index Future	390.3730	392.0160	0.421	0.0000	0.0000	507
2010/08/17	ILBI 2011/02/03			Index Future	396.8950	398.5660	0.421	0.0000	0.0000	0
2010/08/17	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	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
2010/08/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/17	JBAF 2010/08/18			Jibar Tradeable Future	6.5480	6.5600	0.183	0.0000	0.0000	1,000
2010/08/17	JBAF 2010/09/15			Jibar Tradeable Future	6.3090	6.3000	(0.143)	0.0000	0.0000	1,000
2010/08/17	JBAF 2010/10/20			Jibar Tradeable Future	6.2870	6.2600	(0.429)	0.0000	0.0000	0
2010/08/17	JBAF 2010/11/17			Jibar Tradeable Future	6.2400	6.2100	(0.481)	0.0000	0.0000	0
2010/08/17	JBAF 2010/12/15			Jibar Tradeable Future	6.2130	6.1600	(0.853)	0.0000	0.0000	0
2010/08/17	JBAF 2011/01/19			Jibar Tradeable Future	6.2110	6.1600	(0.821)	0.0000	0.0000	0
2010/08/17	JBAF 2011/03/16			Jibar Tradeable Future	6.2220	6.1900	(0.514)	0.0000	0.0000	5,500
2010/08/17	JBAF 2011/06/15			Jibar Tradeable Future	6.3440	6.3000	(0.694)	0.0000	0.0000	4,500
2010/08/17	JBAF 2011/09/21			Jibar Tradeable Future	6.5020	6.4600	(0.646)	0.0000	0.0000	6,000
2010/08/17	JBAF 2011/12/21			Jibar Tradeable Future	6.7090	6.6600	(0.730)	0.0000	0.0000	5,000
2010/08/17	JBAF 2012/03/20			Jibar Tradeable Future	6.9490	6.9000	(0.705)	0.0000	0.0000	0
2010/08/17	JBAF 2012/06/20			Jibar Tradeable Future	7.1160	7.0800	(0.506)	0.0000	0.0000	0
2010/08/17	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/17	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/17	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/17	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/17	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/17	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/17	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	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
2010/08/17	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/17	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/17	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/17	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/17	OTH1 2010/11/04			Index Future	328.3510	332.0140	1.116	0.0000	0.0000	3
2010/08/17	OTH1 2011/02/03			Index Future	334.0460	337.7710	1.115	0.0000	0.0000	0
2010/08/17	R157 2010/11/04			Bond Future	7.4370	7.3300	(1.439)	0.0000	0.0000	5,142
2010/08/17	R157 2010/11/04	8.50	Call	Bond Future	4,829.0000	5,304.0000	9.836	0	0	0
2010/08/17	R157 2010/11/04	8.50	Put	Bond Future	54.0000	35.0000	(35.185)	0	0	0
2010/08/17	R157 2010/11/04	8.55	Call	Bond Future	5,040.0000	5,517.0000	9.464	0	0	0
2010/08/17	R157 2010/11/04	8.55	Put	Bond Future	46.0000	29.0000	(36.957)	0	0	0
2010/08/17	R157 2010/11/04	8.45	Call	Bond Future	4,620.0000	5,091.0000	10.195	0	0	0
2010/08/17	R157 2010/11/04	8.45	Put	Bond Future	64.0000	41.0000	(35.938)	0	0	0
2010/08/17	R157 2010/11/04	7.50	Put	Bond Future	895.0000	684.0000	(23.575)	0	0	0
2010/08/17	R157 2010/11/04	7.50	Call	Bond Future	1,185.0000	1,468.0000	23.882	0	0	500
2010/08/17	R157 2011/02/03			Bond Future	7.4570	7.3430	(1.529)	0.0000	0.0000	0
2010/08/17	R157 2011/02/03	7.90	Call	Bond Future	2,657.0000	3,014.0000	13.436	0	0	0
2010/08/17	R157 2011/02/03	7.90	Put	Bond Future	738.0000	595.0000	(19.377)	0	0	0
2010/08/17	R157 2011/02/03	7.95	Call	Bond Future	2,814.0000	3,180.0000	13.006	0	0	0
2010/08/17	R157 2011/02/03	7.95	Put	Bond Future	681.0000	547.0000	(19.677)	0	0	0
2010/08/17	R157 2011/02/03	7.85	Call	Bond Future	2,503.0000	2,851.0000	13.903	0	0	0
2010/08/17	R157 2011/02/03	7.85	Put	Bond Future	799.0000	647.0000	(19.024)	0	0	0
2010/08/17	R157 2011/05/05			Bond Future	7.5050	7.3830	(1.626)	0.0000	0.0000	0
2010/08/17	R157 2011/05/05	7.75	Call	Bond Future	2,323.0000	2,633.0000	13.345	0	0	0
2010/08/17	R157 2011/05/05	7.75	Put	Bond Future	1,313.0000	1,117.0000	(14.928)	0	0	0
2010/08/17	R157 2011/05/05	7.80	Call	Bond Future	2,455.0000	2,774.0000	12.994	0	0	0
2010/08/17	R157 2011/05/05	7.80	Put	Bond Future	1,241.0000	1,053.0000	(15.149)	0	0	0
2010/08/17	R157 2011/05/05	7.70	Call	Bond Future	2,196.0000	2,497.0000	13.707	0	0	0
2010/08/17	R157 2011/05/05	7.70	Put	Bond Future	1,392.0000	1,186.0000	(14.799)	0	0	0

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2010/08/17	R186 2010/11/04			Bond Future	8.2770	8.1020	(2.114)	0.0000	0.0000	17,620
2010/08/17	R186 2010/11/04	9.25	Call	Bond Future	9,504.0000	11,159.0000	17.414	0	0	0
2010/08/17	R186 2010/11/04	9.25	Put	Bond Future	279.0000	155.0000	(44.444)	0	0	0
2010/08/17	R186 2010/11/04	9.30	Call	Bond Future	9,916.0000	11,584.0000	16.821	0	0	0
2010/08/17	R186 2010/11/04	9.30	Put	Bond Future	246.0000	135.0000	(45.122)	0	0	0
2010/08/17	R186 2010/11/04	9.20	Call	Bond Future	9,094.0000	10,734.0000	18.034	0	0	0
2010/08/17	R186 2010/11/04	9.20	Put	Bond Future	317.0000	178.0000	(43.849)	0	0	0
2010/08/17	R186 2010/11/04	8.75	Put	Bond Future	937.0000	579.0000	(38.207)	0	0	0
2010/08/17	R186 2010/11/04	8.75	Call	Bond Future	5,558.0000	6,979.0000	25.567	0	0	10,900
2010/08/17	R186 2011/02/03			Bond Future	8.3080	8.1270	(2.179)	0.0000	0.0000	0
2010/08/17	R186 2011/02/03	9.00	Call	Bond Future	7,968.0000	9,405.0000	18.035	0	0	0
2010/08/17	R186 2011/02/03	9.00	Put	Bond Future	1,377.0000	997.0000	(27.596)	0	0	0
2010/08/17	R186 2011/02/03	9.05	Call	Bond Future	8,328.0000	9,788.0000	17.531	0	0	0
2010/08/17	R186 2011/02/03	9.05	Put	Bond Future	1,282.0000	925.0000	(27.847)	0	0	0
2010/08/17	R186 2011/02/03	8.95	Call	Bond Future	7,613.0000	9,026.0000	18.560	0	0	0
2010/08/17	R186 2011/02/03	8.95	Put	Bond Future	1,480.0000	1,076.0000	(27.297)	0	0	0
2010/08/17	R186 2011/05/05			Bond Future	8.3550	8.1690	(2.226)	0.0000	0.0000	0
2010/08/17	R186 2011/05/05	8.75	Call	Bond Future	6,718.0000	7,952.0000	18.369	0	0	0
2010/08/17	R186 2011/05/05	8.75	Put	Bond Future	2,944.0000	2,338.0000	(20.584)	0	0	0
2010/08/17	R186 2011/05/05	8.80	Call	Bond Future	7,034.0000	8,293.0000	17.899	0	0	0
2010/08/17	R186 2011/05/05	8.80	Put	Bond Future	2,795.0000	2,214.0000	(20.787)	0	0	0
2010/08/17	R186 2011/05/05	8.70	Call	Bond Future	6,407.0000	7,615.0000	18.854	0	0	0
2010/08/17	R186 2011/05/05	8.70	Put	Bond Future	3,101.0000	2,469.0000	(20.381)	0	0	0
2010/08/17	R189 2010/11/04			Bond Future	1.6320	1.6440	0.735	0.0000	0.0000	0
2010/08/17	R189 2010/11/04	1.75	Call	Bond Future	293.0000	263.0000	(10.239)	0	0	0
2010/08/17	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R189 2010/11/04	1.80	Call	Bond Future	417.0000	387.0000	(7.194)	0	0	0
2010/08/17	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R189 2010/11/04	1.70	Call	Bond Future	169.0000	139.0000	(17.751)	0	0	0
2010/08/17	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R197 2010/11/04			Bond Future	2.9800	2.9100	(2.349)	0.0000	0.0000	0
2010/08/17	R197 2010/11/04	3.05	Call	Bond Future	869.0000	1,745.0000	100.806	0	0	0
2010/08/17	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/17	R197 2010/11/04	3.10	Call	Bond Future	1,485.0000	2,362.0000	59.057	0	0	0
2010/08/17	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R197 2010/11/04	3.00	Call	Bond Future	249.0000	1,125.0000	351.807	0	0	0
2010/08/17	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R201 2010/11/04			Bond Future	7.3410	7.2560	(1.158)	0.0000	0.0000	1,464
2010/08/17	R201 2010/11/04	8.50	Call	Bond Future	4,105.0000	4,402.0000	7.235	0	0	0
2010/08/17	R201 2010/11/04	8.50	Put	Bond Future	29.0000	19.0000	(34.483)	0	0	0
2010/08/17	R201 2010/11/04	8.55	Call	Bond Future	4,271.0000	4,570.0000	7.001	0	0	0
2010/08/17	R201 2010/11/04	8.55	Put	Bond Future	23.0000	16.0000	(30.435)	0	0	0
2010/08/17	R201 2010/11/04	8.45	Call	Bond Future	3,938.0000	4,234.0000	7.517	0	0	0
2010/08/17	R201 2010/11/04	8.45	Put	Bond Future	34.0000	23.0000	(32.353)	0	0	0
2010/08/17	R201 2010/11/04	7.50	Call	Bond Future	0.0000	1,317.0000	100.000	0	0	0
2010/08/17	R201 2010/11/04	7.50	Put	Bond Future	0.0000	439.0000	100.000	0	0	140
2010/08/17	R201 2010/11/04	7.25	Put	Bond Future	0.0000	797.0000	100.000	0	0	0
2010/08/17	R201 2010/11/04	7.25	Call	Bond Future	0.0000	775.0000	100.000	0	0	140
2010/08/17	R201 2010/11/04	8.00	Call	Bond Future	0.0000	2,754.0000	100.000	0	0	0
2010/08/17	R201 2010/11/04	8.00	Put	Bond Future	0.0000	105.0000	100.000	0	0	420
2010/08/17	R201 2010/11/04	6.75	Put	Bond Future	0.0000	2,015.0000	100.000	0	0	0
2010/08/17	R201 2010/11/04	6.75	Call	Bond Future	0.0000	165.0000	100.000	0	0	420
2010/08/17	R201 2011/02/03			Bond Future	7.3510	7.2600	(1.238)	0.0000	0.0000	0
2010/08/17	R201 2011/02/03	8.00	Call	Bond Future	2,576.0000	2,819.0000	9.433	0	0	0
2010/08/17	R201 2011/02/03	8.00	Put	Bond Future	393.0000	325.0000	(17.303)	0	0	0
2010/08/17	R201 2011/02/03	8.05	Call	Bond Future	2,709.0000	2,957.0000	9.155	0	0	0
2010/08/17	R201 2011/02/03	8.05	Put	Bond Future	360.0000	297.0000	(17.500)	0	0	0
2010/08/17	R201 2011/02/03	7.95	Call	Bond Future	2,445.0000	2,683.0000	9.734	0	0	0
2010/08/17	R201 2011/02/03	7.95	Put	Bond Future	428.0000	355.0000	(17.056)	0	0	0
2010/08/17	R201 2011/05/05			Bond Future	7.3980	7.2980	(1.352)	0.0000	0.0000	0
2010/08/17	R201 2011/05/05	7.75	Call	Bond Future	1,990.0000	2,197.0000	10.402	0	0	0
2010/08/17	R201 2011/05/05	7.75	Put	Bond Future	869.0000	755.0000	(13.119)	0	0	0
2010/08/17	R201 2011/05/05	7.80	Call	Bond Future	2,097.0000	2,309.0000	10.110	0	0	0
2010/08/17	R201 2011/05/05	7.80	Put	Bond Future	818.0000	709.0000	(13.325)	0	0	0
2010/08/17	R201 2011/05/05	7.70	Call	Bond Future	1,885.0000	2,087.0000	10.716	0	0	0
2010/08/17	R201 2011/05/05	7.70	Put	Bond Future	923.0000	804.0000	(12.893)	0	0	0

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2010/08/17	R202 2010/11/04			Bond Future	2.9320	2.9130	(0.648)	0.0000	0.0000	0
2010/08/17	R202 2010/11/04	3.05	Call	Bond Future	2,050.0000	2,384.0000	16.293	0	0	0
2010/08/17	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R202 2010/11/04	3.10	Call	Bond Future	2,903.0000	3,238.0000	11.540	0	0	0
2010/08/17	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R202 2010/11/04	3.00	Call	Bond Future	1,187.0000	1,522.0000	28.222	0	0	0
2010/08/17	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R203 2010/11/04			Bond Future	8.0000	7.8740	(1.575)	0.0000	0.0000	2,215
2010/08/17	R203 2010/11/04	9.25	Call	Bond Future	6,344.0000	6,987.0000	10.136	0	0	0
2010/08/17	R203 2010/11/04	9.25	Put	Bond Future	52.0000	32.0000	(38.462)	0	0	0
2010/08/17	R203 2010/11/04	9.30	Call	Bond Future	6,577.0000	7,222.0000	9.807	0	0	0
2010/08/17	R203 2010/11/04	9.30	Put	Bond Future	44.0000	26.0000	(40.909)	0	0	0
2010/08/17	R203 2010/11/04	9.20	Call	Bond Future	6,111.0000	6,750.0000	10.457	0	0	0
2010/08/17	R203 2010/11/04	9.20	Put	Bond Future	61.0000	37.0000	(39.344)	0	0	0
2010/08/17	R203 2011/02/03			Bond Future	8.0400	7.9090	(1.629)	0.0000	0.0000	0
2010/08/17	R203 2011/02/03	8.50	Call	Bond Future	3,261.0000	3,736.0000	14.566	0	0	0
2010/08/17	R203 2011/02/03	8.50	Put	Bond Future	958.0000	765.0000	(20.146)	0	0	0
2010/08/17	R203 2011/02/03	8.55	Call	Bond Future	3,441.0000	3,927.0000	14.124	0	0	0
2010/08/17	R203 2011/02/03	8.55	Put	Bond Future	892.0000	710.0000	(20.404)	0	0	0
2010/08/17	R203 2011/02/03	8.45	Call	Bond Future	3,085.0000	3,549.0000	15.041	0	0	0
2010/08/17	R203 2011/02/03	8.45	Put	Bond Future	1,030.0000	826.0000	(19.806)	0	0	0
2010/08/17	R203 2011/05/05			Bond Future	8.1050	7.9660	(1.715)	0.0000	0.0000	0
2010/08/17	R203 2011/05/05	8.25	Call	Bond Future	2,604.0000	3,001.0000	15.246	0	0	0
2010/08/17	R203 2011/05/05	8.25	Put	Bond Future	1,895.0000	1,607.0000	(15.198)	0	0	0
2010/08/17	R203 2011/05/05	8.30	Call	Bond Future	2,752.0000	3,160.0000	14.826	0	0	0
2010/08/17	R203 2011/05/05	8.30	Put	Bond Future	1,800.0000	1,523.0000	(15.389)	0	0	0
2010/08/17	R203 2011/05/05	8.20	Call	Bond Future	2,460.0000	2,846.0000	15.691	0	0	0
2010/08/17	R203 2011/05/05	8.20	Put	Bond Future	1,995.0000	1,695.0000	(15.038)	0	0	0
2010/08/17	R204 2010/11/04			Bond Future	8.1070	7.9810	(1.554)	0.0000	0.0000	2,476
2010/08/17	R204 2010/11/04	9.25	Call	Bond Future	6,484.0000	7,192.0000	10.919	0	0	0
2010/08/17	R204 2010/11/04	9.25	Put	Bond Future	84.0000	52.0000	(38.095)	0	0	0
2010/08/17	R204 2010/11/04	9.30	Call	Bond Future	6,739.0000	7,451.0000	10.565	0	0	0
2010/08/17	R204 2010/11/04	9.30	Put	Bond Future	71.0000	43.0000	(39.437)	0	0	0

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2010/08/17	R204 2010/11/04	9.20	Call	Bond Future	6,228.0000	6,931.0000	11.288	0	0	0
2010/08/17	R204 2010/11/04	9.20	Put	Bond Future	96.0000	60.0000	(37.500)	0	0	0
2010/08/17	R204 2011/02/03			Bond Future	8.1430	8.0130	(1.596)	0.0000	0.0000	0
2010/08/17	R204 2011/02/03	8.50	Call	Bond Future	3,315.0000	3,815.0000	15.083	0	0	0
2010/08/17	R204 2011/02/03	8.50	Put	Bond Future	1,307.0000	1,063.0000	(18.669)	0	0	0
2010/08/17	R204 2011/02/03	8.55	Call	Bond Future	3,506.0000	4,019.0000	14.632	0	0	0
2010/08/17	R204 2011/02/03	8.55	Put	Bond Future	1,221.0000	990.0000	(18.919)	0	0	0
2010/08/17	R204 2011/02/03	8.45	Call	Bond Future	3,129.0000	3,616.0000	15.564	0	0	0
2010/08/17	R204 2011/02/03	8.45	Put	Bond Future	1,399.0000	1,142.0000	(18.370)	0	0	0
2010/08/17	R204 2011/05/05			Bond Future	8.2060	8.0690	(1.670)	0.0000	0.0000	0
2010/08/17	R204 2011/05/05	8.50	Call	Bond Future	3,449.0000	3,928.0000	13.888	0	0	0
2010/08/17	R204 2011/05/05	8.50	Put	Bond Future	1,836.0000	1,552.0000	(15.468)	0	0	0
2010/08/17	R204 2011/05/05	8.55	Call	Bond Future	3,627.0000	4,117.0000	13.510	0	0	0
2010/08/17	R204 2011/05/05	8.55	Put	Bond Future	1,743.0000	1,471.0000	(15.605)	0	0	0
2010/08/17	R204 2011/05/05	8.45	Call	Bond Future	3,276.0000	3,743.0000	14.255	0	0	0
2010/08/17	R204 2011/05/05	8.45	Put	Bond Future	1,935.0000	1,639.0000	(15.297)	0	0	0
2010/08/17	R206 2010/11/04			Bond Future	7.2040	7.1180	(1.194)	0.0000	0.0000	0
2010/08/17	R206 2010/11/04	8.50	Call	Bond Future	3,580.0000	3,819.0000	6.676	0	0	0
2010/08/17	R206 2010/11/04	8.50	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0
2010/08/17	R206 2010/11/04	8.55	Call	Bond Future	3,712.0000	3,952.0000	6.466	0	0	0
2010/08/17	R206 2010/11/04	8.55	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2010/08/17	R206 2010/11/04	8.45	Call	Bond Future	3,448.0000	3,686.0000	6.903	0	0	0
2010/08/17	R206 2010/11/04	8.45	Put	Bond Future	14.0000	9.0000	(35.714)	0	0	0
2010/08/17	R206 2010/11/04	7.25	Call	Bond Future	677.0000	811.0000	19.793	0	0	150
2010/08/17	R206 2010/11/04	7.25	Put	Bond Future	548.0000	439.0000	(19.891)	0	0	150
2010/08/17	R206 2010/11/04	8.00	Call	Bond Future	2,277.0000	2,500.0000	9.794	0	0	0
2010/08/17	R206 2010/11/04	8.00	Put	Bond Future	66.0000	47.0000	(28.788)	0	0	450
2010/08/17	R206 2010/11/04	6.75	Put	Bond Future	1,444.0000	1,252.0000	(13.296)	0	0	0
2010/08/17	R206 2010/11/04	6.75	Call	Bond Future	156.0000	206.0000	32.051	0	0	450
2010/08/17	R206 2011/02/03			Bond Future	7.2020	7.1080	(1.305)	0.0000	0.0000	0
2010/08/17	R206 2011/02/03	8.00	Call	Bond Future	2,306.0000	2,508.0000	8.760	0	0	0
2010/08/17	R206 2011/02/03	8.00	Put	Bond Future	245.0000	201.0000	(17.959)	0	0	0
2010/08/17	R206 2011/02/03	8.05	Call	Bond Future	2,413.0000	2,618.0000	8.496	0	0	0
2010/08/17	R206 2011/02/03	8.05	Put	Bond Future	224.0000	183.0000	(18.304)	0	0	0

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2010/08/17	R206 2011/02/03	7.95	Call	Bond Future	2,201.0000	2,399.0000	8.996	0	0	0
2010/08/17	R206 2011/02/03	7.95	Put	Bond Future	267.0000	219.0000	(17.978)	0	0	0
2010/08/17	R206 2011/05/05			Bond Future	7.2490	7.1440	(1.448)	0.0000	0.0000	0
2010/08/17	R206 2011/05/05	7.50	Call	Bond Future	1,370.0000	1,524.0000	11.241	0	0	0
2010/08/17	R206 2011/05/05	7.50	Put	Bond Future	767.0000	668.0000	(12.907)	0	0	0
2010/08/17	R206 2011/05/05	7.55	Call	Bond Future	1,446.0000	1,605.0000	10.996	0	0	0
2010/08/17	R206 2011/05/05	7.55	Put	Bond Future	724.0000	630.0000	(12.983)	0	0	0
2010/08/17	R206 2011/05/05	7.45	Call	Bond Future	1,296.0000	1,446.0000	11.574	0	0	0
2010/08/17	R206 2011/05/05	7.45	Put	Bond Future	813.0000	710.0000	(12.669)	0	0	0
2010/08/17	R207 2010/11/04			Bond Future	8.1620	8.0170	(1.777)	0.0000	0.0000	829
2010/08/17	R207 2010/11/04	9.25	Call	Bond Future	6,499.0000	7,348.0000	13.064	0	0	0
2010/08/17	R207 2010/11/04	9.25	Put	Bond Future	114.0000	68.0000	(40.351)	0	0	0
2010/08/17	R207 2010/11/04	9.30	Call	Bond Future	6,761.0000	7,617.0000	12.661	0	0	0
2010/08/17	R207 2010/11/04	9.30	Put	Bond Future	96.0000	57.0000	(40.625)	0	0	0
2010/08/17	R207 2010/11/04	9.20	Call	Bond Future	6,234.0000	7,077.0000	13.523	0	0	0
2010/08/17	R207 2010/11/04	9.20	Put	Bond Future	130.0000	78.0000	(40.000)	0	0	0
2010/08/17	R207 2011/02/03			Bond Future	8.1960	8.0460	(1.830)	0.0000	0.0000	0
2010/08/17	R207 2011/02/03	8.75	Call	Bond Future	4,278.0000	4,953.0000	15.778	0	0	0
2010/08/17	R207 2011/02/03	8.75	Put	Bond Future	1,022.0000	789.0000	(22.798)	0	0	0
2010/08/17	R207 2011/02/03	8.80	Call	Bond Future	4,494.0000	5,183.0000	15.332	0	0	0
2010/08/17	R207 2011/02/03	8.80	Put	Bond Future	951.0000	733.0000	(22.923)	0	0	0
2010/08/17	R207 2011/02/03	8.70	Call	Bond Future	4,065.0000	4,726.0000	16.261	0	0	0
2010/08/17	R207 2011/02/03	8.70	Put	Bond Future	1,097.0000	850.0000	(22.516)	0	0	0
2010/08/17	R207 2011/05/05			Bond Future	8.2560	8.0990	(1.902)	0.0000	0.0000	0
2010/08/17	R207 2011/05/05	8.50	Call	Bond Future	3,509.0000	4,080.0000	16.272	0	0	0
2010/08/17	R207 2011/05/05	8.50	Put	Bond Future	2,090.0000	1,733.0000	(17.081)	0	0	0
2010/08/17	R207 2011/05/05	8.55	Call	Bond Future	3,692.0000	4,278.0000	15.872	0	0	0
2010/08/17	R207 2011/05/05	8.55	Put	Bond Future	1,985.0000	1,644.0000	(17.179)	0	0	0
2010/08/17	R207 2011/05/05	8.45	Call	Bond Future	3,330.0000	3,887.0000	16.727	0	0	0
2010/08/17	R207 2011/05/05	8.45	Put	Bond Future	2,199.0000	1,829.0000	(16.826)	0	0	0
2010/08/17	R208 2010/11/04			Bond Future	8.2640	8.0980	(2.009)	0.0000	0.0000	6,835
2010/08/17	R208 2010/11/04	9.25	Call	Bond Future	6,190.0000	7,197.0000	16.268	0	0	0
2010/08/17	R208 2010/11/04	9.25	Put	Bond Future	146.0000	81.0000	(44.521)	0	0	0



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2010/08/17	R208 2010/11/04	9.30	Call	Bond Future	6,463.0000	7,478.0000	15.705	0	0	0
2010/08/17	R208 2010/11/04	9.30	Put	Bond Future	127.0000	70.0000	(44.882)	0	0	0
2010/08/17	R208 2010/11/04	9.20	Call	Bond Future	5,918.0000	6,917.0000	16.881	0	0	0
2010/08/17	R208 2010/11/04	9.20	Put	Bond Future	168.0000	94.0000	(44.048)	0	0	0
2010/08/17	R208 2011/02/03			Bond Future	8.3000	8.1280	(2.072)	0.0000	0.0000	0
2010/08/17	R208 2011/02/03	8.75	Call	Bond Future	4,061.0000	4,840.0000	19.182	0	0	0
2010/08/17	R208 2011/02/03	8.75	Put	Bond Future	1,282.0000	969.0000	(24.415)	0	0	0
2010/08/17	R208 2011/02/03	8.80	Call	Bond Future	4,277.0000	5,073.0000	18.611	0	0	0
2010/08/17	R208 2011/02/03	8.80	Put	Bond Future	1,196.0000	900.0000	(24.749)	0	0	0
2010/08/17	R208 2011/02/03	8.70	Call	Bond Future	3,849.0000	4,610.0000	19.771	0	0	0
2010/08/17	R208 2011/02/03	8.70	Put	Bond Future	1,373.0000	1,042.0000	(24.108)	0	0	0
2010/08/17	R208 2011/05/05			Bond Future	8.3550	8.1770	(2.130)	0.0000	0.0000	0
2010/08/17	R208 2011/05/05	8.50	Call	Bond Future	3,344.0000	3,998.0000	19.557	0	0	0
2010/08/17	R208 2011/05/05	8.50	Put	Bond Future	2,454.0000	1,999.0000	(18.541)	0	0	0
2010/08/17	R208 2011/05/05	8.55	Call	Bond Future	3,527.0000	4,199.0000	19.053	0	0	0
2010/08/17	R208 2011/05/05	8.55	Put	Bond Future	2,332.0000	1,896.0000	(18.696)	0	0	0
2010/08/17	R208 2011/05/05	8.45	Call	Bond Future	3,165.0000	3,801.0000	20.095	0	0	0
2010/08/17	R208 2011/05/05	8.45	Put	Bond Future	2,580.0000	2,108.0000	(18.295)	0	0	0
2010/08/17	R209 2010/11/04			Bond Future	8.2790	8.0950	(2.222)	0.0000	0.0000	13,506
2010/08/17	R209 2010/11/04	9.00	Call	Bond Future	6,348.0000	7,787.0000	22.669	0	0	0
2010/08/17	R209 2010/11/04	9.00	Put	Bond Future	443.0000	252.0000	(43.115)	0	0	0
2010/08/17	R209 2010/11/04	9.05	Call	Bond Future	6,680.0000	8,138.0000	21.826	0	0	0
2010/08/17	R209 2010/11/04	9.05	Put	Bond Future	393.0000	220.0000	(44.020)	0	0	0
2010/08/17	R209 2010/11/04	8.95	Call	Bond Future	6,018.0000	7,436.0000	23.563	0	0	0
2010/08/17	R209 2010/11/04	8.95	Put	Bond Future	499.0000	287.0000	(42.485)	0	0	0
2010/08/17	R209 2010/11/04	8.50	Call	Bond Future	0.0000	4,397.0000	100.000	0	0	0
2010/08/17	R209 2010/11/04	8.50	Put	Bond Future	0.0000	876.0000	100.000	0	0	54
2010/08/17	R209 2010/11/04	8.25	Put	Bond Future	0.0000	1,544.0000	100.000	0	0	0
2010/08/17	R209 2010/11/04	8.25	Call	Bond Future	0.0000	2,921.0000	100.000	0	0	54
2010/08/17	R209 2010/11/04	9.25	Call	Bond Future	0.0000	9,545.0000	100.000	0	0	0
2010/08/17	R209 2010/11/04	9.25	Put	Bond Future	0.0000	129.0000	100.000	0	0	162
2010/08/17	R209 2010/11/04	7.75	Put	Bond Future	0.0000	4,073.0000	100.000	0	0	0
2010/08/17	R209 2010/11/04	7.75	Call	Bond Future	0.0000	867.0000	100.000	0	0	162
2010/08/17	R209 2011/02/03			Bond Future	8.3020	8.1140	(2.265)	0.0000	0.0000	0

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2010/08/17	R209 2011/02/03	9.00	Call	Bond Future	6,936.0000	8,247.0000	18.901	0	0	0
2010/08/17	R209 2011/02/03	9.00	Put	Bond Future	1,240.0000	894.0000	(27.903)	0	0	0
2010/08/17	R209 2011/02/03	9.05	Call	Bond Future	7,235.0000	8,566.0000	18.397	0	0	0
2010/08/17	R209 2011/02/03	9.05	Put	Bond Future	1,156.0000	831.0000	(28.114)	0	0	0
2010/08/17	R209 2011/02/03	8.95	Call	Bond Future	6,638.0000	7,929.0000	19.449	0	0	0
2010/08/17	R209 2011/02/03	8.95	Put	Bond Future	1,327.0000	961.0000	(27.581)	0	0	0
2010/08/17	R209 2011/05/05			Bond Future	8.3370	8.1440	(2.315)	0.0000	0.0000	0
2010/08/17	R209 2011/05/05	8.50	Call	Bond Future	4,692.0000	5,719.0000	21.888	0	0	0
2010/08/17	R209 2011/05/05	8.50	Put	Bond Future	3,310.0000	2,649.0000	(19.970)	0	0	0
2010/08/17	R209 2011/05/05	8.55	Call	Bond Future	4,944.0000	5,997.0000	21.299	0	0	0
2010/08/17	R209 2011/05/05	8.55	Put	Bond Future	3,146.0000	2,511.0000	(20.184)	0	0	0
2010/08/17	R209 2011/05/05	8.45	Call	Bond Future	4,446.0000	5,445.0000	22.470	0	0	0
2010/08/17	R209 2011/05/05	8.45	Put	Bond Future	3,484.0000	2,795.0000	(19.776)	0	0	0
2010/08/17	R209 2011/08/04			Bond Future	8.3670	8.1870	(2.151)	0.0000	0.0000	0
2010/08/17	R209 2011/08/04	8.50	Call	Bond Future	5,271.0000	6,190.0000	17.435	0	0	0
2010/08/17	R209 2011/08/04	8.50	Put	Bond Future	4,148.0000	3,506.0000	(15.477)	0	0	1,000
2010/08/17	R209 2011/08/04	8.55	Call	Bond Future	5,517.0000	6,457.0000	17.038	0	0	0
2010/08/17	R209 2011/08/04	8.55	Put	Bond Future	3,979.0000	3,358.0000	(15.607)	0	0	0
2010/08/17	R209 2011/08/04	8.45	Call	Bond Future	5,028.0000	5,925.0000	17.840	0	0	0
2010/08/17	R209 2011/08/04	8.45	Put	Bond Future	4,324.0000	3,660.0000	(15.356)	0	0	0
2010/08/17	R209 2011/08/04	10.10	Call	Bond Future	13,976.0000	15,326.0000	9.659	0	0	0
2010/08/17	R209 2011/08/04	10.10	Put	Bond Future	1,162.0000	951.0000	(18.158)	0	0	1,000
2010/08/17	R210 2010/11/04			Bond Future	2.9890	2.8990	(3.011)	0.0000	0.0000	0
2010/08/17	R210 2010/11/04	3.10	Call	Bond Future	1,437.0000	2,621.0000	82.394	0	0	0
2010/08/17	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R210 2010/11/04	3.15	Call	Bond Future	2,076.0000	3,260.0000	57.033	0	0	0
2010/08/17	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R210 2010/11/04	3.05	Call	Bond Future	793.0000	1,977.0000	149.306	0	0	0
2010/08/17	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R211 2010/11/04			Bond Future	2.8400	2.8440	0.141	0.0000	0.0000	0
2010/08/17	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R211 2010/11/04	2.75	Put	Bond Future	506.0000	529.0000	4.545	0	0	0
2010/08/17	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/17	R211 2010/11/04	2.80	Put	Bond Future	225.0000	247.0000	9.778	0	0	0
2010/08/17	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R211 2010/11/04	2.70	Put	Bond Future	789.0000	811.0000	2.788	0	0	0
2010/08/17	R212 2010/11/04			Bond Future	3.0310	3.0130	(0.594)	0.0000	0.0000	0
2010/08/17	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R212 2010/11/04	3.00	Put	Bond Future	289.0000	121.0000	(58.131)	0	0	0
2010/08/17	R212 2010/11/04	3.05	Call	Bond Future	177.0000	344.0000	94.350	0	0	0
2010/08/17	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/17	R212 2010/11/04	2.95	Put	Bond Future	758.0000	590.0000	(22.164)	0	0	0
2010/08/17	TRT1 2010/11/04			Index Future	329.7690	332.6110	0.862	0.0000	0.0000	100
2010/08/17	TRT1 2011/02/03			Index Future	335.4880	338.3780	0.861	0.0000	0.0000	0
<b>Total</b>										<b>91309.00</b>