



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 18/08/2010

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
2010/08/18	AL7T 2010/11/04			Index Future	370.0470	370.6580	0.165	0.0000	0.0000	38
2010/08/18	ALBI 2010/11/04			Index Future	341.4860	342.3300	0.247	0.0000	0.0000	1,265
2010/08/18	ALBI 2011/02/03			Index Future	347.2980	348.1510	0.246	0.0000	0.0000	0
2010/08/18	CRD1 2010/11/04			Index Future	147.0870	147.1320	0.031	0.0000	0.0000	2
2010/08/18	CRD1 2011/02/03			Index Future	149.6370	149.6810	0.029	0.0000	0.0000	0
2010/08/18	GOVI 2010/11/04			GOVI	342.1460	342.9170	0.225	0.0000	0.0000	169
2010/08/18	GOVI 2010/11/04	329.00	Call	GOVI	131,460.0000	139,170.0000	5.865	0	0	0
2010/08/18	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/18	GOVI 2010/11/04	329.01	Call	GOVI	131,360.0000	139,070.0000	5.869	0	0	0
2010/08/18	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/18	GOVI 2010/11/04	328.99	Call	GOVI	131,560.0000	139,270.0000	5.860	0	0	0
2010/08/18	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/18	ILBI 2010/11/04			Index Future	392.0160	392.4790	0.118	0.0000	0.0000	507
2010/08/18	ILBI 2011/02/03			Index Future	398.5660	399.0380	0.118	0.0000	0.0000	0
2010/08/18	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/18	JBAF 2010/08/18			Jibar Tradeable Future	6.5600	6.5450	(0.229)	0.0000	0.0000	0
2010/08/18	JBAF 2010/09/15			Jibar Tradeable Future	6.3000	6.3100	0.159	0.0000	0.0000	1,000
2010/08/18	JBAF 2010/10/20			Jibar Tradeable Future	6.2600	6.2700	0.160	0.0000	0.0000	0
2010/08/18	JBAF 2010/11/17			Jibar Tradeable Future	6.2100	6.2200	0.161	0.0000	0.0000	0
2010/08/18	JBAF 2010/12/15			Jibar Tradeable Future	6.1600	6.1700	0.162	0.0000	0.0000	0
2010/08/18	JBAF 2011/01/19			Jibar Tradeable Future	6.1600	6.1700	0.162	0.0000	0.0000	0
2010/08/18	JBAF 2011/03/16			Jibar Tradeable Future	6.1900	6.2000	0.162	0.0000	0.0000	5,500
2010/08/18	JBAF 2011/06/15			Jibar Tradeable Future	6.3000	6.3100	0.159	0.0000	0.0000	4,500
2010/08/18	JBAF 2011/09/21			Jibar Tradeable Future	6.4600	6.4800	0.310	0.0000	0.0000	6,000
2010/08/18	JBAF 2011/12/21			Jibar Tradeable Future	6.6600	6.6800	0.300	0.0000	0.0000	5,000
2010/08/18	JBAF 2012/03/20			Jibar Tradeable Future	6.9000	6.9200	0.290	0.0000	0.0000	0
2010/08/18	JBAF 2012/06/20			Jibar Tradeable Future	7.0800	7.0900	0.141	0.0000	0.0000	0
2010/08/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/18	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/18	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/18	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/18	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/18	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/18	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2010/08/18	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/18	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/18	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/18	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/18	OTH1 2010/11/04			Index Future	332.0140	333.2300	0.366	0.0000	0.0000	3
2010/08/18	OTH1 2011/02/03			Index Future	337.7710	339.0030	0.365	0.0000	0.0000	0
2010/08/18	R157 2010/11/04			Bond Future	7.3300	7.3190	(0.150)	0.0000	0.0000	5,192
2010/08/18	R157 2010/11/04	8.50	Call	Bond Future	5,304.0000	5,352.0000	0.905	0	0	0
2010/08/18	R157 2010/11/04	8.50	Put	Bond Future	35.0000	32.0000	(8.571)	0	0	0
2010/08/18	R157 2010/11/04	8.55	Call	Bond Future	5,517.0000	5,565.0000	0.870	0	0	0
2010/08/18	R157 2010/11/04	8.55	Put	Bond Future	29.0000	26.0000	(10.345)	0	0	0
2010/08/18	R157 2010/11/04	8.45	Call	Bond Future	5,091.0000	5,138.0000	0.923	0	0	0
2010/08/18	R157 2010/11/04	8.45	Put	Bond Future	41.0000	37.0000	(9.756)	0	0	0
2010/08/18	R157 2010/11/04	7.50	Put	Bond Future	684.0000	659.0000	(3.655)	0	0	0
2010/08/18	R157 2010/11/04	7.50	Call	Bond Future	1,468.0000	1,494.0000	1.771	0	0	500
2010/08/18	R157 2011/02/03			Bond Future	7.3430	7.3310	(0.163)	0.0000	0.0000	0
2010/08/18	R157 2011/02/03	7.90	Call	Bond Future	3,014.0000	3,050.0000	1.194	0	0	0
2010/08/18	R157 2011/02/03	7.90	Put	Bond Future	595.0000	578.0000	(2.857)	0	0	0
2010/08/18	R157 2011/02/03	7.95	Call	Bond Future	3,180.0000	3,217.0000	1.164	0	0	0
2010/08/18	R157 2011/02/03	7.95	Put	Bond Future	547.0000	531.0000	(2.925)	0	0	0
2010/08/18	R157 2011/02/03	7.85	Call	Bond Future	2,851.0000	2,886.0000	1.228	0	0	0
2010/08/18	R157 2011/02/03	7.85	Put	Bond Future	647.0000	629.0000	(2.782)	0	0	0
2010/08/18	R157 2011/05/05			Bond Future	7.3830	7.3690	(0.190)	0.0000	0.0000	0
2010/08/18	R157 2011/05/05	7.75	Call	Bond Future	2,633.0000	2,668.0000	1.329	0	0	0
2010/08/18	R157 2011/05/05	7.75	Put	Bond Future	1,117.0000	1,093.0000	(2.149)	0	0	0
2010/08/18	R157 2011/05/05	7.80	Call	Bond Future	2,774.0000	2,809.0000	1.262	0	0	0
2010/08/18	R157 2011/05/05	7.80	Put	Bond Future	1,053.0000	1,029.0000	(2.279)	0	0	0
2010/08/18	R157 2011/05/05	7.70	Call	Bond Future	2,497.0000	2,531.0000	1.362	0	0	0
2010/08/18	R157 2011/05/05	7.70	Put	Bond Future	1,186.0000	1,161.0000	(2.108)	0	0	0

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2010/08/18	R186 2010/11/04			Bond Future	8.1020	8.0290	(0.901)	0.0000	0.0000	17,620
2010/08/18	R186 2010/11/04	9.25	Call	Bond Future	11,159.0000	11,874.0000	6.407	0	0	0
2010/08/18	R186 2010/11/04	9.25	Put	Bond Future	155.0000	117.0000	(24.516)	0	0	0
2010/08/18	R186 2010/11/04	9.30	Call	Bond Future	11,584.0000	12,304.0000	6.215	0	0	0
2010/08/18	R186 2010/11/04	9.30	Put	Bond Future	135.0000	102.0000	(24.444)	0	0	0
2010/08/18	R186 2010/11/04	9.20	Call	Bond Future	10,734.0000	11,444.0000	6.614	0	0	0
2010/08/18	R186 2010/11/04	9.20	Put	Bond Future	178.0000	135.0000	(24.157)	0	0	0
2010/08/18	R186 2010/11/04	8.75	Put	Bond Future	579.0000	460.0000	(20.553)	0	0	0
2010/08/18	R186 2010/11/04	8.75	Call	Bond Future	6,979.0000	7,613.0000	9.084	0	0	10,900
2010/08/18	R186 2011/02/03			Bond Future	8.1270	8.0520	(0.923)	0.0000	0.0000	0
2010/08/18	R186 2011/02/03	9.00	Call	Bond Future	9,405.0000	10,034.0000	6.688	0	0	0
2010/08/18	R186 2011/02/03	9.00	Put	Bond Future	997.0000	862.0000	(13.541)	0	0	0
2010/08/18	R186 2011/02/03	9.05	Call	Bond Future	9,788.0000	10,425.0000	6.508	0	0	0
2010/08/18	R186 2011/02/03	9.05	Put	Bond Future	925.0000	797.0000	(13.838)	0	0	0
2010/08/18	R186 2011/02/03	8.95	Call	Bond Future	9,026.0000	9,645.0000	6.858	0	0	0
2010/08/18	R186 2011/02/03	8.95	Put	Bond Future	1,076.0000	931.0000	(13.476)	0	0	0
2010/08/18	R186 2011/05/05			Bond Future	8.1690	8.0910	(0.955)	0.0000	0.0000	0
2010/08/18	R186 2011/05/05	8.75	Call	Bond Future	7,952.0000	8,504.0000	6.942	0	0	0
2010/08/18	R186 2011/05/05	8.75	Put	Bond Future	2,338.0000	2,106.0000	(9.923)	0	0	0
2010/08/18	R186 2011/05/05	8.80	Call	Bond Future	8,293.0000	8,856.0000	6.789	0	0	0
2010/08/18	R186 2011/05/05	8.80	Put	Bond Future	2,214.0000	1,993.0000	(9.982)	0	0	0
2010/08/18	R186 2011/05/05	8.70	Call	Bond Future	7,615.0000	8,157.0000	7.118	0	0	0
2010/08/18	R186 2011/05/05	8.70	Put	Bond Future	2,469.0000	2,227.0000	(9.802)	0	0	0
2010/08/18	R189 2010/11/04			Bond Future	1.6440	1.6590	0.912	0.0000	0.0000	0
2010/08/18	R189 2010/11/04	1.75	Call	Bond Future	263.0000	226.0000	(14.068)	0	0	0
2010/08/18	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R189 2010/11/04	1.80	Call	Bond Future	387.0000	350.0000	(9.561)	0	0	0
2010/08/18	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R189 2010/11/04	1.70	Call	Bond Future	139.0000	102.0000	(26.619)	0	0	0
2010/08/18	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R197 2010/11/04			Bond Future	2.9100	2.9180	0.275	0.0000	0.0000	0
2010/08/18	R197 2010/11/04	3.05	Call	Bond Future	1,745.0000	1,645.0000	(5.731)	0	0	0
2010/08/18	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/18	R197 2010/11/04	3.10	Call	Bond Future	2,362.0000	2,261.0000	(4.276)	0	0	0
2010/08/18	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R197 2010/11/04	3.00	Call	Bond Future	1,125.0000	1,025.0000	(8.889)	0	0	0
2010/08/18	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R201 2010/11/04			Bond Future	7.2560	7.2540	(0.028)	0.0000	0.0000	1,464
2010/08/18	R201 2010/11/04	8.50	Call	Bond Future	4,402.0000	4,408.0000	0.136	0	0	0
2010/08/18	R201 2010/11/04	8.50	Put	Bond Future	19.0000	18.0000	(5.263)	0	0	0
2010/08/18	R201 2010/11/04	8.55	Call	Bond Future	4,570.0000	4,576.0000	0.131	0	0	0
2010/08/18	R201 2010/11/04	8.55	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2010/08/18	R201 2010/11/04	8.45	Call	Bond Future	4,234.0000	4,240.0000	0.142	0	0	0
2010/08/18	R201 2010/11/04	8.45	Put	Bond Future	23.0000	22.0000	(4.348)	0	0	0
2010/08/18	R201 2010/11/04	7.50	Call	Bond Future	1,317.0000	1,317.0000	0.000	0	0	0
2010/08/18	R201 2010/11/04	7.50	Put	Bond Future	439.0000	432.0000	(1.595)	0	0	140
2010/08/18	R201 2010/11/04	7.25	Put	Bond Future	797.0000	788.0000	(1.129)	0	0	0
2010/08/18	R201 2010/11/04	7.25	Call	Bond Future	775.0000	774.0000	(0.129)	0	0	140
2010/08/18	R201 2010/11/04	8.00	Call	Bond Future	2,754.0000	2,758.0000	0.145	0	0	0
2010/08/18	R201 2010/11/04	8.00	Put	Bond Future	105.0000	102.0000	(2.857)	0	0	420
2010/08/18	R201 2010/11/04	6.75	Put	Bond Future	2,015.0000	2,005.0000	(0.496)	0	0	0
2010/08/18	R201 2010/11/04	6.75	Call	Bond Future	165.0000	163.0000	(1.212)	0	0	420
2010/08/18	R201 2011/02/03			Bond Future	7.2600	7.2590	(0.014)	0.0000	0.0000	0
2010/08/18	R201 2011/02/03	8.00	Call	Bond Future	2,819.0000	2,819.0000	0.000	0	0	0
2010/08/18	R201 2011/02/03	8.00	Put	Bond Future	325.0000	322.0000	(0.923)	0	0	0
2010/08/18	R201 2011/02/03	8.05	Call	Bond Future	2,957.0000	2,957.0000	0.000	0	0	0
2010/08/18	R201 2011/02/03	8.05	Put	Bond Future	297.0000	294.0000	(1.010)	0	0	0
2010/08/18	R201 2011/02/03	7.95	Call	Bond Future	2,683.0000	2,683.0000	0.000	0	0	0
2010/08/18	R201 2011/02/03	7.95	Put	Bond Future	355.0000	352.0000	(0.845)	0	0	0
2010/08/18	R201 2011/05/05			Bond Future	7.2980	7.2970	(0.014)	0.0000	0.0000	0
2010/08/18	R201 2011/05/05	7.75	Call	Bond Future	2,197.0000	2,197.0000	0.000	0	0	0
2010/08/18	R201 2011/05/05	7.75	Put	Bond Future	755.0000	752.0000	(0.397)	0	0	0
2010/08/18	R201 2011/05/05	7.80	Call	Bond Future	2,309.0000	2,309.0000	0.000	0	0	0
2010/08/18	R201 2011/05/05	7.80	Put	Bond Future	709.0000	706.0000	(0.423)	0	0	0
2010/08/18	R201 2011/05/05	7.70	Call	Bond Future	2,087.0000	2,087.0000	0.000	0	0	0
2010/08/18	R201 2011/05/05	7.70	Put	Bond Future	804.0000	800.0000	(0.498)	0	0	0

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2010/08/18	R202 2010/11/04			Bond Future	2.9130	2.8630	(1.716)	0.0000	0.0000	0
2010/08/18	R202 2010/11/04	3.05	Call	Bond Future	2,384.0000	3,271.0000	37.206	0	0	0
2010/08/18	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R202 2010/11/04	3.10	Call	Bond Future	3,238.0000	4,125.0000	27.393	0	0	0
2010/08/18	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R202 2010/11/04	3.00	Call	Bond Future	1,522.0000	2,409.0000	58.279	0	0	0
2010/08/18	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R203 2010/11/04			Bond Future	7.8740	7.8620	(0.152)	0.0000	0.0000	2,215
2010/08/18	R203 2010/11/04	9.25	Call	Bond Future	6,987.0000	7,047.0000	0.859	0	0	0
2010/08/18	R203 2010/11/04	9.25	Put	Bond Future	32.0000	29.0000	(9.375)	0	0	0
2010/08/18	R203 2010/11/04	9.30	Call	Bond Future	7,222.0000	7,283.0000	0.845	0	0	0
2010/08/18	R203 2010/11/04	9.30	Put	Bond Future	26.0000	23.0000	(11.538)	0	0	0
2010/08/18	R203 2010/11/04	9.20	Call	Bond Future	6,750.0000	6,810.0000	0.889	0	0	0
2010/08/18	R203 2010/11/04	9.20	Put	Bond Future	37.0000	34.0000	(8.108)	0	0	0
2010/08/18	R203 2011/02/03			Bond Future	7.9090	7.8960	(0.164)	0.0000	0.0000	0
2010/08/18	R203 2011/02/03	8.50	Call	Bond Future	3,736.0000	3,781.0000	1.204	0	0	0
2010/08/18	R203 2011/02/03	8.50	Put	Bond Future	765.0000	744.0000	(2.745)	0	0	0
2010/08/18	R203 2011/02/03	8.55	Call	Bond Future	3,927.0000	3,973.0000	1.171	0	0	0
2010/08/18	R203 2011/02/03	8.55	Put	Bond Future	710.0000	690.0000	(2.817)	0	0	0
2010/08/18	R203 2011/02/03	8.45	Call	Bond Future	3,549.0000	3,593.0000	1.240	0	0	0
2010/08/18	R203 2011/02/03	8.45	Put	Bond Future	826.0000	803.0000	(2.785)	0	0	0
2010/08/18	R203 2011/05/05			Bond Future	7.9660	7.9520	(0.176)	0.0000	0.0000	0
2010/08/18	R203 2011/05/05	8.25	Call	Bond Future	3,001.0000	3,039.0000	1.266	0	0	0
2010/08/18	R203 2011/05/05	8.25	Put	Bond Future	1,607.0000	1,575.0000	(1.991)	0	0	0
2010/08/18	R203 2011/05/05	8.30	Call	Bond Future	3,160.0000	3,200.0000	1.266	0	0	0
2010/08/18	R203 2011/05/05	8.30	Put	Bond Future	1,523.0000	1,493.0000	(1.970)	0	0	0
2010/08/18	R203 2011/05/05	8.20	Call	Bond Future	2,846.0000	2,883.0000	1.300	0	0	0
2010/08/18	R203 2011/05/05	8.20	Put	Bond Future	1,695.0000	1,663.0000	(1.888)	0	0	0
2010/08/18	R204 2010/11/04			Bond Future	7.9810	7.9690	(0.150)	0.0000	0.0000	2,476
2010/08/18	R204 2010/11/04	9.25	Call	Bond Future	7,192.0000	7,258.0000	0.918	0	0	0
2010/08/18	R204 2010/11/04	9.25	Put	Bond Future	52.0000	47.0000	(9.615)	0	0	0
2010/08/18	R204 2010/11/04	9.30	Call	Bond Future	7,451.0000	7,518.0000	0.899	0	0	0
2010/08/18	R204 2010/11/04	9.30	Put	Bond Future	43.0000	40.0000	(6.977)	0	0	0

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2010/08/18	R204 2010/11/04	9.20	Call	Bond Future	6,931.0000	6,998.0000	0.967	0	0	0
2010/08/18	R204 2010/11/04	9.20	Put	Bond Future	60.0000	56.0000	(6.667)	0	0	0
2010/08/18	R204 2011/02/03			Bond Future	8.0130	8.0010	(0.150)	0.0000	0.0000	0
2010/08/18	R204 2011/02/03	8.50	Call	Bond Future	3,815.0000	3,858.0000	1.127	0	0	0
2010/08/18	R204 2011/02/03	8.50	Put	Bond Future	1,063.0000	1,037.0000	(2.446)	0	0	0
2010/08/18	R204 2011/02/03	8.55	Call	Bond Future	4,019.0000	4,063.0000	1.095	0	0	0
2010/08/18	R204 2011/02/03	8.55	Put	Bond Future	990.0000	965.0000	(2.525)	0	0	0
2010/08/18	R204 2011/02/03	8.45	Call	Bond Future	3,616.0000	3,657.0000	1.134	0	0	0
2010/08/18	R204 2011/02/03	8.45	Put	Bond Future	1,142.0000	1,114.0000	(2.452)	0	0	0
2010/08/18	R204 2011/05/05			Bond Future	8.0690	8.0560	(0.161)	0.0000	0.0000	0
2010/08/18	R204 2011/05/05	8.50	Call	Bond Future	3,928.0000	3,971.0000	1.095	0	0	0
2010/08/18	R204 2011/05/05	8.50	Put	Bond Future	1,552.0000	1,523.0000	(1.869)	0	0	0
2010/08/18	R204 2011/05/05	8.55	Call	Bond Future	4,117.0000	4,162.0000	1.093	0	0	0
2010/08/18	R204 2011/05/05	8.55	Put	Bond Future	1,471.0000	1,443.0000	(1.903)	0	0	0
2010/08/18	R204 2011/05/05	8.45	Call	Bond Future	3,743.0000	3,785.0000	1.122	0	0	0
2010/08/18	R204 2011/05/05	8.45	Put	Bond Future	1,639.0000	1,609.0000	(1.830)	0	0	0
2010/08/18	R206 2010/11/04			Bond Future	7.1180	7.1280	0.140	0.0000	0.0000	0
2010/08/18	R206 2010/11/04	8.50	Call	Bond Future	3,819.0000	3,790.0000	(0.759)	0	0	0
2010/08/18	R206 2010/11/04	8.50	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/08/18	R206 2010/11/04	8.55	Call	Bond Future	3,952.0000	3,923.0000	(0.734)	0	0	0
2010/08/18	R206 2010/11/04	8.55	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/08/18	R206 2010/11/04	8.45	Call	Bond Future	3,686.0000	3,657.0000	(0.787)	0	0	0
2010/08/18	R206 2010/11/04	8.45	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2010/08/18	R206 2010/11/04	7.25	Call	Bond Future	811.0000	791.0000	(2.466)	0	0	150
2010/08/18	R206 2010/11/04	7.25	Put	Bond Future	439.0000	447.0000	1.822	0	0	150
2010/08/18	R206 2010/11/04	8.00	Call	Bond Future	2,500.0000	2,472.0000	(1.120)	0	0	0
2010/08/18	R206 2010/11/04	8.00	Put	Bond Future	47.0000	47.0000	0.000	0	0	450
2010/08/18	R206 2010/11/04	6.75	Put	Bond Future	1,252.0000	1,271.0000	1.518	0	0	0
2010/08/18	R206 2010/11/04	6.75	Call	Bond Future	206.0000	197.0000	(4.369)	0	0	450
2010/08/18	R206 2011/02/03			Bond Future	7.1080	7.1190	0.155	0.0000	0.0000	0
2010/08/18	R206 2011/02/03	8.00	Call	Bond Future	2,508.0000	2,482.0000	(1.037)	0	0	0
2010/08/18	R206 2011/02/03	8.00	Put	Bond Future	201.0000	203.0000	0.995	0	0	0
2010/08/18	R206 2011/02/03	8.05	Call	Bond Future	2,618.0000	2,592.0000	(0.993)	0	0	0
2010/08/18	R206 2011/02/03	8.05	Put	Bond Future	183.0000	186.0000	1.639	0	0	0

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2010/08/18	R206 2011/02/03	7.95	Call	Bond Future	2,399.0000	2,374.0000	(1.042)	0	0	0
2010/08/18	R206 2011/02/03	7.95	Put	Bond Future	219.0000	223.0000	1.826	0	0	0
2010/08/18	R206 2011/05/05			Bond Future	7.1440	7.1570	0.182	0.0000	0.0000	0
2010/08/18	R206 2011/05/05	7.50	Call	Bond Future	1,524.0000	1,502.0000	(1.444)	0	0	0
2010/08/18	R206 2011/05/05	7.50	Put	Bond Future	668.0000	677.0000	1.347	0	0	0
2010/08/18	R206 2011/05/05	7.55	Call	Bond Future	1,605.0000	1,582.0000	(1.433)	0	0	0
2010/08/18	R206 2011/05/05	7.55	Put	Bond Future	630.0000	638.0000	1.270	0	0	0
2010/08/18	R206 2011/05/05	7.45	Call	Bond Future	1,446.0000	1,424.0000	(1.521)	0	0	0
2010/08/18	R206 2011/05/05	7.45	Put	Bond Future	710.0000	719.0000	1.268	0	0	0
2010/08/18	R207 2010/11/04			Bond Future	8.0170	7.9850	(0.399)	0.0000	0.0000	829
2010/08/18	R207 2010/11/04	9.25	Call	Bond Future	7,348.0000	7,537.0000	2.572	0	0	0
2010/08/18	R207 2010/11/04	9.25	Put	Bond Future	68.0000	58.0000	(14.706)	0	0	0
2010/08/18	R207 2010/11/04	9.30	Call	Bond Future	7,617.0000	7,808.0000	2.508	0	0	0
2010/08/18	R207 2010/11/04	9.30	Put	Bond Future	57.0000	49.0000	(14.035)	0	0	0
2010/08/18	R207 2010/11/04	9.20	Call	Bond Future	7,077.0000	7,266.0000	2.671	0	0	0
2010/08/18	R207 2010/11/04	9.20	Put	Bond Future	78.0000	68.0000	(12.821)	0	0	0
2010/08/18	R207 2011/02/03			Bond Future	8.0460	8.0120	(0.423)	0.0000	0.0000	0
2010/08/18	R207 2011/02/03	8.75	Call	Bond Future	4,953.0000	5,110.0000	3.170	0	0	0
2010/08/18	R207 2011/02/03	8.75	Put	Bond Future	789.0000	739.0000	(6.337)	0	0	0
2010/08/18	R207 2011/02/03	8.80	Call	Bond Future	5,183.0000	5,342.0000	3.068	0	0	0
2010/08/18	R207 2011/02/03	8.80	Put	Bond Future	733.0000	684.0000	(6.685)	0	0	0
2010/08/18	R207 2011/02/03	8.70	Call	Bond Future	4,726.0000	4,880.0000	3.259	0	0	0
2010/08/18	R207 2011/02/03	8.70	Put	Bond Future	850.0000	797.0000	(6.235)	0	0	0
2010/08/18	R207 2011/05/05			Bond Future	8.0990	8.0640	(0.432)	0.0000	0.0000	0
2010/08/18	R207 2011/05/05	8.50	Call	Bond Future	4,080.0000	4,211.0000	3.211	0	0	0
2010/08/18	R207 2011/05/05	8.50	Put	Bond Future	1,733.0000	1,656.0000	(4.443)	0	0	0
2010/08/18	R207 2011/05/05	8.55	Call	Bond Future	4,278.0000	4,412.0000	3.132	0	0	0
2010/08/18	R207 2011/05/05	8.55	Put	Bond Future	1,644.0000	1,569.0000	(4.562)	0	0	0
2010/08/18	R207 2011/05/05	8.45	Call	Bond Future	3,887.0000	4,014.0000	3.267	0	0	0
2010/08/18	R207 2011/05/05	8.45	Put	Bond Future	1,829.0000	1,747.0000	(4.483)	0	0	0
2010/08/18	R208 2010/11/04			Bond Future	8.0980	8.0040	(1.161)	0.0000	0.0000	6,835
2010/08/18	R208 2010/11/04	9.25	Call	Bond Future	7,197.0000	7,787.0000	8.198	0	0	0
2010/08/18	R208 2010/11/04	9.25	Put	Bond Future	81.0000	56.0000	(30.864)	0	0	0



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2010/08/18	R208 2010/11/04	9.30	Call	Bond Future	7,478.0000	8,071.0000	7.930	0	0	0
2010/08/18	R208 2010/11/04	9.30	Put	Bond Future	70.0000	48.0000	(31.429)	0	0	0
2010/08/18	R208 2010/11/04	9.20	Call	Bond Future	6,917.0000	7,503.0000	8.472	0	0	0
2010/08/18	R208 2010/11/04	9.20	Put	Bond Future	94.0000	65.0000	(30.851)	0	0	0
2010/08/18	R208 2011/02/03			Bond Future	8.1280	8.0310	(1.193)	0.0000	0.0000	0
2010/08/18	R208 2011/02/03	8.75	Call	Bond Future	4,840.0000	5,311.0000	9.731	0	0	0
2010/08/18	R208 2011/02/03	8.75	Put	Bond Future	969.0000	816.0000	(15.789)	0	0	0
2010/08/18	R208 2011/02/03	8.80	Call	Bond Future	5,073.0000	5,553.0000	9.462	0	0	0
2010/08/18	R208 2011/02/03	8.80	Put	Bond Future	900.0000	757.0000	(15.889)	0	0	0
2010/08/18	R208 2011/02/03	8.70	Call	Bond Future	4,610.0000	5,071.0000	10.000	0	0	0
2010/08/18	R208 2011/02/03	8.70	Put	Bond Future	1,042.0000	880.0000	(15.547)	0	0	0
2010/08/18	R208 2011/05/05			Bond Future	8.1770	8.0760	(1.235)	0.0000	0.0000	0
2010/08/18	R208 2011/05/05	8.50	Call	Bond Future	3,998.0000	4,401.0000	10.080	0	0	0
2010/08/18	R208 2011/05/05	8.50	Put	Bond Future	1,999.0000	1,765.0000	(11.706)	0	0	0
2010/08/18	R208 2011/05/05	8.55	Call	Bond Future	4,199.0000	4,611.0000	9.812	0	0	0
2010/08/18	R208 2011/05/05	8.55	Put	Bond Future	1,896.0000	1,671.0000	(11.867)	0	0	0
2010/08/18	R208 2011/05/05	8.45	Call	Bond Future	3,801.0000	4,193.0000	10.313	0	0	0
2010/08/18	R208 2011/05/05	8.45	Put	Bond Future	2,108.0000	1,863.0000	(11.622)	0	0	0
2010/08/18	R209 2010/11/04			Bond Future	8.0950	8.0220	(0.902)	0.0000	0.0000	13,506
2010/08/18	R209 2010/11/04	9.00	Call	Bond Future	7,787.0000	8,391.0000	7.757	0	0	0
2010/08/18	R209 2010/11/04	9.00	Put	Bond Future	252.0000	194.0000	(23.016)	0	0	0
2010/08/18	R209 2010/11/04	9.05	Call	Bond Future	8,138.0000	8,749.0000	7.508	0	0	0
2010/08/18	R209 2010/11/04	9.05	Put	Bond Future	220.0000	169.0000	(23.182)	0	0	0
2010/08/18	R209 2010/11/04	8.95	Call	Bond Future	7,436.0000	8,033.0000	8.029	0	0	0
2010/08/18	R209 2010/11/04	8.95	Put	Bond Future	287.0000	222.0000	(22.648)	0	0	0
2010/08/18	R209 2010/11/04	8.50	Call	Bond Future	4,397.0000	4,894.0000	11.303	0	0	0
2010/08/18	R209 2010/11/04	8.50	Put	Bond Future	876.0000	711.0000	(18.836)	0	0	54
2010/08/18	R209 2010/11/04	8.25	Put	Bond Future	1,544.0000	1,290.0000	(16.451)	0	0	0
2010/08/18	R209 2010/11/04	8.25	Call	Bond Future	2,921.0000	3,329.0000	13.968	0	0	54
2010/08/18	R209 2010/11/04	9.25	Call	Bond Future	9,545.0000	10,175.0000	6.600	0	0	0
2010/08/18	R209 2010/11/04	9.25	Put	Bond Future	129.0000	97.0000	(24.806)	0	0	162
2010/08/18	R209 2010/11/04	7.75	Put	Bond Future	4,073.0000	3,599.0000	(11.638)	0	0	0
2010/08/18	R209 2010/11/04	7.75	Call	Bond Future	867.0000	1,055.0000	21.684	0	0	162
2010/08/18	R209 2011/02/03			Bond Future	8.1140	8.0400	(0.912)	0.0000	0.0000	0

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2010/08/18	R209 2011/02/03	9.00	Call	Bond Future	8,247.0000	8,796.0000	6.657	0	0	0
2010/08/18	R209 2011/02/03	9.00	Put	Bond Future	894.0000	775.0000	(13.311)	0	0	0
2010/08/18	R209 2011/02/03	9.05	Call	Bond Future	8,566.0000	9,122.0000	6.491	0	0	0
2010/08/18	R209 2011/02/03	9.05	Put	Bond Future	831.0000	719.0000	(13.478)	0	0	0
2010/08/18	R209 2011/02/03	8.95	Call	Bond Future	7,929.0000	8,471.0000	6.836	0	0	0
2010/08/18	R209 2011/02/03	8.95	Put	Bond Future	961.0000	836.0000	(13.007)	0	0	0
2010/08/18	R209 2011/05/05			Bond Future	8.1440	8.0680	(0.933)	0.0000	0.0000	0
2010/08/18	R209 2011/05/05	8.50	Call	Bond Future	5,719.0000	6,159.0000	7.694	0	0	0
2010/08/18	R209 2011/05/05	8.50	Put	Bond Future	2,649.0000	2,408.0000	(9.098)	0	0	0
2010/08/18	R209 2011/05/05	8.55	Call	Bond Future	5,997.0000	6,446.0000	7.487	0	0	0
2010/08/18	R209 2011/05/05	8.55	Put	Bond Future	2,511.0000	2,279.0000	(9.239)	0	0	0
2010/08/18	R209 2011/05/05	8.45	Call	Bond Future	5,445.0000	5,874.0000	7.879	0	0	0
2010/08/18	R209 2011/05/05	8.45	Put	Bond Future	2,795.0000	2,543.0000	(9.016)	0	0	0
2010/08/18	R209 2011/08/04			Bond Future	8.1870	8.1100	(0.941)	0.0000	0.0000	0
2010/08/18	R209 2011/08/04	8.50	Call	Bond Future	6,190.0000	6,612.0000	6.817	0	0	0
2010/08/18	R209 2011/08/04	8.50	Put	Bond Future	3,506.0000	3,245.0000	(7.444)	0	0	1,000
2010/08/18	R209 2011/08/04	8.55	Call	Bond Future	6,457.0000	6,889.0000	6.690	0	0	0
2010/08/18	R209 2011/08/04	8.55	Put	Bond Future	3,358.0000	3,107.0000	(7.475)	0	0	0
2010/08/18	R209 2011/08/04	8.45	Call	Bond Future	5,925.0000	6,339.0000	6.987	0	0	0
2010/08/18	R209 2011/08/04	8.45	Put	Bond Future	3,660.0000	3,391.0000	(7.350)	0	0	0
2010/08/18	R209 2011/08/04	10.10	Call	Bond Future	15,326.0000	15,925.0000	3.908	0	0	0
2010/08/18	R209 2011/08/04	10.10	Put	Bond Future	951.0000	867.0000	(8.833)	0	0	1,000
2010/08/18	R210 2010/11/04			Bond Future	2.8990	2.9110	0.414	0.0000	0.0000	0
2010/08/18	R210 2010/11/04	3.10	Call	Bond Future	2,621.0000	2,462.0000	(6.066)	0	0	0
2010/08/18	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R210 2010/11/04	3.15	Call	Bond Future	3,260.0000	3,101.0000	(4.877)	0	0	0
2010/08/18	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R210 2010/11/04	3.05	Call	Bond Future	1,977.0000	1,818.0000	(8.042)	0	0	0
2010/08/18	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R211 2010/11/04			Bond Future	2.8440	2.8070	(1.301)	0.0000	0.0000	0
2010/08/18	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R211 2010/11/04	2.75	Put	Bond Future	529.0000	321.0000	(39.319)	0	0	0
2010/08/18	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/18	R211 2010/11/04	2.80	Put	Bond Future	247.0000	39.0000	(84.211)	0	0	0
2010/08/18	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R211 2010/11/04	2.70	Put	Bond Future	811.0000	603.0000	(25.647)	0	0	0
2010/08/18	R212 2010/11/04			Bond Future	3.0130	3.0150	0.066	0.0000	0.0000	0
2010/08/18	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R212 2010/11/04	3.00	Put	Bond Future	121.0000	140.0000	15.702	0	0	0
2010/08/18	R212 2010/11/04	3.05	Call	Bond Future	344.0000	326.0000	(5.233)	0	0	0
2010/08/18	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/18	R212 2010/11/04	2.95	Put	Bond Future	590.0000	608.0000	3.051	0	0	0
2010/08/18	TRT1 2010/11/04			Index Future	332.6110	333.3650	0.227	0.0000	0.0000	100
2010/08/18	TRT1 2011/02/03			Index Future	338.3780	339.1400	0.225	0.0000	0.0000	0
<b>Total</b>										<b>90373.00</b>