



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/08/2010

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
2010/08/24	AL7T 2010/11/04			Index Future	370.9840	373.1160	0.575	0.0000	0.0000	38
2010/08/24	ALBI 2010/11/04			Index Future	342.7720	344.6540	0.549	0.0000	0.0000	1,261
2010/08/24	ALBI 2011/02/03			Index Future	348.5970	350.5080	0.548	0.0000	0.0000	0
2010/08/24	CRD1 2010/11/04			Index Future	149.6870	150.0780	0.261	0.0000	0.0000	2
2010/08/24	CRD1 2011/02/03			Index Future	152.3730	152.7700	0.261	0.0000	0.0000	0
2010/08/24	GOVI 2010/11/04			GOVI	343.3270	345.1530	0.532	0.0000	0.0000	169
2010/08/24	GOVI 2010/11/04	329.00	Call	GOVI	143,270.0000	161,530.0000	12.745	0	0	0
2010/08/24	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/24	GOVI 2010/11/04	329.01	Call	GOVI	143,170.0000	161,430.0000	12.754	0	0	0
2010/08/24	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/24	GOVI 2010/11/04	328.99	Call	GOVI	143,370.0000	161,630.0000	12.736	0	0	0
2010/08/24	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/24	ILBI 2010/11/04			Index Future	396.0030	396.3410	0.085	0.0000	0.0000	507
2010/08/24	ILBI 2011/02/03			Index Future	402.6270	402.9710	0.085	0.0000	0.0000	0
2010/08/24	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/24	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
2010/08/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/24	JBAF 2010/09/15			Jibar Tradeable Future	6.3000	6.3000	0.000	0.0000	0.0000	1,000
2010/08/24	JBAF 2010/10/20			Jibar Tradeable Future	6.2500	6.2600	0.160	0.0000	0.0000	0
2010/08/24	JBAF 2010/11/17			Jibar Tradeable Future	6.2000	6.2100	0.161	0.0000	0.0000	0
2010/08/24	JBAF 2010/12/15			Jibar Tradeable Future	6.1700	6.1700	0.000	0.0000	0.0000	0
2010/08/24	JBAF 2011/01/19			Jibar Tradeable Future	6.1600	6.1600	0.000	0.0000	0.0000	0
2010/08/24	JBAF 2011/02/16			Jibar Tradeable Future	6.1800	6.1600	(0.324)	0.0000	0.0000	0
2010/08/24	JBAF 2011/03/16			Jibar Tradeable Future	6.1700	6.1700	0.000	0.0000	0.0000	5,500
2010/08/24	JBAF 2011/06/15			Jibar Tradeable Future	6.2500	6.2400	(0.160)	0.0000	0.0000	4,500
2010/08/24	JBAF 2011/09/21			Jibar Tradeable Future	6.3900	6.3800	(0.156)	0.0000	0.0000	6,000
2010/08/24	JBAF 2011/12/21			Jibar Tradeable Future	6.5800	6.5700	(0.152)	0.0000	0.0000	5,000
2010/08/24	JBAF 2012/03/20			Jibar Tradeable Future	6.8200	6.8100	(0.147)	0.0000	0.0000	0
2010/08/24	JBAF 2012/06/20			Jibar Tradeable Future	7.0000	6.9800	(0.286)	0.0000	0.0000	0
2010/08/24	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/24	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/24	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/24	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/24	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/24	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/24	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	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
2010/08/24	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/24	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/24	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/24	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/24	OTH1 2010/11/04			Index Future	339.4030	341.5930	0.645	0.0000	0.0000	3
2010/08/24	OTH1 2011/02/03			Index Future	345.4930	347.7210	0.645	0.0000	0.0000	0
2010/08/24	R157 2010/11/04			Bond Future	7.3490	7.2750	(1.007)	0.0000	0.0000	5,192
2010/08/24	R157 2010/11/04	8.50	Call	Bond Future	5,211.0000	5,545.0000	6.410	0	0	0
2010/08/24	R157 2010/11/04	8.50	Put	Bond Future	30.0000	21.0000	(30.000)	0	0	0
2010/08/24	R157 2010/11/04	8.55	Call	Bond Future	5,425.0000	5,760.0000	6.175	0	0	0
2010/08/24	R157 2010/11/04	8.55	Put	Bond Future	25.0000	17.0000	(32.000)	0	0	0
2010/08/24	R157 2010/11/04	8.45	Call	Bond Future	4,997.0000	5,329.0000	6.644	0	0	0
2010/08/24	R157 2010/11/04	8.45	Put	Bond Future	35.0000	24.0000	(31.429)	0	0	0
2010/08/24	R157 2010/11/04	7.50	Put	Bond Future	679.0000	550.0000	(18.999)	0	0	0
2010/08/24	R157 2010/11/04	7.50	Call	Bond Future	1,375.0000	1,589.0000	15.564	0	0	500
2010/08/24	R157 2011/02/03			Bond Future	7.3640	7.2850	(1.073)	0.0000	0.0000	0
2010/08/24	R157 2011/02/03	7.90	Call	Bond Future	2,924.0000	3,183.0000	8.858	0	0	0
2010/08/24	R157 2011/02/03	7.90	Put	Bond Future	597.0000	509.0000	(14.740)	0	0	0
2010/08/24	R157 2011/02/03	7.95	Call	Bond Future	3,089.0000	3,354.0000	8.579	0	0	0
2010/08/24	R157 2011/02/03	7.95	Put	Bond Future	548.0000	465.0000	(15.146)	0	0	0
2010/08/24	R157 2011/02/03	7.85	Call	Bond Future	2,762.0000	3,015.0000	9.160	0	0	0
2010/08/24	R157 2011/02/03	7.85	Put	Bond Future	650.0000	555.0000	(14.615)	0	0	0
2010/08/24	R157 2011/05/05			Bond Future	7.4040	7.3190	(1.148)	0.0000	0.0000	0
2010/08/24	R157 2011/05/05	7.75	Call	Bond Future	2,558.0000	2,785.0000	8.874	0	0	0
2010/08/24	R157 2011/05/05	7.75	Put	Bond Future	1,129.0000	1,002.0000	(11.249)	0	0	0
2010/08/24	R157 2011/05/05	7.80	Call	Bond Future	2,697.0000	2,930.0000	8.639	0	0	0
2010/08/24	R157 2011/05/05	7.80	Put	Bond Future	1,063.0000	942.0000	(11.383)	0	0	0
2010/08/24	R157 2011/05/05	7.70	Call	Bond Future	2,424.0000	2,645.0000	9.117	0	0	0
2010/08/24	R157 2011/05/05	7.70	Put	Bond Future	1,200.0000	1,067.0000	(11.083)	0	0	0

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2010/08/24	R186 2010/11/04			Bond Future	7.9870	7.8940	(1.164)	0.0000	0.0000	17,620
2010/08/24	R186 2010/11/04	9.25	Call	Bond Future	12,278.0000	13,225.0000	7.713	0	0	0
2010/08/24	R186 2010/11/04	9.25	Put	Bond Future	84.0000	56.0000	(33.333)	0	0	0
2010/08/24	R186 2010/11/04	9.30	Call	Bond Future	12,711.0000	13,661.0000	7.474	0	0	0
2010/08/24	R186 2010/11/04	9.30	Put	Bond Future	72.0000	47.0000	(34.722)	0	0	0
2010/08/24	R186 2010/11/04	9.20	Call	Bond Future	11,843.0000	12,786.0000	7.963	0	0	0
2010/08/24	R186 2010/11/04	9.20	Put	Bond Future	97.0000	65.0000	(32.990)	0	0	0
2010/08/24	R186 2010/11/04	8.75	Put	Bond Future	362.0000	259.0000	(28.453)	0	0	0
2010/08/24	R186 2010/11/04	8.75	Call	Bond Future	7,952.0000	8,824.0000	10.966	0	0	10,900
2010/08/24	R186 2011/02/03			Bond Future	8.0090	7.9140	(1.186)	0.0000	0.0000	0
2010/08/24	R186 2011/02/03	9.00	Call	Bond Future	10,373.0000	11,219.0000	8.156	0	0	0
2010/08/24	R186 2011/02/03	9.00	Put	Bond Future	759.0000	621.0000	(18.182)	0	0	0
2010/08/24	R186 2011/02/03	9.05	Call	Bond Future	10,770.0000	11,625.0000	7.939	0	0	0
2010/08/24	R186 2011/02/03	9.05	Put	Bond Future	701.0000	572.0000	(18.402)	0	0	0
2010/08/24	R186 2011/02/03	8.95	Call	Bond Future	9,979.0000	10,815.0000	8.378	0	0	0
2010/08/24	R186 2011/02/03	8.95	Put	Bond Future	823.0000	675.0000	(17.983)	0	0	0
2010/08/24	R186 2011/05/05			Bond Future	8.0470	7.9480	(1.230)	0.0000	0.0000	0
2010/08/24	R186 2011/05/05	8.75	Call	Bond Future	8,793.0000	9,547.0000	8.575	0	0	0
2010/08/24	R186 2011/05/05	8.75	Put	Bond Future	1,950.0000	1,693.0000	(13.179)	0	0	0
2010/08/24	R186 2011/05/05	8.80	Call	Bond Future	9,150.0000	9,917.0000	8.383	0	0	0
2010/08/24	R186 2011/05/05	8.80	Put	Bond Future	1,842.0000	1,597.0000	(13.301)	0	0	0
2010/08/24	R186 2011/05/05	8.70	Call	Bond Future	8,439.0000	9,181.0000	8.793	0	0	0
2010/08/24	R186 2011/05/05	8.70	Put	Bond Future	2,064.0000	1,794.0000	(13.081)	0	0	0
2010/08/24	R189 2010/11/04			Bond Future	1.6340	1.6380	0.245	0.0000	0.0000	0
2010/08/24	R189 2010/11/04	1.75	Call	Bond Future	288.0000	278.0000	(3.472)	0	0	0
2010/08/24	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R189 2010/11/04	1.80	Call	Bond Future	412.0000	402.0000	(2.427)	0	0	0
2010/08/24	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R189 2010/11/04	1.70	Call	Bond Future	164.0000	154.0000	(6.098)	0	0	0
2010/08/24	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R197 2010/11/04			Bond Future	2.8010	2.8010	0.000	0.0000	0.0000	0
2010/08/24	R197 2010/11/04	3.05	Call	Bond Future	3,125.0000	3,125.0000	0.000	0	0	0
2010/08/24	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/24	R197 2010/11/04	3.10	Call	Bond Future	3,741.0000	3,741.0000	0.000	0	0	0
2010/08/24	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R197 2010/11/04	3.00	Call	Bond Future	2,505.0000	2,505.0000	0.000	0	0	0
2010/08/24	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R201 2010/11/04			Bond Future	7.2430	7.1680	(1.035)	0.0000	0.0000	1,464
2010/08/24	R201 2010/11/04	8.50	Call	Bond Future	4,444.0000	4,711.0000	6.008	0	0	0
2010/08/24	R201 2010/11/04	8.50	Put	Bond Future	14.0000	9.0000	(35.714)	0	0	0
2010/08/24	R201 2010/11/04	8.55	Call	Bond Future	4,612.0000	4,881.0000	5.833	0	0	0
2010/08/24	R201 2010/11/04	8.55	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0
2010/08/24	R201 2010/11/04	8.45	Call	Bond Future	4,275.0000	4,541.0000	6.222	0	0	0
2010/08/24	R201 2010/11/04	8.45	Put	Bond Future	17.0000	11.0000	(35.294)	0	0	0
2010/08/24	R201 2010/11/04	7.50	Call	Bond Future	1,321.0000	1,510.0000	14.307	0	0	0
2010/08/24	R201 2010/11/04	7.50	Put	Bond Future	396.0000	313.0000	(20.960)	0	0	140
2010/08/24	R201 2010/11/04	7.25	Put	Bond Future	744.0000	612.0000	(17.742)	0	0	0
2010/08/24	R201 2010/11/04	7.25	Call	Bond Future	769.0000	909.0000	18.205	0	0	140
2010/08/24	R201 2010/11/04	8.00	Call	Bond Future	2,782.0000	3,030.0000	8.914	0	0	0
2010/08/24	R201 2010/11/04	8.00	Put	Bond Future	86.0000	62.0000	(27.907)	0	0	420
2010/08/24	R201 2010/11/04	6.75	Put	Bond Future	1,958.0000	1,732.0000	(11.542)	0	0	0
2010/08/24	R201 2010/11/04	6.75	Call	Bond Future	155.0000	201.0000	29.677	0	0	420
2010/08/24	R201 2011/02/03			Bond Future	7.2470	7.1670	(1.104)	0.0000	0.0000	0
2010/08/24	R201 2011/02/03	8.00	Call	Bond Future	2,840.0000	3,065.0000	7.923	0	0	0
2010/08/24	R201 2011/02/03	8.00	Put	Bond Future	301.0000	252.0000	(16.279)	0	0	0
2010/08/24	R201 2011/02/03	8.05	Call	Bond Future	2,980.0000	3,208.0000	7.651	0	0	0
2010/08/24	R201 2011/02/03	8.05	Put	Bond Future	276.0000	229.0000	(17.029)	0	0	0
2010/08/24	R201 2011/02/03	7.95	Call	Bond Future	2,703.0000	2,924.0000	8.176	0	0	0
2010/08/24	R201 2011/02/03	7.95	Put	Bond Future	331.0000	277.0000	(16.314)	0	0	0
2010/08/24	R201 2011/05/05			Bond Future	7.2830	7.1970	(1.181)	0.0000	0.0000	0
2010/08/24	R201 2011/05/05	7.75	Call	Bond Future	2,215.0000	2,404.0000	8.533	0	0	0
2010/08/24	R201 2011/05/05	7.75	Put	Bond Future	725.0000	637.0000	(12.138)	0	0	0
2010/08/24	R201 2011/05/05	7.80	Call	Bond Future	2,328.0000	2,522.0000	8.333	0	0	0
2010/08/24	R201 2011/05/05	7.80	Put	Bond Future	680.0000	597.0000	(12.206)	0	0	0
2010/08/24	R201 2011/05/05	7.70	Call	Bond Future	2,104.0000	2,289.0000	8.793	0	0	0
2010/08/24	R201 2011/05/05	7.70	Put	Bond Future	772.0000	680.0000	(11.917)	0	0	0

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2010/08/24	R202 2010/11/04			Bond Future	2.7420	2.7120	(1.094)	0.0000	0.0000	0
2010/08/24	R202 2010/11/04	3.05	Call	Bond Future	5,455.0000	6,005.0000	10.082	0	0	0
2010/08/24	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R202 2010/11/04	3.10	Call	Bond Future	6,309.0000	6,859.0000	8.718	0	0	0
2010/08/24	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R202 2010/11/04	3.00	Call	Bond Future	4,593.0000	5,143.0000	11.975	0	0	0
2010/08/24	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R203 2010/11/04			Bond Future	7.8710	7.7870	(1.067)	0.0000	0.0000	2,215
2010/08/24	R203 2010/11/04	9.25	Call	Bond Future	6,995.0000	7,432.0000	6.247	0	0	0
2010/08/24	R203 2010/11/04	9.25	Put	Bond Future	24.0000	16.0000	(33.333)	0	0	0
2010/08/24	R203 2010/11/04	9.30	Call	Bond Future	7,232.0000	7,670.0000	6.056	0	0	0
2010/08/24	R203 2010/11/04	9.30	Put	Bond Future	20.0000	13.0000	(35.000)	0	0	0
2010/08/24	R203 2010/11/04	9.20	Call	Bond Future	6,757.0000	7,193.0000	6.453	0	0	0
2010/08/24	R203 2010/11/04	9.20	Put	Bond Future	28.0000	19.0000	(32.143)	0	0	0
2010/08/24	R203 2011/02/03			Bond Future	7.9060	7.8180	(1.113)	0.0000	0.0000	0
2010/08/24	R203 2011/02/03	8.50	Call	Bond Future	3,720.0000	4,060.0000	9.140	0	0	0
2010/08/24	R203 2011/02/03	8.50	Put	Bond Future	734.0000	622.0000	(15.259)	0	0	0
2010/08/24	R203 2011/02/03	8.55	Call	Bond Future	3,912.0000	4,258.0000	8.845	0	0	0
2010/08/24	R203 2011/02/03	8.55	Put	Bond Future	680.0000	574.0000	(15.588)	0	0	0
2010/08/24	R203 2011/02/03	8.45	Call	Bond Future	3,532.0000	3,864.0000	9.400	0	0	0
2010/08/24	R203 2011/02/03	8.45	Put	Bond Future	793.0000	673.0000	(15.132)	0	0	0
2010/08/24	R203 2011/05/05			Bond Future	7.9620	7.8700	(1.155)	0.0000	0.0000	0
2010/08/24	R203 2011/05/05	8.25	Call	Bond Future	2,988.0000	3,270.0000	9.438	0	0	0
2010/08/24	R203 2011/05/05	8.25	Put	Bond Future	1,574.0000	1,399.0000	(11.118)	0	0	0
2010/08/24	R203 2011/05/05	8.30	Call	Bond Future	3,148.0000	3,437.0000	9.180	0	0	0
2010/08/24	R203 2011/05/05	8.30	Put	Bond Future	1,491.0000	1,323.0000	(11.268)	0	0	0
2010/08/24	R203 2011/05/05	8.20	Call	Bond Future	2,832.0000	3,107.0000	9.710	0	0	0
2010/08/24	R203 2011/05/05	8.20	Put	Bond Future	1,662.0000	1,480.0000	(10.951)	0	0	0
2010/08/24	R204 2010/11/04			Bond Future	7.9470	7.8640	(1.044)	0.0000	0.0000	2,476
2010/08/24	R204 2010/11/04	9.25	Call	Bond Future	7,377.0000	7,857.0000	6.507	0	0	0
2010/08/24	R204 2010/11/04	9.25	Put	Bond Future	36.0000	24.0000	(33.333)	0	0	0
2010/08/24	R204 2010/11/04	9.30	Call	Bond Future	7,638.0000	8,120.0000	6.311	0	0	0
2010/08/24	R204 2010/11/04	9.30	Put	Bond Future	30.0000	20.0000	(33.333)	0	0	0

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2010/08/24	R204 2010/11/04	9.20	Call	Bond Future	7,114.0000	7,593.0000	6.733	0	0	0
2010/08/24	R204 2010/11/04	9.20	Put	Bond Future	42.0000	29.0000	(30.952)	0	0	0
2010/08/24	R204 2011/02/03			Bond Future	7.9780	7.8910	(1.090)	0.0000	0.0000	0
2010/08/24	R204 2011/02/03	8.50	Call	Bond Future	3,925.0000	4,289.0000	9.274	0	0	0
2010/08/24	R204 2011/02/03	8.50	Put	Bond Future	971.0000	832.0000	(14.315)	0	0	0
2010/08/24	R204 2011/02/03	8.55	Call	Bond Future	4,133.0000	4,505.0000	9.001	0	0	0
2010/08/24	R204 2011/02/03	8.55	Put	Bond Future	902.0000	771.0000	(14.523)	0	0	0
2010/08/24	R204 2011/02/03	8.45	Call	Bond Future	3,721.0000	4,077.0000	9.567	0	0	0
2010/08/24	R204 2011/02/03	8.45	Put	Bond Future	1,045.0000	898.0000	(14.067)	0	0	0
2010/08/24	R204 2011/05/05			Bond Future	8.0320	7.9410	(1.133)	0.0000	0.0000	0
2010/08/24	R204 2011/05/05	8.50	Call	Bond Future	4,038.0000	4,383.0000	8.544	0	0	0
2010/08/24	R204 2011/05/05	8.50	Put	Bond Future	1,455.0000	1,288.0000	(11.478)	0	0	0
2010/08/24	R204 2011/05/05	8.55	Call	Bond Future	4,230.0000	4,583.0000	8.345	0	0	0
2010/08/24	R204 2011/05/05	8.55	Put	Bond Future	1,376.0000	1,217.0000	(11.555)	0	0	0
2010/08/24	R204 2011/05/05	8.45	Call	Bond Future	3,849.0000	4,187.0000	8.782	0	0	0
2010/08/24	R204 2011/05/05	8.45	Put	Bond Future	1,538.0000	1,364.0000	(11.313)	0	0	0
2010/08/24	R206 2010/11/04			Bond Future	7.1270	7.0520	(1.052)	0.0000	0.0000	0
2010/08/24	R206 2010/11/04	8.50	Call	Bond Future	3,792.0000	4,002.0000	5.538	0	0	0
2010/08/24	R206 2010/11/04	8.50	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/08/24	R206 2010/11/04	8.55	Call	Bond Future	3,925.0000	4,135.0000	5.350	0	0	0
2010/08/24	R206 2010/11/04	8.55	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/08/24	R206 2010/11/04	8.45	Call	Bond Future	3,658.0000	3,868.0000	5.741	0	0	0
2010/08/24	R206 2010/11/04	8.45	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/08/24	R206 2010/11/04	7.25	Call	Bond Future	773.0000	902.0000	16.688	0	0	150
2010/08/24	R206 2010/11/04	7.25	Put	Bond Future	427.0000	344.0000	(19.438)	0	0	150
2010/08/24	R206 2010/11/04	8.00	Call	Bond Future	2,468.0000	2,668.0000	8.104	0	0	0
2010/08/24	R206 2010/11/04	8.00	Put	Bond Future	40.0000	28.0000	(30.000)	0	0	450
2010/08/24	R206 2010/11/04	6.75	Put	Bond Future	1,254.0000	1,092.0000	(12.919)	0	0	0
2010/08/24	R206 2010/11/04	6.75	Call	Bond Future	183.0000	233.0000	27.322	0	0	450
2010/08/24	R206 2011/02/03			Bond Future	7.1190	7.0370	(1.152)	0.0000	0.0000	0
2010/08/24	R206 2011/02/03	8.00	Call	Bond Future	2,474.0000	2,656.0000	7.357	0	0	0
2010/08/24	R206 2011/02/03	8.00	Put	Bond Future	195.0000	162.0000	(16.923)	0	0	0
2010/08/24	R206 2011/02/03	8.05	Call	Bond Future	2,584.0000	2,768.0000	7.121	0	0	0
2010/08/24	R206 2011/02/03	8.05	Put	Bond Future	178.0000	147.0000	(17.416)	0	0	0

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2010/08/24	R206 2011/02/03	7.95	Call	Bond Future	2,365.0000	2,544.0000	7.569	0	0	0
2010/08/24	R206 2011/02/03	7.95	Put	Bond Future	214.0000	178.0000	(16.822)	0	0	0
2010/08/24	R206 2011/05/05			Bond Future	7.1560	7.0650	(1.272)	0.0000	0.0000	0
2010/08/24	R206 2011/05/05	7.50	Call	Bond Future	1,494.0000	1,635.0000	9.438	0	0	0
2010/08/24	R206 2011/05/05	7.50	Put	Bond Future	667.0000	588.0000	(11.844)	0	0	0
2010/08/24	R206 2011/05/05	7.55	Call	Bond Future	1,574.0000	1,719.0000	9.212	0	0	0
2010/08/24	R206 2011/05/05	7.55	Put	Bond Future	628.0000	552.0000	(12.102)	0	0	0
2010/08/24	R206 2011/05/05	7.45	Call	Bond Future	1,416.0000	1,553.0000	9.675	0	0	0
2010/08/24	R206 2011/05/05	7.45	Put	Bond Future	709.0000	626.0000	(11.707)	0	0	0
2010/08/24	R207 2010/11/04			Bond Future	7.9830	7.8590	(1.553)	0.0000	0.0000	800
2010/08/24	R207 2010/11/04	9.25	Call	Bond Future	7,539.0000	8,296.0000	10.041	0	0	0
2010/08/24	R207 2010/11/04	9.25	Put	Bond Future	47.0000	28.0000	(40.426)	0	0	0
2010/08/24	R207 2010/11/04	9.30	Call	Bond Future	7,811.0000	8,571.0000	9.730	0	0	0
2010/08/24	R207 2010/11/04	9.30	Put	Bond Future	39.0000	23.0000	(41.026)	0	0	0
2010/08/24	R207 2010/11/04	9.20	Call	Bond Future	7,267.0000	8,020.0000	10.362	0	0	0
2010/08/24	R207 2010/11/04	9.20	Put	Bond Future	56.0000	33.0000	(41.071)	0	0	0
2010/08/24	R207 2011/02/03			Bond Future	8.0110	7.8820	(1.610)	0.0000	0.0000	0
2010/08/24	R207 2011/02/03	8.75	Call	Bond Future	5,089.0000	5,724.0000	12.478	0	0	0
2010/08/24	R207 2011/02/03	8.75	Put	Bond Future	712.0000	556.0000	(21.910)	0	0	0
2010/08/24	R207 2011/02/03	8.80	Call	Bond Future	5,322.0000	5,967.0000	12.120	0	0	0
2010/08/24	R207 2011/02/03	8.80	Put	Bond Future	658.0000	512.0000	(22.188)	0	0	0
2010/08/24	R207 2011/02/03	8.70	Call	Bond Future	4,858.0000	5,483.0000	12.865	0	0	0
2010/08/24	R207 2011/02/03	8.70	Put	Bond Future	769.0000	603.0000	(21.586)	0	0	0
2010/08/24	R207 2011/05/05			Bond Future	8.0620	7.9280	(1.662)	0.0000	0.0000	0
2010/08/24	R207 2011/05/05	8.50	Call	Bond Future	4,194.0000	4,737.0000	12.947	0	0	0
2010/08/24	R207 2011/05/05	8.50	Put	Bond Future	1,627.0000	1,366.0000	(16.042)	0	0	0
2010/08/24	R207 2011/05/05	8.55	Call	Bond Future	4,395.0000	4,949.0000	12.605	0	0	0
2010/08/24	R207 2011/05/05	8.55	Put	Bond Future	1,540.0000	1,291.0000	(16.169)	0	0	0
2010/08/24	R207 2011/05/05	8.45	Call	Bond Future	3,997.0000	4,527.0000	13.260	0	0	0
2010/08/24	R207 2011/05/05	8.45	Put	Bond Future	1,718.0000	1,445.0000	(15.891)	0	0	0
2010/08/24	R208 2010/11/04			Bond Future	7.9920	7.9100	(1.026)	0.0000	0.0000	6,835
2010/08/24	R208 2010/11/04	9.25	Call	Bond Future	7,854.0000	8,381.0000	6.710	0	0	0
2010/08/24	R208 2010/11/04	9.25	Put	Bond Future	44.0000	30.0000	(31.818)	0	0	0



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2010/08/24	R208 2010/11/04	9.30	Call	Bond Future	8,139.0000	8,669.0000	6.512	0	0	0
2010/08/24	R208 2010/11/04	9.30	Put	Bond Future	37.0000	26.0000	(29.730)	0	0	0
2010/08/24	R208 2010/11/04	9.20	Call	Bond Future	7,568.0000	8,093.0000	6.937	0	0	0
2010/08/24	R208 2010/11/04	9.20	Put	Bond Future	52.0000	35.0000	(32.692)	0	0	0
2010/08/24	R208 2011/02/03			Bond Future	8.0190	7.9340	(1.060)	0.0000	0.0000	0
2010/08/24	R208 2011/02/03	8.75	Call	Bond Future	5,344.0000	5,780.0000	8.159	0	0	0
2010/08/24	R208 2011/02/03	8.75	Put	Bond Future	772.0000	656.0000	(15.026)	0	0	0
2010/08/24	R208 2011/02/03	8.80	Call	Bond Future	5,589.0000	6,031.0000	7.908	0	0	0
2010/08/24	R208 2011/02/03	8.80	Put	Bond Future	715.0000	605.0000	(15.385)	0	0	0
2010/08/24	R208 2011/02/03	8.70	Call	Bond Future	5,103.0000	5,531.0000	8.387	0	0	0
2010/08/24	R208 2011/02/03	8.70	Put	Bond Future	834.0000	710.0000	(14.868)	0	0	0
2010/08/24	R208 2011/05/05			Bond Future	8.0640	7.9750	(1.104)	0.0000	0.0000	0
2010/08/24	R208 2011/05/05	8.50	Call	Bond Future	4,425.0000	4,802.0000	8.520	0	0	0
2010/08/24	R208 2011/05/05	8.50	Put	Bond Future	1,713.0000	1,524.0000	(11.033)	0	0	0
2010/08/24	R208 2011/05/05	8.55	Call	Bond Future	4,636.0000	5,022.0000	8.326	0	0	0
2010/08/24	R208 2011/05/05	8.55	Put	Bond Future	1,620.0000	1,439.0000	(11.173)	0	0	0
2010/08/24	R208 2011/05/05	8.45	Call	Bond Future	4,216.0000	4,585.0000	8.752	0	0	0
2010/08/24	R208 2011/05/05	8.45	Put	Bond Future	1,810.0000	1,612.0000	(10.939)	0	0	0
2010/08/24	R209 2010/11/04			Bond Future	8.0110	7.9190	(1.148)	0.0000	0.0000	13,498
2010/08/24	R209 2010/11/04	9.00	Call	Bond Future	8,459.0000	9,258.0000	9.446	0	0	0
2010/08/24	R209 2010/11/04	9.00	Put	Bond Future	161.0000	112.0000	(30.435)	0	0	0
2010/08/24	R209 2010/11/04	9.05	Call	Bond Future	8,820.0000	9,625.0000	9.127	0	0	0
2010/08/24	R209 2010/11/04	9.05	Put	Bond Future	139.0000	96.0000	(30.935)	0	0	0
2010/08/24	R209 2010/11/04	8.95	Call	Bond Future	8,098.0000	8,890.0000	9.780	0	0	0
2010/08/24	R209 2010/11/04	8.95	Put	Bond Future	186.0000	130.0000	(30.108)	0	0	0
2010/08/24	R209 2010/11/04	8.50	Call	Bond Future	4,921.0000	5,607.0000	13.940	0	0	0
2010/08/24	R209 2010/11/04	8.50	Put	Bond Future	638.0000	476.0000	(25.392)	0	0	54
2010/08/24	R209 2010/11/04	8.25	Put	Bond Future	1,191.0000	923.0000	(22.502)	0	0	0
2010/08/24	R209 2010/11/04	8.25	Call	Bond Future	3,331.0000	3,911.0000	17.412	0	0	54
2010/08/24	R209 2010/11/04	9.25	Call	Bond Future	10,256.0000	11,079.0000	8.025	0	0	0
2010/08/24	R209 2010/11/04	9.25	Put	Bond Future	77.0000	52.0000	(32.468)	0	0	162
2010/08/24	R209 2010/11/04	7.75	Put	Bond Future	3,472.0000	2,912.0000	(16.129)	0	0	0
2010/08/24	R209 2010/11/04	7.75	Call	Bond Future	1,028.0000	1,317.0000	28.113	0	0	162
2010/08/24	R209 2011/02/03			Bond Future	8.0290	7.9350	(1.171)	0.0000	0.0000	0

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2010/08/24	R209 2011/02/03	9.00	Call	Bond Future	8,849.0000	9,584.0000	8.306	0	0	0
2010/08/24	R209 2011/02/03	9.00	Put	Bond Future	728.0000	601.0000	(17.445)	0	0	0
2010/08/24	R209 2011/02/03	9.05	Call	Bond Future	9,177.0000	9,921.0000	8.107	0	0	0
2010/08/24	R209 2011/02/03	9.05	Put	Bond Future	674.0000	556.0000	(17.507)	0	0	0
2010/08/24	R209 2011/02/03	8.95	Call	Bond Future	8,521.0000	9,248.0000	8.532	0	0	0
2010/08/24	R209 2011/02/03	8.95	Put	Bond Future	786.0000	651.0000	(17.176)	0	0	0
2010/08/24	R209 2011/05/05			Bond Future	8.0570	7.9600	(1.204)	0.0000	0.0000	0
2010/08/24	R209 2011/05/05	8.50	Call	Bond Future	6,189.0000	6,791.0000	9.727	0	0	0
2010/08/24	R209 2011/05/05	8.50	Put	Bond Future	2,339.0000	2,058.0000	(12.014)	0	0	0
2010/08/24	R209 2011/05/05	8.55	Call	Bond Future	6,479.0000	7,093.0000	9.477	0	0	0
2010/08/24	R209 2011/05/05	8.55	Put	Bond Future	2,213.0000	1,943.0000	(12.201)	0	0	0
2010/08/24	R209 2011/05/05	8.45	Call	Bond Future	5,903.0000	6,492.0000	9.978	0	0	0
2010/08/24	R209 2011/05/05	8.45	Put	Bond Future	2,473.0000	2,178.0000	(11.929)	0	0	0
2010/08/24	R209 2011/08/04			Bond Future	8.0930	7.9940	(1.223)	0.0000	0.0000	0
2010/08/24	R209 2011/08/04	8.50	Call	Bond Future	6,678.0000	7,260.0000	8.715	0	0	0
2010/08/24	R209 2011/08/04	8.50	Put	Bond Future	3,159.0000	2,847.0000	(9.877)	0	0	1,000
2010/08/24	R209 2011/08/04	8.55	Call	Bond Future	6,956.0000	7,550.0000	8.539	0	0	0
2010/08/24	R209 2011/08/04	8.55	Put	Bond Future	3,022.0000	2,721.0000	(9.960)	0	0	0
2010/08/24	R209 2011/08/04	8.45	Call	Bond Future	6,402.0000	6,973.0000	8.919	0	0	0
2010/08/24	R209 2011/08/04	8.45	Put	Bond Future	3,302.0000	2,979.0000	(9.782)	0	0	0
2010/08/24	R209 2011/08/04	10.10	Call	Bond Future	16,040.0000	16,839.0000	4.981	0	0	0
2010/08/24	R209 2011/08/04	10.10	Put	Bond Future	830.0000	734.0000	(11.566)	0	0	1,000
2010/08/24	R210 2010/11/04			Bond Future	2.7790	2.7690	(0.360)	0.0000	0.0000	0
2010/08/24	R210 2010/11/04	3.10	Call	Bond Future	4,227.0000	4,363.0000	3.217	0	0	0
2010/08/24	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R210 2010/11/04	3.15	Call	Bond Future	4,866.0000	5,001.0000	2.774	0	0	0
2010/08/24	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R210 2010/11/04	3.05	Call	Bond Future	3,583.0000	3,719.0000	3.796	0	0	0
2010/08/24	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R211 2010/11/04			Bond Future	2.6940	2.6950	0.037	0.0000	0.0000	0
2010/08/24	R211 2010/11/04	2.75	Call	Bond Future	316.0000	311.0000	(1.582)	0	0	0
2010/08/24	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R211 2010/11/04	2.80	Call	Bond Future	598.0000	592.0000	(1.003)	0	0	0

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2010/08/24	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R211 2010/11/04	2.70	Call	Bond Future	34.0000	28.0000	(17.647)	0	0	0
2010/08/24	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R212 2010/11/04			Bond Future	2.9040	2.8220	(2.824)	0.0000	0.0000	0
2010/08/24	R212 2010/11/04	3.00	Call	Bond Future	902.0000	1,679.0000	86.142	0	0	0
2010/08/24	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R212 2010/11/04	3.05	Call	Bond Future	1,367.0000	2,145.0000	56.913	0	0	0
2010/08/24	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	R212 2010/11/04	2.95	Call	Bond Future	433.0000	1,211.0000	179.677	0	0	0
2010/08/24	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/24	TRT1 2010/11/04			Index Future	339.3370	341.1440	0.533	0.0000	0.0000	100
2010/08/24	TRT1 2011/02/03			Index Future	345.4260	347.2640	0.532	0.0000	0.0000	0
<b>Total</b>										<b>90332.00</b>