



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/08/2010

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
2010/08/27	AL7T 2010/11/04			Index Future	373.3110	373.1070	(0.055)	0.0000	0.0000	38
2010/08/27	ALBI 2010/11/04			Index Future	344.5720	344.6830	0.032	0.0000	0.0000	1,261
2010/08/27	ALBI 2011/02/03			Index Future	350.4190	350.5300	0.032	0.0000	0.0000	0
2010/08/27	CRD1 2010/11/04			Index Future	150.3880	150.3980	0.007	0.0000	0.0000	2
2010/08/27	CRD1 2011/02/03			Index Future	153.0830	153.0920	0.006	0.0000	0.0000	0
2010/08/27	GOVI 2010/11/04			GOVI	345.1650	345.2740	0.032	0.0000	0.0000	169
2010/08/27	GOVI 2010/11/04	329.00	Call	GOVI	161,650.0000	162,740.0000	0.674	0	0	0
2010/08/27	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/27	GOVI 2010/11/04	329.01	Call	GOVI	161,550.0000	162,640.0000	0.675	0	0	0
2010/08/27	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/27	GOVI 2010/11/04	328.99	Call	GOVI	161,750.0000	162,840.0000	0.674	0	0	0
2010/08/27	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/27	ILBI 2010/11/04			Index Future	398.0850	401.8950	0.957	0.0000	0.0000	507
2010/08/27	ILBI 2011/02/03			Index Future	404.7470	408.6220	0.957	0.0000	0.0000	0
2010/08/27	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/27	JBAF 2010/09/15			Jibar Tradeable Future	6.2000	6.1800	(0.323)	0.0000	0.0000	1,000
2010/08/27	JBAF 2010/10/20			Jibar Tradeable Future	6.1500	6.1400	(0.163)	0.0000	0.0000	0
2010/08/27	JBAF 2010/11/17			Jibar Tradeable Future	6.0400	6.0300	(0.166)	0.0000	0.0000	0
2010/08/27	JBAF 2010/12/15			Jibar Tradeable Future	5.9800	5.9600	(0.334)	0.0000	0.0000	0
2010/08/27	JBAF 2011/01/19			Jibar Tradeable Future	5.9600	5.9400	(0.336)	0.0000	0.0000	0
2010/08/27	JBAF 2011/02/16			Jibar Tradeable Future	5.9700	5.9400	(0.503)	0.0000	0.0000	0
2010/08/27	JBAF 2011/03/16			Jibar Tradeable Future	5.9900	5.9500	(0.668)	0.0000	0.0000	5,500
2010/08/27	JBAF 2011/06/15			Jibar Tradeable Future	6.0800	6.0700	(0.164)	0.0000	0.0000	4,500
2010/08/27	JBAF 2011/09/21			Jibar Tradeable Future	6.1700	6.1600	(0.162)	0.0000	0.0000	6,000
2010/08/27	JBAF 2011/12/21			Jibar Tradeable Future	6.3600	6.3500	(0.157)	0.0000	0.0000	5,000
2010/08/27	JBAF 2012/03/20			Jibar Tradeable Future	6.5900	6.5800	(0.152)	0.0000	0.0000	0
2010/08/27	JBAF 2012/06/20			Jibar Tradeable Future	6.7800	6.7700	(0.147)	0.0000	0.0000	0
2010/08/27	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/27	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/27	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/27	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/27	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/27	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/27	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	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
2010/08/27	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/27	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/27	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/27	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/27	OTH1 2010/11/04			Index Future	340.9990	341.1150	0.034	0.0000	0.0000	3
2010/08/27	OTH1 2011/02/03			Index Future	347.1100	347.2260	0.033	0.0000	0.0000	0
2010/08/27	R157 2010/11/04			Bond Future	7.1900	7.1890	(0.014)	0.0000	0.0000	5,252
2010/08/27	R157 2010/11/04	8.50	Call	Bond Future	5,932.0000	5,936.0000	0.067	0	0	0
2010/08/27	R157 2010/11/04	8.50	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2010/08/27	R157 2010/11/04	8.55	Call	Bond Future	6,148.0000	6,152.0000	0.065	0	0	0
2010/08/27	R157 2010/11/04	8.55	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2010/08/27	R157 2010/11/04	8.45	Call	Bond Future	5,715.0000	5,719.0000	0.070	0	0	0
2010/08/27	R157 2010/11/04	8.45	Put	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2010/08/27	R157 2010/11/04	7.50	Put	Bond Future	418.0000	410.0000	(1.914)	0	0	0
2010/08/27	R157 2010/11/04	7.50	Call	Bond Future	1,852.0000	1,849.0000	(0.162)	0	0	500
2010/08/27	R157 2011/02/03			Bond Future	7.1940	7.1940	0.000	0.0000	0.0000	0
2010/08/27	R157 2011/02/03	7.90	Call	Bond Future	3,492.0000	3,489.0000	(0.086)	0	0	0
2010/08/27	R157 2011/02/03	7.90	Put	Bond Future	415.0000	412.0000	(0.723)	0	0	0
2010/08/27	R157 2011/02/03	7.95	Call	Bond Future	3,670.0000	3,667.0000	(0.082)	0	0	0
2010/08/27	R157 2011/02/03	7.95	Put	Bond Future	379.0000	376.0000	(0.792)	0	0	0
2010/08/27	R157 2011/02/03	7.85	Call	Bond Future	3,317.0000	3,314.0000	(0.090)	0	0	0
2010/08/27	R157 2011/02/03	7.85	Put	Bond Future	455.0000	452.0000	(0.659)	0	0	0
2010/08/27	R157 2011/05/05			Bond Future	7.2210	7.2210	0.000	0.0000	0.0000	0
2010/08/27	R157 2011/05/05	7.75	Call	Bond Future	3,058.0000	3,055.0000	(0.098)	0	0	0
2010/08/27	R157 2011/05/05	7.75	Put	Bond Future	864.0000	861.0000	(0.347)	0	0	0
2010/08/27	R157 2011/05/05	7.80	Call	Bond Future	3,210.0000	3,207.0000	(0.093)	0	0	0
2010/08/27	R157 2011/05/05	7.80	Put	Bond Future	812.0000	809.0000	(0.369)	0	0	0
2010/08/27	R157 2011/05/05	7.70	Call	Bond Future	2,911.0000	2,908.0000	(0.103)	0	0	0
2010/08/27	R157 2011/05/05	7.70	Put	Bond Future	923.0000	920.0000	(0.325)	0	0	0

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2010/08/27	R186 2010/11/04			Bond Future	7.9540	7.9540	0.000	0.0000	0.0000	17,545
2010/08/27	R186 2010/11/04	9.25	Call	Bond Future	12,603.0000	12,601.0000	(0.016)	0	0	0
2010/08/27	R186 2010/11/04	9.25	Put	Bond Future	65.0000	63.0000	(3.077)	0	0	0
2010/08/27	R186 2010/11/04	9.30	Call	Bond Future	13,039.0000	13,037.0000	(0.015)	0	0	0
2010/08/27	R186 2010/11/04	9.30	Put	Bond Future	55.0000	53.0000	(3.636)	0	0	0
2010/08/27	R186 2010/11/04	9.20	Call	Bond Future	12,167.0000	12,164.0000	(0.025)	0	0	0
2010/08/27	R186 2010/11/04	9.20	Put	Bond Future	77.0000	74.0000	(3.896)	0	0	0
2010/08/27	R186 2010/11/04	8.75	Put	Bond Future	301.0000	293.0000	(2.658)	0	0	0
2010/08/27	R186 2010/11/04	8.75	Call	Bond Future	8,236.0000	8,228.0000	(0.097)	0	0	7,900
2010/08/27	R186 2011/02/03			Bond Future	7.9760	7.9760	0.000	0.0000	0.0000	0
2010/08/27	R186 2011/02/03	9.00	Call	Bond Future	10,646.0000	10,639.0000	(0.066)	0	0	0
2010/08/27	R186 2011/02/03	9.00	Put	Bond Future	691.0000	684.0000	(1.013)	0	0	0
2010/08/27	R186 2011/02/03	9.05	Call	Bond Future	11,047.0000	11,040.0000	(0.063)	0	0	0
2010/08/27	R186 2011/02/03	9.05	Put	Bond Future	637.0000	630.0000	(1.099)	0	0	0
2010/08/27	R186 2011/02/03	8.95	Call	Bond Future	10,247.0000	10,240.0000	(0.068)	0	0	0
2010/08/27	R186 2011/02/03	8.95	Put	Bond Future	750.0000	743.0000	(0.933)	0	0	0
2010/08/27	R186 2011/02/03	7.75	Put	Bond Future	4,695.0000	4,685.0000	(0.213)	0	0	0
2010/08/27	R186 2011/02/03	7.75	Call	Bond Future	2,326.0000	2,316.0000	(0.430)	0	0	3,000
2010/08/27	R186 2011/05/05			Bond Future	8.0120	8.0120	0.000	0.0000	0.0000	0
2010/08/27	R186 2011/05/05	8.75	Call	Bond Future	9,036.0000	9,028.0000	(0.089)	0	0	0
2010/08/27	R186 2011/05/05	8.75	Put	Bond Future	1,837.0000	1,829.0000	(0.435)	0	0	0
2010/08/27	R186 2011/05/05	8.80	Call	Bond Future	9,398.0000	9,391.0000	(0.074)	0	0	0
2010/08/27	R186 2011/05/05	8.80	Put	Bond Future	1,733.0000	1,726.0000	(0.404)	0	0	0
2010/08/27	R186 2011/05/05	8.70	Call	Bond Future	8,677.0000	8,670.0000	(0.081)	0	0	0
2010/08/27	R186 2011/05/05	8.70	Put	Bond Future	1,946.0000	1,939.0000	(0.360)	0	0	0
2010/08/27	R189 2010/11/04			Bond Future	1.6870	1.6680	(1.126)	0.0000	0.0000	0
2010/08/27	R189 2010/11/04	1.75	Call	Bond Future	156.0000	204.0000	30.769	0	0	0
2010/08/27	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R189 2010/11/04	1.80	Call	Bond Future	280.0000	328.0000	17.143	0	0	0
2010/08/27	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R189 2010/11/04	1.70	Call	Bond Future	32.0000	80.0000	150.000	0	0	0
2010/08/27	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R197 2010/11/04			Bond Future	2.7420	2.6120	(4.741)	0.0000	0.0000	0

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2010/08/27	R197 2010/11/04	3.05	Call	Bond Future	3,879.0000	5,560.0000	43.336	0	0	0
2010/08/27	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R197 2010/11/04	3.10	Call	Bond Future	4,496.0000	6,177.0000	37.389	0	0	0
2010/08/27	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R197 2010/11/04	3.00	Call	Bond Future	3,259.0000	4,940.0000	51.580	0	0	0
2010/08/27	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R201 2010/11/04			Bond Future	7.0410	7.0510	0.142	0.0000	0.0000	1,464
2010/08/27	R201 2010/11/04	8.50	Call	Bond Future	5,168.0000	5,132.0000	(0.697)	0	0	0
2010/08/27	R201 2010/11/04	8.50	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/08/27	R201 2010/11/04	8.55	Call	Bond Future	5,339.0000	5,302.0000	(0.693)	0	0	0
2010/08/27	R201 2010/11/04	8.55	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/08/27	R201 2010/11/04	8.45	Call	Bond Future	4,998.0000	4,961.0000	(0.740)	0	0	0
2010/08/27	R201 2010/11/04	8.45	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/08/27	R201 2010/11/04	7.50	Call	Bond Future	1,860.0000	1,826.0000	(1.828)	0	0	0
2010/08/27	R201 2010/11/04	7.50	Put	Bond Future	201.0000	204.0000	1.493	0	0	140
2010/08/27	R201 2010/11/04	7.25	Put	Bond Future	424.0000	431.0000	1.651	0	0	0
2010/08/27	R201 2010/11/04	7.25	Call	Bond Future	1,183.0000	1,154.0000	(2.451)	0	0	140
2010/08/27	R201 2010/11/04	8.00	Call	Bond Future	3,464.0000	3,428.0000	(1.039)	0	0	0
2010/08/27	R201 2010/11/04	8.00	Put	Bond Future	34.0000	35.0000	2.941	0	0	420
2010/08/27	R201 2010/11/04	6.75	Put	Bond Future	1,373.0000	1,394.0000	1.529	0	0	0
2010/08/27	R201 2010/11/04	6.75	Call	Bond Future	304.0000	289.0000	(4.934)	0	0	420
2010/08/27	R201 2011/02/03			Bond Future	7.0310	7.0420	0.156	0.0000	0.0000	0
2010/08/27	R201 2011/02/03	8.00	Call	Bond Future	3,462.0000	3,427.0000	(1.011)	0	0	0
2010/08/27	R201 2011/02/03	8.00	Put	Bond Future	181.0000	184.0000	1.657	0	0	0
2010/08/27	R201 2011/02/03	8.05	Call	Bond Future	3,611.0000	3,576.0000	(0.969)	0	0	0
2010/08/27	R201 2011/02/03	8.05	Put	Bond Future	164.0000	167.0000	1.829	0	0	0
2010/08/27	R201 2011/02/03	7.95	Call	Bond Future	3,315.0000	3,280.0000	(1.056)	0	0	0
2010/08/27	R201 2011/02/03	7.95	Put	Bond Future	200.0000	203.0000	1.500	0	0	0
2010/08/27	R201 2011/05/05			Bond Future	7.0480	7.0600	0.170	0.0000	0.0000	0
2010/08/27	R201 2011/05/05	7.75	Call	Bond Future	2,752.0000	2,721.0000	(1.126)	0	0	0
2010/08/27	R201 2011/05/05	7.75	Put	Bond Future	502.0000	510.0000	1.594	0	0	0
2010/08/27	R201 2011/05/05	7.80	Call	Bond Future	2,877.0000	2,845.0000	(1.112)	0	0	0
2010/08/27	R201 2011/05/05	7.80	Put	Bond Future	469.0000	476.0000	1.493	0	0	0
2010/08/27	R201 2011/05/05	7.70	Call	Bond Future	2,630.0000	2,599.0000	(1.179)	0	0	0

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2010/08/27	R201 2011/05/05	7.70	Put	Bond Future	539.0000	547.0000	1.484	0	0	0
2010/08/27	R202 2010/11/04			Bond Future	2.6420	2.5430	(3.747)	0.0000	0.0000	0
2010/08/27	R202 2010/11/04	3.05	Call	Bond Future	7,302.0000	9,167.0000	25.541	0	0	0
2010/08/27	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R202 2010/11/04	3.10	Call	Bond Future	8,155.0000	10,021.0000	22.882	0	0	0
2010/08/27	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R202 2010/11/04	3.00	Call	Bond Future	6,439.0000	8,305.0000	28.980	0	0	0
2010/08/27	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R203 2010/11/04			Bond Future	7.7020	7.6910	(0.143)	0.0000	0.0000	2,215
2010/08/27	R203 2010/11/04	9.25	Call	Bond Future	7,878.0000	7,936.0000	0.736	0	0	0
2010/08/27	R203 2010/11/04	9.25	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2010/08/27	R203 2010/11/04	9.30	Call	Bond Future	8,118.0000	8,176.0000	0.714	0	0	0
2010/08/27	R203 2010/11/04	9.30	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/08/27	R203 2010/11/04	9.20	Call	Bond Future	7,638.0000	7,696.0000	0.759	0	0	0
2010/08/27	R203 2010/11/04	9.20	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2010/08/27	R203 2011/02/03			Bond Future	7.7290	7.7180	(0.142)	0.0000	0.0000	0
2010/08/27	R203 2011/02/03	8.50	Call	Bond Future	4,415.0000	4,457.0000	0.951	0	0	0
2010/08/27	R203 2011/02/03	8.50	Put	Bond Future	518.0000	503.0000	(2.896)	0	0	0
2010/08/27	R203 2011/02/03	8.55	Call	Bond Future	4,620.0000	4,663.0000	0.931	0	0	0
2010/08/27	R203 2011/02/03	8.55	Put	Bond Future	476.0000	462.0000	(2.941)	0	0	0
2010/08/27	R203 2011/02/03	8.45	Call	Bond Future	4,213.0000	4,254.0000	0.973	0	0	0
2010/08/27	R203 2011/02/03	8.45	Put	Bond Future	563.0000	547.0000	(2.842)	0	0	0
2010/08/27	R203 2011/05/05			Bond Future	7.7760	7.7640	(0.154)	0.0000	0.0000	0
2010/08/27	R203 2011/05/05	8.25	Call	Bond Future	3,571.0000	3,608.0000	1.036	0	0	0
2010/08/27	R203 2011/05/05	8.25	Put	Bond Future	1,230.0000	1,207.0000	(1.870)	0	0	0
2010/08/27	R203 2011/05/05	8.30	Call	Bond Future	3,746.0000	3,783.0000	0.988	0	0	0
2010/08/27	R203 2011/05/05	8.30	Put	Bond Future	1,162.0000	1,139.0000	(1.979)	0	0	0
2010/08/27	R203 2011/05/05	8.20	Call	Bond Future	3,401.0000	3,436.0000	1.029	0	0	0
2010/08/27	R203 2011/05/05	8.20	Put	Bond Future	1,304.0000	1,279.0000	(1.917)	0	0	0
2010/08/27	R204 2010/11/04			Bond Future	7.8100	7.8000	(0.128)	0.0000	0.0000	2,466
2010/08/27	R204 2010/11/04	9.25	Call	Bond Future	8,172.0000	8,230.0000	0.710	0	0	0
2010/08/27	R204 2010/11/04	9.25	Put	Bond Future	17.0000	16.0000	(5.882)	0	0	0
2010/08/27	R204 2010/11/04	9.30	Call	Bond Future	8,437.0000	8,495.0000	0.687	0	0	0

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2010/08/27	R204 2010/11/04	9.30	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2010/08/27	R204 2010/11/04	9.20	Call	Bond Future	7,907.0000	7,965.0000	0.734	0	0	0
2010/08/27	R204 2010/11/04	9.20	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2010/08/27	R204 2011/02/03			Bond Future	7.8360	7.8250	(0.140)	0.0000	0.0000	0
2010/08/27	R204 2011/02/03	8.50	Call	Bond Future	4,522.0000	4,566.0000	0.973	0	0	0
2010/08/27	R204 2011/02/03	8.50	Put	Bond Future	745.0000	725.0000	(2.685)	0	0	0
2010/08/27	R204 2011/02/03	8.55	Call	Bond Future	4,743.0000	4,788.0000	0.949	0	0	0
2010/08/27	R204 2011/02/03	8.55	Put	Bond Future	689.0000	670.0000	(2.758)	0	0	0
2010/08/27	R204 2011/02/03	8.45	Call	Bond Future	4,304.0000	4,348.0000	1.022	0	0	0
2010/08/27	R204 2011/02/03	8.45	Put	Bond Future	805.0000	785.0000	(2.484)	0	0	0
2010/08/27	R204 2011/05/05			Bond Future	7.8830	7.8710	(0.152)	0.0000	0.0000	0
2010/08/27	R204 2011/05/05	8.50	Call	Bond Future	4,606.0000	4,651.0000	0.977	0	0	0
2010/08/27	R204 2011/05/05	8.50	Put	Bond Future	1,183.0000	1,160.0000	(1.944)	0	0	0
2010/08/27	R204 2011/05/05	8.55	Call	Bond Future	4,811.0000	4,856.0000	0.935	0	0	0
2010/08/27	R204 2011/05/05	8.55	Put	Bond Future	1,117.0000	1,094.0000	(2.059)	0	0	0
2010/08/27	R204 2011/05/05	8.45	Call	Bond Future	4,405.0000	4,449.0000	0.999	0	0	0
2010/08/27	R204 2011/05/05	8.45	Put	Bond Future	1,254.0000	1,230.0000	(1.914)	0	0	0
2010/08/27	R206 2010/11/04			Bond Future	6.9230	6.9230	0.000	0.0000	0.0000	0
2010/08/27	R206 2010/11/04	8.50	Call	Bond Future	4,365.0000	4,365.0000	0.000	0	0	0
2010/08/27	R206 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/08/27	R206 2010/11/04	8.55	Call	Bond Future	4,500.0000	4,500.0000	0.000	0	0	0
2010/08/27	R206 2010/11/04	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/08/27	R206 2010/11/04	8.45	Call	Bond Future	4,231.0000	4,231.0000	0.000	0	0	0
2010/08/27	R206 2010/11/04	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/08/27	R206 2010/11/04	7.25	Call	Bond Future	1,150.0000	1,147.0000	(0.261)	0	0	150
2010/08/27	R206 2010/11/04	7.25	Put	Bond Future	226.0000	223.0000	(1.327)	0	0	150
2010/08/27	R206 2010/11/04	8.00	Call	Bond Future	3,020.0000	3,020.0000	0.000	0	0	0
2010/08/27	R206 2010/11/04	8.00	Put	Bond Future	14.0000	14.0000	0.000	0	0	450
2010/08/27	R206 2010/11/04	6.75	Put	Bond Future	835.0000	831.0000	(0.479)	0	0	0
2010/08/27	R206 2010/11/04	6.75	Call	Bond Future	342.0000	338.0000	(1.170)	0	0	450
2010/08/27	R206 2011/02/03			Bond Future	6.8970	6.8970	0.000	0.0000	0.0000	0
2010/08/27	R206 2011/02/03	8.00	Call	Bond Future	2,978.0000	2,977.0000	(0.034)	0	0	0
2010/08/27	R206 2011/02/03	8.00	Put	Bond Future	115.0000	114.0000	(0.870)	0	0	0
2010/08/27	R206 2011/02/03	8.05	Call	Bond Future	3,094.0000	3,093.0000	(0.032)	0	0	0

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2010/08/27	R206 2011/02/03	8.05	Put	Bond Future	104.0000	103.0000	(0.962)	0	0	0
2010/08/27	R206 2011/02/03	7.95	Call	Bond Future	2,862.0000	2,861.0000	(0.035)	0	0	0
2010/08/27	R206 2011/02/03	7.95	Put	Bond Future	127.0000	126.0000	(0.787)	0	0	0
2010/08/27	R206 2011/05/05			Bond Future	6.9090	6.9090	0.000	0.0000	0.0000	0
2010/08/27	R206 2011/05/05	7.50	Call	Bond Future	1,892.0000	1,890.0000	(0.106)	0	0	0
2010/08/27	R206 2011/05/05	7.50	Put	Bond Future	466.0000	464.0000	(0.429)	0	0	0
2010/08/27	R206 2011/05/05	7.55	Call	Bond Future	1,982.0000	1,980.0000	(0.101)	0	0	0
2010/08/27	R206 2011/05/05	7.55	Put	Bond Future	437.0000	435.0000	(0.458)	0	0	0
2010/08/27	R206 2011/05/05	7.45	Call	Bond Future	1,804.0000	1,802.0000	(0.111)	0	0	0
2010/08/27	R206 2011/05/05	7.45	Put	Bond Future	498.0000	496.0000	(0.402)	0	0	0
2010/08/27	R207 2010/11/04			Bond Future	7.8880	7.8770	(0.139)	0.0000	0.0000	810
2010/08/27	R207 2010/11/04	9.25	Call	Bond Future	8,115.0000	8,181.0000	0.813	0	0	0
2010/08/27	R207 2010/11/04	9.25	Put	Bond Future	29.0000	26.0000	(10.345)	0	0	0
2010/08/27	R207 2010/11/04	9.30	Call	Bond Future	8,389.0000	8,456.0000	0.799	0	0	0
2010/08/27	R207 2010/11/04	9.30	Put	Bond Future	23.0000	21.0000	(8.696)	0	0	0
2010/08/27	R207 2010/11/04	9.20	Call	Bond Future	7,839.0000	7,905.0000	0.842	0	0	0
2010/08/27	R207 2010/11/04	9.20	Put	Bond Future	34.0000	31.0000	(8.824)	0	0	0
2010/08/27	R207 2011/02/03			Bond Future	7.9130	7.9020	(0.139)	0.0000	0.0000	0
2010/08/27	R207 2011/02/03	8.75	Call	Bond Future	5,557.0000	5,608.0000	0.918	0	0	0
2010/08/27	R207 2011/02/03	8.75	Put	Bond Future	580.0000	563.0000	(2.931)	0	0	0
2010/08/27	R207 2011/02/03	8.80	Call	Bond Future	5,799.0000	5,851.0000	0.897	0	0	0
2010/08/27	R207 2011/02/03	8.80	Put	Bond Future	535.0000	519.0000	(2.991)	0	0	0
2010/08/27	R207 2011/02/03	8.70	Call	Bond Future	5,318.0000	5,368.0000	0.940	0	0	0
2010/08/27	R207 2011/02/03	8.70	Put	Bond Future	629.0000	611.0000	(2.862)	0	0	0
2010/08/27	R207 2011/05/05			Bond Future	7.9600	7.9480	(0.151)	0.0000	0.0000	0
2010/08/27	R207 2011/05/05	8.50	Call	Bond Future	4,593.0000	4,638.0000	0.980	0	0	0
2010/08/27	R207 2011/05/05	8.50	Put	Bond Future	1,415.0000	1,388.0000	(1.908)	0	0	0
2010/08/27	R207 2011/05/05	8.55	Call	Bond Future	4,802.0000	4,849.0000	0.979	0	0	0
2010/08/27	R207 2011/05/05	8.55	Put	Bond Future	1,337.0000	1,311.0000	(1.945)	0	0	0
2010/08/27	R207 2011/05/05	8.45	Call	Bond Future	4,386.0000	4,430.0000	1.003	0	0	0
2010/08/27	R207 2011/05/05	8.45	Put	Bond Future	1,497.0000	1,468.0000	(1.937)	0	0	0
2010/08/27	R208 2010/11/04			Bond Future	7.9390	7.9280	(0.139)	0.0000	0.0000	6,835
2010/08/27	R208 2010/11/04	9.25	Call	Bond Future	8,190.0000	8,260.0000	0.855	0	0	0

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2010/08/27	R208 2010/11/04	9.25	Put	Bond Future	31.0000	28.0000	(9.677)	0	0	0
2010/08/27	R208 2010/11/04	9.30	Call	Bond Future	8,477.0000	8,548.0000	0.838	0	0	0
2010/08/27	R208 2010/11/04	9.30	Put	Bond Future	26.0000	24.0000	(7.692)	0	0	0
2010/08/27	R208 2010/11/04	9.20	Call	Bond Future	7,903.0000	7,972.0000	0.873	0	0	0
2010/08/27	R208 2010/11/04	9.20	Put	Bond Future	37.0000	33.0000	(10.811)	0	0	0
2010/08/27	R208 2011/02/03			Bond Future	7.9640	7.9530	(0.138)	0.0000	0.0000	0
2010/08/27	R208 2011/02/03	8.75	Call	Bond Future	5,612.0000	5,664.0000	0.927	0	0	0
2010/08/27	R208 2011/02/03	8.75	Put	Bond Future	683.0000	664.0000	(2.782)	0	0	0
2010/08/27	R208 2011/02/03	8.80	Call	Bond Future	5,861.0000	5,915.0000	0.921	0	0	0
2010/08/27	R208 2011/02/03	8.80	Put	Bond Future	631.0000	613.0000	(2.853)	0	0	0
2010/08/27	R208 2011/02/03	8.70	Call	Bond Future	5,365.0000	5,416.0000	0.951	0	0	0
2010/08/27	R208 2011/02/03	8.70	Put	Bond Future	740.0000	719.0000	(2.838)	0	0	0
2010/08/27	R208 2011/05/05			Bond Future	8.0060	7.9950	(0.137)	0.0000	0.0000	0
2010/08/27	R208 2011/05/05	8.50	Call	Bond Future	4,656.0000	4,699.0000	0.924	0	0	0
2010/08/27	R208 2011/05/05	8.50	Put	Bond Future	1,575.0000	1,548.0000	(1.714)	0	0	0
2010/08/27	R208 2011/05/05	8.55	Call	Bond Future	4,874.0000	4,918.0000	0.903	0	0	0
2010/08/27	R208 2011/05/05	8.55	Put	Bond Future	1,489.0000	1,463.0000	(1.746)	0	0	0
2010/08/27	R208 2011/05/05	8.45	Call	Bond Future	4,442.0000	4,484.0000	0.946	0	0	0
2010/08/27	R208 2011/05/05	8.45	Put	Bond Future	1,667.0000	1,639.0000	(1.680)	0	0	0
2010/08/27	R209 2010/11/04			Bond Future	7.9280	7.9180	(0.126)	0.0000	0.0000	23,994
2010/08/27	R209 2010/11/04	9.00	Call	Bond Future	9,171.0000	9,256.0000	0.927	0	0	0
2010/08/27	R209 2010/11/04	9.00	Put	Bond Future	108.0000	101.0000	(6.481)	0	0	0
2010/08/27	R209 2010/11/04	9.05	Call	Bond Future	9,538.0000	9,624.0000	0.902	0	0	0
2010/08/27	R209 2010/11/04	9.05	Put	Bond Future	93.0000	86.0000	(7.527)	0	0	0
2010/08/27	R209 2010/11/04	8.95	Call	Bond Future	8,802.0000	8,886.0000	0.954	0	0	0
2010/08/27	R209 2010/11/04	8.95	Put	Bond Future	125.0000	117.0000	(6.400)	0	0	0
2010/08/27	R209 2010/11/04	8.50	Call	Bond Future	5,518.0000	5,587.0000	1.250	0	0	0
2010/08/27	R209 2010/11/04	8.50	Put	Bond Future	470.0000	446.0000	(5.106)	0	0	54
2010/08/27	R209 2010/11/04	8.25	Put	Bond Future	921.0000	884.0000	(4.017)	0	0	0
2010/08/27	R209 2010/11/04	8.25	Call	Bond Future	3,825.0000	3,881.0000	1.464	0	0	54
2010/08/27	R209 2010/11/04	9.25	Call	Bond Future	10,993.0000	11,082.0000	0.810	0	0	0
2010/08/27	R209 2010/11/04	9.25	Put	Bond Future	50.0000	46.0000	(8.000)	0	0	162
2010/08/27	R209 2010/11/04	7.75	Put	Bond Future	2,937.0000	2,866.0000	(2.417)	0	0	0
2010/08/27	R209 2010/11/04	7.75	Call	Bond Future	1,258.0000	1,280.0000	1.749	0	0	162

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2010/08/27	R209 2011/02/03			Bond Future	7.9440	7.9330	(0.138)	0.0000	0.0000	0
2010/08/27	R209 2011/02/03	9.00	Call	Bond Future	9,500.0000	9,583.0000	0.874	0	0	0
2010/08/27	R209 2011/02/03	9.00	Put	Bond Future	600.0000	582.0000	(3.000)	0	0	0
2010/08/27	R209 2011/02/03	9.05	Call	Bond Future	9,836.0000	9,920.0000	0.854	0	0	0
2010/08/27	R209 2011/02/03	9.05	Put	Bond Future	554.0000	536.0000	(3.249)	0	0	0
2010/08/27	R209 2011/02/03	8.95	Call	Bond Future	9,164.0000	9,246.0000	0.895	0	0	0
2010/08/27	R209 2011/02/03	8.95	Put	Bond Future	650.0000	630.0000	(3.077)	0	0	0
2010/08/27	R209 2011/05/05			Bond Future	7.9700	7.9590	(0.138)	0.0000	0.0000	0
2010/08/27	R209 2011/05/05	8.50	Call	Bond Future	6,712.0000	6,776.0000	0.954	0	0	0
2010/08/27	R209 2011/05/05	8.50	Put	Bond Future	2,070.0000	2,033.0000	(1.787)	0	0	0
2010/08/27	R209 2011/05/05	8.55	Call	Bond Future	7,013.0000	7,079.0000	0.941	0	0	0
2010/08/27	R209 2011/05/05	8.55	Put	Bond Future	1,955.0000	1,920.0000	(1.790)	0	0	0
2010/08/27	R209 2011/05/05	8.45	Call	Bond Future	6,414.0000	6,477.0000	0.982	0	0	0
2010/08/27	R209 2011/05/05	8.45	Put	Bond Future	2,192.0000	2,154.0000	(1.734)	0	0	0
2010/08/27	R209 2011/08/04			Bond Future	8.0070	8.0280	0.262	0.0000	0.0000	0
2010/08/27	R209 2011/08/04	8.50	Call	Bond Future	7,168.0000	7,035.0000	(1.855)	0	0	0
2010/08/27	R209 2011/08/04	8.50	Put	Bond Future	2,873.0000	2,931.0000	2.019	0	0	1,000
2010/08/27	R209 2011/08/04	8.55	Call	Bond Future	7,456.0000	7,321.0000	(1.811)	0	0	0
2010/08/27	R209 2011/08/04	8.55	Put	Bond Future	2,746.0000	2,801.0000	2.003	0	0	0
2010/08/27	R209 2011/08/04	8.45	Call	Bond Future	6,882.0000	6,751.0000	(1.904)	0	0	0
2010/08/27	R209 2011/08/04	8.45	Put	Bond Future	3,006.0000	3,066.0000	1.996	0	0	0
2010/08/27	R209 2011/08/04	10.10	Call	Bond Future	16,724.0000	16,549.0000	(1.046)	0	0	0
2010/08/27	R209 2011/08/04	10.10	Put	Bond Future	738.0000	753.0000	2.033	0	0	1,000
2010/08/27	R210 2010/11/04			Bond Future	2.7610	2.6510	(3.984)	0.0000	0.0000	0
2010/08/27	R210 2010/11/04	3.10	Call	Bond Future	4,471.0000	5,976.0000	33.661	0	0	0
2010/08/27	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R210 2010/11/04	3.15	Call	Bond Future	5,110.0000	6,614.0000	29.432	0	0	0
2010/08/27	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R210 2010/11/04	3.05	Call	Bond Future	3,827.0000	5,332.0000	39.326	0	0	0
2010/08/27	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R211 2010/11/04			Bond Future	2.6580	2.5700	(3.311)	0.0000	0.0000	0
2010/08/27	R211 2010/11/04	2.75	Call	Bond Future	521.0000	1,021.0000	95.969	0	0	0
2010/08/27	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/27	R211 2010/11/04	2.80	Call	Bond Future	802.0000	1,303.0000	62.469	0	0	0
2010/08/27	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R211 2010/11/04	2.70	Call	Bond Future	238.0000	739.0000	210.504	0	0	0
2010/08/27	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R212 2010/11/04			Bond Future	2.8140	2.6440	(6.041)	0.0000	0.0000	0
2010/08/27	R212 2010/11/04	3.00	Call	Bond Future	1,756.0000	3,392.0000	93.166	0	0	0
2010/08/27	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R212 2010/11/04	3.05	Call	Bond Future	2,221.0000	3,858.0000	73.706	0	0	0
2010/08/27	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	R212 2010/11/04	2.95	Call	Bond Future	1,287.0000	2,923.0000	127.117	0	0	0
2010/08/27	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/27	TRT1 2010/11/04			Index Future	341.1440	341.2520	0.032	0.0000	0.0000	100
2010/08/27	TRT1 2011/02/03			Index Future	347.2570	347.3660	0.031	0.0000	0.0000	0
Total										100813.00