



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/08/2010

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
2010/08/06	AL7T 2010/11/04			Index Future	361.2390	362.3660	0.312	0.0000	0.0000	38
2010/08/06	ALBI 2010/11/04			Index Future	332.9380	333.9620	0.308	0.0000	0.0000	1,228
2010/08/06	ALBI 2011/02/03			Index Future	338.4270	339.6620	0.365	0.0000	0.0000	0
2010/08/06	CRD1 2010/11/04			Index Future	147.2230	145.0600	(1.469)	0.0000	0.0000	2
2010/08/06	CRD1 2011/02/03			Index Future	149.8760	147.5820	(1.531)	0.0000	0.0000	0
2010/08/06	GOVI 2010/11/04			GOVI	333.7820	334.8670	0.325	0.0000	0.0000	177
2010/08/06	GOVI 2010/11/04	329.00	Call	GOVI	47,820.0000	58,670.0000	22.689	0	0	0
2010/08/06	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/06	GOVI 2010/11/04	329.01	Call	GOVI	47,720.0000	58,570.0000	22.737	0	0	0
2010/08/06	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/06	GOVI 2010/11/04	328.99	Call	GOVI	47,920.0000	58,770.0000	22.642	0	0	0
2010/08/06	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/06	ILBI 2010/11/04			Index Future	396.7220	390.0430	(1.684)	0.0000	0.0000	507
2010/08/06	ILBI 2011/02/03			Index Future	403.8030	396.5470	(1.797)	0.0000	0.0000	0
2010/08/06	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/06	JBAF 2010/08/18			Jibar Tradeable Future	6.5000	6.5500	0.769	0.0000	0.0000	1,000
2010/08/06	JBAF 2010/09/15			Jibar Tradeable Future	6.4700	6.3000	(2.628)	0.0000	0.0000	1,000
2010/08/06	JBAF 2010/10/20			Jibar Tradeable Future	6.2200	6.2300	0.161	0.0000	0.0000	0
2010/08/06	JBAF 2010/11/17			Jibar Tradeable Future	6.2000	6.2100	0.161	0.0000	0.0000	0
2010/08/06	JBAF 2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/06	JBAF 2011/01/19			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/06	JBAF 2011/03/16			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	5,500
2010/08/06	JBAF 2011/06/15			Jibar Tradeable Future	6.3500	6.3500	0.000	0.0000	0.0000	4,500
2010/08/06	JBAF 2011/09/21			Jibar Tradeable Future	6.5000	6.5100	0.154	0.0000	0.0000	6,000
2010/08/06	JBAF 2011/12/21			Jibar Tradeable Future	6.7000	6.7200	0.299	0.0000	0.0000	5,000
2010/08/06	JBAF 2012/03/20			Jibar Tradeable Future	6.9500	6.9600	0.144	0.0000	0.0000	0
2010/08/06	JBAF 2012/06/20			Jibar Tradeable Future	7.0500	7.0800	0.426	0.0000	0.0000	0
2010/08/06	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/06	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/06	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN02 2010/11/04	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/08/06	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN02 2010/11/04	8.00	Put	JNOTE	0.0000	500,000.0000	100.000	0	0	0
2010/08/06	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/06	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN05 2010/11/04	8.00	Put	JNOTE	0.0000	500,000.0000	100.000	0	0	0
2010/08/06	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN05 2010/11/04	8.25	Put	JNOTE	0.0000	750,000.0000	100.000	0	0	0

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2010/08/06	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/06	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	JN10 2010/11/04	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/08/06	JN10 2010/11/04	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2010/08/06	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/06	OTH1 2010/11/04			Index Future	327.5690	323.3230	(1.296)	0.0000	0.0000	3
2010/08/06	OTH1 2011/02/03			Index Future	333.4730	328.9440	(1.358)	0.0000	0.0000	0
2010/08/06	R157 2010/08/05			Bond Future	7.6410	7.6350	(0.079)	0.0000	0.0000	0
2010/08/06	R157 2010/11/04			Bond Future	7.6860	7.6430	(0.559)	0.0000	0.0000	5,072
2010/08/06	R157 2010/11/04	8.50	Call	Bond Future	3,802.0000	3,974.0000	4.524	0	0	0
2010/08/06	R157 2010/11/04	8.50	Put	Bond Future	167.0000	143.0000	(14.371)	0	0	0
2010/08/06	R157 2010/11/04	8.55	Call	Bond Future	4,000.0000	4,174.0000	4.350	0	0	0
2010/08/06	R157 2010/11/04	8.55	Put	Bond Future	146.0000	124.0000	(15.068)	0	0	0
2010/08/06	R157 2010/11/04	8.45	Call	Bond Future	3,606.0000	3,776.0000	4.714	0	0	0
2010/08/06	R157 2010/11/04	8.45	Put	Bond Future	190.0000	164.0000	(13.684)	0	0	0
2010/08/06	R157 2010/11/04	7.50	Put	Bond Future	1,574.0000	1,450.0000	(7.878)	0	0	0
2010/08/06	R157 2010/11/04	7.50	Call	Bond Future	724.0000	796.0000	9.945	0	0	500
2010/08/06	R157 2011/02/03			Bond Future	7.7220	7.6760	(0.596)	0.0000	0.0000	0
2010/08/06	R157 2011/02/03	7.90	Call	Bond Future	1,961.0000	2,075.0000	5.813	0	0	0
2010/08/06	R157 2011/02/03	7.90	Put	Bond Future	1,195.0000	1,109.0000	(7.197)	0	0	0
2010/08/06	R157 2011/02/03	7.95	Call	Bond Future	2,095.0000	2,213.0000	5.632	0	0	0
2010/08/06	R157 2011/02/03	7.95	Put	Bond Future	1,114.0000	1,033.0000	(7.271)	0	0	0
2010/08/06	R157 2011/02/03	7.85	Call	Bond Future	1,832.0000	1,942.0000	6.004	0	0	0
2010/08/06	R157 2011/02/03	7.85	Put	Bond Future	1,280.0000	1,191.0000	(6.953)	0	0	0
2010/08/06	R157 2011/05/05			Bond Future	7.7250	7.7420	0.220	0.0000	0.0000	0
2010/08/06	R157 2011/05/05	7.75	Call	Bond Future	1,855.0000	1,816.0000	(2.102)	0	0	0
2010/08/06	R157 2011/05/05	7.75	Put	Bond Future	1,752.0000	1,783.0000	1.769	0	0	0
2010/08/06	R157 2011/05/05	7.80	Call	Bond Future	1,970.0000	1,930.0000	(2.030)	0	0	0
2010/08/06	R157 2011/05/05	7.80	Put	Bond Future	1,663.0000	1,692.0000	1.744	0	0	0
2010/08/06	R157 2011/05/05	7.70	Call	Bond Future	1,744.0000	1,706.0000	(2.179)	0	0	0
2010/08/06	R157 2011/05/05	7.70	Put	Bond Future	1,847.0000	1,878.0000	1.678	0	0	0

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2010/08/06	R186 2010/08/05			Bond Future	8.5110	8.5300	0.223	0.0000	0.0000	0
2010/08/06	R186 2010/11/04			Bond Future	8.5810	8.5290	(0.606)	0.0000	0.0000	16,470
2010/08/06	R186 2010/11/04	9.25	Call	Bond Future	6,994.0000	7,400.0000	5.805	0	0	0
2010/08/06	R186 2010/11/04	9.25	Put	Bond Future	770.0000	671.0000	(12.857)	0	0	0
2010/08/06	R186 2010/11/04	9.30	Call	Bond Future	7,364.0000	7,778.0000	5.622	0	0	0
2010/08/06	R186 2010/11/04	9.30	Put	Bond Future	695.0000	603.0000	(13.237)	0	0	0
2010/08/06	R186 2010/11/04	9.20	Call	Bond Future	6,630.0000	7,027.0000	5.988	0	0	0
2010/08/06	R186 2010/11/04	9.20	Put	Bond Future	854.0000	746.0000	(12.646)	0	0	0
2010/08/06	R186 2010/11/04	8.75	Put	Bond Future	2,031.0000	1,822.0000	(10.290)	0	0	0
2010/08/06	R186 2010/11/04	8.75	Call	Bond Future	3,651.0000	3,948.0000	8.135	0	0	10,900
2010/08/06	R186 2011/02/03			Bond Future	8.6200	8.5660	(0.626)	0.0000	0.0000	0
2010/08/06	R186 2011/02/03	9.00	Call	Bond Future	5,900.0000	6,236.0000	5.695	0	0	0
2010/08/06	R186 2011/02/03	9.00	Put	Bond Future	2,349.0000	2,167.0000	(7.748)	0	0	0
2010/08/06	R186 2011/02/03	9.05	Call	Bond Future	6,211.0000	6,556.0000	5.555	0	0	0
2010/08/06	R186 2011/02/03	9.05	Put	Bond Future	2,205.0000	2,032.0000	(7.846)	0	0	0
2010/08/06	R186 2011/02/03	8.95	Call	Bond Future	5,594.0000	5,921.0000	5.846	0	0	0
2010/08/06	R186 2011/02/03	8.95	Put	Bond Future	2,501.0000	2,310.0000	(7.637)	0	0	0
2010/08/06	R186 2011/05/05			Bond Future	8.6510	8.6230	(0.324)	0.0000	0.0000	0
2010/08/06	R186 2011/05/05	8.75	Call	Bond Future	5,106.0000	5,244.0000	2.703	0	0	0
2010/08/06	R186 2011/05/05	8.75	Put	Bond Future	4,177.0000	4,050.0000	(3.040)	0	0	0
2010/08/06	R186 2011/05/05	8.80	Call	Bond Future	5,378.0000	5,521.0000	2.659	0	0	0
2010/08/06	R186 2011/05/05	8.80	Put	Bond Future	3,984.0000	3,862.0000	(3.062)	0	0	0
2010/08/06	R186 2011/05/05	8.70	Call	Bond Future	4,839.0000	4,974.0000	2.790	0	0	0
2010/08/06	R186 2011/05/05	8.70	Put	Bond Future	4,378.0000	4,248.0000	(2.969)	0	0	0
2010/08/06	R189 2010/08/05			Bond Future	1.4370	1.4400	0.209	0.0000	0.0000	0
2010/08/06	R189 2010/11/04			Bond Future	1.5580	1.5620	0.257	0.0000	0.0000	0
2010/08/06	R189 2010/11/04	1.75	Call	Bond Future	478.0000	468.0000	(2.092)	0	0	0
2010/08/06	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R189 2010/11/04	1.80	Call	Bond Future	602.0000	592.0000	(1.661)	0	0	0
2010/08/06	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R189 2010/11/04	1.70	Call	Bond Future	354.0000	344.0000	(2.825)	0	0	0
2010/08/06	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R197 2010/08/05			Bond Future	2.9200	2.9200	0.000	0.0000	0.0000	0

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2010/08/06	R197 2010/11/04			Bond Future	2.9860	2.9970	0.368	0.0000	0.0000	0
2010/08/06	R197 2010/11/04	3.05	Call	Bond Future	794.0000	657.0000	(17.254)	0	0	0
2010/08/06	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R197 2010/11/04	3.10	Call	Bond Future	1,411.0000	1,274.0000	(9.709)	0	0	0
2010/08/06	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R197 2010/11/04	3.00	Call	Bond Future	174.0000	37.0000	(78.736)	0	0	0
2010/08/06	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R201 2010/08/05			Bond Future	7.5710	7.5600	(0.145)	0.0000	0.0000	0
2010/08/06	R201 2010/11/04			Bond Future	7.6130	7.5590	(0.709)	0.0000	0.0000	1,364
2010/08/06	R201 2010/11/04	8.50	Call	Bond Future	3,204.0000	3,378.0000	5.431	0	0	0
2010/08/06	R201 2010/11/04	8.50	Put	Bond Future	102.0000	84.0000	(17.647)	0	0	0
2010/08/06	R201 2010/11/04	8.55	Call	Bond Future	3,360.0000	3,537.0000	5.268	0	0	0
2010/08/06	R201 2010/11/04	8.55	Put	Bond Future	87.0000	71.0000	(18.391)	0	0	0
2010/08/06	R201 2010/11/04	8.45	Call	Bond Future	3,048.0000	3,220.0000	5.643	0	0	0
2010/08/06	R201 2010/11/04	8.45	Put	Bond Future	118.0000	98.0000	(16.949)	0	0	0
2010/08/06	R201 2011/02/03			Bond Future	7.6420	7.5840	(0.759)	0.0000	0.0000	0
2010/08/06	R201 2011/02/03	8.00	Call	Bond Future	1,899.0000	2,027.0000	6.740	0	0	0
2010/08/06	R201 2011/02/03	8.00	Put	Bond Future	702.0000	634.0000	(9.687)	0	0	0
2010/08/06	R201 2011/02/03	8.05	Call	Bond Future	2,014.0000	2,146.0000	6.554	0	0	0
2010/08/06	R201 2011/02/03	8.05	Put	Bond Future	651.0000	587.0000	(9.831)	0	0	0
2010/08/06	R201 2011/02/03	7.95	Call	Bond Future	1,786.0000	1,911.0000	6.999	0	0	0
2010/08/06	R201 2011/02/03	7.95	Put	Bond Future	755.0000	684.0000	(9.404)	0	0	0
2010/08/06	R201 2011/05/05			Bond Future	7.6410	7.6510	0.131	0.0000	0.0000	0
2010/08/06	R201 2011/05/05	7.75	Call	Bond Future	1,559.0000	1,539.0000	(1.283)	0	0	0
2010/08/06	R201 2011/05/05	7.75	Put	Bond Future	1,214.0000	1,225.0000	0.906	0	0	0
2010/08/06	R201 2011/05/05	7.80	Call	Bond Future	1,653.0000	1,632.0000	(1.270)	0	0	0
2010/08/06	R201 2011/05/05	7.80	Put	Bond Future	1,150.0000	1,160.0000	0.870	0	0	0
2010/08/06	R201 2011/05/05	7.70	Call	Bond Future	1,469.0000	1,450.0000	(1.293)	0	0	0
2010/08/06	R201 2011/05/05	7.70	Put	Bond Future	1,282.0000	1,295.0000	1.014	0	0	0
2010/08/06	R202 2010/08/05			Bond Future	2.9300	2.9300	0.000	0.0000	0.0000	0
2010/08/06	R202 2010/11/04			Bond Future	2.9700	2.9700	0.000	0.0000	0.0000	0
2010/08/06	R202 2010/11/04	3.05	Call	Bond Future	1,384.0000	1,384.0000	0.000	0	0	0
2010/08/06	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/06	R202 2010/11/04	3.10	Call	Bond Future	2,238.0000	2,238.0000	0.000	0	0	0
2010/08/06	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R202 2010/11/04	3.00	Call	Bond Future	522.0000	522.0000	0.000	0	0	0
2010/08/06	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R203 2010/08/05			Bond Future	8.1810	8.1850	0.049	0.0000	0.0000	0
2010/08/06	R203 2010/11/04			Bond Future	8.2570	8.2040	(0.642)	0.0000	0.0000	2,215
2010/08/06	R203 2010/11/04	9.25	Call	Bond Future	5,117.0000	5,365.0000	4.847	0	0	0
2010/08/06	R203 2010/11/04	9.25	Put	Bond Future	160.0000	135.0000	(15.625)	0	0	0
2010/08/06	R203 2010/11/04	9.30	Call	Bond Future	5,337.0000	5,587.0000	4.684	0	0	0
2010/08/06	R203 2010/11/04	9.30	Put	Bond Future	139.0000	115.0000	(17.266)	0	0	0
2010/08/06	R203 2010/11/04	9.20	Call	Bond Future	4,896.0000	5,141.0000	5.004	0	0	0
2010/08/06	R203 2010/11/04	9.20	Put	Bond Future	181.0000	153.0000	(15.470)	0	0	0
2010/08/06	R203 2011/02/03			Bond Future	8.3090	8.2530	(0.674)	0.0000	0.0000	0
2010/08/06	R203 2011/02/03	8.50	Call	Bond Future	2,449.0000	2,611.0000	6.615	0	0	0
2010/08/06	R203 2011/02/03	8.50	Put	Bond Future	1,501.0000	1,383.0000	(7.861)	0	0	0
2010/08/06	R203 2011/02/03	8.55	Call	Bond Future	2,603.0000	2,771.0000	6.454	0	0	0
2010/08/06	R203 2011/02/03	8.55	Put	Bond Future	1,409.0000	1,297.0000	(7.949)	0	0	0
2010/08/06	R203 2011/02/03	8.45	Call	Bond Future	2,299.0000	2,456.0000	6.829	0	0	0
2010/08/06	R203 2011/02/03	8.45	Put	Bond Future	1,598.0000	1,475.0000	(7.697)	0	0	0
2010/08/06	R203 2011/05/05			Bond Future	8.3420	8.3300	(0.144)	0.0000	0.0000	0
2010/08/06	R203 2011/05/05	8.25	Call	Bond Future	2,049.0000	2,073.0000	1.171	0	0	0
2010/08/06	R203 2011/05/05	8.25	Put	Bond Future	2,496.0000	2,461.0000	(1.402)	0	0	0
2010/08/06	R203 2011/05/05	8.30	Call	Bond Future	2,177.0000	2,202.0000	1.148	0	0	0
2010/08/06	R203 2011/05/05	8.30	Put	Bond Future	2,381.0000	2,347.0000	(1.428)	0	0	0
2010/08/06	R203 2011/05/05	8.20	Call	Bond Future	1,925.0000	1,948.0000	1.195	0	0	0
2010/08/06	R203 2011/05/05	8.20	Put	Bond Future	2,615.0000	2,580.0000	(1.338)	0	0	0
2010/08/06	R204 2010/08/05			Bond Future	8.2910	8.2950	0.048	0.0000	0.0000	0
2010/08/06	R204 2010/11/04			Bond Future	8.3520	8.2990	(0.635)	0.0000	0.0000	2,476
2010/08/06	R204 2010/11/04	9.25	Call	Bond Future	5,214.0000	5,483.0000	5.159	0	0	0
2010/08/06	R204 2010/11/04	9.25	Put	Bond Future	232.0000	196.0000	(15.517)	0	0	0
2010/08/06	R204 2010/11/04	9.30	Call	Bond Future	5,452.0000	5,725.0000	5.007	0	0	0
2010/08/06	R204 2010/11/04	9.30	Put	Bond Future	202.0000	170.0000	(15.842)	0	0	0
2010/08/06	R204 2010/11/04	9.20	Call	Bond Future	4,974.0000	5,239.0000	5.328	0	0	0

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2010/08/06	R204 2010/11/04	9.20	Put	Bond Future	260.0000	221.0000	(15.000)	0	0	0
2010/08/06	R204 2011/02/03			Bond Future	8.3980	8.3430	(0.655)	0.0000	0.0000	0
2010/08/06	R204 2011/02/03	8.50	Call	Bond Future	2,513.0000	2,680.0000	6.645	0	0	0
2010/08/06	R204 2011/02/03	8.50	Put	Bond Future	1,945.0000	1,803.0000	(7.301)	0	0	0
2010/08/06	R204 2011/02/03	8.55	Call	Bond Future	2,676.0000	2,850.0000	6.502	0	0	0
2010/08/06	R204 2011/02/03	8.55	Put	Bond Future	1,831.0000	1,696.0000	(7.373)	0	0	0
2010/08/06	R204 2011/02/03	8.45	Call	Bond Future	2,355.0000	2,517.0000	6.879	0	0	0
2010/08/06	R204 2011/02/03	8.45	Put	Bond Future	2,065.0000	1,918.0000	(7.119)	0	0	0
2010/08/06	R204 2011/05/05			Bond Future	8.4330	8.4150	(0.213)	0.0000	0.0000	0
2010/08/06	R204 2011/05/05	8.50	Call	Bond Future	2,786.0000	2,834.0000	1.723	0	0	0
2010/08/06	R204 2011/05/05	8.50	Put	Bond Future	2,421.0000	2,371.0000	(2.065)	0	0	0
2010/08/06	R204 2011/05/05	8.55	Call	Bond Future	2,944.0000	2,993.0000	1.664	0	0	0
2010/08/06	R204 2011/05/05	8.55	Put	Bond Future	2,309.0000	2,259.0000	(2.165)	0	0	0
2010/08/06	R204 2011/05/05	8.45	Call	Bond Future	2,633.0000	2,680.0000	1.785	0	0	0
2010/08/06	R204 2011/05/05	8.45	Put	Bond Future	2,540.0000	2,489.0000	(2.008)	0	0	0
2010/08/06	R206 2010/08/05			Bond Future	7.4510	7.4400	(0.148)	0.0000	0.0000	0
2010/08/06	R206 2010/11/04			Bond Future	7.4690	7.3920	(1.031)	0.0000	0.0000	0
2010/08/06	R206 2010/11/04	8.50	Call	Bond Future	2,872.0000	3,075.0000	7.068	0	0	0
2010/08/06	R206 2010/11/04	8.50	Put	Bond Future	46.0000	34.0000	(26.087)	0	0	0
2010/08/06	R206 2010/11/04	8.55	Call	Bond Future	2,999.0000	3,204.0000	6.836	0	0	0
2010/08/06	R206 2010/11/04	8.55	Put	Bond Future	38.0000	28.0000	(26.316)	0	0	0
2010/08/06	R206 2010/11/04	8.45	Call	Bond Future	2,745.0000	2,947.0000	7.359	0	0	0
2010/08/06	R206 2010/11/04	8.45	Put	Bond Future	54.0000	40.0000	(25.926)	0	0	0
2010/08/06	R206 2011/02/03			Bond Future	7.4890	7.4050	(1.122)	0.0000	0.0000	0
2010/08/06	R206 2011/02/03	8.00	Call	Bond Future	1,758.0000	1,914.0000	8.874	0	0	0
2010/08/06	R206 2011/02/03	8.00	Put	Bond Future	444.0000	382.0000	(13.964)	0	0	0
2010/08/06	R206 2011/02/03	8.05	Call	Bond Future	1,853.0000	2,013.0000	8.635	0	0	0
2010/08/06	R206 2011/02/03	8.05	Put	Bond Future	412.0000	354.0000	(14.078)	0	0	0
2010/08/06	R206 2011/02/03	7.95	Call	Bond Future	1,665.0000	1,818.0000	9.189	0	0	0
2010/08/06	R206 2011/02/03	7.95	Put	Bond Future	479.0000	414.0000	(13.570)	0	0	0
2010/08/06	R206 2011/05/05			Bond Future	7.4750	7.4760	0.013	0.0000	0.0000	0
2010/08/06	R206 2011/05/05	7.50	Call	Bond Future	1,090.0000	1,087.0000	(0.275)	0	0	0
2010/08/06	R206 2011/05/05	7.50	Put	Bond Future	1,030.0000	1,030.0000	0.000	0	0	0
2010/08/06	R206 2011/05/05	7.55	Call	Bond Future	1,157.0000	1,154.0000	(0.259)	0	0	0

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2010/08/06	R206 2011/05/05	7.55	Put	Bond Future	978.0000	977.0000	(0.102)	0	0	0
2010/08/06	R206 2011/05/05	7.45	Call	Bond Future	1,026.0000	1,023.0000	(0.292)	0	0	0
2010/08/06	R206 2011/05/05	7.45	Put	Bond Future	1,086.0000	1,085.0000	(0.092)	0	0	0
2010/08/06	R207 2010/08/05			Bond Future	8.3610	8.3650	0.048	0.0000	0.0000	0
2010/08/06	R207 2010/11/04			Bond Future	8.4370	8.3840	(0.628)	0.0000	0.0000	829
2010/08/06	R207 2010/11/04	9.25	Call	Bond Future	5,037.0000	5,309.0000	5.400	0	0	0
2010/08/06	R207 2010/11/04	9.25	Put	Bond Future	321.0000	274.0000	(14.642)	0	0	0
2010/08/06	R207 2010/11/04	9.30	Call	Bond Future	5,278.0000	5,555.0000	5.248	0	0	0
2010/08/06	R207 2010/11/04	9.30	Put	Bond Future	282.0000	240.0000	(14.894)	0	0	0
2010/08/06	R207 2010/11/04	9.20	Call	Bond Future	4,794.0000	5,062.0000	5.590	0	0	0
2010/08/06	R207 2010/11/04	9.20	Put	Bond Future	359.0000	308.0000	(14.206)	0	0	0
2010/08/06	R207 2011/02/03			Bond Future	8.4810	8.4260	(0.649)	0.0000	0.0000	0
2010/08/06	R207 2011/02/03	8.75	Call	Bond Future	3,206.0000	3,403.0000	6.145	0	0	0
2010/08/06	R207 2011/02/03	8.75	Put	Bond Future	1,643.0000	1,516.0000	(7.730)	0	0	0
2010/08/06	R207 2011/02/03	8.80	Call	Bond Future	3,393.0000	3,595.0000	5.953	0	0	0
2010/08/06	R207 2011/02/03	8.80	Put	Bond Future	1,543.0000	1,422.0000	(7.842)	0	0	0
2010/08/06	R207 2011/02/03	8.70	Call	Bond Future	3,024.0000	3,215.0000	6.316	0	0	0
2010/08/06	R207 2011/02/03	8.70	Put	Bond Future	1,749.0000	1,616.0000	(7.604)	0	0	0
2010/08/06	R207 2011/05/05			Bond Future	8.5170	8.4960	(0.247)	0.0000	0.0000	0
2010/08/06	R207 2011/05/05	8.50	Call	Bond Future	2,727.0000	2,784.0000	2.090	0	0	0
2010/08/06	R207 2011/05/05	8.50	Put	Bond Future	2,825.0000	2,761.0000	(2.265)	0	0	0
2010/08/06	R207 2011/05/05	8.55	Call	Bond Future	2,886.0000	2,944.0000	2.010	0	0	0
2010/08/06	R207 2011/05/05	8.55	Put	Bond Future	2,696.0000	2,634.0000	(2.300)	0	0	0
2010/08/06	R207 2011/05/05	8.45	Call	Bond Future	2,573.0000	2,628.0000	2.138	0	0	0
2010/08/06	R207 2011/05/05	8.45	Put	Bond Future	2,959.0000	2,894.0000	(2.197)	0	0	0
2010/08/06	R208 2010/08/05			Bond Future	8.4510	8.4800	0.343	0.0000	0.0000	0
2010/08/06	R208 2010/11/04			Bond Future	8.5380	8.4860	(0.609)	0.0000	0.0000	6,835
2010/08/06	R208 2010/11/04	9.25	Call	Bond Future	4,708.0000	4,979.0000	5.756	0	0	0
2010/08/06	R208 2010/11/04	9.25	Put	Bond Future	399.0000	344.0000	(13.784)	0	0	0
2010/08/06	R208 2010/11/04	9.30	Call	Bond Future	4,958.0000	5,233.0000	5.547	0	0	0
2010/08/06	R208 2010/11/04	9.30	Put	Bond Future	357.0000	306.0000	(14.286)	0	0	0
2010/08/06	R208 2010/11/04	9.20	Call	Bond Future	4,462.0000	4,727.0000	5.939	0	0	0
2010/08/06	R208 2010/11/04	9.20	Put	Bond Future	447.0000	386.0000	(13.647)	0	0	0

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2010/08/06	R208 2011/02/03			Bond Future	8.5830	8.5290	(0.629)	0.0000	0.0000	0
2010/08/06	R208 2011/02/03	8.75	Call	Bond Future	3,017.0000	3,206.0000	6.265	0	0	0
2010/08/06	R208 2011/02/03	8.75	Put	Bond Future	1,999.0000	1,855.0000	(7.204)	0	0	0
2010/08/06	R208 2011/02/03	8.80	Call	Bond Future	3,201.0000	3,397.0000	6.123	0	0	0
2010/08/06	R208 2011/02/03	8.80	Put	Bond Future	1,881.0000	1,745.0000	(7.230)	0	0	0
2010/08/06	R208 2011/02/03	8.70	Call	Bond Future	2,838.0000	3,021.0000	6.448	0	0	0
2010/08/06	R208 2011/02/03	8.70	Put	Bond Future	2,123.0000	1,974.0000	(7.018)	0	0	0
2010/08/06	R208 2011/05/05			Bond Future	8.6170	8.5940	(0.267)	0.0000	0.0000	0
2010/08/06	R208 2011/05/05	8.50	Call	Bond Future	2,569.0000	2,631.0000	2.413	0	0	0
2010/08/06	R208 2011/05/05	8.50	Put	Bond Future	3,279.0000	3,202.0000	(2.348)	0	0	0
2010/08/06	R208 2011/05/05	8.55	Call	Bond Future	2,726.0000	2,790.0000	2.348	0	0	0
2010/08/06	R208 2011/05/05	8.55	Put	Bond Future	3,132.0000	3,057.0000	(2.395)	0	0	0
2010/08/06	R208 2011/05/05	8.45	Call	Bond Future	2,417.0000	2,476.0000	2.441	0	0	0
2010/08/06	R208 2011/05/05	8.45	Put	Bond Future	3,433.0000	3,353.0000	(2.330)	0	0	0
2010/08/06	R209 2010/08/05			Bond Future	8.4710	8.4700	(0.012)	0.0000	0.0000	0
2010/08/06	R209 2010/11/04			Bond Future	8.5080	8.4560	(0.611)	0.0000	0.0000	12,406
2010/08/06	R209 2010/11/04	9.00	Call	Bond Future	4,869.0000	5,195.0000	6.695	0	0	0
2010/08/06	R209 2010/11/04	9.00	Put	Bond Future	921.0000	810.0000	(12.052)	0	0	0
2010/08/06	R209 2010/11/04	9.05	Call	Bond Future	5,163.0000	5,498.0000	6.488	0	0	0
2010/08/06	R209 2010/11/04	9.05	Put	Bond Future	833.0000	730.0000	(12.365)	0	0	0
2010/08/06	R209 2010/11/04	8.95	Call	Bond Future	4,578.0000	4,895.0000	6.924	0	0	0
2010/08/06	R209 2010/11/04	8.95	Put	Bond Future	1,016.0000	896.0000	(11.811)	0	0	0
2010/08/06	R209 2011/02/03			Bond Future	8.5360	8.4830	(0.621)	0.0000	0.0000	0
2010/08/06	R209 2011/02/03	9.00	Call	Bond Future	5,577.0000	5,878.0000	5.397	0	0	0
2010/08/06	R209 2011/02/03	9.00	Put	Bond Future	1,868.0000	1,726.0000	(7.602)	0	0	0
2010/08/06	R209 2011/02/03	9.05	Call	Bond Future	5,846.0000	6,153.0000	5.251	0	0	0
2010/08/06	R209 2011/02/03	9.05	Put	Bond Future	1,755.0000	1,619.0000	(7.749)	0	0	0
2010/08/06	R209 2011/02/03	8.95	Call	Bond Future	5,311.0000	5,604.0000	5.517	0	0	0
2010/08/06	R209 2011/02/03	8.95	Put	Bond Future	1,988.0000	1,838.0000	(7.545)	0	0	0
2010/08/06	R209 2011/05/05			Bond Future	8.5570	8.5230	(0.397)	0.0000	0.0000	0
2010/08/06	R209 2011/05/05	8.50	Call	Bond Future	3,765.0000	3,902.0000	3.639	0	0	0
2010/08/06	R209 2011/05/05	8.50	Put	Bond Future	4,239.0000	4,094.0000	(3.421)	0	0	0
2010/08/06	R209 2011/05/05	8.55	Call	Bond Future	3,986.0000	4,128.0000	3.562	0	0	0
2010/08/06	R209 2011/05/05	8.55	Put	Bond Future	4,044.0000	3,904.0000	(3.462)	0	0	0

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2010/08/06	R209 2011/05/05	8.45	Call	Bond Future	3,549.0000	3,682.0000	3.748	0	0	0
2010/08/06	R209 2011/05/05	8.45	Put	Bond Future	4,443.0000	4,294.0000	(3.354)	0	0	0
2010/08/06	R210 2010/08/05			Bond Future	2.9900	2.9900	0.000	0.0000	0.0000	0
2010/08/06	R210 2010/11/04			Bond Future	3.0380	3.0170	(0.691)	0.0000	0.0000	0
2010/08/06	R210 2010/11/04	3.10	Call	Bond Future	799.0000	1,072.0000	34.168	0	0	0
2010/08/06	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R210 2010/11/04	3.15	Call	Bond Future	1,438.0000	1,711.0000	18.985	0	0	0
2010/08/06	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R210 2010/11/04	3.05	Call	Bond Future	155.0000	428.0000	176.129	0	0	0
2010/08/06	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R211 2010/08/05			Bond Future	2.7490	2.7500	0.036	0.0000	0.0000	0
2010/08/06	R211 2010/11/04			Bond Future	2.8550	2.8350	(0.701)	0.0000	0.0000	0
2010/08/06	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R211 2010/11/04	2.75	Put	Bond Future	590.0000	478.0000	(18.983)	0	0	0
2010/08/06	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R211 2010/11/04	2.80	Put	Bond Future	309.0000	197.0000	(36.246)	0	0	0
2010/08/06	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R211 2010/11/04	2.70	Put	Bond Future	873.0000	761.0000	(12.829)	0	0	0
2010/08/06	R212 2010/08/05			Bond Future	3.0100	3.0100	0.000	0.0000	0.0000	0
2010/08/06	R212 2010/11/04			Bond Future	3.0790	3.0690	(0.325)	0.0000	0.0000	0
2010/08/06	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R212 2010/11/04	3.00	Put	Bond Future	735.0000	642.0000	(12.653)	0	0	0
2010/08/06	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R212 2010/11/04	3.05	Put	Bond Future	269.0000	176.0000	(34.572)	0	0	0
2010/08/06	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/06	R212 2010/11/04	2.95	Put	Bond Future	1,203.0000	1,111.0000	(7.648)	0	0	0
2010/08/06	TRT1 2010/11/04			Index Future	329.9420	325.5160	(1.341)	0.0000	0.0000	100
2010/08/06	TRT1 2011/02/03			Index Future	335.8880	331.1750	(1.403)	0.0000	0.0000	0
Total										84122.00