



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/08/2010

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
2010/08/19	AL7T 2010/11/04			Index Future	370.6580	370.3730	(0.077)	0.0000	0.0000	38
2010/08/19	ALBI 2010/11/04			Index Future	342.3300	342.1020	(0.067)	0.0000	0.0000	1,261
2010/08/19	ALBI 2011/02/03			Index Future	348.1510	347.9180	(0.067)	0.0000	0.0000	0
2010/08/19	CRD1 2010/11/04			Index Future	147.1320	147.0790	(0.036)	0.0000	0.0000	2
2010/08/19	CRD1 2011/02/03			Index Future	149.6810	149.6260	(0.037)	0.0000	0.0000	0
2010/08/19	GOVI 2010/11/04			GOVI	342.9170	342.6930	(0.065)	0.0000	0.0000	169
2010/08/19	GOVI 2010/11/04	329.00	Call	GOVI	139,170.0000	136,930.0000	(1.610)	0	0	0
2010/08/19	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/19	GOVI 2010/11/04	329.01	Call	GOVI	139,070.0000	136,830.0000	(1.611)	0	0	0
2010/08/19	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/19	GOVI 2010/11/04	328.99	Call	GOVI	139,270.0000	137,030.0000	(1.608)	0	0	0
2010/08/19	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/19	ILBI 2010/11/04			Index Future	392.4790	392.4550	(0.006)	0.0000	0.0000	507
2010/08/19	ILBI 2011/02/03			Index Future	399.0380	399.0140	(0.006)	0.0000	0.0000	0
2010/08/19	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/19	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
2010/08/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/19	JBAF 2010/09/15			Jibar Tradeable Future	6.3100	6.3200	0.158	93.7300	93.7300	1,000
2010/08/19	JBAF 2010/10/20			Jibar Tradeable Future	6.2700	6.2500	(0.319)	0.0000	0.0000	0
2010/08/19	JBAF 2010/11/17			Jibar Tradeable Future	6.2200	6.2000	(0.322)	0.0000	0.0000	0
2010/08/19	JBAF 2010/12/15			Jibar Tradeable Future	6.1700	6.1800	0.162	0.0000	0.0000	0
2010/08/19	JBAF 2011/01/19			Jibar Tradeable Future	6.1700	6.1800	0.162	0.0000	0.0000	0
2010/08/19	JBAF 2011/02/16			Jibar Tradeable Future	6.6650	6.1900	(7.127)	0.0000	0.0000	0
2010/08/19	JBAF 2011/03/16			Jibar Tradeable Future	6.2000	6.2100	0.161	0.0000	0.0000	5,500
2010/08/19	JBAF 2011/06/15			Jibar Tradeable Future	6.3100	6.3200	0.158	0.0000	0.0000	4,500
2010/08/19	JBAF 2011/09/21			Jibar Tradeable Future	6.4800	6.4800	0.000	0.0000	0.0000	6,000
2010/08/19	JBAF 2011/12/21			Jibar Tradeable Future	6.6800	6.6800	0.000	0.0000	0.0000	5,000
2010/08/19	JBAF 2012/03/20			Jibar Tradeable Future	6.9200	6.9200	0.000	0.0000	0.0000	0
2010/08/19	JBAF 2012/06/20			Jibar Tradeable Future	7.0900	7.0800	(0.141)	0.0000	0.0000	0
2010/08/19	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/19	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/19	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/19	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/19	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/19	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/19	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	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
2010/08/19	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/19	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/19	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/19	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/19	OTH1 2010/11/04			Index Future	333.2300	332.9800	(0.075)	0.0000	0.0000	3
2010/08/19	OTH1 2011/02/03			Index Future	339.0030	338.7460	(0.076)	0.0000	0.0000	0
2010/08/19	R157 2010/11/04			Bond Future	7.3190	7.3500	0.424	0.0000	0.0000	5,192
2010/08/19	R157 2010/11/04	8.50	Call	Bond Future	5,352.0000	5,211.0000	(2.635)	0	0	0
2010/08/19	R157 2010/11/04	8.50	Put	Bond Future	32.0000	34.0000	6.250	0	0	0
2010/08/19	R157 2010/11/04	8.55	Call	Bond Future	5,565.0000	5,424.0000	(2.534)	0	0	0
2010/08/19	R157 2010/11/04	8.55	Put	Bond Future	26.0000	28.0000	7.692	0	0	0
2010/08/19	R157 2010/11/04	8.45	Call	Bond Future	5,138.0000	4,999.0000	(2.705)	0	0	0
2010/08/19	R157 2010/11/04	8.45	Put	Bond Future	37.0000	41.0000	10.811	0	0	0
2010/08/19	R157 2010/11/04	7.50	Put	Bond Future	659.0000	707.0000	7.284	0	0	0
2010/08/19	R157 2010/11/04	7.50	Call	Bond Future	1,494.0000	1,398.0000	(6.426)	0	0	500
2010/08/19	R157 2011/02/03			Bond Future	7.3310	7.3650	0.464	0.0000	0.0000	0
2010/08/19	R157 2011/02/03	7.90	Call	Bond Future	3,050.0000	2,935.0000	(3.770)	0	0	0
2010/08/19	R157 2011/02/03	7.90	Put	Bond Future	578.0000	613.0000	6.055	0	0	0
2010/08/19	R157 2011/02/03	7.95	Call	Bond Future	3,217.0000	3,100.0000	(3.637)	0	0	0
2010/08/19	R157 2011/02/03	7.95	Put	Bond Future	531.0000	564.0000	6.215	0	0	0
2010/08/19	R157 2011/02/03	7.85	Call	Bond Future	2,886.0000	2,774.0000	(3.881)	0	0	0
2010/08/19	R157 2011/02/03	7.85	Put	Bond Future	629.0000	666.0000	5.882	0	0	0
2010/08/19	R157 2011/05/05			Bond Future	7.3690	7.4050	0.489	0.0000	0.0000	0
2010/08/19	R157 2011/05/05	7.75	Call	Bond Future	2,668.0000	2,569.0000	(3.711)	0	0	0
2010/08/19	R157 2011/05/05	7.75	Put	Bond Future	1,093.0000	1,144.0000	4.666	0	0	0
2010/08/19	R157 2011/05/05	7.80	Call	Bond Future	2,809.0000	2,707.0000	(3.631)	0	0	0
2010/08/19	R157 2011/05/05	7.80	Put	Bond Future	1,029.0000	1,077.0000	4.665	0	0	0
2010/08/19	R157 2011/05/05	7.70	Call	Bond Future	2,531.0000	2,434.0000	(3.832)	0	0	0
2010/08/19	R157 2011/05/05	7.70	Put	Bond Future	1,161.0000	1,214.0000	4.565	0	0	0

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2010/08/19	R186 2010/11/04			Bond Future	8.0290	8.0290	0.000	0.0000	0.0000	17,620
2010/08/19	R186 2010/11/04	9.25	Call	Bond Future	11,874.0000	11,870.0000	(0.034)	0	0	0
2010/08/19	R186 2010/11/04	9.25	Put	Bond Future	117.0000	113.0000	(3.419)	0	0	0
2010/08/19	R186 2010/11/04	9.30	Call	Bond Future	12,304.0000	12,300.0000	(0.033)	0	0	0
2010/08/19	R186 2010/11/04	9.30	Put	Bond Future	102.0000	98.0000	(3.922)	0	0	0
2010/08/19	R186 2010/11/04	9.20	Call	Bond Future	11,444.0000	11,440.0000	(0.035)	0	0	0
2010/08/19	R186 2010/11/04	9.20	Put	Bond Future	135.0000	131.0000	(2.963)	0	0	0
2010/08/19	R186 2010/11/04	8.75	Put	Bond Future	460.0000	451.0000	(1.957)	0	0	0
2010/08/19	R186 2010/11/04	8.75	Call	Bond Future	7,613.0000	7,604.0000	(0.118)	0	0	10,900
2010/08/19	R186 2011/02/03			Bond Future	8.0520	8.0520	0.000	0.0000	0.0000	0
2010/08/19	R186 2011/02/03	9.00	Call	Bond Future	10,034.0000	10,027.0000	(0.070)	0	0	0
2010/08/19	R186 2011/02/03	9.00	Put	Bond Future	862.0000	855.0000	(0.812)	0	0	0
2010/08/19	R186 2011/02/03	9.05	Call	Bond Future	10,425.0000	10,418.0000	(0.067)	0	0	0
2010/08/19	R186 2011/02/03	9.05	Put	Bond Future	797.0000	790.0000	(0.878)	0	0	0
2010/08/19	R186 2011/02/03	8.95	Call	Bond Future	9,645.0000	9,638.0000	(0.073)	0	0	0
2010/08/19	R186 2011/02/03	8.95	Put	Bond Future	931.0000	924.0000	(0.752)	0	0	0
2010/08/19	R186 2011/05/05			Bond Future	8.0910	8.0910	0.000	0.0000	0.0000	0
2010/08/19	R186 2011/05/05	8.75	Call	Bond Future	8,504.0000	8,497.0000	(0.082)	0	0	0
2010/08/19	R186 2011/05/05	8.75	Put	Bond Future	2,106.0000	2,099.0000	(0.332)	0	0	0
2010/08/19	R186 2011/05/05	8.80	Call	Bond Future	8,856.0000	8,848.0000	(0.090)	0	0	0
2010/08/19	R186 2011/05/05	8.80	Put	Bond Future	1,993.0000	1,985.0000	(0.401)	0	0	0
2010/08/19	R186 2011/05/05	8.70	Call	Bond Future	8,157.0000	8,149.0000	(0.098)	0	0	0
2010/08/19	R186 2011/05/05	8.70	Put	Bond Future	2,227.0000	2,219.0000	(0.359)	0	0	0
2010/08/19	R189 2010/11/04			Bond Future	1.6590	1.6620	0.181	0.0000	0.0000	0
2010/08/19	R189 2010/11/04	1.75	Call	Bond Future	226.0000	219.0000	(3.097)	0	0	0
2010/08/19	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R189 2010/11/04	1.80	Call	Bond Future	350.0000	343.0000	(2.000)	0	0	0
2010/08/19	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R189 2010/11/04	1.70	Call	Bond Future	102.0000	94.0000	(7.843)	0	0	0
2010/08/19	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R197 2010/11/04			Bond Future	2.9180	2.9180	0.000	0.0000	0.0000	0
2010/08/19	R197 2010/11/04	3.05	Call	Bond Future	1,645.0000	1,645.0000	0.000	0	0	0
2010/08/19	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/19	R197 2010/11/04	3.10	Call	Bond Future	2,261.0000	2,261.0000	0.000	0	0	0
2010/08/19	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R197 2010/11/04	3.00	Call	Bond Future	1,025.0000	1,025.0000	0.000	0	0	0
2010/08/19	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R201 2010/11/04			Bond Future	7.2540	7.2540	0.000	0.0000	0.0000	1,464
2010/08/19	R201 2010/11/04	8.50	Call	Bond Future	4,408.0000	4,408.0000	0.000	0	0	0
2010/08/19	R201 2010/11/04	8.50	Put	Bond Future	18.0000	18.0000	0.000	0	0	0
2010/08/19	R201 2010/11/04	8.55	Call	Bond Future	4,576.0000	4,576.0000	0.000	0	0	0
2010/08/19	R201 2010/11/04	8.55	Put	Bond Future	14.0000	14.0000	0.000	0	0	0
2010/08/19	R201 2010/11/04	8.45	Call	Bond Future	4,240.0000	4,240.0000	0.000	0	0	0
2010/08/19	R201 2010/11/04	8.45	Put	Bond Future	22.0000	22.0000	0.000	0	0	0
2010/08/19	R201 2010/11/04	7.50	Call	Bond Future	1,317.0000	1,313.0000	(0.304)	0	0	0
2010/08/19	R201 2010/11/04	7.50	Put	Bond Future	432.0000	428.0000	(0.926)	0	0	140
2010/08/19	R201 2010/11/04	7.25	Put	Bond Future	788.0000	783.0000	(0.635)	0	0	0
2010/08/19	R201 2010/11/04	7.25	Call	Bond Future	774.0000	769.0000	(0.646)	0	0	140
2010/08/19	R201 2010/11/04	8.00	Call	Bond Future	2,758.0000	2,755.0000	(0.109)	0	0	0
2010/08/19	R201 2010/11/04	8.00	Put	Bond Future	102.0000	99.0000	(2.941)	0	0	420
2010/08/19	R201 2010/11/04	6.75	Put	Bond Future	2,005.0000	2,003.0000	(0.100)	0	0	0
2010/08/19	R201 2010/11/04	6.75	Call	Bond Future	163.0000	161.0000	(1.227)	0	0	420
2010/08/19	R201 2011/02/03			Bond Future	7.2590	7.2590	0.000	0.0000	0.0000	0
2010/08/19	R201 2011/02/03	8.00	Call	Bond Future	2,819.0000	2,817.0000	(0.071)	0	0	0
2010/08/19	R201 2011/02/03	8.00	Put	Bond Future	322.0000	320.0000	(0.621)	0	0	0
2010/08/19	R201 2011/02/03	8.05	Call	Bond Future	2,957.0000	2,955.0000	(0.068)	0	0	0
2010/08/19	R201 2011/02/03	8.05	Put	Bond Future	294.0000	292.0000	(0.680)	0	0	0
2010/08/19	R201 2011/02/03	7.95	Call	Bond Future	2,683.0000	2,680.0000	(0.112)	0	0	0
2010/08/19	R201 2011/02/03	7.95	Put	Bond Future	352.0000	349.0000	(0.852)	0	0	0
2010/08/19	R201 2011/05/05			Bond Future	7.2970	7.2960	(0.014)	0.0000	0.0000	0
2010/08/19	R201 2011/05/05	7.75	Call	Bond Future	2,197.0000	2,196.0000	(0.046)	0	0	0
2010/08/19	R201 2011/05/05	7.75	Put	Bond Future	752.0000	748.0000	(0.532)	0	0	0
2010/08/19	R201 2011/05/05	7.80	Call	Bond Future	2,309.0000	2,309.0000	0.000	0	0	0
2010/08/19	R201 2011/05/05	7.80	Put	Bond Future	706.0000	703.0000	(0.425)	0	0	0
2010/08/19	R201 2011/05/05	7.70	Call	Bond Future	2,087.0000	2,087.0000	0.000	0	0	0
2010/08/19	R201 2011/05/05	7.70	Put	Bond Future	800.0000	797.0000	(0.375)	0	0	0

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2010/08/19	R202 2010/11/04			Bond Future	2.8630	2.8640	0.035	0.0000	0.0000	0
2010/08/19	R202 2010/11/04	3.05	Call	Bond Future	3,271.0000	3,253.0000	(0.550)	0	0	0
2010/08/19	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R202 2010/11/04	3.10	Call	Bond Future	4,125.0000	4,107.0000	(0.436)	0	0	0
2010/08/19	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R202 2010/11/04	3.00	Call	Bond Future	2,409.0000	2,391.0000	(0.747)	0	0	0
2010/08/19	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R203 2010/11/04			Bond Future	7.8620	7.8720	0.127	0.0000	0.0000	2,215
2010/08/19	R203 2010/11/04	9.25	Call	Bond Future	7,047.0000	6,994.0000	(0.752)	0	0	0
2010/08/19	R203 2010/11/04	9.25	Put	Bond Future	29.0000	29.0000	0.000	0	0	0
2010/08/19	R203 2010/11/04	9.30	Call	Bond Future	7,283.0000	7,231.0000	(0.714)	0	0	0
2010/08/19	R203 2010/11/04	9.30	Put	Bond Future	23.0000	24.0000	4.348	0	0	0
2010/08/19	R203 2010/11/04	9.20	Call	Bond Future	6,810.0000	6,757.0000	(0.778)	0	0	0
2010/08/19	R203 2010/11/04	9.20	Put	Bond Future	34.0000	34.0000	0.000	0	0	0
2010/08/19	R203 2011/02/03			Bond Future	7.8960	7.9070	0.139	0.0000	0.0000	0
2010/08/19	R203 2011/02/03	8.50	Call	Bond Future	3,781.0000	3,735.0000	(1.217)	0	0	0
2010/08/19	R203 2011/02/03	8.50	Put	Bond Future	744.0000	754.0000	1.344	0	0	0
2010/08/19	R203 2011/02/03	8.55	Call	Bond Future	3,973.0000	3,926.0000	(1.183)	0	0	0
2010/08/19	R203 2011/02/03	8.55	Put	Bond Future	690.0000	699.0000	1.304	0	0	0
2010/08/19	R203 2011/02/03	8.45	Call	Bond Future	3,593.0000	3,547.0000	(1.280)	0	0	0
2010/08/19	R203 2011/02/03	8.45	Put	Bond Future	803.0000	813.0000	1.245	0	0	0
2010/08/19	R203 2011/05/05			Bond Future	7.9520	7.9630	0.138	0.0000	0.0000	0
2010/08/19	R203 2011/05/05	8.25	Call	Bond Future	3,039.0000	3,002.0000	(1.218)	0	0	0
2010/08/19	R203 2011/05/05	8.25	Put	Bond Future	1,575.0000	1,593.0000	1.143	0	0	0
2010/08/19	R203 2011/05/05	8.30	Call	Bond Future	3,200.0000	3,161.0000	(1.219)	0	0	0
2010/08/19	R203 2011/05/05	8.30	Put	Bond Future	1,493.0000	1,509.0000	1.072	0	0	0
2010/08/19	R203 2011/05/05	8.20	Call	Bond Future	2,883.0000	2,846.0000	(1.283)	0	0	0
2010/08/19	R203 2011/05/05	8.20	Put	Bond Future	1,663.0000	1,681.0000	1.082	0	0	0
2010/08/19	R204 2010/11/04			Bond Future	7.9690	7.9690	0.000	0.0000	0.0000	2,476
2010/08/19	R204 2010/11/04	9.25	Call	Bond Future	7,258.0000	7,257.0000	(0.014)	0	0	0
2010/08/19	R204 2010/11/04	9.25	Put	Bond Future	47.0000	46.0000	(2.128)	0	0	0
2010/08/19	R204 2010/11/04	9.30	Call	Bond Future	7,518.0000	7,517.0000	(0.013)	0	0	0
2010/08/19	R204 2010/11/04	9.30	Put	Bond Future	40.0000	39.0000	(2.500)	0	0	0

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2010/08/19	R204 2010/11/04	9.20	Call	Bond Future	6,998.0000	6,996.0000	(0.029)	0	0	0
2010/08/19	R204 2010/11/04	9.20	Put	Bond Future	56.0000	54.0000	(3.571)	0	0	0
2010/08/19	R204 2011/02/03			Bond Future	8.0010	8.0000	(0.012)	0.0000	0.0000	0
2010/08/19	R204 2011/02/03	8.50	Call	Bond Future	3,858.0000	3,857.0000	(0.026)	0	0	0
2010/08/19	R204 2011/02/03	8.50	Put	Bond Future	1,037.0000	1,030.0000	(0.675)	0	0	0
2010/08/19	R204 2011/02/03	8.55	Call	Bond Future	4,063.0000	4,062.0000	(0.025)	0	0	0
2010/08/19	R204 2011/02/03	8.55	Put	Bond Future	965.0000	958.0000	(0.725)	0	0	0
2010/08/19	R204 2011/02/03	8.45	Call	Bond Future	3,657.0000	3,656.0000	(0.027)	0	0	0
2010/08/19	R204 2011/02/03	8.45	Put	Bond Future	1,114.0000	1,107.0000	(0.628)	0	0	0
2010/08/19	R204 2011/05/05			Bond Future	8.0560	8.0560	0.000	0.0000	0.0000	0
2010/08/19	R204 2011/05/05	8.50	Call	Bond Future	3,971.0000	3,967.0000	(0.101)	0	0	0
2010/08/19	R204 2011/05/05	8.50	Put	Bond Future	1,523.0000	1,519.0000	(0.263)	0	0	0
2010/08/19	R204 2011/05/05	8.55	Call	Bond Future	4,162.0000	4,157.0000	(0.120)	0	0	0
2010/08/19	R204 2011/05/05	8.55	Put	Bond Future	1,443.0000	1,438.0000	(0.347)	0	0	0
2010/08/19	R204 2011/05/05	8.45	Call	Bond Future	3,785.0000	3,780.0000	(0.132)	0	0	0
2010/08/19	R204 2011/05/05	8.45	Put	Bond Future	1,609.0000	1,604.0000	(0.311)	0	0	0
2010/08/19	R206 2010/11/04			Bond Future	7.1280	7.1380	0.140	0.0000	0.0000	0
2010/08/19	R206 2010/11/04	8.50	Call	Bond Future	3,790.0000	3,762.0000	(0.739)	0	0	0
2010/08/19	R206 2010/11/04	8.50	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2010/08/19	R206 2010/11/04	8.55	Call	Bond Future	3,923.0000	3,895.0000	(0.714)	0	0	0
2010/08/19	R206 2010/11/04	8.55	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/08/19	R206 2010/11/04	8.45	Call	Bond Future	3,657.0000	3,629.0000	(0.766)	0	0	0
2010/08/19	R206 2010/11/04	8.45	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2010/08/19	R206 2010/11/04	7.25	Call	Bond Future	791.0000	770.0000	(2.655)	0	0	150
2010/08/19	R206 2010/11/04	7.25	Put	Bond Future	447.0000	455.0000	1.790	0	0	150
2010/08/19	R206 2010/11/04	8.00	Call	Bond Future	2,472.0000	2,445.0000	(1.092)	0	0	0
2010/08/19	R206 2010/11/04	8.00	Put	Bond Future	47.0000	48.0000	2.128	0	0	450
2010/08/19	R206 2010/11/04	6.75	Put	Bond Future	1,271.0000	1,289.0000	1.416	0	0	0
2010/08/19	R206 2010/11/04	6.75	Call	Bond Future	197.0000	187.0000	(5.076)	0	0	450
2010/08/19	R206 2011/02/03			Bond Future	7.1190	7.1310	0.169	0.0000	0.0000	0
2010/08/19	R206 2011/02/03	8.00	Call	Bond Future	2,482.0000	2,454.0000	(1.128)	0	0	0
2010/08/19	R206 2011/02/03	8.00	Put	Bond Future	203.0000	207.0000	1.970	0	0	0
2010/08/19	R206 2011/02/03	8.05	Call	Bond Future	2,592.0000	2,563.0000	(1.119)	0	0	0
2010/08/19	R206 2011/02/03	8.05	Put	Bond Future	186.0000	188.0000	1.075	0	0	0

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2010/08/19	R206 2011/02/03	7.95	Call	Bond Future	2,374.0000	2,346.0000	(1.179)	0	0	0
2010/08/19	R206 2011/02/03	7.95	Put	Bond Future	223.0000	226.0000	1.345	0	0	0
2010/08/19	R206 2011/05/05			Bond Future	7.1570	7.1690	0.168	0.0000	0.0000	0
2010/08/19	R206 2011/05/05	7.50	Call	Bond Future	1,502.0000	1,482.0000	(1.332)	0	0	0
2010/08/19	R206 2011/05/05	7.50	Put	Bond Future	677.0000	686.0000	1.329	0	0	0
2010/08/19	R206 2011/05/05	7.55	Call	Bond Future	1,582.0000	1,562.0000	(1.264)	0	0	0
2010/08/19	R206 2011/05/05	7.55	Put	Bond Future	638.0000	647.0000	1.411	0	0	0
2010/08/19	R206 2011/05/05	7.45	Call	Bond Future	1,424.0000	1,405.0000	(1.334)	0	0	0
2010/08/19	R206 2011/05/05	7.45	Put	Bond Future	719.0000	729.0000	1.391	0	0	0
2010/08/19	R207 2010/11/04			Bond Future	7.9850	8.0050	0.250	0.0000	0.0000	800
2010/08/19	R207 2010/11/04	9.25	Call	Bond Future	7,537.0000	7,415.0000	(1.619)	0	0	0
2010/08/19	R207 2010/11/04	9.25	Put	Bond Future	58.0000	60.0000	3.448	0	0	0
2010/08/19	R207 2010/11/04	9.30	Call	Bond Future	7,808.0000	7,685.0000	(1.575)	0	0	0
2010/08/19	R207 2010/11/04	9.30	Put	Bond Future	49.0000	50.0000	2.041	0	0	0
2010/08/19	R207 2010/11/04	9.20	Call	Bond Future	7,266.0000	7,144.0000	(1.679)	0	0	0
2010/08/19	R207 2010/11/04	9.20	Put	Bond Future	68.0000	70.0000	2.941	0	0	0
2010/08/19	R207 2011/02/03			Bond Future	8.0120	8.0330	0.262	0.0000	0.0000	0
2010/08/19	R207 2011/02/03	8.75	Call	Bond Future	5,110.0000	5,004.0000	(2.074)	0	0	0
2010/08/19	R207 2011/02/03	8.75	Put	Bond Future	739.0000	761.0000	2.977	0	0	0
2010/08/19	R207 2011/02/03	8.80	Call	Bond Future	5,342.0000	5,235.0000	(2.003)	0	0	0
2010/08/19	R207 2011/02/03	8.80	Put	Bond Future	684.0000	706.0000	3.216	0	0	0
2010/08/19	R207 2011/02/03	8.70	Call	Bond Future	4,880.0000	4,776.0000	(2.131)	0	0	0
2010/08/19	R207 2011/02/03	8.70	Put	Bond Future	797.0000	821.0000	3.011	0	0	0
2010/08/19	R207 2011/05/05			Bond Future	8.0640	8.0850	0.260	0.0000	0.0000	0
2010/08/19	R207 2011/05/05	8.50	Call	Bond Future	4,211.0000	4,124.0000	(2.066)	0	0	0
2010/08/19	R207 2011/05/05	8.50	Put	Bond Future	1,656.0000	1,694.0000	2.295	0	0	0
2010/08/19	R207 2011/05/05	8.55	Call	Bond Future	4,412.0000	4,323.0000	(2.017)	0	0	0
2010/08/19	R207 2011/05/05	8.55	Put	Bond Future	1,569.0000	1,605.0000	2.294	0	0	0
2010/08/19	R207 2011/05/05	8.45	Call	Bond Future	4,014.0000	3,929.0000	(2.118)	0	0	0
2010/08/19	R207 2011/05/05	8.45	Put	Bond Future	1,747.0000	1,787.0000	2.290	0	0	0
2010/08/19	R208 2010/11/04			Bond Future	8.0040	8.0240	0.250	0.0000	0.0000	6,835
2010/08/19	R208 2010/11/04	9.25	Call	Bond Future	7,787.0000	7,658.0000	(1.657)	0	0	0
2010/08/19	R208 2010/11/04	9.25	Put	Bond Future	56.0000	58.0000	3.571	0	0	0

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2010/08/19	R208 2010/11/04	9.30	Call	Bond Future	8,071.0000	7,941.0000	(1.611)	0	0	0
2010/08/19	R208 2010/11/04	9.30	Put	Bond Future	48.0000	49.0000	2.083	0	0	0
2010/08/19	R208 2010/11/04	9.20	Call	Bond Future	7,503.0000	7,374.0000	(1.719)	0	0	0
2010/08/19	R208 2010/11/04	9.20	Put	Bond Future	65.0000	68.0000	4.615	0	0	0
2010/08/19	R208 2011/02/03			Bond Future	8.0310	8.0520	0.261	0.0000	0.0000	0
2010/08/19	R208 2011/02/03	8.75	Call	Bond Future	5,311.0000	5,200.0000	(2.090)	0	0	0
2010/08/19	R208 2011/02/03	8.75	Put	Bond Future	816.0000	841.0000	3.064	0	0	0
2010/08/19	R208 2011/02/03	8.80	Call	Bond Future	5,553.0000	5,441.0000	(2.017)	0	0	0
2010/08/19	R208 2011/02/03	8.80	Put	Bond Future	757.0000	780.0000	3.038	0	0	0
2010/08/19	R208 2011/02/03	8.70	Call	Bond Future	5,071.0000	4,962.0000	(2.149)	0	0	0
2010/08/19	R208 2011/02/03	8.70	Put	Bond Future	880.0000	906.0000	2.955	0	0	0
2010/08/19	R208 2011/05/05			Bond Future	8.0760	8.0980	0.272	0.0000	0.0000	0
2010/08/19	R208 2011/05/05	8.50	Call	Bond Future	4,401.0000	4,304.0000	(2.204)	0	0	0
2010/08/19	R208 2011/05/05	8.50	Put	Bond Future	1,765.0000	1,807.0000	2.380	0	0	0
2010/08/19	R208 2011/05/05	8.55	Call	Bond Future	4,611.0000	4,513.0000	(2.125)	0	0	0
2010/08/19	R208 2011/05/05	8.55	Put	Bond Future	1,671.0000	1,712.0000	2.454	0	0	0
2010/08/19	R208 2011/05/05	8.45	Call	Bond Future	4,193.0000	4,099.0000	(2.242)	0	0	0
2010/08/19	R208 2011/05/05	8.45	Put	Bond Future	1,863.0000	1,908.0000	2.415	0	0	0
2010/08/19	R209 2010/11/04			Bond Future	8.0220	8.0420	0.249	0.0000	0.0000	13,506
2010/08/19	R209 2010/11/04	9.00	Call	Bond Future	8,391.0000	8,216.0000	(2.086)	0	0	0
2010/08/19	R209 2010/11/04	9.00	Put	Bond Future	194.0000	201.0000	3.608	0	0	0
2010/08/19	R209 2010/11/04	9.05	Call	Bond Future	8,749.0000	8,573.0000	(2.012)	0	0	0
2010/08/19	R209 2010/11/04	9.05	Put	Bond Future	169.0000	175.0000	3.550	0	0	0
2010/08/19	R209 2010/11/04	8.95	Call	Bond Future	8,033.0000	7,860.0000	(2.154)	0	0	0
2010/08/19	R209 2010/11/04	8.95	Put	Bond Future	222.0000	231.0000	4.054	0	0	0
2010/08/19	R209 2010/11/04	8.50	Call	Bond Future	4,894.0000	4,741.0000	(3.126)	0	0	0
2010/08/19	R209 2010/11/04	8.50	Put	Bond Future	711.0000	741.0000	4.219	0	0	54
2010/08/19	R209 2010/11/04	8.25	Put	Bond Future	1,290.0000	1,340.0000	3.876	0	0	0
2010/08/19	R209 2010/11/04	8.25	Call	Bond Future	3,329.0000	3,197.0000	(3.965)	0	0	54
2010/08/19	R209 2010/11/04	9.25	Call	Bond Future	10,175.0000	9,996.0000	(1.759)	0	0	0
2010/08/19	R209 2010/11/04	9.25	Put	Bond Future	97.0000	100.0000	3.093	0	0	162
2010/08/19	R209 2010/11/04	7.75	Put	Bond Future	3,599.0000	3,712.0000	3.140	0	0	0
2010/08/19	R209 2010/11/04	7.75	Call	Bond Future	1,055.0000	986.0000	(6.540)	0	0	162
2010/08/19	R209 2011/02/03			Bond Future	8.0400	8.0600	0.249	0.0000	0.0000	0

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2010/08/19	R209 2011/02/03	9.00	Call	Bond Future	8,796.0000	8,638.0000	(1.796)	0	0	0
2010/08/19	R209 2011/02/03	9.00	Put	Bond Future	775.0000	799.0000	3.097	0	0	0
2010/08/19	R209 2011/02/03	9.05	Call	Bond Future	9,122.0000	8,962.0000	(1.754)	0	0	0
2010/08/19	R209 2011/02/03	9.05	Put	Bond Future	719.0000	740.0000	2.921	0	0	0
2010/08/19	R209 2011/02/03	8.95	Call	Bond Future	8,471.0000	8,314.0000	(1.853)	0	0	0
2010/08/19	R209 2011/02/03	8.95	Put	Bond Future	836.0000	860.0000	2.871	0	0	0
2010/08/19	R209 2011/05/05			Bond Future	8.0680	8.0890	0.260	0.0000	0.0000	0
2010/08/19	R209 2011/05/05	8.50	Call	Bond Future	6,159.0000	6,026.0000	(2.159)	0	0	0
2010/08/19	R209 2011/05/05	8.50	Put	Bond Future	2,408.0000	2,464.0000	2.326	0	0	0
2010/08/19	R209 2011/05/05	8.55	Call	Bond Future	6,446.0000	6,311.0000	(2.094)	0	0	0
2010/08/19	R209 2011/05/05	8.55	Put	Bond Future	2,279.0000	2,333.0000	2.369	0	0	0
2010/08/19	R209 2011/05/05	8.45	Call	Bond Future	5,874.0000	5,744.0000	(2.213)	0	0	0
2010/08/19	R209 2011/05/05	8.45	Put	Bond Future	2,543.0000	2,602.0000	2.320	0	0	0
2010/08/19	R209 2011/08/04			Bond Future	8.1100	8.1370	0.333	0.0000	0.0000	0
2010/08/19	R209 2011/08/04	8.50	Call	Bond Future	6,612.0000	6,453.0000	(2.405)	0	0	0
2010/08/19	R209 2011/08/04	8.50	Put	Bond Future	3,245.0000	3,327.0000	2.527	0	0	1,000
2010/08/19	R209 2011/08/04	8.55	Call	Bond Future	6,889.0000	6,727.0000	(2.352)	0	0	0
2010/08/19	R209 2011/08/04	8.55	Put	Bond Future	3,107.0000	3,185.0000	2.510	0	0	0
2010/08/19	R209 2011/08/04	8.45	Call	Bond Future	6,339.0000	6,182.0000	(2.477)	0	0	0
2010/08/19	R209 2011/08/04	8.45	Put	Bond Future	3,391.0000	3,475.0000	2.477	0	0	0
2010/08/19	R209 2011/08/04	10.10	Call	Bond Future	15,925.0000	15,708.0000	(1.363)	0	0	0
2010/08/19	R209 2011/08/04	10.10	Put	Bond Future	867.0000	890.0000	2.653	0	0	1,000
2010/08/19	R210 2010/11/04			Bond Future	2.9110	2.9110	0.000	0.0000	0.0000	0
2010/08/19	R210 2010/11/04	3.10	Call	Bond Future	2,462.0000	2,462.0000	0.000	0	0	0
2010/08/19	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R210 2010/11/04	3.15	Call	Bond Future	3,101.0000	3,101.0000	0.000	0	0	0
2010/08/19	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R210 2010/11/04	3.05	Call	Bond Future	1,818.0000	1,818.0000	0.000	0	0	0
2010/08/19	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R211 2010/11/04			Bond Future	2.8070	2.8080	0.036	0.0000	0.0000	0
2010/08/19	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R211 2010/11/04	2.75	Put	Bond Future	321.0000	327.0000	1.869	0	0	0
2010/08/19	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/19	R211 2010/11/04	2.80	Put	Bond Future	39.0000	45.0000	15.385	0	0	0
2010/08/19	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R211 2010/11/04	2.70	Put	Bond Future	603.0000	609.0000	0.995	0	0	0
2010/08/19	R212 2010/11/04			Bond Future	3.0150	3.0160	0.033	0.0000	0.0000	0
2010/08/19	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R212 2010/11/04	3.00	Put	Bond Future	140.0000	149.0000	6.429	0	0	0
2010/08/19	R212 2010/11/04	3.05	Call	Bond Future	326.0000	317.0000	(2.761)	0	0	0
2010/08/19	R212 2010/11/04	3.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/08/19	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/19	R212 2010/11/04	2.95	Put	Bond Future	608.0000	618.0000	1.645	0	0	0
2010/08/19	TRT1 2010/11/04			Index Future	333.3650	333.1470	(0.065)	0.0000	0.0000	100
2010/08/19	TRT1 2011/02/03			Index Future	339.1400	338.9160	(0.066)	0.0000	0.0000	0
Total										90340.00