



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/08/2010

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
2010/08/20	AL7T 2010/11/04			Index Future	370.3730	372.1280	0.474	0.0000	0.0000	38
2010/08/20	ALBI 2010/11/04			Index Future	342.1020	343.7590	0.484	0.0000	0.0000	1,261
2010/08/20	ALBI 2011/02/03			Index Future	347.9180	349.6020	0.484	0.0000	0.0000	0
2010/08/20	CRD1 2010/11/04			Index Future	147.0790	147.4130	0.227	0.0000	0.0000	2
2010/08/20	CRD1 2011/02/03			Index Future	149.6260	149.9660	0.227	0.0000	0.0000	0
2010/08/20	GOVI 2010/11/04			GOVI	342.6930	344.2920	0.467	0.0000	0.0000	169
2010/08/20	GOVI 2010/11/04	329.00	Call	GOVI	136,930.0000	152,920.0000	11.677	0	0	0
2010/08/20	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/20	GOVI 2010/11/04	329.01	Call	GOVI	136,830.0000	152,820.0000	11.686	0	0	0
2010/08/20	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/20	GOVI 2010/11/04	328.99	Call	GOVI	137,030.0000	153,020.0000	11.669	0	0	0
2010/08/20	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/20	ILBI 2010/11/04			Index Future	392.4550	395.9060	0.879	0.0000	0.0000	507
2010/08/20	ILBI 2011/02/03			Index Future	399.0140	402.5250	0.880	0.0000	0.0000	0
2010/08/20	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/20	JBAF 2010/09/15			Jibar Tradeable Future	6.3200	6.3300	0.158	0.0000	0.0000	1,000
2010/08/20	JBAF 2010/10/20			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	0
2010/08/20	JBAF 2010/11/17			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/20	JBAF 2010/12/15			Jibar Tradeable Future	6.1800	6.1700	(0.162)	0.0000	0.0000	0
2010/08/20	JBAF 2011/01/19			Jibar Tradeable Future	6.1800	6.1600	(0.324)	0.0000	0.0000	0
2010/08/20	JBAF 2011/02/16			Jibar Tradeable Future	6.1900	6.1800	(0.162)	0.0000	0.0000	0
2010/08/20	JBAF 2011/03/16			Jibar Tradeable Future	6.2100	6.1800	(0.483)	0.0000	0.0000	5,500
2010/08/20	JBAF 2011/06/15			Jibar Tradeable Future	6.3200	6.2700	(0.791)	0.0000	0.0000	4,500
2010/08/20	JBAF 2011/09/21			Jibar Tradeable Future	6.4800	6.4200	(0.926)	0.0000	0.0000	6,000
2010/08/20	JBAF 2011/12/21			Jibar Tradeable Future	6.6800	6.6200	(0.898)	0.0000	0.0000	5,000
2010/08/20	JBAF 2012/03/20			Jibar Tradeable Future	6.9200	6.8500	(1.012)	0.0000	0.0000	0
2010/08/20	JBAF 2012/06/20			Jibar Tradeable Future	7.0800	7.0100	(0.989)	0.0000	0.0000	0
2010/08/20	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/20	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/20	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/20	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/20	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/20	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/20	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	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
2010/08/20	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/20	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/20	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/20	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/20	OTH1 2010/11/04			Index Future	332.9800	334.9230	0.584	0.0000	0.0000	3
2010/08/20	OTH1 2011/02/03			Index Future	338.7460	340.7210	0.583	0.0000	0.0000	0
2010/08/20	R157 2010/11/04			Bond Future	7.3500	7.2970	(0.721)	0.0000	0.0000	5,192
2010/08/20	R157 2010/11/04	8.50	Call	Bond Future	5,211.0000	5,449.0000	4.567	0	0	0
2010/08/20	R157 2010/11/04	8.50	Put	Bond Future	34.0000	27.0000	(20.588)	0	0	0
2010/08/20	R157 2010/11/04	8.55	Call	Bond Future	5,424.0000	5,663.0000	4.406	0	0	0
2010/08/20	R157 2010/11/04	8.55	Put	Bond Future	28.0000	22.0000	(21.429)	0	0	0
2010/08/20	R157 2010/11/04	8.45	Call	Bond Future	4,999.0000	5,235.0000	4.721	0	0	0
2010/08/20	R157 2010/11/04	8.45	Put	Bond Future	41.0000	32.0000	(21.951)	0	0	0
2010/08/20	R157 2010/11/04	7.50	Put	Bond Future	707.0000	610.0000	(13.720)	0	0	0
2010/08/20	R157 2010/11/04	7.50	Call	Bond Future	1,398.0000	1,547.0000	10.658	0	0	500
2010/08/20	R157 2011/02/03			Bond Future	7.3650	7.3080	(0.774)	0.0000	0.0000	0
2010/08/20	R157 2011/02/03	7.90	Call	Bond Future	2,935.0000	3,119.0000	6.269	0	0	0
2010/08/20	R157 2011/02/03	7.90	Put	Bond Future	613.0000	546.0000	(10.930)	0	0	0
2010/08/20	R157 2011/02/03	7.95	Call	Bond Future	3,100.0000	3,288.0000	6.065	0	0	0
2010/08/20	R157 2011/02/03	7.95	Put	Bond Future	564.0000	501.0000	(11.170)	0	0	0
2010/08/20	R157 2011/02/03	7.85	Call	Bond Future	2,774.0000	2,953.0000	6.453	0	0	0
2010/08/20	R157 2011/02/03	7.85	Put	Bond Future	666.0000	595.0000	(10.661)	0	0	0
2010/08/20	R157 2011/05/05			Bond Future	7.4050	7.3440	(0.824)	0.0000	0.0000	0
2010/08/20	R157 2011/05/05	7.75	Call	Bond Future	2,569.0000	2,729.0000	6.228	0	0	0
2010/08/20	R157 2011/05/05	7.75	Put	Bond Future	1,144.0000	1,050.0000	(8.217)	0	0	0
2010/08/20	R157 2011/05/05	7.80	Call	Bond Future	2,707.0000	2,872.0000	6.095	0	0	0
2010/08/20	R157 2011/05/05	7.80	Put	Bond Future	1,077.0000	988.0000	(8.264)	0	0	0
2010/08/20	R157 2011/05/05	7.70	Call	Bond Future	2,434.0000	2,590.0000	6.409	0	0	0
2010/08/20	R157 2011/05/05	7.70	Put	Bond Future	1,214.0000	1,116.0000	(8.072)	0	0	0

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2010/08/20	R186 2010/11/04			Bond Future	8.0290	7.9360	(1.158)	0.0000	0.0000	17,620
2010/08/20	R186 2010/11/04	9.25	Call	Bond Future	11,870.0000	12,805.0000	7.877	0	0	0
2010/08/20	R186 2010/11/04	9.25	Put	Bond Future	113.0000	78.0000	(30.973)	0	0	0
2010/08/20	R186 2010/11/04	9.30	Call	Bond Future	12,300.0000	13,239.0000	7.634	0	0	0
2010/08/20	R186 2010/11/04	9.30	Put	Bond Future	98.0000	67.0000	(31.633)	0	0	0
2010/08/20	R186 2010/11/04	9.20	Call	Bond Future	11,440.0000	12,369.0000	8.121	0	0	0
2010/08/20	R186 2010/11/04	9.20	Put	Bond Future	131.0000	90.0000	(31.298)	0	0	0
2010/08/20	R186 2010/11/04	8.75	Put	Bond Future	451.0000	330.0000	(26.829)	0	0	0
2010/08/20	R186 2010/11/04	8.75	Call	Bond Future	7,604.0000	8,453.0000	11.165	0	0	10,900
2010/08/20	R186 2011/02/03			Bond Future	8.0520	7.9570	(1.180)	0.0000	0.0000	0
2010/08/20	R186 2011/02/03	9.00	Call	Bond Future	10,027.0000	10,855.0000	8.258	0	0	0
2010/08/20	R186 2011/02/03	9.00	Put	Bond Future	855.0000	704.0000	(17.661)	0	0	0
2010/08/20	R186 2011/02/03	9.05	Call	Bond Future	10,418.0000	11,256.0000	8.044	0	0	0
2010/08/20	R186 2011/02/03	9.05	Put	Bond Future	790.0000	650.0000	(17.722)	0	0	0
2010/08/20	R186 2011/02/03	8.95	Call	Bond Future	9,638.0000	10,456.0000	8.487	0	0	0
2010/08/20	R186 2011/02/03	8.95	Put	Bond Future	924.0000	763.0000	(17.424)	0	0	0
2010/08/20	R186 2011/05/05			Bond Future	8.0910	7.9920	(1.224)	0.0000	0.0000	0
2010/08/20	R186 2011/05/05	8.75	Call	Bond Future	8,497.0000	9,233.0000	8.662	0	0	0
2010/08/20	R186 2011/05/05	8.75	Put	Bond Future	2,099.0000	1,829.0000	(12.863)	0	0	0
2010/08/20	R186 2011/05/05	8.80	Call	Bond Future	8,848.0000	9,597.0000	8.465	0	0	0
2010/08/20	R186 2011/05/05	8.80	Put	Bond Future	1,985.0000	1,728.0000	(12.947)	0	0	0
2010/08/20	R186 2011/05/05	8.70	Call	Bond Future	8,149.0000	8,873.0000	8.885	0	0	0
2010/08/20	R186 2011/05/05	8.70	Put	Bond Future	2,219.0000	1,937.0000	(12.708)	0	0	0
2010/08/20	R189 2010/11/04			Bond Future	1.6620	1.5780	(5.054)	0.0000	0.0000	0
2010/08/20	R189 2010/11/04	1.75	Call	Bond Future	219.0000	428.0000	95.434	0	0	0
2010/08/20	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R189 2010/11/04	1.80	Call	Bond Future	343.0000	552.0000	60.933	0	0	0
2010/08/20	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R189 2010/11/04	1.70	Call	Bond Future	94.0000	304.0000	223.404	0	0	0
2010/08/20	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R197 2010/11/04			Bond Future	2.9180	2.8210	(3.324)	0.0000	0.0000	0
2010/08/20	R197 2010/11/04	3.05	Call	Bond Future	1,645.0000	2,870.0000	74.468	0	0	0
2010/08/20	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/20	R197 2010/11/04	3.10	Call	Bond Future	2,261.0000	3,487.0000	54.224	0	0	0
2010/08/20	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R197 2010/11/04	3.00	Call	Bond Future	1,025.0000	2,250.0000	119.512	0	0	0
2010/08/20	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R201 2010/11/04			Bond Future	7.2540	7.2010	(0.731)	0.0000	0.0000	1,464
2010/08/20	R201 2010/11/04	8.50	Call	Bond Future	4,408.0000	4,595.0000	4.242	0	0	0
2010/08/20	R201 2010/11/04	8.50	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2010/08/20	R201 2010/11/04	8.55	Call	Bond Future	4,576.0000	4,764.0000	4.108	0	0	0
2010/08/20	R201 2010/11/04	8.55	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2010/08/20	R201 2010/11/04	8.45	Call	Bond Future	4,240.0000	4,426.0000	4.387	0	0	0
2010/08/20	R201 2010/11/04	8.45	Put	Bond Future	22.0000	16.0000	(27.273)	0	0	0
2010/08/20	R201 2010/11/04	7.50	Call	Bond Future	1,313.0000	1,441.0000	9.749	0	0	0
2010/08/20	R201 2010/11/04	7.50	Put	Bond Future	428.0000	364.0000	(14.953)	0	0	140
2010/08/20	R201 2010/11/04	7.25	Put	Bond Future	783.0000	687.0000	(12.261)	0	0	0
2010/08/20	R201 2010/11/04	7.25	Call	Bond Future	769.0000	864.0000	12.354	0	0	140
2010/08/20	R201 2010/11/04	8.00	Call	Bond Future	2,755.0000	2,928.0000	6.279	0	0	0
2010/08/20	R201 2010/11/04	8.00	Put	Bond Future	99.0000	80.0000	(19.192)	0	0	420
2010/08/20	R201 2010/11/04	6.75	Put	Bond Future	2,003.0000	1,842.0000	(8.038)	0	0	0
2010/08/20	R201 2010/11/04	6.75	Call	Bond Future	161.0000	191.0000	18.634	0	0	420
2010/08/20	R201 2011/02/03			Bond Future	7.2590	7.2020	(0.785)	0.0000	0.0000	0
2010/08/20	R201 2011/02/03	8.00	Call	Bond Future	2,817.0000	2,974.0000	5.573	0	0	0
2010/08/20	R201 2011/02/03	8.00	Put	Bond Future	320.0000	281.0000	(12.188)	0	0	0
2010/08/20	R201 2011/02/03	8.05	Call	Bond Future	2,955.0000	3,115.0000	5.415	0	0	0
2010/08/20	R201 2011/02/03	8.05	Put	Bond Future	292.0000	256.0000	(12.329)	0	0	0
2010/08/20	R201 2011/02/03	7.95	Call	Bond Future	2,680.0000	2,835.0000	5.784	0	0	0
2010/08/20	R201 2011/02/03	7.95	Put	Bond Future	349.0000	309.0000	(11.461)	0	0	0
2010/08/20	R201 2011/05/05			Bond Future	7.2960	7.2340	(0.850)	0.0000	0.0000	0
2010/08/20	R201 2011/05/05	7.75	Call	Bond Future	2,196.0000	2,330.0000	6.102	0	0	0
2010/08/20	R201 2011/05/05	7.75	Put	Bond Future	748.0000	682.0000	(8.824)	0	0	0
2010/08/20	R201 2011/05/05	7.80	Call	Bond Future	2,309.0000	2,446.0000	5.933	0	0	0
2010/08/20	R201 2011/05/05	7.80	Put	Bond Future	703.0000	640.0000	(8.962)	0	0	0
2010/08/20	R201 2011/05/05	7.70	Call	Bond Future	2,087.0000	2,217.0000	6.229	0	0	0
2010/08/20	R201 2011/05/05	7.70	Put	Bond Future	797.0000	728.0000	(8.657)	0	0	0

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2010/08/20	R202 2010/11/04			Bond Future	2.8640	2.7420	(4.260)	0.0000	0.0000	0
2010/08/20	R202 2010/11/04	3.05	Call	Bond Future	3,253.0000	5,455.0000	67.691	0	0	0
2010/08/20	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R202 2010/11/04	3.10	Call	Bond Future	4,107.0000	6,309.0000	53.616	0	0	0
2010/08/20	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R202 2010/11/04	3.00	Call	Bond Future	2,391.0000	4,593.0000	92.095	0	0	0
2010/08/20	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R203 2010/11/04			Bond Future	7.8720	7.8090	(0.800)	0.0000	0.0000	2,215
2010/08/20	R203 2010/11/04	9.25	Call	Bond Future	6,994.0000	7,320.0000	4.661	0	0	0
2010/08/20	R203 2010/11/04	9.25	Put	Bond Future	29.0000	21.0000	(27.586)	0	0	0
2010/08/20	R203 2010/11/04	9.30	Call	Bond Future	7,231.0000	7,558.0000	4.522	0	0	0
2010/08/20	R203 2010/11/04	9.30	Put	Bond Future	24.0000	18.0000	(25.000)	0	0	0
2010/08/20	R203 2010/11/04	9.20	Call	Bond Future	6,757.0000	7,082.0000	4.810	0	0	0
2010/08/20	R203 2010/11/04	9.20	Put	Bond Future	34.0000	25.0000	(26.471)	0	0	0
2010/08/20	R203 2011/02/03			Bond Future	7.9070	7.8410	(0.835)	0.0000	0.0000	0
2010/08/20	R203 2011/02/03	8.50	Call	Bond Future	3,735.0000	3,986.0000	6.720	0	0	0
2010/08/20	R203 2011/02/03	8.50	Put	Bond Future	754.0000	667.0000	(11.538)	0	0	0
2010/08/20	R203 2011/02/03	8.55	Call	Bond Future	3,926.0000	4,182.0000	6.521	0	0	0
2010/08/20	R203 2011/02/03	8.55	Put	Bond Future	699.0000	616.0000	(11.874)	0	0	0
2010/08/20	R203 2011/02/03	8.45	Call	Bond Future	3,547.0000	3,793.0000	6.935	0	0	0
2010/08/20	R203 2011/02/03	8.45	Put	Bond Future	813.0000	721.0000	(11.316)	0	0	0
2010/08/20	R203 2011/05/05			Bond Future	7.9630	7.8940	(0.867)	0.0000	0.0000	0
2010/08/20	R203 2011/05/05	8.25	Call	Bond Future	3,002.0000	3,211.0000	6.962	0	0	0
2010/08/20	R203 2011/05/05	8.25	Put	Bond Future	1,593.0000	1,459.0000	(8.412)	0	0	0
2010/08/20	R203 2011/05/05	8.30	Call	Bond Future	3,161.0000	3,376.0000	6.802	0	0	0
2010/08/20	R203 2011/05/05	8.30	Put	Bond Future	1,509.0000	1,381.0000	(8.482)	0	0	0
2010/08/20	R203 2011/05/05	8.20	Call	Bond Future	2,846.0000	3,049.0000	7.133	0	0	0
2010/08/20	R203 2011/05/05	8.20	Put	Bond Future	1,681.0000	1,541.0000	(8.328)	0	0	0
2010/08/20	R204 2010/11/04			Bond Future	7.9690	7.8850	(1.054)	0.0000	0.0000	2,476
2010/08/20	R204 2010/11/04	9.25	Call	Bond Future	7,257.0000	7,740.0000	6.656	0	0	0
2010/08/20	R204 2010/11/04	9.25	Put	Bond Future	46.0000	32.0000	(30.435)	0	0	0
2010/08/20	R204 2010/11/04	9.30	Call	Bond Future	7,517.0000	8,002.0000	6.452	0	0	0
2010/08/20	R204 2010/11/04	9.30	Put	Bond Future	39.0000	26.0000	(33.333)	0	0	0

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2010/08/20	R204 2010/11/04	9.20	Call	Bond Future	6,996.0000	7,477.0000	6.875	0	0	0
2010/08/20	R204 2010/11/04	9.20	Put	Bond Future	54.0000	38.0000	(29.630)	0	0	0
2010/08/20	R204 2011/02/03			Bond Future	8.0000	7.9140	(1.075)	0.0000	0.0000	0
2010/08/20	R204 2011/02/03	8.50	Call	Bond Future	3,857.0000	4,211.0000	9.178	0	0	0
2010/08/20	R204 2011/02/03	8.50	Put	Bond Future	1,030.0000	887.0000	(13.883)	0	0	0
2010/08/20	R204 2011/02/03	8.55	Call	Bond Future	4,062.0000	4,424.0000	8.912	0	0	0
2010/08/20	R204 2011/02/03	8.55	Put	Bond Future	958.0000	823.0000	(14.092)	0	0	0
2010/08/20	R204 2011/02/03	8.45	Call	Bond Future	3,656.0000	4,002.0000	9.464	0	0	0
2010/08/20	R204 2011/02/03	8.45	Put	Bond Future	1,107.0000	956.0000	(13.640)	0	0	0
2010/08/20	R204 2011/05/05			Bond Future	8.0560	7.9650	(1.130)	0.0000	0.0000	0
2010/08/20	R204 2011/05/05	8.50	Call	Bond Future	3,967.0000	4,307.0000	8.571	0	0	0
2010/08/20	R204 2011/05/05	8.50	Put	Bond Future	1,519.0000	1,347.0000	(11.323)	0	0	0
2010/08/20	R204 2011/05/05	8.55	Call	Bond Future	4,157.0000	4,505.0000	8.371	0	0	0
2010/08/20	R204 2011/05/05	8.55	Put	Bond Future	1,438.0000	1,274.0000	(11.405)	0	0	0
2010/08/20	R204 2011/05/05	8.45	Call	Bond Future	3,780.0000	4,113.0000	8.810	0	0	0
2010/08/20	R204 2011/05/05	8.45	Put	Bond Future	1,604.0000	1,425.0000	(11.160)	0	0	0
2010/08/20	R206 2010/11/04			Bond Future	7.1380	7.0840	(0.757)	0.0000	0.0000	0
2010/08/20	R206 2010/11/04	8.50	Call	Bond Future	3,762.0000	3,913.0000	4.014	0	0	0
2010/08/20	R206 2010/11/04	8.50	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/08/20	R206 2010/11/04	8.55	Call	Bond Future	3,895.0000	4,046.0000	3.877	0	0	0
2010/08/20	R206 2010/11/04	8.55	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/08/20	R206 2010/11/04	8.45	Call	Bond Future	3,629.0000	3,779.0000	4.133	0	0	0
2010/08/20	R206 2010/11/04	8.45	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	0
2010/08/20	R206 2010/11/04	7.25	Call	Bond Future	770.0000	859.0000	11.558	0	0	150
2010/08/20	R206 2010/11/04	7.25	Put	Bond Future	455.0000	391.0000	(14.066)	0	0	150
2010/08/20	R206 2010/11/04	8.00	Call	Bond Future	2,445.0000	2,587.0000	5.808	0	0	0
2010/08/20	R206 2010/11/04	8.00	Put	Bond Future	48.0000	38.0000	(20.833)	0	0	450
2010/08/20	R206 2010/11/04	6.75	Put	Bond Future	1,289.0000	1,171.0000	(9.154)	0	0	0
2010/08/20	R206 2010/11/04	6.75	Call	Bond Future	187.0000	221.0000	18.182	0	0	450
2010/08/20	R206 2011/02/03			Bond Future	7.1310	7.0720	(0.827)	0.0000	0.0000	0
2010/08/20	R206 2011/02/03	8.00	Call	Bond Future	2,454.0000	2,583.0000	5.257	0	0	0
2010/08/20	R206 2011/02/03	8.00	Put	Bond Future	207.0000	181.0000	(12.560)	0	0	0
2010/08/20	R206 2011/02/03	8.05	Call	Bond Future	2,563.0000	2,694.0000	5.111	0	0	0
2010/08/20	R206 2011/02/03	8.05	Put	Bond Future	188.0000	165.0000	(12.234)	0	0	0

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2010/08/20	R206 2011/02/03	7.95	Call	Bond Future	2,346.0000	2,473.0000	5.413	0	0	0
2010/08/20	R206 2011/02/03	7.95	Put	Bond Future	226.0000	199.0000	(11.947)	0	0	0
2010/08/20	R206 2011/05/05			Bond Future	7.1690	7.1040	(0.907)	0.0000	0.0000	0
2010/08/20	R206 2011/05/05	7.50	Call	Bond Future	1,482.0000	1,580.0000	6.613	0	0	0
2010/08/20	R206 2011/05/05	7.50	Put	Bond Future	686.0000	627.0000	(8.601)	0	0	0
2010/08/20	R206 2011/05/05	7.55	Call	Bond Future	1,562.0000	1,663.0000	6.466	0	0	0
2010/08/20	R206 2011/05/05	7.55	Put	Bond Future	647.0000	591.0000	(8.655)	0	0	0
2010/08/20	R206 2011/05/05	7.45	Call	Bond Future	1,405.0000	1,500.0000	6.762	0	0	0
2010/08/20	R206 2011/05/05	7.45	Put	Bond Future	729.0000	667.0000	(8.505)	0	0	0
2010/08/20	R207 2010/11/04			Bond Future	8.0050	7.9220	(1.037)	0.0000	0.0000	800
2010/08/20	R207 2010/11/04	9.25	Call	Bond Future	7,415.0000	7,915.0000	6.743	0	0	0
2010/08/20	R207 2010/11/04	9.25	Put	Bond Future	60.0000	42.0000	(30.000)	0	0	0
2010/08/20	R207 2010/11/04	9.30	Call	Bond Future	7,685.0000	8,188.0000	6.545	0	0	0
2010/08/20	R207 2010/11/04	9.30	Put	Bond Future	50.0000	35.0000	(30.000)	0	0	0
2010/08/20	R207 2010/11/04	9.20	Call	Bond Future	7,144.0000	7,641.0000	6.957	0	0	0
2010/08/20	R207 2010/11/04	9.20	Put	Bond Future	70.0000	49.0000	(30.000)	0	0	0
2010/08/20	R207 2011/02/03			Bond Future	8.0330	7.9470	(1.071)	0.0000	0.0000	0
2010/08/20	R207 2011/02/03	8.75	Call	Bond Future	5,004.0000	5,416.0000	8.233	0	0	0
2010/08/20	R207 2011/02/03	8.75	Put	Bond Future	761.0000	648.0000	(14.849)	0	0	0
2010/08/20	R207 2011/02/03	8.80	Call	Bond Future	5,235.0000	5,654.0000	8.004	0	0	0
2010/08/20	R207 2011/02/03	8.80	Put	Bond Future	706.0000	599.0000	(15.156)	0	0	0
2010/08/20	R207 2011/02/03	8.70	Call	Bond Future	4,776.0000	5,181.0000	8.480	0	0	0
2010/08/20	R207 2011/02/03	8.70	Put	Bond Future	821.0000	701.0000	(14.616)	0	0	0
2010/08/20	R207 2011/05/05			Bond Future	8.0850	7.9960	(1.101)	0.0000	0.0000	0
2010/08/20	R207 2011/05/05	8.50	Call	Bond Future	4,124.0000	4,474.0000	8.487	0	0	0
2010/08/20	R207 2011/05/05	8.50	Put	Bond Future	1,694.0000	1,512.0000	(10.744)	0	0	0
2010/08/20	R207 2011/05/05	8.55	Call	Bond Future	4,323.0000	4,680.0000	8.258	0	0	0
2010/08/20	R207 2011/05/05	8.55	Put	Bond Future	1,605.0000	1,431.0000	(10.841)	0	0	0
2010/08/20	R207 2011/05/05	8.45	Call	Bond Future	3,929.0000	4,270.0000	8.679	0	0	0
2010/08/20	R207 2011/05/05	8.45	Put	Bond Future	1,787.0000	1,597.0000	(10.632)	0	0	0
2010/08/20	R208 2010/11/04			Bond Future	8.0240	7.9310	(1.159)	0.0000	0.0000	6,835
2010/08/20	R208 2010/11/04	9.25	Call	Bond Future	7,658.0000	8,251.0000	7.744	0	0	0
2010/08/20	R208 2010/11/04	9.25	Put	Bond Future	58.0000	39.0000	(32.759)	0	0	0

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2010/08/20	R208 2010/11/04	9.30	Call	Bond Future	7,941.0000	8,537.0000	7.505	0	0	0
2010/08/20	R208 2010/11/04	9.30	Put	Bond Future	49.0000	33.0000	(32.653)	0	0	0
2010/08/20	R208 2010/11/04	9.20	Call	Bond Future	7,374.0000	7,964.0000	8.001	0	0	0
2010/08/20	R208 2010/11/04	9.20	Put	Bond Future	68.0000	45.0000	(33.824)	0	0	0
2010/08/20	R208 2011/02/03			Bond Future	8.0520	7.9560	(1.192)	0.0000	0.0000	0
2010/08/20	R208 2011/02/03	8.75	Call	Bond Future	5,200.0000	5,685.0000	9.327	0	0	0
2010/08/20	R208 2011/02/03	8.75	Put	Bond Future	841.0000	704.0000	(16.290)	0	0	0
2010/08/20	R208 2011/02/03	8.80	Call	Bond Future	5,441.0000	5,934.0000	9.061	0	0	0
2010/08/20	R208 2011/02/03	8.80	Put	Bond Future	780.0000	652.0000	(16.410)	0	0	0
2010/08/20	R208 2011/02/03	8.70	Call	Bond Future	4,962.0000	5,438.0000	9.593	0	0	0
2010/08/20	R208 2011/02/03	8.70	Put	Bond Future	906.0000	761.0000	(16.004)	0	0	0
2010/08/20	R208 2011/05/05			Bond Future	8.0980	7.9980	(1.235)	0.0000	0.0000	0
2010/08/20	R208 2011/05/05	8.50	Call	Bond Future	4,304.0000	4,722.0000	9.712	0	0	0
2010/08/20	R208 2011/05/05	8.50	Put	Bond Future	1,807.0000	1,590.0000	(12.009)	0	0	0
2010/08/20	R208 2011/05/05	8.55	Call	Bond Future	4,513.0000	4,940.0000	9.462	0	0	0
2010/08/20	R208 2011/05/05	8.55	Put	Bond Future	1,712.0000	1,504.0000	(12.150)	0	0	0
2010/08/20	R208 2011/05/05	8.45	Call	Bond Future	4,099.0000	4,507.0000	9.954	0	0	0
2010/08/20	R208 2011/05/05	8.45	Put	Bond Future	1,908.0000	1,681.0000	(11.897)	0	0	0
2010/08/20	R209 2010/11/04			Bond Future	8.0420	7.9600	(1.020)	0.0000	0.0000	13,506
2010/08/20	R209 2010/11/04	9.00	Call	Bond Future	8,216.0000	8,914.0000	8.496	0	0	0
2010/08/20	R209 2010/11/04	9.00	Put	Bond Future	201.0000	148.0000	(26.368)	0	0	0
2010/08/20	R209 2010/11/04	9.05	Call	Bond Future	8,573.0000	9,277.0000	8.212	0	0	0
2010/08/20	R209 2010/11/04	9.05	Put	Bond Future	175.0000	128.0000	(26.857)	0	0	0
2010/08/20	R209 2010/11/04	8.95	Call	Bond Future	7,860.0000	8,551.0000	8.791	0	0	0
2010/08/20	R209 2010/11/04	8.95	Put	Bond Future	231.0000	171.0000	(25.974)	0	0	0
2010/08/20	R209 2010/11/04	8.50	Call	Bond Future	4,741.0000	5,330.0000	12.424	0	0	0
2010/08/20	R209 2010/11/04	8.50	Put	Bond Future	741.0000	578.0000	(21.997)	0	0	54
2010/08/20	R209 2010/11/04	8.25	Put	Bond Future	1,340.0000	1,082.0000	(19.254)	0	0	0
2010/08/20	R209 2010/11/04	8.25	Call	Bond Future	3,197.0000	3,690.0000	15.421	0	0	54
2010/08/20	R209 2010/11/04	9.25	Call	Bond Future	9,996.0000	10,719.0000	7.233	0	0	0
2010/08/20	R209 2010/11/04	9.25	Put	Bond Future	100.0000	72.0000	(28.000)	0	0	162
2010/08/20	R209 2010/11/04	7.75	Put	Bond Future	3,712.0000	3,202.0000	(13.739)	0	0	0
2010/08/20	R209 2010/11/04	7.75	Call	Bond Future	986.0000	1,227.0000	24.442	0	0	162
2010/08/20	R209 2011/02/03			Bond Future	8.0600	7.9770	(1.030)	0.0000	0.0000	0

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2010/08/20	R209 2011/02/03	9.00	Call	Bond Future	8,638.0000	9,273.0000	7.351	0	0	0
2010/08/20	R209 2011/02/03	9.00	Put	Bond Future	799.0000	677.0000	(15.269)	0	0	0
2010/08/20	R209 2011/02/03	9.05	Call	Bond Future	8,962.0000	9,605.0000	7.175	0	0	0
2010/08/20	R209 2011/02/03	9.05	Put	Bond Future	740.0000	627.0000	(15.270)	0	0	0
2010/08/20	R209 2011/02/03	8.95	Call	Bond Future	8,314.0000	8,941.0000	7.541	0	0	0
2010/08/20	R209 2011/02/03	8.95	Put	Bond Future	860.0000	731.0000	(15.000)	0	0	0
2010/08/20	R209 2011/05/05			Bond Future	8.0890	8.0030	(1.063)	0.0000	0.0000	0
2010/08/20	R209 2011/05/05	8.50	Call	Bond Future	6,026.0000	6,545.0000	8.613	0	0	0
2010/08/20	R209 2011/05/05	8.50	Put	Bond Future	2,464.0000	2,205.0000	(10.511)	0	0	0
2010/08/20	R209 2011/05/05	8.55	Call	Bond Future	6,311.0000	6,841.0000	8.398	0	0	0
2010/08/20	R209 2011/05/05	8.55	Put	Bond Future	2,333.0000	2,085.0000	(10.630)	0	0	0
2010/08/20	R209 2011/05/05	8.45	Call	Bond Future	5,744.0000	6,252.0000	8.844	0	0	0
2010/08/20	R209 2011/05/05	8.45	Put	Bond Future	2,602.0000	2,332.0000	(10.377)	0	0	0
2010/08/20	R209 2011/08/04			Bond Future	8.1370	8.0380	(1.217)	0.0000	0.0000	0
2010/08/20	R209 2011/08/04	8.50	Call	Bond Future	6,453.0000	7,020.0000	8.787	0	0	0
2010/08/20	R209 2011/08/04	8.50	Put	Bond Future	3,327.0000	3,006.0000	(9.648)	0	0	1,000
2010/08/20	R209 2011/08/04	8.55	Call	Bond Future	6,727.0000	7,304.0000	8.577	0	0	0
2010/08/20	R209 2011/08/04	8.55	Put	Bond Future	3,185.0000	2,875.0000	(9.733)	0	0	0
2010/08/20	R209 2011/08/04	8.45	Call	Bond Future	6,182.0000	6,737.0000	8.978	0	0	0
2010/08/20	R209 2011/08/04	8.45	Put	Bond Future	3,475.0000	3,142.0000	(9.583)	0	0	0
2010/08/20	R209 2011/08/04	10.10	Call	Bond Future	15,708.0000	16,494.0000	5.004	0	0	0
2010/08/20	R209 2011/08/04	10.10	Put	Bond Future	890.0000	789.0000	(11.348)	0	0	1,000
2010/08/20	R210 2010/11/04			Bond Future	2.9110	2.8000	(3.813)	0.0000	0.0000	0
2010/08/20	R210 2010/11/04	3.10	Call	Bond Future	2,462.0000	3,944.0000	60.195	0	0	0
2010/08/20	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R210 2010/11/04	3.15	Call	Bond Future	3,101.0000	4,583.0000	47.791	0	0	0
2010/08/20	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R210 2010/11/04	3.05	Call	Bond Future	1,818.0000	3,300.0000	81.518	0	0	0
2010/08/20	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/20	R211 2010/11/04			Bond Future	2.8080	2.6940	(4.060)	0.0000	0.0000	0
2010/08/20	R211 2010/11/04	2.75	Call	Bond Future	0.0000	316.0000	100.000	0	0	0
2010/08/20	R211 2010/11/04	2.75	Put	Bond Future	327.0000	0.0000	(100.000)	0	0	0
2010/08/20	R211 2010/11/04	2.80	Call	Bond Future	0.0000	598.0000	100.000	0	0	0

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2010/08/20	R211 2010/11/04	2.80	Put	Bond Future	45.0000	0.0000	(100.000)	0	0	0
2010/08/20	R211 2010/11/04	2.70	Call	Bond Future	0.0000	34.0000	100.000	0	0	0
2010/08/20	R211 2010/11/04	2.70	Put	Bond Future	609.0000	0.0000	(100.000)	0	0	0
2010/08/20	R212 2010/11/04			Bond Future	3.0160	2.9450	(2.354)	0.0000	0.0000	0
2010/08/20	R212 2010/11/04	3.00	Call	Bond Future	0.0000	515.0000	100.000	0	0	0
2010/08/20	R212 2010/11/04	3.00	Put	Bond Future	149.0000	0.0000	(100.000)	0	0	0
2010/08/20	R212 2010/11/04	3.05	Call	Bond Future	317.0000	981.0000	209.464	0	0	0
2010/08/20	R212 2010/11/04	3.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/08/20	R212 2010/11/04	2.95	Call	Bond Future	0.0000	47.0000	100.000	0	0	0
2010/08/20	R212 2010/11/04	2.95	Put	Bond Future	618.0000	0.0000	(100.000)	0	0	0
2010/08/20	TRT1 2010/11/04			Index Future	333.1470	334.7050	0.468	0.0000	0.0000	100
2010/08/20	TRT1 2011/02/03			Index Future	338.9160	340.5000	0.467	0.0000	0.0000	0
Total										90340.00