



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/08/2010

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
2010/08/23	AL7T 2010/11/04			Index Future	372.1280	370.9840	(0.307)	0.0000	0.0000	38
2010/08/23	ALBI 2010/11/04			Index Future	343.7590	342.7720	(0.287)	0.0000	0.0000	1,261
2010/08/23	ALBI 2011/02/03			Index Future	349.6020	348.5970	(0.287)	0.0000	0.0000	0
2010/08/23	CRD1 2010/11/04			Index Future	147.4130	149.6870	1.543	0.0000	0.0000	2
2010/08/23	CRD1 2011/02/03			Index Future	149.9660	152.3730	1.605	0.0000	0.0000	0
2010/08/23	GOVI 2010/11/04			GOVI	344.2920	343.3270	(0.280)	0.0000	0.0000	169
2010/08/23	GOVI 2010/11/04	329.00	Call	GOVI	152,920.0000	143,270.0000	(6.310)	0	0	0
2010/08/23	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/23	GOVI 2010/11/04	329.01	Call	GOVI	152,820.0000	143,170.0000	(6.315)	0	0	0
2010/08/23	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/23	GOVI 2010/11/04	328.99	Call	GOVI	153,020.0000	143,370.0000	(6.306)	0	0	0
2010/08/23	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/23	ILBI 2010/11/04			Index Future	395.9060	396.0030	0.025	0.0000	0.0000	507
2010/08/23	ILBI 2011/02/03			Index Future	402.5250	402.6270	0.025	0.0000	0.0000	0
2010/08/23	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/23	JBAF 2010/09/15			Jibar Tradeable Future	6.3300	6.3000	(0.474)	93.6760	93.6760	1,000
2010/08/23	JBAF 2010/10/20			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	0
2010/08/23	JBAF 2010/11/17			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/23	JBAF 2010/12/15			Jibar Tradeable Future	6.1700	6.1700	0.000	0.0000	0.0000	0
2010/08/23	JBAF 2011/01/19			Jibar Tradeable Future	6.1600	6.1600	0.000	0.0000	0.0000	0
2010/08/23	JBAF 2011/02/16			Jibar Tradeable Future	6.1800	6.1800	0.000	0.0000	0.0000	0
2010/08/23	JBAF 2011/03/16			Jibar Tradeable Future	6.1800	6.1700	(0.162)	0.0000	0.0000	5,500
2010/08/23	JBAF 2011/06/15			Jibar Tradeable Future	6.2700	6.2500	(0.319)	0.0000	0.0000	4,500
2010/08/23	JBAF 2011/09/21			Jibar Tradeable Future	6.4200	6.3900	(0.467)	0.0000	0.0000	6,000
2010/08/23	JBAF 2011/12/21			Jibar Tradeable Future	6.6200	6.5800	(0.604)	0.0000	0.0000	5,000
2010/08/23	JBAF 2012/03/20			Jibar Tradeable Future	6.8500	6.8200	(0.438)	0.0000	0.0000	0
2010/08/23	JBAF 2012/06/20			Jibar Tradeable Future	7.0100	7.0000	(0.143)	0.0000	0.0000	0
2010/08/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/23	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/23	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/23	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/23	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/23	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/23	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2010/08/23	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/23	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/23	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/23	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/23	OTH1 2010/11/04			Index Future	334.9230	339.4030	1.338	0.0000	0.0000	3
2010/08/23	OTH1 2011/02/03			Index Future	340.7210	345.4930	1.401	0.0000	0.0000	0
2010/08/23	R157 2010/11/04			Bond Future	7.2970	7.3490	0.713	0.0000	0.0000	5,192
2010/08/23	R157 2010/11/04	8.50	Call	Bond Future	5,449.0000	5,211.0000	(4.368)	0	0	0
2010/08/23	R157 2010/11/04	8.50	Put	Bond Future	27.0000	30.0000	11.111	0	0	0
2010/08/23	R157 2010/11/04	8.55	Call	Bond Future	5,663.0000	5,425.0000	(4.203)	0	0	0
2010/08/23	R157 2010/11/04	8.55	Put	Bond Future	22.0000	25.0000	13.636	0	0	0
2010/08/23	R157 2010/11/04	8.45	Call	Bond Future	5,235.0000	4,997.0000	(4.546)	0	0	0
2010/08/23	R157 2010/11/04	8.45	Put	Bond Future	32.0000	35.0000	9.375	0	0	0
2010/08/23	R157 2010/11/04	7.50	Put	Bond Future	610.0000	679.0000	11.311	0	0	0
2010/08/23	R157 2010/11/04	7.50	Call	Bond Future	1,547.0000	1,375.0000	(11.118)	0	0	500
2010/08/23	R157 2011/02/03			Bond Future	7.3080	7.3640	0.766	0.0000	0.0000	0
2010/08/23	R157 2011/02/03	7.90	Call	Bond Future	3,119.0000	2,924.0000	(6.252)	0	0	0
2010/08/23	R157 2011/02/03	7.90	Put	Bond Future	546.0000	597.0000	9.341	0	0	0
2010/08/23	R157 2011/02/03	7.95	Call	Bond Future	3,288.0000	3,089.0000	(6.052)	0	0	0
2010/08/23	R157 2011/02/03	7.95	Put	Bond Future	501.0000	548.0000	9.381	0	0	0
2010/08/23	R157 2011/02/03	7.85	Call	Bond Future	2,953.0000	2,762.0000	(6.468)	0	0	0
2010/08/23	R157 2011/02/03	7.85	Put	Bond Future	595.0000	650.0000	9.244	0	0	0
2010/08/23	R157 2011/05/05			Bond Future	7.3440	7.4040	0.817	0.0000	0.0000	0
2010/08/23	R157 2011/05/05	7.75	Call	Bond Future	2,729.0000	2,558.0000	(6.266)	0	0	0
2010/08/23	R157 2011/05/05	7.75	Put	Bond Future	1,050.0000	1,129.0000	7.524	0	0	0
2010/08/23	R157 2011/05/05	7.80	Call	Bond Future	2,872.0000	2,697.0000	(6.093)	0	0	0
2010/08/23	R157 2011/05/05	7.80	Put	Bond Future	988.0000	1,063.0000	7.591	0	0	0
2010/08/23	R157 2011/05/05	7.70	Call	Bond Future	2,590.0000	2,424.0000	(6.409)	0	0	0
2010/08/23	R157 2011/05/05	7.70	Put	Bond Future	1,116.0000	1,200.0000	7.527	0	0	0

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2010/08/23	R186 2010/11/04			Bond Future	7.9360	7.9870	0.643	0.0000	0.0000	17,620
2010/08/23	R186 2010/11/04	9.25	Call	Bond Future	12,805.0000	12,278.0000	(4.116)	0	0	0
2010/08/23	R186 2010/11/04	9.25	Put	Bond Future	78.0000	84.0000	7.692	0	0	0
2010/08/23	R186 2010/11/04	9.30	Call	Bond Future	13,239.0000	12,711.0000	(3.988)	0	0	0
2010/08/23	R186 2010/11/04	9.30	Put	Bond Future	67.0000	72.0000	7.463	0	0	0
2010/08/23	R186 2010/11/04	9.20	Call	Bond Future	12,369.0000	11,843.0000	(4.253)	0	0	0
2010/08/23	R186 2010/11/04	9.20	Put	Bond Future	90.0000	97.0000	7.778	0	0	0
2010/08/23	R186 2010/11/04	8.75	Put	Bond Future	330.0000	362.0000	9.697	0	0	0
2010/08/23	R186 2010/11/04	8.75	Call	Bond Future	8,453.0000	7,952.0000	(5.927)	0	0	10,900
2010/08/23	R186 2011/02/03			Bond Future	7.9570	8.0090	0.654	0.0000	0.0000	0
2010/08/23	R186 2011/02/03	9.00	Call	Bond Future	10,855.0000	10,373.0000	(4.440)	0	0	0
2010/08/23	R186 2011/02/03	9.00	Put	Bond Future	704.0000	759.0000	7.813	0	0	0
2010/08/23	R186 2011/02/03	9.05	Call	Bond Future	11,256.0000	10,770.0000	(4.318)	0	0	0
2010/08/23	R186 2011/02/03	9.05	Put	Bond Future	650.0000	701.0000	7.846	0	0	0
2010/08/23	R186 2011/02/03	8.95	Call	Bond Future	10,456.0000	9,979.0000	(4.562)	0	0	0
2010/08/23	R186 2011/02/03	8.95	Put	Bond Future	763.0000	823.0000	7.864	0	0	0
2010/08/23	R186 2011/05/05			Bond Future	7.9920	8.0470	0.688	0.0000	0.0000	0
2010/08/23	R186 2011/05/05	8.75	Call	Bond Future	9,233.0000	8,793.0000	(4.766)	0	0	0
2010/08/23	R186 2011/05/05	8.75	Put	Bond Future	1,829.0000	1,950.0000	6.616	0	0	0
2010/08/23	R186 2011/05/05	8.80	Call	Bond Future	9,597.0000	9,150.0000	(4.658)	0	0	0
2010/08/23	R186 2011/05/05	8.80	Put	Bond Future	1,728.0000	1,842.0000	6.597	0	0	0
2010/08/23	R186 2011/05/05	8.70	Call	Bond Future	8,873.0000	8,439.0000	(4.891)	0	0	0
2010/08/23	R186 2011/05/05	8.70	Put	Bond Future	1,937.0000	2,064.0000	6.557	0	0	0
2010/08/23	R189 2010/11/04			Bond Future	1.5780	1.6340	3.549	0.0000	0.0000	0
2010/08/23	R189 2010/11/04	1.75	Call	Bond Future	428.0000	288.0000	(32.710)	0	0	0
2010/08/23	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R189 2010/11/04	1.80	Call	Bond Future	552.0000	412.0000	(25.362)	0	0	0
2010/08/23	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R189 2010/11/04	1.70	Call	Bond Future	304.0000	164.0000	(46.053)	0	0	0
2010/08/23	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R197 2010/11/04			Bond Future	2.8210	2.8010	(0.709)	0.0000	0.0000	0
2010/08/23	R197 2010/11/04	3.05	Call	Bond Future	2,870.0000	3,125.0000	8.885	0	0	0
2010/08/23	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/23	R197 2010/11/04	3.10	Call	Bond Future	3,487.0000	3,741.0000	7.284	0	0	0
2010/08/23	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R197 2010/11/04	3.00	Call	Bond Future	2,250.0000	2,505.0000	11.333	0	0	0
2010/08/23	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R201 2010/11/04			Bond Future	7.2010	7.2430	0.583	0.0000	0.0000	1,464
2010/08/23	R201 2010/11/04	8.50	Call	Bond Future	4,595.0000	4,444.0000	(3.286)	0	0	0
2010/08/23	R201 2010/11/04	8.50	Put	Bond Future	13.0000	14.0000	7.692	0	0	0
2010/08/23	R201 2010/11/04	8.55	Call	Bond Future	4,764.0000	4,612.0000	(3.191)	0	0	0
2010/08/23	R201 2010/11/04	8.55	Put	Bond Future	11.0000	11.0000	0.000	0	0	0
2010/08/23	R201 2010/11/04	8.45	Call	Bond Future	4,426.0000	4,275.0000	(3.412)	0	0	0
2010/08/23	R201 2010/11/04	8.45	Put	Bond Future	16.0000	17.0000	6.250	0	0	0
2010/08/23	R201 2010/11/04	7.50	Call	Bond Future	1,441.0000	1,321.0000	(8.328)	0	0	0
2010/08/23	R201 2010/11/04	7.50	Put	Bond Future	364.0000	396.0000	8.791	0	0	140
2010/08/23	R201 2010/11/04	7.25	Put	Bond Future	687.0000	744.0000	8.297	0	0	0
2010/08/23	R201 2010/11/04	7.25	Call	Bond Future	864.0000	769.0000	(10.995)	0	0	140
2010/08/23	R201 2010/11/04	8.00	Call	Bond Future	2,928.0000	2,782.0000	(4.986)	0	0	0
2010/08/23	R201 2010/11/04	8.00	Put	Bond Future	80.0000	86.0000	7.500	0	0	420
2010/08/23	R201 2010/11/04	6.75	Put	Bond Future	1,842.0000	1,958.0000	6.298	0	0	0
2010/08/23	R201 2010/11/04	6.75	Call	Bond Future	191.0000	155.0000	(18.848)	0	0	420
2010/08/23	R201 2011/02/03			Bond Future	7.2020	7.2470	0.625	0.0000	0.0000	0
2010/08/23	R201 2011/02/03	8.00	Call	Bond Future	2,974.0000	2,840.0000	(4.506)	0	0	0
2010/08/23	R201 2011/02/03	8.00	Put	Bond Future	281.0000	301.0000	7.117	0	0	0
2010/08/23	R201 2011/02/03	8.05	Call	Bond Future	3,115.0000	2,980.0000	(4.334)	0	0	0
2010/08/23	R201 2011/02/03	8.05	Put	Bond Future	256.0000	276.0000	7.813	0	0	0
2010/08/23	R201 2011/02/03	7.95	Call	Bond Future	2,835.0000	2,703.0000	(4.656)	0	0	0
2010/08/23	R201 2011/02/03	7.95	Put	Bond Future	309.0000	331.0000	7.120	0	0	0
2010/08/23	R201 2011/05/05			Bond Future	7.2340	7.2830	0.677	0.0000	0.0000	0
2010/08/23	R201 2011/05/05	7.75	Call	Bond Future	2,330.0000	2,215.0000	(4.936)	0	0	0
2010/08/23	R201 2011/05/05	7.75	Put	Bond Future	682.0000	725.0000	6.305	0	0	0
2010/08/23	R201 2011/05/05	7.80	Call	Bond Future	2,446.0000	2,328.0000	(4.824)	0	0	0
2010/08/23	R201 2011/05/05	7.80	Put	Bond Future	640.0000	680.0000	6.250	0	0	0
2010/08/23	R201 2011/05/05	7.70	Call	Bond Future	2,217.0000	2,104.0000	(5.097)	0	0	0
2010/08/23	R201 2011/05/05	7.70	Put	Bond Future	728.0000	772.0000	6.044	0	0	0

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2010/08/23	R202 2010/11/04			Bond Future	2.7420	2.7420	0.000	0.0000	0.0000	0
2010/08/23	R202 2010/11/04	3.05	Call	Bond Future	5,455.0000	5,455.0000	0.000	0	0	0
2010/08/23	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R202 2010/11/04	3.10	Call	Bond Future	6,309.0000	6,309.0000	0.000	0	0	0
2010/08/23	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R202 2010/11/04	3.00	Call	Bond Future	4,593.0000	4,593.0000	0.000	0	0	0
2010/08/23	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R203 2010/11/04			Bond Future	7.8090	7.8710	0.794	0.0000	0.0000	2,215
2010/08/23	R203 2010/11/04	9.25	Call	Bond Future	7,320.0000	6,995.0000	(4.440)	0	0	0
2010/08/23	R203 2010/11/04	9.25	Put	Bond Future	21.0000	24.0000	14.286	0	0	0
2010/08/23	R203 2010/11/04	9.30	Call	Bond Future	7,558.0000	7,232.0000	(4.313)	0	0	0
2010/08/23	R203 2010/11/04	9.30	Put	Bond Future	18.0000	20.0000	11.111	0	0	0
2010/08/23	R203 2010/11/04	9.20	Call	Bond Future	7,082.0000	6,757.0000	(4.589)	0	0	0
2010/08/23	R203 2010/11/04	9.20	Put	Bond Future	25.0000	28.0000	12.000	0	0	0
2010/08/23	R203 2011/02/03			Bond Future	7.8410	7.9060	0.829	0.0000	0.0000	0
2010/08/23	R203 2011/02/03	8.50	Call	Bond Future	3,986.0000	3,720.0000	(6.673)	0	0	0
2010/08/23	R203 2011/02/03	8.50	Put	Bond Future	667.0000	734.0000	10.045	0	0	0
2010/08/23	R203 2011/02/03	8.55	Call	Bond Future	4,182.0000	3,912.0000	(6.456)	0	0	0
2010/08/23	R203 2011/02/03	8.55	Put	Bond Future	616.0000	680.0000	10.390	0	0	0
2010/08/23	R203 2011/02/03	8.45	Call	Bond Future	3,793.0000	3,532.0000	(6.881)	0	0	0
2010/08/23	R203 2011/02/03	8.45	Put	Bond Future	721.0000	793.0000	9.986	0	0	0
2010/08/23	R203 2011/05/05			Bond Future	7.8940	7.9620	0.861	0.0000	0.0000	0
2010/08/23	R203 2011/05/05	8.25	Call	Bond Future	3,211.0000	2,988.0000	(6.945)	0	0	0
2010/08/23	R203 2011/05/05	8.25	Put	Bond Future	1,459.0000	1,574.0000	7.882	0	0	0
2010/08/23	R203 2011/05/05	8.30	Call	Bond Future	3,376.0000	3,148.0000	(6.754)	0	0	0
2010/08/23	R203 2011/05/05	8.30	Put	Bond Future	1,381.0000	1,491.0000	7.965	0	0	0
2010/08/23	R203 2011/05/05	8.20	Call	Bond Future	3,049.0000	2,832.0000	(7.117)	0	0	0
2010/08/23	R203 2011/05/05	8.20	Put	Bond Future	1,541.0000	1,662.0000	7.852	0	0	0
2010/08/23	R204 2010/11/04			Bond Future	7.8850	7.9470	0.786	0.0000	0.0000	2,476
2010/08/23	R204 2010/11/04	9.25	Call	Bond Future	7,740.0000	7,377.0000	(4.690)	0	0	0
2010/08/23	R204 2010/11/04	9.25	Put	Bond Future	32.0000	36.0000	12.500	0	0	0
2010/08/23	R204 2010/11/04	9.30	Call	Bond Future	8,002.0000	7,638.0000	(4.549)	0	0	0
2010/08/23	R204 2010/11/04	9.30	Put	Bond Future	26.0000	30.0000	15.385	0	0	0

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2010/08/23	R204 2010/11/04	9.20	Call	Bond Future	7,477.0000	7,114.0000	(4.855)	0	0	0
2010/08/23	R204 2010/11/04	9.20	Put	Bond Future	38.0000	42.0000	10.526	0	0	0
2010/08/23	R204 2011/02/03			Bond Future	7.9140	7.9780	0.809	0.0000	0.0000	0
2010/08/23	R204 2011/02/03	8.50	Call	Bond Future	4,211.0000	3,925.0000	(6.792)	0	0	0
2010/08/23	R204 2011/02/03	8.50	Put	Bond Future	887.0000	971.0000	9.470	0	0	0
2010/08/23	R204 2011/02/03	8.55	Call	Bond Future	4,424.0000	4,133.0000	(6.578)	0	0	0
2010/08/23	R204 2011/02/03	8.55	Put	Bond Future	823.0000	902.0000	9.599	0	0	0
2010/08/23	R204 2011/02/03	8.45	Call	Bond Future	4,002.0000	3,721.0000	(7.021)	0	0	0
2010/08/23	R204 2011/02/03	8.45	Put	Bond Future	956.0000	1,045.0000	9.310	0	0	0
2010/08/23	R204 2011/05/05			Bond Future	7.9650	8.0320	0.841	0.0000	0.0000	0
2010/08/23	R204 2011/05/05	8.50	Call	Bond Future	4,307.0000	4,038.0000	(6.246)	0	0	0
2010/08/23	R204 2011/05/05	8.50	Put	Bond Future	1,347.0000	1,455.0000	8.018	0	0	0
2010/08/23	R204 2011/05/05	8.55	Call	Bond Future	4,505.0000	4,230.0000	(6.104)	0	0	0
2010/08/23	R204 2011/05/05	8.55	Put	Bond Future	1,274.0000	1,376.0000	8.006	0	0	0
2010/08/23	R204 2011/05/05	8.45	Call	Bond Future	4,113.0000	3,849.0000	(6.419)	0	0	0
2010/08/23	R204 2011/05/05	8.45	Put	Bond Future	1,425.0000	1,538.0000	7.930	0	0	0
2010/08/23	R206 2010/11/04			Bond Future	7.0840	7.1270	0.607	0.0000	0.0000	0
2010/08/23	R206 2010/11/04	8.50	Call	Bond Future	3,913.0000	3,792.0000	(3.092)	0	0	0
2010/08/23	R206 2010/11/04	8.50	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2010/08/23	R206 2010/11/04	8.55	Call	Bond Future	4,046.0000	3,925.0000	(2.991)	0	0	0
2010/08/23	R206 2010/11/04	8.55	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/08/23	R206 2010/11/04	8.45	Call	Bond Future	3,779.0000	3,658.0000	(3.202)	0	0	0
2010/08/23	R206 2010/11/04	8.45	Put	Bond Future	6.0000	7.0000	16.667	0	0	0
2010/08/23	R206 2010/11/04	7.25	Call	Bond Future	859.0000	773.0000	(10.012)	0	0	150
2010/08/23	R206 2010/11/04	7.25	Put	Bond Future	391.0000	427.0000	9.207	0	0	150
2010/08/23	R206 2010/11/04	8.00	Call	Bond Future	2,587.0000	2,468.0000	(4.600)	0	0	0
2010/08/23	R206 2010/11/04	8.00	Put	Bond Future	38.0000	40.0000	5.263	0	0	450
2010/08/23	R206 2010/11/04	6.75	Put	Bond Future	1,171.0000	1,254.0000	7.088	0	0	0
2010/08/23	R206 2010/11/04	6.75	Call	Bond Future	221.0000	183.0000	(17.195)	0	0	450
2010/08/23	R206 2011/02/03			Bond Future	7.0720	7.1190	0.665	0.0000	0.0000	0
2010/08/23	R206 2011/02/03	8.00	Call	Bond Future	2,583.0000	2,474.0000	(4.220)	0	0	0
2010/08/23	R206 2011/02/03	8.00	Put	Bond Future	181.0000	195.0000	7.735	0	0	0
2010/08/23	R206 2011/02/03	8.05	Call	Bond Future	2,694.0000	2,584.0000	(4.083)	0	0	0
2010/08/23	R206 2011/02/03	8.05	Put	Bond Future	165.0000	178.0000	7.879	0	0	0

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2010/08/23	R206 2011/02/03	7.95	Call	Bond Future	2,473.0000	2,365.0000	(4.367)	0	0	0
2010/08/23	R206 2011/02/03	7.95	Put	Bond Future	199.0000	214.0000	7.538	0	0	0
2010/08/23	R206 2011/05/05			Bond Future	7.1040	7.1560	0.732	0.0000	0.0000	0
2010/08/23	R206 2011/05/05	7.50	Call	Bond Future	1,580.0000	1,494.0000	(5.443)	0	0	0
2010/08/23	R206 2011/05/05	7.50	Put	Bond Future	627.0000	667.0000	6.380	0	0	0
2010/08/23	R206 2011/05/05	7.55	Call	Bond Future	1,663.0000	1,574.0000	(5.352)	0	0	0
2010/08/23	R206 2011/05/05	7.55	Put	Bond Future	591.0000	628.0000	6.261	0	0	0
2010/08/23	R206 2011/05/05	7.45	Call	Bond Future	1,500.0000	1,416.0000	(5.600)	0	0	0
2010/08/23	R206 2011/05/05	7.45	Put	Bond Future	667.0000	709.0000	6.297	0	0	0
2010/08/23	R207 2010/11/04			Bond Future	7.9220	7.9830	0.770	0.0000	0.0000	800
2010/08/23	R207 2010/11/04	9.25	Call	Bond Future	7,915.0000	7,539.0000	(4.750)	0	0	0
2010/08/23	R207 2010/11/04	9.25	Put	Bond Future	42.0000	47.0000	11.905	0	0	0
2010/08/23	R207 2010/11/04	9.30	Call	Bond Future	8,188.0000	7,811.0000	(4.604)	0	0	0
2010/08/23	R207 2010/11/04	9.30	Put	Bond Future	35.0000	39.0000	11.429	0	0	0
2010/08/23	R207 2010/11/04	9.20	Call	Bond Future	7,641.0000	7,267.0000	(4.895)	0	0	0
2010/08/23	R207 2010/11/04	9.20	Put	Bond Future	49.0000	56.0000	14.286	0	0	0
2010/08/23	R207 2011/02/03			Bond Future	7.9470	8.0110	0.805	0.0000	0.0000	0
2010/08/23	R207 2011/02/03	8.75	Call	Bond Future	5,416.0000	5,089.0000	(6.038)	0	0	0
2010/08/23	R207 2011/02/03	8.75	Put	Bond Future	648.0000	712.0000	9.877	0	0	0
2010/08/23	R207 2011/02/03	8.80	Call	Bond Future	5,654.0000	5,322.0000	(5.872)	0	0	0
2010/08/23	R207 2011/02/03	8.80	Put	Bond Future	599.0000	658.0000	9.850	0	0	0
2010/08/23	R207 2011/02/03	8.70	Call	Bond Future	5,181.0000	4,858.0000	(6.234)	0	0	0
2010/08/23	R207 2011/02/03	8.70	Put	Bond Future	701.0000	769.0000	9.700	0	0	0
2010/08/23	R207 2011/05/05			Bond Future	7.9960	8.0620	0.825	0.0000	0.0000	0
2010/08/23	R207 2011/05/05	8.50	Call	Bond Future	4,474.0000	4,194.0000	(6.258)	0	0	0
2010/08/23	R207 2011/05/05	8.50	Put	Bond Future	1,512.0000	1,627.0000	7.606	0	0	0
2010/08/23	R207 2011/05/05	8.55	Call	Bond Future	4,680.0000	4,395.0000	(6.090)	0	0	0
2010/08/23	R207 2011/05/05	8.55	Put	Bond Future	1,431.0000	1,540.0000	7.617	0	0	0
2010/08/23	R207 2011/05/05	8.45	Call	Bond Future	4,270.0000	3,997.0000	(6.393)	0	0	0
2010/08/23	R207 2011/05/05	8.45	Put	Bond Future	1,597.0000	1,718.0000	7.577	0	0	0
2010/08/23	R208 2010/11/04			Bond Future	7.9310	7.9920	0.769	0.0000	0.0000	6,835
2010/08/23	R208 2010/11/04	9.25	Call	Bond Future	8,251.0000	7,854.0000	(4.812)	0	0	0
2010/08/23	R208 2010/11/04	9.25	Put	Bond Future	39.0000	44.0000	12.821	0	0	0

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2010/08/23	R208 2010/11/04	9.30	Call	Bond Future	8,537.0000	8,139.0000	(4.662)	0	0	0
2010/08/23	R208 2010/11/04	9.30	Put	Bond Future	33.0000	37.0000	12.121	0	0	0
2010/08/23	R208 2010/11/04	9.20	Call	Bond Future	7,964.0000	7,568.0000	(4.972)	0	0	0
2010/08/23	R208 2010/11/04	9.20	Put	Bond Future	45.0000	52.0000	15.556	0	0	0
2010/08/23	R208 2011/02/03			Bond Future	7.9560	8.0190	0.792	0.0000	0.0000	0
2010/08/23	R208 2011/02/03	8.75	Call	Bond Future	5,685.0000	5,344.0000	(5.998)	0	0	0
2010/08/23	R208 2011/02/03	8.75	Put	Bond Future	704.0000	772.0000	9.659	0	0	0
2010/08/23	R208 2011/02/03	8.80	Call	Bond Future	5,934.0000	5,589.0000	(5.814)	0	0	0
2010/08/23	R208 2011/02/03	8.80	Put	Bond Future	652.0000	715.0000	9.663	0	0	0
2010/08/23	R208 2011/02/03	8.70	Call	Bond Future	5,438.0000	5,103.0000	(6.160)	0	0	0
2010/08/23	R208 2011/02/03	8.70	Put	Bond Future	761.0000	834.0000	9.593	0	0	0
2010/08/23	R208 2011/05/05			Bond Future	7.9980	8.0640	0.825	0.0000	0.0000	0
2010/08/23	R208 2011/05/05	8.50	Call	Bond Future	4,722.0000	4,425.0000	(6.290)	0	0	0
2010/08/23	R208 2011/05/05	8.50	Put	Bond Future	1,590.0000	1,713.0000	7.736	0	0	0
2010/08/23	R208 2011/05/05	8.55	Call	Bond Future	4,940.0000	4,636.0000	(6.154)	0	0	0
2010/08/23	R208 2011/05/05	8.55	Put	Bond Future	1,504.0000	1,620.0000	7.713	0	0	0
2010/08/23	R208 2011/05/05	8.45	Call	Bond Future	4,507.0000	4,216.0000	(6.457)	0	0	0
2010/08/23	R208 2011/05/05	8.45	Put	Bond Future	1,681.0000	1,810.0000	7.674	0	0	0
2010/08/23	R209 2010/11/04			Bond Future	7.9600	8.0110	0.641	0.0000	0.0000	13,498
2010/08/23	R209 2010/11/04	9.00	Call	Bond Future	8,914.0000	8,459.0000	(5.104)	0	0	0
2010/08/23	R209 2010/11/04	9.00	Put	Bond Future	148.0000	161.0000	8.784	0	0	0
2010/08/23	R209 2010/11/04	9.05	Call	Bond Future	9,277.0000	8,820.0000	(4.926)	0	0	0
2010/08/23	R209 2010/11/04	9.05	Put	Bond Future	128.0000	139.0000	8.594	0	0	0
2010/08/23	R209 2010/11/04	8.95	Call	Bond Future	8,551.0000	8,098.0000	(5.298)	0	0	0
2010/08/23	R209 2010/11/04	8.95	Put	Bond Future	171.0000	186.0000	8.772	0	0	0
2010/08/23	R209 2010/11/04	8.50	Call	Bond Future	5,330.0000	4,921.0000	(7.674)	0	0	0
2010/08/23	R209 2010/11/04	8.50	Put	Bond Future	578.0000	638.0000	10.381	0	0	54
2010/08/23	R209 2010/11/04	8.25	Put	Bond Future	1,082.0000	1,191.0000	10.074	0	0	0
2010/08/23	R209 2010/11/04	8.25	Call	Bond Future	3,690.0000	3,331.0000	(9.729)	0	0	54
2010/08/23	R209 2010/11/04	9.25	Call	Bond Future	10,719.0000	10,256.0000	(4.319)	0	0	0
2010/08/23	R209 2010/11/04	9.25	Put	Bond Future	72.0000	77.0000	6.944	0	0	162
2010/08/23	R209 2010/11/04	7.75	Put	Bond Future	3,202.0000	3,472.0000	8.432	0	0	0
2010/08/23	R209 2010/11/04	7.75	Call	Bond Future	1,227.0000	1,028.0000	(16.218)	0	0	162
2010/08/23	R209 2011/02/03			Bond Future	7.9770	8.0290	0.652	0.0000	0.0000	0

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2010/08/23	R209 2011/02/03	9.00	Call	Bond Future	9,273.0000	8,849.0000	(4.572)	0	0	0
2010/08/23	R209 2011/02/03	9.00	Put	Bond Future	677.0000	728.0000	7.533	0	0	0
2010/08/23	R209 2011/02/03	9.05	Call	Bond Future	9,605.0000	9,177.0000	(4.456)	0	0	0
2010/08/23	R209 2011/02/03	9.05	Put	Bond Future	627.0000	674.0000	7.496	0	0	0
2010/08/23	R209 2011/02/03	8.95	Call	Bond Future	8,941.0000	8,521.0000	(4.697)	0	0	0
2010/08/23	R209 2011/02/03	8.95	Put	Bond Future	731.0000	786.0000	7.524	0	0	0
2010/08/23	R209 2011/05/05			Bond Future	8.0030	8.0570	0.675	0.0000	0.0000	0
2010/08/23	R209 2011/05/05	8.50	Call	Bond Future	6,545.0000	6,189.0000	(5.439)	0	0	0
2010/08/23	R209 2011/05/05	8.50	Put	Bond Future	2,205.0000	2,339.0000	6.077	0	0	0
2010/08/23	R209 2011/05/05	8.55	Call	Bond Future	6,841.0000	6,479.0000	(5.292)	0	0	0
2010/08/23	R209 2011/05/05	8.55	Put	Bond Future	2,085.0000	2,213.0000	6.139	0	0	0
2010/08/23	R209 2011/05/05	8.45	Call	Bond Future	6,252.0000	5,903.0000	(5.582)	0	0	0
2010/08/23	R209 2011/05/05	8.45	Put	Bond Future	2,332.0000	2,473.0000	6.046	0	0	0
2010/08/23	R209 2011/08/04			Bond Future	8.0380	8.0930	0.684	0.0000	0.0000	0
2010/08/23	R209 2011/08/04	8.50	Call	Bond Future	7,020.0000	6,678.0000	(4.872)	0	0	0
2010/08/23	R209 2011/08/04	8.50	Put	Bond Future	3,006.0000	3,159.0000	5.090	0	0	1,000
2010/08/23	R209 2011/08/04	8.55	Call	Bond Future	7,304.0000	6,956.0000	(4.765)	0	0	0
2010/08/23	R209 2011/08/04	8.55	Put	Bond Future	2,875.0000	3,022.0000	5.113	0	0	0
2010/08/23	R209 2011/08/04	8.45	Call	Bond Future	6,737.0000	6,402.0000	(4.973)	0	0	0
2010/08/23	R209 2011/08/04	8.45	Put	Bond Future	3,142.0000	3,302.0000	5.092	0	0	0
2010/08/23	R209 2011/08/04	10.10	Call	Bond Future	16,494.0000	16,040.0000	(2.753)	0	0	0
2010/08/23	R209 2011/08/04	10.10	Put	Bond Future	789.0000	830.0000	5.196	0	0	1,000
2010/08/23	R210 2010/11/04			Bond Future	2.8000	2.7790	(0.750)	0.0000	0.0000	0
2010/08/23	R210 2010/11/04	3.10	Call	Bond Future	3,944.0000	4,227.0000	7.175	0	0	0
2010/08/23	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R210 2010/11/04	3.15	Call	Bond Future	4,583.0000	4,866.0000	6.175	0	0	0
2010/08/23	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R210 2010/11/04	3.05	Call	Bond Future	3,300.0000	3,583.0000	8.576	0	0	0
2010/08/23	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R211 2010/11/04			Bond Future	2.6940	2.6940	0.000	0.0000	0.0000	0
2010/08/23	R211 2010/11/04	2.75	Call	Bond Future	316.0000	316.0000	0.000	0	0	0
2010/08/23	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R211 2010/11/04	2.80	Call	Bond Future	598.0000	598.0000	0.000	0	0	0

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2010/08/23	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R211 2010/11/04	2.70	Call	Bond Future	34.0000	34.0000	0.000	0	0	0
2010/08/23	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R212 2010/11/04			Bond Future	2.9450	2.9040	(1.392)	0.0000	0.0000	0
2010/08/23	R212 2010/11/04	3.00	Call	Bond Future	515.0000	902.0000	75.146	0	0	0
2010/08/23	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R212 2010/11/04	3.05	Call	Bond Future	981.0000	1,367.0000	39.348	0	0	0
2010/08/23	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	R212 2010/11/04	2.95	Call	Bond Future	47.0000	433.0000	821.277	0	0	0
2010/08/23	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/23	TRT1 2010/11/04			Index Future	334.7050	339.3370	1.384	0.0000	0.0000	100
2010/08/23	TRT1 2011/02/03			Index Future	340.5000	345.4260	1.447	0.0000	0.0000	0
Total										90332.00