



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/08/2010

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
2010/08/25	AL7T 2010/11/04			Index Future	373.1160	374.9380	0.488	0.0000	0.0000	38
2010/08/25	ALBI 2010/11/04			Index Future	344.6540	346.2290	0.457	0.0000	0.0000	1,261
2010/08/25	ALBI 2011/02/03			Index Future	350.5080	352.1060	0.456	0.0000	0.0000	0
2010/08/25	CRD1 2010/11/04			Index Future	150.0780	150.6080	0.353	0.0000	0.0000	2
2010/08/25	CRD1 2011/02/03			Index Future	152.7700	153.3080	0.352	0.0000	0.0000	0
2010/08/25	GOVI 2010/11/04			GOVI	345.1530	346.7300	0.457	0.0000	0.0000	169
2010/08/25	GOVI 2010/11/04	329.00	Call	GOVI	161,530.0000	177,300.0000	9.763	0	0	0
2010/08/25	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/25	GOVI 2010/11/04	329.01	Call	GOVI	161,430.0000	177,200.0000	9.769	0	0	0
2010/08/25	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/25	GOVI 2010/11/04	328.99	Call	GOVI	161,630.0000	177,400.0000	9.757	0	0	0
2010/08/25	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/25	ILBI 2010/11/04			Index Future	396.3410	398.5730	0.563	0.0000	0.0000	507
2010/08/25	ILBI 2011/02/03			Index Future	402.9710	405.2420	0.564	0.0000	0.0000	0
2010/08/25	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0

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2010/08/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/25	JBAF 2010/09/15			Jibar Tradeable Future	6.3000	6.2200	(1.270)	0.0000	0.0000	1,000
2010/08/25	JBAF 2010/10/20			Jibar Tradeable Future	6.2600	6.1900	(1.118)	0.0000	0.0000	0
2010/08/25	JBAF 2010/11/17			Jibar Tradeable Future	6.2100	6.1400	(1.127)	0.0000	0.0000	0
2010/08/25	JBAF 2010/12/15			Jibar Tradeable Future	6.1700	6.1000	(1.135)	0.0000	0.0000	0
2010/08/25	JBAF 2011/01/19			Jibar Tradeable Future	6.1600	6.0800	(1.299)	0.0000	0.0000	0
2010/08/25	JBAF 2011/02/16			Jibar Tradeable Future	6.1600	6.0900	(1.136)	0.0000	0.0000	0
2010/08/25	JBAF 2011/03/16			Jibar Tradeable Future	6.1700	6.1000	(1.135)	0.0000	0.0000	5,500
2010/08/25	JBAF 2011/06/15			Jibar Tradeable Future	6.2400	6.1700	(1.122)	0.0000	0.0000	4,500
2010/08/25	JBAF 2011/09/21			Jibar Tradeable Future	6.3800	6.2600	(1.881)	0.0000	0.0000	6,000
2010/08/25	JBAF 2011/12/21			Jibar Tradeable Future	6.5700	6.4600	(1.674)	0.0000	0.0000	5,000
2010/08/25	JBAF 2012/03/20			Jibar Tradeable Future	6.8100	6.6900	(1.762)	0.0000	0.0000	0
2010/08/25	JBAF 2012/06/20			Jibar Tradeable Future	6.9800	6.8700	(1.576)	0.0000	0.0000	0
2010/08/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/25	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/25	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/25	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/25	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/25	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/08/25	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	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
2010/08/25	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/25	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/25	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/25	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/25	OTH1 2010/11/04			Index Future	341.5930	343.1540	0.457	0.0000	0.0000	3
2010/08/25	OTH1 2011/02/03			Index Future	347.7210	349.3050	0.456	0.0000	0.0000	0
2010/08/25	R157 2010/11/04			Bond Future	7.2750	7.1580	(1.608)	0.0000	0.0000	5,252
2010/08/25	R157 2010/11/04	8.50	Call	Bond Future	5,545.0000	6,080.0000	9.648	0	0	0
2010/08/25	R157 2010/11/04	8.50	Put	Bond Future	21.0000	11.0000	(47.619)	0	0	0
2010/08/25	R157 2010/11/04	8.55	Call	Bond Future	5,760.0000	6,297.0000	9.323	0	0	0
2010/08/25	R157 2010/11/04	8.55	Put	Bond Future	17.0000	9.0000	(47.059)	0	0	0
2010/08/25	R157 2010/11/04	8.45	Call	Bond Future	5,329.0000	5,863.0000	10.021	0	0	0
2010/08/25	R157 2010/11/04	8.45	Put	Bond Future	24.0000	14.0000	(41.667)	0	0	0
2010/08/25	R157 2010/11/04	7.50	Put	Bond Future	550.0000	384.0000	(30.182)	0	0	0
2010/08/25	R157 2010/11/04	7.50	Call	Bond Future	1,589.0000	1,967.0000	23.789	0	0	500
2010/08/25	R157 2011/02/03			Bond Future	7.2850	7.1610	(1.702)	0.0000	0.0000	0
2010/08/25	R157 2011/02/03	7.90	Call	Bond Future	3,183.0000	3,613.0000	13.509	0	0	0
2010/08/25	R157 2011/02/03	7.90	Put	Bond Future	509.0000	390.0000	(23.379)	0	0	0
2010/08/25	R157 2011/02/03	7.95	Call	Bond Future	3,354.0000	3,793.0000	13.089	0	0	0
2010/08/25	R157 2011/02/03	7.95	Put	Bond Future	465.0000	356.0000	(23.441)	0	0	0
2010/08/25	R157 2011/02/03	7.85	Call	Bond Future	3,015.0000	3,436.0000	13.964	0	0	0
2010/08/25	R157 2011/02/03	7.85	Put	Bond Future	555.0000	428.0000	(22.883)	0	0	0
2010/08/25	R157 2011/05/05			Bond Future	7.3190	7.1850	(1.831)	0.0000	0.0000	0
2010/08/25	R157 2011/05/05	7.75	Call	Bond Future	2,785.0000	3,168.0000	13.752	0	0	0
2010/08/25	R157 2011/05/05	7.75	Put	Bond Future	1,002.0000	823.0000	(17.864)	0	0	0
2010/08/25	R157 2011/05/05	7.80	Call	Bond Future	2,930.0000	3,321.0000	13.345	0	0	0
2010/08/25	R157 2011/05/05	7.80	Put	Bond Future	942.0000	772.0000	(18.047)	0	0	0
2010/08/25	R157 2011/05/05	7.70	Call	Bond Future	2,645.0000	3,018.0000	14.102	0	0	0
2010/08/25	R157 2011/05/05	7.70	Put	Bond Future	1,067.0000	879.0000	(17.619)	0	0	0

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2010/08/25	R186 2010/11/04			Bond Future	7.8940	7.8520	(0.532)	0.0000	0.0000	17,620
2010/08/25	R186 2010/11/04	9.25	Call	Bond Future	13,225.0000	13,658.0000	3.274	0	0	0
2010/08/25	R186 2010/11/04	9.25	Put	Bond Future	56.0000	45.0000	(19.643)	0	0	0
2010/08/25	R186 2010/11/04	9.30	Call	Bond Future	13,661.0000	14,096.0000	3.184	0	0	0
2010/08/25	R186 2010/11/04	9.30	Put	Bond Future	47.0000	38.0000	(19.149)	0	0	0
2010/08/25	R186 2010/11/04	9.20	Call	Bond Future	12,786.0000	13,218.0000	3.379	0	0	0
2010/08/25	R186 2010/11/04	9.20	Put	Bond Future	65.0000	53.0000	(18.462)	0	0	0
2010/08/25	R186 2010/11/04	8.75	Put	Bond Future	259.0000	217.0000	(16.216)	0	0	0
2010/08/25	R186 2010/11/04	8.75	Call	Bond Future	8,824.0000	9,226.0000	4.556	0	0	10,900
2010/08/25	R186 2011/02/03			Bond Future	7.9140	7.8710	(0.543)	0.0000	0.0000	0
2010/08/25	R186 2011/02/03	9.00	Call	Bond Future	11,219.0000	11,609.0000	3.476	0	0	0
2010/08/25	R186 2011/02/03	9.00	Put	Bond Future	621.0000	562.0000	(9.501)	0	0	0
2010/08/25	R186 2011/02/03	9.05	Call	Bond Future	11,625.0000	12,019.0000	3.389	0	0	0
2010/08/25	R186 2011/02/03	9.05	Put	Bond Future	572.0000	517.0000	(9.615)	0	0	0
2010/08/25	R186 2011/02/03	8.95	Call	Bond Future	10,815.0000	11,201.0000	3.569	0	0	0
2010/08/25	R186 2011/02/03	8.95	Put	Bond Future	675.0000	612.0000	(9.333)	0	0	0
2010/08/25	R186 2011/05/05			Bond Future	7.9480	7.9040	(0.554)	0.0000	0.0000	0
2010/08/25	R186 2011/05/05	8.75	Call	Bond Future	9,547.0000	9,891.0000	3.603	0	0	0
2010/08/25	R186 2011/05/05	8.75	Put	Bond Future	1,693.0000	1,583.0000	(6.497)	0	0	0
2010/08/25	R186 2011/05/05	8.80	Call	Bond Future	9,917.0000	10,266.0000	3.519	0	0	0
2010/08/25	R186 2011/05/05	8.80	Put	Bond Future	1,597.0000	1,493.0000	(6.512)	0	0	0
2010/08/25	R186 2011/05/05	8.70	Call	Bond Future	9,181.0000	9,519.0000	3.682	0	0	0
2010/08/25	R186 2011/05/05	8.70	Put	Bond Future	1,794.0000	1,679.0000	(6.410)	0	0	0
2010/08/25	R189 2010/11/04			Bond Future	1.6380	1.6480	0.611	0.0000	0.0000	0
2010/08/25	R189 2010/11/04	1.75	Call	Bond Future	278.0000	253.0000	(8.993)	0	0	0
2010/08/25	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R189 2010/11/04	1.80	Call	Bond Future	402.0000	377.0000	(6.219)	0	0	0
2010/08/25	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R189 2010/11/04	1.70	Call	Bond Future	154.0000	129.0000	(16.234)	0	0	0
2010/08/25	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R197 2010/11/04			Bond Future	2.8010	2.7310	(2.499)	0.0000	0.0000	0
2010/08/25	R197 2010/11/04	3.05	Call	Bond Future	3,125.0000	4,021.0000	28.672	0	0	0
2010/08/25	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/08/25	R197 2010/11/04	3.10	Call	Bond Future	3,741.0000	4,637.0000	23.951	0	0	0
2010/08/25	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R197 2010/11/04	3.00	Call	Bond Future	2,505.0000	3,401.0000	35.768	0	0	0
2010/08/25	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R201 2010/11/04			Bond Future	7.1680	7.0200	(2.065)	0.0000	0.0000	1,464
2010/08/25	R201 2010/11/04	8.50	Call	Bond Future	4,711.0000	5,245.0000	11.335	0	0	0
2010/08/25	R201 2010/11/04	8.50	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2010/08/25	R201 2010/11/04	8.55	Call	Bond Future	4,881.0000	5,415.0000	10.940	0	0	0
2010/08/25	R201 2010/11/04	8.55	Put	Bond Future	8.0000	3.0000	(62.500)	0	0	0
2010/08/25	R201 2010/11/04	8.45	Call	Bond Future	4,541.0000	5,074.0000	11.738	0	0	0
2010/08/25	R201 2010/11/04	8.45	Put	Bond Future	11.0000	5.0000	(54.545)	0	0	0
2010/08/25	R201 2010/11/04	7.50	Call	Bond Future	1,510.0000	1,926.0000	27.550	0	0	0
2010/08/25	R201 2010/11/04	7.50	Put	Bond Future	313.0000	190.0000	(39.297)	0	0	140
2010/08/25	R201 2010/11/04	7.25	Put	Bond Future	612.0000	403.0000	(34.150)	0	0	0
2010/08/25	R201 2010/11/04	7.25	Call	Bond Future	909.0000	1,239.0000	36.304	0	0	140
2010/08/25	R201 2010/11/04	8.00	Call	Bond Future	3,030.0000	3,539.0000	16.799	0	0	0
2010/08/25	R201 2010/11/04	8.00	Put	Bond Future	62.0000	32.0000	(48.387)	0	0	420
2010/08/25	R201 2010/11/04	6.75	Put	Bond Future	1,732.0000	1,322.0000	(23.672)	0	0	0
2010/08/25	R201 2010/11/04	6.75	Call	Bond Future	201.0000	330.0000	64.179	0	0	420
2010/08/25	R201 2011/02/03			Bond Future	7.1670	7.0080	(2.219)	0.0000	0.0000	0
2010/08/25	R201 2011/02/03	8.00	Call	Bond Future	3,065.0000	3,534.0000	15.302	0	0	0
2010/08/25	R201 2011/02/03	8.00	Put	Bond Future	252.0000	174.0000	(30.952)	0	0	0
2010/08/25	R201 2011/02/03	8.05	Call	Bond Future	3,208.0000	3,683.0000	14.807	0	0	0
2010/08/25	R201 2011/02/03	8.05	Put	Bond Future	229.0000	157.0000	(31.441)	0	0	0
2010/08/25	R201 2011/02/03	7.95	Call	Bond Future	2,924.0000	3,386.0000	15.800	0	0	0
2010/08/25	R201 2011/02/03	7.95	Put	Bond Future	277.0000	192.0000	(30.686)	0	0	0
2010/08/25	R201 2011/05/05			Bond Future	7.1970	7.0240	(2.404)	0.0000	0.0000	0
2010/08/25	R201 2011/05/05	7.75	Call	Bond Future	2,404.0000	2,814.0000	17.055	0	0	0
2010/08/25	R201 2011/05/05	7.75	Put	Bond Future	637.0000	486.0000	(23.705)	0	0	0
2010/08/25	R201 2011/05/05	7.80	Call	Bond Future	2,522.0000	2,939.0000	16.534	0	0	0
2010/08/25	R201 2011/05/05	7.80	Put	Bond Future	597.0000	453.0000	(24.121)	0	0	0
2010/08/25	R201 2011/05/05	7.70	Call	Bond Future	2,289.0000	2,690.0000	17.519	0	0	0
2010/08/25	R201 2011/05/05	7.70	Put	Bond Future	680.0000	521.0000	(23.382)	0	0	0

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2010/08/25	R202 2010/11/04			Bond Future	2.7120	2.6420	(2.581)	0.0000	0.0000	0
2010/08/25	R202 2010/11/04	3.05	Call	Bond Future	6,005.0000	7,302.0000	21.599	0	0	0
2010/08/25	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R202 2010/11/04	3.10	Call	Bond Future	6,859.0000	8,155.0000	18.895	0	0	0
2010/08/25	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R202 2010/11/04	3.00	Call	Bond Future	5,143.0000	6,439.0000	25.199	0	0	0
2010/08/25	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R203 2010/11/04			Bond Future	7.7870	7.6720	(1.477)	0.0000	0.0000	2,215
2010/08/25	R203 2010/11/04	9.25	Call	Bond Future	7,432.0000	8,038.0000	8.154	0	0	0
2010/08/25	R203 2010/11/04	9.25	Put	Bond Future	16.0000	9.0000	(43.750)	0	0	0
2010/08/25	R203 2010/11/04	9.30	Call	Bond Future	7,670.0000	8,278.0000	7.927	0	0	0
2010/08/25	R203 2010/11/04	9.30	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	0
2010/08/25	R203 2010/11/04	9.20	Call	Bond Future	7,193.0000	7,798.0000	8.411	0	0	0
2010/08/25	R203 2010/11/04	9.20	Put	Bond Future	19.0000	11.0000	(42.105)	0	0	0
2010/08/25	R203 2011/02/03			Bond Future	7.8180	7.6970	(1.548)	0.0000	0.0000	0
2010/08/25	R203 2011/02/03	8.50	Call	Bond Future	4,060.0000	4,554.0000	12.167	0	0	0
2010/08/25	R203 2011/02/03	8.50	Put	Bond Future	622.0000	491.0000	(21.061)	0	0	0
2010/08/25	R203 2011/02/03	8.55	Call	Bond Future	4,258.0000	4,761.0000	11.813	0	0	0
2010/08/25	R203 2011/02/03	8.55	Put	Bond Future	574.0000	451.0000	(21.429)	0	0	0
2010/08/25	R203 2011/02/03	8.45	Call	Bond Future	3,864.0000	4,349.0000	12.552	0	0	0
2010/08/25	R203 2011/02/03	8.45	Put	Bond Future	673.0000	533.0000	(20.802)	0	0	0
2010/08/25	R203 2011/05/05			Bond Future	7.8700	7.7420	(1.626)	0.0000	0.0000	0
2010/08/25	R203 2011/05/05	8.25	Call	Bond Future	3,270.0000	3,691.0000	12.875	0	0	0
2010/08/25	R203 2011/05/05	8.25	Put	Bond Future	1,399.0000	1,180.0000	(15.654)	0	0	0
2010/08/25	R203 2011/05/05	8.30	Call	Bond Future	3,437.0000	3,868.0000	12.540	0	0	0
2010/08/25	R203 2011/05/05	8.30	Put	Bond Future	1,323.0000	1,114.0000	(15.797)	0	0	0
2010/08/25	R203 2011/05/05	8.20	Call	Bond Future	3,107.0000	3,518.0000	13.228	0	0	0
2010/08/25	R203 2011/05/05	8.20	Put	Bond Future	1,480.0000	1,250.0000	(15.541)	0	0	0
2010/08/25	R204 2010/11/04			Bond Future	7.8640	7.7590	(1.335)	0.0000	0.0000	2,466
2010/08/25	R204 2010/11/04	9.25	Call	Bond Future	7,857.0000	8,475.0000	7.866	0	0	0
2010/08/25	R204 2010/11/04	9.25	Put	Bond Future	24.0000	15.0000	(37.500)	0	0	0
2010/08/25	R204 2010/11/04	9.30	Call	Bond Future	8,120.0000	8,739.0000	7.623	0	0	0
2010/08/25	R204 2010/11/04	9.30	Put	Bond Future	20.0000	12.0000	(40.000)	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
2010/08/25	R204 2010/11/04	9.20	Call	Bond Future	7,593.0000	8,209.0000	8.113	0	0	0
2010/08/25	R204 2010/11/04	9.20	Put	Bond Future	29.0000	18.0000	(37.931)	0	0	0
2010/08/25	R204 2011/02/03			Bond Future	7.8910	7.7820	(1.381)	0.0000	0.0000	0
2010/08/25	R204 2011/02/03	8.50	Call	Bond Future	4,289.0000	4,772.0000	11.261	0	0	0
2010/08/25	R204 2011/02/03	8.50	Put	Bond Future	832.0000	680.0000	(18.269)	0	0	0
2010/08/25	R204 2011/02/03	8.55	Call	Bond Future	4,505.0000	4,997.0000	10.921	0	0	0
2010/08/25	R204 2011/02/03	8.55	Put	Bond Future	771.0000	628.0000	(18.547)	0	0	0
2010/08/25	R204 2011/02/03	8.45	Call	Bond Future	4,077.0000	4,550.0000	11.602	0	0	0
2010/08/25	R204 2011/02/03	8.45	Put	Bond Future	898.0000	736.0000	(18.040)	0	0	0
2010/08/25	R204 2011/05/05			Bond Future	7.9410	7.8270	(1.436)	0.0000	0.0000	0
2010/08/25	R204 2011/05/05	8.50	Call	Bond Future	4,383.0000	4,841.0000	10.449	0	0	0
2010/08/25	R204 2011/05/05	8.50	Put	Bond Future	1,288.0000	1,100.0000	(14.596)	0	0	0
2010/08/25	R204 2011/05/05	8.55	Call	Bond Future	4,583.0000	5,049.0000	10.168	0	0	0
2010/08/25	R204 2011/05/05	8.55	Put	Bond Future	1,217.0000	1,037.0000	(14.790)	0	0	0
2010/08/25	R204 2011/05/05	8.45	Call	Bond Future	4,187.0000	4,636.0000	10.724	0	0	0
2010/08/25	R204 2011/05/05	8.45	Put	Bond Future	1,364.0000	1,166.0000	(14.516)	0	0	0
2010/08/25	R206 2010/11/04			Bond Future	7.0520	6.8910	(2.283)	0.0000	0.0000	0
2010/08/25	R206 2010/11/04	8.50	Call	Bond Future	4,002.0000	4,456.0000	11.344	0	0	0
2010/08/25	R206 2010/11/04	8.50	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2010/08/25	R206 2010/11/04	8.55	Call	Bond Future	4,135.0000	4,591.0000	11.028	0	0	0
2010/08/25	R206 2010/11/04	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/08/25	R206 2010/11/04	8.45	Call	Bond Future	3,868.0000	4,322.0000	11.737	0	0	0
2010/08/25	R206 2010/11/04	8.45	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2010/08/25	R206 2010/11/04	7.25	Call	Bond Future	902.0000	1,222.0000	35.477	0	0	150
2010/08/25	R206 2010/11/04	7.25	Put	Bond Future	344.0000	207.0000	(39.826)	0	0	150
2010/08/25	R206 2010/11/04	8.00	Call	Bond Future	2,668.0000	3,110.0000	16.567	0	0	0
2010/08/25	R206 2010/11/04	8.00	Put	Bond Future	28.0000	13.0000	(53.571)	0	0	450
2010/08/25	R206 2010/11/04	6.75	Put	Bond Future	1,092.0000	782.0000	(28.388)	0	0	0
2010/08/25	R206 2010/11/04	6.75	Call	Bond Future	233.0000	380.0000	63.090	0	0	450
2010/08/25	R206 2011/02/03			Bond Future	7.0370	6.8620	(2.487)	0.0000	0.0000	0
2010/08/25	R206 2011/02/03	8.00	Call	Bond Future	2,656.0000	3,063.0000	15.324	0	0	0
2010/08/25	R206 2011/02/03	8.00	Put	Bond Future	162.0000	107.0000	(33.951)	0	0	0
2010/08/25	R206 2011/02/03	8.05	Call	Bond Future	2,768.0000	3,180.0000	14.884	0	0	0
2010/08/25	R206 2011/02/03	8.05	Put	Bond Future	147.0000	97.0000	(34.014)	0	0	0

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2010/08/25	R206 2011/02/03	7.95	Call	Bond Future	2,544.0000	2,946.0000	15.802	0	0	0
2010/08/25	R206 2011/02/03	7.95	Put	Bond Future	178.0000	118.0000	(33.708)	0	0	0
2010/08/25	R206 2011/05/05			Bond Future	7.0650	6.8700	(2.760)	0.0000	0.0000	0
2010/08/25	R206 2011/05/05	7.50	Call	Bond Future	1,635.0000	1,962.0000	20.000	0	0	0
2010/08/25	R206 2011/05/05	7.50	Put	Bond Future	588.0000	441.0000	(25.000)	0	0	0
2010/08/25	R206 2011/05/05	7.55	Call	Bond Future	1,719.0000	2,053.0000	19.430	0	0	0
2010/08/25	R206 2011/05/05	7.55	Put	Bond Future	552.0000	413.0000	(25.181)	0	0	0
2010/08/25	R206 2011/05/05	7.45	Call	Bond Future	1,553.0000	1,873.0000	20.605	0	0	0
2010/08/25	R206 2011/05/05	7.45	Put	Bond Future	626.0000	472.0000	(24.601)	0	0	0
2010/08/25	R207 2010/11/04			Bond Future	7.8590	7.7860	(0.929)	0.0000	0.0000	810
2010/08/25	R207 2010/11/04	9.25	Call	Bond Future	8,296.0000	8,749.0000	5.460	0	0	0
2010/08/25	R207 2010/11/04	9.25	Put	Bond Future	28.0000	20.0000	(28.571)	0	0	0
2010/08/25	R207 2010/11/04	9.30	Call	Bond Future	8,571.0000	9,025.0000	5.297	0	0	0
2010/08/25	R207 2010/11/04	9.30	Put	Bond Future	23.0000	16.0000	(30.435)	0	0	0
2010/08/25	R207 2010/11/04	9.20	Call	Bond Future	8,020.0000	8,471.0000	5.623	0	0	0
2010/08/25	R207 2010/11/04	9.20	Put	Bond Future	33.0000	23.0000	(30.303)	0	0	0
2010/08/25	R207 2011/02/03			Bond Future	7.8820	7.8060	(0.964)	0.0000	0.0000	0
2010/08/25	R207 2011/02/03	8.75	Call	Bond Future	5,724.0000	6,113.0000	6.796	0	0	0
2010/08/25	R207 2011/02/03	8.75	Put	Bond Future	556.0000	475.0000	(14.568)	0	0	0
2010/08/25	R207 2011/02/03	8.80	Call	Bond Future	5,967.0000	6,362.0000	6.620	0	0	0
2010/08/25	R207 2011/02/03	8.80	Put	Bond Future	512.0000	437.0000	(14.648)	0	0	0
2010/08/25	R207 2011/02/03	8.70	Call	Bond Future	5,483.0000	5,866.0000	6.985	0	0	0
2010/08/25	R207 2011/02/03	8.70	Put	Bond Future	603.0000	516.0000	(14.428)	0	0	0
2010/08/25	R207 2011/05/05			Bond Future	7.9280	7.8490	(0.996)	0.0000	0.0000	0
2010/08/25	R207 2011/05/05	8.50	Call	Bond Future	4,737.0000	5,073.0000	7.093	0	0	0
2010/08/25	R207 2011/05/05	8.50	Put	Bond Future	1,366.0000	1,225.0000	(10.322)	0	0	0
2010/08/25	R207 2011/05/05	8.55	Call	Bond Future	4,949.0000	5,291.0000	6.910	0	0	0
2010/08/25	R207 2011/05/05	8.55	Put	Bond Future	1,291.0000	1,155.0000	(10.534)	0	0	0
2010/08/25	R207 2011/05/05	8.45	Call	Bond Future	4,527.0000	4,857.0000	7.290	0	0	0
2010/08/25	R207 2011/05/05	8.45	Put	Bond Future	1,445.0000	1,297.0000	(10.242)	0	0	0
2010/08/25	R208 2010/11/04			Bond Future	7.9100	7.8360	(0.936)	0.0000	0.0000	6,835
2010/08/25	R208 2010/11/04	9.25	Call	Bond Future	8,381.0000	8,864.0000	5.763	0	0	0
2010/08/25	R208 2010/11/04	9.25	Put	Bond Future	30.0000	21.0000	(30.000)	0	0	0

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2010/08/25	R208 2010/11/04	9.30	Call	Bond Future	8,669.0000	9,153.0000	5.583	0	0	0
2010/08/25	R208 2010/11/04	9.30	Put	Bond Future	26.0000	18.0000	(30.769)	0	0	0
2010/08/25	R208 2010/11/04	9.20	Call	Bond Future	8,093.0000	8,575.0000	5.956	0	0	0
2010/08/25	R208 2010/11/04	9.20	Put	Bond Future	35.0000	25.0000	(28.571)	0	0	0
2010/08/25	R208 2011/02/03			Bond Future	7.9340	7.8590	(0.945)	0.0000	0.0000	0
2010/08/25	R208 2011/02/03	8.75	Call	Bond Future	5,780.0000	6,178.0000	6.886	0	0	0
2010/08/25	R208 2011/02/03	8.75	Put	Bond Future	656.0000	564.0000	(14.024)	0	0	0
2010/08/25	R208 2011/02/03	8.80	Call	Bond Future	6,031.0000	6,436.0000	6.715	0	0	0
2010/08/25	R208 2011/02/03	8.80	Put	Bond Future	605.0000	520.0000	(14.050)	0	0	0
2010/08/25	R208 2011/02/03	8.70	Call	Bond Future	5,531.0000	5,923.0000	7.087	0	0	0
2010/08/25	R208 2011/02/03	8.70	Put	Bond Future	710.0000	612.0000	(13.803)	0	0	0
2010/08/25	R208 2011/05/05			Bond Future	7.9750	7.8970	(0.978)	0.0000	0.0000	0
2010/08/25	R208 2011/05/05	8.50	Call	Bond Future	4,802.0000	5,148.0000	7.205	0	0	0
2010/08/25	R208 2011/05/05	8.50	Put	Bond Future	1,524.0000	1,369.0000	(10.171)	0	0	0
2010/08/25	R208 2011/05/05	8.55	Call	Bond Future	5,022.0000	5,375.0000	7.029	0	0	0
2010/08/25	R208 2011/05/05	8.55	Put	Bond Future	1,439.0000	1,292.0000	(10.215)	0	0	0
2010/08/25	R208 2011/05/05	8.45	Call	Bond Future	4,585.0000	4,924.0000	7.394	0	0	0
2010/08/25	R208 2011/05/05	8.45	Put	Bond Future	1,612.0000	1,451.0000	(9.988)	0	0	0
2010/08/25	R209 2010/11/04			Bond Future	7.9190	7.8270	(1.162)	0.0000	0.0000	13,494
2010/08/25	R209 2010/11/04	9.00	Call	Bond Future	9,258.0000	10,084.0000	8.922	0	0	0
2010/08/25	R209 2010/11/04	9.00	Put	Bond Future	112.0000	75.0000	(33.036)	0	0	0
2010/08/25	R209 2010/11/04	9.05	Call	Bond Future	9,625.0000	10,456.0000	8.634	0	0	0
2010/08/25	R209 2010/11/04	9.05	Put	Bond Future	96.0000	65.0000	(32.292)	0	0	0
2010/08/25	R209 2010/11/04	8.95	Call	Bond Future	8,890.0000	9,711.0000	9.235	0	0	0
2010/08/25	R209 2010/11/04	8.95	Put	Bond Future	130.0000	88.0000	(32.308)	0	0	0
2010/08/25	R209 2010/11/04	8.50	Call	Bond Future	5,607.0000	6,339.0000	13.055	0	0	0
2010/08/25	R209 2010/11/04	8.50	Put	Bond Future	476.0000	345.0000	(27.521)	0	0	54
2010/08/25	R209 2010/11/04	8.25	Put	Bond Future	923.0000	699.0000	(24.269)	0	0	0
2010/08/25	R209 2010/11/04	8.25	Call	Bond Future	3,911.0000	4,549.0000	16.313	0	0	54
2010/08/25	R209 2010/11/04	9.25	Call	Bond Future	11,079.0000	11,923.0000	7.618	0	0	0
2010/08/25	R209 2010/11/04	9.25	Put	Bond Future	52.0000	34.0000	(34.615)	0	0	162
2010/08/25	R209 2010/11/04	7.75	Put	Bond Future	2,912.0000	2,399.0000	(17.617)	0	0	0
2010/08/25	R209 2010/11/04	7.75	Call	Bond Future	1,317.0000	1,666.0000	26.500	0	0	162
2010/08/25	R209 2011/02/03			Bond Future	7.9350	7.8400	(1.197)	0.0000	0.0000	0

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2010/08/25	R209 2011/02/03	9.00	Call	Bond Future	9,584.0000	10,359.0000	8.086	0	0	0
2010/08/25	R209 2011/02/03	9.00	Put	Bond Future	601.0000	490.0000	(18.469)	0	0	0
2010/08/25	R209 2011/02/03	9.05	Call	Bond Future	9,921.0000	10,703.0000	7.882	0	0	0
2010/08/25	R209 2011/02/03	9.05	Put	Bond Future	556.0000	451.0000	(18.885)	0	0	0
2010/08/25	R209 2011/02/03	8.95	Call	Bond Future	9,248.0000	10,015.0000	8.294	0	0	0
2010/08/25	R209 2011/02/03	8.95	Put	Bond Future	651.0000	531.0000	(18.433)	0	0	0
2010/08/25	R209 2011/05/05			Bond Future	7.9600	7.8630	(1.219)	0.0000	0.0000	0
2010/08/25	R209 2011/05/05	8.50	Call	Bond Future	6,791.0000	7,430.0000	9.410	0	0	0
2010/08/25	R209 2011/05/05	8.50	Put	Bond Future	2,058.0000	1,798.0000	(12.634)	0	0	0
2010/08/25	R209 2011/05/05	8.55	Call	Bond Future	7,093.0000	7,744.0000	9.178	0	0	0
2010/08/25	R209 2011/05/05	8.55	Put	Bond Future	1,943.0000	1,695.0000	(12.764)	0	0	0
2010/08/25	R209 2011/05/05	8.45	Call	Bond Future	6,492.0000	7,119.0000	9.658	0	0	0
2010/08/25	R209 2011/05/05	8.45	Put	Bond Future	2,178.0000	1,906.0000	(12.489)	0	0	0
2010/08/25	R209 2011/08/04			Bond Future	7.9940	7.9030	(1.138)	0.0000	0.0000	0
2010/08/25	R209 2011/08/04	8.50	Call	Bond Future	7,260.0000	7,826.0000	7.796	0	0	0
2010/08/25	R209 2011/08/04	8.50	Put	Bond Future	2,847.0000	2,577.0000	(9.484)	0	0	1,000
2010/08/25	R209 2011/08/04	8.55	Call	Bond Future	7,550.0000	8,125.0000	7.616	0	0	0
2010/08/25	R209 2011/08/04	8.55	Put	Bond Future	2,721.0000	2,460.0000	(9.592)	0	0	0
2010/08/25	R209 2011/08/04	8.45	Call	Bond Future	6,973.0000	7,528.0000	7.959	0	0	0
2010/08/25	R209 2011/08/04	8.45	Put	Bond Future	2,979.0000	2,698.0000	(9.433)	0	0	0
2010/08/25	R209 2011/08/04	10.10	Call	Bond Future	16,839.0000	17,594.0000	4.484	0	0	0
2010/08/25	R209 2011/08/04	10.10	Put	Bond Future	734.0000	653.0000	(11.035)	0	0	1,000
2010/08/25	R210 2010/11/04			Bond Future	2.7690	2.6990	(2.528)	0.0000	0.0000	0
2010/08/25	R210 2010/11/04	3.10	Call	Bond Future	4,363.0000	5,316.0000	21.843	0	0	0
2010/08/25	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R210 2010/11/04	3.15	Call	Bond Future	5,001.0000	5,955.0000	19.076	0	0	0
2010/08/25	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R210 2010/11/04	3.05	Call	Bond Future	3,719.0000	4,672.0000	25.625	0	0	0
2010/08/25	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R211 2010/11/04			Bond Future	2.6950	2.6560	(1.447)	0.0000	0.0000	0
2010/08/25	R211 2010/11/04	2.75	Call	Bond Future	311.0000	532.0000	71.061	0	0	0
2010/08/25	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R211 2010/11/04	2.80	Call	Bond Future	592.0000	813.0000	37.331	0	0	0

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2010/08/25	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R211 2010/11/04	2.70	Call	Bond Future	28.0000	249.0000	789.286	0	0	0
2010/08/25	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R212 2010/11/04			Bond Future	2.8220	2.8240	0.071	0.0000	0.0000	0
2010/08/25	R212 2010/11/04	3.00	Call	Bond Future	1,679.0000	1,660.0000	(1.132)	0	0	0
2010/08/25	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R212 2010/11/04	3.05	Call	Bond Future	2,145.0000	2,126.0000	(0.886)	0	0	0
2010/08/25	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	R212 2010/11/04	2.95	Call	Bond Future	1,211.0000	1,192.0000	(1.569)	0	0	0
2010/08/25	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/25	TRT1 2010/11/04			Index Future	341.1440	342.7000	0.456	0.0000	0.0000	100
2010/08/25	TRT1 2011/02/03			Index Future	347.2640	348.8430	0.455	0.0000	0.0000	0
Total										90388.00