



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/07/2010

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
2010/07/06	AL7T 2010/08/05			Index Future	347.3970	348.6940	0.373	0.0000	0.0000	58
2010/07/06	ALBI 2010/08/05			Index Future	320.1800	321.3470	0.364	0.0000	0.0000	1,250
2010/07/06	ALBI 2010/11/04			Index Future	325.5070	326.6920	0.364	0.0000	0.0000	0
2010/07/06	CRD1 2010/08/05			Index Future	141.9910	142.3630	0.262	0.0000	0.0000	2
2010/07/06	CRD1 2010/11/04			Index Future	144.3530	144.7310	0.262	0.0000	0.0000	0
2010/07/06	GOVI 2010/08/05			GOVI	321.4070	322.5650	0.360	0.0000	0.0000	326
2010/07/06	GOVI 2010/08/05	315.60	Call	GOVI	63,620.0000	73,308.0000	15.228	0	0	0
2010/07/06	GOVI 2010/08/05	315.60	Put	GOVI	5,550.0000	3,658.0000	(34.090)	0	0	0
2010/07/06	GOVI 2010/11/04			GOVI	326.7530	327.9310	0.361	0.0000	0.0000	0
2010/07/06	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/06	GOVI 2010/11/04	329.00	Put	GOVI	22,470.0000	10,690.0000	(52.425)	0	0	0
2010/07/06	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/06	GOVI 2010/11/04	329.01	Put	GOVI	22,570.0000	10,790.0000	(52.193)	0	0	0
2010/07/06	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/06	GOVI 2010/11/04	328.99	Put	GOVI	22,370.0000	10,590.0000	(52.660)	0	0	0
2010/07/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/06	ILBI 2010/08/05			Index Future	380.4310	380.2260	(0.054)	0.0000	0.0000	501
2010/07/06	ILBI 2010/11/04			Index Future	386.8440	386.6370	(0.054)	0.0000	0.0000	0
2010/07/06	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	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
2010/07/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/06	JBAF 2010/07/21			Jibar Tradeable Future	6.5250	6.5300	0.077	0.0000	0.0000	2,000
2010/07/06	JBAF 2010/08/18			Jibar Tradeable Future	6.4320	6.4250	(0.109)	0.0000	0.0000	1,000
2010/07/06	JBAF 2010/09/15			Jibar Tradeable Future	6.4050	6.3820	(0.359)	0.0000	0.0000	1,000
2010/07/06	JBAF 2010/10/20			Jibar Tradeable Future	6.3710	6.3410	(0.471)	0.0000	0.0000	0
2010/07/06	JBAF 2010/11/17			Jibar Tradeable Future	6.3710	6.3410	(0.471)	0.0000	0.0000	0
2010/07/06	JBAF 2010/12/15			Jibar Tradeable Future	6.3720	6.3420	(0.471)	0.0000	0.0000	0
2010/07/06	JBAF 2011/03/16			Jibar Tradeable Future	6.3950	6.3640	(0.485)	0.0000	0.0000	5,500
2010/07/06	JBAF 2011/06/15			Jibar Tradeable Future	6.5470	6.5080	(0.596)	0.0000	0.0000	4,500
2010/07/06	JBAF 2011/09/21			Jibar Tradeable Future	6.8770	6.8330	(0.640)	0.0000	0.0000	6,000
2010/07/06	JBAF 2011/12/21			Jibar Tradeable Future	7.1360	7.0930	(0.603)	0.0000	0.0000	5,000
2010/07/06	JBAF 2012/03/20			Jibar Tradeable Future	7.4050	7.3530	(0.702)	0.0000	0.0000	0
2010/07/06	JBAF 2012/06/20			Jibar Tradeable Future	7.4630	7.4230	(0.536)	0.0000	0.0000	0
2010/07/06	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/06	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/06	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/06	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/06	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/06	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/06	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/06	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/06	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/06	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/06	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/06	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/06	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/06	OTH1 2010/08/05			Index Future	313.1270	314.3410	0.388	0.0000	0.0000	3
2010/07/06	OTH1 2010/11/04			Index Future	318.3350	319.5690	0.388	0.0000	0.0000	0
2010/07/06	R157 2010/08/05			Bond Future	7.9370	7.8750	(0.781)	0.0000	0.0000	4,923
2010/07/06	R157 2010/08/05	8.75	Call	Bond Future	3,757.0000	4,047.0000	7.719	0	0	0
2010/07/06	R157 2010/08/05	8.75	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2010/07/06	R157 2010/08/05	8.50	Call	Bond Future	2,643.0000	2,923.0000	10.594	0	0	0
2010/07/06	R157 2010/08/05	8.50	Put	Bond Future	29.0000	16.0000	(44.828)	0	0	2,500
2010/07/06	R157 2010/08/05	9.00	Call	Bond Future	4,878.0000	5,170.0000	5.986	0	0	0
2010/07/06	R157 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/07/06	R157 2010/08/05	8.25	Put	Bond Future	129.0000	82.0000	(36.434)	0	0	0
2010/07/06	R157 2010/08/05	8.25	Call	Bond Future	1,591.0000	1,837.0000	15.462	0	0	500
2010/07/06	R157 2010/08/05	7.50	Put	Bond Future	2,119.0000	1,846.0000	(12.883)	0	0	0
2010/07/06	R157 2010/08/05	7.50	Call	Bond Future	39.0000	59.0000	51.282	0	0	500
2010/07/06	R157 2010/11/04			Bond Future	8.0140	7.9480	(0.824)	0.0000	0.0000	0
2010/07/06	R157 2010/11/04	8.50	Call	Bond Future	2,666.0000	2,888.0000	8.327	0	0	0
2010/07/06	R157 2010/11/04	8.50	Put	Bond Future	512.0000	438.0000	(14.453)	0	0	0
2010/07/06	R157 2010/11/04	8.55	Call	Bond Future	2,838.0000	3,065.0000	7.999	0	0	0
2010/07/06	R157 2010/11/04	8.55	Put	Bond Future	466.0000	396.0000	(15.021)	0	0	0
2010/07/06	R157 2010/11/04	8.45	Call	Bond Future	2,499.0000	2,714.0000	8.603	0	0	0
2010/07/06	R157 2010/11/04	8.45	Put	Bond Future	565.0000	483.0000	(14.513)	0	0	0
2010/07/06	R157 2010/11/04	7.50	Put	Bond Future	2,699.0000	2,468.0000	(8.559)	0	0	0
2010/07/06	R157 2010/11/04	7.50	Call	Bond Future	367.0000	432.0000	17.711	0	0	500

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2010/07/06	R157 2011/02/03			Bond Future	8.0680	7.9970	(0.880)	0.0000	0.0000	0
2010/07/06	R157 2011/02/03	7.90	Call	Bond Future	1,222.0000	1,355.0000	10.884	0	0	0
2010/07/06	R157 2011/02/03	7.90	Put	Bond Future	1,940.0000	1,770.0000	(8.763)	0	0	0
2010/07/06	R157 2011/02/03	7.95	Call	Bond Future	1,326.0000	1,465.0000	10.483	0	0	0
2010/07/06	R157 2011/02/03	7.95	Put	Bond Future	1,830.0000	1,666.0000	(8.962)	0	0	0
2010/07/06	R157 2011/02/03	7.85	Call	Bond Future	1,123.0000	1,249.0000	11.220	0	0	0
2010/07/06	R157 2011/02/03	7.85	Put	Bond Future	2,055.0000	1,879.0000	(8.564)	0	0	0
2010/07/06	R186 2010/08/05			Bond Future	8.9640	8.9030	(0.680)	0.0000	0.0000	20,936
2010/07/06	R186 2010/08/05	9.25	Call	Bond Future	3,020.0000	3,471.0000	14.934	0	0	0
2010/07/06	R186 2010/08/05	9.25	Put	Bond Future	401.0000	282.0000	(29.676)	0	0	0
2010/07/06	R186 2010/08/05	8.75	Call	Bond Future	497.0000	647.0000	30.181	0	0	816
2010/07/06	R186 2010/08/05	8.75	Put	Bond Future	2,518.0000	2,097.0000	(16.720)	0	0	0
2010/07/06	R186 2010/08/05	9.75	Call	Bond Future	7,012.0000	7,571.0000	7.972	0	0	0
2010/07/06	R186 2010/08/05	9.75	Put	Bond Future	28.0000	17.0000	(39.286)	0	0	960
2010/07/06	R186 2010/08/05	10.00	Call	Bond Future	9,075.0000	9,643.0000	6.259	0	0	0
2010/07/06	R186 2010/08/05	10.00	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	3,000
2010/07/06	R186 2010/08/05	9.00	Call	Bond Future	1,461.0000	1,773.0000	21.355	0	0	48
2010/07/06	R186 2010/08/05	9.00	Put	Bond Future	1,126.0000	868.0000	(22.913)	0	0	48
2010/07/06	R186 2010/08/05	8.50	Put	Bond Future	4,556.0000	4,030.0000	(11.545)	0	0	0
2010/07/06	R186 2010/08/05	8.50	Call	Bond Future	107.0000	151.0000	41.121	0	0	144
2010/07/06	R186 2010/11/04			Bond Future	9.0280	8.9650	(0.698)	0.0000	0.0000	0
2010/07/06	R186 2010/11/04	9.25	Call	Bond Future	4,041.0000	4,398.0000	8.834	0	0	0
2010/07/06	R186 2010/11/04	9.25	Put	Bond Future	2,031.0000	1,808.0000	(10.980)	0	0	0
2010/07/06	R186 2010/11/04	9.30	Call	Bond Future	4,330.0000	4,700.0000	8.545	0	0	0
2010/07/06	R186 2010/11/04	9.30	Put	Bond Future	1,875.0000	1,665.0000	(11.200)	0	0	0
2010/07/06	R186 2010/11/04	9.20	Call	Bond Future	3,762.0000	4,106.0000	9.144	0	0	0
2010/07/06	R186 2010/11/04	9.20	Put	Bond Future	2,200.0000	1,964.0000	(10.727)	0	0	0
2010/07/06	R186 2010/11/04	8.75	Put	Bond Future	4,290.0000	3,921.0000	(8.601)	0	0	0
2010/07/06	R186 2010/11/04	8.75	Call	Bond Future	1,696.0000	1,907.0000	12.441	0	0	9,800
2010/07/06	R186 2011/02/03			Bond Future	9.0790	9.0140	(0.716)	0.0000	0.0000	0
2010/07/06	R186 2011/02/03	9.00	Call	Bond Future	3,417.0000	3,702.0000	8.341	0	0	0
2010/07/06	R186 2011/02/03	9.00	Put	Bond Future	4,135.0000	3,830.0000	(7.376)	0	0	0
2010/07/06	R186 2011/02/03	9.05	Call	Bond Future	3,653.0000	3,950.0000	8.130	0	0	0
2010/07/06	R186 2011/02/03	9.05	Put	Bond Future	3,916.0000	3,623.0000	(7.482)	0	0	0

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2010/07/06	R186 2011/02/03	8.95	Call	Bond Future	3,188.0000	3,462.0000	8.595	0	0	0
2010/07/06	R186 2011/02/03	8.95	Put	Bond Future	4,364.0000	4,048.0000	(7.241)	0	0	0
2010/07/06	R201 2010/08/05			Bond Future	7.7960	7.7330	(0.808)	0.0000	0.0000	1,388
2010/07/06	R201 2010/08/05	9.00	Call	Bond Future	4,358.0000	4,593.0000	5.392	0	0	0
2010/07/06	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/06	R201 2010/11/04			Bond Future	7.8650	7.7980	(0.852)	0.0000	0.0000	0
2010/07/06	R201 2010/11/04	8.50	Call	Bond Future	2,500.0000	2,690.0000	7.600	0	0	0
2010/07/06	R201 2010/11/04	8.50	Put	Bond Future	291.0000	245.0000	(15.808)	0	0	0
2010/07/06	R201 2010/11/04	8.55	Call	Bond Future	2,643.0000	2,837.0000	7.340	0	0	0
2010/07/06	R201 2010/11/04	8.55	Put	Bond Future	263.0000	221.0000	(15.970)	0	0	0
2010/07/06	R201 2010/11/04	8.45	Call	Bond Future	2,359.0000	2,545.0000	7.885	0	0	0
2010/07/06	R201 2010/11/04	8.45	Put	Bond Future	322.0000	272.0000	(15.528)	0	0	0
2010/07/06	R201 2011/02/03			Bond Future	7.9080	7.8370	(0.898)	0.0000	0.0000	0
2010/07/06	R201 2011/02/03	8.00	Call	Bond Future	1,377.0000	1,507.0000	9.441	0	0	0
2010/07/06	R201 2011/02/03	8.00	Put	Bond Future	1,071.0000	964.0000	(9.991)	0	0	0
2010/07/06	R201 2011/02/03	8.05	Call	Bond Future	1,476.0000	1,611.0000	9.146	0	0	0
2010/07/06	R201 2011/02/03	8.05	Put	Bond Future	1,004.0000	902.0000	(10.159)	0	0	0
2010/07/06	R201 2011/02/03	7.95	Call	Bond Future	1,281.0000	1,406.0000	9.758	0	0	0
2010/07/06	R201 2011/02/03	7.95	Put	Bond Future	1,141.0000	1,029.0000	(9.816)	0	0	0
2010/07/06	R203 2010/08/05			Bond Future	8.5810	8.4980	(0.967)	0.0000	0.0000	3,767
2010/07/06	R203 2010/08/05	9.25	Call	Bond Future	3,415.0000	3,833.0000	12.240	0	0	0
2010/07/06	R203 2010/08/05	9.25	Put	Bond Future	27.0000	14.0000	(48.148)	0	0	0
2010/07/06	R203 2010/11/04			Bond Future	8.6660	8.5800	(0.992)	0.0000	0.0000	0
2010/07/06	R203 2010/11/04	9.25	Call	Bond Future	3,414.0000	3,751.0000	9.871	0	0	0
2010/07/06	R203 2010/11/04	9.25	Put	Bond Future	537.0000	441.0000	(17.877)	0	0	0
2010/07/06	R203 2010/11/04	9.30	Call	Bond Future	3,608.0000	3,952.0000	9.534	0	0	0
2010/07/06	R203 2010/11/04	9.30	Put	Bond Future	490.0000	401.0000	(18.163)	0	0	0
2010/07/06	R203 2010/11/04	9.20	Call	Bond Future	3,223.0000	3,553.0000	10.239	0	0	0
2010/07/06	R203 2010/11/04	9.20	Put	Bond Future	588.0000	486.0000	(17.347)	0	0	0
2010/07/06	R203 2011/02/03			Bond Future	8.7350	8.6450	(1.030)	0.0000	0.0000	0
2010/07/06	R203 2011/02/03	8.50	Call	Bond Future	1,346.0000	1,530.0000	13.670	0	0	0
2010/07/06	R203 2011/02/03	8.50	Put	Bond Future	2,497.0000	2,242.0000	(10.212)	0	0	0
2010/07/06	R203 2011/02/03	8.55	Call	Bond Future	1,459.0000	1,653.0000	13.297	0	0	0

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2010/07/06	R203 2011/02/03	8.55	Put	Bond Future	2,364.0000	2,119.0000	(10.364)	0	0	0
2010/07/06	R203 2011/02/03	8.45	Call	Bond Future	1,240.0000	1,415.0000	14.113	0	0	0
2010/07/06	R203 2011/02/03	8.45	Put	Bond Future	2,638.0000	2,374.0000	(10.008)	0	0	0
2010/07/06	R204 2010/08/05			Bond Future	8.6890	8.6070	(0.944)	0.0000	0.0000	2,664
2010/07/06	R204 2010/08/05	9.25	Call	Bond Future	3,187.0000	3,631.0000	13.932	0	0	0
2010/07/06	R204 2010/08/05	9.25	Put	Bond Future	53.0000	28.0000	(47.170)	0	0	780
2010/07/06	R204 2010/08/05	8.70	Call	Bond Future	788.0000	1,042.0000	32.234	0	0	0
2010/07/06	R204 2010/08/05	8.70	Put	Bond Future	725.0000	510.0000	(29.655)	0	0	650
2010/07/06	R204 2010/08/05	8.75	Call	Bond Future	947.0000	1,228.0000	29.673	0	0	83
2010/07/06	R204 2010/08/05	8.75	Put	Bond Future	600.0000	411.0000	(31.500)	0	0	83
2010/07/06	R204 2010/08/05	8.25	Put	Bond Future	2,614.0000	2,188.0000	(16.297)	0	0	0
2010/07/06	R204 2010/08/05	8.25	Call	Bond Future	67.0000	110.0000	64.179	0	0	249
2010/07/06	R204 2010/11/04			Bond Future	8.7670	8.6820	(0.970)	0.0000	0.0000	0
2010/07/06	R204 2010/11/04	9.25	Call	Bond Future	3,372.0000	3,723.0000	10.409	0	0	0
2010/07/06	R204 2010/11/04	9.25	Put	Bond Future	733.0000	610.0000	(16.780)	0	0	0
2010/07/06	R204 2010/11/04	9.30	Call	Bond Future	3,577.0000	3,937.0000	10.064	0	0	0
2010/07/06	R204 2010/11/04	9.30	Put	Bond Future	671.0000	556.0000	(17.139)	0	0	0
2010/07/06	R204 2010/11/04	9.20	Call	Bond Future	3,171.0000	3,513.0000	10.785	0	0	0
2010/07/06	R204 2010/11/04	9.20	Put	Bond Future	801.0000	669.0000	(16.479)	0	0	0
2010/07/06	R204 2011/02/03			Bond Future	8.8290	8.7400	(1.008)	0.0000	0.0000	0
2010/07/06	R204 2011/02/03	8.50	Call	Bond Future	1,356.0000	1,543.0000	13.791	0	0	0
2010/07/06	R204 2011/02/03	8.50	Put	Bond Future	3,161.0000	2,864.0000	(9.396)	0	0	0
2010/07/06	R204 2011/02/03	8.55	Call	Bond Future	1,473.0000	1,669.0000	13.306	0	0	0
2010/07/06	R204 2011/02/03	8.55	Put	Bond Future	3,001.0000	2,713.0000	(9.597)	0	0	0
2010/07/06	R204 2011/02/03	8.45	Call	Bond Future	1,247.0000	1,424.0000	14.194	0	0	0
2010/07/06	R204 2011/02/03	8.45	Put	Bond Future	3,330.0000	3,023.0000	(9.219)	0	0	0
2010/07/06	R206 2010/08/05			Bond Future	7.7070	7.6340	(0.947)	0.0000	0.0000	0
2010/07/06	R206 2010/08/05	9.00	Call	Bond Future	3,729.0000	3,944.0000	5.766	0	0	0
2010/07/06	R206 2010/08/05	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/06	R206 2010/11/04			Bond Future	7.7810	7.7020	(1.015)	0.0000	0.0000	0
2010/07/06	R206 2010/11/04	8.50	Call	Bond Future	2,141.0000	2,324.0000	8.547	0	0	0
2010/07/06	R206 2010/11/04	8.50	Put	Bond Future	181.0000	145.0000	(19.890)	0	0	0
2010/07/06	R206 2010/11/04	8.55	Call	Bond Future	2,257.0000	2,443.0000	8.241	0	0	0

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2010/07/06	R206 2010/11/04	8.55	Put	Bond Future	162.0000	130.0000	(19.753)	0	0	0
2010/07/06	R206 2010/11/04	8.45	Call	Bond Future	2,026.0000	2,206.0000	8.885	0	0	0
2010/07/06	R206 2010/11/04	8.45	Put	Bond Future	200.0000	162.0000	(19.000)	0	0	0
2010/07/06	R206 2011/02/03			Bond Future	7.8240	7.7380	(1.099)	0.0000	0.0000	0
2010/07/06	R206 2011/02/03	8.00	Call	Bond Future	1,152.0000	1,283.0000	11.372	0	0	0
2010/07/06	R206 2011/02/03	8.00	Put	Bond Future	702.0000	612.0000	(12.821)	0	0	0
2010/07/06	R206 2011/02/03	8.05	Call	Bond Future	1,233.0000	1,369.0000	11.030	0	0	0
2010/07/06	R206 2011/02/03	8.05	Put	Bond Future	656.0000	571.0000	(12.957)	0	0	0
2010/07/06	R206 2011/02/03	7.95	Call	Bond Future	1,073.0000	1,199.0000	11.743	0	0	0
2010/07/06	R206 2011/02/03	7.95	Put	Bond Future	751.0000	656.0000	(12.650)	0	0	0
2010/07/06	R207 2010/08/05			Bond Future	8.7770	8.7260	(0.581)	0.0000	0.0000	4,639
2010/07/06	R207 2010/08/05	9.50	Call	Bond Future	4,177.0000	4,472.0000	7.062	0	0	0
2010/07/06	R207 2010/08/05	9.50	Put	Bond Future	22.0000	14.0000	(36.364)	0	0	150
2010/07/06	R207 2010/08/05	9.25	Call	Bond Future	2,841.0000	3,114.0000	9.609	0	0	0
2010/07/06	R207 2010/08/05	9.25	Put	Bond Future	94.0000	65.0000	(30.851)	0	0	100
2010/07/06	R207 2010/08/05	8.25	Put	Bond Future	3,228.0000	2,939.0000	(8.953)	0	0	0
2010/07/06	R207 2010/08/05	8.25	Call	Bond Future	36.0000	49.0000	36.111	0	0	250
2010/07/06	R207 2010/11/04			Bond Future	8.8490	8.7950	(0.610)	0.0000	0.0000	0
2010/07/06	R207 2010/11/04	9.25	Call	Bond Future	3,215.0000	3,431.0000	6.719	0	0	0
2010/07/06	R207 2010/11/04	9.25	Put	Bond Future	928.0000	831.0000	(10.453)	0	0	0
2010/07/06	R207 2010/11/04	9.30	Call	Bond Future	3,419.0000	3,642.0000	6.522	0	0	0
2010/07/06	R207 2010/11/04	9.30	Put	Bond Future	852.0000	762.0000	(10.563)	0	0	0
2010/07/06	R207 2010/11/04	9.20	Call	Bond Future	3,016.0000	3,225.0000	6.930	0	0	0
2010/07/06	R207 2010/11/04	9.20	Put	Bond Future	1,010.0000	906.0000	(10.297)	0	0	0
2010/07/06	R207 2011/02/03			Bond Future	8.9060	8.8510	(0.618)	0.0000	0.0000	0
2010/07/06	R207 2011/02/03	8.75	Call	Bond Future	1,847.0000	1,986.0000	7.526	0	0	0
2010/07/06	R207 2011/02/03	8.75	Put	Bond Future	2,738.0000	2,564.0000	(6.355)	0	0	0
2010/07/06	R207 2011/02/03	8.80	Call	Bond Future	1,989.0000	2,135.0000	7.340	0	0	0
2010/07/06	R207 2011/02/03	8.80	Put	Bond Future	2,593.0000	2,426.0000	(6.440)	0	0	0
2010/07/06	R207 2011/02/03	8.70	Call	Bond Future	1,712.0000	1,845.0000	7.769	0	0	0
2010/07/06	R207 2011/02/03	8.70	Put	Bond Future	2,891.0000	2,711.0000	(6.226)	0	0	0
2010/07/06	R208 2010/08/05			Bond Future	8.8160	8.7750	(0.465)	0.0000	0.0000	11,317
2010/07/06	R208 2010/08/05	9.50	Call	Bond Future	4,123.0000	4,366.0000	5.894	0	0	0

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2010/07/06	R208 2010/08/05	9.50	Put	Bond Future	34.0000	24.0000	(29.412)	0	0	0
2010/07/06	R208 2010/11/04			Bond Future	8.8860	8.8430	(0.484)	0.0000	0.0000	0
2010/07/06	R208 2010/11/04	9.25	Call	Bond Future	3,209.0000	3,382.0000	5.391	0	0	0
2010/07/06	R208 2010/11/04	9.25	Put	Bond Future	1,041.0000	954.0000	(8.357)	0	0	0
2010/07/06	R208 2010/11/04	9.30	Call	Bond Future	3,417.0000	3,596.0000	5.239	0	0	0
2010/07/06	R208 2010/11/04	9.30	Put	Bond Future	957.0000	875.0000	(8.568)	0	0	0
2010/07/06	R208 2010/11/04	9.20	Call	Bond Future	3,005.0000	3,173.0000	5.591	0	0	0
2010/07/06	R208 2010/11/04	9.20	Put	Bond Future	1,131.0000	1,038.0000	(8.223)	0	0	0
2010/07/06	R208 2011/02/03			Bond Future	8.9400	8.8960	(0.492)	0.0000	0.0000	0
2010/07/06	R208 2011/02/03	8.75	Call	Bond Future	1,799.0000	1,910.0000	6.170	0	0	0
2010/07/06	R208 2011/02/03	8.75	Put	Bond Future	2,939.0000	2,788.0000	(5.138)	0	0	0
2010/07/06	R208 2011/02/03	8.80	Call	Bond Future	1,941.0000	2,057.0000	5.976	0	0	0
2010/07/06	R208 2011/02/03	8.80	Put	Bond Future	2,779.0000	2,633.0000	(5.254)	0	0	0
2010/07/06	R208 2011/02/03	8.70	Call	Bond Future	1,663.0000	1,769.0000	6.374	0	0	0
2010/07/06	R208 2011/02/03	8.70	Put	Bond Future	3,106.0000	2,950.0000	(5.023)	0	0	0
2010/07/06	R209 2010/08/05			Bond Future	8.9190	8.8570	(0.695)	0.0000	0.0000	2,417
2010/07/06	R209 2010/08/05	8.75	Call	Bond Future	553.0000	707.0000	27.848	0	0	0
2010/07/06	R209 2010/08/05	8.75	Put	Bond Future	1,891.0000	1,559.0000	(17.557)	0	0	0
2010/07/06	R209 2010/11/04			Bond Future	8.9670	8.9050	(0.691)	0.0000	0.0000	0
2010/07/06	R209 2010/11/04	9.00	Call	Bond Future	2,514.0000	2,768.0000	10.103	0	0	0
2010/07/06	R209 2010/11/04	9.00	Put	Bond Future	2,260.0000	2,032.0000	(10.088)	0	0	0
2010/07/06	R209 2010/11/04	9.05	Call	Bond Future	2,725.0000	2,992.0000	9.798	0	0	0
2010/07/06	R209 2010/11/04	9.05	Put	Bond Future	2,088.0000	1,873.0000	(10.297)	0	0	0
2010/07/06	R209 2010/11/04	8.95	Call	Bond Future	2,310.0000	2,553.0000	10.519	0	0	0
2010/07/06	R209 2010/11/04	8.95	Put	Bond Future	2,442.0000	2,203.0000	(9.787)	0	0	0
2010/07/06	R209 2011/02/03			Bond Future	9.0050	8.9410	(0.711)	0.0000	0.0000	0
2010/07/06	R209 2011/02/03	9.00	Call	Bond Future	3,184.0000	3,439.0000	8.009	0	0	0
2010/07/06	R209 2011/02/03	9.00	Put	Bond Future	3,222.0000	2,984.0000	(7.387)	0	0	0
2010/07/06	R209 2011/02/03	9.05	Call	Bond Future	3,392.0000	3,656.0000	7.783	0	0	0
2010/07/06	R209 2011/02/03	9.05	Put	Bond Future	3,048.0000	2,818.0000	(7.546)	0	0	0
2010/07/06	R209 2011/02/03	8.95	Call	Bond Future	2,982.0000	3,227.0000	8.216	0	0	0
2010/07/06	R209 2011/02/03	8.95	Put	Bond Future	3,406.0000	3,157.0000	(7.311)	0	0	0
2010/07/06	TRT1 2010/08/05			Index Future	317.5700	318.7140	0.360	0.0000	0.0000	100

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2010/07/06	TRT1 2010/11/04			Index Future	322.8520	324.0160	0.361	0.0000	0.0000	0
Total										100452.00