



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/07/2010

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
2010/07/12	AL7T 2010/08/05			Index Future	351.1580	351.2570	0.028	0.0000	0.0000	58
2010/07/12	ALBI 2010/08/05			Index Future	323.2800	324.1570	0.271	0.0000	0.0000	1,255
2010/07/12	ALBI 2010/11/04			Index Future	328.6580	329.5500	0.271	0.0000	0.0000	0
2010/07/12	CRD1 2010/08/05			Index Future	142.9070	143.1830	0.193	0.0000	0.0000	2
2010/07/12	CRD1 2010/11/04			Index Future	145.2850	145.5650	0.193	0.0000	0.0000	0
2010/07/12	GOVI 2010/08/05			GOVI	324.4430	325.3060	0.266	0.0000	0.0000	326
2010/07/12	GOVI 2010/08/05	315.60	Call	GOVI	89,932.0000	97,832.0000	8.784	0	0	0
2010/07/12	GOVI 2010/08/05	315.60	Put	GOVI	1,502.0000	772.0000	(48.602)	0	0	0
2010/07/12	GOVI 2010/11/04			GOVI	329.8400	330.7180	0.266	0.0000	0.0000	0
2010/07/12	GOVI 2010/11/04	329.00	Call	GOVI	8,400.0000	17,180.0000	104.524	0	0	0
2010/07/12	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/12	GOVI 2010/11/04	329.01	Call	GOVI	8,300.0000	17,080.0000	105.783	0	0	0
2010/07/12	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/12	GOVI 2010/11/04	328.99	Call	GOVI	8,500.0000	17,280.0000	103.294	0	0	0
2010/07/12	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/12	ILBI 2010/08/05			Index Future	380.2080	380.0460	(0.043)	0.0000	0.0000	501
2010/07/12	ILBI 2010/11/04			Index Future	386.6220	386.4600	(0.042)	0.0000	0.0000	0
2010/07/12	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/12	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
2010/07/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/12	JBAF 2010/07/21			Jibar Tradeable Future	6.5250	6.5250	0.000	0.0000	0.0000	2,000
2010/07/12	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.3850	0.000	0.0000	0.0000	1,000
2010/07/12	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3750	0.000	0.0000	0.0000	1,000
2010/07/12	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/12	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/12	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/12	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.3150	0.000	0.0000	0.0000	5,500
2010/07/12	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4650	0.000	0.0000	0.0000	4,500
2010/07/12	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.7050	0.000	0.0000	0.0000	6,000
2010/07/12	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.9550	0.000	0.0000	0.0000	5,000
2010/07/12	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/07/12	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/07/12	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/12	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/12	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/12	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/12	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/12	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/12	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/12	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/12	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/12	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/12	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/12	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/12	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/12	OTH1 2010/08/05			Index Future	316.5850	317.5400	0.302	0.0000	0.0000	3
2010/07/12	OTH1 2010/11/04			Index Future	321.8510	322.8230	0.302	0.0000	0.0000	0
2010/07/12	R157 2010/08/05			Bond Future	7.7490	7.7070	(0.542)	0.0000	0.0000	4,923
2010/07/12	R157 2010/08/05	8.75	Call	Bond Future	4,642.0000	4,842.0000	4.308	0	0	0
2010/07/12	R157 2010/08/05	8.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/07/12	R157 2010/08/05	8.50	Call	Bond Future	3,507.0000	3,705.0000	5.646	0	0	0
2010/07/12	R157 2010/08/05	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	2,500
2010/07/12	R157 2010/08/05	9.00	Call	Bond Future	5,766.0000	5,966.0000	3.469	0	0	0
2010/07/12	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/12	R157 2010/08/05	8.25	Put	Bond Future	26.0000	13.0000	(50.000)	0	0	0
2010/07/12	R157 2010/08/05	8.25	Call	Bond Future	2,378.0000	2,564.0000	7.822	0	0	500
2010/07/12	R157 2010/08/05	7.50	Put	Bond Future	1,314.0000	1,134.0000	(13.699)	0	0	0
2010/07/12	R157 2010/08/05	7.50	Call	Bond Future	124.0000	143.0000	15.323	0	0	500
2010/07/12	R157 2010/11/04			Bond Future	7.8130	7.7680	(0.576)	0.0000	0.0000	0
2010/07/12	R157 2010/11/04	8.50	Call	Bond Future	3,365.0000	3,526.0000	4.785	0	0	0
2010/07/12	R157 2010/11/04	8.50	Put	Bond Future	306.0000	263.0000	(14.052)	0	0	0
2010/07/12	R157 2010/11/04	8.55	Call	Bond Future	3,552.0000	3,716.0000	4.617	0	0	0
2010/07/12	R157 2010/11/04	8.55	Put	Bond Future	274.0000	235.0000	(14.234)	0	0	0
2010/07/12	R157 2010/11/04	8.45	Call	Bond Future	3,180.0000	3,337.0000	4.937	0	0	0
2010/07/12	R157 2010/11/04	8.45	Put	Bond Future	340.0000	294.0000	(13.529)	0	0	0
2010/07/12	R157 2010/11/04	7.50	Put	Bond Future	2,019.0000	1,869.0000	(7.429)	0	0	0
2010/07/12	R157 2010/11/04	7.50	Call	Bond Future	592.0000	646.0000	9.122	0	0	500

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2010/07/12	R157 2011/02/03			Bond Future	7.8540	7.8070	(0.598)	0.0000	0.0000	0
2010/07/12	R157 2011/02/03	7.90	Call	Bond Future	1,647.0000	1,744.0000	5.889	0	0	0
2010/07/12	R157 2011/02/03	7.90	Put	Bond Future	1,450.0000	1,344.0000	(7.310)	0	0	0
2010/07/12	R157 2011/02/03	7.95	Call	Bond Future	1,771.0000	1,872.0000	5.703	0	0	0
2010/07/12	R157 2011/02/03	7.95	Put	Bond Future	1,359.0000	1,258.0000	(7.432)	0	0	0
2010/07/12	R157 2011/02/03	7.85	Call	Bond Future	1,527.0000	1,620.0000	6.090	0	0	0
2010/07/12	R157 2011/02/03	7.85	Put	Bond Future	1,544.0000	1,435.0000	(7.060)	0	0	0
2010/07/12	R186 2010/08/05			Bond Future	8.8180	8.7870	(0.352)	0.0000	0.0000	20,936
2010/07/12	R186 2010/08/05	9.25	Call	Bond Future	4,136.0000	4,379.0000	5.875	0	0	0
2010/07/12	R186 2010/08/05	9.25	Put	Bond Future	144.0000	93.0000	(35.417)	0	0	0
2010/07/12	R186 2010/08/05	8.75	Call	Bond Future	884.0000	946.0000	7.014	0	0	816
2010/07/12	R186 2010/08/05	8.75	Put	Bond Future	1,532.0000	1,299.0000	(15.209)	0	0	0
2010/07/12	R186 2010/08/05	9.75	Call	Bond Future	8,362.0000	8,653.0000	3.480	0	0	0
2010/07/12	R186 2010/08/05	9.75	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	960
2010/07/12	R186 2010/08/05	10.00	Call	Bond Future	10,443.0000	10,737.0000	2.815	0	0	0
2010/07/12	R186 2010/08/05	10.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	3,000
2010/07/12	R186 2010/08/05	9.00	Call	Bond Future	2,249.0000	2,410.0000	7.159	0	0	48
2010/07/12	R186 2010/08/05	9.00	Put	Bond Future	542.0000	408.0000	(24.723)	0	0	48
2010/07/12	R186 2010/08/05	8.50	Put	Bond Future	3,297.0000	3,009.0000	(8.735)	0	0	0
2010/07/12	R186 2010/08/05	8.50	Call	Bond Future	220.0000	227.0000	3.182	0	0	144
2010/07/12	R186 2010/11/04			Bond Future	8.8780	8.8460	(0.360)	0.0000	0.0000	0
2010/07/12	R186 2010/11/04	9.25	Call	Bond Future	4,907.0000	5,083.0000	3.587	0	0	0
2010/07/12	R186 2010/11/04	9.25	Put	Bond Future	1,509.0000	1,385.0000	(8.217)	0	0	0
2010/07/12	R186 2010/11/04	9.30	Call	Bond Future	5,227.0000	5,410.0000	3.501	0	0	0
2010/07/12	R186 2010/11/04	9.30	Put	Bond Future	1,383.0000	1,267.0000	(8.388)	0	0	0
2010/07/12	R186 2010/11/04	9.20	Call	Bond Future	4,596.0000	4,766.0000	3.699	0	0	0
2010/07/12	R186 2010/11/04	9.20	Put	Bond Future	1,646.0000	1,516.0000	(7.898)	0	0	0
2010/07/12	R186 2010/11/04	8.75	Put	Bond Future	3,418.0000	3,219.0000	(5.822)	0	0	0
2010/07/12	R186 2010/11/04	8.75	Call	Bond Future	2,213.0000	2,313.0000	4.519	0	0	9,800
2010/07/12	R186 2011/02/03			Bond Future	8.9240	8.8910	(0.370)	0.0000	0.0000	0
2010/07/12	R186 2011/02/03	9.00	Call	Bond Future	4,111.0000	4,253.0000	3.454	0	0	0
2010/07/12	R186 2011/02/03	9.00	Put	Bond Future	3,414.0000	3,251.0000	(4.774)	0	0	0
2010/07/12	R186 2011/02/03	9.05	Call	Bond Future	4,375.0000	4,522.0000	3.360	0	0	0
2010/07/12	R186 2011/02/03	9.05	Put	Bond Future	3,223.0000	3,065.0000	(4.902)	0	0	0

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2010/07/12	R186 2011/02/03	8.95	Call	Bond Future	3,855.0000	3,991.0000	3.528	0	0	0
2010/07/12	R186 2011/02/03	8.95	Put	Bond Future	3,616.0000	3,447.0000	(4.674)	0	0	0
2010/07/12	R201 2010/08/05			Bond Future	7.5970	7.5660	(0.408)	0.0000	0.0000	1,388
2010/07/12	R201 2010/08/05	9.00	Call	Bond Future	5,101.0000	5,218.0000	2.294	0	0	0
2010/07/12	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/12	R201 2010/11/04			Bond Future	7.6520	7.6190	(0.431)	0.0000	0.0000	0
2010/07/12	R201 2010/11/04	8.50	Call	Bond Future	3,124.0000	3,221.0000	3.105	0	0	0
2010/07/12	R201 2010/11/04	8.50	Put	Bond Future	161.0000	141.0000	(12.422)	0	0	0
2010/07/12	R201 2010/11/04	8.55	Call	Bond Future	3,279.0000	3,377.0000	2.989	0	0	0
2010/07/12	R201 2010/11/04	8.55	Put	Bond Future	145.0000	125.0000	(13.793)	0	0	0
2010/07/12	R201 2010/11/04	8.45	Call	Bond Future	2,972.0000	3,067.0000	3.197	0	0	0
2010/07/12	R201 2010/11/04	8.45	Put	Bond Future	181.0000	159.0000	(12.155)	0	0	0
2010/07/12	R201 2011/02/03			Bond Future	7.6810	7.6450	(0.469)	0.0000	0.0000	0
2010/07/12	R201 2011/02/03	8.00	Call	Bond Future	1,817.0000	1,888.0000	3.908	0	0	0
2010/07/12	R201 2011/02/03	8.00	Put	Bond Future	751.0000	701.0000	(6.658)	0	0	0
2010/07/12	R201 2011/02/03	8.05	Call	Bond Future	1,933.0000	2,006.0000	3.777	0	0	0
2010/07/12	R201 2011/02/03	8.05	Put	Bond Future	701.0000	653.0000	(6.847)	0	0	0
2010/07/12	R201 2011/02/03	7.95	Call	Bond Future	1,706.0000	1,774.0000	3.986	0	0	0
2010/07/12	R201 2011/02/03	7.95	Put	Bond Future	806.0000	753.0000	(6.576)	0	0	0
2010/07/12	R203 2010/08/05			Bond Future	8.3720	8.3210	(0.609)	0.0000	0.0000	3,767
2010/07/12	R203 2010/08/05	9.25	Call	Bond Future	4,481.0000	4,747.0000	5.936	0	0	0
2010/07/12	R203 2010/08/05	9.25	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/07/12	R203 2010/11/04			Bond Future	8.4470	8.3930	(0.639)	0.0000	0.0000	0
2010/07/12	R203 2010/11/04	9.25	Call	Bond Future	4,296.0000	4,522.0000	5.261	0	0	0
2010/07/12	R203 2010/11/04	9.25	Put	Bond Future	312.0000	263.0000	(15.705)	0	0	0
2010/07/12	R203 2010/11/04	9.30	Call	Bond Future	4,507.0000	4,737.0000	5.103	0	0	0
2010/07/12	R203 2010/11/04	9.30	Put	Bond Future	282.0000	237.0000	(15.957)	0	0	0
2010/07/12	R203 2010/11/04	9.20	Call	Bond Future	4,088.0000	4,309.0000	5.406	0	0	0
2010/07/12	R203 2010/11/04	9.20	Put	Bond Future	346.0000	292.0000	(15.607)	0	0	0
2010/07/12	R203 2011/02/03			Bond Future	8.5060	8.4500	(0.658)	0.0000	0.0000	0
2010/07/12	R203 2011/02/03	8.50	Call	Bond Future	1,843.0000	1,973.0000	7.054	0	0	0
2010/07/12	R203 2011/02/03	8.50	Put	Bond Future	1,873.0000	1,726.0000	(7.848)	0	0	0
2010/07/12	R203 2011/02/03	8.55	Call	Bond Future	1,980.0000	2,116.0000	6.869	0	0	0

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2010/07/12	R203 2011/02/03	8.55	Put	Bond Future	1,763.0000	1,623.0000	(7.941)	0	0	0
2010/07/12	R203 2011/02/03	8.45	Call	Bond Future	1,713.0000	1,837.0000	7.239	0	0	0
2010/07/12	R203 2011/02/03	8.45	Put	Bond Future	1,990.0000	1,837.0000	(7.688)	0	0	0
2010/07/12	R204 2010/08/05			Bond Future	8.4810	8.4300	(0.601)	0.0000	0.0000	2,664
2010/07/12	R204 2010/08/05	9.25	Call	Bond Future	4,338.0000	4,629.0000	6.708	0	0	0
2010/07/12	R204 2010/08/05	9.25	Put	Bond Future	8.0000	2.0000	(75.000)	0	0	780
2010/07/12	R204 2010/08/05	8.70	Call	Bond Future	1,510.0000	1,717.0000	13.709	0	0	0
2010/07/12	R204 2010/08/05	8.70	Put	Bond Future	251.0000	162.0000	(35.458)	0	0	650
2010/07/12	R204 2010/08/05	8.75	Call	Bond Future	1,736.0000	1,958.0000	12.788	0	0	83
2010/07/12	R204 2010/08/05	8.75	Put	Bond Future	192.0000	118.0000	(38.542)	0	0	83
2010/07/12	R204 2010/08/05	8.25	Put	Bond Future	1,561.0000	1,305.0000	(16.400)	0	0	0
2010/07/12	R204 2010/08/05	8.25	Call	Bond Future	210.0000	250.0000	19.048	0	0	249
2010/07/12	R204 2010/11/04			Bond Future	8.5510	8.4970	(0.632)	0.0000	0.0000	0
2010/07/12	R204 2010/11/04	9.25	Call	Bond Future	4,292.0000	4,532.0000	5.592	0	0	0
2010/07/12	R204 2010/11/04	9.25	Put	Bond Future	443.0000	377.0000	(14.898)	0	0	0
2010/07/12	R204 2010/11/04	9.30	Call	Bond Future	4,518.0000	4,763.0000	5.423	0	0	0
2010/07/12	R204 2010/11/04	9.30	Put	Bond Future	401.0000	340.0000	(15.212)	0	0	0
2010/07/12	R204 2010/11/04	9.20	Call	Bond Future	4,069.0000	4,303.0000	5.751	0	0	0
2010/07/12	R204 2010/11/04	9.20	Put	Bond Future	488.0000	417.0000	(14.549)	0	0	0
2010/07/12	R204 2011/02/03			Bond Future	8.6030	8.5480	(0.639)	0.0000	0.0000	0
2010/07/12	R204 2011/02/03	8.50	Call	Bond Future	1,859.0000	1,989.0000	6.993	0	0	0
2010/07/12	R204 2011/02/03	8.50	Put	Bond Future	2,429.0000	2,255.0000	(7.163)	0	0	0
2010/07/12	R204 2011/02/03	8.55	Call	Bond Future	2,001.0000	2,137.0000	6.797	0	0	0
2010/07/12	R204 2011/02/03	8.55	Put	Bond Future	2,294.0000	2,126.0000	(7.323)	0	0	0
2010/07/12	R204 2011/02/03	8.45	Call	Bond Future	1,725.0000	1,849.0000	7.188	0	0	0
2010/07/12	R204 2011/02/03	8.45	Put	Bond Future	2,573.0000	2,393.0000	(6.996)	0	0	0
2010/07/12	R206 2010/08/05			Bond Future	7.4970	7.4550	(0.560)	0.0000	0.0000	0
2010/07/12	R206 2010/08/05	9.00	Call	Bond Future	4,351.0000	4,476.0000	2.873	0	0	0
2010/07/12	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/12	R206 2010/11/04			Bond Future	7.5520	7.5070	(0.596)	0.0000	0.0000	0
2010/07/12	R206 2010/11/04	8.50	Call	Bond Future	2,687.0000	2,797.0000	4.094	0	0	0
2010/07/12	R206 2010/11/04	8.50	Put	Bond Future	92.0000	77.0000	(16.304)	0	0	0
2010/07/12	R206 2010/11/04	8.55	Call	Bond Future	2,811.0000	2,923.0000	3.984	0	0	0

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2010/07/12	R206 2010/11/04	8.55	Put	Bond Future	81.0000	68.0000	(16.049)	0	0	0
2010/07/12	R206 2010/11/04	8.45	Call	Bond Future	2,564.0000	2,672.0000	4.212	0	0	0
2010/07/12	R206 2010/11/04	8.45	Put	Bond Future	104.0000	86.0000	(17.308)	0	0	0
2010/07/12	R206 2011/02/03			Bond Future	7.5760	7.5260	(0.660)	0.0000	0.0000	0
2010/07/12	R206 2011/02/03	8.00	Call	Bond Future	1,550.0000	1,635.0000	5.484	0	0	0
2010/07/12	R206 2011/02/03	8.00	Put	Bond Future	461.0000	417.0000	(9.544)	0	0	0
2010/07/12	R206 2011/02/03	8.05	Call	Bond Future	1,644.0000	1,731.0000	5.292	0	0	0
2010/07/12	R206 2011/02/03	8.05	Put	Bond Future	428.0000	386.0000	(9.813)	0	0	0
2010/07/12	R206 2011/02/03	7.95	Call	Bond Future	1,458.0000	1,541.0000	5.693	0	0	0
2010/07/12	R206 2011/02/03	7.95	Put	Bond Future	497.0000	451.0000	(9.256)	0	0	0
2010/07/12	R207 2010/08/05			Bond Future	8.6100	8.5690	(0.476)	0.0000	0.0000	4,639
2010/07/12	R207 2010/08/05	9.50	Call	Bond Future	5,155.0000	5,399.0000	4.733	0	0	0
2010/07/12	R207 2010/08/05	9.50	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	150
2010/07/12	R207 2010/08/05	9.25	Call	Bond Future	3,765.0000	4,000.0000	6.242	0	0	0
2010/07/12	R207 2010/08/05	9.25	Put	Bond Future	22.0000	10.0000	(54.545)	0	0	100
2010/07/12	R207 2010/08/05	8.25	Put	Bond Future	2,289.0000	2,051.0000	(10.398)	0	0	0
2010/07/12	R207 2010/08/05	8.25	Call	Bond Future	93.0000	102.0000	9.677	0	0	250
2010/07/12	R207 2010/11/04			Bond Future	8.6750	8.6330	(0.484)	0.0000	0.0000	0
2010/07/12	R207 2010/11/04	9.25	Call	Bond Future	3,937.0000	4,112.0000	4.445	0	0	0
2010/07/12	R207 2010/11/04	9.25	Put	Bond Future	634.0000	562.0000	(11.356)	0	0	0
2010/07/12	R207 2010/11/04	9.30	Call	Bond Future	4,160.0000	4,341.0000	4.351	0	0	0
2010/07/12	R207 2010/11/04	9.30	Put	Bond Future	577.0000	511.0000	(11.438)	0	0	0
2010/07/12	R207 2010/11/04	9.20	Call	Bond Future	3,717.0000	3,888.0000	4.600	0	0	0
2010/07/12	R207 2010/11/04	9.20	Put	Bond Future	695.0000	619.0000	(10.935)	0	0	0
2010/07/12	R207 2011/02/03			Bond Future	8.7260	8.6820	(0.504)	0.0000	0.0000	0
2010/07/12	R207 2011/02/03	8.75	Call	Bond Future	2,326.0000	2,444.0000	5.073	0	0	0
2010/07/12	R207 2011/02/03	8.75	Put	Bond Future	2,188.0000	2,052.0000	(6.216)	0	0	0
2010/07/12	R207 2011/02/03	8.80	Call	Bond Future	2,489.0000	2,612.0000	4.942	0	0	0
2010/07/12	R207 2011/02/03	8.80	Put	Bond Future	2,064.0000	1,933.0000	(6.347)	0	0	0
2010/07/12	R207 2011/02/03	8.70	Call	Bond Future	2,170.0000	2,283.0000	5.207	0	0	0
2010/07/12	R207 2011/02/03	8.70	Put	Bond Future	2,320.0000	2,179.0000	(6.078)	0	0	0
2010/07/12	R208 2010/08/05			Bond Future	8.6500	8.6080	(0.486)	0.0000	0.0000	11,317
2010/07/12	R208 2010/08/05	9.50	Call	Bond Future	5,128.0000	5,388.0000	5.070	0	0	0

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2010/07/12	R208 2010/08/05	9.50	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2010/07/12	R208 2010/11/04			Bond Future	8.7130	8.6710	(0.482)	0.0000	0.0000	0
2010/07/12	R208 2010/11/04	9.25	Call	Bond Future	3,942.0000	4,122.0000	4.566	0	0	0
2010/07/12	R208 2010/11/04	9.25	Put	Bond Future	719.0000	640.0000	(10.987)	0	0	0
2010/07/12	R208 2010/11/04	9.30	Call	Bond Future	4,172.0000	4,356.0000	4.410	0	0	0
2010/07/12	R208 2010/11/04	9.30	Put	Bond Future	656.0000	582.0000	(11.280)	0	0	0
2010/07/12	R208 2010/11/04	9.20	Call	Bond Future	3,718.0000	3,892.0000	4.680	0	0	0
2010/07/12	R208 2010/11/04	9.20	Put	Bond Future	788.0000	703.0000	(10.787)	0	0	0
2010/07/12	R208 2011/02/03			Bond Future	8.7620	8.7180	(0.502)	0.0000	0.0000	0
2010/07/12	R208 2011/02/03	8.75	Call	Bond Future	2,280.0000	2,401.0000	5.307	0	0	0
2010/07/12	R208 2011/02/03	8.75	Put	Bond Future	2,353.0000	2,207.0000	(6.205)	0	0	0
2010/07/12	R208 2011/02/03	8.80	Call	Bond Future	2,444.0000	2,571.0000	5.196	0	0	0
2010/07/12	R208 2011/02/03	8.80	Put	Bond Future	2,215.0000	2,075.0000	(6.321)	0	0	0
2010/07/12	R208 2011/02/03	8.70	Call	Bond Future	2,123.0000	2,238.0000	5.417	0	0	0
2010/07/12	R208 2011/02/03	8.70	Put	Bond Future	2,499.0000	2,347.0000	(6.082)	0	0	0
2010/07/12	R209 2010/08/05			Bond Future	8.7740	8.7430	(0.353)	0.0000	0.0000	2,417
2010/07/12	R209 2010/08/05	8.75	Call	Bond Future	935.0000	1,000.0000	6.952	0	0	0
2010/07/12	R209 2010/08/05	8.75	Put	Bond Future	1,127.0000	944.0000	(16.238)	0	0	0
2010/07/12	R209 2010/11/04			Bond Future	8.8190	8.7880	(0.352)	0.0000	0.0000	0
2010/07/12	R209 2010/11/04	9.00	Call	Bond Future	3,137.0000	3,260.0000	3.921	0	0	0
2010/07/12	R209 2010/11/04	9.00	Put	Bond Future	1,724.0000	1,600.0000	(7.193)	0	0	0
2010/07/12	R209 2010/11/04	9.05	Call	Bond Future	3,377.0000	3,507.0000	3.850	0	0	0
2010/07/12	R209 2010/11/04	9.05	Put	Bond Future	1,581.0000	1,465.0000	(7.337)	0	0	0
2010/07/12	R209 2010/11/04	8.95	Call	Bond Future	2,904.0000	3,021.0000	4.029	0	0	0
2010/07/12	R209 2010/11/04	8.95	Put	Bond Future	1,877.0000	1,747.0000	(6.926)	0	0	0
2010/07/12	R209 2011/02/03			Bond Future	8.8540	8.8210	(0.373)	0.0000	0.0000	0
2010/07/12	R209 2011/02/03	9.00	Call	Bond Future	3,797.0000	3,927.0000	3.424	0	0	0
2010/07/12	R209 2011/02/03	9.00	Put	Bond Future	2,662.0000	2,531.0000	(4.921)	0	0	0
2010/07/12	R209 2011/02/03	9.05	Call	Bond Future	4,027.0000	4,161.0000	3.328	0	0	0
2010/07/12	R209 2011/02/03	9.05	Put	Bond Future	2,510.0000	2,383.0000	(5.060)	0	0	0
2010/07/12	R209 2011/02/03	8.95	Call	Bond Future	3,573.0000	3,697.0000	3.470	0	0	0
2010/07/12	R209 2011/02/03	8.95	Put	Bond Future	2,823.0000	2,687.0000	(4.818)	0	0	0
2010/07/12	TRT1 2010/08/05			Index Future	320.5760	321.4300	0.266	0.0000	0.0000	100

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2010/07/12	TRT1 2010/11/04			Index Future	325.9090	326.7780	0.267	0.0000	0.0000	0
Total										100457.00