



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/07/2010

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
2010/07/26	AL7T 2010/08/05			Index Future	351.5980	355.4120	1.085	0.0000	0.0000	58
2010/07/26	ALBI 2010/08/05			Index Future	323.0120	326.4100	1.052	0.0000	0.0000	1,399
2010/07/26	ALBI 2010/11/04			Index Future	328.3880	331.8420	1.052	0.0000	0.0000	0
2010/07/26	CRD1 2010/08/05			Index Future	143.7250	144.6980	0.677	0.0000	0.0000	2
2010/07/26	CRD1 2010/11/04			Index Future	146.1160	147.1060	0.678	0.0000	0.0000	0
2010/07/26	GOVI 2010/08/05			GOVI	324.1620	327.4520	1.015	0.0000	0.0000	172
2010/07/26	GOVI 2010/08/05	315.60	Call	GOVI	85,837.0000	118,523.0000	38.079	0	0	0
2010/07/26	GOVI 2010/08/05	315.60	Put	GOVI	217.0000	3.0000	(98.618)	0	0	0
2010/07/26	GOVI 2010/11/04			GOVI	329.5560	332.9010	1.015	0.0000	0.0000	154
2010/07/26	GOVI 2010/11/04	329.00	Call	GOVI	5,560.0000	39,010.0000	601.619	0	0	0
2010/07/26	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/26	GOVI 2010/11/04	329.01	Call	GOVI	5,460.0000	38,910.0000	612.637	0	0	0
2010/07/26	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/26	GOVI 2010/11/04	328.99	Call	GOVI	5,660.0000	39,110.0000	590.989	0	0	0
2010/07/26	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/26	ILBI 2010/08/05			Index Future	381.6070	382.3220	0.187	0.0000	0.0000	501
2010/07/26	ILBI 2010/11/04			Index Future	388.0610	388.7910	0.188	0.0000	0.0000	0
2010/07/26	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/26	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
2010/07/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/26	JBAF 2010/08/18			Jibar Tradeable Future	6.5700	6.5400	(0.457)	0.0000	0.0000	1,000
2010/07/26	JBAF 2010/09/15			Jibar Tradeable Future	6.4100	6.4100	0.000	0.0000	0.0000	1,000
2010/07/26	JBAF 2010/10/20			Jibar Tradeable Future	6.3500	6.3200	(0.472)	0.0000	0.0000	0
2010/07/26	JBAF 2010/11/17			Jibar Tradeable Future	6.3400	6.3100	(0.473)	0.0000	0.0000	0
2010/07/26	JBAF 2010/12/15			Jibar Tradeable Future	6.3300	6.3000	(0.474)	0.0000	0.0000	0
2010/07/26	JBAF 2011/01/19			Jibar Tradeable Future	6.3400	6.3000	(0.631)	0.0000	0.0000	0
2010/07/26	JBAF 2011/03/16			Jibar Tradeable Future	6.3600	6.3200	(0.629)	0.0000	0.0000	5,500
2010/07/26	JBAF 2011/06/15			Jibar Tradeable Future	6.4700	6.4300	(0.618)	0.0000	0.0000	4,500
2010/07/26	JBAF 2011/09/21			Jibar Tradeable Future	6.6400	6.6000	(0.602)	0.0000	0.0000	6,000
2010/07/26	JBAF 2011/12/21			Jibar Tradeable Future	6.8800	6.8300	(0.727)	0.0000	0.0000	5,000
2010/07/26	JBAF 2012/03/20			Jibar Tradeable Future	7.1300	7.0700	(0.842)	0.0000	0.0000	0
2010/07/26	JBAF 2012/06/20			Jibar Tradeable Future	7.2100	7.1700	(0.555)	0.0000	0.0000	0
2010/07/26	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/26	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/26	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/26	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/26	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/26	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	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
2010/07/26	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/26	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/26	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/26	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/26	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/26	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/26	OTH1 2010/08/05			Index Future	316.3940	320.3940	1.264	0.0000	0.0000	3
2010/07/26	OTH1 2010/11/04			Index Future	321.6590	325.7250	1.264	0.0000	0.0000	0
2010/07/26	R157 2010/08/05			Bond Future	7.7590	7.6170	(1.830)	0.0000	0.0000	3,768
2010/07/26	R157 2010/08/05	8.75	Call	Bond Future	4,594.0000	5,271.0000	14.737	0	0	0
2010/07/26	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R157 2010/08/05	8.50	Call	Bond Future	3,456.0000	4,133.0000	19.589	0	0	0
2010/07/26	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/26	R157 2010/08/05	9.00	Call	Bond Future	5,718.0000	6,395.0000	11.840	0	0	0
2010/07/26	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R157 2010/08/05	8.25	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2010/07/26	R157 2010/08/05	8.25	Call	Bond Future	2,307.0000	2,981.0000	29.215	0	0	500
2010/07/26	R157 2010/08/05	7.50	Put	Bond Future	1,272.0000	671.0000	(47.248)	0	0	0
2010/07/26	R157 2010/08/05	7.50	Call	Bond Future	34.0000	110.0000	223.529	0	0	500
2010/07/26	R157 2010/11/04			Bond Future	7.8240	7.6730	(1.930)	0.0000	0.0000	4,155
2010/07/26	R157 2010/11/04	8.50	Call	Bond Future	3,273.0000	3,857.0000	17.843	0	0	0
2010/07/26	R157 2010/11/04	8.50	Put	Bond Future	264.0000	163.0000	(38.258)	0	0	0
2010/07/26	R157 2010/11/04	8.55	Call	Bond Future	3,463.0000	4,057.0000	17.153	0	0	0
2010/07/26	R157 2010/11/04	8.55	Put	Bond Future	235.0000	144.0000	(38.723)	0	0	0
2010/07/26	R157 2010/11/04	8.45	Call	Bond Future	3,087.0000	3,660.0000	18.562	0	0	0
2010/07/26	R157 2010/11/04	8.45	Put	Bond Future	297.0000	185.0000	(37.710)	0	0	0
2010/07/26	R157 2010/11/04	7.50	Put	Bond Future	1,991.0000	1,526.0000	(23.355)	0	0	0
2010/07/26	R157 2010/11/04	7.50	Call	Bond Future	514.0000	735.0000	42.996	0	0	500

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2010/07/26	R157 2011/02/03			Bond Future	7.8680	7.7060	(2.059)	0.0000	0.0000	0
2010/07/26	R157 2011/02/03	7.90	Call	Bond Future	1,563.0000	1,941.0000	24.184	0	0	0
2010/07/26	R157 2011/02/03	7.90	Put	Bond Future	1,426.0000	1,105.0000	(22.511)	0	0	0
2010/07/26	R157 2011/02/03	7.95	Call	Bond Future	1,685.0000	2,078.0000	23.323	0	0	0
2010/07/26	R157 2011/02/03	7.95	Put	Bond Future	1,333.0000	1,028.0000	(22.881)	0	0	0
2010/07/26	R157 2011/02/03	7.85	Call	Bond Future	1,445.0000	1,807.0000	25.052	0	0	0
2010/07/26	R157 2011/02/03	7.85	Put	Bond Future	1,522.0000	1,186.0000	(22.076)	0	0	0
2010/07/26	R186 2010/08/05			Bond Future	8.8390	8.6680	(1.935)	0.0000	0.0000	13,181
2010/07/26	R186 2010/08/05	9.25	Call	Bond Future	3,826.0000	5,429.0000	41.898	0	0	0
2010/07/26	R186 2010/08/05	9.25	Put	Bond Future	33.0000	1.0000	(96.970)	0	0	0
2010/07/26	R186 2010/08/05	8.75	Call	Bond Future	464.0000	1,184.0000	155.172	0	0	816
2010/07/26	R186 2010/08/05	8.75	Put	Bond Future	1,311.0000	396.0000	(69.794)	0	0	0
2010/07/26	R186 2010/08/05	9.75	Call	Bond Future	8,158.0000	9,793.0000	20.042	0	0	0
2010/07/26	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/26	R186 2010/08/05	10.00	Call	Bond Future	10,243.0000	11,878.0000	15.962	0	0	0
2010/07/26	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/26	R186 2010/08/05	9.00	Call	Bond Future	1,799.0000	3,178.0000	76.654	0	0	48
2010/07/26	R186 2010/08/05	9.00	Put	Bond Future	291.0000	34.0000	(88.316)	0	0	48
2010/07/26	R186 2010/08/05	8.50	Put	Bond Future	3,321.0000	1,815.0000	(45.348)	0	0	0
2010/07/26	R186 2010/08/05	8.50	Call	Bond Future	45.0000	175.0000	288.889	0	0	144
2010/07/26	R186 2010/11/04			Bond Future	8.8990	8.7220	(1.989)	0.0000	0.0000	12,012
2010/07/26	R186 2010/11/04	9.25	Call	Bond Future	4,613.0000	5,802.0000	25.775	0	0	0
2010/07/26	R186 2010/11/04	9.25	Put	Bond Future	1,411.0000	932.0000	(33.948)	0	0	0
2010/07/26	R186 2010/11/04	9.30	Call	Bond Future	4,932.0000	6,157.0000	24.838	0	0	0
2010/07/26	R186 2010/11/04	9.30	Put	Bond Future	1,284.0000	842.0000	(34.424)	0	0	0
2010/07/26	R186 2010/11/04	9.20	Call	Bond Future	4,303.0000	5,455.0000	26.772	0	0	0
2010/07/26	R186 2010/11/04	9.20	Put	Bond Future	1,549.0000	1,033.0000	(33.312)	0	0	0
2010/07/26	R186 2010/11/04	8.75	Put	Bond Future	3,362.0000	2,452.0000	(27.067)	0	0	0
2010/07/26	R186 2010/11/04	8.75	Call	Bond Future	1,961.0000	2,718.0000	38.603	0	0	10,900
2010/07/26	R186 2011/02/03			Bond Future	8.9470	8.7650	(2.034)	0.0000	0.0000	0
2010/07/26	R186 2011/02/03	9.00	Call	Bond Future	3,869.0000	4,812.0000	24.373	0	0	0
2010/07/26	R186 2011/02/03	9.00	Put	Bond Future	3,383.0000	2,635.0000	(22.111)	0	0	0
2010/07/26	R186 2011/02/03	9.05	Call	Bond Future	4,128.0000	5,104.0000	23.643	0	0	0
2010/07/26	R186 2011/02/03	9.05	Put	Bond Future	3,187.0000	2,472.0000	(22.435)	0	0	0

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2010/07/26	R186 2011/02/03	8.95	Call	Bond Future	3,618.0000	4,527.0000	25.124	0	0	0
2010/07/26	R186 2011/02/03	8.95	Put	Bond Future	3,590.0000	2,808.0000	(21.783)	0	0	0
2010/07/26	R189 2010/08/05			Bond Future	1.4220	1.3950	(1.899)	0.0000	0.0000	0
2010/07/26	R189 2010/08/05	1.75	Call	Bond Future	905.0000	980.0000	8.287	0	0	0
2010/07/26	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R189 2010/08/05	1.80	Call	Bond Future	1,042.0000	1,117.0000	7.198	0	0	0
2010/07/26	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R189 2010/08/05	1.70	Call	Bond Future	768.0000	843.0000	9.766	0	0	0
2010/07/26	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R189 2010/11/04			Bond Future	1.5380	1.5080	(1.951)	0.0000	0.0000	0
2010/07/26	R189 2010/11/04	1.75	Call	Bond Future	528.0000	603.0000	14.205	0	0	0
2010/07/26	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R189 2010/11/04	1.80	Call	Bond Future	652.0000	727.0000	11.503	0	0	0
2010/07/26	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R189 2010/11/04	1.70	Call	Bond Future	404.0000	478.0000	18.317	0	0	0
2010/07/26	R189 2010/11/04	1.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/26	R197 2010/08/05			Bond Future	2.9940	2.9440	(1.670)	0.0000	0.0000	0
2010/07/26	R197 2010/08/05	3.05	Call	Bond Future	707.0000	1,342.0000	89.816	0	0	0
2010/07/26	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R197 2010/08/05	3.10	Call	Bond Future	1,334.0000	1,969.0000	47.601	0	0	0
2010/07/26	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R197 2010/08/05	3.00	Call	Bond Future	76.0000	711.0000	835.526	0	0	0
2010/07/26	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R197 2010/11/04			Bond Future	3.0620	3.0110	(1.666)	0.0000	0.0000	0
2010/07/26	R197 2010/11/04	3.05	Call	Bond Future	0.0000	483.0000	100.000	0	0	0
2010/07/26	R197 2010/11/04	3.05	Put	Bond Future	148.0000	0.0000	(100.000)	0	0	0
2010/07/26	R197 2010/11/04	3.10	Call	Bond Future	468.0000	1,100.0000	135.043	0	0	0
2010/07/26	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R197 2010/11/04	3.00	Put	Bond Future	768.0000	137.0000	(82.161)	0	0	0
2010/07/26	R201 2010/08/05			Bond Future	7.7300	7.5880	(1.837)	0.0000	0.0000	486
2010/07/26	R201 2010/08/05	9.00	Call	Bond Future	4,604.0000	5,135.0000	11.533	0	0	0
2010/07/26	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/26	R201 2010/11/04			Bond Future	7.7950	7.6420	(1.963)	0.0000	0.0000	1,364
2010/07/26	R201 2010/11/04	8.50	Call	Bond Future	2,652.0000	3,118.0000	17.572	0	0	0
2010/07/26	R201 2010/11/04	8.50	Put	Bond Future	196.0000	120.0000	(38.776)	0	0	0
2010/07/26	R201 2010/11/04	8.55	Call	Bond Future	2,801.0000	3,275.0000	16.923	0	0	0
2010/07/26	R201 2010/11/04	8.55	Put	Bond Future	174.0000	105.0000	(39.655)	0	0	0
2010/07/26	R201 2010/11/04	8.45	Call	Bond Future	2,504.0000	2,963.0000	18.331	0	0	0
2010/07/26	R201 2010/11/04	8.45	Put	Bond Future	220.0000	136.0000	(38.182)	0	0	0
2010/07/26	R201 2011/02/03			Bond Future	7.8350	7.6720	(2.080)	0.0000	0.0000	0
2010/07/26	R201 2011/02/03	8.00	Call	Bond Future	1,462.0000	1,790.0000	22.435	0	0	0
2010/07/26	R201 2011/02/03	8.00	Put	Bond Future	912.0000	694.0000	(23.904)	0	0	0
2010/07/26	R201 2011/02/03	8.05	Call	Bond Future	1,567.0000	1,906.0000	21.634	0	0	0
2010/07/26	R201 2011/02/03	8.05	Put	Bond Future	851.0000	644.0000	(24.324)	0	0	0
2010/07/26	R201 2011/02/03	7.95	Call	Bond Future	1,361.0000	1,678.0000	23.292	0	0	0
2010/07/26	R201 2011/02/03	7.95	Put	Bond Future	977.0000	748.0000	(23.439)	0	0	0
2010/07/26	R202 2010/08/05			Bond Future	3.0120	3.0170	0.166	0.0000	0.0000	0
2010/07/26	R202 2010/08/05	3.05	Call	Bond Future	660.0000	573.0000	(13.182)	0	0	0
2010/07/26	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R202 2010/08/05	3.10	Call	Bond Future	1,520.0000	1,433.0000	(5.724)	0	0	0
2010/07/26	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R202 2010/08/05	3.00	Put	Bond Future	209.0000	297.0000	42.105	0	0	0
2010/07/26	R202 2010/11/04			Bond Future	3.0530	3.0580	0.164	0.0000	0.0000	0
2010/07/26	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R202 2010/11/04	3.05	Put	Bond Future	51.0000	137.0000	168.627	0	0	0
2010/07/26	R202 2010/11/04	3.10	Call	Bond Future	802.0000	717.0000	(10.599)	0	0	0
2010/07/26	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R202 2010/11/04	3.00	Put	Bond Future	914.0000	1,000.0000	9.409	0	0	0
2010/07/26	R203 2010/08/05			Bond Future	8.3210	8.1490	(2.067)	0.0000	0.0000	3,767
2010/07/26	R203 2010/08/05	9.25	Call	Bond Future	4,746.0000	5,657.0000	19.195	0	0	0
2010/07/26	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R203 2010/11/04			Bond Future	8.3930	8.2130	(2.145)	0.0000	0.0000	2,215
2010/07/26	R203 2010/11/04	9.25	Call	Bond Future	4,482.0000	5,309.0000	18.452	0	0	0

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2010/07/26	R203 2010/11/04	9.25	Put	Bond Future	223.0000	125.0000	(43.946)	0	0	0
2010/07/26	R203 2010/11/04	9.30	Call	Bond Future	4,699.0000	5,536.0000	17.812	0	0	0
2010/07/26	R203 2010/11/04	9.30	Put	Bond Future	199.0000	111.0000	(44.221)	0	0	0
2010/07/26	R203 2010/11/04	9.20	Call	Bond Future	4,267.0000	5,084.0000	19.147	0	0	0
2010/07/26	R203 2010/11/04	9.20	Put	Bond Future	250.0000	142.0000	(43.200)	0	0	0
2010/07/26	R203 2011/02/03			Bond Future	8.4510	8.2620	(2.236)	0.0000	0.0000	0
2010/07/26	R203 2011/02/03	8.50	Call	Bond Future	1,920.0000	2,444.0000	27.292	0	0	0
2010/07/26	R203 2011/02/03	8.50	Put	Bond Future	1,678.0000	1,261.0000	(24.851)	0	0	0
2010/07/26	R203 2011/02/03	8.55	Call	Bond Future	2,063.0000	2,607.0000	26.369	0	0	0
2010/07/26	R203 2011/02/03	8.55	Put	Bond Future	1,575.0000	1,178.0000	(25.206)	0	0	0
2010/07/26	R203 2011/02/03	8.45	Call	Bond Future	1,785.0000	2,289.0000	28.235	0	0	0
2010/07/26	R203 2011/02/03	8.45	Put	Bond Future	1,790.0000	1,353.0000	(24.413)	0	0	0
2010/07/26	R204 2010/08/05			Bond Future	8.4500	8.2890	(1.905)	0.0000	0.0000	2,664
2010/07/26	R204 2010/08/05	9.25	Call	Bond Future	4,511.0000	5,452.0000	20.860	0	0	0
2010/07/26	R204 2010/08/05	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	780
2010/07/26	R204 2010/08/05	8.70	Call	Bond Future	1,514.0000	2,386.0000	57.596	0	0	0
2010/07/26	R204 2010/08/05	8.70	Put	Bond Future	75.0000	6.0000	(92.000)	0	0	650
2010/07/26	R204 2010/08/05	8.75	Call	Bond Future	1,771.0000	2,668.0000	50.649	0	0	83
2010/07/26	R204 2010/08/05	8.75	Put	Bond Future	47.0000	3.0000	(93.617)	0	0	83
2010/07/26	R204 2010/08/05	8.25	Put	Bond Future	1,273.0000	543.0000	(57.345)	0	0	0
2010/07/26	R204 2010/08/05	8.25	Call	Bond Future	102.0000	313.0000	206.863	0	0	249
2010/07/26	R204 2010/11/04			Bond Future	8.5180	8.3500	(1.972)	0.0000	0.0000	2,496
2010/07/26	R204 2010/11/04	9.25	Call	Bond Future	4,380.0000	5,202.0000	18.767	0	0	0
2010/07/26	R204 2010/11/04	9.25	Put	Bond Future	344.0000	208.0000	(39.535)	0	0	0
2010/07/26	R204 2010/11/04	9.30	Call	Bond Future	4,612.0000	5,446.0000	18.083	0	0	0
2010/07/26	R204 2010/11/04	9.30	Put	Bond Future	308.0000	184.0000	(40.260)	0	0	0
2010/07/26	R204 2010/11/04	9.20	Call	Bond Future	4,150.0000	4,959.0000	19.494	0	0	0
2010/07/26	R204 2010/11/04	9.20	Put	Bond Future	383.0000	234.0000	(38.903)	0	0	0
2010/07/26	R204 2011/02/03			Bond Future	8.5710	8.3950	(2.053)	0.0000	0.0000	0
2010/07/26	R204 2011/02/03	8.50	Call	Bond Future	1,870.0000	2,361.0000	26.257	0	0	0
2010/07/26	R204 2011/02/03	8.50	Put	Bond Future	2,263.0000	1,776.0000	(21.520)	0	0	0
2010/07/26	R204 2011/02/03	8.55	Call	Bond Future	2,015.0000	2,527.0000	25.409	0	0	0
2010/07/26	R204 2011/02/03	8.55	Put	Bond Future	2,131.0000	1,665.0000	(21.868)	0	0	0
2010/07/26	R204 2011/02/03	8.45	Call	Bond Future	1,733.0000	2,203.0000	27.121	0	0	0

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2010/07/26	R204 2011/02/03	8.45	Put	Bond Future	2,404.0000	1,896.0000	(21.131)	0	0	0
2010/07/26	R206 2010/08/05			Bond Future	7.6100	7.4670	(1.879)	0.0000	0.0000	0
2010/07/26	R206 2010/08/05	9.00	Call	Bond Future	4,015.0000	4,440.0000	10.585	0	0	0
2010/07/26	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R206 2010/11/04			Bond Future	7.6750	7.5200	(2.020)	0.0000	0.0000	0
2010/07/26	R206 2010/11/04	8.50	Call	Bond Future	2,359.0000	2,745.0000	16.363	0	0	0
2010/07/26	R206 2010/11/04	8.50	Put	Bond Future	105.0000	61.0000	(41.905)	0	0	0
2010/07/26	R206 2010/11/04	8.55	Call	Bond Future	2,481.0000	2,872.0000	15.760	0	0	0
2010/07/26	R206 2010/11/04	8.55	Put	Bond Future	93.0000	53.0000	(43.011)	0	0	0
2010/07/26	R206 2010/11/04	8.45	Call	Bond Future	2,238.0000	2,619.0000	17.024	0	0	0
2010/07/26	R206 2010/11/04	8.45	Put	Bond Future	119.0000	70.0000	(41.176)	0	0	0
2010/07/26	R206 2011/02/03			Bond Future	7.7110	7.5430	(2.179)	0.0000	0.0000	0
2010/07/26	R206 2011/02/03	8.00	Call	Bond Future	1,291.0000	1,577.0000	22.153	0	0	0
2010/07/26	R206 2011/02/03	8.00	Put	Bond Future	551.0000	403.0000	(26.860)	0	0	0
2010/07/26	R206 2011/02/03	8.05	Call	Bond Future	1,379.0000	1,673.0000	21.320	0	0	0
2010/07/26	R206 2011/02/03	8.05	Put	Bond Future	511.0000	372.0000	(27.202)	0	0	0
2010/07/26	R206 2011/02/03	7.95	Call	Bond Future	1,206.0000	1,483.0000	22.968	0	0	0
2010/07/26	R206 2011/02/03	7.95	Put	Bond Future	593.0000	437.0000	(26.307)	0	0	0
2010/07/26	R207 2010/08/05			Bond Future	8.5900	8.4180	(2.002)	0.0000	0.0000	4,639
2010/07/26	R207 2010/08/05	9.50	Call	Bond Future	5,271.0000	6,314.0000	19.788	0	0	0
2010/07/26	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/07/26	R207 2010/08/05	9.25	Call	Bond Future	3,864.0000	4,906.0000	26.967	0	0	0
2010/07/26	R207 2010/08/05	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	100
2010/07/26	R207 2010/08/05	8.25	Put	Bond Future	2,100.0000	1,133.0000	(46.048)	0	0	0
2010/07/26	R207 2010/08/05	8.25	Call	Bond Future	24.0000	100.0000	316.667	0	0	250
2010/07/26	R207 2010/11/04			Bond Future	8.6540	8.4760	(2.057)	0.0000	0.0000	600
2010/07/26	R207 2010/11/04	9.25	Call	Bond Future	3,949.0000	4,807.0000	21.727	0	0	0
2010/07/26	R207 2010/11/04	9.25	Put	Bond Future	523.0000	324.0000	(38.050)	0	0	0
2010/07/26	R207 2010/11/04	9.30	Call	Bond Future	4,178.0000	5,052.0000	20.919	0	0	0
2010/07/26	R207 2010/11/04	9.30	Put	Bond Future	472.0000	289.0000	(38.771)	0	0	0
2010/07/26	R207 2010/11/04	9.20	Call	Bond Future	3,724.0000	4,564.0000	22.556	0	0	0
2010/07/26	R207 2010/11/04	9.20	Put	Bond Future	579.0000	362.0000	(37.478)	0	0	0
2010/07/26	R207 2011/02/03			Bond Future	8.7050	8.5210	(2.114)	0.0000	0.0000	0

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2010/07/26	R207 2011/02/03	8.75	Call	Bond Future	2,313.0000	2,905.0000	25.594	0	0	0
2010/07/26	R207 2011/02/03	8.75	Put	Bond Future	2,054.0000	1,577.0000	(23.223)	0	0	0
2010/07/26	R207 2011/02/03	8.80	Call	Bond Future	2,478.0000	3,092.0000	24.778	0	0	0
2010/07/26	R207 2011/02/03	8.80	Put	Bond Future	1,932.0000	1,477.0000	(23.551)	0	0	0
2010/07/26	R207 2011/02/03	8.70	Call	Bond Future	2,155.0000	2,725.0000	26.450	0	0	0
2010/07/26	R207 2011/02/03	8.70	Put	Bond Future	2,184.0000	1,685.0000	(22.848)	0	0	0
2010/07/26	R208 2010/08/05			Bond Future	8.6700	8.4880	(2.099)	0.0000	0.0000	10,666
2010/07/26	R208 2010/08/05	9.50	Call	Bond Future	4,996.0000	6,144.0000	22.978	0	0	0
2010/07/26	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R208 2010/11/04			Bond Future	8.7340	8.5460	(2.153)	0.0000	0.0000	6,835
2010/07/26	R208 2010/11/04	9.25	Call	Bond Future	3,751.0000	4,665.0000	24.367	0	0	0
2010/07/26	R208 2010/11/04	9.25	Put	Bond Future	657.0000	406.0000	(38.204)	0	0	0
2010/07/26	R208 2010/11/04	9.30	Call	Bond Future	3,982.0000	4,915.0000	23.430	0	0	0
2010/07/26	R208 2010/11/04	9.30	Put	Bond Future	595.0000	364.0000	(38.824)	0	0	0
2010/07/26	R208 2010/11/04	9.20	Call	Bond Future	3,526.0000	4,418.0000	25.298	0	0	0
2010/07/26	R208 2010/11/04	9.20	Put	Bond Future	725.0000	453.0000	(37.517)	0	0	0
2010/07/26	R208 2011/02/03			Bond Future	8.7850	8.5900	(2.220)	0.0000	0.0000	0
2010/07/26	R208 2011/02/03	8.75	Call	Bond Future	2,131.0000	2,754.0000	29.235	0	0	0
2010/07/26	R208 2011/02/03	8.75	Put	Bond Future	2,342.0000	1,779.0000	(24.039)	0	0	0
2010/07/26	R208 2011/02/03	8.80	Call	Bond Future	2,292.0000	2,940.0000	28.272	0	0	0
2010/07/26	R208 2011/02/03	8.80	Put	Bond Future	2,202.0000	1,663.0000	(24.478)	0	0	0
2010/07/26	R208 2011/02/03	8.70	Call	Bond Future	1,978.0000	2,575.0000	30.182	0	0	0
2010/07/26	R208 2011/02/03	8.70	Put	Bond Future	2,493.0000	1,903.0000	(23.666)	0	0	0
2010/07/26	R209 2010/08/05			Bond Future	8.8270	8.6360	(2.164)	0.0000	0.0000	1,281
2010/07/26	R209 2010/08/05	8.75	Call	Bond Future	446.0000	1,198.0000	168.610	0	0	0
2010/07/26	R209 2010/08/05	8.75	Put	Bond Future	1,061.0000	273.0000	(74.270)	0	0	0
2010/07/26	R209 2010/11/04			Bond Future	8.8740	8.6770	(2.220)	0.0000	0.0000	2,406
2010/07/26	R209 2010/11/04	9.00	Call	Bond Future	2,736.0000	3,711.0000	35.636	0	0	0
2010/07/26	R209 2010/11/04	9.00	Put	Bond Future	1,757.0000	1,158.0000	(34.092)	0	0	0
2010/07/26	R209 2010/11/04	9.05	Call	Bond Future	2,967.0000	3,982.0000	34.210	0	0	0
2010/07/26	R209 2010/11/04	9.05	Put	Bond Future	1,605.0000	1,046.0000	(34.829)	0	0	0
2010/07/26	R209 2010/11/04	8.95	Call	Bond Future	2,514.0000	3,447.0000	37.112	0	0	0
2010/07/26	R209 2010/11/04	8.95	Put	Bond Future	1,921.0000	1,280.0000	(33.368)	0	0	0

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2010/07/26	R209 2011/02/03			Bond Future	8.9100	8.7090	(2.256)	0.0000	0.0000	0
2010/07/26	R209 2011/02/03	9.00	Call	Bond Future	3,441.0000	4,368.0000	26.940	0	0	0
2010/07/26	R209 2011/02/03	9.00	Put	Bond Future	2,745.0000	2,077.0000	(24.335)	0	0	0
2010/07/26	R209 2011/02/03	9.05	Call	Bond Future	3,662.0000	4,620.0000	26.161	0	0	0
2010/07/26	R209 2011/02/03	9.05	Put	Bond Future	2,583.0000	1,947.0000	(24.623)	0	0	0
2010/07/26	R209 2011/02/03	8.95	Call	Bond Future	3,225.0000	4,121.0000	27.783	0	0	0
2010/07/26	R209 2011/02/03	8.95	Put	Bond Future	2,914.0000	2,215.0000	(23.988)	0	0	0
2010/07/26	R210 2010/08/05			Bond Future	3.0460	3.0460	0.000	0.0000	0.0000	0
2010/07/26	R210 2010/08/05	3.10	Call	Bond Future	703.0000	703.0000	0.000	0	0	0
2010/07/26	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R210 2010/08/05	3.15	Call	Bond Future	1,348.0000	1,348.0000	0.000	0	0	0
2010/07/26	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R210 2010/08/05	3.05	Call	Bond Future	52.0000	52.0000	0.000	0	0	0
2010/07/26	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R210 2010/11/04			Bond Future	3.0940	3.0950	0.032	0.0000	0.0000	0
2010/07/26	R210 2010/11/04	3.10	Call	Bond Future	77.0000	64.0000	(16.883)	0	0	0
2010/07/26	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R210 2010/11/04	3.15	Call	Bond Future	716.0000	703.0000	(1.816)	0	0	0
2010/07/26	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R210 2010/11/04	3.05	Put	Bond Future	567.0000	580.0000	2.293	0	0	0
2010/07/26	R211 2010/08/05			Bond Future	2.7390	2.7400	0.037	0.0000	0.0000	0
2010/07/26	R211 2010/08/05	2.75	Call	Bond Future	64.0000	58.0000	(9.375)	0	0	0
2010/07/26	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R211 2010/08/05	2.80	Call	Bond Future	356.0000	350.0000	(1.685)	0	0	0
2010/07/26	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R211 2010/08/05	2.70	Put	Bond Future	228.0000	234.0000	2.632	0	0	0
2010/07/26	R211 2010/11/04			Bond Future	2.8410	2.8420	0.035	0.0000	0.0000	0
2010/07/26	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R211 2010/11/04	2.75	Put	Bond Future	512.0000	517.0000	0.977	0	0	0
2010/07/26	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R211 2010/11/04	2.80	Put	Bond Future	230.0000	236.0000	2.609	0	0	0

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2010/07/26	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R211 2010/11/04	2.70	Put	Bond Future	794.0000	800.0000	0.756	0	0	0
2010/07/26	R212 2010/08/05			Bond Future	3.0140	3.0150	0.033	0.0000	0.0000	0
2010/07/26	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R212 2010/08/05	3.00	Put	Bond Future	133.0000	143.0000	7.519	0	0	0
2010/07/26	R212 2010/08/05	3.05	Call	Bond Future	341.0000	332.0000	(2.639)	0	0	0
2010/07/26	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R212 2010/08/05	2.95	Put	Bond Future	610.0000	619.0000	1.475	0	0	0
2010/07/26	R212 2010/11/04			Bond Future	3.0830	3.0830	0.000	0.0000	0.0000	0
2010/07/26	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R212 2010/11/04	3.00	Put	Bond Future	772.0000	772.0000	0.000	0	0	0
2010/07/26	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R212 2010/11/04	3.05	Put	Bond Future	306.0000	306.0000	0.000	0	0	0
2010/07/26	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/26	R212 2010/11/04	2.95	Put	Bond Future	1,240.0000	1,240.0000	0.000	0	0	0
2010/07/26	TRT1 2010/08/05			Index Future	320.3200	323.5850	1.019	0.0000	0.0000	100
2010/07/26	TRT1 2010/11/04			Index Future	325.6500	328.9690	1.019	0.0000	0.0000	0
Total										120185.00