



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/07/2010

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
2010/07/28	AL7T 2010/08/05			Index Future	355.7240	357.7170	0.560	0.0000	0.0000	58
2010/07/28	ALBI 2010/08/05			Index Future	326.6630	328.4470	0.546	0.0000	0.0000	1,399
2010/07/28	ALBI 2010/11/04			Index Future	332.0990	333.9130	0.546	0.0000	0.0000	0
2010/07/28	CRD1 2010/08/05			Index Future	144.5610	145.0330	0.327	0.0000	0.0000	2
2010/07/28	CRD1 2010/11/04			Index Future	146.9670	147.4470	0.327	0.0000	0.0000	0
2010/07/28	GOVI 2010/08/05			GOVI	327.6510	329.4030	0.535	0.0000	0.0000	172
2010/07/28	GOVI 2010/08/05	315.60	Call	GOVI	120,511.0000	138,030.0000	14.537	0	0	0
2010/07/28	GOVI 2010/08/05	315.60	Put	GOVI	1.0000	0.0000	(100.000)	0	0	0
2010/07/28	GOVI 2010/11/04			GOVI	333.1040	334.8840	0.534	0.0000	0.0000	116
2010/07/28	GOVI 2010/11/04	329.00	Call	GOVI	41,040.0000	58,840.0000	43.372	0	0	0
2010/07/28	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/28	GOVI 2010/11/04	329.01	Call	GOVI	40,940.0000	58,740.0000	43.478	0	0	0
2010/07/28	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/28	GOVI 2010/11/04	328.99	Call	GOVI	41,140.0000	58,940.0000	43.267	0	0	0
2010/07/28	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/28	ILBI 2010/08/05			Index Future	381.7210	380.8650	(0.224)	0.0000	0.0000	501
2010/07/28	ILBI 2010/11/04			Index Future	388.1820	387.3120	(0.224)	0.0000	0.0000	0
2010/07/28	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/28	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
2010/07/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/28	JBAF 2010/08/18			Jibar Tradeable Future	6.5500	6.5000	(0.763)	0.0000	0.0000	1,000
2010/07/28	JBAF 2010/09/15			Jibar Tradeable Future	6.4300	6.3700	(0.933)	0.0000	0.0000	1,000
2010/07/28	JBAF 2010/10/20			Jibar Tradeable Future	6.3200	6.2500	(1.108)	0.0000	0.0000	0
2010/07/28	JBAF 2010/11/17			Jibar Tradeable Future	6.3000	6.2200	(1.270)	0.0000	0.0000	0
2010/07/28	JBAF 2010/12/15			Jibar Tradeable Future	6.2900	6.2000	(1.431)	0.0000	0.0000	0
2010/07/28	JBAF 2011/01/19			Jibar Tradeable Future	6.2900	6.1900	(1.590)	0.0000	0.0000	0
2010/07/28	JBAF 2011/03/16			Jibar Tradeable Future	6.3200	6.2500	(1.108)	0.0000	0.0000	5,500
2010/07/28	JBAF 2011/06/15			Jibar Tradeable Future	6.4300	6.3300	(1.555)	0.0000	0.0000	4,500
2010/07/28	JBAF 2011/09/21			Jibar Tradeable Future	6.6100	6.5000	(1.664)	0.0000	0.0000	6,000
2010/07/28	JBAF 2011/12/21			Jibar Tradeable Future	6.8300	6.7200	(1.611)	0.0000	0.0000	5,000
2010/07/28	JBAF 2012/03/20			Jibar Tradeable Future	7.0800	6.9600	(1.695)	0.0000	0.0000	0
2010/07/28	JBAF 2012/06/20			Jibar Tradeable Future	7.1900	7.0600	(1.808)	0.0000	0.0000	0
2010/07/28	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/28	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/28	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/28	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/28	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/28	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	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
2010/07/28	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/28	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/28	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/28	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/28	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/28	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/28	OTH1 2010/08/05			Index Future	320.9450	322.9160	0.614	0.0000	0.0000	3
2010/07/28	OTH1 2010/11/04			Index Future	326.2860	328.2890	0.614	0.0000	0.0000	0
2010/07/28	R157 2010/08/05			Bond Future	7.6670	7.5750	(1.200)	0.0000	0.0000	3,768
2010/07/28	R157 2010/08/05	8.75	Call	Bond Future	5,032.0000	5,472.0000	8.744	0	0	0
2010/07/28	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R157 2010/08/05	8.50	Call	Bond Future	3,894.0000	4,334.0000	11.299	0	0	0
2010/07/28	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/28	R157 2010/08/05	9.00	Call	Bond Future	6,156.0000	6,596.0000	7.147	0	0	0
2010/07/28	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R157 2010/08/05	8.25	Call	Bond Future	2,742.0000	3,182.0000	16.047	0	0	500
2010/07/28	R157 2010/08/05	7.50	Put	Bond Future	854.0000	497.0000	(41.803)	0	0	0
2010/07/28	R157 2010/08/05	7.50	Call	Bond Future	54.0000	137.0000	153.704	0	0	500
2010/07/28	R157 2010/11/04			Bond Future	7.7260	7.6270	(1.281)	0.0000	0.0000	4,155
2010/07/28	R157 2010/11/04	8.50	Call	Bond Future	3,641.0000	4,040.0000	10.959	0	0	0
2010/07/28	R157 2010/11/04	8.50	Put	Bond Future	188.0000	136.0000	(27.660)	0	0	0
2010/07/28	R157 2010/11/04	8.55	Call	Bond Future	3,838.0000	4,242.0000	10.526	0	0	0
2010/07/28	R157 2010/11/04	8.55	Put	Bond Future	166.0000	119.0000	(28.313)	0	0	0
2010/07/28	R157 2010/11/04	8.45	Call	Bond Future	3,447.0000	3,840.0000	11.401	0	0	0
2010/07/28	R157 2010/11/04	8.45	Put	Bond Future	213.0000	155.0000	(27.230)	0	0	0
2010/07/28	R157 2010/11/04	7.50	Put	Bond Future	1,672.0000	1,390.0000	(16.866)	0	0	0
2010/07/28	R157 2010/11/04	7.50	Call	Bond Future	640.0000	809.0000	26.406	0	0	500

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2010/07/28	R157 2011/02/03			Bond Future	7.7630	7.6580	(1.353)	0.0000	0.0000	0
2010/07/28	R157 2011/02/03	7.90	Call	Bond Future	1,793.0000	2,059.0000	14.835	0	0	0
2010/07/28	R157 2011/02/03	7.90	Put	Bond Future	1,204.0000	1,015.0000	(15.698)	0	0	0
2010/07/28	R157 2011/02/03	7.95	Call	Bond Future	1,926.0000	2,201.0000	14.278	0	0	0
2010/07/28	R157 2011/02/03	7.95	Put	Bond Future	1,122.0000	943.0000	(15.954)	0	0	0
2010/07/28	R157 2011/02/03	7.85	Call	Bond Future	1,665.0000	1,921.0000	15.375	0	0	0
2010/07/28	R157 2011/02/03	7.85	Put	Bond Future	1,290.0000	1,092.0000	(15.349)	0	0	0
2010/07/28	R186 2010/08/05			Bond Future	8.6270	8.5350	(1.066)	0.0000	0.0000	13,181
2010/07/28	R186 2010/08/05	9.25	Call	Bond Future	5,825.0000	6,724.0000	15.433	0	0	0
2010/07/28	R186 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R186 2010/08/05	8.75	Call	Bond Future	1,436.0000	2,162.0000	50.557	0	0	816
2010/07/28	R186 2010/08/05	8.75	Put	Bond Future	250.0000	78.0000	(68.800)	0	0	0
2010/07/28	R186 2010/08/05	9.75	Call	Bond Future	10,190.0000	11,089.0000	8.822	0	0	0
2010/07/28	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/28	R186 2010/08/05	10.00	Call	Bond Future	12,275.0000	13,174.0000	7.324	0	0	0
2010/07/28	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/28	R186 2010/08/05	9.00	Call	Bond Future	3,555.0000	4,442.0000	24.951	0	0	48
2010/07/28	R186 2010/08/05	9.00	Put	Bond Future	14.0000	2.0000	(85.714)	0	0	48
2010/07/28	R186 2010/08/05	8.50	Put	Bond Future	1,474.0000	830.0000	(43.691)	0	0	0
2010/07/28	R186 2010/08/05	8.50	Call	Bond Future	231.0000	485.0000	109.957	0	0	144
2010/07/28	R186 2010/11/04			Bond Future	8.6800	8.5850	(1.094)	0.0000	0.0000	12,012
2010/07/28	R186 2010/11/04	9.25	Call	Bond Future	6,106.0000	6,837.0000	11.972	0	0	0
2010/07/28	R186 2010/11/04	9.25	Put	Bond Future	835.0000	652.0000	(21.916)	0	0	0
2010/07/28	R186 2010/11/04	9.30	Call	Bond Future	6,468.0000	7,215.0000	11.549	0	0	0
2010/07/28	R186 2010/11/04	9.30	Put	Bond Future	752.0000	585.0000	(22.207)	0	0	0
2010/07/28	R186 2010/11/04	9.20	Call	Bond Future	5,751.0000	6,466.0000	12.433	0	0	0
2010/07/28	R186 2010/11/04	9.20	Put	Bond Future	928.0000	729.0000	(21.444)	0	0	0
2010/07/28	R186 2010/11/04	8.75	Put	Bond Future	2,254.0000	1,857.0000	(17.613)	0	0	0
2010/07/28	R186 2010/11/04	8.75	Call	Bond Future	2,921.0000	3,439.0000	17.734	0	0	10,900
2010/07/28	R186 2011/02/03			Bond Future	8.7220	8.6240	(1.124)	0.0000	0.0000	0
2010/07/28	R186 2011/02/03	9.00	Call	Bond Future	5,053.0000	5,646.0000	11.736	0	0	0
2010/07/28	R186 2011/02/03	9.00	Put	Bond Future	2,471.0000	2,133.0000	(13.679)	0	0	0
2010/07/28	R186 2011/02/03	9.05	Call	Bond Future	5,353.0000	5,962.0000	11.377	0	0	0
2010/07/28	R186 2011/02/03	9.05	Put	Bond Future	2,316.0000	1,994.0000	(13.903)	0	0	0

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2010/07/28	R186 2011/02/03	8.95	Call	Bond Future	4,760.0000	5,336.0000	12.101	0	0	0
2010/07/28	R186 2011/02/03	8.95	Put	Bond Future	2,636.0000	2,281.0000	(13.467)	0	0	0
2010/07/28	R189 2010/08/05			Bond Future	1.3990	1.3790	(1.430)	0.0000	0.0000	0
2010/07/28	R189 2010/08/05	1.75	Call	Bond Future	969.0000	1,024.0000	5.676	0	0	0
2010/07/28	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R189 2010/08/05	1.80	Call	Bond Future	1,106.0000	1,162.0000	5.063	0	0	0
2010/07/28	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R189 2010/08/05	1.70	Call	Bond Future	832.0000	887.0000	6.611	0	0	0
2010/07/28	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R189 2010/11/04			Bond Future	1.5100	1.4840	(1.722)	0.0000	0.0000	0
2010/07/28	R189 2010/11/04	1.75	Call	Bond Future	598.0000	663.0000	10.870	0	0	0
2010/07/28	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R189 2010/11/04	1.80	Call	Bond Future	722.0000	787.0000	9.003	0	0	0
2010/07/28	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R189 2010/11/04	1.70	Call	Bond Future	473.0000	538.0000	13.742	0	0	0
2010/07/28	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R197 2010/08/05			Bond Future	2.9850	2.9860	0.034	0.0000	0.0000	0
2010/07/28	R197 2010/08/05	3.05	Call	Bond Future	821.0000	808.0000	(1.583)	0	0	0
2010/07/28	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R197 2010/08/05	3.10	Call	Bond Future	1,448.0000	1,435.0000	(0.898)	0	0	0
2010/07/28	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R197 2010/08/05	3.00	Call	Bond Future	190.0000	177.0000	(6.842)	0	0	0
2010/07/28	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R197 2010/11/04			Bond Future	3.0520	3.0530	0.033	0.0000	0.0000	0
2010/07/28	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R197 2010/11/04	3.05	Put	Bond Future	25.0000	37.0000	48.000	0	0	0
2010/07/28	R197 2010/11/04	3.10	Call	Bond Future	592.0000	579.0000	(2.196)	0	0	0
2010/07/28	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R197 2010/11/04	3.00	Put	Bond Future	645.0000	657.0000	1.860	0	0	0
2010/07/28	R201 2010/08/05			Bond Future	7.6280	7.5050	(1.612)	0.0000	0.0000	486
2010/07/28	R201 2010/08/05	9.00	Call	Bond Future	4,985.0000	5,447.0000	9.268	0	0	0
2010/07/28	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/28	R201 2010/11/04			Bond Future	7.6850	7.5530	(1.718)	0.0000	0.0000	1,364
2010/07/28	R201 2010/11/04	8.50	Call	Bond Future	2,980.0000	3,403.0000	14.195	0	0	0
2010/07/28	R201 2010/11/04	8.50	Put	Bond Future	135.0000	87.0000	(35.556)	0	0	0
2010/07/28	R201 2010/11/04	8.55	Call	Bond Future	3,135.0000	3,563.0000	13.652	0	0	0
2010/07/28	R201 2010/11/04	8.55	Put	Bond Future	118.0000	76.0000	(35.593)	0	0	0
2010/07/28	R201 2010/11/04	8.45	Call	Bond Future	2,826.0000	3,243.0000	14.756	0	0	0
2010/07/28	R201 2010/11/04	8.45	Put	Bond Future	152.0000	99.0000	(34.868)	0	0	0
2010/07/28	R201 2011/02/03			Bond Future	7.7170	7.5770	(1.814)	0.0000	0.0000	0
2010/07/28	R201 2011/02/03	8.00	Call	Bond Future	1,690.0000	2,000.0000	18.343	0	0	0
2010/07/28	R201 2011/02/03	8.00	Put	Bond Future	745.0000	583.0000	(21.745)	0	0	0
2010/07/28	R201 2011/02/03	8.05	Call	Bond Future	1,803.0000	2,122.0000	17.693	0	0	0
2010/07/28	R201 2011/02/03	8.05	Put	Bond Future	692.0000	540.0000	(21.965)	0	0	0
2010/07/28	R201 2011/02/03	7.95	Call	Bond Future	1,581.0000	1,881.0000	18.975	0	0	0
2010/07/28	R201 2011/02/03	7.95	Put	Bond Future	802.0000	631.0000	(21.322)	0	0	0
2010/07/28	R202 2010/08/05			Bond Future	3.0070	3.1080	3.359	0.0000	0.0000	0
2010/07/28	R202 2010/08/05	3.05	Call	Bond Future	747.0000	0.0000	(100.000)	0	0	0
2010/07/28	R202 2010/08/05	3.05	Put	Bond Future	0.0000	997.0000	100.000	0	0	0
2010/07/28	R202 2010/08/05	3.10	Call	Bond Future	1,607.0000	0.0000	(100.000)	0	0	0
2010/07/28	R202 2010/08/05	3.10	Put	Bond Future	0.0000	137.0000	100.000	0	0	0
2010/07/28	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R202 2010/08/05	3.00	Put	Bond Future	122.0000	1,866.0000	1429.508	0	0	0
2010/07/28	R202 2010/11/04			Bond Future	3.0480	3.1500	3.346	0.0000	0.0000	0
2010/07/28	R202 2010/11/04	3.05	Call	Bond Future	34.0000	0.0000	(100.000)	0	0	0
2010/07/28	R202 2010/11/04	3.05	Put	Bond Future	0.0000	1,699.0000	100.000	0	0	0
2010/07/28	R202 2010/11/04	3.10	Call	Bond Future	888.0000	0.0000	(100.000)	0	0	0
2010/07/28	R202 2010/11/04	3.10	Put	Bond Future	0.0000	845.0000	100.000	0	0	0
2010/07/28	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R202 2010/11/04	3.00	Put	Bond Future	828.0000	2,561.0000	209.300	0	0	0
2010/07/28	R203 2010/08/05			Bond Future	8.1980	8.0760	(1.488)	0.0000	0.0000	3,767
2010/07/28	R203 2010/08/05	9.25	Call	Bond Future	5,397.0000	6,047.0000	12.044	0	0	0
2010/07/28	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R203 2010/11/04			Bond Future	8.2650	8.1370	(1.549)	0.0000	0.0000	2,215
2010/07/28	R203 2010/11/04	9.25	Call	Bond Future	5,060.0000	5,672.0000	12.095	0	0	0

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2010/07/28	R203 2010/11/04	9.25	Put	Bond Future	144.0000	95.0000	(34.028)	0	0	0
2010/07/28	R203 2010/11/04	9.30	Call	Bond Future	5,284.0000	5,902.0000	11.696	0	0	0
2010/07/28	R203 2010/11/04	9.30	Put	Bond Future	127.0000	83.0000	(34.646)	0	0	0
2010/07/28	R203 2010/11/04	9.20	Call	Bond Future	4,836.0000	5,443.0000	12.552	0	0	0
2010/07/28	R203 2010/11/04	9.20	Put	Bond Future	163.0000	108.0000	(33.742)	0	0	0
2010/07/28	R203 2011/02/03			Bond Future	8.3170	8.1820	(1.623)	0.0000	0.0000	0
2010/07/28	R203 2011/02/03	8.50	Call	Bond Future	2,275.0000	2,688.0000	18.154	0	0	0
2010/07/28	R203 2011/02/03	8.50	Put	Bond Future	1,367.0000	1,103.0000	(19.312)	0	0	0
2010/07/28	R203 2011/02/03	8.55	Call	Bond Future	2,431.0000	2,859.0000	17.606	0	0	0
2010/07/28	R203 2011/02/03	8.55	Put	Bond Future	1,277.0000	1,028.0000	(19.499)	0	0	0
2010/07/28	R203 2011/02/03	8.45	Call	Bond Future	2,125.0000	2,524.0000	18.776	0	0	0
2010/07/28	R203 2011/02/03	8.45	Put	Bond Future	1,464.0000	1,186.0000	(18.989)	0	0	0
2010/07/28	R204 2010/08/05			Bond Future	8.3080	8.2060	(1.228)	0.0000	0.0000	2,664
2010/07/28	R204 2010/08/05	9.25	Call	Bond Future	5,340.0000	5,942.0000	11.273	0	0	0
2010/07/28	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/07/28	R204 2010/08/05	8.70	Call	Bond Future	2,274.0000	2,871.0000	26.253	0	0	0
2010/07/28	R204 2010/08/05	8.70	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	650
2010/07/28	R204 2010/08/05	8.75	Call	Bond Future	2,556.0000	3,155.0000	23.435	0	0	83
2010/07/28	R204 2010/08/05	8.75	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	83
2010/07/28	R204 2010/08/05	8.25	Put	Bond Future	590.0000	259.0000	(56.102)	0	0	0
2010/07/28	R204 2010/08/05	8.25	Call	Bond Future	249.0000	519.0000	108.434	0	0	249
2010/07/28	R204 2010/11/04			Bond Future	8.3700	8.2630	(1.278)	0.0000	0.0000	2,476
2010/07/28	R204 2010/11/04	9.25	Call	Bond Future	5,095.0000	5,649.0000	10.873	0	0	0
2010/07/28	R204 2010/11/04	9.25	Put	Bond Future	216.0000	154.0000	(28.704)	0	0	0
2010/07/28	R204 2010/11/04	9.30	Call	Bond Future	5,339.0000	5,899.0000	10.489	0	0	0
2010/07/28	R204 2010/11/04	9.30	Put	Bond Future	192.0000	137.0000	(28.646)	0	0	0
2010/07/28	R204 2010/11/04	9.20	Call	Bond Future	4,854.0000	5,401.0000	11.269	0	0	0
2010/07/28	R204 2010/11/04	9.20	Put	Bond Future	244.0000	175.0000	(28.279)	0	0	0
2010/07/28	R204 2011/02/03			Bond Future	8.4160	8.3050	(1.319)	0.0000	0.0000	0
2010/07/28	R204 2011/02/03	8.50	Call	Bond Future	2,291.0000	2,641.0000	15.277	0	0	0
2010/07/28	R204 2011/02/03	8.50	Put	Bond Future	1,823.0000	1,551.0000	(14.920)	0	0	0
2010/07/28	R204 2011/02/03	8.55	Call	Bond Future	2,454.0000	2,817.0000	14.792	0	0	0
2010/07/28	R204 2011/02/03	8.55	Put	Bond Future	1,709.0000	1,450.0000	(15.155)	0	0	0
2010/07/28	R204 2011/02/03	8.45	Call	Bond Future	2,135.0000	2,472.0000	15.785	0	0	0

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2010/07/28	R204 2011/02/03	8.45	Put	Bond Future	1,945.0000	1,660.0000	(14.653)	0	0	0
2010/07/28	R206 2010/08/05			Bond Future	7.5070	7.3950	(1.492)	0.0000	0.0000	0
2010/07/28	R206 2010/08/05	9.00	Call	Bond Future	4,321.0000	4,655.0000	7.730	0	0	0
2010/07/28	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R206 2010/11/04			Bond Future	7.5630	7.4410	(1.613)	0.0000	0.0000	0
2010/07/28	R206 2010/11/04	8.50	Call	Bond Future	2,633.0000	2,949.0000	12.002	0	0	0
2010/07/28	R206 2010/11/04	8.50	Put	Bond Future	69.0000	45.0000	(34.783)	0	0	0
2010/07/28	R206 2010/11/04	8.55	Call	Bond Future	2,759.0000	3,078.0000	11.562	0	0	0
2010/07/28	R206 2010/11/04	8.55	Put	Bond Future	60.0000	39.0000	(35.000)	0	0	0
2010/07/28	R206 2010/11/04	8.45	Call	Bond Future	2,508.0000	2,821.0000	12.480	0	0	0
2010/07/28	R206 2010/11/04	8.45	Put	Bond Future	78.0000	51.0000	(34.615)	0	0	0
2010/07/28	R206 2011/02/03			Bond Future	7.5900	7.4570	(1.752)	0.0000	0.0000	0
2010/07/28	R206 2011/02/03	8.00	Call	Bond Future	1,490.0000	1,735.0000	16.443	0	0	0
2010/07/28	R206 2011/02/03	8.00	Put	Bond Future	438.0000	338.0000	(22.831)	0	0	0
2010/07/28	R206 2011/02/03	8.05	Call	Bond Future	1,584.0000	1,836.0000	15.909	0	0	0
2010/07/28	R206 2011/02/03	8.05	Put	Bond Future	404.0000	312.0000	(22.772)	0	0	0
2010/07/28	R206 2011/02/03	7.95	Call	Bond Future	1,398.0000	1,637.0000	17.096	0	0	0
2010/07/28	R206 2011/02/03	7.95	Put	Bond Future	473.0000	368.0000	(22.199)	0	0	0
2010/07/28	R207 2010/08/05			Bond Future	8.3570	8.2650	(1.101)	0.0000	0.0000	4,639
2010/07/28	R207 2010/08/05	9.50	Call	Bond Future	6,688.0000	7,254.0000	8.463	0	0	0
2010/07/28	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/07/28	R207 2010/08/05	9.25	Call	Bond Future	5,279.0000	5,846.0000	10.741	0	0	0
2010/07/28	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2010/07/28	R207 2010/08/05	8.25	Put	Bond Future	824.0000	439.0000	(46.723)	0	0	0
2010/07/28	R207 2010/08/05	8.25	Call	Bond Future	164.0000	346.0000	110.976	0	0	250
2010/07/28	R207 2010/11/04			Bond Future	8.4130	8.3170	(1.141)	0.0000	0.0000	600
2010/07/28	R207 2010/11/04	9.25	Call	Bond Future	5,130.0000	5,642.0000	9.981	0	0	0
2010/07/28	R207 2010/11/04	9.25	Put	Bond Future	270.0000	202.0000	(25.185)	0	0	0
2010/07/28	R207 2010/11/04	9.30	Call	Bond Future	5,380.0000	5,899.0000	9.647	0	0	0
2010/07/28	R207 2010/11/04	9.30	Put	Bond Future	240.0000	179.0000	(25.417)	0	0	0
2010/07/28	R207 2010/11/04	9.20	Call	Bond Future	4,882.0000	5,387.0000	10.344	0	0	0
2010/07/28	R207 2010/11/04	9.20	Put	Bond Future	303.0000	228.0000	(24.752)	0	0	0
2010/07/28	R207 2011/02/03			Bond Future	8.4550	8.3560	(1.171)	0.0000	0.0000	0

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2010/07/28	R207 2011/02/03	8.75	Call	Bond Future	3,140.0000	3,518.0000	12.038	0	0	0
2010/07/28	R207 2011/02/03	8.75	Put	Bond Future	1,424.0000	1,217.0000	(14.537)	0	0	0
2010/07/28	R207 2011/02/03	8.80	Call	Bond Future	3,334.0000	3,723.0000	11.668	0	0	0
2010/07/28	R207 2011/02/03	8.80	Put	Bond Future	1,331.0000	1,135.0000	(14.726)	0	0	0
2010/07/28	R207 2011/02/03	8.70	Call	Bond Future	2,952.0000	3,319.0000	12.432	0	0	0
2010/07/28	R207 2011/02/03	8.70	Put	Bond Future	1,524.0000	1,306.0000	(14.304)	0	0	0
2010/07/28	R208 2010/08/05			Bond Future	8.4580	8.3550	(1.218)	0.0000	0.0000	10,666
2010/07/28	R208 2010/08/05	9.50	Call	Bond Future	6,336.0000	6,996.0000	10.417	0	0	0
2010/07/28	R208 2010/08/05	9.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/28	R208 2010/11/04			Bond Future	8.5140	8.4080	(1.245)	0.0000	0.0000	6,835
2010/07/28	R208 2010/11/04	9.25	Call	Bond Future	4,828.0000	5,400.0000	11.848	0	0	0
2010/07/28	R208 2010/11/04	9.25	Put	Bond Future	369.0000	274.0000	(25.745)	0	0	0
2010/07/28	R208 2010/11/04	9.30	Call	Bond Future	5,081.0000	5,662.0000	11.435	0	0	0
2010/07/28	R208 2010/11/04	9.30	Put	Bond Future	330.0000	243.0000	(26.364)	0	0	0
2010/07/28	R208 2010/11/04	9.20	Call	Bond Future	4,578.0000	5,140.0000	12.276	0	0	0
2010/07/28	R208 2010/11/04	9.20	Put	Bond Future	412.0000	307.0000	(25.485)	0	0	0
2010/07/28	R208 2011/02/03			Bond Future	8.5570	8.4480	(1.274)	0.0000	0.0000	0
2010/07/28	R208 2011/02/03	8.75	Call	Bond Future	2,868.0000	3,279.0000	14.331	0	0	0
2010/07/28	R208 2011/02/03	8.75	Put	Bond Future	1,690.0000	1,427.0000	(15.562)	0	0	0
2010/07/28	R208 2011/02/03	8.80	Call	Bond Future	3,058.0000	3,483.0000	13.898	0	0	0
2010/07/28	R208 2011/02/03	8.80	Put	Bond Future	1,578.0000	1,329.0000	(15.779)	0	0	0
2010/07/28	R208 2011/02/03	8.70	Call	Bond Future	2,684.0000	3,082.0000	14.829	0	0	0
2010/07/28	R208 2011/02/03	8.70	Put	Bond Future	1,809.0000	1,533.0000	(15.257)	0	0	0
2010/07/28	R209 2010/08/05			Bond Future	8.5950	8.5040	(1.059)	0.0000	0.0000	1,281
2010/07/28	R209 2010/08/05	8.75	Call	Bond Future	1,431.0000	2,071.0000	44.724	0	0	0
2010/07/28	R209 2010/08/05	8.75	Put	Bond Future	168.0000	50.0000	(70.238)	0	0	0
2010/07/28	R209 2010/11/04			Bond Future	8.6360	8.5420	(1.088)	0.0000	0.0000	2,406
2010/07/28	R209 2010/11/04	9.00	Call	Bond Future	3,936.0000	4,498.0000	14.278	0	0	0
2010/07/28	R209 2010/11/04	9.00	Put	Bond Future	1,048.0000	834.0000	(20.420)	0	0	0
2010/07/28	R209 2010/11/04	9.05	Call	Bond Future	4,215.0000	4,794.0000	13.737	0	0	0
2010/07/28	R209 2010/11/04	9.05	Put	Bond Future	944.0000	747.0000	(20.869)	0	0	0
2010/07/28	R209 2010/11/04	8.95	Call	Bond Future	3,664.0000	4,208.0000	14.847	0	0	0
2010/07/28	R209 2010/11/04	8.95	Put	Bond Future	1,162.0000	930.0000	(19.966)	0	0	0

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2010/07/28	R209 2011/02/03			Bond Future	8.6670	8.5710	(1.108)	0.0000	0.0000	0
2010/07/28	R209 2011/02/03	9.00	Call	Bond Future	4,580.0000	5,100.0000	11.354	0	0	0
2010/07/28	R209 2011/02/03	9.00	Put	Bond Future	1,949.0000	1,681.0000	(13.751)	0	0	0
2010/07/28	R209 2011/02/03	9.05	Call	Bond Future	4,837.0000	5,371.0000	11.040	0	0	0
2010/07/28	R209 2011/02/03	9.05	Put	Bond Future	1,823.0000	1,570.0000	(13.878)	0	0	0
2010/07/28	R209 2011/02/03	8.95	Call	Bond Future	4,326.0000	4,832.0000	11.697	0	0	0
2010/07/28	R209 2011/02/03	8.95	Put	Bond Future	2,080.0000	1,799.0000	(13.510)	0	0	0
2010/07/28	R210 2010/08/05			Bond Future	3.0470	3.0470	0.000	0.0000	0.0000	0
2010/07/28	R210 2010/08/05	3.10	Call	Bond Future	690.0000	690.0000	0.000	0	0	0
2010/07/28	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R210 2010/08/05	3.15	Call	Bond Future	1,335.0000	1,335.0000	0.000	0	0	0
2010/07/28	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R210 2010/08/05	3.05	Call	Bond Future	39.0000	39.0000	0.000	0	0	0
2010/07/28	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R210 2010/11/04			Bond Future	3.0950	3.0950	0.000	0.0000	0.0000	0
2010/07/28	R210 2010/11/04	3.10	Call	Bond Future	64.0000	64.0000	0.000	0	0	0
2010/07/28	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R210 2010/11/04	3.15	Call	Bond Future	703.0000	703.0000	0.000	0	0	0
2010/07/28	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R210 2010/11/04	3.05	Put	Bond Future	580.0000	580.0000	0.000	0	0	0
2010/07/28	R211 2010/08/05			Bond Future	2.7500	2.7730	0.836	0.0000	0.0000	0
2010/07/28	R211 2010/08/05	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R211 2010/08/05	2.75	Put	Bond Future	0.0000	134.0000	100.000	0	0	0
2010/07/28	R211 2010/08/05	2.80	Call	Bond Future	292.0000	157.0000	(46.233)	0	0	0
2010/07/28	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R211 2010/08/05	2.70	Put	Bond Future	293.0000	427.0000	45.734	0	0	0
2010/07/28	R211 2010/11/04			Bond Future	2.8530	2.8760	0.806	0.0000	0.0000	0
2010/07/28	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R211 2010/11/04	2.75	Put	Bond Future	579.0000	708.0000	22.280	0	0	0
2010/07/28	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R211 2010/11/04	2.80	Put	Bond Future	297.0000	426.0000	43.434	0	0	0

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2010/07/28	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R211 2010/11/04	2.70	Put	Bond Future	862.0000	990.0000	14.849	0	0	0
2010/07/28	R212 2010/08/05			Bond Future	3.0150	3.0260	0.365	0.0000	0.0000	0
2010/07/28	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R212 2010/08/05	3.00	Put	Bond Future	143.0000	247.0000	72.727	0	0	0
2010/07/28	R212 2010/08/05	3.05	Call	Bond Future	332.0000	227.0000	(31.627)	0	0	0
2010/07/28	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R212 2010/08/05	2.95	Put	Bond Future	619.0000	724.0000	16.963	0	0	0
2010/07/28	R212 2010/11/04			Bond Future	3.0830	3.0950	0.389	0.0000	0.0000	0
2010/07/28	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R212 2010/11/04	3.00	Put	Bond Future	772.0000	883.0000	14.378	0	0	0
2010/07/28	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R212 2010/11/04	3.05	Put	Bond Future	306.0000	417.0000	36.275	0	0	0
2010/07/28	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/28	R212 2010/11/04	2.95	Put	Bond Future	1,240.0000	1,351.0000	8.952	0	0	0
2010/07/28	TRT1 2010/08/05			Index Future	323.7880	325.5200	0.535	0.0000	0.0000	100
2010/07/28	TRT1 2010/11/04			Index Future	329.1760	330.9370	0.535	0.0000	0.0000	0
Total										120127.00