



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/07/2010

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
2010/07/29	AL7T 2010/08/05			Index Future	357.7170	357.1340	(0.163)	0.0000	0.0000	38
2010/07/29	ALBI 2010/08/05			Index Future	328.4470	328.1740	(0.083)	0.0000	0.0000	1,205
2010/07/29	ALBI 2010/11/04			Index Future	333.9130	333.6360	(0.083)	0.0000	0.0000	0
2010/07/29	CRD1 2010/08/05			Index Future	145.0330	144.9470	(0.059)	0.0000	0.0000	2
2010/07/29	CRD1 2010/11/04			Index Future	147.4470	147.3590	(0.060)	0.0000	0.0000	0
2010/07/29	GOVI 2010/08/05			GOVI	329.4030	329.1180	(0.087)	0.0000	0.0000	171
2010/07/29	GOVI 2010/08/05	315.60	Call	GOVI	138,030.0000	135,180.0000	(2.065)	0	0	0
2010/07/29	GOVI 2010/08/05	315.60	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/29	GOVI 2010/11/04			GOVI	334.8840	334.5950	(0.086)	0.0000	0.0000	116
2010/07/29	GOVI 2010/11/04	329.00	Call	GOVI	58,840.0000	55,950.0000	(4.912)	0	0	0
2010/07/29	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/29	GOVI 2010/11/04	329.01	Call	GOVI	58,740.0000	55,850.0000	(4.920)	0	0	0
2010/07/29	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/29	GOVI 2010/11/04	328.99	Call	GOVI	58,940.0000	56,050.0000	(4.903)	0	0	0
2010/07/29	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/29	ILBI 2010/08/05			Index Future	380.8650	381.8340	0.254	0.0000	0.0000	501
2010/07/29	ILBI 2010/11/04			Index Future	387.3120	388.2990	0.255	0.0000	0.0000	0
2010/07/29	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/29	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
2010/07/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/29	JBAF 2010/08/18			Jibar Tradeable Future	6.5000	6.5500	0.769	0.0000	0.0000	1,000
2010/07/29	JBAF 2010/09/15			Jibar Tradeable Future	6.3700	6.3300	(0.628)	0.0000	0.0000	1,000
2010/07/29	JBAF 2010/10/20			Jibar Tradeable Future	6.2500	6.2400	(0.160)	0.0000	0.0000	0
2010/07/29	JBAF 2010/11/17			Jibar Tradeable Future	6.2200	6.2200	0.000	0.0000	0.0000	0
2010/07/29	JBAF 2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/07/29	JBAF 2011/01/19			Jibar Tradeable Future	6.1900	6.1900	0.000	0.0000	0.0000	0
2010/07/29	JBAF 2011/03/16			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	5,500
2010/07/29	JBAF 2011/06/15			Jibar Tradeable Future	6.3300	6.3300	0.000	0.0000	0.0000	4,500
2010/07/29	JBAF 2011/09/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	6,000
2010/07/29	JBAF 2011/12/21			Jibar Tradeable Future	6.7200	6.7200	0.000	0.0000	0.0000	5,000
2010/07/29	JBAF 2012/03/20			Jibar Tradeable Future	6.9600	6.9600	0.000	0.0000	0.0000	0
2010/07/29	JBAF 2012/06/20			Jibar Tradeable Future	7.0600	7.0600	0.000	0.0000	0.0000	0
2010/07/29	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/29	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/29	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/29	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/29	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/29	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/29	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	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
2010/07/29	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/29	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/29	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/29	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/29	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/29	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/29	OTH1 2010/08/05			Index Future	322.9160	322.7080	(0.064)	0.0000	0.0000	3
2010/07/29	OTH1 2010/11/04			Index Future	328.2890	328.0780	(0.064)	0.0000	0.0000	0
2010/07/29	R157 2010/08/05			Bond Future	7.5750	7.5940	0.251	0.0000	0.0000	3,768
2010/07/29	R157 2010/08/05	8.75	Call	Bond Future	5,472.0000	5,381.0000	(1.663)	0	0	0
2010/07/29	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R157 2010/08/05	8.50	Call	Bond Future	4,334.0000	4,243.0000	(2.100)	0	0	0
2010/07/29	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/29	R157 2010/08/05	9.00	Call	Bond Future	6,596.0000	6,505.0000	(1.380)	0	0	0
2010/07/29	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R157 2010/08/05	8.25	Call	Bond Future	3,182.0000	3,091.0000	(2.860)	0	0	500
2010/07/29	R157 2010/08/05	7.50	Put	Bond Future	497.0000	547.0000	10.060	0	0	0
2010/07/29	R157 2010/08/05	7.50	Call	Bond Future	137.0000	96.0000	(29.927)	0	0	500
2010/07/29	R157 2010/11/04			Bond Future	7.6270	7.6480	0.275	0.0000	0.0000	4,155
2010/07/29	R157 2010/11/04	8.50	Call	Bond Future	4,040.0000	3,951.0000	(2.203)	0	0	0
2010/07/29	R157 2010/11/04	8.50	Put	Bond Future	136.0000	143.0000	5.147	0	0	0
2010/07/29	R157 2010/11/04	8.55	Call	Bond Future	4,242.0000	4,152.0000	(2.122)	0	0	0
2010/07/29	R157 2010/11/04	8.55	Put	Bond Future	119.0000	125.0000	5.042	0	0	0
2010/07/29	R157 2010/11/04	8.45	Call	Bond Future	3,840.0000	3,752.0000	(2.292)	0	0	0
2010/07/29	R157 2010/11/04	8.45	Put	Bond Future	155.0000	163.0000	5.161	0	0	0
2010/07/29	R157 2010/11/04	7.50	Put	Bond Future	1,390.0000	1,442.0000	3.741	0	0	0
2010/07/29	R157 2010/11/04	7.50	Call	Bond Future	809.0000	765.0000	(5.439)	0	0	500

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2010/07/29	R157 2011/02/03			Bond Future	7.6580	7.6800	0.287	0.0000	0.0000	0
2010/07/29	R157 2011/02/03	7.90	Call	Bond Future	2,059.0000	1,997.0000	(3.011)	0	0	0
2010/07/29	R157 2011/02/03	7.90	Put	Bond Future	1,015.0000	1,049.0000	3.350	0	0	0
2010/07/29	R157 2011/02/03	7.95	Call	Bond Future	2,201.0000	2,137.0000	(2.908)	0	0	0
2010/07/29	R157 2011/02/03	7.95	Put	Bond Future	943.0000	975.0000	3.393	0	0	0
2010/07/29	R157 2011/02/03	7.85	Call	Bond Future	1,921.0000	1,861.0000	(3.123)	0	0	0
2010/07/29	R157 2011/02/03	7.85	Put	Bond Future	1,092.0000	1,127.0000	3.205	0	0	0
2010/07/29	R186 2010/08/05			Bond Future	8.5350	8.5340	(0.012)	0.0000	0.0000	13,181
2010/07/29	R186 2010/08/05	9.25	Call	Bond Future	6,724.0000	6,734.0000	0.149	0	0	0
2010/07/29	R186 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R186 2010/08/05	8.75	Call	Bond Future	2,162.0000	2,153.0000	(0.416)	0	0	816
2010/07/29	R186 2010/08/05	8.75	Put	Bond Future	78.0000	59.0000	(24.359)	0	0	0
2010/07/29	R186 2010/08/05	9.75	Call	Bond Future	11,089.0000	11,098.0000	0.081	0	0	0
2010/07/29	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/29	R186 2010/08/05	10.00	Call	Bond Future	13,174.0000	13,184.0000	0.076	0	0	0
2010/07/29	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/29	R186 2010/08/05	9.00	Call	Bond Future	4,442.0000	4,450.0000	0.180	0	0	48
2010/07/29	R186 2010/08/05	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	48
2010/07/29	R186 2010/08/05	8.50	Put	Bond Future	830.0000	783.0000	(5.663)	0	0	0
2010/07/29	R186 2010/08/05	8.50	Call	Bond Future	485.0000	448.0000	(7.629)	0	0	144
2010/07/29	R186 2010/11/04			Bond Future	8.5850	8.5850	0.000	0.0000	0.0000	12,012
2010/07/29	R186 2010/11/04	9.25	Call	Bond Future	6,837.0000	6,828.0000	(0.132)	0	0	0
2010/07/29	R186 2010/11/04	9.25	Put	Bond Future	652.0000	643.0000	(1.380)	0	0	0
2010/07/29	R186 2010/11/04	9.30	Call	Bond Future	7,215.0000	7,206.0000	(0.125)	0	0	0
2010/07/29	R186 2010/11/04	9.30	Put	Bond Future	585.0000	576.0000	(1.538)	0	0	0
2010/07/29	R186 2010/11/04	9.20	Call	Bond Future	6,466.0000	6,456.0000	(0.155)	0	0	0
2010/07/29	R186 2010/11/04	9.20	Put	Bond Future	729.0000	719.0000	(1.372)	0	0	0
2010/07/29	R186 2010/11/04	8.75	Put	Bond Future	1,857.0000	1,844.0000	(0.700)	0	0	0
2010/07/29	R186 2010/11/04	8.75	Call	Bond Future	3,439.0000	3,426.0000	(0.378)	0	0	10,900
2010/07/29	R186 2011/02/03			Bond Future	8.6240	8.6230	(0.012)	0.0000	0.0000	0
2010/07/29	R186 2011/02/03	9.00	Call	Bond Future	5,646.0000	5,643.0000	(0.053)	0	0	0
2010/07/29	R186 2011/02/03	9.00	Put	Bond Future	2,133.0000	2,121.0000	(0.563)	0	0	0
2010/07/29	R186 2011/02/03	9.05	Call	Bond Future	5,962.0000	5,960.0000	(0.034)	0	0	0
2010/07/29	R186 2011/02/03	9.05	Put	Bond Future	1,994.0000	1,983.0000	(0.552)	0	0	0

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2010/07/29	R186 2011/02/03	8.95	Call	Bond Future	5,336.0000	5,333.0000	(0.056)	0	0	0
2010/07/29	R186 2011/02/03	8.95	Put	Bond Future	2,281.0000	2,269.0000	(0.526)	0	0	0
2010/07/29	R189 2010/08/05			Bond Future	1.3790	1.3920	0.943	0.0000	0.0000	0
2010/07/29	R189 2010/08/05	1.75	Call	Bond Future	1,024.0000	988.0000	(3.516)	0	0	0
2010/07/29	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R189 2010/08/05	1.80	Call	Bond Future	1,162.0000	1,126.0000	(3.098)	0	0	0
2010/07/29	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R189 2010/08/05	1.70	Call	Bond Future	887.0000	851.0000	(4.059)	0	0	0
2010/07/29	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R189 2010/11/04			Bond Future	1.4840	1.5000	1.078	0.0000	0.0000	0
2010/07/29	R189 2010/11/04	1.75	Call	Bond Future	663.0000	623.0000	(6.033)	0	0	0
2010/07/29	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R189 2010/11/04	1.80	Call	Bond Future	787.0000	747.0000	(5.083)	0	0	0
2010/07/29	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R189 2010/11/04	1.70	Call	Bond Future	538.0000	498.0000	(7.435)	0	0	0
2010/07/29	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R197 2010/08/05			Bond Future	2.9860	2.9670	(0.636)	0.0000	0.0000	0
2010/07/29	R197 2010/08/05	3.05	Call	Bond Future	808.0000	1,049.0000	29.827	0	0	0
2010/07/29	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R197 2010/08/05	3.10	Call	Bond Future	1,435.0000	1,677.0000	16.864	0	0	0
2010/07/29	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R197 2010/08/05	3.00	Call	Bond Future	177.0000	419.0000	136.723	0	0	0
2010/07/29	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R197 2010/11/04			Bond Future	3.0530	3.0330	(0.655)	0.0000	0.0000	0
2010/07/29	R197 2010/11/04	3.05	Call	Bond Future	0.0000	210.0000	100.000	0	0	0
2010/07/29	R197 2010/11/04	3.05	Put	Bond Future	37.0000	0.0000	(100.000)	0	0	0
2010/07/29	R197 2010/11/04	3.10	Call	Bond Future	579.0000	827.0000	42.832	0	0	0
2010/07/29	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R197 2010/11/04	3.00	Put	Bond Future	657.0000	410.0000	(37.595)	0	0	0
2010/07/29	R201 2010/08/05			Bond Future	7.5050	7.5340	0.386	0.0000	0.0000	486
2010/07/29	R201 2010/08/05	9.00	Call	Bond Future	5,447.0000	5,338.0000	(2.001)	0	0	0
2010/07/29	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/29	R201 2010/11/04			Bond Future	7.5530	7.5850	0.424	0.0000	0.0000	1,364
2010/07/29	R201 2010/11/04	8.50	Call	Bond Future	3,403.0000	3,296.0000	(3.144)	0	0	0
2010/07/29	R201 2010/11/04	8.50	Put	Bond Future	87.0000	95.0000	9.195	0	0	0
2010/07/29	R201 2010/11/04	8.55	Call	Bond Future	3,563.0000	3,456.0000	(3.003)	0	0	0
2010/07/29	R201 2010/11/04	8.55	Put	Bond Future	76.0000	83.0000	9.211	0	0	0
2010/07/29	R201 2010/11/04	8.45	Call	Bond Future	3,243.0000	3,138.0000	(3.238)	0	0	0
2010/07/29	R201 2010/11/04	8.45	Put	Bond Future	99.0000	108.0000	9.091	0	0	0
2010/07/29	R201 2011/02/03			Bond Future	7.5770	7.6110	0.449	0.0000	0.0000	0
2010/07/29	R201 2011/02/03	8.00	Call	Bond Future	2,000.0000	1,918.0000	(4.100)	0	0	0
2010/07/29	R201 2011/02/03	8.00	Put	Bond Future	583.0000	616.0000	5.660	0	0	0
2010/07/29	R201 2011/02/03	8.05	Call	Bond Future	2,122.0000	2,039.0000	(3.911)	0	0	0
2010/07/29	R201 2011/02/03	8.05	Put	Bond Future	540.0000	571.0000	5.741	0	0	0
2010/07/29	R201 2011/02/03	7.95	Call	Bond Future	1,881.0000	1,802.0000	(4.200)	0	0	0
2010/07/29	R201 2011/02/03	7.95	Put	Bond Future	631.0000	666.0000	5.547	0	0	0
2010/07/29	R202 2010/08/05			Bond Future	3.1080	3.0380	(2.252)	0.0000	0.0000	0
2010/07/29	R202 2010/08/05	3.05	Call	Bond Future	0.0000	208.0000	100.000	0	0	0
2010/07/29	R202 2010/08/05	3.05	Put	Bond Future	997.0000	0.0000	(100.000)	0	0	0
2010/07/29	R202 2010/08/05	3.10	Call	Bond Future	0.0000	1,068.0000	100.000	0	0	0
2010/07/29	R202 2010/08/05	3.10	Put	Bond Future	137.0000	0.0000	(100.000)	0	0	0
2010/07/29	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R202 2010/08/05	3.00	Put	Bond Future	1,866.0000	661.0000	(64.577)	0	0	0
2010/07/29	R202 2010/11/04			Bond Future	3.1500	3.0790	(2.254)	0.0000	0.0000	0
2010/07/29	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R202 2010/11/04	3.05	Put	Bond Future	1,699.0000	496.0000	(70.806)	0	0	0
2010/07/29	R202 2010/11/04	3.10	Call	Bond Future	0.0000	357.0000	100.000	0	0	0
2010/07/29	R202 2010/11/04	3.10	Put	Bond Future	845.0000	0.0000	(100.000)	0	0	0
2010/07/29	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R202 2010/11/04	3.00	Put	Bond Future	2,561.0000	1,359.0000	(46.935)	0	0	0
2010/07/29	R203 2010/08/05			Bond Future	8.0760	8.0950	0.235	0.0000	0.0000	3,184
2010/07/29	R203 2010/08/05	9.25	Call	Bond Future	6,047.0000	5,945.0000	(1.687)	0	0	0
2010/07/29	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R203 2010/11/04			Bond Future	8.1370	8.1570	0.246	0.0000	0.0000	2,215
2010/07/29	R203 2010/11/04	9.25	Call	Bond Future	5,672.0000	5,572.0000	(1.763)	0	0	0

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2010/07/29	R203 2010/11/04	9.25	Put	Bond Future	95.0000	98.0000	3.158	0	0	0
2010/07/29	R203 2010/11/04	9.30	Call	Bond Future	5,902.0000	5,802.0000	(1.694)	0	0	0
2010/07/29	R203 2010/11/04	9.30	Put	Bond Future	83.0000	87.0000	4.819	0	0	0
2010/07/29	R203 2010/11/04	9.20	Call	Bond Future	5,443.0000	5,344.0000	(1.819)	0	0	0
2010/07/29	R203 2010/11/04	9.20	Put	Bond Future	108.0000	112.0000	3.704	0	0	0
2010/07/29	R203 2011/02/03			Bond Future	8.1820	8.2040	0.269	0.0000	0.0000	0
2010/07/29	R203 2011/02/03	8.50	Call	Bond Future	2,688.0000	2,613.0000	(2.790)	0	0	0
2010/07/29	R203 2011/02/03	8.50	Put	Bond Future	1,103.0000	1,139.0000	3.264	0	0	0
2010/07/29	R203 2011/02/03	8.55	Call	Bond Future	2,859.0000	2,781.0000	(2.728)	0	0	0
2010/07/29	R203 2011/02/03	8.55	Put	Bond Future	1,028.0000	1,061.0000	3.210	0	0	0
2010/07/29	R203 2011/02/03	8.45	Call	Bond Future	2,524.0000	2,451.0000	(2.892)	0	0	0
2010/07/29	R203 2011/02/03	8.45	Put	Bond Future	1,186.0000	1,224.0000	3.204	0	0	0
2010/07/29	R204 2010/08/05			Bond Future	8.2060	8.2250	0.232	0.0000	0.0000	2,664
2010/07/29	R204 2010/08/05	9.25	Call	Bond Future	5,942.0000	5,829.0000	(1.902)	0	0	0
2010/07/29	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/07/29	R204 2010/08/05	8.70	Call	Bond Future	2,871.0000	2,758.0000	(3.936)	0	0	0
2010/07/29	R204 2010/08/05	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	650
2010/07/29	R204 2010/08/05	8.75	Call	Bond Future	3,155.0000	3,042.0000	(3.582)	0	0	83
2010/07/29	R204 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	83
2010/07/29	R204 2010/08/05	8.25	Put	Bond Future	259.0000	281.0000	8.494	0	0	0
2010/07/29	R204 2010/08/05	8.25	Call	Bond Future	519.0000	429.0000	(17.341)	0	0	249
2010/07/29	R204 2010/11/04			Bond Future	8.2630	8.2830	0.242	0.0000	0.0000	2,476
2010/07/29	R204 2010/11/04	9.25	Call	Bond Future	5,649.0000	5,540.0000	(1.930)	0	0	0
2010/07/29	R204 2010/11/04	9.25	Put	Bond Future	154.0000	161.0000	4.545	0	0	0
2010/07/29	R204 2010/11/04	9.30	Call	Bond Future	5,899.0000	5,789.0000	(1.865)	0	0	0
2010/07/29	R204 2010/11/04	9.30	Put	Bond Future	137.0000	142.0000	3.650	0	0	0
2010/07/29	R204 2010/11/04	9.20	Call	Bond Future	5,401.0000	5,293.0000	(2.000)	0	0	0
2010/07/29	R204 2010/11/04	9.20	Put	Bond Future	175.0000	183.0000	4.571	0	0	0
2010/07/29	R204 2011/02/03			Bond Future	8.3050	8.3270	0.265	0.0000	0.0000	0
2010/07/29	R204 2011/02/03	8.50	Call	Bond Future	2,641.0000	2,563.0000	(2.953)	0	0	0
2010/07/29	R204 2011/02/03	8.50	Put	Bond Future	1,551.0000	1,596.0000	2.901	0	0	0
2010/07/29	R204 2011/02/03	8.55	Call	Bond Future	2,817.0000	2,736.0000	(2.875)	0	0	0
2010/07/29	R204 2011/02/03	8.55	Put	Bond Future	1,450.0000	1,492.0000	2.897	0	0	0
2010/07/29	R204 2011/02/03	8.45	Call	Bond Future	2,472.0000	2,396.0000	(3.074)	0	0	0

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2010/07/29	R204 2011/02/03	8.45	Put	Bond Future	1,660.0000	1,708.0000	2.892	0	0	0
2010/07/29	R206 2010/08/05			Bond Future	7.3950	7.4140	0.257	0.0000	0.0000	0
2010/07/29	R206 2010/08/05	9.00	Call	Bond Future	4,655.0000	4,598.0000	(1.224)	0	0	0
2010/07/29	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R206 2010/11/04			Bond Future	7.4410	7.4620	0.282	0.0000	0.0000	0
2010/07/29	R206 2010/11/04	8.50	Call	Bond Future	2,949.0000	2,893.0000	(1.899)	0	0	0
2010/07/29	R206 2010/11/04	8.50	Put	Bond Future	45.0000	47.0000	4.444	0	0	0
2010/07/29	R206 2010/11/04	8.55	Call	Bond Future	3,078.0000	3,021.0000	(1.852)	0	0	0
2010/07/29	R206 2010/11/04	8.55	Put	Bond Future	39.0000	41.0000	5.128	0	0	0
2010/07/29	R206 2010/11/04	8.45	Call	Bond Future	2,821.0000	2,765.0000	(1.985)	0	0	0
2010/07/29	R206 2010/11/04	8.45	Put	Bond Future	51.0000	54.0000	5.882	0	0	0
2010/07/29	R206 2011/02/03			Bond Future	7.4570	7.4800	0.308	0.0000	0.0000	0
2010/07/29	R206 2011/02/03	8.00	Call	Bond Future	1,735.0000	1,689.0000	(2.651)	0	0	0
2010/07/29	R206 2011/02/03	8.00	Put	Bond Future	338.0000	352.0000	4.142	0	0	0
2010/07/29	R206 2011/02/03	8.05	Call	Bond Future	1,836.0000	1,789.0000	(2.560)	0	0	0
2010/07/29	R206 2011/02/03	8.05	Put	Bond Future	312.0000	324.0000	3.846	0	0	0
2010/07/29	R206 2011/02/03	7.95	Call	Bond Future	1,637.0000	1,592.0000	(2.749)	0	0	0
2010/07/29	R206 2011/02/03	7.95	Put	Bond Future	368.0000	382.0000	3.804	0	0	0
2010/07/29	R207 2010/08/05			Bond Future	8.2650	8.2950	0.363	0.0000	0.0000	4,451
2010/07/29	R207 2010/08/05	9.50	Call	Bond Future	7,254.0000	7,069.0000	(2.550)	0	0	0
2010/07/29	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/07/29	R207 2010/08/05	9.25	Call	Bond Future	5,846.0000	5,661.0000	(3.165)	0	0	0
2010/07/29	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2010/07/29	R207 2010/08/05	8.25	Put	Bond Future	439.0000	520.0000	18.451	0	0	0
2010/07/29	R207 2010/08/05	8.25	Call	Bond Future	346.0000	242.0000	(30.058)	0	0	250
2010/07/29	R207 2010/11/04			Bond Future	8.3170	8.3480	0.373	0.0000	0.0000	600
2010/07/29	R207 2010/11/04	9.25	Call	Bond Future	5,642.0000	5,469.0000	(3.066)	0	0	0
2010/07/29	R207 2010/11/04	9.25	Put	Bond Future	202.0000	217.0000	7.426	0	0	0
2010/07/29	R207 2010/11/04	9.30	Call	Bond Future	5,899.0000	5,725.0000	(2.950)	0	0	0
2010/07/29	R207 2010/11/04	9.30	Put	Bond Future	179.0000	193.0000	7.821	0	0	0
2010/07/29	R207 2010/11/04	9.20	Call	Bond Future	5,387.0000	5,216.0000	(3.174)	0	0	0
2010/07/29	R207 2010/11/04	9.20	Put	Bond Future	228.0000	245.0000	7.456	0	0	0
2010/07/29	R207 2011/02/03			Bond Future	8.3560	8.3880	0.383	0.0000	0.0000	0

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2010/07/29	R207 2011/02/03	8.75	Call	Bond Future	3,518.0000	3,386.0000	(3.752)	0	0	0
2010/07/29	R207 2011/02/03	8.75	Put	Bond Future	1,217.0000	1,275.0000	4.766	0	0	0
2010/07/29	R207 2011/02/03	8.80	Call	Bond Future	3,723.0000	3,587.0000	(3.653)	0	0	0
2010/07/29	R207 2011/02/03	8.80	Put	Bond Future	1,135.0000	1,189.0000	4.758	0	0	0
2010/07/29	R207 2011/02/03	8.70	Call	Bond Future	3,319.0000	3,190.0000	(3.887)	0	0	0
2010/07/29	R207 2011/02/03	8.70	Put	Bond Future	1,306.0000	1,367.0000	4.671	0	0	0
2010/07/29	R208 2010/08/05			Bond Future	8.3550	8.3950	0.479	0.0000	0.0000	10,666
2010/07/29	R208 2010/08/05	9.50	Call	Bond Future	6,996.0000	6,739.0000	(3.674)	0	0	0
2010/07/29	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R208 2010/11/04			Bond Future	8.4080	8.4490	0.488	0.0000	0.0000	6,835
2010/07/29	R208 2010/11/04	9.25	Call	Bond Future	5,400.0000	5,169.0000	(4.278)	0	0	0
2010/07/29	R208 2010/11/04	9.25	Put	Bond Future	274.0000	302.0000	10.219	0	0	0
2010/07/29	R208 2010/11/04	9.30	Call	Bond Future	5,662.0000	5,428.0000	(4.133)	0	0	0
2010/07/29	R208 2010/11/04	9.30	Put	Bond Future	243.0000	268.0000	10.288	0	0	0
2010/07/29	R208 2010/11/04	9.20	Call	Bond Future	5,140.0000	4,912.0000	(4.436)	0	0	0
2010/07/29	R208 2010/11/04	9.20	Put	Bond Future	307.0000	338.0000	10.098	0	0	0
2010/07/29	R208 2011/02/03			Bond Future	8.4480	8.4900	0.497	0.0000	0.0000	0
2010/07/29	R208 2011/02/03	8.75	Call	Bond Future	3,279.0000	3,109.0000	(5.185)	0	0	0
2010/07/29	R208 2011/02/03	8.75	Put	Bond Future	1,427.0000	1,517.0000	6.307	0	0	0
2010/07/29	R208 2011/02/03	8.80	Call	Bond Future	3,483.0000	3,308.0000	(5.024)	0	0	0
2010/07/29	R208 2011/02/03	8.80	Put	Bond Future	1,329.0000	1,415.0000	6.471	0	0	0
2010/07/29	R208 2011/02/03	8.70	Call	Bond Future	3,082.0000	2,917.0000	(5.354)	0	0	0
2010/07/29	R208 2011/02/03	8.70	Put	Bond Future	1,533.0000	1,629.0000	6.262	0	0	0
2010/07/29	R209 2010/08/05			Bond Future	8.5040	8.4930	(0.129)	0.0000	0.0000	1,281
2010/07/29	R209 2010/08/05	8.75	Call	Bond Future	2,071.0000	2,145.0000	3.573	0	0	0
2010/07/29	R209 2010/08/05	8.75	Put	Bond Future	50.0000	32.0000	(36.000)	0	0	0
2010/07/29	R209 2010/11/04			Bond Future	8.5420	8.5310	(0.129)	0.0000	0.0000	2,406
2010/07/29	R209 2010/11/04	9.00	Call	Bond Future	4,498.0000	4,559.0000	1.356	0	0	0
2010/07/29	R209 2010/11/04	9.00	Put	Bond Future	834.0000	803.0000	(3.717)	0	0	0
2010/07/29	R209 2010/11/04	9.05	Call	Bond Future	4,794.0000	4,857.0000	1.314	0	0	0
2010/07/29	R209 2010/11/04	9.05	Put	Bond Future	747.0000	719.0000	(3.748)	0	0	0
2010/07/29	R209 2010/11/04	8.95	Call	Bond Future	4,208.0000	4,266.0000	1.378	0	0	0
2010/07/29	R209 2010/11/04	8.95	Put	Bond Future	930.0000	896.0000	(3.656)	0	0	0

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2010/07/29	R209 2011/02/03			Bond Future	8.5710	8.5600	(0.128)	0.0000	0.0000	0
2010/07/29	R209 2011/02/03	9.00	Call	Bond Future	5,100.0000	5,155.0000	1.078	0	0	0
2010/07/29	R209 2011/02/03	9.00	Put	Bond Future	1,681.0000	1,645.0000	(2.142)	0	0	0
2010/07/29	R209 2011/02/03	9.05	Call	Bond Future	5,371.0000	5,428.0000	1.061	0	0	0
2010/07/29	R209 2011/02/03	9.05	Put	Bond Future	1,570.0000	1,536.0000	(2.166)	0	0	0
2010/07/29	R209 2011/02/03	8.95	Call	Bond Future	4,832.0000	4,886.0000	1.118	0	0	0
2010/07/29	R209 2011/02/03	8.95	Put	Bond Future	1,799.0000	1,762.0000	(2.057)	0	0	0
2010/07/29	R210 2010/08/05			Bond Future	3.0470	3.0280	(0.624)	0.0000	0.0000	0
2010/07/29	R210 2010/08/05	3.10	Call	Bond Future	690.0000	939.0000	36.087	0	0	0
2010/07/29	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R210 2010/08/05	3.15	Call	Bond Future	1,335.0000	1,584.0000	18.652	0	0	0
2010/07/29	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R210 2010/08/05	3.05	Call	Bond Future	39.0000	288.0000	638.462	0	0	0
2010/07/29	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R210 2010/11/04			Bond Future	3.0950	3.0750	(0.646)	0.0000	0.0000	0
2010/07/29	R210 2010/11/04	3.10	Call	Bond Future	64.0000	321.0000	401.563	0	0	0
2010/07/29	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R210 2010/11/04	3.15	Call	Bond Future	703.0000	960.0000	36.558	0	0	0
2010/07/29	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R210 2010/11/04	3.05	Put	Bond Future	580.0000	323.0000	(44.310)	0	0	0
2010/07/29	R211 2010/08/05			Bond Future	2.7730	2.7740	0.036	0.0000	0.0000	0
2010/07/29	R211 2010/08/05	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R211 2010/08/05	2.75	Put	Bond Future	134.0000	140.0000	4.478	0	0	0
2010/07/29	R211 2010/08/05	2.80	Call	Bond Future	157.0000	152.0000	(3.185)	0	0	0
2010/07/29	R211 2010/08/05	2.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/07/29	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R211 2010/08/05	2.70	Put	Bond Future	427.0000	433.0000	1.405	0	0	0
2010/07/29	R211 2010/11/04			Bond Future	2.8760	2.8770	0.035	0.0000	0.0000	0
2010/07/29	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R211 2010/11/04	2.75	Put	Bond Future	708.0000	713.0000	0.706	0	0	0
2010/07/29	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R211 2010/11/04	2.80	Put	Bond Future	426.0000	432.0000	1.408	0	0	0

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2010/07/29	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R211 2010/11/04	2.70	Put	Bond Future	990.0000	996.0000	0.606	0	0	0
2010/07/29	R212 2010/08/05			Bond Future	3.0260	3.0270	0.033	0.0000	0.0000	0
2010/07/29	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R212 2010/08/05	3.00	Put	Bond Future	247.0000	256.0000	3.644	0	0	0
2010/07/29	R212 2010/08/05	3.05	Call	Bond Future	227.0000	218.0000	(3.965)	0	0	0
2010/07/29	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R212 2010/08/05	2.95	Put	Bond Future	724.0000	733.0000	1.243	0	0	0
2010/07/29	R212 2010/11/04			Bond Future	3.0950	3.0950	0.000	0.0000	0.0000	0
2010/07/29	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R212 2010/11/04	3.00	Put	Bond Future	883.0000	883.0000	0.000	0	0	0
2010/07/29	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R212 2010/11/04	3.05	Put	Bond Future	417.0000	417.0000	0.000	0	0	0
2010/07/29	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/29	R212 2010/11/04	2.95	Put	Bond Future	1,351.0000	1,351.0000	0.000	0	0	0
2010/07/29	TRT1 2010/08/05			Index Future	325.5200	325.2420	(0.085)	0.0000	0.0000	100
2010/07/29	TRT1 2010/11/04			Index Future	330.9370	330.6540	(0.086)	0.0000	0.0000	0
Total										119141.00