



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/07/2010

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
2010/07/16	AL7T 2010/08/05			Index Future	350.4470	350.9730	0.150	0.0000	0.0000	58
2010/07/16	ALBI 2010/08/05			Index Future	321.8360	322.3810	0.169	0.0000	0.0000	1,344
2010/07/16	ALBI 2010/11/04			Index Future	327.1910	327.7440	0.169	0.0000	0.0000	0
2010/07/16	CRD1 2010/08/05			Index Future	142.8070	142.9360	0.090	0.0000	0.0000	2
2010/07/16	CRD1 2010/11/04			Index Future	145.1830	145.3140	0.090	0.0000	0.0000	0
2010/07/16	GOVI 2010/08/05			GOVI	323.0670	323.5930	0.163	0.0000	0.0000	326
2010/07/16	GOVI 2010/08/05	315.60	Call	GOVI	76,196.0000	81,000.0000	6.305	0	0	0
2010/07/16	GOVI 2010/08/05	315.60	Put	GOVI	1,526.0000	1,070.0000	(29.882)	0	0	0
2010/07/16	GOVI 2010/11/04			GOVI	328.4420	328.9770	0.163	0.0000	0.0000	0
2010/07/16	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/16	GOVI 2010/11/04	329.00	Put	GOVI	5,580.0000	230.0000	(95.878)	0	0	0
2010/07/16	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/16	GOVI 2010/11/04	329.01	Put	GOVI	5,680.0000	330.0000	(94.190)	0	0	0
2010/07/16	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/16	GOVI 2010/11/04	328.99	Put	GOVI	5,480.0000	130.0000	(97.628)	0	0	0
2010/07/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/16	ILBI 2010/08/05			Index Future	380.4730	380.6170	0.038	0.0000	0.0000	501
2010/07/16	ILBI 2010/11/04			Index Future	386.8980	387.0460	0.038	0.0000	0.0000	0
2010/07/16	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/16	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
2010/07/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/16	JBAF 2010/07/21			Jibar Tradeable Future	6.5450	6.5450	0.000	0.0000	0.0000	2,000
2010/07/16	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.3850	0.000	0.0000	0.0000	1,000
2010/07/16	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3750	0.000	0.0000	0.0000	1,000
2010/07/16	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/16	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/16	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/16	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.3150	0.000	0.0000	0.0000	5,500
2010/07/16	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4650	0.000	0.0000	0.0000	4,500
2010/07/16	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.7050	0.000	0.0000	0.0000	6,000
2010/07/16	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.9550	0.000	0.0000	0.0000	5,000
2010/07/16	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/07/16	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/07/16	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/16	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/16	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/16	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/16	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/16	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/16	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/16	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/16	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/16	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/16	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/16	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/16	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/16	OTH1 2010/08/05			Index Future	314.7650	315.4110	0.205	0.0000	0.0000	3
2010/07/16	OTH1 2010/11/04			Index Future	320.0010	320.6590	0.206	0.0000	0.0000	0
2010/07/16	R157 2010/08/05			Bond Future	7.7750	7.7440	(0.399)	0.0000	0.0000	4,923
2010/07/16	R157 2010/08/05	8.75	Call	Bond Future	4,518.0000	4,665.0000	3.254	0	0	0
2010/07/16	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R157 2010/08/05	8.50	Call	Bond Future	3,382.0000	3,528.0000	4.317	0	0	0
2010/07/16	R157 2010/08/05	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	2,500
2010/07/16	R157 2010/08/05	9.00	Call	Bond Future	5,643.0000	5,790.0000	2.605	0	0	0
2010/07/16	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R157 2010/08/05	8.25	Put	Bond Future	17.0000	11.0000	(35.294)	0	0	0
2010/07/16	R157 2010/08/05	8.25	Call	Bond Future	2,245.0000	2,386.0000	6.281	0	0	500
2010/07/16	R157 2010/08/05	7.50	Put	Bond Future	1,384.0000	1,251.0000	(9.610)	0	0	0
2010/07/16	R157 2010/08/05	7.50	Call	Bond Future	70.0000	84.0000	20.000	0	0	500
2010/07/16	R157 2010/11/04			Bond Future	7.8410	7.8080	(0.421)	0.0000	0.0000	0
2010/07/16	R157 2010/11/04	8.50	Call	Bond Future	3,239.0000	3,359.0000	3.705	0	0	0
2010/07/16	R157 2010/11/04	8.50	Put	Bond Future	307.0000	278.0000	(9.446)	0	0	0
2010/07/16	R157 2010/11/04	8.55	Call	Bond Future	3,425.0000	3,548.0000	3.591	0	0	0
2010/07/16	R157 2010/11/04	8.55	Put	Bond Future	274.0000	248.0000	(9.489)	0	0	0
2010/07/16	R157 2010/11/04	8.45	Call	Bond Future	3,055.0000	3,173.0000	3.863	0	0	0
2010/07/16	R157 2010/11/04	8.45	Put	Bond Future	342.0000	311.0000	(9.064)	0	0	0
2010/07/16	R157 2010/11/04	7.50	Put	Bond Future	2,080.0000	1,972.0000	(5.192)	0	0	0
2010/07/16	R157 2010/11/04	7.50	Call	Bond Future	527.0000	568.0000	7.780	0	0	500

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2010/07/16	R157 2011/02/03			Bond Future	7.8850	7.8490	(0.457)	0.0000	0.0000	0
2010/07/16	R157 2011/02/03	7.90	Call	Bond Future	1,555.0000	1,632.0000	4.952	0	0	0
2010/07/16	R157 2011/02/03	7.90	Put	Bond Future	1,491.0000	1,413.0000	(5.231)	0	0	0
2010/07/16	R157 2011/02/03	7.95	Call	Bond Future	1,676.0000	1,756.0000	4.773	0	0	0
2010/07/16	R157 2011/02/03	7.95	Put	Bond Future	1,397.0000	1,323.0000	(5.297)	0	0	0
2010/07/16	R157 2011/02/03	7.85	Call	Bond Future	1,439.0000	1,512.0000	5.073	0	0	0
2010/07/16	R157 2011/02/03	7.85	Put	Bond Future	1,589.0000	1,508.0000	(5.098)	0	0	0
2010/07/16	R186 2010/08/05			Bond Future	8.9350	8.9040	(0.347)	0.0000	0.0000	20,831
2010/07/16	R186 2010/08/05	9.25	Call	Bond Future	3,090.0000	3,330.0000	7.767	0	0	0
2010/07/16	R186 2010/08/05	9.25	Put	Bond Future	200.0000	150.0000	(25.000)	0	0	0
2010/07/16	R186 2010/08/05	8.75	Call	Bond Future	388.0000	445.0000	14.691	0	0	816
2010/07/16	R186 2010/08/05	8.75	Put	Bond Future	2,138.0000	1,904.0000	(10.945)	0	0	0
2010/07/16	R186 2010/08/05	9.75	Call	Bond Future	7,260.0000	7,548.0000	3.967	0	0	0
2010/07/16	R186 2010/08/05	9.75	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	960
2010/07/16	R186 2010/08/05	10.00	Call	Bond Future	9,341.0000	9,631.0000	3.105	0	0	0
2010/07/16	R186 2010/08/05	10.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	3,000
2010/07/16	R186 2010/08/05	9.00	Call	Bond Future	1,390.0000	1,545.0000	11.151	0	0	48
2010/07/16	R186 2010/08/05	9.00	Put	Bond Future	785.0000	649.0000	(17.325)	0	0	48
2010/07/16	R186 2010/08/05	8.50	Put	Bond Future	4,235.0000	3,954.0000	(6.635)	0	0	0
2010/07/16	R186 2010/08/05	8.50	Call	Bond Future	56.0000	66.0000	17.857	0	0	144
2010/07/16	R186 2010/11/04			Bond Future	8.9980	8.9670	(0.345)	0.0000	0.0000	400
2010/07/16	R186 2010/11/04	9.25	Call	Bond Future	4,097.0000	4,270.0000	4.223	0	0	0
2010/07/16	R186 2010/11/04	9.25	Put	Bond Future	1,812.0000	1,699.0000	(6.236)	0	0	0
2010/07/16	R186 2010/11/04	9.30	Call	Bond Future	4,395.0000	4,574.0000	4.073	0	0	0
2010/07/16	R186 2010/11/04	9.30	Put	Bond Future	1,664.0000	1,558.0000	(6.370)	0	0	0
2010/07/16	R186 2010/11/04	9.20	Call	Bond Future	3,811.0000	3,977.0000	4.356	0	0	0
2010/07/16	R186 2010/11/04	9.20	Put	Bond Future	1,974.0000	1,854.0000	(6.079)	0	0	0
2010/07/16	R186 2010/11/04	8.75	Put	Bond Future	4,006.0000	3,819.0000	(4.668)	0	0	0
2010/07/16	R186 2010/11/04	8.75	Call	Bond Future	1,688.0000	1,787.0000	5.865	0	0	9,800
2010/07/16	R186 2011/02/03			Bond Future	9.0490	9.0160	(0.365)	0.0000	0.0000	0
2010/07/16	R186 2011/02/03	9.00	Call	Bond Future	3,461.0000	3,603.0000	4.103	0	0	0
2010/07/16	R186 2011/02/03	9.00	Put	Bond Future	3,907.0000	3,749.0000	(4.044)	0	0	0
2010/07/16	R186 2011/02/03	9.05	Call	Bond Future	3,702.0000	3,850.0000	3.998	0	0	0
2010/07/16	R186 2011/02/03	9.05	Put	Bond Future	3,693.0000	3,541.0000	(4.116)	0	0	0

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2010/07/16	R186 2011/02/03	8.95	Call	Bond Future	3,228.0000	3,364.0000	4.213	0	0	0
2010/07/16	R186 2011/02/03	8.95	Put	Bond Future	4,132.0000	3,968.0000	(3.969)	0	0	0
2010/07/16	R189 2010/08/05			Bond Future	1.6710	1.6750	0.239	0.0000	0.0000	0
2010/07/16	R189 2010/08/05	1.75	Call	Bond Future	217.0000	206.0000	(5.069)	0	0	0
2010/07/16	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R189 2010/08/05	1.80	Call	Bond Future	354.0000	343.0000	(3.107)	0	0	0
2010/07/16	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R189 2010/08/05	1.70	Call	Bond Future	80.0000	69.0000	(13.750)	0	0	0
2010/07/16	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R189 2010/11/04			Bond Future	1.8130	1.8170	0.221	0.0000	0.0000	0
2010/07/16	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R189 2010/11/04	1.75	Put	Bond Future	156.0000	166.0000	6.410	0	0	0
2010/07/16	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R189 2010/11/04	1.80	Put	Bond Future	32.0000	42.0000	31.250	0	0	0
2010/07/16	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R189 2010/11/04	1.70	Put	Bond Future	280.0000	290.0000	3.571	0	0	0
2010/07/16	R197 2010/08/05			Bond Future	3.0110	3.0010	(0.332)	0.0000	0.0000	0
2010/07/16	R197 2010/08/05	3.05	Call	Bond Future	492.0000	618.0000	25.610	0	0	0
2010/07/16	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R197 2010/08/05	3.10	Call	Bond Future	1,119.0000	1,245.0000	11.260	0	0	0
2010/07/16	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R197 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R197 2010/08/05	3.00	Put	Bond Future	139.0000	13.0000	(90.647)	0	0	0
2010/07/16	R197 2010/11/04			Bond Future	3.0780	3.0680	(0.325)	0.0000	0.0000	0
2010/07/16	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R197 2010/11/04	3.05	Put	Bond Future	346.0000	222.0000	(35.838)	0	0	0
2010/07/16	R197 2010/11/04	3.10	Call	Bond Future	271.0000	394.0000	45.387	0	0	0
2010/07/16	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R197 2010/11/04	3.00	Put	Bond Future	966.0000	842.0000	(12.836)	0	0	0
2010/07/16	R201 2010/08/05			Bond Future	7.6950	7.6840	(0.143)	0.0000	0.0000	1,364
2010/07/16	R201 2010/08/05	9.00	Call	Bond Future	4,735.0000	4,776.0000	0.866	0	0	0
2010/07/16	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/16	R201 2010/11/04			Bond Future	7.7570	7.7460	(0.142)	0.0000	0.0000	0
2010/07/16	R201 2010/11/04	8.50	Call	Bond Future	2,787.0000	2,818.0000	1.112	0	0	0
2010/07/16	R201 2010/11/04	8.50	Put	Bond Future	197.0000	189.0000	(4.061)	0	0	0
2010/07/16	R201 2010/11/04	8.55	Call	Bond Future	2,938.0000	2,969.0000	1.055	0	0	0
2010/07/16	R201 2010/11/04	8.55	Put	Bond Future	176.0000	169.0000	(3.977)	0	0	0
2010/07/16	R201 2010/11/04	8.45	Call	Bond Future	2,639.0000	2,669.0000	1.137	0	0	0
2010/07/16	R201 2010/11/04	8.45	Put	Bond Future	221.0000	212.0000	(4.072)	0	0	0
2010/07/16	R201 2011/02/03			Bond Future	7.7940	7.7810	(0.167)	0.0000	0.0000	0
2010/07/16	R201 2011/02/03	8.00	Call	Bond Future	1,566.0000	1,589.0000	1.469	0	0	0
2010/07/16	R201 2011/02/03	8.00	Put	Bond Future	879.0000	859.0000	(2.275)	0	0	0
2010/07/16	R201 2011/02/03	8.05	Call	Bond Future	1,673.0000	1,698.0000	1.494	0	0	0
2010/07/16	R201 2011/02/03	8.05	Put	Bond Future	820.0000	802.0000	(2.195)	0	0	0
2010/07/16	R201 2011/02/03	7.95	Call	Bond Future	1,462.0000	1,484.0000	1.505	0	0	0
2010/07/16	R201 2011/02/03	7.95	Put	Bond Future	941.0000	920.0000	(2.232)	0	0	0
2010/07/16	R202 2010/08/05			Bond Future	3.0140	3.0150	0.033	0.0000	0.0000	0
2010/07/16	R202 2010/08/05	3.05	Call	Bond Future	625.0000	607.0000	(2.880)	0	0	0
2010/07/16	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R202 2010/08/05	3.10	Call	Bond Future	1,485.0000	1,468.0000	(1.145)	0	0	0
2010/07/16	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R202 2010/08/05	3.00	Put	Bond Future	244.0000	262.0000	7.377	0	0	0
2010/07/16	R202 2010/11/04			Bond Future	3.0550	3.0560	0.033	0.0000	0.0000	0
2010/07/16	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R202 2010/11/04	3.05	Put	Bond Future	86.0000	103.0000	19.767	0	0	0
2010/07/16	R202 2010/11/04	3.10	Call	Bond Future	768.0000	751.0000	(2.214)	0	0	0
2010/07/16	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R202 2010/11/04	3.00	Put	Bond Future	948.0000	965.0000	1.793	0	0	0
2010/07/16	R203 2010/08/05			Bond Future	8.4180	8.3870	(0.368)	0.0000	0.0000	3,767
2010/07/16	R203 2010/08/05	9.25	Call	Bond Future	4,238.0000	4,400.0000	3.823	0	0	0
2010/07/16	R203 2010/08/05	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/07/16	R203 2010/11/04			Bond Future	8.4950	8.4630	(0.377)	0.0000	0.0000	0
2010/07/16	R203 2010/11/04	9.25	Call	Bond Future	4,066.0000	4,199.0000	3.271	0	0	0

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2010/07/16	R203 2010/11/04	9.25	Put	Bond Future	326.0000	297.0000	(8.896)	0	0	0
2010/07/16	R203 2010/11/04	9.30	Call	Bond Future	4,275.0000	4,411.0000	3.181	0	0	0
2010/07/16	R203 2010/11/04	9.30	Put	Bond Future	294.0000	267.0000	(9.184)	0	0	0
2010/07/16	R203 2010/11/04	9.20	Call	Bond Future	3,859.0000	3,990.0000	3.395	0	0	0
2010/07/16	R203 2010/11/04	9.20	Put	Bond Future	361.0000	330.0000	(8.587)	0	0	0
2010/07/16	R203 2011/02/03			Bond Future	8.5570	8.5230	(0.397)	0.0000	0.0000	0
2010/07/16	R203 2011/02/03	8.50	Call	Bond Future	1,692.0000	1,769.0000	4.551	0	0	0
2010/07/16	R203 2011/02/03	8.50	Put	Bond Future	1,973.0000	1,882.0000	(4.612)	0	0	0
2010/07/16	R203 2011/02/03	8.55	Call	Bond Future	1,823.0000	1,904.0000	4.443	0	0	0
2010/07/16	R203 2011/02/03	8.55	Put	Bond Future	1,857.0000	1,771.0000	(4.631)	0	0	0
2010/07/16	R203 2011/02/03	8.45	Call	Bond Future	1,567.0000	1,642.0000	4.786	0	0	0
2010/07/16	R203 2011/02/03	8.45	Put	Bond Future	2,095.0000	2,002.0000	(4.439)	0	0	0
2010/07/16	R204 2010/08/05			Bond Future	8.5070	8.4860	(0.247)	0.0000	0.0000	2,664
2010/07/16	R204 2010/08/05	9.25	Call	Bond Future	4,183.0000	4,304.0000	2.893	0	0	0
2010/07/16	R204 2010/08/05	9.25	Put	Bond Future	3.0000	3.0000	0.000	0	0	780
2010/07/16	R204 2010/08/05	8.70	Call	Bond Future	1,330.0000	1,413.0000	6.241	0	0	0
2010/07/16	R204 2010/08/05	8.70	Put	Bond Future	221.0000	183.0000	(17.195)	0	0	650
2010/07/16	R204 2010/08/05	8.75	Call	Bond Future	1,556.0000	1,647.0000	5.848	0	0	83
2010/07/16	R204 2010/08/05	8.75	Put	Bond Future	163.0000	132.0000	(19.018)	0	0	83
2010/07/16	R204 2010/08/05	8.25	Put	Bond Future	1,629.0000	1,518.0000	(6.814)	0	0	0
2010/07/16	R204 2010/08/05	8.25	Call	Bond Future	127.0000	138.0000	8.661	0	0	249
2010/07/16	R204 2010/11/04			Bond Future	8.5770	8.5550	(0.256)	0.0000	0.0000	0
2010/07/16	R204 2010/11/04	9.25	Call	Bond Future	4,142.0000	4,239.0000	2.342	0	0	0
2010/07/16	R204 2010/11/04	9.25	Put	Bond Future	439.0000	412.0000	(6.150)	0	0	0
2010/07/16	R204 2010/11/04	9.30	Call	Bond Future	4,368.0000	4,467.0000	2.266	0	0	0
2010/07/16	R204 2010/11/04	9.30	Put	Bond Future	398.0000	372.0000	(6.533)	0	0	0
2010/07/16	R204 2010/11/04	9.20	Call	Bond Future	3,920.0000	4,015.0000	2.423	0	0	0
2010/07/16	R204 2010/11/04	9.20	Put	Bond Future	486.0000	457.0000	(5.967)	0	0	0
2010/07/16	R204 2011/02/03			Bond Future	8.6320	8.6090	(0.266)	0.0000	0.0000	0
2010/07/16	R204 2011/02/03	8.50	Call	Bond Future	1,755.0000	1,808.0000	3.020	0	0	0
2010/07/16	R204 2011/02/03	8.50	Put	Bond Future	2,484.0000	2,411.0000	(2.939)	0	0	0
2010/07/16	R204 2011/02/03	8.55	Call	Bond Future	1,893.0000	1,949.0000	2.958	0	0	0
2010/07/16	R204 2011/02/03	8.55	Put	Bond Future	2,345.0000	2,275.0000	(2.985)	0	0	0
2010/07/16	R204 2011/02/03	8.45	Call	Bond Future	1,624.0000	1,675.0000	3.140	0	0	0

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2010/07/16	R204 2011/02/03	8.45	Put	Bond Future	2,631.0000	2,556.0000	(2.851)	0	0	0
2010/07/16	R206 2010/08/05			Bond Future	7.5750	7.5540	(0.277)	0.0000	0.0000	0
2010/07/16	R206 2010/08/05	9.00	Call	Bond Future	4,119.0000	4,181.0000	1.505	0	0	0
2010/07/16	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R206 2010/11/04			Bond Future	7.6370	7.6140	(0.301)	0.0000	0.0000	0
2010/07/16	R206 2010/11/04	8.50	Call	Bond Future	2,466.0000	2,521.0000	2.230	0	0	0
2010/07/16	R206 2010/11/04	8.50	Put	Bond Future	107.0000	98.0000	(8.411)	0	0	0
2010/07/16	R206 2010/11/04	8.55	Call	Bond Future	2,588.0000	2,644.0000	2.164	0	0	0
2010/07/16	R206 2010/11/04	8.55	Put	Bond Future	95.0000	87.0000	(8.421)	0	0	0
2010/07/16	R206 2010/11/04	8.45	Call	Bond Future	2,345.0000	2,399.0000	2.303	0	0	0
2010/07/16	R206 2010/11/04	8.45	Put	Bond Future	121.0000	111.0000	(8.264)	0	0	0
2010/07/16	R206 2011/02/03			Bond Future	7.6690	7.6440	(0.326)	0.0000	0.0000	0
2010/07/16	R206 2011/02/03	8.00	Call	Bond Future	1,377.0000	1,418.0000	2.977	0	0	0
2010/07/16	R206 2011/02/03	8.00	Put	Bond Future	528.0000	505.0000	(4.356)	0	0	0
2010/07/16	R206 2011/02/03	8.05	Call	Bond Future	1,467.0000	1,509.0000	2.863	0	0	0
2010/07/16	R206 2011/02/03	8.05	Put	Bond Future	491.0000	469.0000	(4.481)	0	0	0
2010/07/16	R206 2011/02/03	7.95	Call	Bond Future	1,290.0000	1,329.0000	3.023	0	0	0
2010/07/16	R206 2011/02/03	7.95	Put	Bond Future	569.0000	544.0000	(4.394)	0	0	0
2010/07/16	R207 2010/08/05			Bond Future	8.6260	8.5950	(0.359)	0.0000	0.0000	4,639
2010/07/16	R207 2010/08/05	9.50	Call	Bond Future	5,056.0000	5,242.0000	3.679	0	0	0
2010/07/16	R207 2010/08/05	9.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	150
2010/07/16	R207 2010/08/05	9.25	Call	Bond Future	3,658.0000	3,840.0000	4.975	0	0	0
2010/07/16	R207 2010/08/05	9.25	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	100
2010/07/16	R207 2010/08/05	8.25	Put	Bond Future	2,342.0000	2,165.0000	(7.558)	0	0	0
2010/07/16	R207 2010/08/05	8.25	Call	Bond Future	50.0000	59.0000	18.000	0	0	250
2010/07/16	R207 2010/11/04			Bond Future	8.6920	8.6600	(0.368)	0.0000	0.0000	0
2010/07/16	R207 2010/11/04	9.25	Call	Bond Future	3,823.0000	3,964.0000	3.688	0	0	0
2010/07/16	R207 2010/11/04	9.25	Put	Bond Future	620.0000	573.0000	(7.581)	0	0	0
2010/07/16	R207 2010/11/04	9.30	Call	Bond Future	4,047.0000	4,190.0000	3.533	0	0	0
2010/07/16	R207 2010/11/04	9.30	Put	Bond Future	564.0000	519.0000	(7.979)	0	0	0
2010/07/16	R207 2010/11/04	9.20	Call	Bond Future	3,604.0000	3,741.0000	3.801	0	0	0
2010/07/16	R207 2010/11/04	9.20	Put	Bond Future	682.0000	631.0000	(7.478)	0	0	0
2010/07/16	R207 2011/02/03			Bond Future	8.7440	8.7100	(0.389)	0.0000	0.0000	0

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2010/07/16	R207 2011/02/03	8.75	Call	Bond Future	2,239.0000	2,336.0000	4.332	0	0	0
2010/07/16	R207 2011/02/03	8.75	Put	Bond Future	2,205.0000	2,106.0000	(4.490)	0	0	0
2010/07/16	R207 2011/02/03	8.80	Call	Bond Future	2,400.0000	2,501.0000	4.208	0	0	0
2010/07/16	R207 2011/02/03	8.80	Put	Bond Future	2,079.0000	1,984.0000	(4.570)	0	0	0
2010/07/16	R207 2011/02/03	8.70	Call	Bond Future	2,086.0000	2,179.0000	4.458	0	0	0
2010/07/16	R207 2011/02/03	8.70	Put	Bond Future	2,339.0000	2,237.0000	(4.361)	0	0	0
2010/07/16	R208 2010/08/05			Bond Future	8.7160	8.6850	(0.356)	0.0000	0.0000	11,214
2010/07/16	R208 2010/08/05	9.50	Call	Bond Future	4,713.0000	4,905.0000	4.074	0	0	0
2010/07/16	R208 2010/08/05	9.50	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/07/16	R208 2010/11/04			Bond Future	8.7820	8.7500	(0.364)	0.0000	0.0000	0
2010/07/16	R208 2010/11/04	9.25	Call	Bond Future	3,586.0000	3,725.0000	3.876	0	0	0
2010/07/16	R208 2010/11/04	9.25	Put	Bond Future	786.0000	729.0000	(7.252)	0	0	0
2010/07/16	R208 2010/11/04	9.30	Call	Bond Future	3,809.0000	3,952.0000	3.754	0	0	0
2010/07/16	R208 2010/11/04	9.30	Put	Bond Future	717.0000	664.0000	(7.392)	0	0	0
2010/07/16	R208 2010/11/04	9.20	Call	Bond Future	3,368.0000	3,503.0000	4.008	0	0	0
2010/07/16	R208 2010/11/04	9.20	Put	Bond Future	861.0000	800.0000	(7.085)	0	0	0
2010/07/16	R208 2011/02/03			Bond Future	8.8340	8.8010	(0.374)	0.0000	0.0000	0
2010/07/16	R208 2011/02/03	8.75	Call	Bond Future	2,033.0000	2,123.0000	4.427	0	0	0
2010/07/16	R208 2011/02/03	8.75	Put	Bond Future	2,539.0000	2,431.0000	(4.254)	0	0	0
2010/07/16	R208 2011/02/03	8.80	Call	Bond Future	2,188.0000	2,283.0000	4.342	0	0	0
2010/07/16	R208 2011/02/03	8.80	Put	Bond Future	2,392.0000	2,289.0000	(4.306)	0	0	0
2010/07/16	R208 2011/02/03	8.70	Call	Bond Future	1,885.0000	1,971.0000	4.562	0	0	0
2010/07/16	R208 2011/02/03	8.70	Put	Bond Future	2,695.0000	2,582.0000	(4.193)	0	0	0
2010/07/16	R209 2010/08/05			Bond Future	8.9320	8.9010	(0.347)	0.0000	0.0000	2,406
2010/07/16	R209 2010/08/05	8.75	Call	Bond Future	357.0000	407.0000	14.006	0	0	0
2010/07/16	R209 2010/08/05	8.75	Put	Bond Future	1,797.0000	1,605.0000	(10.684)	0	0	0
2010/07/16	R209 2010/11/04			Bond Future	8.9810	8.9500	(0.345)	0.0000	0.0000	0
2010/07/16	R209 2010/11/04	9.00	Call	Bond Future	2,357.0000	2,474.0000	4.964	0	0	0
2010/07/16	R209 2010/11/04	9.00	Put	Bond Future	2,211.0000	2,088.0000	(5.563)	0	0	0
2010/07/16	R209 2010/11/04	9.05	Call	Bond Future	2,565.0000	2,689.0000	4.834	0	0	0
2010/07/16	R209 2010/11/04	9.05	Put	Bond Future	2,036.0000	1,920.0000	(5.697)	0	0	0
2010/07/16	R209 2010/11/04	8.95	Call	Bond Future	2,157.0000	2,268.0000	5.146	0	0	0
2010/07/16	R209 2010/11/04	8.95	Put	Bond Future	2,397.0000	2,268.0000	(5.382)	0	0	0

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2010/07/16	R209 2011/02/03			Bond Future	9.0200	8.9880	(0.355)	0.0000	0.0000	0
2010/07/16	R209 2011/02/03	9.00	Call	Bond Future	3,049.0000	3,168.0000	3.903	0	0	0
2010/07/16	R209 2011/02/03	9.00	Put	Bond Future	3,202.0000	3,076.0000	(3.935)	0	0	0
2010/07/16	R209 2011/02/03	9.05	Call	Bond Future	3,254.0000	3,378.0000	3.811	0	0	0
2010/07/16	R209 2011/02/03	9.05	Put	Bond Future	3,025.0000	2,904.0000	(4.000)	0	0	0
2010/07/16	R209 2011/02/03	8.95	Call	Bond Future	2,849.0000	2,964.0000	4.037	0	0	0
2010/07/16	R209 2011/02/03	8.95	Put	Bond Future	3,388.0000	3,257.0000	(3.867)	0	0	0
2010/07/16	R210 2010/08/05			Bond Future	3.0740	3.0740	0.000	0.0000	0.0000	0
2010/07/16	R210 2010/08/05	3.10	Call	Bond Future	338.0000	338.0000	0.000	0	0	0
2010/07/16	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R210 2010/08/05	3.15	Call	Bond Future	983.0000	983.0000	0.000	0	0	0
2010/07/16	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R210 2010/08/05	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R210 2010/08/05	3.05	Put	Bond Future	313.0000	313.0000	0.000	0	0	0
2010/07/16	R210 2010/11/04			Bond Future	3.1220	3.1230	0.032	0.0000	0.0000	0
2010/07/16	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R210 2010/11/04	3.10	Put	Bond Future	282.0000	294.0000	4.255	0	0	0
2010/07/16	R210 2010/11/04	3.15	Call	Bond Future	357.0000	344.0000	(3.641)	0	0	0
2010/07/16	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R210 2010/11/04	3.05	Put	Bond Future	926.0000	938.0000	1.296	0	0	0
2010/07/16	R211 2010/08/05			Bond Future	2.7320	2.7330	0.037	0.0000	0.0000	0
2010/07/16	R211 2010/08/05	2.75	Call	Bond Future	105.0000	99.0000	(5.714)	0	0	0
2010/07/16	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R211 2010/08/05	2.80	Call	Bond Future	397.0000	391.0000	(1.511)	0	0	0
2010/07/16	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R211 2010/08/05	2.70	Put	Bond Future	187.0000	193.0000	3.209	0	0	0
2010/07/16	R211 2010/11/04			Bond Future	2.8340	2.8350	0.035	0.0000	0.0000	0
2010/07/16	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R211 2010/11/04	2.75	Put	Bond Future	473.0000	478.0000	1.057	0	0	0
2010/07/16	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R211 2010/11/04	2.80	Put	Bond Future	191.0000	197.0000	3.141	0	0	0

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2010/07/16	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R211 2010/11/04	2.70	Put	Bond Future	755.0000	761.0000	0.795	0	0	0
2010/07/16	R212 2010/08/05			Bond Future	3.0110	3.0110	0.000	0.0000	0.0000	0
2010/07/16	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R212 2010/08/05	3.00	Put	Bond Future	105.0000	105.0000	0.000	0	0	0
2010/07/16	R212 2010/08/05	3.05	Call	Bond Future	370.0000	370.0000	0.000	0	0	0
2010/07/16	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R212 2010/08/05	2.95	Put	Bond Future	581.0000	581.0000	0.000	0	0	0
2010/07/16	R212 2010/11/04			Bond Future	3.0790	3.0790	0.000	0.0000	0.0000	0
2010/07/16	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R212 2010/11/04	3.00	Put	Bond Future	735.0000	735.0000	0.000	0	0	0
2010/07/16	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R212 2010/11/04	3.05	Put	Bond Future	269.0000	269.0000	0.000	0	0	0
2010/07/16	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/16	R212 2010/11/04	2.95	Put	Bond Future	1,203.0000	1,203.0000	0.000	0	0	0
2010/07/16	TRT1 2010/08/05			Index Future	319.2120	319.7340	0.164	0.0000	0.0000	100
2010/07/16	TRT1 2010/11/04			Index Future	324.5230	325.0540	0.164	0.0000	0.0000	0
Total										100703.00