



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/07/2010

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
2010/07/13	AL7T 2010/08/05			Index Future	351.2570	353.0730	0.517	0.0000	0.0000	58
2010/07/13	ALBI 2010/08/05			Index Future	324.1570	324.4340	0.085	0.0000	0.0000	1,255
2010/07/13	ALBI 2010/11/04			Index Future	329.5500	329.8310	0.085	0.0000	0.0000	0
2010/07/13	CRD1 2010/08/05			Index Future	143.1830	143.4300	0.173	0.0000	0.0000	2
2010/07/13	CRD1 2010/11/04			Index Future	145.5650	145.8160	0.172	0.0000	0.0000	0
2010/07/13	GOVI 2010/08/05			GOVI	325.3060	325.6120	0.094	0.0000	0.0000	326
2010/07/13	GOVI 2010/08/05	315.60	Call	GOVI	97,832.0000	100,712.0000	2.944	0	0	0
2010/07/13	GOVI 2010/08/05	315.60	Put	GOVI	772.0000	592.0000	(23.316)	0	0	0
2010/07/13	GOVI 2010/11/04			GOVI	330.7180	331.0290	0.094	0.0000	0.0000	0
2010/07/13	GOVI 2010/11/04	329.00	Call	GOVI	17,180.0000	20,290.0000	18.102	0	0	0
2010/07/13	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/13	GOVI 2010/11/04	329.01	Call	GOVI	17,080.0000	20,190.0000	18.208	0	0	0
2010/07/13	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/13	GOVI 2010/11/04	328.99	Call	GOVI	17,280.0000	20,390.0000	17.998	0	0	0
2010/07/13	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/13	ILBI 2010/08/05			Index Future	380.0460	380.0240	(0.006)	0.0000	0.0000	501
2010/07/13	ILBI 2010/11/04			Index Future	386.4600	386.4390	(0.005)	0.0000	0.0000	0
2010/07/13	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/13	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
2010/07/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/13	JBAF 2010/07/21			Jibar Tradeable Future	6.5250	6.5250	0.000	0.0000	0.0000	2,000
2010/07/13	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.3850	0.000	0.0000	0.0000	1,000
2010/07/13	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3750	0.000	0.0000	0.0000	1,000
2010/07/13	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/13	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/13	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/13	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.3150	0.000	0.0000	0.0000	5,500
2010/07/13	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4650	0.000	0.0000	0.0000	4,500
2010/07/13	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.7050	0.000	0.0000	0.0000	6,000
2010/07/13	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.9550	0.000	0.0000	0.0000	5,000
2010/07/13	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/07/13	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/07/13	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/13	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/13	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/13	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/13	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/13	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/13	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/13	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/13	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/13	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/13	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/13	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/13	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/13	OTH1 2010/08/05			Index Future	317.5400	317.6530	0.036	0.0000	0.0000	3
2010/07/13	OTH1 2010/11/04			Index Future	322.8230	322.9370	0.035	0.0000	0.0000	0
2010/07/13	R157 2010/08/05			Bond Future	7.7070	7.6660	(0.532)	0.0000	0.0000	4,923
2010/07/13	R157 2010/08/05	8.75	Call	Bond Future	4,842.0000	5,037.0000	4.027	0	0	0
2010/07/13	R157 2010/08/05	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/13	R157 2010/08/05	8.50	Call	Bond Future	3,705.0000	3,899.0000	5.236	0	0	0
2010/07/13	R157 2010/08/05	8.50	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	2,500
2010/07/13	R157 2010/08/05	9.00	Call	Bond Future	5,966.0000	6,161.0000	3.269	0	0	0
2010/07/13	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/13	R157 2010/08/05	8.25	Put	Bond Future	13.0000	7.0000	(46.154)	0	0	0
2010/07/13	R157 2010/08/05	8.25	Call	Bond Future	2,564.0000	2,754.0000	7.410	0	0	500
2010/07/13	R157 2010/08/05	7.50	Put	Bond Future	1,134.0000	975.0000	(14.021)	0	0	0
2010/07/13	R157 2010/08/05	7.50	Call	Bond Future	143.0000	180.0000	25.874	0	0	500
2010/07/13	R157 2010/11/04			Bond Future	7.7680	7.7240	(0.566)	0.0000	0.0000	0
2010/07/13	R157 2010/11/04	8.50	Call	Bond Future	3,526.0000	3,693.0000	4.736	0	0	0
2010/07/13	R157 2010/11/04	8.50	Put	Bond Future	263.0000	231.0000	(12.167)	0	0	0
2010/07/13	R157 2010/11/04	8.55	Call	Bond Future	3,716.0000	3,887.0000	4.602	0	0	0
2010/07/13	R157 2010/11/04	8.55	Put	Bond Future	235.0000	206.0000	(12.340)	0	0	0
2010/07/13	R157 2010/11/04	8.45	Call	Bond Future	3,337.0000	3,501.0000	4.915	0	0	0
2010/07/13	R157 2010/11/04	8.45	Put	Bond Future	294.0000	258.0000	(12.245)	0	0	0
2010/07/13	R157 2010/11/04	7.50	Put	Bond Future	1,869.0000	1,735.0000	(7.170)	0	0	0
2010/07/13	R157 2010/11/04	7.50	Call	Bond Future	646.0000	712.0000	10.217	0	0	500

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2010/07/13	R157 2011/02/03			Bond Future	7.8070	7.7600	(0.602)	0.0000	0.0000	0
2010/07/13	R157 2011/02/03	7.90	Call	Bond Future	1,744.0000	1,853.0000	6.250	0	0	0
2010/07/13	R157 2011/02/03	7.90	Put	Bond Future	1,344.0000	1,251.0000	(6.920)	0	0	0
2010/07/13	R157 2011/02/03	7.95	Call	Bond Future	1,872.0000	1,986.0000	6.090	0	0	0
2010/07/13	R157 2011/02/03	7.95	Put	Bond Future	1,258.0000	1,170.0000	(6.995)	0	0	0
2010/07/13	R157 2011/02/03	7.85	Call	Bond Future	1,620.0000	1,725.0000	6.481	0	0	0
2010/07/13	R157 2011/02/03	7.85	Put	Bond Future	1,435.0000	1,337.0000	(6.829)	0	0	0
2010/07/13	R186 2010/08/05			Bond Future	8.7870	8.7970	0.114	0.0000	0.0000	20,902
2010/07/13	R186 2010/08/05	9.25	Call	Bond Future	4,379.0000	4,282.0000	(2.215)	0	0	0
2010/07/13	R186 2010/08/05	9.25	Put	Bond Future	93.0000	91.0000	(2.151)	0	0	0
2010/07/13	R186 2010/08/05	8.75	Call	Bond Future	946.0000	881.0000	(6.871)	0	0	816
2010/07/13	R186 2010/08/05	8.75	Put	Bond Future	1,299.0000	1,329.0000	2.309	0	0	0
2010/07/13	R186 2010/08/05	9.75	Call	Bond Future	8,653.0000	8,558.0000	(1.098)	0	0	0
2010/07/13	R186 2010/08/05	9.75	Put	Bond Future	2.0000	2.0000	0.000	0	0	960
2010/07/13	R186 2010/08/05	10.00	Call	Bond Future	10,737.0000	10,642.0000	(0.885)	0	0	0
2010/07/13	R186 2010/08/05	10.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	3,000
2010/07/13	R186 2010/08/05	9.00	Call	Bond Future	2,410.0000	2,319.0000	(3.776)	0	0	48
2010/07/13	R186 2010/08/05	9.00	Put	Bond Future	408.0000	412.0000	0.980	0	0	48
2010/07/13	R186 2010/08/05	8.50	Put	Bond Future	3,009.0000	3,076.0000	2.227	0	0	0
2010/07/13	R186 2010/08/05	8.50	Call	Bond Future	227.0000	199.0000	(12.335)	0	0	144
2010/07/13	R186 2010/11/04			Bond Future	8.8460	8.8560	0.113	0.0000	0.0000	400
2010/07/13	R186 2010/11/04	9.25	Call	Bond Future	5,083.0000	5,006.0000	(1.515)	0	0	0
2010/07/13	R186 2010/11/04	9.25	Put	Bond Future	1,385.0000	1,402.0000	1.227	0	0	0
2010/07/13	R186 2010/11/04	9.30	Call	Bond Future	5,410.0000	5,332.0000	(1.442)	0	0	0
2010/07/13	R186 2010/11/04	9.30	Put	Bond Future	1,267.0000	1,283.0000	1.263	0	0	0
2010/07/13	R186 2010/11/04	9.20	Call	Bond Future	4,766.0000	4,690.0000	(1.595)	0	0	0
2010/07/13	R186 2010/11/04	9.20	Put	Bond Future	1,516.0000	1,534.0000	1.187	0	0	0
2010/07/13	R186 2010/11/04	8.75	Put	Bond Future	3,219.0000	3,257.0000	1.180	0	0	0
2010/07/13	R186 2010/11/04	8.75	Call	Bond Future	2,313.0000	2,258.0000	(2.378)	0	0	9,800
2010/07/13	R186 2011/02/03			Bond Future	8.8910	8.9020	0.124	0.0000	0.0000	0
2010/07/13	R186 2011/02/03	9.00	Call	Bond Future	4,253.0000	4,187.0000	(1.552)	0	0	0
2010/07/13	R186 2011/02/03	9.00	Put	Bond Future	3,251.0000	3,287.0000	1.107	0	0	0
2010/07/13	R186 2011/02/03	9.05	Call	Bond Future	4,522.0000	4,454.0000	(1.504)	0	0	0
2010/07/13	R186 2011/02/03	9.05	Put	Bond Future	3,065.0000	3,099.0000	1.109	0	0	0

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2010/07/13	R186 2011/02/03	8.95	Call	Bond Future	3,991.0000	3,927.0000	(1.604)	0	0	0
2010/07/13	R186 2011/02/03	8.95	Put	Bond Future	3,447.0000	3,485.0000	1.102	0	0	0
2010/07/13	R201 2010/08/05			Bond Future	7.5660	7.5350	(0.410)	0.0000	0.0000	1,364
2010/07/13	R201 2010/08/05	9.00	Call	Bond Future	5,218.0000	5,334.0000	2.223	0	0	0
2010/07/13	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/13	R201 2010/11/04			Bond Future	7.6190	7.5850	(0.446)	0.0000	0.0000	0
2010/07/13	R201 2010/11/04	8.50	Call	Bond Future	3,221.0000	3,328.0000	3.322	0	0	0
2010/07/13	R201 2010/11/04	8.50	Put	Bond Future	141.0000	127.0000	(9.929)	0	0	0
2010/07/13	R201 2010/11/04	8.55	Call	Bond Future	3,377.0000	3,485.0000	3.198	0	0	0
2010/07/13	R201 2010/11/04	8.55	Put	Bond Future	125.0000	112.0000	(10.400)	0	0	0
2010/07/13	R201 2010/11/04	8.45	Call	Bond Future	3,067.0000	3,172.0000	3.424	0	0	0
2010/07/13	R201 2010/11/04	8.45	Put	Bond Future	159.0000	142.0000	(10.692)	0	0	0
2010/07/13	R201 2011/02/03			Bond Future	7.6450	7.6090	(0.471)	0.0000	0.0000	0
2010/07/13	R201 2011/02/03	8.00	Call	Bond Future	1,888.0000	1,966.0000	4.131	0	0	0
2010/07/13	R201 2011/02/03	8.00	Put	Bond Future	701.0000	657.0000	(6.277)	0	0	0
2010/07/13	R201 2011/02/03	8.05	Call	Bond Future	2,006.0000	2,086.0000	3.988	0	0	0
2010/07/13	R201 2011/02/03	8.05	Put	Bond Future	653.0000	612.0000	(6.279)	0	0	0
2010/07/13	R201 2011/02/03	7.95	Call	Bond Future	1,774.0000	1,850.0000	4.284	0	0	0
2010/07/13	R201 2011/02/03	7.95	Put	Bond Future	753.0000	708.0000	(5.976)	0	0	0
2010/07/13	R203 2010/08/05			Bond Future	8.3210	8.3000	(0.252)	0.0000	0.0000	3,767
2010/07/13	R203 2010/08/05	9.25	Call	Bond Future	4,747.0000	4,857.0000	2.317	0	0	0
2010/07/13	R203 2010/08/05	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/13	R203 2010/11/04			Bond Future	8.3930	8.3710	(0.262)	0.0000	0.0000	0
2010/07/13	R203 2010/11/04	9.25	Call	Bond Future	4,522.0000	4,616.0000	2.079	0	0	0
2010/07/13	R203 2010/11/04	9.25	Put	Bond Future	263.0000	245.0000	(6.844)	0	0	0
2010/07/13	R203 2010/11/04	9.30	Call	Bond Future	4,737.0000	4,833.0000	2.027	0	0	0
2010/07/13	R203 2010/11/04	9.30	Put	Bond Future	237.0000	220.0000	(7.173)	0	0	0
2010/07/13	R203 2010/11/04	9.20	Call	Bond Future	4,309.0000	4,402.0000	2.158	0	0	0
2010/07/13	R203 2010/11/04	9.20	Put	Bond Future	292.0000	273.0000	(6.507)	0	0	0
2010/07/13	R203 2011/02/03			Bond Future	8.4500	8.4270	(0.272)	0.0000	0.0000	0
2010/07/13	R203 2011/02/03	8.50	Call	Bond Future	1,973.0000	2,029.0000	2.838	0	0	0
2010/07/13	R203 2011/02/03	8.50	Put	Bond Future	1,726.0000	1,668.0000	(3.360)	0	0	0
2010/07/13	R203 2011/02/03	8.55	Call	Bond Future	2,116.0000	2,175.0000	2.788	0	0	0

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2010/07/13	R203 2011/02/03	8.55	Put	Bond Future	1,623.0000	1,568.0000	(3.389)	0	0	0
2010/07/13	R203 2011/02/03	8.45	Call	Bond Future	1,837.0000	1,891.0000	2.940	0	0	0
2010/07/13	R203 2011/02/03	8.45	Put	Bond Future	1,837.0000	1,777.0000	(3.266)	0	0	0
2010/07/13	R204 2010/08/05			Bond Future	8.4300	8.3990	(0.368)	0.0000	0.0000	2,664
2010/07/13	R204 2010/08/05	9.25	Call	Bond Future	4,629.0000	4,809.0000	3.889	0	0	0
2010/07/13	R204 2010/08/05	9.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	780
2010/07/13	R204 2010/08/05	8.70	Call	Bond Future	1,717.0000	1,860.0000	8.328	0	0	0
2010/07/13	R204 2010/08/05	8.70	Put	Bond Future	162.0000	124.0000	(23.457)	0	0	650
2010/07/13	R204 2010/08/05	8.75	Call	Bond Future	1,958.0000	2,110.0000	7.763	0	0	83
2010/07/13	R204 2010/08/05	8.75	Put	Bond Future	118.0000	89.0000	(24.576)	0	0	83
2010/07/13	R204 2010/08/05	8.25	Put	Bond Future	1,305.0000	1,162.0000	(10.958)	0	0	0
2010/07/13	R204 2010/08/05	8.25	Call	Bond Future	250.0000	288.0000	15.200	0	0	249
2010/07/13	R204 2010/11/04			Bond Future	8.4970	8.4650	(0.377)	0.0000	0.0000	0
2010/07/13	R204 2010/11/04	9.25	Call	Bond Future	4,532.0000	4,681.0000	3.288	0	0	0
2010/07/13	R204 2010/11/04	9.25	Put	Bond Future	377.0000	344.0000	(8.753)	0	0	0
2010/07/13	R204 2010/11/04	9.30	Call	Bond Future	4,763.0000	4,914.0000	3.170	0	0	0
2010/07/13	R204 2010/11/04	9.30	Put	Bond Future	340.0000	309.0000	(9.118)	0	0	0
2010/07/13	R204 2010/11/04	9.20	Call	Bond Future	4,303.0000	4,450.0000	3.416	0	0	0
2010/07/13	R204 2010/11/04	9.20	Put	Bond Future	417.0000	382.0000	(8.393)	0	0	0
2010/07/13	R204 2011/02/03			Bond Future	8.5480	8.5140	(0.398)	0.0000	0.0000	0
2010/07/13	R204 2011/02/03	8.50	Call	Bond Future	1,989.0000	2,078.0000	4.475	0	0	0
2010/07/13	R204 2011/02/03	8.50	Put	Bond Future	2,255.0000	2,156.0000	(4.390)	0	0	0
2010/07/13	R204 2011/02/03	8.55	Call	Bond Future	2,137.0000	2,230.0000	4.352	0	0	0
2010/07/13	R204 2011/02/03	8.55	Put	Bond Future	2,126.0000	2,031.0000	(4.468)	0	0	0
2010/07/13	R204 2011/02/03	8.45	Call	Bond Future	1,849.0000	1,933.0000	4.543	0	0	0
2010/07/13	R204 2011/02/03	8.45	Put	Bond Future	2,393.0000	2,289.0000	(4.346)	0	0	0
2010/07/13	R206 2010/08/05			Bond Future	7.4550	7.4240	(0.416)	0.0000	0.0000	0
2010/07/13	R206 2010/08/05	9.00	Call	Bond Future	4,476.0000	4,568.0000	2.055	0	0	0
2010/07/13	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/13	R206 2010/11/04			Bond Future	7.5070	7.4730	(0.453)	0.0000	0.0000	0
2010/07/13	R206 2010/11/04	8.50	Call	Bond Future	2,797.0000	2,883.0000	3.075	0	0	0
2010/07/13	R206 2010/11/04	8.50	Put	Bond Future	77.0000	68.0000	(11.688)	0	0	0
2010/07/13	R206 2010/11/04	8.55	Call	Bond Future	2,923.0000	3,009.0000	2.942	0	0	0

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2010/07/13	R206 2010/11/04	8.55	Put	Bond Future	68.0000	59.0000	(13.235)	0	0	0
2010/07/13	R206 2010/11/04	8.45	Call	Bond Future	2,672.0000	2,757.0000	3.181	0	0	0
2010/07/13	R206 2010/11/04	8.45	Put	Bond Future	86.0000	77.0000	(10.465)	0	0	0
2010/07/13	R206 2011/02/03			Bond Future	7.5260	7.4890	(0.492)	0.0000	0.0000	0
2010/07/13	R206 2011/02/03	8.00	Call	Bond Future	1,635.0000	1,702.0000	4.098	0	0	0
2010/07/13	R206 2011/02/03	8.00	Put	Bond Future	417.0000	388.0000	(6.954)	0	0	0
2010/07/13	R206 2011/02/03	8.05	Call	Bond Future	1,731.0000	1,800.0000	3.986	0	0	0
2010/07/13	R206 2011/02/03	8.05	Put	Bond Future	386.0000	359.0000	(6.995)	0	0	0
2010/07/13	R206 2011/02/03	7.95	Call	Bond Future	1,541.0000	1,606.0000	4.218	0	0	0
2010/07/13	R206 2011/02/03	7.95	Put	Bond Future	451.0000	420.0000	(6.874)	0	0	0
2010/07/13	R207 2010/08/05			Bond Future	8.5690	8.5080	(0.712)	0.0000	0.0000	4,639
2010/07/13	R207 2010/08/05	9.50	Call	Bond Future	5,399.0000	5,767.0000	6.816	0	0	0
2010/07/13	R207 2010/08/05	9.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	150
2010/07/13	R207 2010/08/05	9.25	Call	Bond Future	4,000.0000	4,364.0000	9.100	0	0	0
2010/07/13	R207 2010/08/05	9.25	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	100
2010/07/13	R207 2010/08/05	8.25	Put	Bond Future	2,051.0000	1,729.0000	(15.700)	0	0	0
2010/07/13	R207 2010/08/05	8.25	Call	Bond Future	102.0000	148.0000	45.098	0	0	250
2010/07/13	R207 2010/11/04			Bond Future	8.6330	8.5690	(0.741)	0.0000	0.0000	0
2010/07/13	R207 2010/11/04	9.25	Call	Bond Future	4,112.0000	4,411.0000	7.271	0	0	0
2010/07/13	R207 2010/11/04	9.25	Put	Bond Future	562.0000	482.0000	(14.235)	0	0	0
2010/07/13	R207 2010/11/04	9.30	Call	Bond Future	4,341.0000	4,645.0000	7.003	0	0	0
2010/07/13	R207 2010/11/04	9.30	Put	Bond Future	511.0000	436.0000	(14.677)	0	0	0
2010/07/13	R207 2010/11/04	9.20	Call	Bond Future	3,888.0000	4,179.0000	7.485	0	0	0
2010/07/13	R207 2010/11/04	9.20	Put	Bond Future	619.0000	531.0000	(14.216)	0	0	0
2010/07/13	R207 2011/02/03			Bond Future	8.6820	8.6160	(0.760)	0.0000	0.0000	0
2010/07/13	R207 2011/02/03	8.75	Call	Bond Future	2,444.0000	2,650.0000	8.429	0	0	0
2010/07/13	R207 2011/02/03	8.75	Put	Bond Future	2,052.0000	1,876.0000	(8.577)	0	0	0
2010/07/13	R207 2011/02/03	8.80	Call	Bond Future	2,612.0000	2,826.0000	8.193	0	0	0
2010/07/13	R207 2011/02/03	8.80	Put	Bond Future	1,933.0000	1,765.0000	(8.691)	0	0	0
2010/07/13	R207 2011/02/03	8.70	Call	Bond Future	2,283.0000	2,482.0000	8.717	0	0	0
2010/07/13	R207 2011/02/03	8.70	Put	Bond Future	2,179.0000	1,996.0000	(8.398)	0	0	0
2010/07/13	R208 2010/08/05			Bond Future	8.6080	8.5770	(0.360)	0.0000	0.0000	11,285
2010/07/13	R208 2010/08/05	9.50	Call	Bond Future	5,388.0000	5,582.0000	3.601	0	0	0

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2010/07/13	R208 2010/08/05	9.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/07/13	R208 2010/11/04			Bond Future	8.6710	8.6380	(0.381)	0.0000	0.0000	0
2010/07/13	R208 2010/11/04	9.25	Call	Bond Future	4,122.0000	4,276.0000	3.736	0	0	0
2010/07/13	R208 2010/11/04	9.25	Put	Bond Future	640.0000	590.0000	(7.813)	0	0	0
2010/07/13	R208 2010/11/04	9.30	Call	Bond Future	4,356.0000	4,514.0000	3.627	0	0	0
2010/07/13	R208 2010/11/04	9.30	Put	Bond Future	582.0000	535.0000	(8.076)	0	0	0
2010/07/13	R208 2010/11/04	9.20	Call	Bond Future	3,892.0000	4,042.0000	3.854	0	0	0
2010/07/13	R208 2010/11/04	9.20	Put	Bond Future	703.0000	649.0000	(7.681)	0	0	0
2010/07/13	R208 2011/02/03			Bond Future	8.7180	8.6850	(0.379)	0.0000	0.0000	0
2010/07/13	R208 2011/02/03	8.75	Call	Bond Future	2,401.0000	2,502.0000	4.207	0	0	0
2010/07/13	R208 2011/02/03	8.75	Put	Bond Future	2,207.0000	2,108.0000	(4.486)	0	0	0
2010/07/13	R208 2011/02/03	8.80	Call	Bond Future	2,571.0000	2,676.0000	4.084	0	0	0
2010/07/13	R208 2011/02/03	8.80	Put	Bond Future	2,075.0000	1,980.0000	(4.578)	0	0	0
2010/07/13	R208 2011/02/03	8.70	Call	Bond Future	2,238.0000	2,335.0000	4.334	0	0	0
2010/07/13	R208 2011/02/03	8.70	Put	Bond Future	2,347.0000	2,244.0000	(4.389)	0	0	0
2010/07/13	R209 2010/08/05			Bond Future	8.7430	8.7930	0.572	0.0000	0.0000	2,406
2010/07/13	R209 2010/08/05	8.75	Call	Bond Future	1,000.0000	786.0000	(21.400)	0	0	0
2010/07/13	R209 2010/08/05	8.75	Put	Bond Future	944.0000	1,130.0000	19.703	0	0	0
2010/07/13	R209 2010/11/04			Bond Future	8.7880	8.8390	0.580	0.0000	0.0000	0
2010/07/13	R209 2010/11/04	9.00	Call	Bond Future	3,260.0000	3,002.0000	(7.914)	0	0	0
2010/07/13	R209 2010/11/04	9.00	Put	Bond Future	1,600.0000	1,747.0000	9.188	0	0	0
2010/07/13	R209 2010/11/04	9.05	Call	Bond Future	3,507.0000	3,238.0000	(7.670)	0	0	0
2010/07/13	R209 2010/11/04	9.05	Put	Bond Future	1,465.0000	1,601.0000	9.283	0	0	0
2010/07/13	R209 2010/11/04	8.95	Call	Bond Future	3,021.0000	2,772.0000	(8.242)	0	0	0
2010/07/13	R209 2010/11/04	8.95	Put	Bond Future	1,747.0000	1,903.0000	8.930	0	0	0
2010/07/13	R209 2011/02/03			Bond Future	8.8210	8.8740	0.601	0.0000	0.0000	0
2010/07/13	R209 2011/02/03	9.00	Call	Bond Future	3,927.0000	3,677.0000	(6.366)	0	0	0
2010/07/13	R209 2011/02/03	9.00	Put	Bond Future	2,531.0000	2,699.0000	6.638	0	0	0
2010/07/13	R209 2011/02/03	9.05	Call	Bond Future	4,161.0000	3,903.0000	(6.200)	0	0	0
2010/07/13	R209 2011/02/03	9.05	Put	Bond Future	2,383.0000	2,543.0000	6.714	0	0	0
2010/07/13	R209 2011/02/03	8.95	Call	Bond Future	3,697.0000	3,455.0000	(6.546)	0	0	0
2010/07/13	R209 2011/02/03	8.95	Put	Bond Future	2,687.0000	2,863.0000	6.550	0	0	0
2010/07/13	TRT1 2010/08/05			Index Future	321.4300	321.7290	0.093	0.0000	0.0000	100

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2010/07/13	TRT1 2010/11/04			Index Future	326.7780	327.0820	0.093	0.0000	0.0000	0
Total										100756.00