



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/07/2010

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
2010/07/05	AL7T 2010/08/05			Index Future	346.1710	347.3970	0.354	0.0000	0.0000	58
2010/07/05	ALBI 2010/08/05			Index Future	320.1610	320.1800	0.006	0.0000	0.0000	1,475
2010/07/05	ALBI 2010/11/04			Index Future	325.4870	325.5070	0.006	0.0000	0.0000	0
2010/07/05	CRD1 2010/08/05			Index Future	141.9210	141.9910	0.049	0.0000	0.0000	2
2010/07/05	CRD1 2010/11/04			Index Future	144.2820	144.3530	0.049	0.0000	0.0000	0
2010/07/05	GOVI 2010/08/05			GOVI	321.4030	321.4070	0.001	0.0000	0.0000	326
2010/07/05	GOVI 2010/08/05	315.60	Call	GOVI	64,332.0000	63,620.0000	(1.107)	0	0	0
2010/07/05	GOVI 2010/08/05	315.60	Put	GOVI	6,302.0000	5,550.0000	(11.933)	0	0	0
2010/07/05	GOVI 2010/11/04			GOVI	326.7480	326.7530	0.002	0.0000	0.0000	0
2010/07/05	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/05	GOVI 2010/11/04	329.00	Put	GOVI	22,520.0000	22,470.0000	(0.222)	0	0	0
2010/07/05	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/05	GOVI 2010/11/04	329.01	Put	GOVI	22,620.0000	22,570.0000	(0.221)	0	0	0
2010/07/05	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/05	GOVI 2010/11/04	328.99	Put	GOVI	22,420.0000	22,370.0000	(0.223)	0	0	0
2010/07/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/05	ILBI 2010/08/05			Index Future	381.2610	380.4310	(0.218)	0.0000	0.0000	501
2010/07/05	ILBI 2010/11/04			Index Future	373.0000	386.8440	3.712	0.0000	0.0000	0
2010/07/05	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/05	JBAF 2010/07/21			Jibar Tradeable Future	6.5200	6.5250	0.077	0.0000	0.0000	2,000
2010/07/05	JBAF 2010/08/18			Jibar Tradeable Future	6.4500	6.4320	(0.279)	0.0000	0.0000	1,000
2010/07/05	JBAF 2010/09/15			Jibar Tradeable Future	6.4120	6.4050	(0.109)	0.0000	0.0000	1,000
2010/07/05	JBAF 2010/10/20			Jibar Tradeable Future	6.3710	6.3710	0.000	0.0000	0.0000	0
2010/07/05	JBAF 2010/11/17			Jibar Tradeable Future	6.3710	6.3710	0.000	0.0000	0.0000	0
2010/07/05	JBAF 2010/12/15			Jibar Tradeable Future	6.3720	6.3720	0.000	0.0000	0.0000	0
2010/07/05	JBAF 2011/03/16			Jibar Tradeable Future	6.4030	6.3950	(0.125)	0.0000	0.0000	5,500
2010/07/05	JBAF 2011/06/15			Jibar Tradeable Future	6.5490	6.5470	(0.031)	0.0000	0.0000	4,500
2010/07/05	JBAF 2011/09/21			Jibar Tradeable Future	6.8840	6.8770	(0.102)	0.0000	0.0000	6,000
2010/07/05	JBAF 2011/12/21			Jibar Tradeable Future	7.1410	7.1360	(0.070)	0.0000	0.0000	5,000
2010/07/05	JBAF 2012/03/20			Jibar Tradeable Future	7.4140	7.4050	(0.121)	0.0000	0.0000	0
2010/07/05	JBAF 2012/06/20			Jibar Tradeable Future	7.4640	7.4630	(0.013)	0.0000	0.0000	0
2010/07/05	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/05	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/05	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/05	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/05	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/05	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/05	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/05	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/05	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/05	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/05	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/05	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/05	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/05	OTH1 2010/08/05			Index Future	313.0280	313.1270	0.032	0.0000	0.0000	3
2010/07/05	OTH1 2010/11/04			Index Future	318.2350	318.3350	0.031	0.0000	0.0000	0
2010/07/05	R157 2010/08/05			Bond Future	7.9380	7.9370	(0.013)	0.0000	0.0000	5,033
2010/07/05	R157 2010/08/05	8.75	Call	Bond Future	3,755.0000	3,757.0000	0.053	0	0	0
2010/07/05	R157 2010/08/05	8.75	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/07/05	R157 2010/08/05	8.50	Call	Bond Future	2,646.0000	2,643.0000	(0.113)	0	0	0
2010/07/05	R157 2010/08/05	8.50	Put	Bond Future	36.0000	29.0000	(19.444)	0	0	2,500
2010/07/05	R157 2010/08/05	9.00	Call	Bond Future	4,874.0000	4,878.0000	0.082	0	0	0
2010/07/05	R157 2010/08/05	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/07/05	R157 2010/08/05	8.25	Put	Bond Future	146.0000	129.0000	(11.644)	0	0	0
2010/07/05	R157 2010/08/05	8.25	Call	Bond Future	1,604.0000	1,591.0000	(0.810)	0	0	500
2010/07/05	R157 2010/08/05	7.50	Put	Bond Future	2,132.0000	2,119.0000	(0.610)	0	0	0
2010/07/05	R157 2010/08/05	7.50	Call	Bond Future	48.0000	39.0000	(18.750)	0	0	500
2010/07/05	R157 2010/11/04			Bond Future	8.0150	8.0140	(0.012)	0.0000	0.0000	0
2010/07/05	R157 2010/11/04	8.50	Call	Bond Future	2,676.0000	2,666.0000	(0.374)	0	0	0
2010/07/05	R157 2010/11/04	8.50	Put	Bond Future	527.0000	512.0000	(2.846)	0	0	0
2010/07/05	R157 2010/11/04	8.55	Call	Bond Future	2,847.0000	2,838.0000	(0.316)	0	0	0
2010/07/05	R157 2010/11/04	8.55	Put	Bond Future	479.0000	466.0000	(2.714)	0	0	0
2010/07/05	R157 2010/11/04	8.45	Call	Bond Future	2,509.0000	2,499.0000	(0.399)	0	0	0
2010/07/05	R157 2010/11/04	8.45	Put	Bond Future	579.0000	565.0000	(2.418)	0	0	0
2010/07/05	R157 2010/11/04	7.50	Put	Bond Future	2,712.0000	2,699.0000	(0.479)	0	0	0
2010/07/05	R157 2010/11/04	7.50	Call	Bond Future	376.0000	367.0000	(2.394)	0	0	500

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2010/07/05	R157 2011/02/03			Bond Future	8.0690	8.0680	(0.012)	0.0000	0.0000	0
2010/07/05	R157 2011/02/03	7.90	Call	Bond Future	1,231.0000	1,222.0000	(0.731)	0	0	0
2010/07/05	R157 2011/02/03	7.90	Put	Bond Future	1,953.0000	1,940.0000	(0.666)	0	0	0
2010/07/05	R157 2011/02/03	7.95	Call	Bond Future	1,335.0000	1,326.0000	(0.674)	0	0	0
2010/07/05	R157 2011/02/03	7.95	Put	Bond Future	1,843.0000	1,830.0000	(0.705)	0	0	0
2010/07/05	R157 2011/02/03	7.85	Call	Bond Future	1,132.0000	1,123.0000	(0.795)	0	0	0
2010/07/05	R157 2011/02/03	7.85	Put	Bond Future	2,069.0000	2,055.0000	(0.677)	0	0	0
2010/07/05	R186 2010/08/05			Bond Future	8.9440	8.9640	0.224	0.0000	0.0000	20,936
2010/07/05	R186 2010/08/05	9.25	Call	Bond Future	3,213.0000	3,020.0000	(6.007)	0	0	0
2010/07/05	R186 2010/08/05	9.25	Put	Bond Future	408.0000	401.0000	(1.716)	0	0	0
2010/07/05	R186 2010/08/05	8.75	Call	Bond Future	599.0000	497.0000	(17.028)	0	0	816
2010/07/05	R186 2010/08/05	8.75	Put	Bond Future	2,433.0000	2,518.0000	3.494	0	0	0
2010/07/05	R186 2010/08/05	9.75	Call	Bond Future	7,204.0000	7,012.0000	(2.665)	0	0	0
2010/07/05	R186 2010/08/05	9.75	Put	Bond Future	34.0000	28.0000	(17.647)	0	0	960
2010/07/05	R186 2010/08/05	10.00	Call	Bond Future	9,264.0000	9,075.0000	(2.040)	0	0	0
2010/07/05	R186 2010/08/05	10.00	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	3,000
2010/07/05	R186 2010/08/05	9.00	Call	Bond Future	1,625.0000	1,461.0000	(10.092)	0	0	48
2010/07/05	R186 2010/08/05	9.00	Put	Bond Future	1,104.0000	1,126.0000	1.993	0	0	48
2010/07/05	R186 2010/08/05	8.50	Put	Bond Future	4,410.0000	4,556.0000	3.311	0	0	0
2010/07/05	R186 2010/08/05	8.50	Call	Bond Future	147.0000	107.0000	(27.211)	0	0	144
2010/07/05	R186 2010/11/04			Bond Future	9.0080	9.0280	0.222	0.0000	0.0000	0
2010/07/05	R186 2010/11/04	9.25	Call	Bond Future	4,190.0000	4,041.0000	(3.556)	0	0	0
2010/07/05	R186 2010/11/04	9.25	Put	Bond Future	1,997.0000	2,031.0000	1.703	0	0	0
2010/07/05	R186 2010/11/04	9.30	Call	Bond Future	4,483.0000	4,330.0000	(3.413)	0	0	0
2010/07/05	R186 2010/11/04	9.30	Put	Bond Future	1,845.0000	1,875.0000	1.626	0	0	0
2010/07/05	R186 2010/11/04	9.20	Call	Bond Future	3,907.0000	3,762.0000	(3.711)	0	0	0
2010/07/05	R186 2010/11/04	9.20	Put	Bond Future	2,162.0000	2,200.0000	1.758	0	0	0
2010/07/05	R186 2010/11/04	8.75	Put	Bond Future	4,206.0000	4,290.0000	1.997	0	0	0
2010/07/05	R186 2010/11/04	8.75	Call	Bond Future	1,796.0000	1,696.0000	(5.568)	0	0	9,800
2010/07/05	R186 2011/02/03			Bond Future	9.0580	9.0790	0.232	0.0000	0.0000	0
2010/07/05	R186 2011/02/03	9.00	Call	Bond Future	3,536.0000	3,417.0000	(3.365)	0	0	0
2010/07/05	R186 2011/02/03	9.00	Put	Bond Future	4,064.0000	4,135.0000	1.747	0	0	0
2010/07/05	R186 2011/02/03	9.05	Call	Bond Future	3,776.0000	3,653.0000	(3.257)	0	0	0
2010/07/05	R186 2011/02/03	9.05	Put	Bond Future	3,849.0000	3,916.0000	1.741	0	0	0

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2010/07/05	R186 2011/02/03	8.95	Call	Bond Future	3,304.0000	3,188.0000	(3.511)	0	0	0
2010/07/05	R186 2011/02/03	8.95	Put	Bond Future	4,290.0000	4,364.0000	1.725	0	0	0
2010/07/05	R201 2010/08/05			Bond Future	7.7960	7.7960	0.000	0.0000	0.0000	1,388
2010/07/05	R201 2010/08/05	9.00	Call	Bond Future	4,359.0000	4,358.0000	(0.023)	0	0	0
2010/07/05	R201 2010/08/05	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/05	R201 2010/11/04			Bond Future	7.8660	7.8650	(0.013)	0.0000	0.0000	0
2010/07/05	R201 2010/11/04	8.50	Call	Bond Future	2,506.0000	2,500.0000	(0.239)	0	0	0
2010/07/05	R201 2010/11/04	8.50	Put	Bond Future	301.0000	291.0000	(3.322)	0	0	0
2010/07/05	R201 2010/11/04	8.55	Call	Bond Future	2,649.0000	2,643.0000	(0.227)	0	0	0
2010/07/05	R201 2010/11/04	8.55	Put	Bond Future	273.0000	263.0000	(3.663)	0	0	0
2010/07/05	R201 2010/11/04	8.45	Call	Bond Future	2,366.0000	2,359.0000	(0.296)	0	0	0
2010/07/05	R201 2010/11/04	8.45	Put	Bond Future	333.0000	322.0000	(3.303)	0	0	0
2010/07/05	R201 2011/02/03			Bond Future	7.9090	7.9080	(0.013)	0.0000	0.0000	0
2010/07/05	R201 2011/02/03	8.00	Call	Bond Future	1,383.0000	1,377.0000	(0.434)	0	0	0
2010/07/05	R201 2011/02/03	8.00	Put	Bond Future	1,080.0000	1,071.0000	(0.833)	0	0	0
2010/07/05	R201 2011/02/03	8.05	Call	Bond Future	1,483.0000	1,476.0000	(0.472)	0	0	0
2010/07/05	R201 2011/02/03	8.05	Put	Bond Future	1,014.0000	1,004.0000	(0.986)	0	0	0
2010/07/05	R201 2011/02/03	7.95	Call	Bond Future	1,288.0000	1,281.0000	(0.543)	0	0	0
2010/07/05	R201 2011/02/03	7.95	Put	Bond Future	1,151.0000	1,141.0000	(0.869)	0	0	0
2010/07/05	R203 2010/08/05			Bond Future	8.5820	8.5810	(0.012)	0.0000	0.0000	3,767
2010/07/05	R203 2010/08/05	9.25	Call	Bond Future	3,418.0000	3,415.0000	(0.088)	0	0	0
2010/07/05	R203 2010/08/05	9.25	Put	Bond Future	35.0000	27.0000	(22.857)	0	0	0
2010/07/05	R203 2010/11/04			Bond Future	8.6670	8.6660	(0.012)	0.0000	0.0000	0
2010/07/05	R203 2010/11/04	9.25	Call	Bond Future	3,425.0000	3,414.0000	(0.321)	0	0	0
2010/07/05	R203 2010/11/04	9.25	Put	Bond Future	553.0000	537.0000	(2.893)	0	0	0
2010/07/05	R203 2010/11/04	9.30	Call	Bond Future	3,618.0000	3,608.0000	(0.276)	0	0	0
2010/07/05	R203 2010/11/04	9.30	Put	Bond Future	505.0000	490.0000	(2.970)	0	0	0
2010/07/05	R203 2010/11/04	9.20	Call	Bond Future	3,235.0000	3,223.0000	(0.371)	0	0	0
2010/07/05	R203 2010/11/04	9.20	Put	Bond Future	605.0000	588.0000	(2.810)	0	0	0
2010/07/05	R203 2011/02/03			Bond Future	8.7360	8.7350	(0.011)	0.0000	0.0000	0
2010/07/05	R203 2011/02/03	8.50	Call	Bond Future	1,356.0000	1,346.0000	(0.737)	0	0	0
2010/07/05	R203 2011/02/03	8.50	Put	Bond Future	2,512.0000	2,497.0000	(0.597)	0	0	0
2010/07/05	R203 2011/02/03	8.55	Call	Bond Future	1,470.0000	1,459.0000	(0.748)	0	0	0

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2010/07/05	R203 2011/02/03	8.55	Put	Bond Future	2,380.0000	2,364.0000	(0.672)	0	0	0
2010/07/05	R203 2011/02/03	8.45	Call	Bond Future	1,250.0000	1,240.0000	(0.800)	0	0	0
2010/07/05	R203 2011/02/03	8.45	Put	Bond Future	2,653.0000	2,638.0000	(0.565)	0	0	0
2010/07/05	R204 2010/08/05			Bond Future	8.6900	8.6890	(0.012)	0.0000	0.0000	2,664
2010/07/05	R204 2010/08/05	9.25	Call	Bond Future	3,193.0000	3,187.0000	(0.188)	0	0	0
2010/07/05	R204 2010/08/05	9.25	Put	Bond Future	65.0000	53.0000	(18.462)	0	0	780
2010/07/05	R204 2010/08/05	8.70	Call	Bond Future	821.0000	788.0000	(4.019)	0	0	0
2010/07/05	R204 2010/08/05	8.70	Put	Bond Future	764.0000	725.0000	(5.105)	0	0	650
2010/07/05	R204 2010/08/05	8.75	Call	Bond Future	979.0000	947.0000	(3.269)	0	0	83
2010/07/05	R204 2010/08/05	8.75	Put	Bond Future	637.0000	600.0000	(5.808)	0	0	83
2010/07/05	R204 2010/08/05	8.25	Put	Bond Future	2,633.0000	2,614.0000	(0.722)	0	0	0
2010/07/05	R204 2010/08/05	8.25	Call	Bond Future	80.0000	67.0000	(16.250)	0	0	249
2010/07/05	R204 2010/11/04			Bond Future	8.7680	8.7670	(0.011)	0.0000	0.0000	0
2010/07/05	R204 2010/11/04	9.25	Call	Bond Future	3,386.0000	3,372.0000	(0.413)	0	0	0
2010/07/05	R204 2010/11/04	9.25	Put	Bond Future	753.0000	733.0000	(2.656)	0	0	0
2010/07/05	R204 2010/11/04	9.30	Call	Bond Future	3,590.0000	3,577.0000	(0.362)	0	0	0
2010/07/05	R204 2010/11/04	9.30	Put	Bond Future	689.0000	671.0000	(2.612)	0	0	0
2010/07/05	R204 2010/11/04	9.20	Call	Bond Future	3,185.0000	3,171.0000	(0.440)	0	0	0
2010/07/05	R204 2010/11/04	9.20	Put	Bond Future	821.0000	801.0000	(2.436)	0	0	0
2010/07/05	R204 2011/02/03			Bond Future	8.8300	8.8290	(0.011)	0.0000	0.0000	0
2010/07/05	R204 2011/02/03	8.50	Call	Bond Future	1,368.0000	1,356.0000	(0.877)	0	0	0
2010/07/05	R204 2011/02/03	8.50	Put	Bond Future	3,178.0000	3,161.0000	(0.535)	0	0	0
2010/07/05	R204 2011/02/03	8.55	Call	Bond Future	1,485.0000	1,473.0000	(0.808)	0	0	0
2010/07/05	R204 2011/02/03	8.55	Put	Bond Future	3,018.0000	3,001.0000	(0.563)	0	0	0
2010/07/05	R204 2011/02/03	8.45	Call	Bond Future	1,259.0000	1,247.0000	(0.953)	0	0	0
2010/07/05	R204 2011/02/03	8.45	Put	Bond Future	3,348.0000	3,330.0000	(0.538)	0	0	0
2010/07/05	R206 2010/08/05			Bond Future	7.7080	7.7070	(0.013)	0.0000	0.0000	0
2010/07/05	R206 2010/08/05	9.00	Call	Bond Future	3,726.0000	3,729.0000	0.081	0	0	0
2010/07/05	R206 2010/08/05	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/07/05	R206 2010/11/04			Bond Future	7.7820	7.7810	(0.013)	0.0000	0.0000	0
2010/07/05	R206 2010/11/04	8.50	Call	Bond Future	2,145.0000	2,141.0000	(0.186)	0	0	0
2010/07/05	R206 2010/11/04	8.50	Put	Bond Future	187.0000	181.0000	(3.209)	0	0	0
2010/07/05	R206 2010/11/04	8.55	Call	Bond Future	2,261.0000	2,257.0000	(0.177)	0	0	0

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2010/07/05	R206 2010/11/04	8.55	Put	Bond Future	169.0000	162.0000	(4.142)	0	0	0
2010/07/05	R206 2010/11/04	8.45	Call	Bond Future	2,031.0000	2,026.0000	(0.246)	0	0	0
2010/07/05	R206 2010/11/04	8.45	Put	Bond Future	208.0000	200.0000	(3.846)	0	0	0
2010/07/05	R206 2011/02/03			Bond Future	7.8250	7.8240	(0.013)	0.0000	0.0000	0
2010/07/05	R206 2011/02/03	8.00	Call	Bond Future	1,157.0000	1,152.0000	(0.432)	0	0	0
2010/07/05	R206 2011/02/03	8.00	Put	Bond Future	709.0000	702.0000	(0.987)	0	0	0
2010/07/05	R206 2011/02/03	8.05	Call	Bond Future	1,238.0000	1,233.0000	(0.404)	0	0	0
2010/07/05	R206 2011/02/03	8.05	Put	Bond Future	663.0000	656.0000	(1.056)	0	0	0
2010/07/05	R206 2011/02/03	7.95	Call	Bond Future	1,078.0000	1,073.0000	(0.464)	0	0	0
2010/07/05	R206 2011/02/03	7.95	Put	Bond Future	758.0000	751.0000	(0.923)	0	0	0
2010/07/05	R207 2010/08/05			Bond Future	8.7780	8.7770	(0.011)	0.0000	0.0000	4,639
2010/07/05	R207 2010/08/05	9.50	Call	Bond Future	4,179.0000	4,177.0000	(0.048)	0	0	0
2010/07/05	R207 2010/08/05	9.50	Put	Bond Future	30.0000	22.0000	(26.667)	0	0	150
2010/07/05	R207 2010/08/05	9.25	Call	Bond Future	2,853.0000	2,841.0000	(0.421)	0	0	0
2010/07/05	R207 2010/08/05	9.25	Put	Bond Future	112.0000	94.0000	(16.071)	0	0	100
2010/07/05	R207 2010/08/05	8.25	Put	Bond Future	3,243.0000	3,228.0000	(0.463)	0	0	0
2010/07/05	R207 2010/08/05	8.25	Call	Bond Future	45.0000	36.0000	(20.000)	0	0	250
2010/07/05	R207 2010/11/04			Bond Future	8.8500	8.8490	(0.011)	0.0000	0.0000	0
2010/07/05	R207 2010/11/04	9.25	Call	Bond Future	3,231.0000	3,215.0000	(0.495)	0	0	0
2010/07/05	R207 2010/11/04	9.25	Put	Bond Future	950.0000	928.0000	(2.316)	0	0	0
2010/07/05	R207 2010/11/04	9.30	Call	Bond Future	3,435.0000	3,419.0000	(0.466)	0	0	0
2010/07/05	R207 2010/11/04	9.30	Put	Bond Future	874.0000	852.0000	(2.517)	0	0	0
2010/07/05	R207 2010/11/04	9.20	Call	Bond Future	3,032.0000	3,016.0000	(0.528)	0	0	0
2010/07/05	R207 2010/11/04	9.20	Put	Bond Future	1,032.0000	1,010.0000	(2.132)	0	0	0
2010/07/05	R207 2011/02/03			Bond Future	8.9070	8.9060	(0.011)	0.0000	0.0000	0
2010/07/05	R207 2011/02/03	8.75	Call	Bond Future	1,860.0000	1,847.0000	(0.699)	0	0	0
2010/07/05	R207 2011/02/03	8.75	Put	Bond Future	2,757.0000	2,738.0000	(0.689)	0	0	0
2010/07/05	R207 2011/02/03	8.80	Call	Bond Future	2,003.0000	1,989.0000	(0.699)	0	0	0
2010/07/05	R207 2011/02/03	8.80	Put	Bond Future	2,613.0000	2,593.0000	(0.765)	0	0	0
2010/07/05	R207 2011/02/03	8.70	Call	Bond Future	1,725.0000	1,712.0000	(0.754)	0	0	0
2010/07/05	R207 2011/02/03	8.70	Put	Bond Future	2,910.0000	2,891.0000	(0.653)	0	0	0
2010/07/05	R208 2010/08/05			Bond Future	8.8170	8.8160	(0.011)	0.0000	0.0000	11,317
2010/07/05	R208 2010/08/05	9.50	Call	Bond Future	4,127.0000	4,123.0000	(0.097)	0	0	0

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2010/07/05	R208 2010/08/05	9.50	Put	Bond Future	44.0000	34.0000	(22.727)	0	0	0
2010/07/05	R208 2010/11/04			Bond Future	8.8860	8.8860	0.000	0.0000	0.0000	0
2010/07/05	R208 2010/11/04	9.25	Call	Bond Future	3,230.0000	3,209.0000	(0.650)	0	0	0
2010/07/05	R208 2010/11/04	9.25	Put	Bond Future	1,062.0000	1,041.0000	(1.977)	0	0	0
2010/07/05	R208 2010/11/04	9.30	Call	Bond Future	3,438.0000	3,417.0000	(0.611)	0	0	0
2010/07/05	R208 2010/11/04	9.30	Put	Bond Future	978.0000	957.0000	(2.147)	0	0	0
2010/07/05	R208 2010/11/04	9.20	Call	Bond Future	3,027.0000	3,005.0000	(0.727)	0	0	0
2010/07/05	R208 2010/11/04	9.20	Put	Bond Future	1,153.0000	1,131.0000	(1.908)	0	0	0
2010/07/05	R208 2011/02/03			Bond Future	8.9410	8.9400	(0.011)	0.0000	0.0000	0
2010/07/05	R208 2011/02/03	8.75	Call	Bond Future	1,812.0000	1,799.0000	(0.717)	0	0	0
2010/07/05	R208 2011/02/03	8.75	Put	Bond Future	2,958.0000	2,939.0000	(0.642)	0	0	0
2010/07/05	R208 2011/02/03	8.80	Call	Bond Future	1,954.0000	1,941.0000	(0.665)	0	0	0
2010/07/05	R208 2011/02/03	8.80	Put	Bond Future	2,798.0000	2,779.0000	(0.679)	0	0	0
2010/07/05	R208 2011/02/03	8.70	Call	Bond Future	1,677.0000	1,663.0000	(0.835)	0	0	0
2010/07/05	R208 2011/02/03	8.70	Put	Bond Future	3,126.0000	3,106.0000	(0.640)	0	0	0
2010/07/05	R209 2010/08/05			Bond Future	8.8890	8.9190	0.337	0.0000	0.0000	2,417
2010/07/05	R209 2010/08/05	8.75	Call	Bond Future	679.0000	553.0000	(18.557)	0	0	0
2010/07/05	R209 2010/08/05	8.75	Put	Bond Future	1,783.0000	1,891.0000	6.057	0	0	0
2010/07/05	R209 2010/11/04			Bond Future	8.9370	8.9670	0.336	0.0000	0.0000	0
2010/07/05	R209 2010/11/04	9.00	Call	Bond Future	2,668.0000	2,514.0000	(5.772)	0	0	0
2010/07/05	R209 2010/11/04	9.00	Put	Bond Future	2,181.0000	2,260.0000	3.622	0	0	0
2010/07/05	R209 2010/11/04	9.05	Call	Bond Future	2,885.0000	2,725.0000	(5.546)	0	0	0
2010/07/05	R209 2010/11/04	9.05	Put	Bond Future	2,015.0000	2,088.0000	3.623	0	0	0
2010/07/05	R209 2010/11/04	8.95	Call	Bond Future	2,459.0000	2,310.0000	(6.059)	0	0	0
2010/07/05	R209 2010/11/04	8.95	Put	Bond Future	2,358.0000	2,442.0000	3.562	0	0	0
2010/07/05	R209 2011/02/03			Bond Future	8.9740	9.0050	0.345	0.0000	0.0000	0
2010/07/05	R209 2011/02/03	9.00	Call	Bond Future	3,332.0000	3,184.0000	(4.442)	0	0	0
2010/07/05	R209 2011/02/03	9.00	Put	Bond Future	3,132.0000	3,222.0000	2.874	0	0	0
2010/07/05	R209 2011/02/03	9.05	Call	Bond Future	3,544.0000	3,392.0000	(4.289)	0	0	0
2010/07/05	R209 2011/02/03	9.05	Put	Bond Future	2,962.0000	3,048.0000	2.903	0	0	0
2010/07/05	R209 2011/02/03	8.95	Call	Bond Future	3,125.0000	2,982.0000	(4.576)	0	0	0
2010/07/05	R209 2011/02/03	8.95	Put	Bond Future	3,310.0000	3,406.0000	2.900	0	0	0
2010/07/05	TRT1 2010/08/05			Index Future	317.5610	317.5700	0.003	0.0000	0.0000	100



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2010/07/05	TRT1 2010/11/04			Index Future	322.8430	322.8520	0.003	0.0000	0.0000	0
<b>Total</b>										<b>100787.00</b>