



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/07/2010

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
2010/07/15	AL7T 2010/08/05			Index Future	353.0690	350.4470	(0.743)	0.0000	0.0000	58
2010/07/15	ALBI 2010/08/05			Index Future	323.0440	321.8360	(0.374)	0.0000	0.0000	1,228
2010/07/15	ALBI 2010/11/04			Index Future	328.4190	327.1910	(0.374)	0.0000	0.0000	0
2010/07/15	CRD1 2010/08/05			Index Future	143.0690	142.8070	(0.183)	0.0000	0.0000	2
2010/07/15	CRD1 2010/11/04			Index Future	145.4490	145.1830	(0.183)	0.0000	0.0000	0
2010/07/15	GOVI 2010/08/05			GOVI	324.2480	323.0670	(0.364)	0.0000	0.0000	326
2010/07/15	GOVI 2010/08/05	315.60	Call	GOVI	87,477.0000	76,196.0000	(12.896)	0	0	0
2010/07/15	GOVI 2010/08/05	315.60	Put	GOVI	997.0000	1,526.0000	53.059	0	0	0
2010/07/15	GOVI 2010/11/04			GOVI	329.6430	328.4420	(0.364)	0.0000	0.0000	0
2010/07/15	GOVI 2010/11/04	329.00	Call	GOVI	6,430.0000	0.0000	(100.000)	0	0	0
2010/07/15	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	5,580.0000	100.000	0	0	0
2010/07/15	GOVI 2010/11/04	329.01	Call	GOVI	6,330.0000	0.0000	(100.000)	0	0	0
2010/07/15	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	5,680.0000	100.000	0	0	0
2010/07/15	GOVI 2010/11/04	328.99	Call	GOVI	6,530.0000	0.0000	(100.000)	0	0	0
2010/07/15	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	5,480.0000	100.000	0	0	0
2010/07/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/15	ILBI 2010/08/05			Index Future	380.3180	380.4730	0.041	0.0000	0.0000	501
2010/07/15	ILBI 2010/11/04			Index Future	386.7390	386.8980	0.041	0.0000	0.0000	0
2010/07/15	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/15	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
2010/07/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/15	JBAF 2010/07/21			Jibar Tradeable Future	6.5450	6.5450	0.000	0.0000	0.0000	2,000
2010/07/15	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.3850	0.000	0.0000	0.0000	1,000
2010/07/15	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3750	0.000	0.0000	0.0000	1,000
2010/07/15	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/15	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/15	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/15	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.3150	0.000	0.0000	0.0000	5,500
2010/07/15	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4650	0.000	93.5500	93.5180	4,500
2010/07/15	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.7050	0.000	0.0000	0.0000	6,000
2010/07/15	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.9550	0.000	0.0000	0.0000	5,000
2010/07/15	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/07/15	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/07/15	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/15	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/15	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/15	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/15	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/15	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/15	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/15	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/15	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/15	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/15	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/15	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/15	OTH1 2010/08/05			Index Future	316.1260	314.7650	(0.431)	0.0000	0.0000	3
2010/07/15	OTH1 2010/11/04			Index Future	321.3860	320.0010	(0.431)	0.0000	0.0000	0
2010/07/15	R157 2010/08/05			Bond Future	7.7150	7.7750	0.778	0.0000	0.0000	4,923
2010/07/15	R157 2010/08/05	8.75	Call	Bond Future	4,803.0000	4,518.0000	(5.934)	0	0	0
2010/07/15	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R157 2010/08/05	8.50	Call	Bond Future	3,666.0000	3,382.0000	(7.747)	0	0	0
2010/07/15	R157 2010/08/05	8.50	Put	Bond Future	1.0000	2.0000	100.000	0	0	2,500
2010/07/15	R157 2010/08/05	9.00	Call	Bond Future	5,928.0000	5,643.0000	(4.808)	0	0	0
2010/07/15	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R157 2010/08/05	8.25	Put	Bond Future	11.0000	17.0000	54.545	0	0	0
2010/07/15	R157 2010/08/05	8.25	Call	Bond Future	2,524.0000	2,245.0000	(11.054)	0	0	500
2010/07/15	R157 2010/08/05	7.50	Put	Bond Future	1,150.0000	1,384.0000	20.348	0	0	0
2010/07/15	R157 2010/08/05	7.50	Call	Bond Future	121.0000	70.0000	(42.149)	0	0	500
2010/07/15	R157 2010/11/04			Bond Future	7.7760	7.8410	0.836	0.0000	0.0000	0
2010/07/15	R157 2010/11/04	8.50	Call	Bond Future	3,488.0000	3,239.0000	(7.139)	0	0	0
2010/07/15	R157 2010/11/04	8.50	Put	Bond Future	262.0000	307.0000	17.176	0	0	0
2010/07/15	R157 2010/11/04	8.55	Call	Bond Future	3,679.0000	3,425.0000	(6.904)	0	0	0
2010/07/15	R157 2010/11/04	8.55	Put	Bond Future	234.0000	274.0000	17.094	0	0	0
2010/07/15	R157 2010/11/04	8.45	Call	Bond Future	3,300.0000	3,055.0000	(7.424)	0	0	0
2010/07/15	R157 2010/11/04	8.45	Put	Bond Future	293.0000	342.0000	16.724	0	0	0
2010/07/15	R157 2010/11/04	7.50	Put	Bond Future	1,883.0000	2,080.0000	10.462	0	0	0
2010/07/15	R157 2010/11/04	7.50	Call	Bond Future	624.0000	527.0000	(15.545)	0	0	500

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2010/07/15	R157 2011/02/03			Bond Future	7.8160	7.8850	0.883	0.0000	0.0000	0
2010/07/15	R157 2011/02/03	7.90	Call	Bond Future	1,716.0000	1,555.0000	(9.382)	0	0	0
2010/07/15	R157 2011/02/03	7.90	Put	Bond Future	1,355.0000	1,491.0000	10.037	0	0	0
2010/07/15	R157 2011/02/03	7.95	Call	Bond Future	1,843.0000	1,676.0000	(9.061)	0	0	0
2010/07/15	R157 2011/02/03	7.95	Put	Bond Future	1,268.0000	1,397.0000	10.174	0	0	0
2010/07/15	R157 2011/02/03	7.85	Call	Bond Future	1,593.0000	1,439.0000	(9.667)	0	0	0
2010/07/15	R157 2011/02/03	7.85	Put	Bond Future	1,447.0000	1,589.0000	9.813	0	0	0
2010/07/15	R186 2010/08/05			Bond Future	8.8650	8.9350	0.790	0.0000	0.0000	20,902
2010/07/15	R186 2010/08/05	9.25	Call	Bond Future	3,682.0000	3,090.0000	(16.078)	0	0	0
2010/07/15	R186 2010/08/05	9.25	Put	Bond Future	135.0000	200.0000	48.148	0	0	0
2010/07/15	R186 2010/08/05	8.75	Call	Bond Future	605.0000	388.0000	(35.868)	0	0	816
2010/07/15	R186 2010/08/05	8.75	Put	Bond Future	1,697.0000	2,138.0000	25.987	0	0	0
2010/07/15	R186 2010/08/05	9.75	Call	Bond Future	7,915.0000	7,260.0000	(8.275)	0	0	0
2010/07/15	R186 2010/08/05	9.75	Put	Bond Future	3.0000	6.0000	100.000	0	0	960
2010/07/15	R186 2010/08/05	10.00	Call	Bond Future	9,998.0000	9,341.0000	(6.571)	0	0	0
2010/07/15	R186 2010/08/05	10.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	3,000
2010/07/15	R186 2010/08/05	9.00	Call	Bond Future	1,834.0000	1,390.0000	(24.209)	0	0	48
2010/07/15	R186 2010/08/05	9.00	Put	Bond Future	571.0000	785.0000	37.478	0	0	48
2010/07/15	R186 2010/08/05	8.50	Put	Bond Future	3,632.0000	4,235.0000	16.602	0	0	0
2010/07/15	R186 2010/08/05	8.50	Call	Bond Future	111.0000	56.0000	(49.550)	0	0	144
2010/07/15	R186 2010/11/04			Bond Future	8.9260	8.9980	0.807	0.0000	0.0000	400
2010/07/15	R186 2010/11/04	9.25	Call	Bond Future	4,546.0000	4,097.0000	(9.877)	0	0	0
2010/07/15	R186 2010/11/04	9.25	Put	Bond Future	1,595.0000	1,812.0000	13.605	0	0	0
2010/07/15	R186 2010/11/04	9.30	Call	Bond Future	4,857.0000	4,395.0000	(9.512)	0	0	0
2010/07/15	R186 2010/11/04	9.30	Put	Bond Future	1,461.0000	1,664.0000	13.895	0	0	0
2010/07/15	R186 2010/11/04	9.20	Call	Bond Future	4,244.0000	3,811.0000	(10.203)	0	0	0
2010/07/15	R186 2010/11/04	9.20	Put	Bond Future	1,741.0000	1,974.0000	13.383	0	0	0
2010/07/15	R186 2010/11/04	8.75	Put	Bond Future	3,615.0000	4,006.0000	10.816	0	0	0
2010/07/15	R186 2010/11/04	8.75	Call	Bond Future	1,963.0000	1,688.0000	(14.009)	0	0	9,800
2010/07/15	R186 2011/02/03			Bond Future	8.9750	9.0490	0.825	0.0000	0.0000	0
2010/07/15	R186 2011/02/03	9.00	Call	Bond Future	3,815.0000	3,461.0000	(9.279)	0	0	0
2010/07/15	R186 2011/02/03	9.00	Put	Bond Future	3,586.0000	3,907.0000	8.951	0	0	0
2010/07/15	R186 2011/02/03	9.05	Call	Bond Future	4,069.0000	3,702.0000	(9.019)	0	0	0
2010/07/15	R186 2011/02/03	9.05	Put	Bond Future	3,385.0000	3,693.0000	9.099	0	0	0

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2010/07/15	R186 2011/02/03	8.95	Call	Bond Future	3,568.0000	3,228.0000	(9.529)	0	0	0
2010/07/15	R186 2011/02/03	8.95	Put	Bond Future	3,797.0000	4,132.0000	8.823	0	0	0
2010/07/15	R189 2010/08/05			Bond Future	1.6680	1.6710	0.180	0.0000	0.0000	0
2010/07/15	R189 2010/08/05	1.75	Call	Bond Future	225.0000	217.0000	(3.556)	0	0	0
2010/07/15	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R189 2010/08/05	1.80	Call	Bond Future	363.0000	354.0000	(2.479)	0	0	0
2010/07/15	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R189 2010/08/05	1.70	Call	Bond Future	88.0000	80.0000	(9.091)	0	0	0
2010/07/15	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R189 2010/11/04			Bond Future	1.8100	1.8130	0.166	0.0000	0.0000	0
2010/07/15	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R189 2010/11/04	1.75	Put	Bond Future	149.0000	156.0000	4.698	0	0	0
2010/07/15	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R189 2010/11/04	1.80	Put	Bond Future	25.0000	32.0000	28.000	0	0	0
2010/07/15	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R189 2010/11/04	1.70	Put	Bond Future	273.0000	280.0000	2.564	0	0	0
2010/07/15	R197 2010/08/05			Bond Future	3.0110	3.0110	0.000	0.0000	0.0000	0
2010/07/15	R197 2010/08/05	3.05	Call	Bond Future	492.0000	492.0000	0.000	0	0	0
2010/07/15	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R197 2010/08/05	3.10	Call	Bond Future	1,119.0000	1,119.0000	0.000	0	0	0
2010/07/15	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R197 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R197 2010/08/05	3.00	Put	Bond Future	139.0000	139.0000	0.000	0	0	0
2010/07/15	R197 2010/11/04			Bond Future	3.0780	3.0780	0.000	0.0000	0.0000	0
2010/07/15	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R197 2010/11/04	3.05	Put	Bond Future	346.0000	346.0000	0.000	0	0	0
2010/07/15	R197 2010/11/04	3.10	Call	Bond Future	271.0000	271.0000	0.000	0	0	0
2010/07/15	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R197 2010/11/04	3.00	Put	Bond Future	966.0000	966.0000	0.000	0	0	0
2010/07/15	R201 2010/08/05			Bond Future	7.6140	7.6950	1.064	0.0000	0.0000	1,364
2010/07/15	R201 2010/08/05	9.00	Call	Bond Future	5,038.0000	4,735.0000	(6.014)	0	0	0
2010/07/15	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/15	R201 2010/11/04			Bond Future	7.6710	7.7570	1.121	0.0000	0.0000	0
2010/07/15	R201 2010/11/04	8.50	Call	Bond Future	3,054.0000	2,787.0000	(8.743)	0	0	0
2010/07/15	R201 2010/11/04	8.50	Put	Bond Future	159.0000	197.0000	23.899	0	0	0
2010/07/15	R201 2010/11/04	8.55	Call	Bond Future	3,208.0000	2,938.0000	(8.416)	0	0	0
2010/07/15	R201 2010/11/04	8.55	Put	Bond Future	141.0000	176.0000	24.823	0	0	0
2010/07/15	R201 2010/11/04	8.45	Call	Bond Future	2,901.0000	2,639.0000	(9.031)	0	0	0
2010/07/15	R201 2010/11/04	8.45	Put	Bond Future	178.0000	221.0000	24.157	0	0	0
2010/07/15	R201 2011/02/03			Bond Future	7.7010	7.7940	1.208	0.0000	0.0000	0
2010/07/15	R201 2011/02/03	8.00	Call	Bond Future	1,761.0000	1,566.0000	(11.073)	0	0	0
2010/07/15	R201 2011/02/03	8.00	Put	Bond Future	762.0000	879.0000	15.354	0	0	0
2010/07/15	R201 2011/02/03	8.05	Call	Bond Future	1,875.0000	1,673.0000	(10.773)	0	0	0
2010/07/15	R201 2011/02/03	8.05	Put	Bond Future	710.0000	820.0000	15.493	0	0	0
2010/07/15	R201 2011/02/03	7.95	Call	Bond Future	1,651.0000	1,462.0000	(11.448)	0	0	0
2010/07/15	R201 2011/02/03	7.95	Put	Bond Future	818.0000	941.0000	15.037	0	0	0
2010/07/15	R202 2010/08/05			Bond Future	3.0500	3.0140	(1.180)	0.0000	0.0000	0
2010/07/15	R202 2010/08/05	3.05	Call	Bond Future	0.0000	625.0000	100.000	0	0	0
2010/07/15	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R202 2010/08/05	3.10	Call	Bond Future	0.0000	1,485.0000	100.000	0	0	0
2010/07/15	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R202 2010/08/05	3.00	Put	Bond Future	0.0000	244.0000	100.000	0	0	0
2010/07/15	R202 2010/11/04			Bond Future	3.0500	3.0550	0.164	0.0000	0.0000	0
2010/07/15	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R202 2010/11/04	3.05	Put	Bond Future	0.0000	86.0000	100.000	0	0	0
2010/07/15	R202 2010/11/04	3.10	Call	Bond Future	0.0000	768.0000	100.000	0	0	0
2010/07/15	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R202 2010/11/04	3.00	Put	Bond Future	0.0000	948.0000	100.000	0	0	0
2010/07/15	R203 2010/08/05			Bond Future	8.3580	8.4180	0.718	0.0000	0.0000	3,767
2010/07/15	R203 2010/08/05	9.25	Call	Bond Future	4,552.0000	4,238.0000	(6.898)	0	0	0
2010/07/15	R203 2010/08/05	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/07/15	R203 2010/11/04			Bond Future	8.4330	8.4950	0.735	0.0000	0.0000	0
2010/07/15	R203 2010/11/04	9.25	Call	Bond Future	4,338.0000	4,066.0000	(6.270)	0	0	0

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2010/07/15	R203 2010/11/04	9.25	Put	Bond Future	283.0000	326.0000	15.194	0	0	0
2010/07/15	R203 2010/11/04	9.30	Call	Bond Future	4,551.0000	4,275.0000	(6.065)	0	0	0
2010/07/15	R203 2010/11/04	9.30	Put	Bond Future	255.0000	294.0000	15.294	0	0	0
2010/07/15	R203 2010/11/04	9.20	Call	Bond Future	4,127.0000	3,859.0000	(6.494)	0	0	0
2010/07/15	R203 2010/11/04	9.20	Put	Bond Future	314.0000	361.0000	14.968	0	0	0
2010/07/15	R203 2011/02/03			Bond Future	8.4910	8.5570	0.777	0.0000	0.0000	0
2010/07/15	R203 2011/02/03	8.50	Call	Bond Future	1,858.0000	1,692.0000	(8.934)	0	0	0
2010/07/15	R203 2011/02/03	8.50	Put	Bond Future	1,814.0000	1,973.0000	8.765	0	0	0
2010/07/15	R203 2011/02/03	8.55	Call	Bond Future	1,997.0000	1,823.0000	(8.713)	0	0	0
2010/07/15	R203 2011/02/03	8.55	Put	Bond Future	1,706.0000	1,857.0000	8.851	0	0	0
2010/07/15	R203 2011/02/03	8.45	Call	Bond Future	1,727.0000	1,567.0000	(9.265)	0	0	0
2010/07/15	R203 2011/02/03	8.45	Put	Bond Future	1,930.0000	2,095.0000	8.549	0	0	0
2010/07/15	R204 2010/08/05			Bond Future	8.4570	8.5070	0.591	0.0000	0.0000	2,664
2010/07/15	R204 2010/08/05	9.25	Call	Bond Future	4,472.0000	4,183.0000	(6.462)	0	0	0
2010/07/15	R204 2010/08/05	9.25	Put	Bond Future	2.0000	3.0000	50.000	0	0	780
2010/07/15	R204 2010/08/05	8.70	Call	Bond Future	1,569.0000	1,330.0000	(15.233)	0	0	0
2010/07/15	R204 2010/08/05	8.70	Put	Bond Future	171.0000	221.0000	29.240	0	0	650
2010/07/15	R204 2010/08/05	8.75	Call	Bond Future	1,807.0000	1,556.0000	(13.890)	0	0	83
2010/07/15	R204 2010/08/05	8.75	Put	Bond Future	124.0000	163.0000	31.452	0	0	83
2010/07/15	R204 2010/08/05	8.25	Put	Bond Future	1,403.0000	1,629.0000	16.108	0	0	0
2010/07/15	R204 2010/08/05	8.25	Call	Bond Future	191.0000	127.0000	(33.508)	0	0	249
2010/07/15	R204 2010/11/04			Bond Future	8.5250	8.5770	0.610	0.0000	0.0000	0
2010/07/15	R204 2010/11/04	9.25	Call	Bond Future	4,390.0000	4,142.0000	(5.649)	0	0	0
2010/07/15	R204 2010/11/04	9.25	Put	Bond Future	393.0000	439.0000	11.705	0	0	0
2010/07/15	R204 2010/11/04	9.30	Call	Bond Future	4,619.0000	4,368.0000	(5.434)	0	0	0
2010/07/15	R204 2010/11/04	9.30	Put	Bond Future	355.0000	398.0000	12.113	0	0	0
2010/07/15	R204 2010/11/04	9.20	Call	Bond Future	4,163.0000	3,920.0000	(5.837)	0	0	0
2010/07/15	R204 2010/11/04	9.20	Put	Bond Future	435.0000	486.0000	11.724	0	0	0
2010/07/15	R204 2011/02/03			Bond Future	8.5780	8.6320	0.630	0.0000	0.0000	0
2010/07/15	R204 2011/02/03	8.50	Call	Bond Future	1,899.0000	1,755.0000	(7.583)	0	0	0
2010/07/15	R204 2011/02/03	8.50	Put	Bond Future	2,331.0000	2,484.0000	6.564	0	0	0
2010/07/15	R204 2011/02/03	8.55	Call	Bond Future	2,043.0000	1,893.0000	(7.342)	0	0	0
2010/07/15	R204 2011/02/03	8.55	Put	Bond Future	2,198.0000	2,345.0000	6.688	0	0	0
2010/07/15	R204 2011/02/03	8.45	Call	Bond Future	1,762.0000	1,624.0000	(7.832)	0	0	0

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2010/07/15	R204 2011/02/03	8.45	Put	Bond Future	2,472.0000	2,631.0000	6.432	0	0	0
2010/07/15	R206 2010/08/05			Bond Future	7.5140	7.5750	0.812	0.0000	0.0000	0
2010/07/15	R206 2010/08/05	9.00	Call	Bond Future	4,300.0000	4,119.0000	(4.209)	0	0	0
2010/07/15	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R206 2010/11/04			Bond Future	7.5710	7.6370	0.872	0.0000	0.0000	0
2010/07/15	R206 2010/11/04	8.50	Call	Bond Future	2,632.0000	2,466.0000	(6.307)	0	0	0
2010/07/15	R206 2010/11/04	8.50	Put	Bond Future	90.0000	107.0000	18.889	0	0	0
2010/07/15	R206 2010/11/04	8.55	Call	Bond Future	2,756.0000	2,588.0000	(6.096)	0	0	0
2010/07/15	R206 2010/11/04	8.55	Put	Bond Future	79.0000	95.0000	20.253	0	0	0
2010/07/15	R206 2010/11/04	8.45	Call	Bond Future	2,509.0000	2,345.0000	(6.536)	0	0	0
2010/07/15	R206 2010/11/04	8.45	Put	Bond Future	102.0000	121.0000	18.627	0	0	0
2010/07/15	R206 2011/02/03			Bond Future	7.5970	7.6690	0.948	0.0000	0.0000	0
2010/07/15	R206 2011/02/03	8.00	Call	Bond Future	1,503.0000	1,377.0000	(8.383)	0	0	0
2010/07/15	R206 2011/02/03	8.00	Put	Bond Future	469.0000	528.0000	12.580	0	0	0
2010/07/15	R206 2011/02/03	8.05	Call	Bond Future	1,597.0000	1,467.0000	(8.140)	0	0	0
2010/07/15	R206 2011/02/03	8.05	Put	Bond Future	435.0000	491.0000	12.874	0	0	0
2010/07/15	R206 2011/02/03	7.95	Call	Bond Future	1,412.0000	1,290.0000	(8.640)	0	0	0
2010/07/15	R206 2011/02/03	7.95	Put	Bond Future	505.0000	569.0000	12.673	0	0	0
2010/07/15	R207 2010/08/05			Bond Future	8.5660	8.6260	0.700	0.0000	0.0000	4,639
2010/07/15	R207 2010/08/05	9.50	Call	Bond Future	5,417.0000	5,056.0000	(6.664)	0	0	0
2010/07/15	R207 2010/08/05	9.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	150
2010/07/15	R207 2010/08/05	9.25	Call	Bond Future	4,015.0000	3,658.0000	(8.892)	0	0	0
2010/07/15	R207 2010/08/05	9.25	Put	Bond Future	7.0000	11.0000	57.143	0	0	100
2010/07/15	R207 2010/08/05	8.25	Put	Bond Future	2,021.0000	2,342.0000	15.883	0	0	0
2010/07/15	R207 2010/08/05	8.25	Call	Bond Future	90.0000	50.0000	(44.444)	0	0	250
2010/07/15	R207 2010/11/04			Bond Future	8.6300	8.6920	0.718	0.0000	0.0000	0
2010/07/15	R207 2010/11/04	9.25	Call	Bond Future	4,115.0000	3,823.0000	(7.096)	0	0	0
2010/07/15	R207 2010/11/04	9.25	Put	Bond Future	547.0000	620.0000	13.346	0	0	0
2010/07/15	R207 2010/11/04	9.30	Call	Bond Future	4,344.0000	4,047.0000	(6.837)	0	0	0
2010/07/15	R207 2010/11/04	9.30	Put	Bond Future	496.0000	564.0000	13.710	0	0	0
2010/07/15	R207 2010/11/04	9.20	Call	Bond Future	3,889.0000	3,604.0000	(7.328)	0	0	0
2010/07/15	R207 2010/11/04	9.20	Put	Bond Future	602.0000	682.0000	13.289	0	0	0
2010/07/15	R207 2011/02/03			Bond Future	8.6790	8.7440	0.749	0.0000	0.0000	0

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2010/07/15	R207 2011/02/03	8.75	Call	Bond Future	2,443.0000	2,239.0000	(8.350)	0	0	0
2010/07/15	R207 2011/02/03	8.75	Put	Bond Future	2,034.0000	2,205.0000	8.407	0	0	0
2010/07/15	R207 2011/02/03	8.80	Call	Bond Future	2,611.0000	2,400.0000	(8.081)	0	0	0
2010/07/15	R207 2011/02/03	8.80	Put	Bond Future	1,915.0000	2,079.0000	8.564	0	0	0
2010/07/15	R207 2011/02/03	8.70	Call	Bond Future	2,282.0000	2,086.0000	(8.589)	0	0	0
2010/07/15	R207 2011/02/03	8.70	Put	Bond Future	2,161.0000	2,339.0000	8.237	0	0	0
2010/07/15	R208 2010/08/05			Bond Future	8.6560	8.7160	0.693	0.0000	0.0000	11,285
2010/07/15	R208 2010/08/05	9.50	Call	Bond Future	5,086.0000	4,713.0000	(7.334)	0	0	0
2010/07/15	R208 2010/08/05	9.50	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2010/07/15	R208 2010/11/04			Bond Future	8.7200	8.7820	0.711	0.0000	0.0000	0
2010/07/15	R208 2010/11/04	9.25	Call	Bond Future	3,877.0000	3,586.0000	(7.506)	0	0	0
2010/07/15	R208 2010/11/04	9.25	Put	Bond Future	697.0000	786.0000	12.769	0	0	0
2010/07/15	R208 2010/11/04	9.30	Call	Bond Future	4,107.0000	3,809.0000	(7.256)	0	0	0
2010/07/15	R208 2010/11/04	9.30	Put	Bond Future	634.0000	717.0000	13.091	0	0	0
2010/07/15	R208 2010/11/04	9.20	Call	Bond Future	3,652.0000	3,368.0000	(7.777)	0	0	0
2010/07/15	R208 2010/11/04	9.20	Put	Bond Future	765.0000	861.0000	12.549	0	0	0
2010/07/15	R208 2011/02/03			Bond Future	8.7700	8.8340	0.730	0.0000	0.0000	0
2010/07/15	R208 2011/02/03	8.75	Call	Bond Future	2,228.0000	2,033.0000	(8.752)	0	0	0
2010/07/15	R208 2011/02/03	8.75	Put	Bond Future	2,349.0000	2,539.0000	8.089	0	0	0
2010/07/15	R208 2011/02/03	8.80	Call	Bond Future	2,391.0000	2,188.0000	(8.490)	0	0	0
2010/07/15	R208 2011/02/03	8.80	Put	Bond Future	2,210.0000	2,392.0000	8.235	0	0	0
2010/07/15	R208 2011/02/03	8.70	Call	Bond Future	2,072.0000	1,885.0000	(9.025)	0	0	0
2010/07/15	R208 2011/02/03	8.70	Put	Bond Future	2,496.0000	2,695.0000	7.973	0	0	0
2010/07/15	R209 2010/08/05			Bond Future	8.8620	8.9320	0.790	0.0000	0.0000	2,406
2010/07/15	R209 2010/08/05	8.75	Call	Bond Future	546.0000	357.0000	(34.615)	0	0	0
2010/07/15	R209 2010/08/05	8.75	Put	Bond Future	1,437.0000	1,797.0000	25.052	0	0	0
2010/07/15	R209 2010/11/04			Bond Future	8.9090	8.9810	0.808	0.0000	0.0000	0
2010/07/15	R209 2010/11/04	9.00	Call	Bond Future	2,671.0000	2,357.0000	(11.756)	0	0	0
2010/07/15	R209 2010/11/04	9.00	Put	Bond Future	1,966.0000	2,211.0000	12.462	0	0	0
2010/07/15	R209 2010/11/04	9.05	Call	Bond Future	2,894.0000	2,565.0000	(11.368)	0	0	0
2010/07/15	R209 2010/11/04	9.05	Put	Bond Future	1,806.0000	2,036.0000	12.735	0	0	0
2010/07/15	R209 2010/11/04	8.95	Call	Bond Future	2,456.0000	2,157.0000	(12.174)	0	0	0
2010/07/15	R209 2010/11/04	8.95	Put	Bond Future	2,137.0000	2,397.0000	12.167	0	0	0

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2010/07/15	R209 2011/02/03			Bond Future	8.9460	9.0200	0.827	0.0000	0.0000	0
2010/07/15	R209 2011/02/03	9.00	Call	Bond Future	3,357.0000	3,049.0000	(9.175)	0	0	0
2010/07/15	R209 2011/02/03	9.00	Put	Bond Future	2,940.0000	3,202.0000	8.912	0	0	0
2010/07/15	R209 2011/02/03	9.05	Call	Bond Future	3,573.0000	3,254.0000	(8.928)	0	0	0
2010/07/15	R209 2011/02/03	9.05	Put	Bond Future	2,774.0000	3,025.0000	9.048	0	0	0
2010/07/15	R209 2011/02/03	8.95	Call	Bond Future	3,146.0000	2,849.0000	(9.441)	0	0	0
2010/07/15	R209 2011/02/03	8.95	Put	Bond Future	3,115.0000	3,388.0000	8.764	0	0	0
2010/07/15	R210 2010/08/05			Bond Future	3.1000	3.0740	(0.839)	0.0000	0.0000	0
2010/07/15	R210 2010/08/05	3.10	Call	Bond Future	0.0000	338.0000	100.000	0	0	0
2010/07/15	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R210 2010/08/05	3.15	Call	Bond Future	0.0000	983.0000	100.000	0	0	0
2010/07/15	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R210 2010/08/05	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R210 2010/08/05	3.05	Put	Bond Future	0.0000	313.0000	100.000	0	0	0
2010/07/15	R210 2010/11/04			Bond Future	3.1000	3.1220	0.710	0.0000	0.0000	0
2010/07/15	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R210 2010/11/04	3.10	Put	Bond Future	0.0000	282.0000	100.000	0	0	0
2010/07/15	R210 2010/11/04	3.15	Call	Bond Future	0.0000	357.0000	100.000	0	0	0
2010/07/15	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R210 2010/11/04	3.05	Put	Bond Future	0.0000	926.0000	100.000	0	0	0
2010/07/15	R211 2010/08/05			Bond Future	2.7500	2.7320	(0.655)	0.0000	0.0000	0
2010/07/15	R211 2010/08/05	2.75	Call	Bond Future	0.0000	105.0000	100.000	0	0	0
2010/07/15	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R211 2010/08/05	2.80	Call	Bond Future	0.0000	397.0000	100.000	0	0	0
2010/07/15	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R211 2010/08/05	2.70	Put	Bond Future	0.0000	187.0000	100.000	0	0	0
2010/07/15	R211 2010/11/04			Bond Future	2.7500	2.8340	3.055	0.0000	0.0000	0
2010/07/15	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R211 2010/11/04	2.75	Put	Bond Future	0.0000	473.0000	100.000	0	0	0
2010/07/15	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R211 2010/11/04	2.80	Put	Bond Future	0.0000	191.0000	100.000	0	0	0

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2010/07/15	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R211 2010/11/04	2.70	Put	Bond Future	0.0000	755.0000	100.000	0	0	0
2010/07/15	R212 2010/08/05			Bond Future	3.0000	3.0110	0.367	0.0000	0.0000	0
2010/07/15	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R212 2010/08/05	3.00	Put	Bond Future	0.0000	105.0000	100.000	0	0	0
2010/07/15	R212 2010/08/05	3.05	Call	Bond Future	0.0000	370.0000	100.000	0	0	0
2010/07/15	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R212 2010/08/05	2.95	Put	Bond Future	0.0000	581.0000	100.000	0	0	0
2010/07/15	R212 2010/11/04			Bond Future	3.0000	3.0790	2.633	0.0000	0.0000	0
2010/07/15	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R212 2010/11/04	3.00	Put	Bond Future	0.0000	735.0000	100.000	0	0	0
2010/07/15	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R212 2010/11/04	3.05	Put	Bond Future	0.0000	269.0000	100.000	0	0	0
2010/07/15	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/15	R212 2010/11/04	2.95	Put	Bond Future	0.0000	1,203.0000	100.000	0	0	0
2010/07/15	TRT1 2010/08/05			Index Future	320.3800	319.2120	(0.365)	0.0000	0.0000	100
2010/07/15	TRT1 2010/11/04			Index Future	325.7110	324.5230	(0.365)	0.0000	0.0000	0
Total										100729.00