



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/07/2010

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
2010/07/19	AL7T 2010/08/05			Index Future	350.9730	351.0160	0.012	0.0000	0.0000	58
2010/07/19	ALBI 2010/08/05			Index Future	322.3810	322.3780	(0.001)	0.0000	0.0000	1,445
2010/07/19	ALBI 2010/11/04			Index Future	327.7440	327.7420	(0.001)	0.0000	0.0000	0
2010/07/19	CRD1 2010/08/05			Index Future	142.9360	143.0260	0.063	0.0000	0.0000	2
2010/07/19	CRD1 2010/11/04			Index Future	145.3140	145.4060	0.063	0.0000	0.0000	0
2010/07/19	GOVI 2010/08/05			GOVI	323.5930	323.5930	0.000	0.0000	0.0000	326
2010/07/19	GOVI 2010/08/05	315.60	Call	GOVI	81,000.0000	80,636.0000	(0.449)	0	0	0
2010/07/19	GOVI 2010/08/05	315.60	Put	GOVI	1,070.0000	706.0000	(34.019)	0	0	0
2010/07/19	GOVI 2010/11/04			GOVI	328.9770	328.9770	0.000	0.0000	0.0000	0
2010/07/19	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/19	GOVI 2010/11/04	329.00	Put	GOVI	230.0000	230.0000	0.000	0	0	0
2010/07/19	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/19	GOVI 2010/11/04	329.01	Put	GOVI	330.0000	330.0000	0.000	0	0	0
2010/07/19	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/19	GOVI 2010/11/04	328.99	Put	GOVI	130.0000	130.0000	0.000	0	0	0
2010/07/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/19	ILBI 2010/08/05			Index Future	380.6170	380.7070	0.024	0.0000	0.0000	501
2010/07/19	ILBI 2010/11/04			Index Future	387.0460	387.1410	0.025	0.0000	0.0000	0
2010/07/19	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/19	JBAF 2010/07/21			Jibar Tradeable Future	6.5450	6.5350	(0.153)	0.0000	0.0000	2,000
2010/07/19	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.3850	0.000	0.0000	0.0000	1,000
2010/07/19	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3750	0.000	0.0000	0.0000	1,000
2010/07/19	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/19	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/19	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/19	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.3150	0.000	0.0000	0.0000	5,500
2010/07/19	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4650	0.000	0.0000	0.0000	4,500
2010/07/19	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.7050	0.000	0.0000	0.0000	6,000
2010/07/19	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.9550	0.000	0.0000	0.0000	5,000
2010/07/19	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/07/19	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/07/19	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/19	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/19	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/19	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/19	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/19	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/19	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/19	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/19	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/19	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/19	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/19	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/19	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/19	OTH1 2010/08/05			Index Future	315.4110	315.3940	(0.005)	0.0000	0.0000	3
2010/07/19	OTH1 2010/11/04			Index Future	320.6590	320.6420	(0.005)	0.0000	0.0000	0
2010/07/19	R157 2010/08/05			Bond Future	7.7440	7.7530	0.116	0.0000	0.0000	4,923
2010/07/19	R157 2010/08/05	8.75	Call	Bond Future	4,665.0000	4,623.0000	(0.900)	0	0	0
2010/07/19	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R157 2010/08/05	8.50	Call	Bond Future	3,528.0000	3,485.0000	(1.219)	0	0	0
2010/07/19	R157 2010/08/05	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	2,500
2010/07/19	R157 2010/08/05	9.00	Call	Bond Future	5,790.0000	5,747.0000	(0.743)	0	0	0
2010/07/19	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R157 2010/08/05	8.25	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	0
2010/07/19	R157 2010/08/05	8.25	Call	Bond Future	2,386.0000	2,340.0000	(1.928)	0	0	500
2010/07/19	R157 2010/08/05	7.50	Put	Bond Future	1,251.0000	1,269.0000	1.439	0	0	0
2010/07/19	R157 2010/08/05	7.50	Call	Bond Future	84.0000	60.0000	(28.571)	0	0	500
2010/07/19	R157 2010/11/04			Bond Future	7.8080	7.8180	0.128	0.0000	0.0000	0
2010/07/19	R157 2010/11/04	8.50	Call	Bond Future	3,359.0000	3,310.0000	(1.459)	0	0	0
2010/07/19	R157 2010/11/04	8.50	Put	Bond Future	278.0000	274.0000	(1.439)	0	0	0
2010/07/19	R157 2010/11/04	8.55	Call	Bond Future	3,548.0000	3,499.0000	(1.381)	0	0	0
2010/07/19	R157 2010/11/04	8.55	Put	Bond Future	248.0000	244.0000	(1.613)	0	0	0
2010/07/19	R157 2010/11/04	8.45	Call	Bond Future	3,173.0000	3,124.0000	(1.544)	0	0	0
2010/07/19	R157 2010/11/04	8.45	Put	Bond Future	311.0000	307.0000	(1.286)	0	0	0
2010/07/19	R157 2010/11/04	7.50	Put	Bond Future	1,972.0000	1,989.0000	0.862	0	0	0
2010/07/19	R157 2010/11/04	7.50	Call	Bond Future	568.0000	540.0000	(4.930)	0	0	500

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2010/07/19	R157 2011/02/03			Bond Future	7.8490	7.8600	0.140	0.0000	0.0000	0
2010/07/19	R157 2011/02/03	7.90	Call	Bond Future	1,632.0000	1,596.0000	(2.206)	0	0	0
2010/07/19	R157 2011/02/03	7.90	Put	Bond Future	1,413.0000	1,424.0000	0.778	0	0	0
2010/07/19	R157 2011/02/03	7.95	Call	Bond Future	1,756.0000	1,719.0000	(2.107)	0	0	0
2010/07/19	R157 2011/02/03	7.95	Put	Bond Future	1,323.0000	1,333.0000	0.756	0	0	0
2010/07/19	R157 2011/02/03	7.85	Call	Bond Future	1,512.0000	1,477.0000	(2.315)	0	0	0
2010/07/19	R157 2011/02/03	7.85	Put	Bond Future	1,508.0000	1,520.0000	0.796	0	0	0
2010/07/19	R186 2010/08/05			Bond Future	8.9040	8.9140	0.112	0.0000	0.0000	20,831
2010/07/19	R186 2010/08/05	9.25	Call	Bond Future	3,330.0000	3,207.0000	(3.694)	0	0	0
2010/07/19	R186 2010/08/05	9.25	Put	Bond Future	150.0000	121.0000	(19.333)	0	0	0
2010/07/19	R186 2010/08/05	8.75	Call	Bond Future	445.0000	355.0000	(20.225)	0	0	816
2010/07/19	R186 2010/08/05	8.75	Put	Bond Future	1,904.0000	1,908.0000	0.210	0	0	0
2010/07/19	R186 2010/08/05	9.75	Call	Bond Future	7,548.0000	7,453.0000	(1.259)	0	0	0
2010/07/19	R186 2010/08/05	9.75	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	960
2010/07/19	R186 2010/08/05	10.00	Call	Bond Future	9,631.0000	9,537.0000	(0.976)	0	0	0
2010/07/19	R186 2010/08/05	10.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	3,000
2010/07/19	R186 2010/08/05	9.00	Call	Bond Future	1,545.0000	1,409.0000	(8.803)	0	0	48
2010/07/19	R186 2010/08/05	9.00	Put	Bond Future	649.0000	607.0000	(6.471)	0	0	48
2010/07/19	R186 2010/08/05	8.50	Put	Bond Future	3,954.0000	4,022.0000	1.720	0	0	0
2010/07/19	R186 2010/08/05	8.50	Call	Bond Future	66.0000	40.0000	(39.394)	0	0	144
2010/07/19	R186 2010/11/04			Bond Future	8.9670	8.9760	0.100	0.0000	0.0000	400
2010/07/19	R186 2010/11/04	9.25	Call	Bond Future	4,270.0000	4,180.0000	(2.108)	0	0	0
2010/07/19	R186 2010/11/04	9.25	Put	Bond Future	1,699.0000	1,692.0000	(0.412)	0	0	0
2010/07/19	R186 2010/11/04	9.30	Call	Bond Future	4,574.0000	4,483.0000	(1.990)	0	0	0
2010/07/19	R186 2010/11/04	9.30	Put	Bond Future	1,558.0000	1,550.0000	(0.513)	0	0	0
2010/07/19	R186 2010/11/04	9.20	Call	Bond Future	3,977.0000	3,888.0000	(2.238)	0	0	0
2010/07/19	R186 2010/11/04	9.20	Put	Bond Future	1,854.0000	1,848.0000	(0.324)	0	0	0
2010/07/19	R186 2010/11/04	8.75	Put	Bond Future	3,819.0000	3,834.0000	0.393	0	0	0
2010/07/19	R186 2010/11/04	8.75	Call	Bond Future	1,787.0000	1,719.0000	(3.805)	0	0	10,900
2010/07/19	R186 2011/02/03			Bond Future	9.0160	9.0260	0.111	0.0000	0.0000	0
2010/07/19	R186 2011/02/03	9.00	Call	Bond Future	3,603.0000	3,529.0000	(2.054)	0	0	0
2010/07/19	R186 2011/02/03	9.00	Put	Bond Future	3,749.0000	3,766.0000	0.453	0	0	0
2010/07/19	R186 2011/02/03	9.05	Call	Bond Future	3,850.0000	3,774.0000	(1.974)	0	0	0
2010/07/19	R186 2011/02/03	9.05	Put	Bond Future	3,541.0000	3,556.0000	0.424	0	0	0

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2010/07/19	R186 2011/02/03	8.95	Call	Bond Future	3,364.0000	3,292.0000	(2.140)	0	0	0
2010/07/19	R186 2011/02/03	8.95	Put	Bond Future	3,968.0000	3,987.0000	0.479	0	0	0
2010/07/19	R189 2010/08/05			Bond Future	1.6750	1.6780	0.179	0.0000	0.0000	0
2010/07/19	R189 2010/08/05	1.75	Call	Bond Future	206.0000	198.0000	(3.883)	0	0	0
2010/07/19	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R189 2010/08/05	1.80	Call	Bond Future	343.0000	335.0000	(2.332)	0	0	0
2010/07/19	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R189 2010/08/05	1.70	Call	Bond Future	69.0000	61.0000	(11.594)	0	0	0
2010/07/19	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R189 2010/11/04			Bond Future	1.8170	1.8200	0.165	0.0000	0.0000	0
2010/07/19	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R189 2010/11/04	1.75	Put	Bond Future	166.0000	174.0000	4.819	0	0	0
2010/07/19	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R189 2010/11/04	1.80	Put	Bond Future	42.0000	50.0000	19.048	0	0	0
2010/07/19	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R189 2010/11/04	1.70	Put	Bond Future	290.0000	298.0000	2.759	0	0	0
2010/07/19	R197 2010/08/05			Bond Future	3.0010	2.9920	(0.300)	0.0000	0.0000	0
2010/07/19	R197 2010/08/05	3.05	Call	Bond Future	618.0000	732.0000	18.447	0	0	0
2010/07/19	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R197 2010/08/05	3.10	Call	Bond Future	1,245.0000	1,359.0000	9.157	0	0	0
2010/07/19	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R197 2010/08/05	3.00	Call	Bond Future	0.0000	101.0000	100.000	0	0	0
2010/07/19	R197 2010/08/05	3.00	Put	Bond Future	13.0000	0.0000	(100.000)	0	0	0
2010/07/19	R197 2010/11/04			Bond Future	3.0680	3.0590	(0.293)	0.0000	0.0000	0
2010/07/19	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R197 2010/11/04	3.05	Put	Bond Future	222.0000	111.0000	(50.000)	0	0	0
2010/07/19	R197 2010/11/04	3.10	Call	Bond Future	394.0000	505.0000	28.173	0	0	0
2010/07/19	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R197 2010/11/04	3.00	Put	Bond Future	842.0000	731.0000	(13.183)	0	0	0
2010/07/19	R201 2010/08/05			Bond Future	7.6840	7.7040	0.260	0.0000	0.0000	1,364
2010/07/19	R201 2010/08/05	9.00	Call	Bond Future	4,776.0000	4,701.0000	(1.570)	0	0	0
2010/07/19	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/19	R201 2010/11/04			Bond Future	7.7460	7.7670	0.271	0.0000	0.0000	0
2010/07/19	R201 2010/11/04	8.50	Call	Bond Future	2,818.0000	2,747.0000	(2.520)	0	0	0
2010/07/19	R201 2010/11/04	8.50	Put	Bond Future	189.0000	192.0000	1.587	0	0	0
2010/07/19	R201 2010/11/04	8.55	Call	Bond Future	2,969.0000	2,897.0000	(2.425)	0	0	0
2010/07/19	R201 2010/11/04	8.55	Put	Bond Future	169.0000	171.0000	1.183	0	0	0
2010/07/19	R201 2010/11/04	8.45	Call	Bond Future	2,669.0000	2,598.0000	(2.660)	0	0	0
2010/07/19	R201 2010/11/04	8.45	Put	Bond Future	212.0000	215.0000	1.415	0	0	0
2010/07/19	R201 2011/02/03			Bond Future	7.7810	7.8040	0.296	0.0000	0.0000	0
2010/07/19	R201 2011/02/03	8.00	Call	Bond Future	1,589.0000	1,534.0000	(3.461)	0	0	0
2010/07/19	R201 2011/02/03	8.00	Put	Bond Future	859.0000	881.0000	2.561	0	0	0
2010/07/19	R201 2011/02/03	8.05	Call	Bond Future	1,698.0000	1,641.0000	(3.357)	0	0	0
2010/07/19	R201 2011/02/03	8.05	Put	Bond Future	802.0000	822.0000	2.494	0	0	0
2010/07/19	R201 2011/02/03	7.95	Call	Bond Future	1,484.0000	1,431.0000	(3.571)	0	0	0
2010/07/19	R201 2011/02/03	7.95	Put	Bond Future	920.0000	944.0000	2.609	0	0	0
2010/07/19	R202 2010/08/05			Bond Future	3.0150	3.0150	0.000	0.0000	0.0000	0
2010/07/19	R202 2010/08/05	3.05	Call	Bond Future	607.0000	607.0000	0.000	0	0	0
2010/07/19	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R202 2010/08/05	3.10	Call	Bond Future	1,468.0000	1,468.0000	0.000	0	0	0
2010/07/19	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R202 2010/08/05	3.00	Put	Bond Future	262.0000	262.0000	0.000	0	0	0
2010/07/19	R202 2010/11/04			Bond Future	3.0560	3.0560	0.000	0.0000	0.0000	0
2010/07/19	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R202 2010/11/04	3.05	Put	Bond Future	103.0000	103.0000	0.000	0	0	0
2010/07/19	R202 2010/11/04	3.10	Call	Bond Future	751.0000	751.0000	0.000	0	0	0
2010/07/19	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R202 2010/11/04	3.00	Put	Bond Future	965.0000	965.0000	0.000	0	0	0
2010/07/19	R203 2010/08/05			Bond Future	8.3870	8.3760	(0.131)	0.0000	0.0000	3,767
2010/07/19	R203 2010/08/05	9.25	Call	Bond Future	4,400.0000	4,457.0000	1.295	0	0	0
2010/07/19	R203 2010/08/05	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/19	R203 2010/11/04			Bond Future	8.4630	8.4510	(0.142)	0.0000	0.0000	0
2010/07/19	R203 2010/11/04	9.25	Call	Bond Future	4,199.0000	4,240.0000	0.976	0	0	0

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2010/07/19	R203 2010/11/04	9.25	Put	Bond Future	297.0000	277.0000	(6.734)	0	0	0
2010/07/19	R203 2010/11/04	9.30	Call	Bond Future	4,411.0000	4,453.0000	0.952	0	0	0
2010/07/19	R203 2010/11/04	9.30	Put	Bond Future	267.0000	248.0000	(7.116)	0	0	0
2010/07/19	R203 2010/11/04	9.20	Call	Bond Future	3,990.0000	4,029.0000	0.977	0	0	0
2010/07/19	R203 2010/11/04	9.20	Put	Bond Future	330.0000	308.0000	(6.667)	0	0	0
2010/07/19	R203 2011/02/03			Bond Future	8.5230	8.5110	(0.141)	0.0000	0.0000	0
2010/07/19	R203 2011/02/03	8.50	Call	Bond Future	1,769.0000	1,785.0000	0.904	0	0	0
2010/07/19	R203 2011/02/03	8.50	Put	Bond Future	1,882.0000	1,839.0000	(2.285)	0	0	0
2010/07/19	R203 2011/02/03	8.55	Call	Bond Future	1,904.0000	1,922.0000	0.945	0	0	0
2010/07/19	R203 2011/02/03	8.55	Put	Bond Future	1,771.0000	1,730.0000	(2.315)	0	0	0
2010/07/19	R203 2011/02/03	8.45	Call	Bond Future	1,642.0000	1,657.0000	0.914	0	0	0
2010/07/19	R203 2011/02/03	8.45	Put	Bond Future	2,002.0000	1,958.0000	(2.198)	0	0	0
2010/07/19	R204 2010/08/05			Bond Future	8.4860	8.4950	0.106	0.0000	0.0000	2,664
2010/07/19	R204 2010/08/05	9.25	Call	Bond Future	4,304.0000	4,250.0000	(1.255)	0	0	0
2010/07/19	R204 2010/08/05	9.25	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	780
2010/07/19	R204 2010/08/05	8.70	Call	Bond Future	1,413.0000	1,338.0000	(5.308)	0	0	0
2010/07/19	R204 2010/08/05	8.70	Put	Bond Future	183.0000	160.0000	(12.568)	0	0	650
2010/07/19	R204 2010/08/05	8.75	Call	Bond Future	1,647.0000	1,574.0000	(4.432)	0	0	83
2010/07/19	R204 2010/08/05	8.75	Put	Bond Future	132.0000	111.0000	(15.909)	0	0	83
2010/07/19	R204 2010/08/05	8.25	Put	Bond Future	1,518.0000	1,534.0000	1.054	0	0	0
2010/07/19	R204 2010/08/05	8.25	Call	Bond Future	138.0000	102.0000	(26.087)	0	0	249
2010/07/19	R204 2010/11/04			Bond Future	8.5550	8.5650	0.117	0.0000	0.0000	0
2010/07/19	R204 2010/11/04	9.25	Call	Bond Future	4,239.0000	4,178.0000	(1.439)	0	0	0
2010/07/19	R204 2010/11/04	9.25	Put	Bond Future	412.0000	408.0000	(0.971)	0	0	0
2010/07/19	R204 2010/11/04	9.30	Call	Bond Future	4,467.0000	4,405.0000	(1.388)	0	0	0
2010/07/19	R204 2010/11/04	9.30	Put	Bond Future	372.0000	367.0000	(1.344)	0	0	0
2010/07/19	R204 2010/11/04	9.20	Call	Bond Future	4,015.0000	3,953.0000	(1.544)	0	0	0
2010/07/19	R204 2010/11/04	9.20	Put	Bond Future	457.0000	451.0000	(1.313)	0	0	0
2010/07/19	R204 2011/02/03			Bond Future	8.6090	8.6190	0.116	0.0000	0.0000	0
2010/07/19	R204 2011/02/03	8.50	Call	Bond Future	1,808.0000	1,767.0000	(2.268)	0	0	0
2010/07/19	R204 2011/02/03	8.50	Put	Bond Future	2,411.0000	2,425.0000	0.581	0	0	0
2010/07/19	R204 2011/02/03	8.55	Call	Bond Future	1,949.0000	1,906.0000	(2.206)	0	0	0
2010/07/19	R204 2011/02/03	8.55	Put	Bond Future	2,275.0000	2,287.0000	0.527	0	0	0
2010/07/19	R204 2011/02/03	8.45	Call	Bond Future	1,675.0000	1,635.0000	(2.388)	0	0	0

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2010/07/19	R204 2011/02/03	8.45	Put	Bond Future	2,556.0000	2,571.0000	0.587	0	0	0
2010/07/19	R206 2010/08/05			Bond Future	7.5540	7.5530	(0.013)	0.0000	0.0000	0
2010/07/19	R206 2010/08/05	9.00	Call	Bond Future	4,181.0000	4,184.0000	0.072	0	0	0
2010/07/19	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R206 2010/11/04			Bond Future	7.6140	7.6130	(0.013)	0.0000	0.0000	0
2010/07/19	R206 2010/11/04	8.50	Call	Bond Future	2,521.0000	2,519.0000	(0.079)	0	0	0
2010/07/19	R206 2010/11/04	8.50	Put	Bond Future	98.0000	94.0000	(4.082)	0	0	0
2010/07/19	R206 2010/11/04	8.55	Call	Bond Future	2,644.0000	2,642.0000	(0.076)	0	0	0
2010/07/19	R206 2010/11/04	8.55	Put	Bond Future	87.0000	82.0000	(5.747)	0	0	0
2010/07/19	R206 2010/11/04	8.45	Call	Bond Future	2,399.0000	2,397.0000	(0.083)	0	0	0
2010/07/19	R206 2010/11/04	8.45	Put	Bond Future	111.0000	106.0000	(4.505)	0	0	0
2010/07/19	R206 2011/02/03			Bond Future	7.6440	7.6430	(0.013)	0.0000	0.0000	0
2010/07/19	R206 2011/02/03	8.00	Call	Bond Future	1,418.0000	1,413.0000	(0.353)	0	0	0
2010/07/19	R206 2011/02/03	8.00	Put	Bond Future	505.0000	497.0000	(1.584)	0	0	0
2010/07/19	R206 2011/02/03	8.05	Call	Bond Future	1,509.0000	1,504.0000	(0.331)	0	0	0
2010/07/19	R206 2011/02/03	8.05	Put	Bond Future	469.0000	461.0000	(1.706)	0	0	0
2010/07/19	R206 2011/02/03	7.95	Call	Bond Future	1,329.0000	1,325.0000	(0.301)	0	0	0
2010/07/19	R206 2011/02/03	7.95	Put	Bond Future	544.0000	537.0000	(1.287)	0	0	0
2010/07/19	R207 2010/08/05			Bond Future	8.5950	8.6040	0.105	0.0000	0.0000	4,639
2010/07/19	R207 2010/08/05	9.50	Call	Bond Future	5,242.0000	5,187.0000	(1.049)	0	0	0
2010/07/19	R207 2010/08/05	9.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	150
2010/07/19	R207 2010/08/05	9.25	Call	Bond Future	3,840.0000	3,783.0000	(1.484)	0	0	0
2010/07/19	R207 2010/08/05	9.25	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	100
2010/07/19	R207 2010/08/05	8.25	Put	Bond Future	2,165.0000	2,198.0000	1.524	0	0	0
2010/07/19	R207 2010/08/05	8.25	Call	Bond Future	59.0000	38.0000	(35.593)	0	0	250
2010/07/19	R207 2010/11/04			Bond Future	8.6600	8.6690	0.104	0.0000	0.0000	0
2010/07/19	R207 2010/11/04	9.25	Call	Bond Future	3,964.0000	3,904.0000	(1.514)	0	0	0
2010/07/19	R207 2010/11/04	9.25	Put	Bond Future	573.0000	566.0000	(1.222)	0	0	0
2010/07/19	R207 2010/11/04	9.30	Call	Bond Future	4,190.0000	4,131.0000	(1.408)	0	0	0
2010/07/19	R207 2010/11/04	9.30	Put	Bond Future	519.0000	513.0000	(1.156)	0	0	0
2010/07/19	R207 2010/11/04	9.20	Call	Bond Future	3,741.0000	3,681.0000	(1.604)	0	0	0
2010/07/19	R207 2010/11/04	9.20	Put	Bond Future	631.0000	624.0000	(1.109)	0	0	0
2010/07/19	R207 2011/02/03			Bond Future	8.7100	8.7210	0.126	0.0000	0.0000	0

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2010/07/19	R207 2011/02/03	8.75	Call	Bond Future	2,336.0000	2,286.0000	(2.140)	0	0	0
2010/07/19	R207 2011/02/03	8.75	Put	Bond Future	2,106.0000	2,119.0000	0.617	0	0	0
2010/07/19	R207 2011/02/03	8.80	Call	Bond Future	2,501.0000	2,450.0000	(2.039)	0	0	0
2010/07/19	R207 2011/02/03	8.80	Put	Bond Future	1,984.0000	1,996.0000	0.605	0	0	0
2010/07/19	R207 2011/02/03	8.70	Call	Bond Future	2,179.0000	2,130.0000	(2.249)	0	0	0
2010/07/19	R207 2011/02/03	8.70	Put	Bond Future	2,237.0000	2,251.0000	0.626	0	0	0
2010/07/19	R208 2010/08/05			Bond Future	8.6850	8.6940	0.104	0.0000	0.0000	11,214
2010/07/19	R208 2010/08/05	9.50	Call	Bond Future	4,905.0000	4,847.0000	(1.182)	0	0	0
2010/07/19	R208 2010/08/05	9.50	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/07/19	R208 2010/11/04			Bond Future	8.7500	8.7590	0.103	0.0000	0.0000	0
2010/07/19	R208 2010/11/04	9.25	Call	Bond Future	3,725.0000	3,663.0000	(1.664)	0	0	0
2010/07/19	R208 2010/11/04	9.25	Put	Bond Future	729.0000	722.0000	(0.960)	0	0	0
2010/07/19	R208 2010/11/04	9.30	Call	Bond Future	3,952.0000	3,889.0000	(1.594)	0	0	0
2010/07/19	R208 2010/11/04	9.30	Put	Bond Future	664.0000	656.0000	(1.205)	0	0	0
2010/07/19	R208 2010/11/04	9.20	Call	Bond Future	3,503.0000	3,441.0000	(1.770)	0	0	0
2010/07/19	R208 2010/11/04	9.20	Put	Bond Future	800.0000	793.0000	(0.875)	0	0	0
2010/07/19	R208 2011/02/03			Bond Future	8.8010	8.8110	0.114	0.0000	0.0000	0
2010/07/19	R208 2011/02/03	8.75	Call	Bond Future	2,123.0000	2,077.0000	(2.167)	0	0	0
2010/07/19	R208 2011/02/03	8.75	Put	Bond Future	2,431.0000	2,445.0000	0.576	0	0	0
2010/07/19	R208 2011/02/03	8.80	Call	Bond Future	2,283.0000	2,235.0000	(2.102)	0	0	0
2010/07/19	R208 2011/02/03	8.80	Put	Bond Future	2,289.0000	2,301.0000	0.524	0	0	0
2010/07/19	R208 2011/02/03	8.70	Call	Bond Future	1,971.0000	1,927.0000	(2.232)	0	0	0
2010/07/19	R208 2011/02/03	8.70	Put	Bond Future	2,582.0000	2,598.0000	0.620	0	0	0
2010/07/19	R209 2010/08/05			Bond Future	8.9010	8.9110	0.112	0.0000	0.0000	2,406
2010/07/19	R209 2010/08/05	8.75	Call	Bond Future	407.0000	327.0000	(19.656)	0	0	0
2010/07/19	R209 2010/08/05	8.75	Put	Bond Future	1,605.0000	1,603.0000	(0.125)	0	0	0
2010/07/19	R209 2010/11/04			Bond Future	8.9500	8.9590	0.101	0.0000	0.0000	0
2010/07/19	R209 2010/11/04	9.00	Call	Bond Future	2,474.0000	2,406.0000	(2.749)	0	0	0
2010/07/19	R209 2010/11/04	9.00	Put	Bond Future	2,088.0000	2,090.0000	0.096	0	0	0
2010/07/19	R209 2010/11/04	9.05	Call	Bond Future	2,689.0000	2,619.0000	(2.603)	0	0	0
2010/07/19	R209 2010/11/04	9.05	Put	Bond Future	1,920.0000	1,920.0000	0.000	0	0	0
2010/07/19	R209 2010/11/04	8.95	Call	Bond Future	2,268.0000	2,202.0000	(2.910)	0	0	0
2010/07/19	R209 2010/11/04	8.95	Put	Bond Future	2,268.0000	2,272.0000	0.176	0	0	0

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2010/07/19	R209 2011/02/03			Bond Future	8.9880	8.9980	0.111	0.0000	0.0000	0
2010/07/19	R209 2011/02/03	9.00	Call	Bond Future	3,168.0000	3,105.0000	(1.989)	0	0	0
2010/07/19	R209 2011/02/03	9.00	Put	Bond Future	3,076.0000	3,090.0000	0.455	0	0	0
2010/07/19	R209 2011/02/03	9.05	Call	Bond Future	3,378.0000	3,313.0000	(1.924)	0	0	0
2010/07/19	R209 2011/02/03	9.05	Put	Bond Future	2,904.0000	2,915.0000	0.379	0	0	0
2010/07/19	R209 2011/02/03	8.95	Call	Bond Future	2,964.0000	2,902.0000	(2.092)	0	0	0
2010/07/19	R209 2011/02/03	8.95	Put	Bond Future	3,257.0000	3,272.0000	0.461	0	0	0
2010/07/19	R210 2010/08/05			Bond Future	3.0740	3.0440	(0.976)	0.0000	0.0000	0
2010/07/19	R210 2010/08/05	3.10	Call	Bond Future	338.0000	729.0000	115.680	0	0	0
2010/07/19	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R210 2010/08/05	3.15	Call	Bond Future	983.0000	1,374.0000	39.776	0	0	0
2010/07/19	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R210 2010/08/05	3.05	Call	Bond Future	0.0000	78.0000	100.000	0	0	0
2010/07/19	R210 2010/08/05	3.05	Put	Bond Future	313.0000	0.0000	(100.000)	0	0	0
2010/07/19	R210 2010/11/04			Bond Future	3.1230	3.0920	(0.993)	0.0000	0.0000	0
2010/07/19	R210 2010/11/04	3.10	Call	Bond Future	0.0000	103.0000	100.000	0	0	0
2010/07/19	R210 2010/11/04	3.10	Put	Bond Future	294.0000	0.0000	(100.000)	0	0	0
2010/07/19	R210 2010/11/04	3.15	Call	Bond Future	344.0000	741.0000	115.407	0	0	0
2010/07/19	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R210 2010/11/04	3.05	Put	Bond Future	938.0000	541.0000	(42.324)	0	0	0
2010/07/19	R211 2010/08/05			Bond Future	2.7330	2.7340	0.037	0.0000	0.0000	0
2010/07/19	R211 2010/08/05	2.75	Call	Bond Future	99.0000	94.0000	(5.051)	0	0	0
2010/07/19	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R211 2010/08/05	2.80	Call	Bond Future	391.0000	385.0000	(1.535)	0	0	0
2010/07/19	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R211 2010/08/05	2.70	Put	Bond Future	193.0000	199.0000	3.109	0	0	0
2010/07/19	R211 2010/11/04			Bond Future	2.8350	2.8360	0.035	0.0000	0.0000	0
2010/07/19	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R211 2010/11/04	2.75	Put	Bond Future	478.0000	484.0000	1.255	0	0	0
2010/07/19	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R211 2010/11/04	2.80	Put	Bond Future	197.0000	202.0000	2.538	0	0	0

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2010/07/19	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R211 2010/11/04	2.70	Put	Bond Future	761.0000	766.0000	0.657	0	0	0
2010/07/19	R212 2010/08/05			Bond Future	3.0110	3.0120	0.033	0.0000	0.0000	0
2010/07/19	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R212 2010/08/05	3.00	Put	Bond Future	105.0000	114.0000	8.571	0	0	0
2010/07/19	R212 2010/08/05	3.05	Call	Bond Future	370.0000	360.0000	(2.703)	0	0	0
2010/07/19	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R212 2010/08/05	2.95	Put	Bond Future	581.0000	591.0000	1.721	0	0	0
2010/07/19	R212 2010/11/04			Bond Future	3.0790	3.0800	0.032	0.0000	0.0000	0
2010/07/19	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R212 2010/11/04	3.00	Put	Bond Future	735.0000	744.0000	1.224	0	0	0
2010/07/19	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R212 2010/11/04	3.05	Put	Bond Future	269.0000	278.0000	3.346	0	0	0
2010/07/19	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/19	R212 2010/11/04	2.95	Put	Bond Future	1,203.0000	1,213.0000	0.831	0	0	0
2010/07/19	TRT1 2010/08/05			Index Future	319.7340	319.7350	0.000	0.0000	0.0000	100
2010/07/19	TRT1 2010/11/04			Index Future	325.0540	325.0550	0.000	0.0000	0.0000	0
Total										101904.00