



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/07/2010

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
2010/07/20	AL7T 2010/08/05			Index Future	351.0160	353.3290	0.659	0.0000	0.0000	58
2010/07/20	ALBI 2010/08/05			Index Future	322.3780	324.2790	0.590	0.0000	0.0000	1,445
2010/07/20	ALBI 2010/11/04			Index Future	327.7420	329.6750	0.590	0.0000	0.0000	0
2010/07/20	CRD1 2010/08/05			Index Future	143.0260	143.5870	0.392	0.0000	0.0000	2
2010/07/20	CRD1 2010/11/04			Index Future	145.4060	145.9760	0.392	0.0000	0.0000	0
2010/07/20	GOVI 2010/08/05			GOVI	323.5930	325.4700	0.580	0.0000	0.0000	326
2010/07/20	GOVI 2010/08/05	315.60	Call	GOVI	80,636.0000	98,892.0000	22.640	0	0	0
2010/07/20	GOVI 2010/08/05	315.60	Put	GOVI	706.0000	192.0000	(72.805)	0	0	0
2010/07/20	GOVI 2010/11/04			GOVI	328.9770	330.8860	0.580	0.0000	0.0000	0
2010/07/20	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	18,860.0000	100.000	0	0	0
2010/07/20	GOVI 2010/11/04	329.00	Put	GOVI	230.0000	0.0000	(100.000)	0	0	0
2010/07/20	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	18,760.0000	100.000	0	0	0
2010/07/20	GOVI 2010/11/04	329.01	Put	GOVI	330.0000	0.0000	(100.000)	0	0	0
2010/07/20	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	18,960.0000	100.000	0	0	0
2010/07/20	GOVI 2010/11/04	328.99	Put	GOVI	130.0000	0.0000	(100.000)	0	0	0
2010/07/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/20	ILBI 2010/08/05			Index Future	380.7070	381.1520	0.117	0.0000	0.0000	501
2010/07/20	ILBI 2010/11/04			Index Future	387.1410	387.5940	0.117	0.0000	0.0000	0
2010/07/20	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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

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2010/07/20	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/20	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/20	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/20	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/20	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/20	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/20	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/20	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/20	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/20	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/20	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/20	OTH1 2010/08/05			Index Future	315.3940	317.4260	0.644	0.0000	0.0000	3
2010/07/20	OTH1 2010/11/04			Index Future	320.6420	322.7070	0.644	0.0000	0.0000	0
2010/07/20	R157 2010/08/05			Bond Future	7.7530	7.6410	(1.445)	0.0000	0.0000	4,923
2010/07/20	R157 2010/08/05	8.75	Call	Bond Future	4,623.0000	5,156.0000	11.529	0	0	0
2010/07/20	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R157 2010/08/05	8.50	Call	Bond Future	3,485.0000	4,018.0000	15.294	0	0	0
2010/07/20	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/20	R157 2010/08/05	9.00	Call	Bond Future	5,747.0000	6,281.0000	9.292	0	0	0
2010/07/20	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R157 2010/08/05	8.25	Put	Bond Future	7.0000	1.0000	(85.714)	0	0	0
2010/07/20	R157 2010/08/05	8.25	Call	Bond Future	2,340.0000	2,867.0000	22.521	0	0	500
2010/07/20	R157 2010/08/05	7.50	Put	Bond Future	1,269.0000	823.0000	(35.146)	0	0	0
2010/07/20	R157 2010/08/05	7.50	Call	Bond Future	60.0000	147.0000	145.000	0	0	500
2010/07/20	R157 2010/11/04			Bond Future	7.8180	7.6980	(1.535)	0.0000	0.0000	0
2010/07/20	R157 2010/11/04	8.50	Call	Bond Future	3,310.0000	3,774.0000	14.018	0	0	0
2010/07/20	R157 2010/11/04	8.50	Put	Bond Future	274.0000	193.0000	(29.562)	0	0	0
2010/07/20	R157 2010/11/04	8.55	Call	Bond Future	3,499.0000	3,971.0000	13.490	0	0	0
2010/07/20	R157 2010/11/04	8.55	Put	Bond Future	244.0000	172.0000	(29.508)	0	0	0
2010/07/20	R157 2010/11/04	8.45	Call	Bond Future	3,124.0000	3,580.0000	14.597	0	0	0
2010/07/20	R157 2010/11/04	8.45	Put	Bond Future	307.0000	219.0000	(28.664)	0	0	0
2010/07/20	R157 2010/11/04	7.50	Put	Bond Future	1,989.0000	1,627.0000	(18.200)	0	0	0
2010/07/20	R157 2010/11/04	7.50	Call	Bond Future	540.0000	722.0000	33.704	0	0	500

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2010/07/20	R157 2011/02/03			Bond Future	7.8600	7.7320	(1.628)	0.0000	0.0000	0
2010/07/20	R157 2011/02/03	7.90	Call	Bond Future	1,596.0000	1,897.0000	18.860	0	0	0
2010/07/20	R157 2011/02/03	7.90	Put	Bond Future	1,424.0000	1,174.0000	(17.556)	0	0	0
2010/07/20	R157 2011/02/03	7.95	Call	Bond Future	1,719.0000	2,032.0000	18.208	0	0	0
2010/07/20	R157 2011/02/03	7.95	Put	Bond Future	1,333.0000	1,095.0000	(17.854)	0	0	0
2010/07/20	R157 2011/02/03	7.85	Call	Bond Future	1,477.0000	1,766.0000	19.567	0	0	0
2010/07/20	R157 2011/02/03	7.85	Put	Bond Future	1,520.0000	1,257.0000	(17.303)	0	0	0
2010/07/20	R186 2010/08/05			Bond Future	8.9140	8.8220	(1.032)	0.0000	0.0000	20,831
2010/07/20	R186 2010/08/05	9.25	Call	Bond Future	3,207.0000	4,002.0000	24.790	0	0	0
2010/07/20	R186 2010/08/05	9.25	Put	Bond Future	121.0000	48.0000	(60.331)	0	0	0
2010/07/20	R186 2010/08/05	8.75	Call	Bond Future	355.0000	606.0000	70.704	0	0	816
2010/07/20	R186 2010/08/05	8.75	Put	Bond Future	1,908.0000	1,292.0000	(32.285)	0	0	0
2010/07/20	R186 2010/08/05	9.75	Call	Bond Future	7,453.0000	8,319.0000	11.619	0	0	0
2010/07/20	R186 2010/08/05	9.75	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	960
2010/07/20	R186 2010/08/05	10.00	Call	Bond Future	9,537.0000	10,404.0000	9.091	0	0	0
2010/07/20	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/20	R186 2010/08/05	9.00	Call	Bond Future	1,409.0000	1,993.0000	41.448	0	0	48
2010/07/20	R186 2010/08/05	9.00	Put	Bond Future	607.0000	324.0000	(46.623)	0	0	48
2010/07/20	R186 2010/08/05	8.50	Put	Bond Future	4,022.0000	3,201.0000	(20.413)	0	0	0
2010/07/20	R186 2010/08/05	8.50	Call	Bond Future	40.0000	86.0000	115.000	0	0	144
2010/07/20	R186 2010/11/04			Bond Future	8.9760	8.8820	(1.047)	0.0000	0.0000	400
2010/07/20	R186 2010/11/04	9.25	Call	Bond Future	4,180.0000	4,757.0000	13.804	0	0	0
2010/07/20	R186 2010/11/04	9.25	Put	Bond Future	1,692.0000	1,396.0000	(17.494)	0	0	0
2010/07/20	R186 2010/11/04	9.30	Call	Bond Future	4,483.0000	5,080.0000	13.317	0	0	0
2010/07/20	R186 2010/11/04	9.30	Put	Bond Future	1,550.0000	1,274.0000	(17.806)	0	0	0
2010/07/20	R186 2010/11/04	9.20	Call	Bond Future	3,888.0000	4,445.0000	14.326	0	0	0
2010/07/20	R186 2010/11/04	9.20	Put	Bond Future	1,848.0000	1,532.0000	(17.100)	0	0	0
2010/07/20	R186 2010/11/04	8.75	Put	Bond Future	3,834.0000	3,309.0000	(13.693)	0	0	0
2010/07/20	R186 2010/11/04	8.75	Call	Bond Future	1,719.0000	2,066.0000	20.186	0	0	10,900
2010/07/20	R186 2011/02/03			Bond Future	9.0260	8.9290	(1.075)	0.0000	0.0000	0
2010/07/20	R186 2011/02/03	9.00	Call	Bond Future	3,529.0000	3,987.0000	12.978	0	0	0
2010/07/20	R186 2011/02/03	9.00	Put	Bond Future	3,766.0000	3,336.0000	(11.418)	0	0	0
2010/07/20	R186 2011/02/03	9.05	Call	Bond Future	3,774.0000	4,249.0000	12.586	0	0	0
2010/07/20	R186 2011/02/03	9.05	Put	Bond Future	3,556.0000	3,143.0000	(11.614)	0	0	0

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2010/07/20	R186 2011/02/03	8.95	Call	Bond Future	3,292.0000	3,732.0000	13.366	0	0	0
2010/07/20	R186 2011/02/03	8.95	Put	Bond Future	3,987.0000	3,539.0000	(11.237)	0	0	0
2010/07/20	R189 2010/08/05			Bond Future	1.6780	1.5890	(5.304)	0.0000	0.0000	0
2010/07/20	R189 2010/08/05	1.75	Call	Bond Future	198.0000	443.0000	123.737	0	0	0
2010/07/20	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R189 2010/08/05	1.80	Call	Bond Future	335.0000	580.0000	73.134	0	0	0
2010/07/20	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R189 2010/08/05	1.70	Call	Bond Future	61.0000	306.0000	401.639	0	0	0
2010/07/20	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R189 2010/11/04			Bond Future	1.8200	1.7220	(5.385)	0.0000	0.0000	0
2010/07/20	R189 2010/11/04	1.75	Call	Bond Future	0.0000	70.0000	100.000	0	0	0
2010/07/20	R189 2010/11/04	1.75	Put	Bond Future	174.0000	0.0000	(100.000)	0	0	0
2010/07/20	R189 2010/11/04	1.80	Call	Bond Future	0.0000	194.0000	100.000	0	0	0
2010/07/20	R189 2010/11/04	1.80	Put	Bond Future	50.0000	1.0000	(98.000)	0	0	0
2010/07/20	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R189 2010/11/04	1.70	Put	Bond Future	298.0000	55.0000	(81.544)	0	0	0
2010/07/20	R197 2010/08/05			Bond Future	2.9920	2.9920	0.000	0.0000	0.0000	0
2010/07/20	R197 2010/08/05	3.05	Call	Bond Future	732.0000	732.0000	0.000	0	0	0
2010/07/20	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R197 2010/08/05	3.10	Call	Bond Future	1,359.0000	1,359.0000	0.000	0	0	0
2010/07/20	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R197 2010/08/05	3.00	Call	Bond Future	101.0000	101.0000	0.000	0	0	0
2010/07/20	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R197 2010/11/04			Bond Future	3.0590	3.0590	0.000	0.0000	0.0000	0
2010/07/20	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R197 2010/11/04	3.05	Put	Bond Future	111.0000	111.0000	0.000	0	0	0
2010/07/20	R197 2010/11/04	3.10	Call	Bond Future	505.0000	505.0000	0.000	0	0	0
2010/07/20	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R197 2010/11/04	3.00	Put	Bond Future	731.0000	731.0000	0.000	0	0	0
2010/07/20	R201 2010/08/05			Bond Future	7.7040	7.5810	(1.597)	0.0000	0.0000	1,364
2010/07/20	R201 2010/08/05	9.00	Call	Bond Future	4,701.0000	5,161.0000	9.785	0	0	0
2010/07/20	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/20	R201 2010/11/04			Bond Future	7.7670	7.6350	(1.699)	0.0000	0.0000	0
2010/07/20	R201 2010/11/04	8.50	Call	Bond Future	2,747.0000	3,153.0000	14.780	0	0	0
2010/07/20	R201 2010/11/04	8.50	Put	Bond Future	192.0000	130.0000	(32.292)	0	0	0
2010/07/20	R201 2010/11/04	8.55	Call	Bond Future	2,897.0000	3,310.0000	14.256	0	0	0
2010/07/20	R201 2010/11/04	8.55	Put	Bond Future	171.0000	115.0000	(32.749)	0	0	0
2010/07/20	R201 2010/11/04	8.45	Call	Bond Future	2,598.0000	2,999.0000	15.435	0	0	0
2010/07/20	R201 2010/11/04	8.45	Put	Bond Future	215.0000	148.0000	(31.163)	0	0	0
2010/07/20	R201 2011/02/03			Bond Future	7.8040	7.6640	(1.794)	0.0000	0.0000	0
2010/07/20	R201 2011/02/03	8.00	Call	Bond Future	1,534.0000	1,824.0000	18.905	0	0	0
2010/07/20	R201 2011/02/03	8.00	Put	Bond Future	881.0000	701.0000	(20.431)	0	0	0
2010/07/20	R201 2011/02/03	8.05	Call	Bond Future	1,641.0000	1,941.0000	18.282	0	0	0
2010/07/20	R201 2011/02/03	8.05	Put	Bond Future	822.0000	652.0000	(20.681)	0	0	0
2010/07/20	R201 2011/02/03	7.95	Call	Bond Future	1,431.0000	1,712.0000	19.637	0	0	0
2010/07/20	R201 2011/02/03	7.95	Put	Bond Future	944.0000	755.0000	(20.021)	0	0	0
2010/07/20	R202 2010/08/05			Bond Future	3.0150	2.9950	(0.663)	0.0000	0.0000	0
2010/07/20	R202 2010/08/05	3.05	Call	Bond Future	607.0000	957.0000	57.661	0	0	0
2010/07/20	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R202 2010/08/05	3.10	Call	Bond Future	1,468.0000	1,817.0000	23.774	0	0	0
2010/07/20	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R202 2010/08/05	3.00	Call	Bond Future	0.0000	87.0000	100.000	0	0	0
2010/07/20	R202 2010/08/05	3.00	Put	Bond Future	262.0000	0.0000	(100.000)	0	0	0
2010/07/20	R202 2010/11/04			Bond Future	3.0560	3.0360	(0.654)	0.0000	0.0000	0
2010/07/20	R202 2010/11/04	3.05	Call	Bond Future	0.0000	241.0000	100.000	0	0	0
2010/07/20	R202 2010/11/04	3.05	Put	Bond Future	103.0000	0.0000	(100.000)	0	0	0
2010/07/20	R202 2010/11/04	3.10	Call	Bond Future	751.0000	1,094.0000	45.672	0	0	0
2010/07/20	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R202 2010/11/04	3.00	Put	Bond Future	965.0000	622.0000	(35.544)	0	0	0
2010/07/20	R203 2010/08/05			Bond Future	8.3760	8.2640	(1.337)	0.0000	0.0000	3,767
2010/07/20	R203 2010/08/05	9.25	Call	Bond Future	4,457.0000	5,047.0000	13.238	0	0	0
2010/07/20	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R203 2010/11/04			Bond Future	8.4510	8.3340	(1.384)	0.0000	0.0000	0
2010/07/20	R203 2010/11/04	9.25	Call	Bond Future	4,240.0000	4,760.0000	12.264	0	0	0

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2010/07/20	R203 2010/11/04	9.25	Put	Bond Future	277.0000	199.0000	(28.159)	0	0	0
2010/07/20	R203 2010/11/04	9.30	Call	Bond Future	4,453.0000	4,980.0000	11.835	0	0	0
2010/07/20	R203 2010/11/04	9.30	Put	Bond Future	248.0000	178.0000	(28.226)	0	0	0
2010/07/20	R203 2010/11/04	9.20	Call	Bond Future	4,029.0000	4,542.0000	12.733	0	0	0
2010/07/20	R203 2010/11/04	9.20	Put	Bond Future	308.0000	223.0000	(27.597)	0	0	0
2010/07/20	R203 2011/02/03			Bond Future	8.5110	8.3880	(1.445)	0.0000	0.0000	0
2010/07/20	R203 2011/02/03	8.50	Call	Bond Future	1,785.0000	2,104.0000	17.871	0	0	0
2010/07/20	R203 2011/02/03	8.50	Put	Bond Future	1,839.0000	1,549.0000	(15.769)	0	0	0
2010/07/20	R203 2011/02/03	8.55	Call	Bond Future	1,922.0000	2,253.0000	17.222	0	0	0
2010/07/20	R203 2011/02/03	8.55	Put	Bond Future	1,730.0000	1,452.0000	(16.069)	0	0	0
2010/07/20	R203 2011/02/03	8.45	Call	Bond Future	1,657.0000	1,962.0000	18.407	0	0	0
2010/07/20	R203 2011/02/03	8.45	Put	Bond Future	1,958.0000	1,655.0000	(15.475)	0	0	0
2010/07/20	R204 2010/08/05			Bond Future	8.4950	8.3840	(1.307)	0.0000	0.0000	2,664
2010/07/20	R204 2010/08/05	9.25	Call	Bond Future	4,250.0000	4,895.0000	15.176	0	0	0
2010/07/20	R204 2010/08/05	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	780
2010/07/20	R204 2010/08/05	8.70	Call	Bond Future	1,338.0000	1,883.0000	40.732	0	0	0
2010/07/20	R204 2010/08/05	8.70	Put	Bond Future	160.0000	59.0000	(63.125)	0	0	650
2010/07/20	R204 2010/08/05	8.75	Call	Bond Future	1,574.0000	2,146.0000	36.341	0	0	83
2010/07/20	R204 2010/08/05	8.75	Put	Bond Future	111.0000	38.0000	(65.766)	0	0	83
2010/07/20	R204 2010/08/05	8.25	Put	Bond Future	1,534.0000	1,012.0000	(34.029)	0	0	0
2010/07/20	R204 2010/08/05	8.25	Call	Bond Future	102.0000	225.0000	120.588	0	0	249
2010/07/20	R204 2010/11/04			Bond Future	8.5650	8.4490	(1.354)	0.0000	0.0000	0
2010/07/20	R204 2010/11/04	9.25	Call	Bond Future	4,178.0000	4,728.0000	13.164	0	0	0
2010/07/20	R204 2010/11/04	9.25	Put	Bond Future	408.0000	300.0000	(26.471)	0	0	0
2010/07/20	R204 2010/11/04	9.30	Call	Bond Future	4,405.0000	4,964.0000	12.690	0	0	0
2010/07/20	R204 2010/11/04	9.30	Put	Bond Future	367.0000	268.0000	(26.975)	0	0	0
2010/07/20	R204 2010/11/04	9.20	Call	Bond Future	3,953.0000	4,494.0000	13.686	0	0	0
2010/07/20	R204 2010/11/04	9.20	Put	Bond Future	451.0000	335.0000	(25.721)	0	0	0
2010/07/20	R204 2011/02/03			Bond Future	8.6190	8.4980	(1.404)	0.0000	0.0000	0
2010/07/20	R204 2011/02/03	8.50	Call	Bond Future	1,767.0000	2,087.0000	18.110	0	0	0
2010/07/20	R204 2011/02/03	8.50	Put	Bond Future	2,425.0000	2,076.0000	(14.392)	0	0	0
2010/07/20	R204 2011/02/03	8.55	Call	Bond Future	1,906.0000	2,240.0000	17.524	0	0	0
2010/07/20	R204 2011/02/03	8.55	Put	Bond Future	2,287.0000	1,952.0000	(14.648)	0	0	0
2010/07/20	R204 2011/02/03	8.45	Call	Bond Future	1,635.0000	1,940.0000	18.654	0	0	0

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2010/07/20	R204 2011/02/03	8.45	Put	Bond Future	2,571.0000	2,207.0000	(14.158)	0	0	0
2010/07/20	R206 2010/08/05			Bond Future	7.5530	7.4300	(1.628)	0.0000	0.0000	0
2010/07/20	R206 2010/08/05	9.00	Call	Bond Future	4,184.0000	4,550.0000	8.748	0	0	0
2010/07/20	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R206 2010/11/04			Bond Future	7.6130	7.4800	(1.747)	0.0000	0.0000	0
2010/07/20	R206 2010/11/04	8.50	Call	Bond Future	2,519.0000	2,856.0000	13.378	0	0	0
2010/07/20	R206 2010/11/04	8.50	Put	Bond Future	94.0000	60.0000	(36.170)	0	0	0
2010/07/20	R206 2010/11/04	8.55	Call	Bond Future	2,642.0000	2,983.0000	12.907	0	0	0
2010/07/20	R206 2010/11/04	8.55	Put	Bond Future	82.0000	53.0000	(35.366)	0	0	0
2010/07/20	R206 2010/11/04	8.45	Call	Bond Future	2,397.0000	2,730.0000	13.892	0	0	0
2010/07/20	R206 2010/11/04	8.45	Put	Bond Future	106.0000	69.0000	(34.906)	0	0	0
2010/07/20	R206 2011/02/03			Bond Future	7.6430	7.4980	(1.897)	0.0000	0.0000	0
2010/07/20	R206 2011/02/03	8.00	Call	Bond Future	1,413.0000	1,672.0000	18.330	0	0	0
2010/07/20	R206 2011/02/03	8.00	Put	Bond Future	497.0000	382.0000	(23.139)	0	0	0
2010/07/20	R206 2011/02/03	8.05	Call	Bond Future	1,504.0000	1,770.0000	17.686	0	0	0
2010/07/20	R206 2011/02/03	8.05	Put	Bond Future	461.0000	352.0000	(23.644)	0	0	0
2010/07/20	R206 2011/02/03	7.95	Call	Bond Future	1,325.0000	1,576.0000	18.943	0	0	0
2010/07/20	R206 2011/02/03	7.95	Put	Bond Future	537.0000	413.0000	(23.091)	0	0	0
2010/07/20	R207 2010/08/05			Bond Future	8.6040	8.5030	(1.174)	0.0000	0.0000	4,639
2010/07/20	R207 2010/08/05	9.50	Call	Bond Future	5,187.0000	5,797.0000	11.760	0	0	0
2010/07/20	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/07/20	R207 2010/08/05	9.25	Call	Bond Future	3,783.0000	4,390.0000	16.045	0	0	0
2010/07/20	R207 2010/08/05	9.25	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	100
2010/07/20	R207 2010/08/05	8.25	Put	Bond Future	2,198.0000	1,639.0000	(25.432)	0	0	0
2010/07/20	R207 2010/08/05	8.25	Call	Bond Future	38.0000	89.0000	134.211	0	0	250
2010/07/20	R207 2010/11/04			Bond Future	8.6690	8.5640	(1.211)	0.0000	0.0000	0
2010/07/20	R207 2010/11/04	9.25	Call	Bond Future	3,904.0000	4,397.0000	12.628	0	0	0
2010/07/20	R207 2010/11/04	9.25	Put	Bond Future	566.0000	438.0000	(22.615)	0	0	0
2010/07/20	R207 2010/11/04	9.30	Call	Bond Future	4,131.0000	4,634.0000	12.176	0	0	0
2010/07/20	R207 2010/11/04	9.30	Put	Bond Future	513.0000	396.0000	(22.807)	0	0	0
2010/07/20	R207 2010/11/04	9.20	Call	Bond Future	3,681.0000	4,163.0000	13.094	0	0	0
2010/07/20	R207 2010/11/04	9.20	Put	Bond Future	624.0000	485.0000	(22.276)	0	0	0
2010/07/20	R207 2011/02/03			Bond Future	8.7210	8.6110	(1.261)	0.0000	0.0000	0



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2010/07/20	R207 2011/02/03	8.75	Call	Bond Future	2,286.0000	2,629.0000	15.004	0	0	0
2010/07/20	R207 2011/02/03	8.75	Put	Bond Future	2,119.0000	1,826.0000	(13.827)	0	0	0
2010/07/20	R207 2011/02/03	8.80	Call	Bond Future	2,450.0000	2,805.0000	14.490	0	0	0
2010/07/20	R207 2011/02/03	8.80	Put	Bond Future	1,996.0000	1,715.0000	(14.078)	0	0	0
2010/07/20	R207 2011/02/03	8.70	Call	Bond Future	2,130.0000	2,460.0000	15.493	0	0	0
2010/07/20	R207 2011/02/03	8.70	Put	Bond Future	2,251.0000	1,945.0000	(13.594)	0	0	0
2010/07/20	R208 2010/08/05			Bond Future	8.6940	8.6030	(1.047)	0.0000	0.0000	11,214
2010/07/20	R208 2010/08/05	9.50	Call	Bond Future	4,847.0000	5,417.0000	11.760	0	0	0
2010/07/20	R208 2010/08/05	9.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/07/20	R208 2010/11/04			Bond Future	8.7590	8.6650	(1.073)	0.0000	0.0000	0
2010/07/20	R208 2010/11/04	9.25	Call	Bond Future	3,663.0000	4,100.0000	11.930	0	0	0
2010/07/20	R208 2010/11/04	9.25	Put	Bond Future	722.0000	581.0000	(19.529)	0	0	0
2010/07/20	R208 2010/11/04	9.30	Call	Bond Future	3,889.0000	4,337.0000	11.520	0	0	0
2010/07/20	R208 2010/11/04	9.30	Put	Bond Future	656.0000	525.0000	(19.970)	0	0	0
2010/07/20	R208 2010/11/04	9.20	Call	Bond Future	3,441.0000	3,868.0000	12.409	0	0	0
2010/07/20	R208 2010/11/04	9.20	Put	Bond Future	793.0000	642.0000	(19.042)	0	0	0
2010/07/20	R208 2011/02/03			Bond Future	8.8110	8.7130	(1.112)	0.0000	0.0000	0
2010/07/20	R208 2011/02/03	8.75	Call	Bond Future	2,077.0000	2,372.0000	14.203	0	0	0
2010/07/20	R208 2011/02/03	8.75	Put	Bond Future	2,445.0000	2,148.0000	(12.147)	0	0	0
2010/07/20	R208 2011/02/03	8.80	Call	Bond Future	2,235.0000	2,542.0000	13.736	0	0	0
2010/07/20	R208 2011/02/03	8.80	Put	Bond Future	2,301.0000	2,016.0000	(12.386)	0	0	0
2010/07/20	R208 2011/02/03	8.70	Call	Bond Future	1,927.0000	2,209.0000	14.634	0	0	0
2010/07/20	R208 2011/02/03	8.70	Put	Bond Future	2,598.0000	2,288.0000	(11.932)	0	0	0
2010/07/20	R209 2010/08/05			Bond Future	8.9110	8.8300	(0.909)	0.0000	0.0000	2,406
2010/07/20	R209 2010/08/05	8.75	Call	Bond Future	327.0000	511.0000	56.269	0	0	0
2010/07/20	R209 2010/08/05	8.75	Put	Bond Future	1,603.0000	1,150.0000	(28.260)	0	0	0
2010/07/20	R209 2010/11/04			Bond Future	8.9590	8.8760	(0.926)	0.0000	0.0000	0
2010/07/20	R209 2010/11/04	9.00	Call	Bond Future	2,406.0000	2,758.0000	14.630	0	0	0
2010/07/20	R209 2010/11/04	9.00	Put	Bond Future	2,090.0000	1,795.0000	(14.115)	0	0	0
2010/07/20	R209 2010/11/04	9.05	Call	Bond Future	2,619.0000	2,988.0000	14.089	0	0	0
2010/07/20	R209 2010/11/04	9.05	Put	Bond Future	1,920.0000	1,642.0000	(14.479)	0	0	0
2010/07/20	R209 2010/11/04	8.95	Call	Bond Future	2,202.0000	2,536.0000	15.168	0	0	0
2010/07/20	R209 2010/11/04	8.95	Put	Bond Future	2,272.0000	1,959.0000	(13.776)	0	0	0

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2010/07/20	R209 2011/02/03			Bond Future	8.9980	8.9130	(0.945)	0.0000	0.0000	0
2010/07/20	R209 2011/02/03	9.00	Call	Bond Future	3,105.0000	3,451.0000	11.143	0	0	0
2010/07/20	R209 2011/02/03	9.00	Put	Bond Future	3,090.0000	2,778.0000	(10.097)	0	0	0
2010/07/20	R209 2011/02/03	9.05	Call	Bond Future	3,313.0000	3,672.0000	10.836	0	0	0
2010/07/20	R209 2011/02/03	9.05	Put	Bond Future	2,915.0000	2,617.0000	(10.223)	0	0	0
2010/07/20	R209 2011/02/03	8.95	Call	Bond Future	2,902.0000	3,235.0000	11.475	0	0	0
2010/07/20	R209 2011/02/03	8.95	Put	Bond Future	3,272.0000	2,948.0000	(9.902)	0	0	0
2010/07/20	R210 2010/08/05			Bond Future	3.0440	3.0450	0.033	0.0000	0.0000	0
2010/07/20	R210 2010/08/05	3.10	Call	Bond Future	729.0000	716.0000	(1.783)	0	0	0
2010/07/20	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R210 2010/08/05	3.15	Call	Bond Future	1,374.0000	1,361.0000	(0.946)	0	0	0
2010/07/20	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R210 2010/08/05	3.05	Call	Bond Future	78.0000	65.0000	(16.667)	0	0	0
2010/07/20	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R210 2010/11/04			Bond Future	3.0920	3.0920	0.000	0.0000	0.0000	0
2010/07/20	R210 2010/11/04	3.10	Call	Bond Future	103.0000	103.0000	0.000	0	0	0
2010/07/20	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R210 2010/11/04	3.15	Call	Bond Future	741.0000	741.0000	0.000	0	0	0
2010/07/20	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R210 2010/11/04	3.05	Put	Bond Future	541.0000	541.0000	0.000	0	0	0
2010/07/20	R211 2010/08/05			Bond Future	2.7340	2.7350	0.037	0.0000	0.0000	0
2010/07/20	R211 2010/08/05	2.75	Call	Bond Future	94.0000	88.0000	(6.383)	0	0	0
2010/07/20	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R211 2010/08/05	2.80	Call	Bond Future	385.0000	379.0000	(1.558)	0	0	0
2010/07/20	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R211 2010/08/05	2.70	Put	Bond Future	199.0000	205.0000	3.015	0	0	0
2010/07/20	R211 2010/11/04			Bond Future	2.8360	2.8360	0.000	0.0000	0.0000	0
2010/07/20	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R211 2010/11/04	2.75	Put	Bond Future	484.0000	484.0000	0.000	0	0	0
2010/07/20	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R211 2010/11/04	2.80	Put	Bond Future	202.0000	202.0000	0.000	0	0	0

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2010/07/20	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R211 2010/11/04	2.70	Put	Bond Future	766.0000	766.0000	0.000	0	0	0
2010/07/20	R212 2010/08/05			Bond Future	3.0120	3.0120	0.000	0.0000	0.0000	0
2010/07/20	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R212 2010/08/05	3.00	Put	Bond Future	114.0000	114.0000	0.000	0	0	0
2010/07/20	R212 2010/08/05	3.05	Call	Bond Future	360.0000	360.0000	0.000	0	0	0
2010/07/20	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R212 2010/08/05	2.95	Put	Bond Future	591.0000	591.0000	0.000	0	0	0
2010/07/20	R212 2010/11/04			Bond Future	3.0800	3.0800	0.000	0.0000	0.0000	0
2010/07/20	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R212 2010/11/04	3.00	Put	Bond Future	744.0000	744.0000	0.000	0	0	0
2010/07/20	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R212 2010/11/04	3.05	Put	Bond Future	278.0000	278.0000	0.000	0	0	0
2010/07/20	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/20	R212 2010/11/04	2.95	Put	Bond Future	1,213.0000	1,213.0000	0.000	0	0	0
2010/07/20	TRT1 2010/08/05			Index Future	319.7350	321.5910	0.580	0.0000	0.0000	100
2010/07/20	TRT1 2010/11/04			Index Future	325.0550	326.9420	0.581	0.0000	0.0000	0
<b>Total</b>										<b>101904.00</b>