



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 22/07/2010

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
2010/07/22	AL7T 2010/08/05			Index Future	353.8340	352.9240	(0.257)	0.0000	0.0000	58
2010/07/22	ALBI 2010/08/05			Index Future	324.9960	324.2590	(0.227)	0.0000	0.0000	1,445
2010/07/22	ALBI 2010/11/04			Index Future	330.4040	329.6550	(0.227)	0.0000	0.0000	0
2010/07/22	CRD1 2010/08/05			Index Future	143.7270	144.1340	0.283	0.0000	0.0000	2
2010/07/22	CRD1 2010/11/04			Index Future	146.1290	146.5320	0.276	0.0000	0.0000	0
2010/07/22	GOVI 2010/08/05			GOVI	326.1300	325.4080	(0.221)	0.0000	0.0000	172
2010/07/22	GOVI 2010/08/05	315.60	Call	GOVI	105,395.0000	98,199.0000	(6.828)	0	0	0
2010/07/22	GOVI 2010/08/05	315.60	Put	GOVI	95.0000	119.0000	25.263	0	0	0
2010/07/22	GOVI 2010/11/04			GOVI	331.5820	330.8230	(0.229)	0.0000	0.0000	154
2010/07/22	GOVI 2010/11/04	329.00	Call	GOVI	25,820.0000	18,230.0000	(29.396)	0	0	0
2010/07/22	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/22	GOVI 2010/11/04	329.01	Call	GOVI	25,720.0000	18,130.0000	(29.510)	0	0	0
2010/07/22	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/22	GOVI 2010/11/04	328.99	Call	GOVI	25,920.0000	18,330.0000	(29.282)	0	0	0
2010/07/22	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/22	ILBI 2010/08/05			Index Future	381.4750	381.5370	0.016	0.0000	0.0000	501
2010/07/22	ILBI 2010/11/04			Index Future	387.9250	387.9880	0.016	0.0000	0.0000	0
2010/07/22	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/22	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.5250	2.193	0.0000	0.0000	1,000
2010/07/22	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3650	(0.157)	0.0000	0.0000	1,000
2010/07/22	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/22	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/22	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2850	(0.159)	0.0000	0.0000	0
2010/07/22	JBAF 2011/01/19			Jibar Tradeable Future	6.2950	6.2850	(0.159)	0.0000	0.0000	0
2010/07/22	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.2650	(0.792)	0.0000	0.0000	5,500
2010/07/22	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4150	(0.773)	0.0000	0.0000	4,500
2010/07/22	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.5950	(1.641)	0.0000	0.0000	6,000
2010/07/22	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.8350	(1.725)	0.0000	0.0000	5,000
2010/07/22	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.0850	(1.666)	0.0000	0.0000	0
2010/07/22	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.1650	(1.241)	0.0000	0.0000	0
2010/07/22	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/22	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/22	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/22	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/22	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/22	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/22	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/22	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/22	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/22	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/22	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/22	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/22	OTH1 2010/08/05			Index Future	318.3000	317.6450	(0.206)	0.0000	0.0000	3
2010/07/22	OTH1 2010/11/04			Index Future	323.6210	322.9300	(0.214)	0.0000	0.0000	0
2010/07/22	R157 2010/08/05			Bond Future	7.5990	7.6590	0.790	0.0000	0.0000	3,768
2010/07/22	R157 2010/08/05	8.75	Call	Bond Future	5,357.0000	5,070.0000	(5.357)	0	0	0
2010/07/22	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R157 2010/08/05	8.50	Call	Bond Future	4,219.0000	3,932.0000	(6.803)	0	0	0
2010/07/22	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/22	R157 2010/08/05	9.00	Call	Bond Future	6,481.0000	6,195.0000	(4.413)	0	0	0
2010/07/22	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R157 2010/08/05	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/07/22	R157 2010/08/05	8.25	Call	Bond Future	3,067.0000	2,781.0000	(9.325)	0	0	500
2010/07/22	R157 2010/08/05	7.50	Put	Bond Future	668.0000	870.0000	30.240	0	0	0
2010/07/22	R157 2010/08/05	7.50	Call	Bond Future	193.0000	108.0000	(44.041)	0	0	500
2010/07/22	R157 2010/11/04			Bond Future	7.6530	7.7170	0.836	0.0000	0.0000	4,155
2010/07/22	R157 2010/11/04	8.50	Call	Bond Future	3,953.0000	3,693.0000	(6.577)	0	0	0
2010/07/22	R157 2010/11/04	8.50	Put	Bond Future	167.0000	199.0000	19.162	0	0	0
2010/07/22	R157 2010/11/04	8.55	Call	Bond Future	4,152.0000	3,888.0000	(6.358)	0	0	0
2010/07/22	R157 2010/11/04	8.55	Put	Bond Future	148.0000	175.0000	18.243	0	0	0
2010/07/22	R157 2010/11/04	8.45	Call	Bond Future	3,755.0000	3,499.0000	(6.818)	0	0	0
2010/07/22	R157 2010/11/04	8.45	Put	Bond Future	189.0000	224.0000	18.519	0	0	0
2010/07/22	R157 2010/11/04	7.50	Put	Bond Future	1,497.0000	1,671.0000	11.623	0	0	0
2010/07/22	R157 2010/11/04	7.50	Call	Bond Future	797.0000	680.0000	(14.680)	0	0	500

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2010/07/22	R157 2011/02/03			Bond Future	7.6850	7.7530	0.885	0.0000	0.0000	0
2010/07/22	R157 2011/02/03	7.90	Call	Bond Future	2,014.0000	1,837.0000	(8.788)	0	0	0
2010/07/22	R157 2011/02/03	7.90	Put	Bond Future	1,087.0000	1,204.0000	10.764	0	0	0
2010/07/22	R157 2011/02/03	7.95	Call	Bond Future	2,153.0000	1,971.0000	(8.453)	0	0	0
2010/07/22	R157 2011/02/03	7.95	Put	Bond Future	1,012.0000	1,124.0000	11.067	0	0	0
2010/07/22	R157 2011/02/03	7.85	Call	Bond Future	1,878.0000	1,708.0000	(9.052)	0	0	0
2010/07/22	R157 2011/02/03	7.85	Put	Bond Future	1,166.0000	1,290.0000	10.635	0	0	0
2010/07/22	R186 2010/08/05			Bond Future	8.7700	8.7900	0.228	0.0000	0.0000	13,181
2010/07/22	R186 2010/08/05	9.25	Call	Bond Future	4,472.0000	4,282.0000	(4.249)	0	0	0
2010/07/22	R186 2010/08/05	9.25	Put	Bond Future	24.0000	24.0000	0.000	0	0	0
2010/07/22	R186 2010/08/05	8.75	Call	Bond Future	789.0000	673.0000	(14.702)	0	0	816
2010/07/22	R186 2010/08/05	8.75	Put	Bond Future	980.0000	1,055.0000	7.653	0	0	0
2010/07/22	R186 2010/08/05	9.75	Call	Bond Future	8,813.0000	8,623.0000	(2.156)	0	0	0
2010/07/22	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/22	R186 2010/08/05	10.00	Call	Bond Future	10,899.0000	10,708.0000	(1.752)	0	0	0
2010/07/22	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/22	R186 2010/08/05	9.00	Call	Bond Future	2,368.0000	2,191.0000	(7.475)	0	0	48
2010/07/22	R186 2010/08/05	9.00	Put	Bond Future	204.0000	218.0000	6.863	0	0	48
2010/07/22	R186 2010/08/05	8.50	Put	Bond Future	2,743.0000	2,900.0000	5.724	0	0	0
2010/07/22	R186 2010/08/05	8.50	Call	Bond Future	123.0000	89.0000	(27.642)	0	0	144
2010/07/22	R186 2010/11/04			Bond Future	8.8280	8.8480	0.227	0.0000	0.0000	12,012
2010/07/22	R186 2010/11/04	9.25	Call	Bond Future	5,105.0000	4,959.0000	(2.860)	0	0	0
2010/07/22	R186 2010/11/04	9.25	Put	Bond Future	1,238.0000	1,280.0000	3.393	0	0	0
2010/07/22	R186 2010/11/04	9.30	Call	Bond Future	5,438.0000	5,289.0000	(2.740)	0	0	0
2010/07/22	R186 2010/11/04	9.30	Put	Bond Future	1,126.0000	1,165.0000	3.464	0	0	0
2010/07/22	R186 2010/11/04	9.20	Call	Bond Future	4,781.0000	4,639.0000	(2.970)	0	0	0
2010/07/22	R186 2010/11/04	9.20	Put	Bond Future	1,362.0000	1,408.0000	3.377	0	0	0
2010/07/22	R186 2010/11/04	8.75	Put	Bond Future	3,019.0000	3,108.0000	2.948	0	0	0
2010/07/22	R186 2010/11/04	8.75	Call	Bond Future	2,282.0000	2,184.0000	(4.294)	0	0	10,900
2010/07/22	R186 2011/02/03			Bond Future	8.8740	8.8940	0.225	0.0000	0.0000	0
2010/07/22	R186 2011/02/03	9.00	Call	Bond Future	4,260.0000	4,146.0000	(2.676)	0	0	0
2010/07/22	R186 2011/02/03	9.00	Put	Bond Future	3,101.0000	3,172.0000	2.290	0	0	0
2010/07/22	R186 2011/02/03	9.05	Call	Bond Future	4,532.0000	4,415.0000	(2.582)	0	0	0
2010/07/22	R186 2011/02/03	9.05	Put	Bond Future	2,917.0000	2,986.0000	2.365	0	0	0

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2010/07/22	R186 2011/02/03	8.95	Call	Bond Future	3,995.0000	3,885.0000	(2.753)	0	0	0
2010/07/22	R186 2011/02/03	8.95	Put	Bond Future	3,294.0000	3,369.0000	2.277	0	0	0
2010/07/22	R189 2010/08/05			Bond Future	1.5480	1.4500	(6.331)	0.0000	0.0000	0
2010/07/22	R189 2010/08/05	1.75	Call	Bond Future	556.0000	827.0000	48.741	0	0	0
2010/07/22	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R189 2010/08/05	1.80	Call	Bond Future	694.0000	965.0000	39.049	0	0	0
2010/07/22	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R189 2010/08/05	1.70	Call	Bond Future	419.0000	690.0000	64.678	0	0	0
2010/07/22	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R189 2010/11/04			Bond Future	1.6760	1.5680	(6.444)	0.0000	0.0000	0
2010/07/22	R189 2010/11/04	1.75	Call	Bond Future	184.0000	453.0000	146.196	0	0	0
2010/07/22	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R189 2010/11/04	1.80	Call	Bond Future	308.0000	577.0000	87.338	0	0	0
2010/07/22	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R189 2010/11/04	1.70	Call	Bond Future	60.0000	329.0000	448.333	0	0	0
2010/07/22	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R197 2010/08/05			Bond Future	2.9930	2.9940	0.033	0.0000	0.0000	0
2010/07/22	R197 2010/08/05	3.05	Call	Bond Future	720.0000	707.0000	(1.806)	0	0	0
2010/07/22	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R197 2010/08/05	3.10	Call	Bond Future	1,347.0000	1,334.0000	(0.965)	0	0	0
2010/07/22	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R197 2010/08/05	3.00	Call	Bond Future	89.0000	76.0000	(14.607)	0	0	0
2010/07/22	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R197 2010/11/04			Bond Future	3.0600	3.0610	0.033	0.0000	0.0000	0
2010/07/22	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R197 2010/11/04	3.05	Put	Bond Future	124.0000	136.0000	9.677	0	0	0
2010/07/22	R197 2010/11/04	3.10	Call	Bond Future	493.0000	480.0000	(2.637)	0	0	0
2010/07/22	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R197 2010/11/04	3.00	Put	Bond Future	744.0000	756.0000	1.613	0	0	0
2010/07/22	R201 2010/08/05			Bond Future	7.5390	7.6190	1.061	0.0000	0.0000	486
2010/07/22	R201 2010/08/05	9.00	Call	Bond Future	5,319.0000	5,019.0000	(5.640)	0	0	0
2010/07/22	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/22	R201 2010/11/04			Bond Future	7.5900	7.6760	1.133	0.0000	0.0000	1,364
2010/07/22	R201 2010/11/04	8.50	Call	Bond Future	3,295.0000	3,019.0000	(8.376)	0	0	0
2010/07/22	R201 2010/11/04	8.50	Put	Bond Future	111.0000	142.0000	27.928	0	0	0
2010/07/22	R201 2010/11/04	8.55	Call	Bond Future	3,454.0000	3,175.0000	(8.078)	0	0	0
2010/07/22	R201 2010/11/04	8.55	Put	Bond Future	99.0000	126.0000	27.273	0	0	0
2010/07/22	R201 2010/11/04	8.45	Call	Bond Future	3,139.0000	2,866.0000	(8.697)	0	0	0
2010/07/22	R201 2010/11/04	8.45	Put	Bond Future	127.0000	160.0000	25.984	0	0	0
2010/07/22	R201 2011/02/03			Bond Future	7.6150	7.7080	1.221	0.0000	0.0000	0
2010/07/22	R201 2011/02/03	8.00	Call	Bond Future	1,931.0000	1,723.0000	(10.772)	0	0	0
2010/07/22	R201 2011/02/03	8.00	Put	Bond Future	643.0000	748.0000	16.330	0	0	0
2010/07/22	R201 2011/02/03	8.05	Call	Bond Future	2,051.0000	1,837.0000	(10.434)	0	0	0
2010/07/22	R201 2011/02/03	8.05	Put	Bond Future	597.0000	696.0000	16.583	0	0	0
2010/07/22	R201 2011/02/03	7.95	Call	Bond Future	1,815.0000	1,614.0000	(11.074)	0	0	0
2010/07/22	R201 2011/02/03	7.95	Put	Bond Future	693.0000	805.0000	16.162	0	0	0
2010/07/22	R202 2010/08/05			Bond Future	2.9860	3.0110	0.837	0.0000	0.0000	0
2010/07/22	R202 2010/08/05	3.05	Call	Bond Future	1,114.0000	677.0000	(39.228)	0	0	0
2010/07/22	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R202 2010/08/05	3.10	Call	Bond Future	1,974.0000	1,537.0000	(22.138)	0	0	0
2010/07/22	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R202 2010/08/05	3.00	Call	Bond Future	245.0000	0.0000	(100.000)	0	0	0
2010/07/22	R202 2010/08/05	3.00	Put	Bond Future	0.0000	192.0000	100.000	0	0	0
2010/07/22	R202 2010/11/04			Bond Future	3.0260	3.0520	0.859	0.0000	0.0000	0
2010/07/22	R202 2010/11/04	3.05	Call	Bond Future	413.0000	0.0000	(100.000)	0	0	0
2010/07/22	R202 2010/11/04	3.05	Put	Bond Future	0.0000	34.0000	100.000	0	0	0
2010/07/22	R202 2010/11/04	3.10	Call	Bond Future	1,267.0000	819.0000	(35.359)	0	0	0
2010/07/22	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R202 2010/11/04	3.00	Put	Bond Future	450.0000	897.0000	99.333	0	0	0
2010/07/22	R203 2010/08/05			Bond Future	8.2210	8.2610	0.487	0.0000	0.0000	3,767
2010/07/22	R203 2010/08/05	9.25	Call	Bond Future	5,274.0000	5,063.0000	(4.001)	0	0	0
2010/07/22	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R203 2010/11/04			Bond Future	8.2890	8.3310	0.507	0.0000	0.0000	2,215
2010/07/22	R203 2010/11/04	9.25	Call	Bond Future	4,965.0000	4,767.0000	(3.988)	0	0	0

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2010/07/22	R203 2010/11/04	9.25	Put	Bond Future	173.0000	191.0000	10.405	0	0	0
2010/07/22	R203 2010/11/04	9.30	Call	Bond Future	5,187.0000	4,988.0000	(3.837)	0	0	0
2010/07/22	R203 2010/11/04	9.30	Put	Bond Future	154.0000	170.0000	10.390	0	0	0
2010/07/22	R203 2010/11/04	9.20	Call	Bond Future	4,744.0000	4,549.0000	(4.110)	0	0	0
2010/07/22	R203 2010/11/04	9.20	Put	Bond Future	194.0000	215.0000	10.825	0	0	0
2010/07/22	R203 2011/02/03			Bond Future	8.3420	8.3850	0.515	0.0000	0.0000	0
2010/07/22	R203 2011/02/03	8.50	Call	Bond Future	2,229.0000	2,103.0000	(5.653)	0	0	0
2010/07/22	R203 2011/02/03	8.50	Put	Bond Future	1,446.0000	1,534.0000	6.086	0	0	0
2010/07/22	R203 2011/02/03	8.55	Call	Bond Future	2,383.0000	2,253.0000	(5.455)	0	0	0
2010/07/22	R203 2011/02/03	8.55	Put	Bond Future	1,353.0000	1,437.0000	6.208	0	0	0
2010/07/22	R203 2011/02/03	8.45	Call	Bond Future	2,082.0000	1,961.0000	(5.812)	0	0	0
2010/07/22	R203 2011/02/03	8.45	Put	Bond Future	1,546.0000	1,639.0000	6.016	0	0	0
2010/07/22	R204 2010/08/05			Bond Future	8.3610	8.4010	0.478	0.0000	0.0000	2,664
2010/07/22	R204 2010/08/05	9.25	Call	Bond Future	5,029.0000	4,796.0000	(4.633)	0	0	0
2010/07/22	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/07/22	R204 2010/08/05	8.70	Call	Bond Future	2,000.0000	1,778.0000	(11.100)	0	0	0
2010/07/22	R204 2010/08/05	8.70	Put	Bond Future	42.0000	54.0000	28.571	0	0	650
2010/07/22	R204 2010/08/05	8.75	Call	Bond Future	2,269.0000	2,042.0000	(10.004)	0	0	83
2010/07/22	R204 2010/08/05	8.75	Put	Bond Future	26.0000	33.0000	26.923	0	0	83
2010/07/22	R204 2010/08/05	8.25	Put	Bond Future	901.0000	1,057.0000	17.314	0	0	0
2010/07/22	R204 2010/08/05	8.25	Call	Bond Future	249.0000	171.0000	(31.325)	0	0	249
2010/07/22	R204 2010/11/04			Bond Future	8.4250	8.4670	0.499	0.0000	0.0000	2,456
2010/07/22	R204 2010/11/04	9.25	Call	Bond Future	4,842.0000	4,631.0000	(4.358)	0	0	0
2010/07/22	R204 2010/11/04	9.25	Put	Bond Future	277.0000	305.0000	10.108	0	0	0
2010/07/22	R204 2010/11/04	9.30	Call	Bond Future	5,081.0000	4,867.0000	(4.212)	0	0	0
2010/07/22	R204 2010/11/04	9.30	Put	Bond Future	248.0000	274.0000	10.484	0	0	0
2010/07/22	R204 2010/11/04	9.20	Call	Bond Future	4,606.0000	4,398.0000	(4.516)	0	0	0
2010/07/22	R204 2010/11/04	9.20	Put	Bond Future	310.0000	341.0000	10.000	0	0	0
2010/07/22	R204 2011/02/03			Bond Future	8.4740	8.5170	0.507	0.0000	0.0000	0
2010/07/22	R204 2011/02/03	8.50	Call	Bond Future	2,150.0000	2,023.0000	(5.907)	0	0	0
2010/07/22	R204 2011/02/03	8.50	Put	Bond Future	2,006.0000	2,117.0000	5.533	0	0	0
2010/07/22	R204 2011/02/03	8.55	Call	Bond Future	2,307.0000	2,174.0000	(5.765)	0	0	0
2010/07/22	R204 2011/02/03	8.55	Put	Bond Future	1,885.0000	1,991.0000	5.623	0	0	0
2010/07/22	R204 2011/02/03	8.45	Call	Bond Future	2,001.0000	1,879.0000	(6.097)	0	0	0

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2010/07/22	R204 2011/02/03	8.45	Put	Bond Future	2,135.0000	2,251.0000	5.433	0	0	0
2010/07/22	R206 2010/08/05			Bond Future	7.4080	7.4990	1.228	0.0000	0.0000	0
2010/07/22	R206 2010/08/05	9.00	Call	Bond Future	4,616.0000	4,345.0000	(5.871)	0	0	0
2010/07/22	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R206 2010/11/04			Bond Future	7.4560	7.5540	1.314	0.0000	0.0000	0
2010/07/22	R206 2010/11/04	8.50	Call	Bond Future	2,917.0000	2,663.0000	(8.708)	0	0	0
2010/07/22	R206 2010/11/04	8.50	Put	Bond Future	54.0000	74.0000	37.037	0	0	0
2010/07/22	R206 2010/11/04	8.55	Call	Bond Future	3,045.0000	2,789.0000	(8.407)	0	0	0
2010/07/22	R206 2010/11/04	8.55	Put	Bond Future	48.0000	65.0000	35.417	0	0	0
2010/07/22	R206 2010/11/04	8.45	Call	Bond Future	2,791.0000	2,539.0000	(9.029)	0	0	0
2010/07/22	R206 2010/11/04	8.45	Put	Bond Future	63.0000	84.0000	33.333	0	0	0
2010/07/22	R206 2011/02/03			Bond Future	7.4720	7.5800	1.445	0.0000	0.0000	0
2010/07/22	R206 2011/02/03	8.00	Call	Bond Future	1,719.0000	1,518.0000	(11.693)	0	0	0
2010/07/22	R206 2011/02/03	8.00	Put	Bond Future	361.0000	440.0000	21.884	0	0	0
2010/07/22	R206 2011/02/03	8.05	Call	Bond Future	1,819.0000	1,612.0000	(11.380)	0	0	0
2010/07/22	R206 2011/02/03	8.05	Put	Bond Future	334.0000	406.0000	21.557	0	0	0
2010/07/22	R206 2011/02/03	7.95	Call	Bond Future	1,622.0000	1,426.0000	(12.084)	0	0	0
2010/07/22	R206 2011/02/03	7.95	Put	Bond Future	392.0000	475.0000	21.173	0	0	0
2010/07/22	R207 2010/08/05			Bond Future	8.4600	8.5100	0.591	0.0000	0.0000	4,639
2010/07/22	R207 2010/08/05	9.50	Call	Bond Future	6,058.0000	5,755.0000	(5.002)	0	0	0
2010/07/22	R207 2010/08/05	9.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	150
2010/07/22	R207 2010/08/05	9.25	Call	Bond Future	4,650.0000	4,347.0000	(6.516)	0	0	0
2010/07/22	R207 2010/08/05	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	100
2010/07/22	R207 2010/08/05	8.25	Put	Bond Future	1,407.0000	1,659.0000	17.910	0	0	0
2010/07/22	R207 2010/08/05	8.25	Call	Bond Future	118.0000	66.0000	(44.068)	0	0	250
2010/07/22	R207 2010/11/04			Bond Future	8.5200	8.5720	0.610	0.0000	0.0000	600
2010/07/22	R207 2010/11/04	9.25	Call	Bond Future	4,609.0000	4,347.0000	(5.685)	0	0	0
2010/07/22	R207 2010/11/04	9.25	Put	Bond Future	389.0000	436.0000	12.082	0	0	0
2010/07/22	R207 2010/11/04	9.30	Call	Bond Future	4,850.0000	4,583.0000	(5.505)	0	0	0
2010/07/22	R207 2010/11/04	9.30	Put	Bond Future	350.0000	392.0000	12.000	0	0	0
2010/07/22	R207 2010/11/04	9.20	Call	Bond Future	4,371.0000	4,114.0000	(5.880)	0	0	0
2010/07/22	R207 2010/11/04	9.20	Put	Bond Future	432.0000	484.0000	12.037	0	0	0
2010/07/22	R207 2011/02/03			Bond Future	8.5660	8.6190	0.619	0.0000	0.0000	0



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2010/07/22	R207 2011/02/03	8.75	Call	Bond Future	2,775.0000	2,591.0000	(6.631)	0	0	0
2010/07/22	R207 2011/02/03	8.75	Put	Bond Future	1,710.0000	1,834.0000	7.251	0	0	0
2010/07/22	R207 2011/02/03	8.80	Call	Bond Future	2,957.0000	2,767.0000	(6.425)	0	0	0
2010/07/22	R207 2011/02/03	8.80	Put	Bond Future	1,605.0000	1,723.0000	7.352	0	0	0
2010/07/22	R207 2011/02/03	8.70	Call	Bond Future	2,600.0000	2,423.0000	(6.808)	0	0	0
2010/07/22	R207 2011/02/03	8.70	Put	Bond Future	1,823.0000	1,954.0000	7.186	0	0	0
2010/07/22	R208 2010/08/05			Bond Future	8.5610	8.6000	0.456	0.0000	0.0000	10,666
2010/07/22	R208 2010/08/05	9.50	Call	Bond Future	5,681.0000	5,435.0000	(4.330)	0	0	0
2010/07/22	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R208 2010/11/04			Bond Future	8.6210	8.6620	0.476	0.0000	0.0000	6,835
2010/07/22	R208 2010/11/04	9.25	Call	Bond Future	4,311.0000	4,102.0000	(4.848)	0	0	0
2010/07/22	R208 2010/11/04	9.25	Put	Bond Future	519.0000	564.0000	8.671	0	0	0
2010/07/22	R208 2010/11/04	9.30	Call	Bond Future	4,553.0000	4,340.0000	(4.678)	0	0	0
2010/07/22	R208 2010/11/04	9.30	Put	Bond Future	469.0000	510.0000	8.742	0	0	0
2010/07/22	R208 2010/11/04	9.20	Call	Bond Future	4,073.0000	3,869.0000	(5.009)	0	0	0
2010/07/22	R208 2010/11/04	9.20	Put	Bond Future	575.0000	625.0000	8.696	0	0	0
2010/07/22	R208 2011/02/03			Bond Future	8.6680	8.7100	0.485	0.0000	0.0000	0
2010/07/22	R208 2011/02/03	8.75	Call	Bond Future	2,514.0000	2,370.0000	(5.728)	0	0	0
2010/07/22	R208 2011/02/03	8.75	Put	Bond Future	2,016.0000	2,128.0000	5.556	0	0	0
2010/07/22	R208 2011/02/03	8.80	Call	Bond Future	2,690.0000	2,541.0000	(5.539)	0	0	0
2010/07/22	R208 2011/02/03	8.80	Put	Bond Future	1,890.0000	1,997.0000	5.661	0	0	0
2010/07/22	R208 2011/02/03	8.70	Call	Bond Future	2,344.0000	2,207.0000	(5.845)	0	0	0
2010/07/22	R208 2011/02/03	8.70	Put	Bond Future	2,149.0000	2,268.0000	5.537	0	0	0
2010/07/22	R209 2010/08/05			Bond Future	8.7680	8.7880	0.228	0.0000	0.0000	1,281
2010/07/22	R209 2010/08/05	8.75	Call	Bond Future	697.0000	598.0000	(14.204)	0	0	0
2010/07/22	R209 2010/08/05	8.75	Put	Bond Future	841.0000	902.0000	7.253	0	0	0
2010/07/22	R209 2010/11/04			Bond Future	8.8130	8.8330	0.227	0.0000	0.0000	2,406
2010/07/22	R209 2010/11/04	9.00	Call	Bond Future	3,046.0000	2,939.0000	(3.513)	0	0	0
2010/07/22	R209 2010/11/04	9.00	Put	Bond Future	1,585.0000	1,637.0000	3.281	0	0	0
2010/07/22	R209 2010/11/04	9.05	Call	Bond Future	3,290.0000	3,178.0000	(3.404)	0	0	0
2010/07/22	R209 2010/11/04	9.05	Put	Bond Future	1,447.0000	1,493.0000	3.179	0	0	0
2010/07/22	R209 2010/11/04	8.95	Call	Bond Future	2,811.0000	2,708.0000	(3.664)	0	0	0
2010/07/22	R209 2010/11/04	8.95	Put	Bond Future	1,736.0000	1,792.0000	3.226	0	0	0

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2010/07/22	R209 2011/02/03			Bond Future	8.8480	8.8680	0.226	0.0000	0.0000	0
2010/07/22	R209 2011/02/03	9.00	Call	Bond Future	3,732.0000	3,634.0000	(2.626)	0	0	0
2010/07/22	R209 2011/02/03	9.00	Put	Bond Future	2,550.0000	2,609.0000	2.314	0	0	0
2010/07/22	R209 2011/02/03	9.05	Call	Bond Future	3,963.0000	3,862.0000	(2.549)	0	0	0
2010/07/22	R209 2011/02/03	9.05	Put	Bond Future	2,398.0000	2,455.0000	2.377	0	0	0
2010/07/22	R209 2011/02/03	8.95	Call	Bond Future	3,507.0000	3,411.0000	(2.737)	0	0	0
2010/07/22	R209 2011/02/03	8.95	Put	Bond Future	2,710.0000	2,771.0000	2.251	0	0	0
2010/07/22	R210 2010/08/05			Bond Future	3.0450	3.0460	0.033	0.0000	0.0000	0
2010/07/22	R210 2010/08/05	3.10	Call	Bond Future	716.0000	703.0000	(1.816)	0	0	0
2010/07/22	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R210 2010/08/05	3.15	Call	Bond Future	1,361.0000	1,348.0000	(0.955)	0	0	0
2010/07/22	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R210 2010/08/05	3.05	Call	Bond Future	65.0000	52.0000	(20.000)	0	0	0
2010/07/22	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R210 2010/11/04			Bond Future	3.0930	3.0940	0.032	0.0000	0.0000	0
2010/07/22	R210 2010/11/04	3.10	Call	Bond Future	90.0000	77.0000	(14.444)	0	0	0
2010/07/22	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R210 2010/11/04	3.15	Call	Bond Future	729.0000	716.0000	(1.783)	0	0	0
2010/07/22	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R210 2010/11/04	3.05	Put	Bond Future	554.0000	567.0000	2.347	0	0	0
2010/07/22	R211 2010/08/05			Bond Future	2.7370	2.7380	0.037	0.0000	0.0000	0
2010/07/22	R211 2010/08/05	2.75	Call	Bond Future	76.0000	70.0000	(7.895)	0	0	0
2010/07/22	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R211 2010/08/05	2.80	Call	Bond Future	368.0000	362.0000	(1.630)	0	0	0
2010/07/22	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R211 2010/08/05	2.70	Put	Bond Future	217.0000	222.0000	2.304	0	0	0
2010/07/22	R211 2010/11/04			Bond Future	2.8390	2.8400	0.035	0.0000	0.0000	0
2010/07/22	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R211 2010/11/04	2.75	Put	Bond Future	501.0000	506.0000	0.998	0	0	0
2010/07/22	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R211 2010/11/04	2.80	Put	Bond Future	219.0000	225.0000	2.740	0	0	0

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2010/07/22	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R211 2010/11/04	2.70	Put	Bond Future	783.0000	789.0000	0.766	0	0	0
2010/07/22	R212 2010/08/05			Bond Future	3.0130	3.0140	0.033	0.0000	0.0000	0
2010/07/22	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R212 2010/08/05	3.00	Put	Bond Future	124.0000	133.0000	7.258	0	0	0
2010/07/22	R212 2010/08/05	3.05	Call	Bond Future	351.0000	341.0000	(2.849)	0	0	0
2010/07/22	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R212 2010/08/05	2.95	Put	Bond Future	600.0000	610.0000	1.667	0	0	0
2010/07/22	R212 2010/11/04			Bond Future	3.0810	3.0820	0.032	0.0000	0.0000	0
2010/07/22	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R212 2010/11/04	3.00	Put	Bond Future	753.0000	763.0000	1.328	0	0	0
2010/07/22	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R212 2010/11/04	3.05	Put	Bond Future	288.0000	297.0000	3.125	0	0	0
2010/07/22	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/22	R212 2010/11/04	2.95	Put	Bond Future	1,222.0000	1,231.0000	0.736	0	0	0
2010/07/22	TRT1 2010/08/05			Index Future	322.2470	321.5500	(0.216)	0.0000	0.0000	100
2010/07/22	TRT1 2010/11/04			Index Future	327.6340	326.9000	(0.224)	0.0000	0.0000	0
<b>Total</b>										<b>120191.00</b>