



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/07/2010

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
2010/07/09	AL7T 2010/08/05			Index Future	350.7120	351.1580	0.127	0.0000	0.0000	58
2010/07/09	ALBI 2010/08/05			Index Future	322.9860	323.2800	0.091	0.0000	0.0000	1,255
2010/07/09	ALBI 2010/11/04			Index Future	328.3590	328.6580	0.091	0.0000	0.0000	0
2010/07/09	CRD1 2010/08/05			Index Future	142.8420	142.9070	0.046	0.0000	0.0000	2
2010/07/09	CRD1 2010/11/04			Index Future	145.2180	145.2850	0.046	0.0000	0.0000	0
2010/07/09	GOVI 2010/08/05			GOVI	324.1640	324.4430	0.086	0.0000	0.0000	326
2010/07/09	GOVI 2010/08/05	315.60	Call	GOVI	87,455.0000	89,932.0000	2.832	0	0	0
2010/07/09	GOVI 2010/08/05	315.60	Put	GOVI	1,815.0000	1,502.0000	(17.245)	0	0	0
2010/07/09	GOVI 2010/11/04			GOVI	329.5560	329.8400	0.086	0.0000	0.0000	0
2010/07/09	GOVI 2010/11/04	329.00	Call	GOVI	5,560.0000	8,400.0000	51.079	0	0	0
2010/07/09	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/09	GOVI 2010/11/04	329.01	Call	GOVI	5,460.0000	8,300.0000	52.015	0	0	0
2010/07/09	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/09	GOVI 2010/11/04	328.99	Call	GOVI	5,660.0000	8,500.0000	50.177	0	0	0
2010/07/09	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/09	ILBI 2010/08/05			Index Future	380.4700	380.2080	(0.069)	0.0000	0.0000	501
2010/07/09	ILBI 2010/11/04			Index Future	386.8880	386.6220	(0.069)	0.0000	0.0000	0
2010/07/09	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/09	JBAF 2010/07/21			Jibar Tradeable Future	6.5150	6.5250	0.153	0.0000	0.0000	2,000
2010/07/09	JBAF 2010/08/18			Jibar Tradeable Future	6.3890	6.3850	(0.063)	0.0000	0.0000	1,000
2010/07/09	JBAF 2010/09/15			Jibar Tradeable Future	6.3420	6.3750	0.520	0.0000	0.0000	1,000
2010/07/09	JBAF 2010/10/20			Jibar Tradeable Future	6.2810	6.3050	0.382	0.0000	0.0000	0
2010/07/09	JBAF 2010/11/17			Jibar Tradeable Future	6.2810	6.2950	0.223	0.0000	0.0000	0
2010/07/09	JBAF 2010/12/15			Jibar Tradeable Future	6.2810	6.2950	0.223	0.0000	0.0000	0
2010/07/09	JBAF 2011/03/16			Jibar Tradeable Future	6.3010	6.3150	0.222	0.0000	0.0000	5,500
2010/07/09	JBAF 2011/06/15			Jibar Tradeable Future	6.3860	6.4650	1.237	0.0000	0.0000	4,500
2010/07/09	JBAF 2011/09/21			Jibar Tradeable Future	6.6790	6.7050	0.389	0.0000	0.0000	6,000
2010/07/09	JBAF 2011/12/21			Jibar Tradeable Future	6.9440	6.9550	0.158	0.0000	0.0000	5,000
2010/07/09	JBAF 2012/03/20			Jibar Tradeable Future	7.2090	7.2050	(0.055)	0.0000	0.0000	0
2010/07/09	JBAF 2012/06/20			Jibar Tradeable Future	7.2810	7.2550	(0.357)	0.0000	0.0000	0
2010/07/09	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/09	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/09	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/09	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/09	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/09	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/09	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/09	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/09	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/09	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/09	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/09	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/09	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/09	OTH1 2010/08/05			Index Future	316.2060	316.5850	0.120	0.0000	0.0000	3
2010/07/09	OTH1 2010/11/04			Index Future	321.4660	321.8510	0.120	0.0000	0.0000	0
2010/07/09	R157 2010/08/05			Bond Future	7.7590	7.7490	(0.129)	0.0000	0.0000	4,923
2010/07/09	R157 2010/08/05	8.75	Call	Bond Future	4,595.0000	4,642.0000	1.023	0	0	0
2010/07/09	R157 2010/08/05	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/09	R157 2010/08/05	8.50	Call	Bond Future	3,461.0000	3,507.0000	1.329	0	0	0
2010/07/09	R157 2010/08/05	8.50	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	2,500
2010/07/09	R157 2010/08/05	9.00	Call	Bond Future	5,719.0000	5,766.0000	0.822	0	0	0
2010/07/09	R157 2010/08/05	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/09	R157 2010/08/05	8.25	Put	Bond Future	31.0000	26.0000	(16.129)	0	0	0
2010/07/09	R157 2010/08/05	8.25	Call	Bond Future	2,335.0000	2,378.0000	1.842	0	0	500
2010/07/09	R157 2010/08/05	7.50	Put	Bond Future	1,360.0000	1,314.0000	(3.382)	0	0	0
2010/07/09	R157 2010/08/05	7.50	Call	Bond Future	122.0000	124.0000	1.639	0	0	500
2010/07/09	R157 2010/11/04			Bond Future	7.8240	7.8130	(0.141)	0.0000	0.0000	0
2010/07/09	R157 2010/11/04	8.50	Call	Bond Future	3,327.0000	3,365.0000	1.142	0	0	0
2010/07/09	R157 2010/11/04	8.50	Put	Bond Future	318.0000	306.0000	(3.774)	0	0	0
2010/07/09	R157 2010/11/04	8.55	Call	Bond Future	3,514.0000	3,552.0000	1.081	0	0	0
2010/07/09	R157 2010/11/04	8.55	Put	Bond Future	286.0000	274.0000	(4.196)	0	0	0
2010/07/09	R157 2010/11/04	8.45	Call	Bond Future	3,144.0000	3,180.0000	1.145	0	0	0
2010/07/09	R157 2010/11/04	8.45	Put	Bond Future	354.0000	340.0000	(3.955)	0	0	0
2010/07/09	R157 2010/11/04	7.50	Put	Bond Future	2,058.0000	2,019.0000	(1.895)	0	0	0
2010/07/09	R157 2010/11/04	7.50	Call	Bond Future	581.0000	592.0000	1.893	0	0	500

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2010/07/09	R157 2011/02/03			Bond Future	7.8660	7.8540	(0.153)	0.0000	0.0000	0
2010/07/09	R157 2011/02/03	7.90	Call	Bond Future	1,623.0000	1,647.0000	1.479	0	0	0
2010/07/09	R157 2011/02/03	7.90	Put	Bond Future	1,477.0000	1,450.0000	(1.828)	0	0	0
2010/07/09	R157 2011/02/03	7.95	Call	Bond Future	1,746.0000	1,771.0000	1.432	0	0	0
2010/07/09	R157 2011/02/03	7.95	Put	Bond Future	1,386.0000	1,359.0000	(1.948)	0	0	0
2010/07/09	R157 2011/02/03	7.85	Call	Bond Future	1,505.0000	1,527.0000	1.462	0	0	0
2010/07/09	R157 2011/02/03	7.85	Put	Bond Future	1,574.0000	1,544.0000	(1.906)	0	0	0
2010/07/09	R186 2010/08/05			Bond Future	8.8290	8.8180	(0.125)	0.0000	0.0000	20,936
2010/07/09	R186 2010/08/05	9.25	Call	Bond Future	4,052.0000	4,136.0000	2.073	0	0	0
2010/07/09	R186 2010/08/05	9.25	Put	Bond Future	165.0000	144.0000	(12.727)	0	0	0
2010/07/09	R186 2010/08/05	8.75	Call	Bond Future	862.0000	884.0000	2.552	0	0	816
2010/07/09	R186 2010/08/05	8.75	Put	Bond Future	1,614.0000	1,532.0000	(5.081)	0	0	0
2010/07/09	R186 2010/08/05	9.75	Call	Bond Future	8,259.0000	8,362.0000	1.247	0	0	0
2010/07/09	R186 2010/08/05	9.75	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	960
2010/07/09	R186 2010/08/05	10.00	Call	Bond Future	10,339.0000	10,443.0000	1.006	0	0	0
2010/07/09	R186 2010/08/05	10.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	3,000
2010/07/09	R186 2010/08/05	9.00	Call	Bond Future	2,194.0000	2,249.0000	2.507	0	0	48
2010/07/09	R186 2010/08/05	9.00	Put	Bond Future	591.0000	542.0000	(8.291)	0	0	48
2010/07/09	R186 2010/08/05	8.50	Put	Bond Future	3,398.0000	3,297.0000	(2.972)	0	0	0
2010/07/09	R186 2010/08/05	8.50	Call	Bond Future	217.0000	220.0000	1.382	0	0	144
2010/07/09	R186 2010/11/04			Bond Future	8.8890	8.8780	(0.124)	0.0000	0.0000	0
2010/07/09	R186 2010/11/04	9.25	Call	Bond Future	4,847.0000	4,907.0000	1.238	0	0	0
2010/07/09	R186 2010/11/04	9.25	Put	Bond Future	1,551.0000	1,509.0000	(2.708)	0	0	0
2010/07/09	R186 2010/11/04	9.30	Call	Bond Future	5,165.0000	5,227.0000	1.200	0	0	0
2010/07/09	R186 2010/11/04	9.30	Put	Bond Future	1,424.0000	1,383.0000	(2.879)	0	0	0
2010/07/09	R186 2010/11/04	9.20	Call	Bond Future	4,539.0000	4,596.0000	1.256	0	0	0
2010/07/09	R186 2010/11/04	9.20	Put	Bond Future	1,691.0000	1,646.0000	(2.661)	0	0	0
2010/07/09	R186 2010/11/04	8.75	Put	Bond Future	3,487.0000	3,418.0000	(1.979)	0	0	0
2010/07/09	R186 2010/11/04	8.75	Call	Bond Future	2,179.0000	2,213.0000	1.560	0	0	9,800
2010/07/09	R186 2011/02/03			Bond Future	8.9360	8.9240	(0.134)	0.0000	0.0000	0
2010/07/09	R186 2011/02/03	9.00	Call	Bond Future	4,060.0000	4,111.0000	1.256	0	0	0
2010/07/09	R186 2011/02/03	9.00	Put	Bond Future	3,473.0000	3,414.0000	(1.699)	0	0	0
2010/07/09	R186 2011/02/03	9.05	Call	Bond Future	4,321.0000	4,375.0000	1.250	0	0	0
2010/07/09	R186 2011/02/03	9.05	Put	Bond Future	3,279.0000	3,223.0000	(1.708)	0	0	0

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2010/07/09	R186 2011/02/03	8.95	Call	Bond Future	3,806.0000	3,855.0000	1.287	0	0	0
2010/07/09	R186 2011/02/03	8.95	Put	Bond Future	3,677.0000	3,616.0000	(1.659)	0	0	0
2010/07/09	R201 2010/08/05			Bond Future	7.6080	7.5970	(0.145)	0.0000	0.0000	1,388
2010/07/09	R201 2010/08/05	9.00	Call	Bond Future	5,060.0000	5,101.0000	0.810	0	0	0
2010/07/09	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/09	R201 2010/11/04			Bond Future	7.6640	7.6520	(0.157)	0.0000	0.0000	0
2010/07/09	R201 2010/11/04	8.50	Call	Bond Future	3,089.0000	3,124.0000	1.133	0	0	0
2010/07/09	R201 2010/11/04	8.50	Put	Bond Future	169.0000	161.0000	(4.734)	0	0	0
2010/07/09	R201 2010/11/04	8.55	Call	Bond Future	3,243.0000	3,279.0000	1.110	0	0	0
2010/07/09	R201 2010/11/04	8.55	Put	Bond Future	152.0000	145.0000	(4.605)	0	0	0
2010/07/09	R201 2010/11/04	8.45	Call	Bond Future	2,937.0000	2,972.0000	1.192	0	0	0
2010/07/09	R201 2010/11/04	8.45	Put	Bond Future	189.0000	181.0000	(4.233)	0	0	0
2010/07/09	R201 2011/02/03			Bond Future	7.6930	7.6810	(0.156)	0.0000	0.0000	0
2010/07/09	R201 2011/02/03	8.00	Call	Bond Future	1,794.0000	1,817.0000	1.282	0	0	0
2010/07/09	R201 2011/02/03	8.00	Put	Bond Future	768.0000	751.0000	(2.214)	0	0	0
2010/07/09	R201 2011/02/03	8.05	Call	Bond Future	1,909.0000	1,933.0000	1.257	0	0	0
2010/07/09	R201 2011/02/03	8.05	Put	Bond Future	717.0000	701.0000	(2.232)	0	0	0
2010/07/09	R201 2011/02/03	7.95	Call	Bond Future	1,684.0000	1,706.0000	1.306	0	0	0
2010/07/09	R201 2011/02/03	7.95	Put	Bond Future	824.0000	806.0000	(2.184)	0	0	0
2010/07/09	R203 2010/08/05			Bond Future	8.3930	8.3720	(0.250)	0.0000	0.0000	3,767
2010/07/09	R203 2010/08/05	9.25	Call	Bond Future	4,372.0000	4,481.0000	2.493	0	0	0
2010/07/09	R203 2010/08/05	9.25	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/07/09	R203 2010/11/04			Bond Future	8.4700	8.4470	(0.272)	0.0000	0.0000	0
2010/07/09	R203 2010/11/04	9.25	Call	Bond Future	4,201.0000	4,296.0000	2.261	0	0	0
2010/07/09	R203 2010/11/04	9.25	Put	Bond Future	334.0000	312.0000	(6.587)	0	0	0
2010/07/09	R203 2010/11/04	9.30	Call	Bond Future	4,411.0000	4,507.0000	2.176	0	0	0
2010/07/09	R203 2010/11/04	9.30	Put	Bond Future	303.0000	282.0000	(6.931)	0	0	0
2010/07/09	R203 2010/11/04	9.20	Call	Bond Future	3,994.0000	4,088.0000	2.354	0	0	0
2010/07/09	R203 2010/11/04	9.20	Put	Bond Future	369.0000	346.0000	(6.233)	0	0	0
2010/07/09	R203 2011/02/03			Bond Future	8.5290	8.5060	(0.270)	0.0000	0.0000	0
2010/07/09	R203 2011/02/03	8.50	Call	Bond Future	1,790.0000	1,843.0000	2.961	0	0	0
2010/07/09	R203 2011/02/03	8.50	Put	Bond Future	1,933.0000	1,873.0000	(3.104)	0	0	0
2010/07/09	R203 2011/02/03	8.55	Call	Bond Future	1,925.0000	1,980.0000	2.857	0	0	0

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2010/07/09	R203 2011/02/03	8.55	Put	Bond Future	1,822.0000	1,763.0000	(3.238)	0	0	0
2010/07/09	R203 2011/02/03	8.45	Call	Bond Future	1,663.0000	1,713.0000	3.007	0	0	0
2010/07/09	R203 2011/02/03	8.45	Put	Bond Future	2,053.0000	1,990.0000	(3.069)	0	0	0
2010/07/09	R204 2010/08/05			Bond Future	8.4920	8.4810	(0.130)	0.0000	0.0000	2,664
2010/07/09	R204 2010/08/05	9.25	Call	Bond Future	4,276.0000	4,338.0000	1.450	0	0	0
2010/07/09	R204 2010/08/05	9.25	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	780
2010/07/09	R204 2010/08/05	8.70	Call	Bond Future	1,473.0000	1,510.0000	2.512	0	0	0
2010/07/09	R204 2010/08/05	8.70	Put	Bond Future	278.0000	251.0000	(9.712)	0	0	650
2010/07/09	R204 2010/08/05	8.75	Call	Bond Future	1,694.0000	1,736.0000	2.479	0	0	83
2010/07/09	R204 2010/08/05	8.75	Put	Bond Future	214.0000	192.0000	(10.280)	0	0	83
2010/07/09	R204 2010/08/05	8.25	Put	Bond Future	1,620.0000	1,561.0000	(3.642)	0	0	0
2010/07/09	R204 2010/08/05	8.25	Call	Bond Future	205.0000	210.0000	2.439	0	0	249
2010/07/09	R204 2010/11/04			Bond Future	8.5620	8.5510	(0.128)	0.0000	0.0000	0
2010/07/09	R204 2010/11/04	9.25	Call	Bond Future	4,247.0000	4,292.0000	1.060	0	0	0
2010/07/09	R204 2010/11/04	9.25	Put	Bond Future	460.0000	443.0000	(3.696)	0	0	0
2010/07/09	R204 2010/11/04	9.30	Call	Bond Future	4,472.0000	4,518.0000	1.029	0	0	0
2010/07/09	R204 2010/11/04	9.30	Put	Bond Future	417.0000	401.0000	(3.837)	0	0	0
2010/07/09	R204 2010/11/04	9.20	Call	Bond Future	4,025.0000	4,069.0000	1.093	0	0	0
2010/07/09	R204 2010/11/04	9.20	Put	Bond Future	506.0000	488.0000	(3.557)	0	0	0
2010/07/09	R204 2011/02/03			Bond Future	8.6150	8.6030	(0.139)	0.0000	0.0000	0
2010/07/09	R204 2011/02/03	8.50	Call	Bond Future	1,833.0000	1,859.0000	1.418	0	0	0
2010/07/09	R204 2011/02/03	8.50	Put	Bond Future	2,469.0000	2,429.0000	(1.620)	0	0	0
2010/07/09	R204 2011/02/03	8.55	Call	Bond Future	1,974.0000	2,001.0000	1.368	0	0	0
2010/07/09	R204 2011/02/03	8.55	Put	Bond Future	2,333.0000	2,294.0000	(1.672)	0	0	0
2010/07/09	R204 2011/02/03	8.45	Call	Bond Future	1,700.0000	1,725.0000	1.471	0	0	0
2010/07/09	R204 2011/02/03	8.45	Put	Bond Future	2,614.0000	2,573.0000	(1.568)	0	0	0
2010/07/09	R206 2010/08/05			Bond Future	7.4980	7.4970	(0.013)	0.0000	0.0000	0
2010/07/09	R206 2010/08/05	9.00	Call	Bond Future	4,348.0000	4,351.0000	0.069	0	0	0
2010/07/09	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/09	R206 2010/11/04			Bond Future	7.5530	7.5520	(0.013)	0.0000	0.0000	0
2010/07/09	R206 2010/11/04	8.50	Call	Bond Future	2,686.0000	2,687.0000	0.037	0	0	0
2010/07/09	R206 2010/11/04	8.50	Put	Bond Future	94.0000	92.0000	(2.128)	0	0	0
2010/07/09	R206 2010/11/04	8.55	Call	Bond Future	2,810.0000	2,811.0000	0.036	0	0	0

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2010/07/09	R206 2010/11/04	8.55	Put	Bond Future	83.0000	81.0000	(2.410)	0	0	0
2010/07/09	R206 2010/11/04	8.45	Call	Bond Future	2,563.0000	2,564.0000	0.039	0	0	0
2010/07/09	R206 2010/11/04	8.45	Put	Bond Future	106.0000	104.0000	(1.887)	0	0	0
2010/07/09	R206 2011/02/03			Bond Future	7.5760	7.5760	0.000	0.0000	0.0000	0
2010/07/09	R206 2011/02/03	8.00	Call	Bond Future	1,552.0000	1,550.0000	(0.129)	0	0	0
2010/07/09	R206 2011/02/03	8.00	Put	Bond Future	463.0000	461.0000	(0.432)	0	0	0
2010/07/09	R206 2011/02/03	8.05	Call	Bond Future	1,646.0000	1,644.0000	(0.122)	0	0	0
2010/07/09	R206 2011/02/03	8.05	Put	Bond Future	430.0000	428.0000	(0.465)	0	0	0
2010/07/09	R206 2011/02/03	7.95	Call	Bond Future	1,460.0000	1,458.0000	(0.137)	0	0	0
2010/07/09	R206 2011/02/03	7.95	Put	Bond Future	499.0000	497.0000	(0.401)	0	0	0
2010/07/09	R207 2010/08/05			Bond Future	8.6410	8.6100	(0.359)	0.0000	0.0000	4,639
2010/07/09	R207 2010/08/05	9.50	Call	Bond Future	4,971.0000	5,155.0000	3.701	0	0	0
2010/07/09	R207 2010/08/05	9.50	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	150
2010/07/09	R207 2010/08/05	9.25	Call	Bond Future	3,587.0000	3,765.0000	4.962	0	0	0
2010/07/09	R207 2010/08/05	9.25	Put	Bond Future	30.0000	22.0000	(26.667)	0	0	100
2010/07/09	R207 2010/08/05	8.25	Put	Bond Future	2,461.0000	2,289.0000	(6.989)	0	0	0
2010/07/09	R207 2010/08/05	8.25	Call	Bond Future	79.0000	93.0000	17.722	0	0	250
2010/07/09	R207 2010/11/04			Bond Future	8.7080	8.6750	(0.379)	0.0000	0.0000	0
2010/07/09	R207 2010/11/04	9.25	Call	Bond Future	3,795.0000	3,937.0000	3.742	0	0	0
2010/07/09	R207 2010/11/04	9.25	Put	Bond Future	686.0000	634.0000	(7.580)	0	0	0
2010/07/09	R207 2010/11/04	9.30	Call	Bond Future	4,015.0000	4,160.0000	3.611	0	0	0
2010/07/09	R207 2010/11/04	9.30	Put	Bond Future	626.0000	577.0000	(7.827)	0	0	0
2010/07/09	R207 2010/11/04	9.20	Call	Bond Future	3,579.0000	3,717.0000	3.856	0	0	0
2010/07/09	R207 2010/11/04	9.20	Put	Bond Future	751.0000	695.0000	(7.457)	0	0	0
2010/07/09	R207 2011/02/03			Bond Future	8.7600	8.7260	(0.388)	0.0000	0.0000	0
2010/07/09	R207 2011/02/03	8.75	Call	Bond Future	2,230.0000	2,326.0000	4.305	0	0	0
2010/07/09	R207 2011/02/03	8.75	Put	Bond Future	2,287.0000	2,188.0000	(4.329)	0	0	0
2010/07/09	R207 2011/02/03	8.80	Call	Bond Future	2,390.0000	2,489.0000	4.142	0	0	0
2010/07/09	R207 2011/02/03	8.80	Put	Bond Future	2,161.0000	2,064.0000	(4.489)	0	0	0
2010/07/09	R207 2011/02/03	8.70	Call	Bond Future	2,079.0000	2,170.0000	4.377	0	0	0
2010/07/09	R207 2011/02/03	8.70	Put	Bond Future	2,424.0000	2,320.0000	(4.290)	0	0	0
2010/07/09	R208 2010/08/05			Bond Future	8.6710	8.6500	(0.242)	0.0000	0.0000	11,317
2010/07/09	R208 2010/08/05	9.50	Call	Bond Future	4,998.0000	5,128.0000	2.601	0	0	0

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2010/07/09	R208 2010/08/05	9.50	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/07/09	R208 2010/11/04			Bond Future	8.7350	8.7130	(0.252)	0.0000	0.0000	0
2010/07/09	R208 2010/11/04	9.25	Call	Bond Future	3,847.0000	3,942.0000	2.469	0	0	0
2010/07/09	R208 2010/11/04	9.25	Put	Bond Future	759.0000	719.0000	(5.270)	0	0	0
2010/07/09	R208 2010/11/04	9.30	Call	Bond Future	4,074.0000	4,172.0000	2.405	0	0	0
2010/07/09	R208 2010/11/04	9.30	Put	Bond Future	694.0000	656.0000	(5.476)	0	0	0
2010/07/09	R208 2010/11/04	9.20	Call	Bond Future	3,625.0000	3,718.0000	2.566	0	0	0
2010/07/09	R208 2010/11/04	9.20	Put	Bond Future	830.0000	788.0000	(5.060)	0	0	0
2010/07/09	R208 2011/02/03			Bond Future	8.7850	8.7620	(0.262)	0.0000	0.0000	0
2010/07/09	R208 2011/02/03	8.75	Call	Bond Future	2,216.0000	2,280.0000	2.888	0	0	0
2010/07/09	R208 2011/02/03	8.75	Put	Bond Future	2,427.0000	2,353.0000	(3.049)	0	0	0
2010/07/09	R208 2011/02/03	8.80	Call	Bond Future	2,377.0000	2,444.0000	2.819	0	0	0
2010/07/09	R208 2011/02/03	8.80	Put	Bond Future	2,287.0000	2,215.0000	(3.148)	0	0	0
2010/07/09	R208 2011/02/03	8.70	Call	Bond Future	2,061.0000	2,123.0000	3.008	0	0	0
2010/07/09	R208 2011/02/03	8.70	Put	Bond Future	2,576.0000	2,499.0000	(2.989)	0	0	0
2010/07/09	R209 2010/08/05			Bond Future	8.7850	8.7740	(0.125)	0.0000	0.0000	2,417
2010/07/09	R209 2010/08/05	8.75	Call	Bond Future	913.0000	935.0000	2.410	0	0	0
2010/07/09	R209 2010/08/05	8.75	Put	Bond Future	1,193.0000	1,127.0000	(5.532)	0	0	0
2010/07/09	R209 2010/11/04			Bond Future	8.8300	8.8190	(0.125)	0.0000	0.0000	0
2010/07/09	R209 2010/11/04	9.00	Call	Bond Future	3,094.0000	3,137.0000	1.390	0	0	0
2010/07/09	R209 2010/11/04	9.00	Put	Bond Future	1,768.0000	1,724.0000	(2.489)	0	0	0
2010/07/09	R209 2010/11/04	9.05	Call	Bond Future	3,332.0000	3,377.0000	1.351	0	0	0
2010/07/09	R209 2010/11/04	9.05	Put	Bond Future	1,623.0000	1,581.0000	(2.588)	0	0	0
2010/07/09	R209 2010/11/04	8.95	Call	Bond Future	2,863.0000	2,904.0000	1.432	0	0	0
2010/07/09	R209 2010/11/04	8.95	Put	Bond Future	1,923.0000	1,877.0000	(2.392)	0	0	0
2010/07/09	R209 2011/02/03			Bond Future	8.8650	8.8540	(0.124)	0.0000	0.0000	0
2010/07/09	R209 2011/02/03	9.00	Call	Bond Future	3,755.0000	3,797.0000	1.119	0	0	0
2010/07/09	R209 2011/02/03	9.00	Put	Bond Future	2,706.0000	2,662.0000	(1.626)	0	0	0
2010/07/09	R209 2011/02/03	9.05	Call	Bond Future	3,983.0000	4,027.0000	1.105	0	0	0
2010/07/09	R209 2011/02/03	9.05	Put	Bond Future	2,552.0000	2,510.0000	(1.646)	0	0	0
2010/07/09	R209 2011/02/03	8.95	Call	Bond Future	3,532.0000	3,573.0000	1.161	0	0	0
2010/07/09	R209 2011/02/03	8.95	Put	Bond Future	2,869.0000	2,823.0000	(1.603)	0	0	0
2010/07/09	TRT1 2010/08/05			Index Future	320.2980	320.5760	0.087	0.0000	0.0000	100

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2010/07/09	TRT1 2010/11/04			Index Future	325.6260	325.9090	0.087	0.0000	0.0000	0
Total										100457.00