



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/07/2010

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
2010/07/14	AL7T 2010/08/05			Index Future	353.0730	353.0690	(0.001)	0.0000	0.0000	58
2010/07/14	ALBI 2010/08/05			Index Future	324.4340	323.0440	(0.428)	0.0000	0.0000	1,228
2010/07/14	ALBI 2010/11/04			Index Future	329.8310	328.4190	(0.428)	0.0000	0.0000	0
2010/07/14	CRD1 2010/08/05			Index Future	143.4300	143.0690	(0.252)	0.0000	0.0000	2
2010/07/14	CRD1 2010/11/04			Index Future	145.8160	145.4490	(0.252)	0.0000	0.0000	0
2010/07/14	GOVI 2010/08/05			GOVI	325.6120	324.2480	(0.419)	0.0000	0.0000	326
2010/07/14	GOVI 2010/08/05	315.60	Call	GOVI	100,712.0000	87,477.0000	(13.141)	0	0	0
2010/07/14	GOVI 2010/08/05	315.60	Put	GOVI	592.0000	997.0000	68.412	0	0	0
2010/07/14	GOVI 2010/11/04			GOVI	331.0290	329.6430	(0.419)	0.0000	0.0000	0
2010/07/14	GOVI 2010/11/04	329.00	Call	GOVI	20,290.0000	6,430.0000	(68.310)	0	0	0
2010/07/14	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/14	GOVI 2010/11/04	329.01	Call	GOVI	20,190.0000	6,330.0000	(68.648)	0	0	0
2010/07/14	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/14	GOVI 2010/11/04	328.99	Call	GOVI	20,390.0000	6,530.0000	(67.974)	0	0	0
2010/07/14	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/14	ILBI 2010/08/05			Index Future	380.0240	380.3180	0.077	0.0000	0.0000	501
2010/07/14	ILBI 2010/11/04			Index Future	386.4390	386.7390	0.078	0.0000	0.0000	0
2010/07/14	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/14	JBAF 2010/07/21			Jibar Tradeable Future	6.5250	6.5450	0.307	0.0000	0.0000	2,000
2010/07/14	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.3850	0.000	0.0000	0.0000	1,000
2010/07/14	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3750	0.000	0.0000	0.0000	1,000
2010/07/14	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/14	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/14	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/14	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.3150	0.000	0.0000	0.0000	5,500
2010/07/14	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4650	0.000	0.0000	0.0000	4,500
2010/07/14	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.7050	0.000	0.0000	0.0000	6,000
2010/07/14	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.9550	0.000	0.0000	0.0000	5,000
2010/07/14	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/07/14	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/07/14	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/14	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/14	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/14	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/14	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/14	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/14	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/14	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/14	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/14	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/14	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/14	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/14	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/14	OTH1 2010/08/05			Index Future	317.6530	316.1260	(0.481)	0.0000	0.0000	3
2010/07/14	OTH1 2010/11/04			Index Future	322.9370	321.3860	(0.480)	0.0000	0.0000	0
2010/07/14	R157 2010/08/05			Bond Future	7.6660	7.7150	0.639	0.0000	0.0000	4,923
2010/07/14	R157 2010/08/05	8.75	Call	Bond Future	5,037.0000	4,803.0000	(4.646)	0	0	0
2010/07/14	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R157 2010/08/05	8.50	Call	Bond Future	3,899.0000	3,666.0000	(5.976)	0	0	0
2010/07/14	R157 2010/08/05	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	2,500
2010/07/14	R157 2010/08/05	9.00	Call	Bond Future	6,161.0000	5,928.0000	(3.782)	0	0	0
2010/07/14	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R157 2010/08/05	8.25	Put	Bond Future	7.0000	11.0000	57.143	0	0	0
2010/07/14	R157 2010/08/05	8.25	Call	Bond Future	2,754.0000	2,524.0000	(8.351)	0	0	500
2010/07/14	R157 2010/08/05	7.50	Put	Bond Future	975.0000	1,150.0000	17.949	0	0	0
2010/07/14	R157 2010/08/05	7.50	Call	Bond Future	180.0000	121.0000	(32.778)	0	0	500
2010/07/14	R157 2010/11/04			Bond Future	7.7240	7.7760	0.673	0.0000	0.0000	0
2010/07/14	R157 2010/11/04	8.50	Call	Bond Future	3,693.0000	3,488.0000	(5.551)	0	0	0
2010/07/14	R157 2010/11/04	8.50	Put	Bond Future	231.0000	262.0000	13.420	0	0	0
2010/07/14	R157 2010/11/04	8.55	Call	Bond Future	3,887.0000	3,679.0000	(5.351)	0	0	0
2010/07/14	R157 2010/11/04	8.55	Put	Bond Future	206.0000	234.0000	13.592	0	0	0
2010/07/14	R157 2010/11/04	8.45	Call	Bond Future	3,501.0000	3,300.0000	(5.741)	0	0	0
2010/07/14	R157 2010/11/04	8.45	Put	Bond Future	258.0000	293.0000	13.566	0	0	0
2010/07/14	R157 2010/11/04	7.50	Put	Bond Future	1,735.0000	1,883.0000	8.530	0	0	0
2010/07/14	R157 2010/11/04	7.50	Call	Bond Future	712.0000	624.0000	(12.360)	0	0	500

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2010/07/14	R157 2011/02/03			Bond Future	7.7600	7.8160	0.722	0.0000	0.0000	0
2010/07/14	R157 2011/02/03	7.90	Call	Bond Future	1,853.0000	1,716.0000	(7.393)	0	0	0
2010/07/14	R157 2011/02/03	7.90	Put	Bond Future	1,251.0000	1,355.0000	8.313	0	0	0
2010/07/14	R157 2011/02/03	7.95	Call	Bond Future	1,986.0000	1,843.0000	(7.200)	0	0	0
2010/07/14	R157 2011/02/03	7.95	Put	Bond Future	1,170.0000	1,268.0000	8.376	0	0	0
2010/07/14	R157 2011/02/03	7.85	Call	Bond Future	1,725.0000	1,593.0000	(7.652)	0	0	0
2010/07/14	R157 2011/02/03	7.85	Put	Bond Future	1,337.0000	1,447.0000	8.227	0	0	0
2010/07/14	R186 2010/08/05			Bond Future	8.7970	8.8650	0.773	0.0000	0.0000	20,902
2010/07/14	R186 2010/08/05	9.25	Call	Bond Future	4,282.0000	3,682.0000	(14.012)	0	0	0
2010/07/14	R186 2010/08/05	9.25	Put	Bond Future	91.0000	135.0000	48.352	0	0	0
2010/07/14	R186 2010/08/05	8.75	Call	Bond Future	881.0000	605.0000	(31.328)	0	0	816
2010/07/14	R186 2010/08/05	8.75	Put	Bond Future	1,329.0000	1,697.0000	27.690	0	0	0
2010/07/14	R186 2010/08/05	9.75	Call	Bond Future	8,558.0000	7,915.0000	(7.513)	0	0	0
2010/07/14	R186 2010/08/05	9.75	Put	Bond Future	2.0000	3.0000	50.000	0	0	960
2010/07/14	R186 2010/08/05	10.00	Call	Bond Future	10,642.0000	9,998.0000	(6.051)	0	0	0
2010/07/14	R186 2010/08/05	10.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	3,000
2010/07/14	R186 2010/08/05	9.00	Call	Bond Future	2,319.0000	1,834.0000	(20.914)	0	0	48
2010/07/14	R186 2010/08/05	9.00	Put	Bond Future	412.0000	571.0000	38.592	0	0	48
2010/07/14	R186 2010/08/05	8.50	Put	Bond Future	3,076.0000	3,632.0000	18.075	0	0	0
2010/07/14	R186 2010/08/05	8.50	Call	Bond Future	199.0000	111.0000	(44.221)	0	0	144
2010/07/14	R186 2010/11/04			Bond Future	8.8560	8.9260	0.790	0.0000	0.0000	400
2010/07/14	R186 2010/11/04	9.25	Call	Bond Future	5,006.0000	4,546.0000	(9.189)	0	0	0
2010/07/14	R186 2010/11/04	9.25	Put	Bond Future	1,402.0000	1,595.0000	13.766	0	0	0
2010/07/14	R186 2010/11/04	9.30	Call	Bond Future	5,332.0000	4,857.0000	(8.908)	0	0	0
2010/07/14	R186 2010/11/04	9.30	Put	Bond Future	1,283.0000	1,461.0000	13.874	0	0	0
2010/07/14	R186 2010/11/04	9.20	Call	Bond Future	4,690.0000	4,244.0000	(9.510)	0	0	0
2010/07/14	R186 2010/11/04	9.20	Put	Bond Future	1,534.0000	1,741.0000	13.494	0	0	0
2010/07/14	R186 2010/11/04	8.75	Put	Bond Future	3,257.0000	3,615.0000	10.992	0	0	0
2010/07/14	R186 2010/11/04	8.75	Call	Bond Future	2,258.0000	1,963.0000	(13.065)	0	0	9,800
2010/07/14	R186 2011/02/03			Bond Future	8.9020	8.9750	0.820	0.0000	0.0000	0
2010/07/14	R186 2011/02/03	9.00	Call	Bond Future	4,187.0000	3,815.0000	(8.885)	0	0	0
2010/07/14	R186 2011/02/03	9.00	Put	Bond Future	3,287.0000	3,586.0000	9.096	0	0	0
2010/07/14	R186 2011/02/03	9.05	Call	Bond Future	4,454.0000	4,069.0000	(8.644)	0	0	0
2010/07/14	R186 2011/02/03	9.05	Put	Bond Future	3,099.0000	3,385.0000	9.229	0	0	0

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2010/07/14	R186 2011/02/03	8.95	Call	Bond Future	3,927.0000	3,568.0000	(9.142)	0	0	0
2010/07/14	R186 2011/02/03	8.95	Put	Bond Future	3,485.0000	3,797.0000	8.953	0	0	0
2010/07/14	R189 2010/08/05			Bond Future	1.7800	1.6680	(6.292)	0.0000	0.0000	0
2010/07/14	R189 2010/08/05	1.75	Call	Bond Future	0.0000	225.0000	100.000	0	0	0
2010/07/14	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R189 2010/08/05	1.80	Call	Bond Future	0.0000	363.0000	100.000	0	0	0
2010/07/14	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R189 2010/08/05	1.70	Call	Bond Future	0.0000	88.0000	100.000	0	0	0
2010/07/14	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R189 2010/11/04			Bond Future	1.7800	1.8100	1.685	0.0000	0.0000	0
2010/07/14	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R189 2010/11/04	1.75	Put	Bond Future	0.0000	149.0000	100.000	0	0	0
2010/07/14	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R189 2010/11/04	1.80	Put	Bond Future	0.0000	25.0000	100.000	0	0	0
2010/07/14	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R189 2010/11/04	1.70	Put	Bond Future	0.0000	273.0000	100.000	0	0	0
2010/07/14	R197 2010/08/05			Bond Future	3.0500	3.0110	(1.279)	0.0000	0.0000	0
2010/07/14	R197 2010/08/05	3.05	Call	Bond Future	0.0000	492.0000	100.000	0	0	0
2010/07/14	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R197 2010/08/05	3.10	Call	Bond Future	0.0000	1,119.0000	100.000	0	0	0
2010/07/14	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R197 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R197 2010/08/05	3.00	Put	Bond Future	0.0000	139.0000	100.000	0	0	0
2010/07/14	R197 2010/11/04			Bond Future	3.0500	3.0780	0.918	0.0000	0.0000	0
2010/07/14	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R197 2010/11/04	3.05	Put	Bond Future	0.0000	346.0000	100.000	0	0	0
2010/07/14	R197 2010/11/04	3.10	Call	Bond Future	0.0000	271.0000	100.000	0	0	0
2010/07/14	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R197 2010/11/04	3.00	Put	Bond Future	0.0000	966.0000	100.000	0	0	0
2010/07/14	R201 2010/08/05			Bond Future	7.5350	7.6140	1.048	0.0000	0.0000	1,364
2010/07/14	R201 2010/08/05	9.00	Call	Bond Future	5,334.0000	5,038.0000	(5.549)	0	0	0
2010/07/14	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/14	R201 2010/11/04			Bond Future	7.5850	7.6710	1.134	0.0000	0.0000	0
2010/07/14	R201 2010/11/04	8.50	Call	Bond Future	3,328.0000	3,054.0000	(8.233)	0	0	0
2010/07/14	R201 2010/11/04	8.50	Put	Bond Future	127.0000	159.0000	25.197	0	0	0
2010/07/14	R201 2010/11/04	8.55	Call	Bond Future	3,485.0000	3,208.0000	(7.948)	0	0	0
2010/07/14	R201 2010/11/04	8.55	Put	Bond Future	112.0000	141.0000	25.893	0	0	0
2010/07/14	R201 2010/11/04	8.45	Call	Bond Future	3,172.0000	2,901.0000	(8.544)	0	0	0
2010/07/14	R201 2010/11/04	8.45	Put	Bond Future	142.0000	178.0000	25.352	0	0	0
2010/07/14	R201 2011/02/03			Bond Future	7.6090	7.7010	1.209	0.0000	0.0000	0
2010/07/14	R201 2011/02/03	8.00	Call	Bond Future	1,966.0000	1,761.0000	(10.427)	0	0	0
2010/07/14	R201 2011/02/03	8.00	Put	Bond Future	657.0000	762.0000	15.982	0	0	0
2010/07/14	R201 2011/02/03	8.05	Call	Bond Future	2,086.0000	1,875.0000	(10.115)	0	0	0
2010/07/14	R201 2011/02/03	8.05	Put	Bond Future	612.0000	710.0000	16.013	0	0	0
2010/07/14	R201 2011/02/03	7.95	Call	Bond Future	1,850.0000	1,651.0000	(10.757)	0	0	0
2010/07/14	R201 2011/02/03	7.95	Put	Bond Future	708.0000	818.0000	15.537	0	0	0
2010/07/14	R203 2010/08/05			Bond Future	8.3000	8.3580	0.699	0.0000	0.0000	3,767
2010/07/14	R203 2010/08/05	9.25	Call	Bond Future	4,857.0000	4,552.0000	(6.280)	0	0	0
2010/07/14	R203 2010/08/05	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/07/14	R203 2010/11/04			Bond Future	8.3710	8.4330	0.741	0.0000	0.0000	0
2010/07/14	R203 2010/11/04	9.25	Call	Bond Future	4,616.0000	4,338.0000	(6.023)	0	0	0
2010/07/14	R203 2010/11/04	9.25	Put	Bond Future	245.0000	283.0000	15.510	0	0	0
2010/07/14	R203 2010/11/04	9.30	Call	Bond Future	4,833.0000	4,551.0000	(5.835)	0	0	0
2010/07/14	R203 2010/11/04	9.30	Put	Bond Future	220.0000	255.0000	15.909	0	0	0
2010/07/14	R203 2010/11/04	9.20	Call	Bond Future	4,402.0000	4,127.0000	(6.247)	0	0	0
2010/07/14	R203 2010/11/04	9.20	Put	Bond Future	273.0000	314.0000	15.018	0	0	0
2010/07/14	R203 2011/02/03			Bond Future	8.4270	8.4910	0.759	0.0000	0.0000	0
2010/07/14	R203 2011/02/03	8.50	Call	Bond Future	2,029.0000	1,858.0000	(8.428)	0	0	0
2010/07/14	R203 2011/02/03	8.50	Put	Bond Future	1,668.0000	1,814.0000	8.753	0	0	0
2010/07/14	R203 2011/02/03	8.55	Call	Bond Future	2,175.0000	1,997.0000	(8.184)	0	0	0
2010/07/14	R203 2011/02/03	8.55	Put	Bond Future	1,568.0000	1,706.0000	8.801	0	0	0
2010/07/14	R203 2011/02/03	8.45	Call	Bond Future	1,891.0000	1,727.0000	(8.673)	0	0	0
2010/07/14	R203 2011/02/03	8.45	Put	Bond Future	1,777.0000	1,930.0000	8.610	0	0	0
2010/07/14	R204 2010/08/05			Bond Future	8.3990	8.4570	0.691	0.0000	0.0000	2,664
2010/07/14	R204 2010/08/05	9.25	Call	Bond Future	4,809.0000	4,472.0000	(7.008)	0	0	0

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2010/07/14	R204 2010/08/05	9.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	780
2010/07/14	R204 2010/08/05	8.70	Call	Bond Future	1,860.0000	1,569.0000	(15.645)	0	0	0
2010/07/14	R204 2010/08/05	8.70	Put	Bond Future	124.0000	171.0000	37.903	0	0	650
2010/07/14	R204 2010/08/05	8.75	Call	Bond Future	2,110.0000	1,807.0000	(14.360)	0	0	83
2010/07/14	R204 2010/08/05	8.75	Put	Bond Future	89.0000	124.0000	39.326	0	0	83
2010/07/14	R204 2010/08/05	8.25	Put	Bond Future	1,162.0000	1,403.0000	20.740	0	0	0
2010/07/14	R204 2010/08/05	8.25	Call	Bond Future	288.0000	191.0000	(33.681)	0	0	249
2010/07/14	R204 2010/11/04			Bond Future	8.4650	8.5250	0.709	0.0000	0.0000	0
2010/07/14	R204 2010/11/04	9.25	Call	Bond Future	4,681.0000	4,390.0000	(6.217)	0	0	0
2010/07/14	R204 2010/11/04	9.25	Put	Bond Future	344.0000	393.0000	14.244	0	0	0
2010/07/14	R204 2010/11/04	9.30	Call	Bond Future	4,914.0000	4,619.0000	(6.003)	0	0	0
2010/07/14	R204 2010/11/04	9.30	Put	Bond Future	309.0000	355.0000	14.887	0	0	0
2010/07/14	R204 2010/11/04	9.20	Call	Bond Future	4,450.0000	4,163.0000	(6.449)	0	0	0
2010/07/14	R204 2010/11/04	9.20	Put	Bond Future	382.0000	435.0000	13.874	0	0	0
2010/07/14	R204 2011/02/03			Bond Future	8.5140	8.5780	0.752	0.0000	0.0000	0
2010/07/14	R204 2011/02/03	8.50	Call	Bond Future	2,078.0000	1,899.0000	(8.614)	0	0	0
2010/07/14	R204 2011/02/03	8.50	Put	Bond Future	2,156.0000	2,331.0000	8.117	0	0	0
2010/07/14	R204 2011/02/03	8.55	Call	Bond Future	2,230.0000	2,043.0000	(8.386)	0	0	0
2010/07/14	R204 2011/02/03	8.55	Put	Bond Future	2,031.0000	2,198.0000	8.223	0	0	0
2010/07/14	R204 2011/02/03	8.45	Call	Bond Future	1,933.0000	1,762.0000	(8.846)	0	0	0
2010/07/14	R204 2011/02/03	8.45	Put	Bond Future	2,289.0000	2,472.0000	7.995	0	0	0
2010/07/14	R206 2010/08/05			Bond Future	7.4240	7.5140	1.212	0.0000	0.0000	0
2010/07/14	R206 2010/08/05	9.00	Call	Bond Future	4,568.0000	4,300.0000	(5.867)	0	0	0
2010/07/14	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/14	R206 2010/11/04			Bond Future	7.4730	7.5710	1.311	0.0000	0.0000	0
2010/07/14	R206 2010/11/04	8.50	Call	Bond Future	2,883.0000	2,632.0000	(8.706)	0	0	0
2010/07/14	R206 2010/11/04	8.50	Put	Bond Future	68.0000	90.0000	32.353	0	0	0
2010/07/14	R206 2010/11/04	8.55	Call	Bond Future	3,009.0000	2,756.0000	(8.408)	0	0	0
2010/07/14	R206 2010/11/04	8.55	Put	Bond Future	59.0000	79.0000	33.898	0	0	0
2010/07/14	R206 2010/11/04	8.45	Call	Bond Future	2,757.0000	2,509.0000	(8.995)	0	0	0
2010/07/14	R206 2010/11/04	8.45	Put	Bond Future	77.0000	102.0000	32.468	0	0	0
2010/07/14	R206 2011/02/03			Bond Future	7.4890	7.5970	1.442	0.0000	0.0000	0
2010/07/14	R206 2011/02/03	8.00	Call	Bond Future	1,702.0000	1,503.0000	(11.692)	0	0	0
2010/07/14	R206 2011/02/03	8.00	Put	Bond Future	388.0000	469.0000	20.876	0	0	0

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2010/07/14	R206 2011/02/03	8.05	Call	Bond Future	1,800.0000	1,597.0000	(11.278)	0	0	0
2010/07/14	R206 2011/02/03	8.05	Put	Bond Future	359.0000	435.0000	21.170	0	0	0
2010/07/14	R206 2011/02/03	7.95	Call	Bond Future	1,606.0000	1,412.0000	(12.080)	0	0	0
2010/07/14	R206 2011/02/03	7.95	Put	Bond Future	420.0000	505.0000	20.238	0	0	0
2010/07/14	R207 2010/08/05			Bond Future	8.5080	8.5660	0.682	0.0000	0.0000	4,639
2010/07/14	R207 2010/08/05	9.50	Call	Bond Future	5,767.0000	5,417.0000	(6.069)	0	0	0
2010/07/14	R207 2010/08/05	9.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	150
2010/07/14	R207 2010/08/05	9.25	Call	Bond Future	4,364.0000	4,015.0000	(7.997)	0	0	0
2010/07/14	R207 2010/08/05	9.25	Put	Bond Future	6.0000	7.0000	16.667	0	0	100
2010/07/14	R207 2010/08/05	8.25	Put	Bond Future	1,729.0000	2,021.0000	16.888	0	0	0
2010/07/14	R207 2010/08/05	8.25	Call	Bond Future	148.0000	90.0000	(39.189)	0	0	250
2010/07/14	R207 2010/11/04			Bond Future	8.5690	8.6300	0.712	0.0000	0.0000	0
2010/07/14	R207 2010/11/04	9.25	Call	Bond Future	4,411.0000	4,115.0000	(6.710)	0	0	0
2010/07/14	R207 2010/11/04	9.25	Put	Bond Future	482.0000	547.0000	13.485	0	0	0
2010/07/14	R207 2010/11/04	9.30	Call	Bond Future	4,645.0000	4,344.0000	(6.480)	0	0	0
2010/07/14	R207 2010/11/04	9.30	Put	Bond Future	436.0000	496.0000	13.761	0	0	0
2010/07/14	R207 2010/11/04	9.20	Call	Bond Future	4,179.0000	3,889.0000	(6.939)	0	0	0
2010/07/14	R207 2010/11/04	9.20	Put	Bond Future	531.0000	602.0000	13.371	0	0	0
2010/07/14	R207 2011/02/03			Bond Future	8.6160	8.6790	0.731	0.0000	0.0000	0
2010/07/14	R207 2011/02/03	8.75	Call	Bond Future	2,650.0000	2,443.0000	(7.811)	0	0	0
2010/07/14	R207 2011/02/03	8.75	Put	Bond Future	1,876.0000	2,034.0000	8.422	0	0	0
2010/07/14	R207 2011/02/03	8.80	Call	Bond Future	2,826.0000	2,611.0000	(7.608)	0	0	0
2010/07/14	R207 2011/02/03	8.80	Put	Bond Future	1,765.0000	1,915.0000	8.499	0	0	0
2010/07/14	R207 2011/02/03	8.70	Call	Bond Future	2,482.0000	2,282.0000	(8.058)	0	0	0
2010/07/14	R207 2011/02/03	8.70	Put	Bond Future	1,996.0000	2,161.0000	8.267	0	0	0
2010/07/14	R208 2010/08/05			Bond Future	8.5770	8.6560	0.921	0.0000	0.0000	11,285
2010/07/14	R208 2010/08/05	9.50	Call	Bond Future	5,582.0000	5,086.0000	(8.886)	0	0	0
2010/07/14	R208 2010/08/05	9.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/07/14	R208 2010/11/04			Bond Future	8.6380	8.7200	0.949	0.0000	0.0000	0
2010/07/14	R208 2010/11/04	9.25	Call	Bond Future	4,276.0000	3,877.0000	(9.331)	0	0	0
2010/07/14	R208 2010/11/04	9.25	Put	Bond Future	590.0000	697.0000	18.136	0	0	0
2010/07/14	R208 2010/11/04	9.30	Call	Bond Future	4,514.0000	4,107.0000	(9.016)	0	0	0
2010/07/14	R208 2010/11/04	9.30	Put	Bond Future	535.0000	634.0000	18.505	0	0	0

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2010/07/14	R208 2010/11/04	9.20	Call	Bond Future	4,042.0000	3,652.0000	(9.649)	0	0	0
2010/07/14	R208 2010/11/04	9.20	Put	Bond Future	649.0000	765.0000	17.874	0	0	0
2010/07/14	R208 2011/02/03			Bond Future	8.6850	8.7700	0.979	0.0000	0.0000	0
2010/07/14	R208 2011/02/03	8.75	Call	Bond Future	2,502.0000	2,228.0000	(10.951)	0	0	0
2010/07/14	R208 2011/02/03	8.75	Put	Bond Future	2,108.0000	2,349.0000	11.433	0	0	0
2010/07/14	R208 2011/02/03	8.80	Call	Bond Future	2,676.0000	2,391.0000	(10.650)	0	0	0
2010/07/14	R208 2011/02/03	8.80	Put	Bond Future	1,980.0000	2,210.0000	11.616	0	0	0
2010/07/14	R208 2011/02/03	8.70	Call	Bond Future	2,335.0000	2,072.0000	(11.263)	0	0	0
2010/07/14	R208 2011/02/03	8.70	Put	Bond Future	2,244.0000	2,496.0000	11.230	0	0	0
2010/07/14	R209 2010/08/05			Bond Future	8.7930	8.8620	0.785	0.0000	0.0000	2,406
2010/07/14	R209 2010/08/05	8.75	Call	Bond Future	786.0000	546.0000	(30.534)	0	0	0
2010/07/14	R209 2010/08/05	8.75	Put	Bond Future	1,130.0000	1,437.0000	27.168	0	0	0
2010/07/14	R209 2010/11/04			Bond Future	8.8390	8.9090	0.792	0.0000	0.0000	0
2010/07/14	R209 2010/11/04	9.00	Call	Bond Future	3,002.0000	2,671.0000	(11.026)	0	0	0
2010/07/14	R209 2010/11/04	9.00	Put	Bond Future	1,747.0000	1,966.0000	12.536	0	0	0
2010/07/14	R209 2010/11/04	9.05	Call	Bond Future	3,238.0000	2,894.0000	(10.624)	0	0	0
2010/07/14	R209 2010/11/04	9.05	Put	Bond Future	1,601.0000	1,806.0000	12.804	0	0	0
2010/07/14	R209 2010/11/04	8.95	Call	Bond Future	2,772.0000	2,456.0000	(11.400)	0	0	0
2010/07/14	R209 2010/11/04	8.95	Put	Bond Future	1,903.0000	2,137.0000	12.296	0	0	0
2010/07/14	R209 2011/02/03			Bond Future	8.8740	8.9460	0.811	0.0000	0.0000	0
2010/07/14	R209 2011/02/03	9.00	Call	Bond Future	3,677.0000	3,357.0000	(8.703)	0	0	0
2010/07/14	R209 2011/02/03	9.00	Put	Bond Future	2,699.0000	2,940.0000	8.929	0	0	0
2010/07/14	R209 2011/02/03	9.05	Call	Bond Future	3,903.0000	3,573.0000	(8.455)	0	0	0
2010/07/14	R209 2011/02/03	9.05	Put	Bond Future	2,543.0000	2,774.0000	9.084	0	0	0
2010/07/14	R209 2011/02/03	8.95	Call	Bond Future	3,455.0000	3,146.0000	(8.944)	0	0	0
2010/07/14	R209 2011/02/03	8.95	Put	Bond Future	2,863.0000	3,115.0000	8.802	0	0	0
2010/07/14	TRT1 2010/08/05			Index Future	321.7290	320.3800	(0.419)	0.0000	0.0000	100
2010/07/14	TRT1 2010/11/04			Index Future	327.0820	325.7110	(0.419)	0.0000	0.0000	0
Total										100729.00