



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 21/07/2010

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
2010/07/21	AL7T 2010/08/05			Index Future	353.3290	353.8340	0.143	0.0000	0.0000	58
2010/07/21	ALBI 2010/08/05			Index Future	324.2790	324.9960	0.221	0.0000	0.0000	1,445
2010/07/21	ALBI 2010/11/04			Index Future	329.6750	330.4040	0.221	0.0000	0.0000	0
2010/07/21	CRD1 2010/08/05			Index Future	143.5870	143.7270	0.098	0.0000	0.0000	2
2010/07/21	CRD1 2010/11/04			Index Future	145.9760	146.1290	0.105	0.0000	0.0000	0
2010/07/21	GOVI 2010/08/05			GOVI	325.4700	326.1300	0.203	0.0000	0.0000	326
2010/07/21	GOVI 2010/08/05	315.60	Call	GOVI	98,892.0000	105,395.0000	6.576	0	0	0
2010/07/21	GOVI 2010/08/05	315.60	Put	GOVI	192.0000	95.0000	(50.521)	0	0	0
2010/07/21	GOVI 2010/11/04			GOVI	330.8860	331.5820	0.210	0.0000	0.0000	0
2010/07/21	GOVI 2010/11/04	329.00	Call	GOVI	18,860.0000	25,820.0000	36.903	0	0	0
2010/07/21	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/21	GOVI 2010/11/04	329.01	Call	GOVI	18,760.0000	25,720.0000	37.100	0	0	0
2010/07/21	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/21	GOVI 2010/11/04	328.99	Call	GOVI	18,960.0000	25,920.0000	36.709	0	0	0
2010/07/21	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/21	ILBI 2010/08/05			Index Future	381.1520	381.4750	0.085	0.0000	0.0000	501
2010/07/21	ILBI 2010/11/04			Index Future	387.5940	387.9250	0.085	0.0000	0.0000	0
2010/07/21	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/21	JBAF 2010/07/21			Jibar Tradeable Future	6.5350	6.5150	(0.306)	0.0000	0.0000	0
2010/07/21	JBAF 2010/08/18			Jibar Tradeable Future	6.3850	6.3850	0.000	0.0000	0.0000	1,000
2010/07/21	JBAF 2010/09/15			Jibar Tradeable Future	6.3750	6.3750	0.000	0.0000	0.0000	1,000
2010/07/21	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3050	0.000	0.0000	0.0000	0
2010/07/21	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/21	JBAF 2010/12/15			Jibar Tradeable Future	6.2950	6.2950	0.000	0.0000	0.0000	0
2010/07/21	JBAF 2011/03/16			Jibar Tradeable Future	6.3150	6.3150	0.000	0.0000	0.0000	5,500
2010/07/21	JBAF 2011/06/15			Jibar Tradeable Future	6.4650	6.4650	0.000	0.0000	0.0000	4,500
2010/07/21	JBAF 2011/09/21			Jibar Tradeable Future	6.7050	6.7050	0.000	0.0000	0.0000	6,000
2010/07/21	JBAF 2011/12/21			Jibar Tradeable Future	6.9550	6.9550	0.000	0.0000	0.0000	5,000
2010/07/21	JBAF 2012/03/20			Jibar Tradeable Future	7.2050	7.2050	0.000	0.0000	0.0000	0
2010/07/21	JBAF 2012/06/20			Jibar Tradeable Future	7.2550	7.2550	0.000	0.0000	0.0000	0
2010/07/21	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/21	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/21	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/21	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/21	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/21	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/21	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/21	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/21	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/21	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/21	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/21	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/21	OTH1 2010/08/05			Index Future	317.4260	318.3000	0.275	0.0000	0.0000	3
2010/07/21	OTH1 2010/11/04			Index Future	322.7070	323.6210	0.283	0.0000	0.0000	0
2010/07/21	R157 2010/08/05			Bond Future	7.6410	7.5990	(0.550)	0.0000	0.0000	3,768
2010/07/21	R157 2010/08/05	8.75	Call	Bond Future	5,156.0000	5,357.0000	3.898	0	0	0
2010/07/21	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R157 2010/08/05	8.50	Call	Bond Future	4,018.0000	4,219.0000	5.002	0	0	0
2010/07/21	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/21	R157 2010/08/05	9.00	Call	Bond Future	6,281.0000	6,481.0000	3.184	0	0	0
2010/07/21	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R157 2010/08/05	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/21	R157 2010/08/05	8.25	Call	Bond Future	2,867.0000	3,067.0000	6.976	0	0	500
2010/07/21	R157 2010/08/05	7.50	Put	Bond Future	823.0000	668.0000	(18.834)	0	0	0
2010/07/21	R157 2010/08/05	7.50	Call	Bond Future	147.0000	193.0000	31.293	0	0	500
2010/07/21	R157 2010/11/04			Bond Future	7.6980	7.6530	(0.585)	0.0000	0.0000	4,155
2010/07/21	R157 2010/11/04	8.50	Call	Bond Future	3,774.0000	3,953.0000	4.743	0	0	0
2010/07/21	R157 2010/11/04	8.50	Put	Bond Future	193.0000	167.0000	(13.472)	0	0	0
2010/07/21	R157 2010/11/04	8.55	Call	Bond Future	3,971.0000	4,152.0000	4.558	0	0	0
2010/07/21	R157 2010/11/04	8.55	Put	Bond Future	172.0000	148.0000	(13.953)	0	0	0
2010/07/21	R157 2010/11/04	8.45	Call	Bond Future	3,580.0000	3,755.0000	4.888	0	0	0
2010/07/21	R157 2010/11/04	8.45	Put	Bond Future	219.0000	189.0000	(13.699)	0	0	0
2010/07/21	R157 2010/11/04	7.50	Put	Bond Future	1,627.0000	1,497.0000	(7.990)	0	0	0
2010/07/21	R157 2010/11/04	7.50	Call	Bond Future	722.0000	797.0000	10.388	0	0	500

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2010/07/21	R157 2011/02/03			Bond Future	7.7320	7.6850	(0.608)	0.0000	0.0000	0
2010/07/21	R157 2011/02/03	7.90	Call	Bond Future	1,897.0000	2,014.0000	6.168	0	0	0
2010/07/21	R157 2011/02/03	7.90	Put	Bond Future	1,174.0000	1,087.0000	(7.411)	0	0	0
2010/07/21	R157 2011/02/03	7.95	Call	Bond Future	2,032.0000	2,153.0000	5.955	0	0	0
2010/07/21	R157 2011/02/03	7.95	Put	Bond Future	1,095.0000	1,012.0000	(7.580)	0	0	0
2010/07/21	R157 2011/02/03	7.85	Call	Bond Future	1,766.0000	1,878.0000	6.342	0	0	0
2010/07/21	R157 2011/02/03	7.85	Put	Bond Future	1,257.0000	1,166.0000	(7.239)	0	0	0
2010/07/21	R186 2010/08/05			Bond Future	8.8220	8.7700	(0.589)	0.0000	0.0000	13,181
2010/07/21	R186 2010/08/05	9.25	Call	Bond Future	4,002.0000	4,472.0000	11.744	0	0	0
2010/07/21	R186 2010/08/05	9.25	Put	Bond Future	48.0000	24.0000	(50.000)	0	0	0
2010/07/21	R186 2010/08/05	8.75	Call	Bond Future	606.0000	789.0000	30.198	0	0	816
2010/07/21	R186 2010/08/05	8.75	Put	Bond Future	1,292.0000	980.0000	(24.149)	0	0	0
2010/07/21	R186 2010/08/05	9.75	Call	Bond Future	8,319.0000	8,813.0000	5.938	0	0	0
2010/07/21	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/21	R186 2010/08/05	10.00	Call	Bond Future	10,404.0000	10,899.0000	4.758	0	0	0
2010/07/21	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/21	R186 2010/08/05	9.00	Call	Bond Future	1,993.0000	2,368.0000	18.816	0	0	48
2010/07/21	R186 2010/08/05	9.00	Put	Bond Future	324.0000	204.0000	(37.037)	0	0	48
2010/07/21	R186 2010/08/05	8.50	Put	Bond Future	3,201.0000	2,743.0000	(14.308)	0	0	0
2010/07/21	R186 2010/08/05	8.50	Call	Bond Future	86.0000	123.0000	43.023	0	0	144
2010/07/21	R186 2010/11/04			Bond Future	8.8820	8.8280	(0.608)	0.0000	0.0000	12,012
2010/07/21	R186 2010/11/04	9.25	Call	Bond Future	4,757.0000	5,105.0000	7.316	0	0	0
2010/07/21	R186 2010/11/04	9.25	Put	Bond Future	1,396.0000	1,238.0000	(11.318)	0	0	0
2010/07/21	R186 2010/11/04	9.30	Call	Bond Future	5,080.0000	5,438.0000	7.047	0	0	0
2010/07/21	R186 2010/11/04	9.30	Put	Bond Future	1,274.0000	1,126.0000	(11.617)	0	0	0
2010/07/21	R186 2010/11/04	9.20	Call	Bond Future	4,445.0000	4,781.0000	7.559	0	0	0
2010/07/21	R186 2010/11/04	9.20	Put	Bond Future	1,532.0000	1,362.0000	(11.097)	0	0	0
2010/07/21	R186 2010/11/04	8.75	Put	Bond Future	3,309.0000	3,019.0000	(8.764)	0	0	0
2010/07/21	R186 2010/11/04	8.75	Call	Bond Future	2,066.0000	2,282.0000	10.455	0	0	10,900
2010/07/21	R186 2011/02/03			Bond Future	8.9290	8.8740	(0.616)	0.0000	0.0000	0
2010/07/21	R186 2011/02/03	9.00	Call	Bond Future	3,987.0000	4,260.0000	6.847	0	0	0
2010/07/21	R186 2011/02/03	9.00	Put	Bond Future	3,336.0000	3,101.0000	(7.044)	0	0	0
2010/07/21	R186 2011/02/03	9.05	Call	Bond Future	4,249.0000	4,532.0000	6.660	0	0	0
2010/07/21	R186 2011/02/03	9.05	Put	Bond Future	3,143.0000	2,917.0000	(7.191)	0	0	0

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2010/07/21	R186 2011/02/03	8.95	Call	Bond Future	3,732.0000	3,995.0000	7.047	0	0	0
2010/07/21	R186 2011/02/03	8.95	Put	Bond Future	3,539.0000	3,294.0000	(6.923)	0	0	0
2010/07/21	R189 2010/08/05			Bond Future	1.5890	1.5480	(2.580)	0.0000	0.0000	0
2010/07/21	R189 2010/08/05	1.75	Call	Bond Future	443.0000	556.0000	25.508	0	0	0
2010/07/21	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R189 2010/08/05	1.80	Call	Bond Future	580.0000	694.0000	19.655	0	0	0
2010/07/21	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R189 2010/08/05	1.70	Call	Bond Future	306.0000	419.0000	36.928	0	0	0
2010/07/21	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R189 2010/11/04			Bond Future	1.7220	1.6760	(2.671)	0.0000	0.0000	0
2010/07/21	R189 2010/11/04	1.75	Call	Bond Future	70.0000	184.0000	162.857	0	0	0
2010/07/21	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R189 2010/11/04	1.80	Call	Bond Future	194.0000	308.0000	58.763	0	0	0
2010/07/21	R189 2010/11/04	1.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/21	R189 2010/11/04	1.70	Call	Bond Future	0.0000	60.0000	100.000	0	0	0
2010/07/21	R189 2010/11/04	1.70	Put	Bond Future	55.0000	0.0000	(100.000)	0	0	0
2010/07/21	R197 2010/08/05			Bond Future	2.9920	2.9930	0.033	0.0000	0.0000	0
2010/07/21	R197 2010/08/05	3.05	Call	Bond Future	732.0000	720.0000	(1.639)	0	0	0
2010/07/21	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R197 2010/08/05	3.10	Call	Bond Future	1,359.0000	1,347.0000	(0.883)	0	0	0
2010/07/21	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R197 2010/08/05	3.00	Call	Bond Future	101.0000	89.0000	(11.881)	0	0	0
2010/07/21	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R197 2010/11/04			Bond Future	3.0590	3.0600	0.033	0.0000	0.0000	0
2010/07/21	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R197 2010/11/04	3.05	Put	Bond Future	111.0000	124.0000	11.712	0	0	0
2010/07/21	R197 2010/11/04	3.10	Call	Bond Future	505.0000	493.0000	(2.376)	0	0	0
2010/07/21	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R197 2010/11/04	3.00	Put	Bond Future	731.0000	744.0000	1.778	0	0	0
2010/07/21	R201 2010/08/05			Bond Future	7.5810	7.5390	(0.554)	0.0000	0.0000	486
2010/07/21	R201 2010/08/05	9.00	Call	Bond Future	5,161.0000	5,319.0000	3.061	0	0	0
2010/07/21	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/21	R201 2010/11/04			Bond Future	7.6350	7.5900	(0.589)	0.0000	0.0000	1,364
2010/07/21	R201 2010/11/04	8.50	Call	Bond Future	3,153.0000	3,295.0000	4.504	0	0	0
2010/07/21	R201 2010/11/04	8.50	Put	Bond Future	130.0000	111.0000	(14.615)	0	0	0
2010/07/21	R201 2010/11/04	8.55	Call	Bond Future	3,310.0000	3,454.0000	4.350	0	0	0
2010/07/21	R201 2010/11/04	8.55	Put	Bond Future	115.0000	99.0000	(13.913)	0	0	0
2010/07/21	R201 2010/11/04	8.45	Call	Bond Future	2,999.0000	3,139.0000	4.668	0	0	0
2010/07/21	R201 2010/11/04	8.45	Put	Bond Future	148.0000	127.0000	(14.189)	0	0	0
2010/07/21	R201 2011/02/03			Bond Future	7.6640	7.6150	(0.639)	0.0000	0.0000	0
2010/07/21	R201 2011/02/03	8.00	Call	Bond Future	1,824.0000	1,931.0000	5.866	0	0	0
2010/07/21	R201 2011/02/03	8.00	Put	Bond Future	701.0000	643.0000	(8.274)	0	0	0
2010/07/21	R201 2011/02/03	8.05	Call	Bond Future	1,941.0000	2,051.0000	5.667	0	0	0
2010/07/21	R201 2011/02/03	8.05	Put	Bond Future	652.0000	597.0000	(8.436)	0	0	0
2010/07/21	R201 2011/02/03	7.95	Call	Bond Future	1,712.0000	1,815.0000	6.016	0	0	0
2010/07/21	R201 2011/02/03	7.95	Put	Bond Future	755.0000	693.0000	(8.212)	0	0	0
2010/07/21	R202 2010/08/05			Bond Future	2.9950	2.9860	(0.301)	0.0000	0.0000	0
2010/07/21	R202 2010/08/05	3.05	Call	Bond Future	957.0000	1,114.0000	16.405	0	0	0
2010/07/21	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R202 2010/08/05	3.10	Call	Bond Future	1,817.0000	1,974.0000	8.641	0	0	0
2010/07/21	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R202 2010/08/05	3.00	Call	Bond Future	87.0000	245.0000	181.609	0	0	0
2010/07/21	R202 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R202 2010/11/04			Bond Future	3.0360	3.0260	(0.329)	0.0000	0.0000	0
2010/07/21	R202 2010/11/04	3.05	Call	Bond Future	241.0000	413.0000	71.369	0	0	0
2010/07/21	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R202 2010/11/04	3.10	Call	Bond Future	1,094.0000	1,267.0000	15.814	0	0	0
2010/07/21	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R202 2010/11/04	3.00	Put	Bond Future	622.0000	450.0000	(27.653)	0	0	0
2010/07/21	R203 2010/08/05			Bond Future	8.2640	8.2210	(0.520)	0.0000	0.0000	3,767
2010/07/21	R203 2010/08/05	9.25	Call	Bond Future	5,047.0000	5,274.0000	4.498	0	0	0
2010/07/21	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R203 2010/11/04			Bond Future	8.3340	8.2890	(0.540)	0.0000	0.0000	2,215
2010/07/21	R203 2010/11/04	9.25	Call	Bond Future	4,760.0000	4,965.0000	4.307	0	0	0

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2010/07/21	R203 2010/11/04	9.25	Put	Bond Future	199.0000	173.0000	(13.065)	0	0	0
2010/07/21	R203 2010/11/04	9.30	Call	Bond Future	4,980.0000	5,187.0000	4.157	0	0	0
2010/07/21	R203 2010/11/04	9.30	Put	Bond Future	178.0000	154.0000	(13.483)	0	0	0
2010/07/21	R203 2010/11/04	9.20	Call	Bond Future	4,542.0000	4,744.0000	4.447	0	0	0
2010/07/21	R203 2010/11/04	9.20	Put	Bond Future	223.0000	194.0000	(13.004)	0	0	0
2010/07/21	R203 2011/02/03			Bond Future	8.3880	8.3420	(0.548)	0.0000	0.0000	0
2010/07/21	R203 2011/02/03	8.50	Call	Bond Future	2,104.0000	2,229.0000	5.941	0	0	0
2010/07/21	R203 2011/02/03	8.50	Put	Bond Future	1,549.0000	1,446.0000	(6.649)	0	0	0
2010/07/21	R203 2011/02/03	8.55	Call	Bond Future	2,253.0000	2,383.0000	5.770	0	0	0
2010/07/21	R203 2011/02/03	8.55	Put	Bond Future	1,452.0000	1,353.0000	(6.818)	0	0	0
2010/07/21	R203 2011/02/03	8.45	Call	Bond Future	1,962.0000	2,082.0000	6.116	0	0	0
2010/07/21	R203 2011/02/03	8.45	Put	Bond Future	1,655.0000	1,546.0000	(6.586)	0	0	0
2010/07/21	R204 2010/08/05			Bond Future	8.3840	8.3610	(0.274)	0.0000	0.0000	2,664
2010/07/21	R204 2010/08/05	9.25	Call	Bond Future	4,895.0000	5,029.0000	2.737	0	0	0
2010/07/21	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/07/21	R204 2010/08/05	8.70	Call	Bond Future	1,883.0000	2,000.0000	6.213	0	0	0
2010/07/21	R204 2010/08/05	8.70	Put	Bond Future	59.0000	42.0000	(28.814)	0	0	650
2010/07/21	R204 2010/08/05	8.75	Call	Bond Future	2,146.0000	2,269.0000	5.732	0	0	83
2010/07/21	R204 2010/08/05	8.75	Put	Bond Future	38.0000	26.0000	(31.579)	0	0	83
2010/07/21	R204 2010/08/05	8.25	Put	Bond Future	1,012.0000	901.0000	(10.968)	0	0	0
2010/07/21	R204 2010/08/05	8.25	Call	Bond Future	225.0000	249.0000	10.667	0	0	249
2010/07/21	R204 2010/11/04			Bond Future	8.4490	8.4250	(0.284)	0.0000	0.0000	2,456
2010/07/21	R204 2010/11/04	9.25	Call	Bond Future	4,728.0000	4,842.0000	2.411	0	0	0
2010/07/21	R204 2010/11/04	9.25	Put	Bond Future	300.0000	277.0000	(7.667)	0	0	0
2010/07/21	R204 2010/11/04	9.30	Call	Bond Future	4,964.0000	5,081.0000	2.357	0	0	0
2010/07/21	R204 2010/11/04	9.30	Put	Bond Future	268.0000	248.0000	(7.463)	0	0	0
2010/07/21	R204 2010/11/04	9.20	Call	Bond Future	4,494.0000	4,606.0000	2.492	0	0	0
2010/07/21	R204 2010/11/04	9.20	Put	Bond Future	335.0000	310.0000	(7.463)	0	0	0
2010/07/21	R204 2011/02/03			Bond Future	8.4980	8.4740	(0.282)	0.0000	0.0000	0
2010/07/21	R204 2011/02/03	8.50	Call	Bond Future	2,087.0000	2,150.0000	3.019	0	0	0
2010/07/21	R204 2011/02/03	8.50	Put	Bond Future	2,076.0000	2,006.0000	(3.372)	0	0	0
2010/07/21	R204 2011/02/03	8.55	Call	Bond Future	2,240.0000	2,307.0000	2.991	0	0	0
2010/07/21	R204 2011/02/03	8.55	Put	Bond Future	1,952.0000	1,885.0000	(3.432)	0	0	0
2010/07/21	R204 2011/02/03	8.45	Call	Bond Future	1,940.0000	2,001.0000	3.144	0	0	0

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2010/07/21	R204 2011/02/03	8.45	Put	Bond Future	2,207.0000	2,135.0000	(3.262)	0	0	0
2010/07/21	R206 2010/08/05			Bond Future	7.4300	7.4080	(0.296)	0.0000	0.0000	0
2010/07/21	R206 2010/08/05	9.00	Call	Bond Future	4,550.0000	4,616.0000	1.451	0	0	0
2010/07/21	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R206 2010/11/04			Bond Future	7.4800	7.4560	(0.321)	0.0000	0.0000	0
2010/07/21	R206 2010/11/04	8.50	Call	Bond Future	2,856.0000	2,917.0000	2.136	0	0	0
2010/07/21	R206 2010/11/04	8.50	Put	Bond Future	60.0000	54.0000	(10.000)	0	0	0
2010/07/21	R206 2010/11/04	8.55	Call	Bond Future	2,983.0000	3,045.0000	2.078	0	0	0
2010/07/21	R206 2010/11/04	8.55	Put	Bond Future	53.0000	48.0000	(9.434)	0	0	0
2010/07/21	R206 2010/11/04	8.45	Call	Bond Future	2,730.0000	2,791.0000	2.234	0	0	0
2010/07/21	R206 2010/11/04	8.45	Put	Bond Future	69.0000	63.0000	(8.696)	0	0	0
2010/07/21	R206 2011/02/03			Bond Future	7.4980	7.4720	(0.347)	0.0000	0.0000	0
2010/07/21	R206 2011/02/03	8.00	Call	Bond Future	1,672.0000	1,719.0000	2.811	0	0	0
2010/07/21	R206 2011/02/03	8.00	Put	Bond Future	382.0000	361.0000	(5.497)	0	0	0
2010/07/21	R206 2011/02/03	8.05	Call	Bond Future	1,770.0000	1,819.0000	2.768	0	0	0
2010/07/21	R206 2011/02/03	8.05	Put	Bond Future	352.0000	334.0000	(5.114)	0	0	0
2010/07/21	R206 2011/02/03	7.95	Call	Bond Future	1,576.0000	1,622.0000	2.919	0	0	0
2010/07/21	R206 2011/02/03	7.95	Put	Bond Future	413.0000	392.0000	(5.085)	0	0	0
2010/07/21	R207 2010/08/05			Bond Future	8.5030	8.4600	(0.506)	0.0000	0.0000	4,639
2010/07/21	R207 2010/08/05	9.50	Call	Bond Future	5,797.0000	6,058.0000	4.502	0	0	0
2010/07/21	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/07/21	R207 2010/08/05	9.25	Call	Bond Future	4,390.0000	4,650.0000	5.923	0	0	0
2010/07/21	R207 2010/08/05	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	100
2010/07/21	R207 2010/08/05	8.25	Put	Bond Future	1,639.0000	1,407.0000	(14.155)	0	0	0
2010/07/21	R207 2010/08/05	8.25	Call	Bond Future	89.0000	118.0000	32.584	0	0	250
2010/07/21	R207 2010/11/04			Bond Future	8.5640	8.5200	(0.514)	0.0000	0.0000	600
2010/07/21	R207 2010/11/04	9.25	Call	Bond Future	4,397.0000	4,609.0000	4.821	0	0	0
2010/07/21	R207 2010/11/04	9.25	Put	Bond Future	438.0000	389.0000	(11.187)	0	0	0
2010/07/21	R207 2010/11/04	9.30	Call	Bond Future	4,634.0000	4,850.0000	4.661	0	0	0
2010/07/21	R207 2010/11/04	9.30	Put	Bond Future	396.0000	350.0000	(11.616)	0	0	0
2010/07/21	R207 2010/11/04	9.20	Call	Bond Future	4,163.0000	4,371.0000	4.996	0	0	0
2010/07/21	R207 2010/11/04	9.20	Put	Bond Future	485.0000	432.0000	(10.928)	0	0	0
2010/07/21	R207 2011/02/03			Bond Future	8.6110	8.5660	(0.523)	0.0000	0.0000	0



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2010/07/21	R207 2011/02/03	8.75	Call	Bond Future	2,629.0000	2,775.0000	5.553	0	0	0
2010/07/21	R207 2011/02/03	8.75	Put	Bond Future	1,826.0000	1,710.0000	(6.353)	0	0	0
2010/07/21	R207 2011/02/03	8.80	Call	Bond Future	2,805.0000	2,957.0000	5.419	0	0	0
2010/07/21	R207 2011/02/03	8.80	Put	Bond Future	1,715.0000	1,605.0000	(6.414)	0	0	0
2010/07/21	R207 2011/02/03	8.70	Call	Bond Future	2,460.0000	2,600.0000	5.691	0	0	0
2010/07/21	R207 2011/02/03	8.70	Put	Bond Future	1,945.0000	1,823.0000	(6.272)	0	0	0
2010/07/21	R208 2010/08/05			Bond Future	8.6030	8.5610	(0.488)	0.0000	0.0000	10,666
2010/07/21	R208 2010/08/05	9.50	Call	Bond Future	5,417.0000	5,681.0000	4.874	0	0	0
2010/07/21	R208 2010/08/05	9.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/21	R208 2010/11/04			Bond Future	8.6650	8.6210	(0.508)	0.0000	0.0000	6,835
2010/07/21	R208 2010/11/04	9.25	Call	Bond Future	4,100.0000	4,311.0000	5.146	0	0	0
2010/07/21	R208 2010/11/04	9.25	Put	Bond Future	581.0000	519.0000	(10.671)	0	0	0
2010/07/21	R208 2010/11/04	9.30	Call	Bond Future	4,337.0000	4,553.0000	4.980	0	0	0
2010/07/21	R208 2010/11/04	9.30	Put	Bond Future	525.0000	469.0000	(10.667)	0	0	0
2010/07/21	R208 2010/11/04	9.20	Call	Bond Future	3,868.0000	4,073.0000	5.300	0	0	0
2010/07/21	R208 2010/11/04	9.20	Put	Bond Future	642.0000	575.0000	(10.436)	0	0	0
2010/07/21	R208 2011/02/03			Bond Future	8.7130	8.6680	(0.516)	0.0000	0.0000	0
2010/07/21	R208 2011/02/03	8.75	Call	Bond Future	2,372.0000	2,514.0000	5.987	0	0	0
2010/07/21	R208 2011/02/03	8.75	Put	Bond Future	2,148.0000	2,016.0000	(6.145)	0	0	0
2010/07/21	R208 2011/02/03	8.80	Call	Bond Future	2,542.0000	2,690.0000	5.822	0	0	0
2010/07/21	R208 2011/02/03	8.80	Put	Bond Future	2,016.0000	1,890.0000	(6.250)	0	0	0
2010/07/21	R208 2011/02/03	8.70	Call	Bond Future	2,209.0000	2,344.0000	6.111	0	0	0
2010/07/21	R208 2011/02/03	8.70	Put	Bond Future	2,288.0000	2,149.0000	(6.075)	0	0	0
2010/07/21	R209 2010/08/05			Bond Future	8.8300	8.7680	(0.702)	0.0000	0.0000	1,281
2010/07/21	R209 2010/08/05	8.75	Call	Bond Future	511.0000	697.0000	36.399	0	0	0
2010/07/21	R209 2010/08/05	8.75	Put	Bond Future	1,150.0000	841.0000	(26.870)	0	0	0
2010/07/21	R209 2010/11/04			Bond Future	8.8760	8.8130	(0.710)	0.0000	0.0000	2,406
2010/07/21	R209 2010/11/04	9.00	Call	Bond Future	2,758.0000	3,046.0000	10.442	0	0	0
2010/07/21	R209 2010/11/04	9.00	Put	Bond Future	1,795.0000	1,585.0000	(11.699)	0	0	0
2010/07/21	R209 2010/11/04	9.05	Call	Bond Future	2,988.0000	3,290.0000	10.107	0	0	0
2010/07/21	R209 2010/11/04	9.05	Put	Bond Future	1,642.0000	1,447.0000	(11.876)	0	0	0
2010/07/21	R209 2010/11/04	8.95	Call	Bond Future	2,536.0000	2,811.0000	10.844	0	0	0
2010/07/21	R209 2010/11/04	8.95	Put	Bond Future	1,959.0000	1,736.0000	(11.383)	0	0	0

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2010/07/21	R209 2011/02/03			Bond Future	8.9130	8.8480	(0.729)	0.0000	0.0000	0
2010/07/21	R209 2011/02/03	9.00	Call	Bond Future	3,451.0000	3,732.0000	8.143	0	0	0
2010/07/21	R209 2011/02/03	9.00	Put	Bond Future	2,778.0000	2,550.0000	(8.207)	0	0	0
2010/07/21	R209 2011/02/03	9.05	Call	Bond Future	3,672.0000	3,963.0000	7.925	0	0	0
2010/07/21	R209 2011/02/03	9.05	Put	Bond Future	2,617.0000	2,398.0000	(8.368)	0	0	0
2010/07/21	R209 2011/02/03	8.95	Call	Bond Future	3,235.0000	3,507.0000	8.408	0	0	0
2010/07/21	R209 2011/02/03	8.95	Put	Bond Future	2,948.0000	2,710.0000	(8.073)	0	0	0
2010/07/21	R210 2010/08/05			Bond Future	3.0450	3.0450	0.000	0.0000	0.0000	0
2010/07/21	R210 2010/08/05	3.10	Call	Bond Future	716.0000	716.0000	0.000	0	0	0
2010/07/21	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R210 2010/08/05	3.15	Call	Bond Future	1,361.0000	1,361.0000	0.000	0	0	0
2010/07/21	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R210 2010/08/05	3.05	Call	Bond Future	65.0000	65.0000	0.000	0	0	0
2010/07/21	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R210 2010/11/04			Bond Future	3.0920	3.0930	0.032	0.0000	0.0000	0
2010/07/21	R210 2010/11/04	3.10	Call	Bond Future	103.0000	90.0000	(12.621)	0	0	0
2010/07/21	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R210 2010/11/04	3.15	Call	Bond Future	741.0000	729.0000	(1.619)	0	0	0
2010/07/21	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R210 2010/11/04	3.05	Put	Bond Future	541.0000	554.0000	2.403	0	0	0
2010/07/21	R211 2010/08/05			Bond Future	2.7350	2.7370	0.073	0.0000	0.0000	0
2010/07/21	R211 2010/08/05	2.75	Call	Bond Future	88.0000	76.0000	(13.636)	0	0	0
2010/07/21	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R211 2010/08/05	2.80	Call	Bond Future	379.0000	368.0000	(2.902)	0	0	0
2010/07/21	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R211 2010/08/05	2.70	Put	Bond Future	205.0000	217.0000	5.854	0	0	0
2010/07/21	R211 2010/11/04			Bond Future	2.8360	2.8390	0.106	0.0000	0.0000	0
2010/07/21	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R211 2010/11/04	2.75	Put	Bond Future	484.0000	501.0000	3.512	0	0	0
2010/07/21	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R211 2010/11/04	2.80	Put	Bond Future	202.0000	219.0000	8.416	0	0	0

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2010/07/21	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R211 2010/11/04	2.70	Put	Bond Future	766.0000	783.0000	2.219	0	0	0
2010/07/21	R212 2010/08/05			Bond Future	3.0120	3.0130	0.033	0.0000	0.0000	0
2010/07/21	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R212 2010/08/05	3.00	Put	Bond Future	114.0000	124.0000	8.772	0	0	0
2010/07/21	R212 2010/08/05	3.05	Call	Bond Future	360.0000	351.0000	(2.500)	0	0	0
2010/07/21	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R212 2010/08/05	2.95	Put	Bond Future	591.0000	600.0000	1.523	0	0	0
2010/07/21	R212 2010/11/04			Bond Future	3.0800	3.0810	0.032	0.0000	0.0000	0
2010/07/21	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R212 2010/11/04	3.00	Put	Bond Future	744.0000	753.0000	1.210	0	0	0
2010/07/21	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R212 2010/11/04	3.05	Put	Bond Future	278.0000	288.0000	3.597	0	0	0
2010/07/21	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/21	R212 2010/11/04	2.95	Put	Bond Future	1,213.0000	1,222.0000	0.742	0	0	0
2010/07/21	TRT1 2010/08/05			Index Future	321.5910	322.2470	0.204	0.0000	0.0000	100
2010/07/21	TRT1 2010/11/04			Index Future	326.9420	327.6340	0.212	0.0000	0.0000	0
<b>Total</b>										<b>120191.00</b>