



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 23/07/2010

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
2010/07/23	AL7T 2010/08/05			Index Future	352.9240	351.5980	(0.376)	0.0000	0.0000	58
2010/07/23	ALBI 2010/08/05			Index Future	324.2590	323.0120	(0.385)	0.0000	0.0000	1,399
2010/07/23	ALBI 2010/11/04			Index Future	329.6550	328.3880	(0.384)	0.0000	0.0000	0
2010/07/23	CRD1 2010/08/05			Index Future	144.1340	143.7250	(0.284)	0.0000	0.0000	2
2010/07/23	CRD1 2010/11/04			Index Future	146.5320	146.1160	(0.284)	0.0000	0.0000	0
2010/07/23	GOVI 2010/08/05			GOVI	325.4080	324.1620	(0.383)	0.0000	0.0000	172
2010/07/23	GOVI 2010/08/05	315.60	Call	GOVI	98,199.0000	85,837.0000	(12.589)	0	0	0
2010/07/23	GOVI 2010/08/05	315.60	Put	GOVI	119.0000	217.0000	82.353	0	0	0
2010/07/23	GOVI 2010/11/04			GOVI	330.8230	329.5560	(0.383)	0.0000	0.0000	154
2010/07/23	GOVI 2010/11/04	329.00	Call	GOVI	18,230.0000	5,560.0000	(69.501)	0	0	0
2010/07/23	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/23	GOVI 2010/11/04	329.01	Call	GOVI	18,130.0000	5,460.0000	(69.884)	0	0	0
2010/07/23	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/23	GOVI 2010/11/04	328.99	Call	GOVI	18,330.0000	5,660.0000	(69.122)	0	0	0
2010/07/23	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/23	ILBI 2010/08/05			Index Future	381.5370	381.6070	0.018	0.0000	0.0000	501
2010/07/23	ILBI 2010/11/04			Index Future	387.9880	388.0610	0.019	0.0000	0.0000	0
2010/07/23	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/23	JBAF 2010/08/18			Jibar Tradeable Future	6.5250	6.5700	0.690	0.0000	0.0000	1,000
2010/07/23	JBAF 2010/09/15			Jibar Tradeable Future	6.3650	6.4100	0.707	0.0000	0.0000	1,000
2010/07/23	JBAF 2010/10/20			Jibar Tradeable Future	6.3050	6.3500	0.714	0.0000	0.0000	0
2010/07/23	JBAF 2010/11/17			Jibar Tradeable Future	6.2950	6.3400	0.715	0.0000	0.0000	0
2010/07/23	JBAF 2010/12/15			Jibar Tradeable Future	6.2850	6.3300	0.716	0.0000	0.0000	0
2010/07/23	JBAF 2011/01/19			Jibar Tradeable Future	6.2850	6.3400	0.875	0.0000	0.0000	0
2010/07/23	JBAF 2011/03/16			Jibar Tradeable Future	6.2650	6.3600	1.516	0.0000	0.0000	5,500
2010/07/23	JBAF 2011/06/15			Jibar Tradeable Future	6.4150	6.4700	0.857	0.0000	0.0000	4,500
2010/07/23	JBAF 2011/09/21			Jibar Tradeable Future	6.5950	6.6400	0.682	0.0000	0.0000	6,000
2010/07/23	JBAF 2011/12/21			Jibar Tradeable Future	6.8350	6.8800	0.658	0.0000	0.0000	5,000
2010/07/23	JBAF 2012/03/20			Jibar Tradeable Future	7.0850	7.1300	0.635	0.0000	0.0000	0
2010/07/23	JBAF 2012/06/20			Jibar Tradeable Future	7.1650	7.2100	0.628	0.0000	0.0000	0
2010/07/23	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/23	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/23	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/23	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/23	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/23	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/23	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/23	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/23	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/23	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/23	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/23	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/23	OTH1 2010/08/05			Index Future	317.6450	316.3940	(0.394)	0.0000	0.0000	3
2010/07/23	OTH1 2010/11/04			Index Future	322.9300	321.6590	(0.394)	0.0000	0.0000	0
2010/07/23	R157 2010/08/05			Bond Future	7.6590	7.7590	1.306	0.0000	0.0000	3,768
2010/07/23	R157 2010/08/05	8.75	Call	Bond Future	5,070.0000	4,594.0000	(9.389)	0	0	0
2010/07/23	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R157 2010/08/05	8.50	Call	Bond Future	3,932.0000	3,456.0000	(12.106)	0	0	0
2010/07/23	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/23	R157 2010/08/05	9.00	Call	Bond Future	6,195.0000	5,718.0000	(7.700)	0	0	0
2010/07/23	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R157 2010/08/05	8.25	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/07/23	R157 2010/08/05	8.25	Call	Bond Future	2,781.0000	2,307.0000	(17.044)	0	0	500
2010/07/23	R157 2010/08/05	7.50	Put	Bond Future	870.0000	1,272.0000	46.207	0	0	0
2010/07/23	R157 2010/08/05	7.50	Call	Bond Future	108.0000	34.0000	(68.519)	0	0	500
2010/07/23	R157 2010/11/04			Bond Future	7.7170	7.8240	1.387	0.0000	0.0000	4,155
2010/07/23	R157 2010/11/04	8.50	Call	Bond Future	3,693.0000	3,273.0000	(11.373)	0	0	0
2010/07/23	R157 2010/11/04	8.50	Put	Bond Future	199.0000	264.0000	32.663	0	0	0
2010/07/23	R157 2010/11/04	8.55	Call	Bond Future	3,888.0000	3,463.0000	(10.931)	0	0	0
2010/07/23	R157 2010/11/04	8.55	Put	Bond Future	175.0000	235.0000	34.286	0	0	0
2010/07/23	R157 2010/11/04	8.45	Call	Bond Future	3,499.0000	3,087.0000	(11.775)	0	0	0
2010/07/23	R157 2010/11/04	8.45	Put	Bond Future	224.0000	297.0000	32.589	0	0	0
2010/07/23	R157 2010/11/04	7.50	Put	Bond Future	1,671.0000	1,991.0000	19.150	0	0	0
2010/07/23	R157 2010/11/04	7.50	Call	Bond Future	680.0000	514.0000	(24.412)	0	0	500

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2010/07/23	R157 2011/02/03			Bond Future	7.7530	7.8680	1.483	0.0000	0.0000	0
2010/07/23	R157 2011/02/03	7.90	Call	Bond Future	1,837.0000	1,563.0000	(14.916)	0	0	0
2010/07/23	R157 2011/02/03	7.90	Put	Bond Future	1,204.0000	1,426.0000	18.439	0	0	0
2010/07/23	R157 2011/02/03	7.95	Call	Bond Future	1,971.0000	1,685.0000	(14.510)	0	0	0
2010/07/23	R157 2011/02/03	7.95	Put	Bond Future	1,124.0000	1,333.0000	18.594	0	0	0
2010/07/23	R157 2011/02/03	7.85	Call	Bond Future	1,708.0000	1,445.0000	(15.398)	0	0	0
2010/07/23	R157 2011/02/03	7.85	Put	Bond Future	1,290.0000	1,522.0000	17.984	0	0	0
2010/07/23	R186 2010/08/05			Bond Future	8.7900	8.8390	0.557	0.0000	0.0000	13,181
2010/07/23	R186 2010/08/05	9.25	Call	Bond Future	4,282.0000	3,826.0000	(10.649)	0	0	0
2010/07/23	R186 2010/08/05	9.25	Put	Bond Future	24.0000	33.0000	37.500	0	0	0
2010/07/23	R186 2010/08/05	8.75	Call	Bond Future	673.0000	464.0000	(31.055)	0	0	816
2010/07/23	R186 2010/08/05	8.75	Put	Bond Future	1,055.0000	1,311.0000	24.265	0	0	0
2010/07/23	R186 2010/08/05	9.75	Call	Bond Future	8,623.0000	8,158.0000	(5.393)	0	0	0
2010/07/23	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/23	R186 2010/08/05	10.00	Call	Bond Future	10,708.0000	10,243.0000	(4.343)	0	0	0
2010/07/23	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/23	R186 2010/08/05	9.00	Call	Bond Future	2,191.0000	1,799.0000	(17.891)	0	0	48
2010/07/23	R186 2010/08/05	9.00	Put	Bond Future	218.0000	291.0000	33.486	0	0	48
2010/07/23	R186 2010/08/05	8.50	Put	Bond Future	2,900.0000	3,321.0000	14.517	0	0	0
2010/07/23	R186 2010/08/05	8.50	Call	Bond Future	89.0000	45.0000	(49.438)	0	0	144
2010/07/23	R186 2010/11/04			Bond Future	8.8480	8.8990	0.576	0.0000	0.0000	12,012
2010/07/23	R186 2010/11/04	9.25	Call	Bond Future	4,959.0000	4,613.0000	(6.977)	0	0	0
2010/07/23	R186 2010/11/04	9.25	Put	Bond Future	1,280.0000	1,411.0000	10.234	0	0	0
2010/07/23	R186 2010/11/04	9.30	Call	Bond Future	5,289.0000	4,932.0000	(6.750)	0	0	0
2010/07/23	R186 2010/11/04	9.30	Put	Bond Future	1,165.0000	1,284.0000	10.215	0	0	0
2010/07/23	R186 2010/11/04	9.20	Call	Bond Future	4,639.0000	4,303.0000	(7.243)	0	0	0
2010/07/23	R186 2010/11/04	9.20	Put	Bond Future	1,408.0000	1,549.0000	10.014	0	0	0
2010/07/23	R186 2010/11/04	8.75	Put	Bond Future	3,108.0000	3,362.0000	8.172	0	0	0
2010/07/23	R186 2010/11/04	8.75	Call	Bond Future	2,184.0000	1,961.0000	(10.211)	0	0	10,900
2010/07/23	R186 2011/02/03			Bond Future	8.8940	8.9470	0.596	0.0000	0.0000	0
2010/07/23	R186 2011/02/03	9.00	Call	Bond Future	4,146.0000	3,869.0000	(6.681)	0	0	0
2010/07/23	R186 2011/02/03	9.00	Put	Bond Future	3,172.0000	3,383.0000	6.652	0	0	0
2010/07/23	R186 2011/02/03	9.05	Call	Bond Future	4,415.0000	4,128.0000	(6.501)	0	0	0
2010/07/23	R186 2011/02/03	9.05	Put	Bond Future	2,986.0000	3,187.0000	6.731	0	0	0

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2010/07/23	R186 2011/02/03	8.95	Call	Bond Future	3,885.0000	3,618.0000	(6.873)	0	0	0
2010/07/23	R186 2011/02/03	8.95	Put	Bond Future	3,369.0000	3,590.0000	6.560	0	0	0
2010/07/23	R189 2010/08/05			Bond Future	1.4500	1.4220	(1.931)	0.0000	0.0000	0
2010/07/23	R189 2010/08/05	1.75	Call	Bond Future	827.0000	905.0000	9.432	0	0	0
2010/07/23	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R189 2010/08/05	1.80	Call	Bond Future	965.0000	1,042.0000	7.979	0	0	0
2010/07/23	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R189 2010/08/05	1.70	Call	Bond Future	690.0000	768.0000	11.304	0	0	0
2010/07/23	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R189 2010/11/04			Bond Future	1.5680	1.5380	(1.913)	0.0000	0.0000	0
2010/07/23	R189 2010/11/04	1.75	Call	Bond Future	453.0000	528.0000	16.556	0	0	0
2010/07/23	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R189 2010/11/04	1.80	Call	Bond Future	577.0000	652.0000	12.998	0	0	0
2010/07/23	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R189 2010/11/04	1.70	Call	Bond Future	329.0000	404.0000	22.796	0	0	0
2010/07/23	R189 2010/11/04	1.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/07/23	R197 2010/08/05			Bond Future	2.9940	2.9940	0.000	0.0000	0.0000	0
2010/07/23	R197 2010/08/05	3.05	Call	Bond Future	707.0000	707.0000	0.000	0	0	0
2010/07/23	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R197 2010/08/05	3.10	Call	Bond Future	1,334.0000	1,334.0000	0.000	0	0	0
2010/07/23	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R197 2010/08/05	3.00	Call	Bond Future	76.0000	76.0000	0.000	0	0	0
2010/07/23	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R197 2010/11/04			Bond Future	3.0610	3.0620	0.033	0.0000	0.0000	0
2010/07/23	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R197 2010/11/04	3.05	Put	Bond Future	136.0000	148.0000	8.824	0	0	0
2010/07/23	R197 2010/11/04	3.10	Call	Bond Future	480.0000	468.0000	(2.500)	0	0	0
2010/07/23	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R197 2010/11/04	3.00	Put	Bond Future	756.0000	768.0000	1.587	0	0	0
2010/07/23	R201 2010/08/05			Bond Future	7.6190	7.7300	1.457	0.0000	0.0000	486
2010/07/23	R201 2010/08/05	9.00	Call	Bond Future	5,019.0000	4,604.0000	(8.269)	0	0	0
2010/07/23	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/23	R201 2010/11/04			Bond Future	7.6760	7.7950	1.550	0.0000	0.0000	1,364
2010/07/23	R201 2010/11/04	8.50	Call	Bond Future	3,019.0000	2,652.0000	(12.156)	0	0	0
2010/07/23	R201 2010/11/04	8.50	Put	Bond Future	142.0000	196.0000	38.028	0	0	0
2010/07/23	R201 2010/11/04	8.55	Call	Bond Future	3,175.0000	2,801.0000	(11.780)	0	0	0
2010/07/23	R201 2010/11/04	8.55	Put	Bond Future	126.0000	174.0000	38.095	0	0	0
2010/07/23	R201 2010/11/04	8.45	Call	Bond Future	2,866.0000	2,504.0000	(12.631)	0	0	0
2010/07/23	R201 2010/11/04	8.45	Put	Bond Future	160.0000	220.0000	37.500	0	0	0
2010/07/23	R201 2011/02/03			Bond Future	7.7080	7.8350	1.648	0.0000	0.0000	0
2010/07/23	R201 2011/02/03	8.00	Call	Bond Future	1,723.0000	1,462.0000	(15.148)	0	0	0
2010/07/23	R201 2011/02/03	8.00	Put	Bond Future	748.0000	912.0000	21.925	0	0	0
2010/07/23	R201 2011/02/03	8.05	Call	Bond Future	1,837.0000	1,567.0000	(14.698)	0	0	0
2010/07/23	R201 2011/02/03	8.05	Put	Bond Future	696.0000	851.0000	22.270	0	0	0
2010/07/23	R201 2011/02/03	7.95	Call	Bond Future	1,614.0000	1,361.0000	(15.675)	0	0	0
2010/07/23	R201 2011/02/03	7.95	Put	Bond Future	805.0000	977.0000	21.366	0	0	0
2010/07/23	R202 2010/08/05			Bond Future	3.0110	3.0120	0.033	0.0000	0.0000	0
2010/07/23	R202 2010/08/05	3.05	Call	Bond Future	677.0000	660.0000	(2.511)	0	0	0
2010/07/23	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R202 2010/08/05	3.10	Call	Bond Future	1,537.0000	1,520.0000	(1.106)	0	0	0
2010/07/23	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R202 2010/08/05	3.00	Put	Bond Future	192.0000	209.0000	8.854	0	0	0
2010/07/23	R202 2010/11/04			Bond Future	3.0520	3.0530	0.033	0.0000	0.0000	0
2010/07/23	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R202 2010/11/04	3.05	Put	Bond Future	34.0000	51.0000	50.000	0	0	0
2010/07/23	R202 2010/11/04	3.10	Call	Bond Future	819.0000	802.0000	(2.076)	0	0	0
2010/07/23	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R202 2010/11/04	3.00	Put	Bond Future	897.0000	914.0000	1.895	0	0	0
2010/07/23	R203 2010/08/05			Bond Future	8.2610	8.3210	0.726	0.0000	0.0000	3,767
2010/07/23	R203 2010/08/05	9.25	Call	Bond Future	5,063.0000	4,746.0000	(6.261)	0	0	0
2010/07/23	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R203 2010/11/04			Bond Future	8.3310	8.3930	0.744	0.0000	0.0000	2,215
2010/07/23	R203 2010/11/04	9.25	Call	Bond Future	4,767.0000	4,482.0000	(5.979)	0	0	0

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2010/07/23	R203 2010/11/04	9.25	Put	Bond Future	191.0000	223.0000	16.754	0	0	0
2010/07/23	R203 2010/11/04	9.30	Call	Bond Future	4,988.0000	4,699.0000	(5.794)	0	0	0
2010/07/23	R203 2010/11/04	9.30	Put	Bond Future	170.0000	199.0000	17.059	0	0	0
2010/07/23	R203 2010/11/04	9.20	Call	Bond Future	4,549.0000	4,267.0000	(6.199)	0	0	0
2010/07/23	R203 2010/11/04	9.20	Put	Bond Future	215.0000	250.0000	16.279	0	0	0
2010/07/23	R203 2011/02/03			Bond Future	8.3850	8.4510	0.787	0.0000	0.0000	0
2010/07/23	R203 2011/02/03	8.50	Call	Bond Future	2,103.0000	1,920.0000	(8.702)	0	0	0
2010/07/23	R203 2011/02/03	8.50	Put	Bond Future	1,534.0000	1,678.0000	9.387	0	0	0
2010/07/23	R203 2011/02/03	8.55	Call	Bond Future	2,253.0000	2,063.0000	(8.433)	0	0	0
2010/07/23	R203 2011/02/03	8.55	Put	Bond Future	1,437.0000	1,575.0000	9.603	0	0	0
2010/07/23	R203 2011/02/03	8.45	Call	Bond Future	1,961.0000	1,785.0000	(8.975)	0	0	0
2010/07/23	R203 2011/02/03	8.45	Put	Bond Future	1,639.0000	1,790.0000	9.213	0	0	0
2010/07/23	R204 2010/08/05			Bond Future	8.4010	8.4500	0.583	0.0000	0.0000	2,664
2010/07/23	R204 2010/08/05	9.25	Call	Bond Future	4,796.0000	4,511.0000	(5.942)	0	0	0
2010/07/23	R204 2010/08/05	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	780
2010/07/23	R204 2010/08/05	8.70	Call	Bond Future	1,778.0000	1,514.0000	(14.848)	0	0	0
2010/07/23	R204 2010/08/05	8.70	Put	Bond Future	54.0000	75.0000	38.889	0	0	650
2010/07/23	R204 2010/08/05	8.75	Call	Bond Future	2,042.0000	1,771.0000	(13.271)	0	0	83
2010/07/23	R204 2010/08/05	8.75	Put	Bond Future	33.0000	47.0000	42.424	0	0	83
2010/07/23	R204 2010/08/05	8.25	Put	Bond Future	1,057.0000	1,273.0000	20.435	0	0	0
2010/07/23	R204 2010/08/05	8.25	Call	Bond Future	171.0000	102.0000	(40.351)	0	0	249
2010/07/23	R204 2010/11/04			Bond Future	8.4670	8.5180	0.602	0.0000	0.0000	2,456
2010/07/23	R204 2010/11/04	9.25	Call	Bond Future	4,631.0000	4,380.0000	(5.420)	0	0	0
2010/07/23	R204 2010/11/04	9.25	Put	Bond Future	305.0000	344.0000	12.787	0	0	0
2010/07/23	R204 2010/11/04	9.30	Call	Bond Future	4,867.0000	4,612.0000	(5.239)	0	0	0
2010/07/23	R204 2010/11/04	9.30	Put	Bond Future	274.0000	308.0000	12.409	0	0	0
2010/07/23	R204 2010/11/04	9.20	Call	Bond Future	4,398.0000	4,150.0000	(5.639)	0	0	0
2010/07/23	R204 2010/11/04	9.20	Put	Bond Future	341.0000	383.0000	12.317	0	0	0
2010/07/23	R204 2011/02/03			Bond Future	8.5170	8.5710	0.634	0.0000	0.0000	0
2010/07/23	R204 2011/02/03	8.50	Call	Bond Future	2,023.0000	1,870.0000	(7.563)	0	0	0
2010/07/23	R204 2011/02/03	8.50	Put	Bond Future	2,117.0000	2,263.0000	6.897	0	0	0
2010/07/23	R204 2011/02/03	8.55	Call	Bond Future	2,174.0000	2,015.0000	(7.314)	0	0	0
2010/07/23	R204 2011/02/03	8.55	Put	Bond Future	1,991.0000	2,131.0000	7.032	0	0	0
2010/07/23	R204 2011/02/03	8.45	Call	Bond Future	1,879.0000	1,733.0000	(7.770)	0	0	0

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2010/07/23	R204 2011/02/03	8.45	Put	Bond Future	2,251.0000	2,404.0000	6.797	0	0	0
2010/07/23	R206 2010/08/05			Bond Future	7.4990	7.6100	1.480	0.0000	0.0000	0
2010/07/23	R206 2010/08/05	9.00	Call	Bond Future	4,345.0000	4,015.0000	(7.595)	0	0	0
2010/07/23	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R206 2010/11/04			Bond Future	7.5540	7.6750	1.602	0.0000	0.0000	0
2010/07/23	R206 2010/11/04	8.50	Call	Bond Future	2,663.0000	2,359.0000	(11.416)	0	0	0
2010/07/23	R206 2010/11/04	8.50	Put	Bond Future	74.0000	105.0000	41.892	0	0	0
2010/07/23	R206 2010/11/04	8.55	Call	Bond Future	2,789.0000	2,481.0000	(11.043)	0	0	0
2010/07/23	R206 2010/11/04	8.55	Put	Bond Future	65.0000	93.0000	43.077	0	0	0
2010/07/23	R206 2010/11/04	8.45	Call	Bond Future	2,539.0000	2,238.0000	(11.855)	0	0	0
2010/07/23	R206 2010/11/04	8.45	Put	Bond Future	84.0000	119.0000	41.667	0	0	0
2010/07/23	R206 2011/02/03			Bond Future	7.5800	7.7110	1.728	0.0000	0.0000	0
2010/07/23	R206 2011/02/03	8.00	Call	Bond Future	1,518.0000	1,291.0000	(14.954)	0	0	0
2010/07/23	R206 2011/02/03	8.00	Put	Bond Future	440.0000	551.0000	25.227	0	0	0
2010/07/23	R206 2011/02/03	8.05	Call	Bond Future	1,612.0000	1,379.0000	(14.454)	0	0	0
2010/07/23	R206 2011/02/03	8.05	Put	Bond Future	406.0000	511.0000	25.862	0	0	0
2010/07/23	R206 2011/02/03	7.95	Call	Bond Future	1,426.0000	1,206.0000	(15.428)	0	0	0
2010/07/23	R206 2011/02/03	7.95	Put	Bond Future	475.0000	593.0000	24.842	0	0	0
2010/07/23	R207 2010/08/05			Bond Future	8.5100	8.5900	0.940	0.0000	0.0000	4,639
2010/07/23	R207 2010/08/05	9.50	Call	Bond Future	5,755.0000	5,271.0000	(8.410)	0	0	0
2010/07/23	R207 2010/08/05	9.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	150
2010/07/23	R207 2010/08/05	9.25	Call	Bond Future	4,347.0000	3,864.0000	(11.111)	0	0	0
2010/07/23	R207 2010/08/05	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	100
2010/07/23	R207 2010/08/05	8.25	Put	Bond Future	1,659.0000	2,100.0000	26.582	0	0	0
2010/07/23	R207 2010/08/05	8.25	Call	Bond Future	66.0000	24.0000	(63.636)	0	0	250
2010/07/23	R207 2010/11/04			Bond Future	8.5720	8.6540	0.957	0.0000	0.0000	600
2010/07/23	R207 2010/11/04	9.25	Call	Bond Future	4,347.0000	3,949.0000	(9.156)	0	0	0
2010/07/23	R207 2010/11/04	9.25	Put	Bond Future	436.0000	523.0000	19.954	0	0	0
2010/07/23	R207 2010/11/04	9.30	Call	Bond Future	4,583.0000	4,178.0000	(8.837)	0	0	0
2010/07/23	R207 2010/11/04	9.30	Put	Bond Future	392.0000	472.0000	20.408	0	0	0
2010/07/23	R207 2010/11/04	9.20	Call	Bond Future	4,114.0000	3,724.0000	(9.480)	0	0	0
2010/07/23	R207 2010/11/04	9.20	Put	Bond Future	484.0000	579.0000	19.628	0	0	0
2010/07/23	R207 2011/02/03			Bond Future	8.6190	8.7050	0.998	0.0000	0.0000	0



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2010/07/23	R207 2011/02/03	8.75	Call	Bond Future	2,591.0000	2,313.0000	(10.729)	0	0	0
2010/07/23	R207 2011/02/03	8.75	Put	Bond Future	1,834.0000	2,054.0000	11.996	0	0	0
2010/07/23	R207 2011/02/03	8.80	Call	Bond Future	2,767.0000	2,478.0000	(10.445)	0	0	0
2010/07/23	R207 2011/02/03	8.80	Put	Bond Future	1,723.0000	1,932.0000	12.130	0	0	0
2010/07/23	R207 2011/02/03	8.70	Call	Bond Future	2,423.0000	2,155.0000	(11.061)	0	0	0
2010/07/23	R207 2011/02/03	8.70	Put	Bond Future	1,954.0000	2,184.0000	11.771	0	0	0
2010/07/23	R208 2010/08/05			Bond Future	8.6000	8.6700	0.814	0.0000	0.0000	10,666
2010/07/23	R208 2010/08/05	9.50	Call	Bond Future	5,435.0000	4,996.0000	(8.077)	0	0	0
2010/07/23	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R208 2010/11/04			Bond Future	8.6620	8.7340	0.831	0.0000	0.0000	6,835
2010/07/23	R208 2010/11/04	9.25	Call	Bond Future	4,102.0000	3,751.0000	(8.557)	0	0	0
2010/07/23	R208 2010/11/04	9.25	Put	Bond Future	564.0000	657.0000	16.489	0	0	0
2010/07/23	R208 2010/11/04	9.30	Call	Bond Future	4,340.0000	3,982.0000	(8.249)	0	0	0
2010/07/23	R208 2010/11/04	9.30	Put	Bond Future	510.0000	595.0000	16.667	0	0	0
2010/07/23	R208 2010/11/04	9.20	Call	Bond Future	3,869.0000	3,526.0000	(8.865)	0	0	0
2010/07/23	R208 2010/11/04	9.20	Put	Bond Future	625.0000	725.0000	16.000	0	0	0
2010/07/23	R208 2011/02/03			Bond Future	8.7100	8.7850	0.861	0.0000	0.0000	0
2010/07/23	R208 2011/02/03	8.75	Call	Bond Future	2,370.0000	2,131.0000	(10.084)	0	0	0
2010/07/23	R208 2011/02/03	8.75	Put	Bond Future	2,128.0000	2,342.0000	10.056	0	0	0
2010/07/23	R208 2011/02/03	8.80	Call	Bond Future	2,541.0000	2,292.0000	(9.799)	0	0	0
2010/07/23	R208 2011/02/03	8.80	Put	Bond Future	1,997.0000	2,202.0000	10.265	0	0	0
2010/07/23	R208 2011/02/03	8.70	Call	Bond Future	2,207.0000	1,978.0000	(10.376)	0	0	0
2010/07/23	R208 2011/02/03	8.70	Put	Bond Future	2,268.0000	2,493.0000	9.921	0	0	0
2010/07/23	R209 2010/08/05			Bond Future	8.7880	8.8270	0.444	0.0000	0.0000	1,281
2010/07/23	R209 2010/08/05	8.75	Call	Bond Future	598.0000	446.0000	(25.418)	0	0	0
2010/07/23	R209 2010/08/05	8.75	Put	Bond Future	902.0000	1,061.0000	17.627	0	0	0
2010/07/23	R209 2010/11/04			Bond Future	8.8330	8.8740	0.464	0.0000	0.0000	2,406
2010/07/23	R209 2010/11/04	9.00	Call	Bond Future	2,939.0000	2,736.0000	(6.907)	0	0	0
2010/07/23	R209 2010/11/04	9.00	Put	Bond Future	1,637.0000	1,757.0000	7.330	0	0	0
2010/07/23	R209 2010/11/04	9.05	Call	Bond Future	3,178.0000	2,967.0000	(6.639)	0	0	0
2010/07/23	R209 2010/11/04	9.05	Put	Bond Future	1,493.0000	1,605.0000	7.502	0	0	0
2010/07/23	R209 2010/11/04	8.95	Call	Bond Future	2,708.0000	2,514.0000	(7.164)	0	0	0
2010/07/23	R209 2010/11/04	8.95	Put	Bond Future	1,792.0000	1,921.0000	7.199	0	0	0

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2010/07/23	R209 2011/02/03			Bond Future	8.8680	8.9100	0.474	0.0000	0.0000	0
2010/07/23	R209 2011/02/03	9.00	Call	Bond Future	3,634.0000	3,441.0000	(5.311)	0	0	0
2010/07/23	R209 2011/02/03	9.00	Put	Bond Future	2,609.0000	2,745.0000	5.213	0	0	0
2010/07/23	R209 2011/02/03	9.05	Call	Bond Future	3,862.0000	3,662.0000	(5.179)	0	0	0
2010/07/23	R209 2011/02/03	9.05	Put	Bond Future	2,455.0000	2,583.0000	5.214	0	0	0
2010/07/23	R209 2011/02/03	8.95	Call	Bond Future	3,411.0000	3,225.0000	(5.453)	0	0	0
2010/07/23	R209 2011/02/03	8.95	Put	Bond Future	2,771.0000	2,914.0000	5.161	0	0	0
2010/07/23	R210 2010/08/05			Bond Future	3.0460	3.0460	0.000	0.0000	0.0000	0
2010/07/23	R210 2010/08/05	3.10	Call	Bond Future	703.0000	703.0000	0.000	0	0	0
2010/07/23	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R210 2010/08/05	3.15	Call	Bond Future	1,348.0000	1,348.0000	0.000	0	0	0
2010/07/23	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R210 2010/08/05	3.05	Call	Bond Future	52.0000	52.0000	0.000	0	0	0
2010/07/23	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R210 2010/11/04			Bond Future	3.0940	3.0940	0.000	0.0000	0.0000	0
2010/07/23	R210 2010/11/04	3.10	Call	Bond Future	77.0000	77.0000	0.000	0	0	0
2010/07/23	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R210 2010/11/04	3.15	Call	Bond Future	716.0000	716.0000	0.000	0	0	0
2010/07/23	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R210 2010/11/04	3.05	Put	Bond Future	567.0000	567.0000	0.000	0	0	0
2010/07/23	R211 2010/08/05			Bond Future	2.7380	2.7390	0.037	0.0000	0.0000	0
2010/07/23	R211 2010/08/05	2.75	Call	Bond Future	70.0000	64.0000	(8.571)	0	0	0
2010/07/23	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R211 2010/08/05	2.80	Call	Bond Future	362.0000	356.0000	(1.657)	0	0	0
2010/07/23	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R211 2010/08/05	2.70	Put	Bond Future	222.0000	228.0000	2.703	0	0	0
2010/07/23	R211 2010/11/04			Bond Future	2.8400	2.8410	0.035	0.0000	0.0000	0
2010/07/23	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R211 2010/11/04	2.75	Put	Bond Future	506.0000	512.0000	1.186	0	0	0
2010/07/23	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R211 2010/11/04	2.80	Put	Bond Future	225.0000	230.0000	2.222	0	0	0

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2010/07/23	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R211 2010/11/04	2.70	Put	Bond Future	789.0000	794.0000	0.634	0	0	0
2010/07/23	R212 2010/08/05			Bond Future	3.0140	3.0140	0.000	0.0000	0.0000	0
2010/07/23	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R212 2010/08/05	3.00	Put	Bond Future	133.0000	133.0000	0.000	0	0	0
2010/07/23	R212 2010/08/05	3.05	Call	Bond Future	341.0000	341.0000	0.000	0	0	0
2010/07/23	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R212 2010/08/05	2.95	Put	Bond Future	610.0000	610.0000	0.000	0	0	0
2010/07/23	R212 2010/11/04			Bond Future	3.0820	3.0830	0.032	0.0000	0.0000	0
2010/07/23	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R212 2010/11/04	3.00	Put	Bond Future	763.0000	772.0000	1.180	0	0	0
2010/07/23	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R212 2010/11/04	3.05	Put	Bond Future	297.0000	306.0000	3.030	0	0	0
2010/07/23	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/23	R212 2010/11/04	2.95	Put	Bond Future	1,231.0000	1,240.0000	0.731	0	0	0
2010/07/23	TRT1 2010/08/05			Index Future	321.5500	320.3200	(0.383)	0.0000	0.0000	100
2010/07/23	TRT1 2010/11/04			Index Future	326.9000	325.6500	(0.382)	0.0000	0.0000	0
<b>Total</b>										<b>120145.00</b>