



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/07/2010

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
2010/07/27	AL7T 2010/08/05			Index Future	355.4120	355.7240	0.088	0.0000	0.0000	58
2010/07/27	ALBI 2010/08/05			Index Future	326.4100	326.6630	0.078	0.0000	0.0000	1,399
2010/07/27	ALBI 2010/11/04			Index Future	331.8420	332.0990	0.077	0.0000	0.0000	0
2010/07/27	CRD1 2010/08/05			Index Future	144.6980	144.5610	(0.095)	0.0000	0.0000	2
2010/07/27	CRD1 2010/11/04			Index Future	147.1060	146.9670	(0.094)	0.0000	0.0000	0
2010/07/27	GOVI 2010/08/05			GOVI	327.4520	327.6510	0.061	0.0000	0.0000	172
2010/07/27	GOVI 2010/08/05	315.60	Call	GOVI	118,523.0000	120,511.0000	1.677	0	0	0
2010/07/27	GOVI 2010/08/05	315.60	Put	GOVI	3.0000	1.0000	(66.667)	0	0	0
2010/07/27	GOVI 2010/11/04			GOVI	332.9010	333.1040	0.061	0.0000	0.0000	117
2010/07/27	GOVI 2010/11/04	329.00	Call	GOVI	39,010.0000	41,040.0000	5.204	0	0	0
2010/07/27	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/27	GOVI 2010/11/04	329.01	Call	GOVI	38,910.0000	40,940.0000	5.217	0	0	0
2010/07/27	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/27	GOVI 2010/11/04	328.99	Call	GOVI	39,110.0000	41,140.0000	5.190	0	0	0
2010/07/27	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/27	ILBI 2010/08/05			Index Future	382.3220	381.7210	(0.157)	0.0000	0.0000	501
2010/07/27	ILBI 2010/11/04			Index Future	388.7910	388.1820	(0.157)	0.0000	0.0000	0
2010/07/27	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0

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2010/07/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/27	JBAF 2010/08/18			Jibar Tradeable Future	6.5400	6.5500	0.153	0.0000	0.0000	1,000
2010/07/27	JBAF 2010/09/15			Jibar Tradeable Future	6.4100	6.4300	0.312	0.0000	0.0000	1,000
2010/07/27	JBAF 2010/10/20			Jibar Tradeable Future	6.3200	6.3200	0.000	0.0000	0.0000	0
2010/07/27	JBAF 2010/11/17			Jibar Tradeable Future	6.3100	6.3000	(0.158)	0.0000	0.0000	0
2010/07/27	JBAF 2010/12/15			Jibar Tradeable Future	6.3000	6.2900	(0.159)	0.0000	0.0000	0
2010/07/27	JBAF 2011/01/19			Jibar Tradeable Future	6.3000	6.2900	(0.159)	0.0000	0.0000	0
2010/07/27	JBAF 2011/03/16			Jibar Tradeable Future	6.3200	6.3200	0.000	0.0000	0.0000	5,500
2010/07/27	JBAF 2011/06/15			Jibar Tradeable Future	6.4300	6.4300	0.000	0.0000	0.0000	4,500
2010/07/27	JBAF 2011/09/21			Jibar Tradeable Future	6.6000	6.6100	0.152	0.0000	0.0000	6,000
2010/07/27	JBAF 2011/12/21			Jibar Tradeable Future	6.8300	6.8300	0.000	0.0000	0.0000	5,000
2010/07/27	JBAF 2012/03/20			Jibar Tradeable Future	7.0700	7.0800	0.141	0.0000	0.0000	0
2010/07/27	JBAF 2012/06/20			Jibar Tradeable Future	7.1700	7.1900	0.279	0.0000	0.0000	0
2010/07/27	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/27	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/27	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/27	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/27	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/27	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/27	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/27	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/27	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/27	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/27	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/27	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/27	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/27	OTH1 2010/08/05			Index Future	320.3940	320.9450	0.172	0.0000	0.0000	3
2010/07/27	OTH1 2010/11/04			Index Future	325.7250	326.2860	0.172	0.0000	0.0000	0
2010/07/27	R157 2010/08/05			Bond Future	7.6170	7.6670	0.656	0.0000	0.0000	3,768
2010/07/27	R157 2010/08/05	8.75	Call	Bond Future	5,271.0000	5,032.0000	(4.534)	0	0	0
2010/07/27	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R157 2010/08/05	8.50	Call	Bond Future	4,133.0000	3,894.0000	(5.783)	0	0	0
2010/07/27	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/27	R157 2010/08/05	9.00	Call	Bond Future	6,395.0000	6,156.0000	(3.737)	0	0	0
2010/07/27	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R157 2010/08/05	8.25	Call	Bond Future	2,981.0000	2,742.0000	(8.017)	0	0	500
2010/07/27	R157 2010/08/05	7.50	Put	Bond Future	671.0000	854.0000	27.273	0	0	0
2010/07/27	R157 2010/08/05	7.50	Call	Bond Future	110.0000	54.0000	(50.909)	0	0	500
2010/07/27	R157 2010/11/04			Bond Future	7.6730	7.7260	0.691	0.0000	0.0000	4,155
2010/07/27	R157 2010/11/04	8.50	Call	Bond Future	3,857.0000	3,641.0000	(5.600)	0	0	0
2010/07/27	R157 2010/11/04	8.50	Put	Bond Future	163.0000	188.0000	15.337	0	0	0
2010/07/27	R157 2010/11/04	8.55	Call	Bond Future	4,057.0000	3,838.0000	(5.398)	0	0	0
2010/07/27	R157 2010/11/04	8.55	Put	Bond Future	144.0000	166.0000	15.278	0	0	0
2010/07/27	R157 2010/11/04	8.45	Call	Bond Future	3,660.0000	3,447.0000	(5.820)	0	0	0
2010/07/27	R157 2010/11/04	8.45	Put	Bond Future	185.0000	213.0000	15.135	0	0	0
2010/07/27	R157 2010/11/04	7.50	Put	Bond Future	1,526.0000	1,672.0000	9.567	0	0	0
2010/07/27	R157 2010/11/04	7.50	Call	Bond Future	735.0000	640.0000	(12.925)	0	0	500

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2010/07/27	R157 2011/02/03			Bond Future	7.7060	7.7630	0.740	0.0000	0.0000	0
2010/07/27	R157 2011/02/03	7.90	Call	Bond Future	1,941.0000	1,793.0000	(7.625)	0	0	0
2010/07/27	R157 2011/02/03	7.90	Put	Bond Future	1,105.0000	1,204.0000	8.959	0	0	0
2010/07/27	R157 2011/02/03	7.95	Call	Bond Future	2,078.0000	1,926.0000	(7.315)	0	0	0
2010/07/27	R157 2011/02/03	7.95	Put	Bond Future	1,028.0000	1,122.0000	9.144	0	0	0
2010/07/27	R157 2011/02/03	7.85	Call	Bond Future	1,807.0000	1,665.0000	(7.858)	0	0	0
2010/07/27	R157 2011/02/03	7.85	Put	Bond Future	1,186.0000	1,290.0000	8.769	0	0	0
2010/07/27	R186 2010/08/05			Bond Future	8.6680	8.6270	(0.473)	0.0000	0.0000	13,181
2010/07/27	R186 2010/08/05	9.25	Call	Bond Future	5,429.0000	5,825.0000	7.294	0	0	0
2010/07/27	R186 2010/08/05	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/27	R186 2010/08/05	8.75	Call	Bond Future	1,184.0000	1,436.0000	21.284	0	0	816
2010/07/27	R186 2010/08/05	8.75	Put	Bond Future	396.0000	250.0000	(36.869)	0	0	0
2010/07/27	R186 2010/08/05	9.75	Call	Bond Future	9,793.0000	10,190.0000	4.054	0	0	0
2010/07/27	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/27	R186 2010/08/05	10.00	Call	Bond Future	11,878.0000	12,275.0000	3.342	0	0	0
2010/07/27	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/27	R186 2010/08/05	9.00	Call	Bond Future	3,178.0000	3,555.0000	11.863	0	0	48
2010/07/27	R186 2010/08/05	9.00	Put	Bond Future	34.0000	14.0000	(58.824)	0	0	48
2010/07/27	R186 2010/08/05	8.50	Put	Bond Future	1,815.0000	1,474.0000	(18.788)	0	0	0
2010/07/27	R186 2010/08/05	8.50	Call	Bond Future	175.0000	231.0000	32.000	0	0	144
2010/07/27	R186 2010/11/04			Bond Future	8.7220	8.6800	(0.482)	0.0000	0.0000	12,012
2010/07/27	R186 2010/11/04	9.25	Call	Bond Future	5,802.0000	6,106.0000	5.240	0	0	0
2010/07/27	R186 2010/11/04	9.25	Put	Bond Future	932.0000	835.0000	(10.408)	0	0	0
2010/07/27	R186 2010/11/04	9.30	Call	Bond Future	6,157.0000	6,468.0000	5.051	0	0	0
2010/07/27	R186 2010/11/04	9.30	Put	Bond Future	842.0000	752.0000	(10.689)	0	0	0
2010/07/27	R186 2010/11/04	9.20	Call	Bond Future	5,455.0000	5,751.0000	5.426	0	0	0
2010/07/27	R186 2010/11/04	9.20	Put	Bond Future	1,033.0000	928.0000	(10.165)	0	0	0
2010/07/27	R186 2010/11/04	8.75	Put	Bond Future	2,452.0000	2,254.0000	(8.075)	0	0	0
2010/07/27	R186 2010/11/04	8.75	Call	Bond Future	2,718.0000	2,921.0000	7.469	0	0	10,900
2010/07/27	R186 2011/02/03			Bond Future	8.7650	8.7220	(0.491)	0.0000	0.0000	0
2010/07/27	R186 2011/02/03	9.00	Call	Bond Future	4,812.0000	5,053.0000	5.008	0	0	0
2010/07/27	R186 2011/02/03	9.00	Put	Bond Future	2,635.0000	2,471.0000	(6.224)	0	0	0
2010/07/27	R186 2011/02/03	9.05	Call	Bond Future	5,104.0000	5,353.0000	4.879	0	0	0
2010/07/27	R186 2011/02/03	9.05	Put	Bond Future	2,472.0000	2,316.0000	(6.311)	0	0	0

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2010/07/27	R186 2011/02/03	8.95	Call	Bond Future	4,527.0000	4,760.0000	5.147	0	0	0
2010/07/27	R186 2011/02/03	8.95	Put	Bond Future	2,808.0000	2,636.0000	(6.125)	0	0	0
2010/07/27	R189 2010/08/05			Bond Future	1.3950	1.3990	0.287	0.0000	0.0000	0
2010/07/27	R189 2010/08/05	1.75	Call	Bond Future	980.0000	969.0000	(1.122)	0	0	0
2010/07/27	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R189 2010/08/05	1.80	Call	Bond Future	1,117.0000	1,106.0000	(0.985)	0	0	0
2010/07/27	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R189 2010/08/05	1.70	Call	Bond Future	843.0000	832.0000	(1.305)	0	0	0
2010/07/27	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R189 2010/11/04			Bond Future	1.5080	1.5100	0.133	0.0000	0.0000	0
2010/07/27	R189 2010/11/04	1.75	Call	Bond Future	603.0000	598.0000	(0.829)	0	0	0
2010/07/27	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R189 2010/11/04	1.80	Call	Bond Future	727.0000	722.0000	(0.688)	0	0	0
2010/07/27	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R189 2010/11/04	1.70	Call	Bond Future	478.0000	473.0000	(1.046)	0	0	0
2010/07/27	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R197 2010/08/05			Bond Future	2.9440	2.9850	1.393	0.0000	0.0000	0
2010/07/27	R197 2010/08/05	3.05	Call	Bond Future	1,342.0000	821.0000	(38.823)	0	0	0
2010/07/27	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R197 2010/08/05	3.10	Call	Bond Future	1,969.0000	1,448.0000	(26.460)	0	0	0
2010/07/27	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R197 2010/08/05	3.00	Call	Bond Future	711.0000	190.0000	(73.277)	0	0	0
2010/07/27	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R197 2010/11/04			Bond Future	3.0110	3.0520	1.362	0.0000	0.0000	0
2010/07/27	R197 2010/11/04	3.05	Call	Bond Future	483.0000	0.0000	(100.000)	0	0	0
2010/07/27	R197 2010/11/04	3.05	Put	Bond Future	0.0000	25.0000	100.000	0	0	0
2010/07/27	R197 2010/11/04	3.10	Call	Bond Future	1,100.0000	592.0000	(46.182)	0	0	0
2010/07/27	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R197 2010/11/04	3.00	Put	Bond Future	137.0000	645.0000	370.803	0	0	0
2010/07/27	R201 2010/08/05			Bond Future	7.5880	7.6280	0.527	0.0000	0.0000	486
2010/07/27	R201 2010/08/05	9.00	Call	Bond Future	5,135.0000	4,985.0000	(2.921)	0	0	0
2010/07/27	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/07/27	R201 2010/11/04			Bond Future	7.6420	7.6850	0.563	0.0000	0.0000	1,364
2010/07/27	R201 2010/11/04	8.50	Call	Bond Future	3,118.0000	2,980.0000	(4.426)	0	0	0
2010/07/27	R201 2010/11/04	8.50	Put	Bond Future	120.0000	135.0000	12.500	0	0	0
2010/07/27	R201 2010/11/04	8.55	Call	Bond Future	3,275.0000	3,135.0000	(4.275)	0	0	0
2010/07/27	R201 2010/11/04	8.55	Put	Bond Future	105.0000	118.0000	12.381	0	0	0
2010/07/27	R201 2010/11/04	8.45	Call	Bond Future	2,963.0000	2,826.0000	(4.624)	0	0	0
2010/07/27	R201 2010/11/04	8.45	Put	Bond Future	136.0000	152.0000	11.765	0	0	0
2010/07/27	R201 2011/02/03			Bond Future	7.6720	7.7170	0.587	0.0000	0.0000	0
2010/07/27	R201 2011/02/03	8.00	Call	Bond Future	1,790.0000	1,690.0000	(5.587)	0	0	0
2010/07/27	R201 2011/02/03	8.00	Put	Bond Future	694.0000	745.0000	7.349	0	0	0
2010/07/27	R201 2011/02/03	8.05	Call	Bond Future	1,906.0000	1,803.0000	(5.404)	0	0	0
2010/07/27	R201 2011/02/03	8.05	Put	Bond Future	644.0000	692.0000	7.453	0	0	0
2010/07/27	R201 2011/02/03	7.95	Call	Bond Future	1,678.0000	1,581.0000	(5.781)	0	0	0
2010/07/27	R201 2011/02/03	7.95	Put	Bond Future	748.0000	802.0000	7.219	0	0	0
2010/07/27	R202 2010/08/05			Bond Future	3.0170	3.0070	(0.331)	0.0000	0.0000	0
2010/07/27	R202 2010/08/05	3.05	Call	Bond Future	573.0000	747.0000	30.366	0	0	0
2010/07/27	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R202 2010/08/05	3.10	Call	Bond Future	1,433.0000	1,607.0000	12.142	0	0	0
2010/07/27	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R202 2010/08/05	3.00	Put	Bond Future	297.0000	122.0000	(58.923)	0	0	0
2010/07/27	R202 2010/11/04			Bond Future	3.0580	3.0480	(0.327)	0.0000	0.0000	0
2010/07/27	R202 2010/11/04	3.05	Call	Bond Future	0.0000	34.0000	100.000	0	0	0
2010/07/27	R202 2010/11/04	3.05	Put	Bond Future	137.0000	0.0000	(100.000)	0	0	0
2010/07/27	R202 2010/11/04	3.10	Call	Bond Future	717.0000	888.0000	23.849	0	0	0
2010/07/27	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R202 2010/11/04	3.00	Put	Bond Future	1,000.0000	828.0000	(17.200)	0	0	0
2010/07/27	R203 2010/08/05			Bond Future	8.1490	8.1980	0.601	0.0000	0.0000	3,767
2010/07/27	R203 2010/08/05	9.25	Call	Bond Future	5,657.0000	5,397.0000	(4.596)	0	0	0
2010/07/27	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R203 2010/11/04			Bond Future	8.2130	8.2650	0.633	0.0000	0.0000	2,215
2010/07/27	R203 2010/11/04	9.25	Call	Bond Future	5,309.0000	5,060.0000	(4.690)	0	0	0

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2010/07/27	R203 2010/11/04	9.25	Put	Bond Future	125.0000	144.0000	15.200	0	0	0
2010/07/27	R203 2010/11/04	9.30	Call	Bond Future	5,536.0000	5,284.0000	(4.552)	0	0	0
2010/07/27	R203 2010/11/04	9.30	Put	Bond Future	111.0000	127.0000	14.414	0	0	0
2010/07/27	R203 2010/11/04	9.20	Call	Bond Future	5,084.0000	4,836.0000	(4.878)	0	0	0
2010/07/27	R203 2010/11/04	9.20	Put	Bond Future	142.0000	163.0000	14.789	0	0	0
2010/07/27	R203 2011/02/03			Bond Future	8.2620	8.3170	0.666	0.0000	0.0000	0
2010/07/27	R203 2011/02/03	8.50	Call	Bond Future	2,444.0000	2,275.0000	(6.915)	0	0	0
2010/07/27	R203 2011/02/03	8.50	Put	Bond Future	1,261.0000	1,367.0000	8.406	0	0	0
2010/07/27	R203 2011/02/03	8.55	Call	Bond Future	2,607.0000	2,431.0000	(6.751)	0	0	0
2010/07/27	R203 2011/02/03	8.55	Put	Bond Future	1,178.0000	1,277.0000	8.404	0	0	0
2010/07/27	R203 2011/02/03	8.45	Call	Bond Future	2,289.0000	2,125.0000	(7.165)	0	0	0
2010/07/27	R203 2011/02/03	8.45	Put	Bond Future	1,353.0000	1,464.0000	8.204	0	0	0
2010/07/27	R204 2010/08/05			Bond Future	8.2890	8.3080	0.229	0.0000	0.0000	2,664
2010/07/27	R204 2010/08/05	9.25	Call	Bond Future	5,452.0000	5,340.0000	(2.054)	0	0	0
2010/07/27	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/07/27	R204 2010/08/05	8.70	Call	Bond Future	2,386.0000	2,274.0000	(4.694)	0	0	0
2010/07/27	R204 2010/08/05	8.70	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	650
2010/07/27	R204 2010/08/05	8.75	Call	Bond Future	2,668.0000	2,556.0000	(4.198)	0	0	83
2010/07/27	R204 2010/08/05	8.75	Put	Bond Future	3.0000	3.0000	0.000	0	0	83
2010/07/27	R204 2010/08/05	8.25	Put	Bond Future	543.0000	590.0000	8.656	0	0	0
2010/07/27	R204 2010/08/05	8.25	Call	Bond Future	313.0000	249.0000	(20.447)	0	0	249
2010/07/27	R204 2010/11/04			Bond Future	8.3500	8.3700	0.240	0.0000	0.0000	2,506
2010/07/27	R204 2010/11/04	9.25	Call	Bond Future	5,202.0000	5,095.0000	(2.057)	0	0	0
2010/07/27	R204 2010/11/04	9.25	Put	Bond Future	208.0000	216.0000	3.846	0	0	0
2010/07/27	R204 2010/11/04	9.30	Call	Bond Future	5,446.0000	5,339.0000	(1.965)	0	0	0
2010/07/27	R204 2010/11/04	9.30	Put	Bond Future	184.0000	192.0000	4.348	0	0	0
2010/07/27	R204 2010/11/04	9.20	Call	Bond Future	4,959.0000	4,854.0000	(2.117)	0	0	0
2010/07/27	R204 2010/11/04	9.20	Put	Bond Future	234.0000	244.0000	4.274	0	0	0
2010/07/27	R204 2011/02/03			Bond Future	8.3950	8.4160	0.250	0.0000	0.0000	0
2010/07/27	R204 2011/02/03	8.50	Call	Bond Future	2,361.0000	2,291.0000	(2.965)	0	0	0
2010/07/27	R204 2011/02/03	8.50	Put	Bond Future	1,776.0000	1,823.0000	2.646	0	0	0
2010/07/27	R204 2011/02/03	8.55	Call	Bond Future	2,527.0000	2,454.0000	(2.889)	0	0	0
2010/07/27	R204 2011/02/03	8.55	Put	Bond Future	1,665.0000	1,709.0000	2.643	0	0	0
2010/07/27	R204 2011/02/03	8.45	Call	Bond Future	2,203.0000	2,135.0000	(3.087)	0	0	0

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2010/07/27	R204 2011/02/03	8.45	Put	Bond Future	1,896.0000	1,945.0000	2.584	0	0	0
2010/07/27	R206 2010/08/05			Bond Future	7.4670	7.5070	0.536	0.0000	0.0000	0
2010/07/27	R206 2010/08/05	9.00	Call	Bond Future	4,440.0000	4,321.0000	(2.680)	0	0	0
2010/07/27	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R206 2010/11/04			Bond Future	7.5200	7.5630	0.572	0.0000	0.0000	0
2010/07/27	R206 2010/11/04	8.50	Call	Bond Future	2,745.0000	2,633.0000	(4.080)	0	0	0
2010/07/27	R206 2010/11/04	8.50	Put	Bond Future	61.0000	69.0000	13.115	0	0	0
2010/07/27	R206 2010/11/04	8.55	Call	Bond Future	2,872.0000	2,759.0000	(3.935)	0	0	0
2010/07/27	R206 2010/11/04	8.55	Put	Bond Future	53.0000	60.0000	13.208	0	0	0
2010/07/27	R206 2010/11/04	8.45	Call	Bond Future	2,619.0000	2,508.0000	(4.238)	0	0	0
2010/07/27	R206 2010/11/04	8.45	Put	Bond Future	70.0000	78.0000	11.429	0	0	0
2010/07/27	R206 2011/02/03			Bond Future	7.5430	7.5900	0.623	0.0000	0.0000	0
2010/07/27	R206 2011/02/03	8.00	Call	Bond Future	1,577.0000	1,490.0000	(5.517)	0	0	0
2010/07/27	R206 2011/02/03	8.00	Put	Bond Future	403.0000	438.0000	8.685	0	0	0
2010/07/27	R206 2011/02/03	8.05	Call	Bond Future	1,673.0000	1,584.0000	(5.320)	0	0	0
2010/07/27	R206 2011/02/03	8.05	Put	Bond Future	372.0000	404.0000	8.602	0	0	0
2010/07/27	R206 2011/02/03	7.95	Call	Bond Future	1,483.0000	1,398.0000	(5.732)	0	0	0
2010/07/27	R206 2011/02/03	7.95	Put	Bond Future	437.0000	473.0000	8.238	0	0	0
2010/07/27	R207 2010/08/05			Bond Future	8.4180	8.3570	(0.725)	0.0000	0.0000	4,639
2010/07/27	R207 2010/08/05	9.50	Call	Bond Future	6,314.0000	6,688.0000	5.923	0	0	0
2010/07/27	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/07/27	R207 2010/08/05	9.25	Call	Bond Future	4,906.0000	5,279.0000	7.603	0	0	0
2010/07/27	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2010/07/27	R207 2010/08/05	8.25	Put	Bond Future	1,133.0000	824.0000	(27.273)	0	0	0
2010/07/27	R207 2010/08/05	8.25	Call	Bond Future	100.0000	164.0000	64.000	0	0	250
2010/07/27	R207 2010/11/04			Bond Future	8.4760	8.4130	(0.743)	0.0000	0.0000	600
2010/07/27	R207 2010/11/04	9.25	Call	Bond Future	4,807.0000	5,130.0000	6.719	0	0	0
2010/07/27	R207 2010/11/04	9.25	Put	Bond Future	324.0000	270.0000	(16.667)	0	0	0
2010/07/27	R207 2010/11/04	9.30	Call	Bond Future	5,052.0000	5,380.0000	6.492	0	0	0
2010/07/27	R207 2010/11/04	9.30	Put	Bond Future	289.0000	240.0000	(16.955)	0	0	0
2010/07/27	R207 2010/11/04	9.20	Call	Bond Future	4,564.0000	4,882.0000	6.968	0	0	0
2010/07/27	R207 2010/11/04	9.20	Put	Bond Future	362.0000	303.0000	(16.298)	0	0	0
2010/07/27	R207 2011/02/03			Bond Future	8.5210	8.4550	(0.775)	0.0000	0.0000	0

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2010/07/27	R207 2011/02/03	8.75	Call	Bond Future	2,905.0000	3,140.0000	8.090	0	0	0
2010/07/27	R207 2011/02/03	8.75	Put	Bond Future	1,577.0000	1,424.0000	(9.702)	0	0	0
2010/07/27	R207 2011/02/03	8.80	Call	Bond Future	3,092.0000	3,334.0000	7.827	0	0	0
2010/07/27	R207 2011/02/03	8.80	Put	Bond Future	1,477.0000	1,331.0000	(9.885)	0	0	0
2010/07/27	R207 2011/02/03	8.70	Call	Bond Future	2,725.0000	2,952.0000	8.330	0	0	0
2010/07/27	R207 2011/02/03	8.70	Put	Bond Future	1,685.0000	1,524.0000	(9.555)	0	0	0
2010/07/27	R208 2010/08/05			Bond Future	8.4880	8.4580	(0.353)	0.0000	0.0000	10,666
2010/07/27	R208 2010/08/05	9.50	Call	Bond Future	6,144.0000	6,336.0000	3.125	0	0	0
2010/07/27	R208 2010/08/05	9.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/07/27	R208 2010/11/04			Bond Future	8.5460	8.5140	(0.374)	0.0000	0.0000	6,835
2010/07/27	R208 2010/11/04	9.25	Call	Bond Future	4,665.0000	4,828.0000	3.494	0	0	0
2010/07/27	R208 2010/11/04	9.25	Put	Bond Future	406.0000	369.0000	(9.113)	0	0	0
2010/07/27	R208 2010/11/04	9.30	Call	Bond Future	4,915.0000	5,081.0000	3.377	0	0	0
2010/07/27	R208 2010/11/04	9.30	Put	Bond Future	364.0000	330.0000	(9.341)	0	0	0
2010/07/27	R208 2010/11/04	9.20	Call	Bond Future	4,418.0000	4,578.0000	3.622	0	0	0
2010/07/27	R208 2010/11/04	9.20	Put	Bond Future	453.0000	412.0000	(9.051)	0	0	0
2010/07/27	R208 2011/02/03			Bond Future	8.5900	8.5570	(0.384)	0.0000	0.0000	0
2010/07/27	R208 2011/02/03	8.75	Call	Bond Future	2,754.0000	2,868.0000	4.139	0	0	0
2010/07/27	R208 2011/02/03	8.75	Put	Bond Future	1,779.0000	1,690.0000	(5.003)	0	0	0
2010/07/27	R208 2011/02/03	8.80	Call	Bond Future	2,940.0000	3,058.0000	4.014	0	0	0
2010/07/27	R208 2011/02/03	8.80	Put	Bond Future	1,663.0000	1,578.0000	(5.111)	0	0	0
2010/07/27	R208 2011/02/03	8.70	Call	Bond Future	2,575.0000	2,684.0000	4.233	0	0	0
2010/07/27	R208 2011/02/03	8.70	Put	Bond Future	1,903.0000	1,809.0000	(4.940)	0	0	0
2010/07/27	R209 2010/08/05			Bond Future	8.6360	8.5950	(0.475)	0.0000	0.0000	1,281
2010/07/27	R209 2010/08/05	8.75	Call	Bond Future	1,198.0000	1,431.0000	19.449	0	0	0
2010/07/27	R209 2010/08/05	8.75	Put	Bond Future	273.0000	168.0000	(38.462)	0	0	0
2010/07/27	R209 2010/11/04			Bond Future	8.6770	8.6360	(0.473)	0.0000	0.0000	2,406
2010/07/27	R209 2010/11/04	9.00	Call	Bond Future	3,711.0000	3,936.0000	6.063	0	0	0
2010/07/27	R209 2010/11/04	9.00	Put	Bond Future	1,158.0000	1,048.0000	(9.499)	0	0	0
2010/07/27	R209 2010/11/04	9.05	Call	Bond Future	3,982.0000	4,215.0000	5.851	0	0	0
2010/07/27	R209 2010/11/04	9.05	Put	Bond Future	1,046.0000	944.0000	(9.751)	0	0	0
2010/07/27	R209 2010/11/04	8.95	Call	Bond Future	3,447.0000	3,664.0000	6.295	0	0	0
2010/07/27	R209 2010/11/04	8.95	Put	Bond Future	1,280.0000	1,162.0000	(9.219)	0	0	0

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2010/07/27	R209 2011/02/03			Bond Future	8.7090	8.6670	(0.482)	0.0000	0.0000	0
2010/07/27	R209 2011/02/03	9.00	Call	Bond Future	4,368.0000	4,580.0000	4.853	0	0	0
2010/07/27	R209 2011/02/03	9.00	Put	Bond Future	2,077.0000	1,949.0000	(6.163)	0	0	0
2010/07/27	R209 2011/02/03	9.05	Call	Bond Future	4,620.0000	4,837.0000	4.697	0	0	0
2010/07/27	R209 2011/02/03	9.05	Put	Bond Future	1,947.0000	1,823.0000	(6.369)	0	0	0
2010/07/27	R209 2011/02/03	8.95	Call	Bond Future	4,121.0000	4,326.0000	4.975	0	0	0
2010/07/27	R209 2011/02/03	8.95	Put	Bond Future	2,215.0000	2,080.0000	(6.095)	0	0	0
2010/07/27	R210 2010/08/05			Bond Future	3.0460	3.0470	0.033	0.0000	0.0000	0
2010/07/27	R210 2010/08/05	3.10	Call	Bond Future	703.0000	690.0000	(1.849)	0	0	0
2010/07/27	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R210 2010/08/05	3.15	Call	Bond Future	1,348.0000	1,335.0000	(0.964)	0	0	0
2010/07/27	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R210 2010/08/05	3.05	Call	Bond Future	52.0000	39.0000	(25.000)	0	0	0
2010/07/27	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R210 2010/11/04			Bond Future	3.0950	3.0950	0.000	0.0000	0.0000	0
2010/07/27	R210 2010/11/04	3.10	Call	Bond Future	64.0000	64.0000	0.000	0	0	0
2010/07/27	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R210 2010/11/04	3.15	Call	Bond Future	703.0000	703.0000	0.000	0	0	0
2010/07/27	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R210 2010/11/04	3.05	Put	Bond Future	580.0000	580.0000	0.000	0	0	0
2010/07/27	R211 2010/08/05			Bond Future	2.7400	2.7500	0.365	0.0000	0.0000	0
2010/07/27	R211 2010/08/05	2.75	Call	Bond Future	58.0000	0.0000	(100.000)	0	0	0
2010/07/27	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R211 2010/08/05	2.80	Call	Bond Future	350.0000	292.0000	(16.571)	0	0	0
2010/07/27	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R211 2010/08/05	2.70	Put	Bond Future	234.0000	293.0000	25.214	0	0	0
2010/07/27	R211 2010/11/04			Bond Future	2.8420	2.8530	0.387	0.0000	0.0000	0
2010/07/27	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R211 2010/11/04	2.75	Put	Bond Future	517.0000	579.0000	11.992	0	0	0
2010/07/27	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R211 2010/11/04	2.80	Put	Bond Future	236.0000	297.0000	25.847	0	0	0

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2010/07/27	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R211 2010/11/04	2.70	Put	Bond Future	800.0000	862.0000	7.750	0	0	0
2010/07/27	R212 2010/08/05			Bond Future	3.0150	3.0150	0.000	0.0000	0.0000	0
2010/07/27	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R212 2010/08/05	3.00	Put	Bond Future	143.0000	143.0000	0.000	0	0	0
2010/07/27	R212 2010/08/05	3.05	Call	Bond Future	332.0000	332.0000	0.000	0	0	0
2010/07/27	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R212 2010/08/05	2.95	Put	Bond Future	619.0000	619.0000	0.000	0	0	0
2010/07/27	R212 2010/11/04			Bond Future	3.0830	3.0830	0.000	0.0000	0.0000	0
2010/07/27	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R212 2010/11/04	3.00	Put	Bond Future	772.0000	772.0000	0.000	0	0	0
2010/07/27	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R212 2010/11/04	3.05	Put	Bond Future	306.0000	306.0000	0.000	0	0	0
2010/07/27	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/27	R212 2010/11/04	2.95	Put	Bond Future	1,240.0000	1,240.0000	0.000	0	0	0
2010/07/27	TRT1 2010/08/05			Index Future	323.5850	323.7880	0.063	0.0000	0.0000	100
2010/07/27	TRT1 2010/11/04			Index Future	328.9690	329.1760	0.063	0.0000	0.0000	0
Total										120158.00