



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/06/2010

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
2010/06/14	AL7T 2010/08/05			Index Future	346.0250	346.5490	0.151	0.0000	0.0000	58
2010/06/14	ALBI 2010/08/05			Index Future	319.0930	319.4620	0.116	0.0000	0.0000	1,460
2010/06/14	ALBI 2010/11/04			Index Future	324.3990	324.7750	0.116	0.0000	0.0000	0
2010/06/14	CRD1 2010/08/05			Index Future	140.9150	141.0820	0.119	0.0000	0.0000	2
2010/06/14	CRD1 2010/11/04			Index Future	143.2580	143.4280	0.119	0.0000	0.0000	0
2010/06/14	GOVI 2010/08/05			GOVI	320.3920	320.7640	0.116	0.0000	0.0000	326
2010/06/14	GOVI 2010/08/05	315.60	Call	GOVI	61,786.0000	63,792.0000	3.247	0	0	0
2010/06/14	GOVI 2010/08/05	315.60	Put	GOVI	13,866.0000	12,152.0000	(12.361)	0	0	0
2010/06/14	GOVI 2010/11/04			GOVI	325.7200	326.0980	0.116	0.0000	0.0000	0
2010/06/14	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/14	GOVI 2010/11/04	329.00	Put	GOVI	32,800.0000	29,020.0000	(11.524)	0	0	0
2010/06/14	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/14	GOVI 2010/11/04	329.01	Put	GOVI	32,900.0000	29,120.0000	(11.489)	0	0	0
2010/06/14	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/14	GOVI 2010/11/04	328.99	Put	GOVI	32,700.0000	28,920.0000	(11.560)	0	0	0
2010/06/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/14	ILBI 2010/08/05			Index Future	381.5150	381.0280	(0.128)	0.0000	0.0000	501
2010/06/14	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/14	JBAF 2010/06/15			Jibar Tradeable Future	6.6150	6.6230	0.121	0.0000	0.0000	0
2010/06/14	JBAF 2010/07/21			Jibar Tradeable Future	6.5350	6.5490	0.214	0.0000	0.0000	1,000
2010/06/14	JBAF 2010/08/18			Jibar Tradeable Future	6.4350	6.4660	0.482	0.0000	0.0000	1,000
2010/06/14	JBAF 2010/09/15			Jibar Tradeable Future	6.3950	6.4010	0.094	0.0000	0.0000	1,000
2010/06/14	JBAF 2010/10/20			Jibar Tradeable Future	6.3950	6.4010	0.094	0.0000	0.0000	0
2010/06/14	JBAF 2010/11/17			Jibar Tradeable Future	6.3950	6.4010	0.094	0.0000	0.0000	0
2010/06/14	JBAF 2010/12/15			Jibar Tradeable Future	6.3950	6.4020	0.109	0.0000	0.0000	0
2010/06/14	JBAF 2011/03/16			Jibar Tradeable Future	6.5150	6.5070	(0.123)	93.4680	93.4680	5,500
2010/06/14	JBAF 2011/06/15			Jibar Tradeable Future	6.6750	6.6410	(0.509)	93.3340	93.3340	4,500
2010/06/14	JBAF 2011/09/21			Jibar Tradeable Future	7.0150	7.0160	0.014	0.0000	0.0000	3,500
2010/06/14	JBAF 2011/12/21			Jibar Tradeable Future	7.3250	7.3470	0.300	0.0000	0.0000	5,000
2010/06/14	JBAF 2012/03/20			Jibar Tradeable Future	7.5850	7.6050	0.264	0.0000	0.0000	0
2010/06/14	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/14	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/14	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/14	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/14	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/14	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/14	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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
2010/06/14	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/14	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/14	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/14	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/14	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/14	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/14	OTH1 2010/08/05			Index Future	311.6280	311.9840	0.114	0.0000	0.0000	3
2010/06/14	OTH1 2010/11/04			Index Future	316.8100	317.1720	0.114	0.0000	0.0000	0
2010/06/14	R157 2010/08/05			Bond Future	8.0380	8.0170	(0.261)	0.0000	0.0000	5,757
2010/06/14	R157 2010/08/05	8.75	Call	Bond Future	3,345.0000	3,430.0000	2.541	0	0	0
2010/06/14	R157 2010/08/05	8.75	Put	Bond Future	67.0000	53.0000	(20.896)	0	0	0
2010/06/14	R157 2010/08/05	8.50	Call	Bond Future	2,322.0000	2,392.0000	3.015	0	0	0
2010/06/14	R157 2010/08/05	8.50	Put	Bond Future	182.0000	153.0000	(15.934)	0	0	2,500
2010/06/14	R157 2010/08/05	9.00	Call	Bond Future	4,424.0000	4,517.0000	2.102	0	0	0
2010/06/14	R157 2010/08/05	9.00	Put	Bond Future	22.0000	16.0000	(27.273)	0	0	0
2010/06/14	R157 2010/08/05	8.25	Put	Bond Future	436.0000	386.0000	(11.468)	0	0	0
2010/06/14	R157 2010/08/05	8.25	Call	Bond Future	1,424.0000	1,472.0000	3.371	0	0	500
2010/06/14	R157 2010/08/05	7.50	Put	Bond Future	2,642.0000	2,544.0000	(3.709)	0	0	0
2010/06/14	R157 2010/08/05	7.50	Call	Bond Future	88.0000	88.0000	0.000	0	0	500
2010/06/14	R157 2010/11/04			Bond Future	8.1220	8.0990	(0.283)	0.0000	0.0000	0
2010/06/14	R157 2010/11/04	8.50	Call	Bond Future	2,382.0000	2,440.0000	2.435	0	0	0
2010/06/14	R157 2010/11/04	8.50	Put	Bond Future	711.0000	667.0000	(6.188)	0	0	0
2010/06/14	R157 2010/11/04	8.55	Call	Bond Future	2,540.0000	2,601.0000	2.402	0	0	0
2010/06/14	R157 2010/11/04	8.55	Put	Bond Future	650.0000	609.0000	(6.308)	0	0	0
2010/06/14	R157 2010/11/04	8.45	Call	Bond Future	2,228.0000	2,284.0000	2.513	0	0	0
2010/06/14	R157 2010/11/04	8.45	Put	Bond Future	777.0000	730.0000	(6.049)	0	0	0
2010/06/14	R157 2010/11/04	7.50	Put	Bond Future	3,140.0000	3,048.0000	(2.930)	0	0	0
2010/06/14	R157 2010/11/04	7.50	Call	Bond Future	325.0000	336.0000	3.385	0	0	500
2010/06/14	R157 2011/02/03			Bond Future	8.1820	8.1570	(0.306)	0.0000	0.0000	0

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2010/06/14	R157 2011/02/03	7.90	Call	Bond Future	1,073.0000	1,105.0000	2.982	0	0	0
2010/06/14	R157 2011/02/03	7.90	Put	Bond Future	2,275.0000	2,201.0000	(3.253)	0	0	0
2010/06/14	R157 2011/02/03	7.95	Call	Bond Future	1,164.0000	1,198.0000	2.921	0	0	0
2010/06/14	R157 2011/02/03	7.95	Put	Bond Future	2,152.0000	2,080.0000	(3.346)	0	0	0
2010/06/14	R157 2011/02/03	7.85	Call	Bond Future	985.0000	1,015.0000	3.046	0	0	0
2010/06/14	R157 2011/02/03	7.85	Put	Bond Future	2,401.0000	2,325.0000	(3.165)	0	0	0
2010/06/14	R186 2010/08/05			Bond Future	8.9800	8.9790	(0.011)	0.0000	0.0000	20,749
2010/06/14	R186 2010/08/05	9.25	Call	Bond Future	3,338.0000	3,300.0000	(1.138)	0	0	0
2010/06/14	R186 2010/08/05	9.25	Put	Bond Future	868.0000	821.0000	(5.415)	0	0	0
2010/06/14	R186 2010/08/05	8.75	Call	Bond Future	908.0000	867.0000	(4.515)	0	0	1,300
2010/06/14	R186 2010/08/05	8.75	Put	Bond Future	3,077.0000	3,027.0000	(1.625)	0	0	0
2010/06/14	R186 2010/08/05	9.75	Call	Bond Future	6,998.0000	6,988.0000	(0.143)	0	0	0
2010/06/14	R186 2010/08/05	9.75	Put	Bond Future	163.0000	144.0000	(11.656)	0	0	1,444
2010/06/14	R186 2010/08/05	10.00	Call	Bond Future	8,983.0000	8,982.0000	(0.011)	0	0	0
2010/06/14	R186 2010/08/05	10.00	Put	Bond Future	63.0000	52.0000	(17.460)	0	0	3,000
2010/06/14	R186 2010/08/05	9.00	Call	Bond Future	1,911.0000	1,866.0000	(2.355)	0	0	48
2010/06/14	R186 2010/08/05	9.00	Put	Bond Future	1,725.0000	1,671.0000	(3.130)	0	0	48
2010/06/14	R186 2010/08/05	8.50	Put	Bond Future	4,938.0000	4,902.0000	(0.729)	0	0	0
2010/06/14	R186 2010/08/05	8.50	Call	Bond Future	340.0000	313.0000	(7.941)	0	0	144
2010/06/14	R186 2010/11/04			Bond Future	9.0450	9.0440	(0.011)	0.0000	0.0000	0
2010/06/14	R186 2010/11/04	9.25	Call	Bond Future	4,300.0000	4,272.0000	(0.651)	0	0	0
2010/06/14	R186 2010/11/04	9.25	Put	Bond Future	2,446.0000	2,409.0000	(1.513)	0	0	0
2010/06/14	R186 2010/11/04	9.30	Call	Bond Future	4,571.0000	4,544.0000	(0.591)	0	0	0
2010/06/14	R186 2010/11/04	9.30	Put	Bond Future	2,272.0000	2,236.0000	(1.585)	0	0	0
2010/06/14	R186 2010/11/04	9.20	Call	Bond Future	4,031.0000	4,003.0000	(0.695)	0	0	0
2010/06/14	R186 2010/11/04	9.20	Put	Bond Future	2,625.0000	2,588.0000	(1.410)	0	0	0
2010/06/14	R186 2010/11/04	8.75	Put	Bond Future	4,751.0000	4,715.0000	(0.758)	0	0	0
2010/06/14	R186 2010/11/04	8.75	Call	Bond Future	2,001.0000	1,974.0000	(1.349)	0	0	9,800
2010/06/14	R186 2011/02/03			Bond Future	9.0950	9.0940	(0.011)	0.0000	0.0000	0
2010/06/14	R186 2011/02/03	9.00	Call	Bond Future	3,596.0000	3,575.0000	(0.584)	0	0	0
2010/06/14	R186 2011/02/03	9.00	Put	Bond Future	4,459.0000	4,429.0000	(0.673)	0	0	0
2010/06/14	R186 2011/02/03	9.05	Call	Bond Future	3,826.0000	3,805.0000	(0.549)	0	0	0
2010/06/14	R186 2011/02/03	9.05	Put	Bond Future	4,233.0000	4,203.0000	(0.709)	0	0	0
2010/06/14	R186 2011/02/03	8.95	Call	Bond Future	3,374.0000	3,353.0000	(0.622)	0	0	0

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2010/06/14	R186 2011/02/03	8.95	Put	Bond Future	4,695.0000	4,665.0000	(0.639)	0	0	0
2010/06/14	R201 2010/08/05			Bond Future	7.9270	7.9060	(0.265)	0.0000	0.0000	1,388
2010/06/14	R201 2010/08/05	9.00	Call	Bond Future	3,879.0000	3,955.0000	1.959	0	0	0
2010/06/14	R201 2010/08/05	9.00	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/06/14	R201 2010/11/04			Bond Future	8.0070	7.9830	(0.300)	0.0000	0.0000	0
2010/06/14	R201 2010/11/04	8.50	Call	Bond Future	2,177.0000	2,230.0000	2.435	0	0	0
2010/06/14	R201 2010/11/04	8.50	Put	Bond Future	467.0000	436.0000	(6.638)	0	0	0
2010/06/14	R201 2010/11/04	8.55	Call	Bond Future	2,308.0000	2,363.0000	2.383	0	0	0
2010/06/14	R201 2010/11/04	8.55	Put	Bond Future	427.0000	398.0000	(6.792)	0	0	0
2010/06/14	R201 2010/11/04	8.45	Call	Bond Future	2,049.0000	2,100.0000	2.489	0	0	0
2010/06/14	R201 2010/11/04	8.45	Put	Bond Future	511.0000	478.0000	(6.458)	0	0	0
2010/06/14	R201 2011/02/03			Bond Future	8.0570	8.0330	(0.298)	0.0000	0.0000	0
2010/06/14	R201 2011/02/03	8.00	Call	Bond Future	1,156.0000	1,186.0000	2.595	0	0	0
2010/06/14	R201 2011/02/03	8.00	Put	Bond Future	1,345.0000	1,296.0000	(3.643)	0	0	0
2010/06/14	R201 2011/02/03	8.05	Call	Bond Future	1,243.0000	1,276.0000	2.655	0	0	0
2010/06/14	R201 2011/02/03	8.05	Put	Bond Future	1,266.0000	1,220.0000	(3.633)	0	0	0
2010/06/14	R201 2011/02/03	7.95	Call	Bond Future	1,072.0000	1,101.0000	2.705	0	0	0
2010/06/14	R201 2011/02/03	7.95	Put	Bond Future	1,427.0000	1,377.0000	(3.504)	0	0	0
2010/06/14	R203 2010/08/05			Bond Future	8.6630	8.6410	(0.254)	0.0000	0.0000	3,767
2010/06/14	R203 2010/08/05	9.25	Call	Bond Future	3,113.0000	3,201.0000	2.827	0	0	0
2010/06/14	R203 2010/08/05	9.25	Put	Bond Future	148.0000	123.0000	(16.892)	0	0	0
2010/06/14	R203 2010/11/04			Bond Future	8.7520	8.7300	(0.251)	0.0000	0.0000	0
2010/06/14	R203 2010/11/04	9.25	Call	Bond Future	3,222.0000	3,287.0000	2.017	0	0	0
2010/06/14	R203 2010/11/04	9.25	Put	Bond Future	776.0000	731.0000	(5.799)	0	0	0
2010/06/14	R203 2010/11/04	9.30	Call	Bond Future	3,402.0000	3,469.0000	1.969	0	0	0
2010/06/14	R203 2010/11/04	9.30	Put	Bond Future	714.0000	671.0000	(6.022)	0	0	0
2010/06/14	R203 2010/11/04	9.20	Call	Bond Future	3,046.0000	3,108.0000	2.035	0	0	0
2010/06/14	R203 2010/11/04	9.20	Put	Bond Future	842.0000	794.0000	(5.701)	0	0	0
2010/06/14	R203 2011/02/03			Bond Future	8.8230	8.8000	(0.261)	0.0000	0.0000	0
2010/06/14	R203 2011/02/03	8.50	Call	Bond Future	1,342.0000	1,374.0000	2.385	0	0	0
2010/06/14	R203 2011/02/03	8.50	Put	Bond Future	2,920.0000	2,840.0000	(2.740)	0	0	0
2010/06/14	R203 2011/02/03	8.55	Call	Bond Future	1,447.0000	1,481.0000	2.350	0	0	0
2010/06/14	R203 2011/02/03	8.55	Put	Bond Future	2,778.0000	2,701.0000	(2.772)	0	0	0

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2010/06/14	R203 2011/02/03	8.45	Call	Bond Future	1,242.0000	1,272.0000	2.415	0	0	0
2010/06/14	R203 2011/02/03	8.45	Put	Bond Future	3,067.0000	2,986.0000	(2.641)	0	0	0
2010/06/14	R204 2010/08/05			Bond Future	8.7590	8.7480	(0.126)	0.0000	0.0000	2,664
2010/06/14	R204 2010/08/05	9.25	Call	Bond Future	2,982.0000	3,016.0000	1.140	0	0	0
2010/06/14	R204 2010/08/05	9.25	Put	Bond Future	246.0000	218.0000	(11.382)	0	0	780
2010/06/14	R204 2010/08/05	8.70	Call	Bond Future	914.0000	913.0000	(0.109)	0	0	0
2010/06/14	R204 2010/08/05	8.70	Put	Bond Future	1,250.0000	1,186.0000	(5.120)	0	0	650
2010/06/14	R204 2010/08/05	8.75	Call	Bond Future	0.0000	1,054.0000	100.000	0	0	83
2010/06/14	R204 2010/08/05	8.75	Put	Bond Future	0.0000	1,043.0000	100.000	0	0	83
2010/06/14	R204 2010/08/05	8.25	Put	Bond Future	0.0000	3,042.0000	100.000	0	0	0
2010/06/14	R204 2010/08/05	8.25	Call	Bond Future	0.0000	159.0000	100.000	0	0	249
2010/06/14	R204 2010/11/04			Bond Future	8.8410	8.8290	(0.136)	0.0000	0.0000	0
2010/06/14	R204 2010/11/04	9.25	Call	Bond Future	3,196.0000	3,225.0000	0.907	0	0	0
2010/06/14	R204 2010/11/04	9.25	Put	Bond Future	968.0000	930.0000	(3.926)	0	0	0
2010/06/14	R204 2010/11/04	9.30	Call	Bond Future	3,388.0000	3,418.0000	0.885	0	0	0
2010/06/14	R204 2010/11/04	9.30	Put	Bond Future	892.0000	856.0000	(4.036)	0	0	0
2010/06/14	R204 2010/11/04	9.20	Call	Bond Future	3,013.0000	3,040.0000	0.896	0	0	0
2010/06/14	R204 2010/11/04	9.20	Put	Bond Future	1,054.0000	1,014.0000	(3.795)	0	0	0
2010/06/14	R204 2011/02/03			Bond Future	8.9040	8.8920	(0.135)	0.0000	0.0000	0
2010/06/14	R204 2011/02/03	8.50	Call	Bond Future	1,339.0000	1,349.0000	0.747	0	0	0
2010/06/14	R204 2011/02/03	8.50	Put	Bond Future	3,550.0000	3,495.0000	(1.549)	0	0	0
2010/06/14	R204 2011/02/03	8.55	Call	Bond Future	1,448.0000	1,459.0000	0.760	0	0	0
2010/06/14	R204 2011/02/03	8.55	Put	Bond Future	3,381.0000	3,328.0000	(1.568)	0	0	0
2010/06/14	R204 2011/02/03	8.45	Call	Bond Future	1,237.0000	1,246.0000	0.728	0	0	0
2010/06/14	R204 2011/02/03	8.45	Put	Bond Future	3,726.0000	3,670.0000	(1.503)	0	0	0
2010/06/14	R206 2010/08/05			Bond Future	7.8240	7.8010	(0.294)	0.0000	0.0000	0
2010/06/14	R206 2010/08/05	9.00	Call	Bond Future	3,387.0000	3,454.0000	1.978	0	0	0
2010/06/14	R206 2010/08/05	9.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/06/14	R206 2010/11/04			Bond Future	7.9070	7.8830	(0.304)	0.0000	0.0000	0
2010/06/14	R206 2010/11/04	8.50	Call	Bond Future	1,906.0000	1,950.0000	2.308	0	0	0
2010/06/14	R206 2010/11/04	8.50	Put	Bond Future	293.0000	271.0000	(7.509)	0	0	0
2010/06/14	R206 2010/11/04	8.55	Call	Bond Future	2,014.0000	2,060.0000	2.284	0	0	0
2010/06/14	R206 2010/11/04	8.55	Put	Bond Future	266.0000	246.0000	(7.519)	0	0	0

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2010/06/14	R206 2010/11/04	8.45	Call	Bond Future	1,800.0000	1,843.0000	2.389	0	0	0
2010/06/14	R206 2010/11/04	8.45	Put	Bond Future	321.0000	298.0000	(7.165)	0	0	0
2010/06/14	R206 2011/02/03			Bond Future	7.9590	7.9330	(0.327)	0.0000	0.0000	0
2010/06/14	R206 2011/02/03	8.00	Call	Bond Future	1,026.0000	1,055.0000	2.827	0	0	0
2010/06/14	R206 2011/02/03	8.00	Put	Bond Future	921.0000	884.0000	(4.017)	0	0	0
2010/06/14	R206 2011/02/03	8.05	Call	Bond Future	1,096.0000	1,126.0000	2.737	0	0	0
2010/06/14	R206 2011/02/03	8.05	Put	Bond Future	864.0000	828.0000	(4.167)	0	0	0
2010/06/14	R206 2011/02/03	7.95	Call	Bond Future	959.0000	987.0000	2.920	0	0	0
2010/06/14	R206 2011/02/03	7.95	Put	Bond Future	982.0000	944.0000	(3.870)	0	0	0
2010/06/14	R207 2010/08/05			Bond Future	8.7970	8.7760	(0.239)	0.0000	0.0000	3,941
2010/06/14	R207 2010/08/05	9.50	Call	Bond Future	4,144.0000	4,248.0000	2.510	0	0	0
2010/06/14	R207 2010/08/05	9.50	Put	Bond Future	107.0000	87.0000	(18.692)	0	0	150
2010/06/14	R207 2010/08/05	9.25	Call	Bond Future	2,901.0000	2,985.0000	2.896	0	0	0
2010/06/14	R207 2010/08/05	9.25	Put	Bond Future	273.0000	232.0000	(15.018)	0	0	100
2010/06/14	R207 2010/08/05	8.25	Put	Bond Future	3,443.0000	3,318.0000	(3.631)	0	0	0
2010/06/14	R207 2010/08/05	8.25	Call	Bond Future	132.0000	132.0000	0.000	0	0	250
2010/06/14	R207 2010/11/04			Bond Future	8.8700	8.8470	(0.259)	0.0000	0.0000	0
2010/06/14	R207 2010/11/04	9.25	Call	Bond Future	3,267.0000	3,339.0000	2.204	0	0	0
2010/06/14	R207 2010/11/04	9.25	Put	Bond Future	1,102.0000	1,041.0000	(5.535)	0	0	0
2010/06/14	R207 2010/11/04	9.30	Call	Bond Future	3,463.0000	3,538.0000	2.166	0	0	0
2010/06/14	R207 2010/11/04	9.30	Put	Bond Future	1,018.0000	960.0000	(5.697)	0	0	0
2010/06/14	R207 2010/11/04	9.20	Call	Bond Future	3,076.0000	3,145.0000	2.243	0	0	0
2010/06/14	R207 2010/11/04	9.20	Put	Bond Future	1,192.0000	1,128.0000	(5.369)	0	0	0
2010/06/14	R207 2011/02/03			Bond Future	8.9260	8.9030	(0.258)	0.0000	0.0000	0
2010/06/14	R207 2011/02/03	8.75	Call	Bond Future	1,939.0000	1,983.0000	2.269	0	0	0
2010/06/14	R207 2011/02/03	8.75	Put	Bond Future	2,943.0000	2,857.0000	(2.922)	0	0	0
2010/06/14	R207 2011/02/03	8.80	Call	Bond Future	2,076.0000	2,122.0000	2.216	0	0	0
2010/06/14	R207 2011/02/03	8.80	Put	Bond Future	2,794.0000	2,709.0000	(3.042)	0	0	0
2010/06/14	R207 2011/02/03	8.70	Call	Bond Future	1,807.0000	1,849.0000	2.324	0	0	0
2010/06/14	R207 2011/02/03	8.70	Put	Bond Future	3,099.0000	3,011.0000	(2.840)	0	0	0
2010/06/14	R208 2010/08/05			Bond Future	8.8540	8.8320	(0.248)	0.0000	0.0000	11,317
2010/06/14	R208 2010/08/05	9.50	Call	Bond Future	3,995.0000	4,105.0000	2.753	0	0	0
2010/06/14	R208 2010/08/05	9.50	Put	Bond Future	140.0000	115.0000	(17.857)	0	0	0

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2010/06/14	R208 2010/11/04			Bond Future	8.9250	8.9030	(0.246)	0.0000	0.0000	0
2010/06/14	R208 2010/11/04	9.25	Call	Bond Future	3,202.0000	3,270.0000	2.124	0	0	0
2010/06/14	R208 2010/11/04	9.25	Put	Bond Future	1,270.0000	1,205.0000	(5.118)	0	0	0
2010/06/14	R208 2010/11/04	9.30	Call	Bond Future	3,400.0000	3,470.0000	2.059	0	0	0
2010/06/14	R208 2010/11/04	9.30	Put	Bond Future	1,176.0000	1,113.0000	(5.357)	0	0	0
2010/06/14	R208 2010/11/04	9.20	Call	Bond Future	3,010.0000	3,074.0000	2.126	0	0	0
2010/06/14	R208 2010/11/04	9.20	Put	Bond Future	1,372.0000	1,303.0000	(5.029)	0	0	0
2010/06/14	R208 2011/02/03			Bond Future	8.9800	8.9570	(0.256)	0.0000	0.0000	0
2010/06/14	R208 2011/02/03	8.75	Call	Bond Future	1,929.0000	1,972.0000	2.229	0	0	0
2010/06/14	R208 2011/02/03	8.75	Put	Bond Future	3,306.0000	3,213.0000	(2.813)	0	0	0
2010/06/14	R208 2011/02/03	8.80	Call	Bond Future	2,067.0000	2,113.0000	2.225	0	0	0
2010/06/14	R208 2011/02/03	8.80	Put	Bond Future	3,142.0000	3,052.0000	(2.864)	0	0	0
2010/06/14	R208 2011/02/03	8.70	Call	Bond Future	1,796.0000	1,837.0000	2.283	0	0	0
2010/06/14	R208 2011/02/03	8.70	Put	Bond Future	3,476.0000	3,381.0000	(2.733)	0	0	0
2010/06/14	R209 2010/08/05			Bond Future	8.9100	8.9100	0.000	0.0000	0.0000	2,417
2010/06/14	R209 2010/08/05	8.75	Call	Bond Future	955.0000	916.0000	(4.084)	0	0	0
2010/06/14	R209 2010/08/05	8.75	Put	Bond Future	2,223.0000	2,184.0000	(1.754)	0	0	0
2010/06/14	R209 2010/11/04			Bond Future	8.9590	8.9580	(0.011)	0.0000	0.0000	0
2010/06/14	R209 2010/11/04	9.00	Call	Bond Future	2,872.0000	2,848.0000	(0.836)	0	0	0
2010/06/14	R209 2010/11/04	9.00	Put	Bond Future	2,556.0000	2,524.0000	(1.252)	0	0	0
2010/06/14	R209 2010/11/04	9.05	Call	Bond Future	3,081.0000	3,058.0000	(0.747)	0	0	0
2010/06/14	R209 2010/11/04	9.05	Put	Bond Future	2,382.0000	2,351.0000	(1.301)	0	0	0
2010/06/14	R209 2010/11/04	8.95	Call	Bond Future	2,670.0000	2,646.0000	(0.899)	0	0	0
2010/06/14	R209 2010/11/04	8.95	Put	Bond Future	2,740.0000	2,708.0000	(1.168)	0	0	0
2010/06/14	R209 2011/02/03			Bond Future	8.9960	8.9950	(0.011)	0.0000	0.0000	0
2010/06/14	R209 2011/02/03	9.00	Call	Bond Future	3,391.0000	3,373.0000	(0.531)	0	0	0
2010/06/14	R209 2011/02/03	9.00	Put	Bond Future	3,360.0000	3,335.0000	(0.744)	0	0	0
2010/06/14	R209 2011/02/03	9.05	Call	Bond Future	3,596.0000	3,579.0000	(0.473)	0	0	0
2010/06/14	R209 2011/02/03	9.05	Put	Bond Future	3,183.0000	3,158.0000	(0.785)	0	0	0
2010/06/14	R209 2011/02/03	8.95	Call	Bond Future	3,192.0000	3,174.0000	(0.564)	0	0	0
2010/06/14	R209 2011/02/03	8.95	Put	Bond Future	3,547.0000	3,521.0000	(0.733)	0	0	0
2010/06/14	TRT1 2010/08/05			Index Future	316.5390	316.9070	0.116	0.0000	0.0000	100
2010/06/14	TRT1 2010/11/04			Index Future	321.8030	322.1760	0.116	0.0000	0.0000	0

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Total										98079.00