



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 22/06/2010

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
2010/06/22	AL7T 2010/08/05			Index Future	350.7890	350.2100	(0.165)	0.0000	0.0000	58
2010/06/22	ALBI 2010/08/05			Index Future	320.1290	319.7140	(0.130)	0.0000	0.0000	1,460
2010/06/22	ALBI 2010/11/04			Index Future	325.4530	325.0310	(0.130)	0.0000	0.0000	0
2010/06/22	CRD1 2010/08/05			Index Future	141.4570	141.3750	(0.058)	0.0000	0.0000	2
2010/06/22	CRD1 2010/11/04			Index Future	143.8100	143.7260	(0.058)	0.0000	0.0000	0
2010/06/22	GOVI 2010/08/05			GOVI	321.4510	321.0460	(0.126)	0.0000	0.0000	326
2010/06/22	GOVI 2010/08/05	315.60	Call	GOVI	67,387.0000	63,970.0000	(5.071)	0	0	0
2010/06/22	GOVI 2010/08/05	315.60	Put	GOVI	8,877.0000	9,510.0000	7.131	0	0	0
2010/06/22	GOVI 2010/11/04			GOVI	326.7970	326.3850	(0.126)	0.0000	0.0000	0
2010/06/22	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/22	GOVI 2010/11/04	329.00	Put	GOVI	22,030.0000	26,150.0000	18.702	0	0	0
2010/06/22	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/22	GOVI 2010/11/04	329.01	Put	GOVI	22,130.0000	26,250.0000	18.617	0	0	0
2010/06/22	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/22	GOVI 2010/11/04	328.99	Put	GOVI	21,930.0000	26,050.0000	18.787	0	0	0
2010/06/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/22	ILBI 2010/08/05			Index Future	380.8670	382.2320	0.358	0.0000	0.0000	501
2010/06/22	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/22	JBAF 2010/07/21			Jibar Tradeable Future	6.5530	6.5530	0.000	0.0000	0.0000	1,000
2010/06/22	JBAF 2010/08/18			Jibar Tradeable Future	6.4660	6.4660	0.000	0.0000	0.0000	1,000
2010/06/22	JBAF 2010/09/15			Jibar Tradeable Future	6.3940	6.3940	0.000	0.0000	0.0000	1,000
2010/06/22	JBAF 2010/10/20			Jibar Tradeable Future	6.3830	6.3830	0.000	0.0000	0.0000	0
2010/06/22	JBAF 2010/11/17			Jibar Tradeable Future	6.3830	6.3830	0.000	0.0000	0.0000	0
2010/06/22	JBAF 2010/12/15			Jibar Tradeable Future	6.3840	6.3840	0.000	0.0000	0.0000	0
2010/06/22	JBAF 2011/03/16			Jibar Tradeable Future	6.4540	6.4540	0.000	0.0000	0.0000	5,500
2010/06/22	JBAF 2011/06/15			Jibar Tradeable Future	6.6070	6.6070	0.000	0.0000	0.0000	4,500
2010/06/22	JBAF 2011/09/21			Jibar Tradeable Future	6.9580	6.9580	0.000	0.0000	0.0000	3,500
2010/06/22	JBAF 2011/12/21			Jibar Tradeable Future	7.2060	7.2060	0.000	0.0000	0.0000	5,000
2010/06/22	JBAF 2012/03/20			Jibar Tradeable Future	7.4770	7.4770	0.000	0.0000	0.0000	0
2010/06/22	JBAF 2012/06/20			Jibar Tradeable Future	7.5050	7.5050	0.000	0.0000	0.0000	0
2010/06/22	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/22	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/22	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/22	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/22	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/22	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/22	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/22	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/22	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/22	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/22	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/22	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/22	OTH1 2010/08/05			Index Future	312.5380	312.0600	(0.153)	0.0000	0.0000	3
2010/06/22	OTH1 2010/11/04			Index Future	317.7350	317.2500	(0.153)	0.0000	0.0000	0
2010/06/22	R157 2010/08/05			Bond Future	7.9380	7.9480	0.126	0.0000	0.0000	5,757
2010/06/22	R157 2010/08/05	8.75	Call	Bond Future	3,771.0000	3,724.0000	(1.246)	0	0	0
2010/06/22	R157 2010/08/05	8.75	Put	Bond Future	23.0000	23.0000	0.000	0	0	0
2010/06/22	R157 2010/08/05	8.50	Call	Bond Future	2,692.0000	2,645.0000	(1.746)	0	0	0
2010/06/22	R157 2010/08/05	8.50	Put	Bond Future	82.0000	82.0000	0.000	0	0	2,500
2010/06/22	R157 2010/08/05	9.00	Call	Bond Future	4,878.0000	4,831.0000	(0.964)	0	0	0
2010/06/22	R157 2010/08/05	9.00	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2010/06/22	R157 2010/08/05	8.25	Put	Bond Future	243.0000	247.0000	1.646	0	0	0
2010/06/22	R157 2010/08/05	8.25	Call	Bond Future	1,701.0000	1,658.0000	(2.528)	0	0	500
2010/06/22	R157 2010/08/05	7.50	Put	Bond Future	2,188.0000	2,226.0000	1.737	0	0	0
2010/06/22	R157 2010/08/05	7.50	Call	Bond Future	104.0000	95.0000	(8.654)	0	0	500
2010/06/22	R157 2010/11/04			Bond Future	8.0150	8.0250	0.125	0.0000	0.0000	0
2010/06/22	R157 2010/11/04	8.50	Call	Bond Future	2,683.0000	2,646.0000	(1.379)	0	0	0
2010/06/22	R157 2010/11/04	8.50	Put	Bond Future	534.0000	542.0000	1.498	0	0	0
2010/06/22	R157 2010/11/04	8.55	Call	Bond Future	2,852.0000	2,814.0000	(1.332)	0	0	0
2010/06/22	R157 2010/11/04	8.55	Put	Bond Future	484.0000	491.0000	1.446	0	0	0
2010/06/22	R157 2010/11/04	8.45	Call	Bond Future	2,518.0000	2,482.0000	(1.430)	0	0	0
2010/06/22	R157 2010/11/04	8.45	Put	Bond Future	588.0000	597.0000	1.531	0	0	0
2010/06/22	R157 2010/11/04	7.50	Put	Bond Future	2,729.0000	2,761.0000	1.173	0	0	0
2010/06/22	R157 2010/11/04	7.50	Call	Bond Future	393.0000	380.0000	(3.308)	0	0	500
2010/06/22	R157 2011/02/03			Bond Future	8.0680	8.0790	0.136	0.0000	0.0000	0

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2010/06/22	R157 2011/02/03	7.90	Call	Bond Future	1,238.0000	1,215.0000	(1.858)	0	0	0
2010/06/22	R157 2011/02/03	7.90	Put	Bond Future	1,956.0000	1,980.0000	1.227	0	0	0
2010/06/22	R157 2011/02/03	7.95	Call	Bond Future	1,340.0000	1,315.0000	(1.866)	0	0	0
2010/06/22	R157 2011/02/03	7.95	Put	Bond Future	1,844.0000	1,865.0000	1.139	0	0	0
2010/06/22	R157 2011/02/03	7.85	Call	Bond Future	1,141.0000	1,119.0000	(1.928)	0	0	0
2010/06/22	R157 2011/02/03	7.85	Put	Bond Future	2,073.0000	2,098.0000	1.206	0	0	0
2010/06/22	R186 2010/08/05			Bond Future	8.9740	8.9940	0.223	0.0000	0.0000	19,126
2010/06/22	R186 2010/08/05	9.25	Call	Bond Future	3,228.0000	3,077.0000	(4.678)	0	0	0
2010/06/22	R186 2010/08/05	9.25	Put	Bond Future	702.0000	737.0000	4.986	0	0	0
2010/06/22	R186 2010/08/05	8.75	Call	Bond Future	775.0000	704.0000	(9.161)	0	0	1,300
2010/06/22	R186 2010/08/05	8.75	Put	Bond Future	2,889.0000	3,004.0000	3.981	0	0	0
2010/06/22	R186 2010/08/05	9.75	Call	Bond Future	6,992.0000	6,811.0000	(2.589)	0	0	0
2010/06/22	R186 2010/08/05	9.75	Put	Bond Future	101.0000	106.0000	4.950	0	0	1,444
2010/06/22	R186 2010/08/05	10.00	Call	Bond Future	9,009.0000	8,824.0000	(2.054)	0	0	0
2010/06/22	R186 2010/08/05	10.00	Put	Bond Future	33.0000	34.0000	3.030	0	0	3,000
2010/06/22	R186 2010/08/05	9.00	Call	Bond Future	1,768.0000	1,652.0000	(6.561)	0	0	48
2010/06/22	R186 2010/08/05	9.00	Put	Bond Future	1,526.0000	1,596.0000	4.587	0	0	48
2010/06/22	R186 2010/08/05	8.50	Put	Bond Future	4,798.0000	4,950.0000	3.168	0	0	0
2010/06/22	R186 2010/08/05	8.50	Call	Bond Future	255.0000	222.0000	(12.941)	0	0	144
2010/06/22	R186 2010/11/04			Bond Future	9.0390	9.0590	0.221	0.0000	0.0000	0
2010/06/22	R186 2010/11/04	9.25	Call	Bond Future	4,221.0000	4,099.0000	(2.890)	0	0	0
2010/06/22	R186 2010/11/04	9.25	Put	Bond Future	2,312.0000	2,373.0000	2.638	0	0	0
2010/06/22	R186 2010/11/04	9.30	Call	Bond Future	4,495.0000	4,370.0000	(2.781)	0	0	0
2010/06/22	R186 2010/11/04	9.30	Put	Bond Future	2,141.0000	2,199.0000	2.709	0	0	0
2010/06/22	R186 2010/11/04	9.20	Call	Bond Future	3,950.0000	3,832.0000	(2.987)	0	0	0
2010/06/22	R186 2010/11/04	9.20	Put	Bond Future	2,489.0000	2,554.0000	2.611	0	0	0
2010/06/22	R186 2010/11/04	8.75	Put	Bond Future	4,612.0000	4,717.0000	2.277	0	0	0
2010/06/22	R186 2010/11/04	8.75	Call	Bond Future	1,917.0000	1,839.0000	(4.069)	0	0	9,800
2010/06/22	R186 2011/02/03			Bond Future	9.0890	9.1100	0.231	0.0000	0.0000	0
2010/06/22	R186 2011/02/03	9.00	Call	Bond Future	3,537.0000	3,437.0000	(2.827)	0	0	0
2010/06/22	R186 2011/02/03	9.00	Put	Bond Future	4,345.0000	4,435.0000	2.071	0	0	0
2010/06/22	R186 2011/02/03	9.05	Call	Bond Future	3,768.0000	3,664.0000	(2.760)	0	0	0
2010/06/22	R186 2011/02/03	9.05	Put	Bond Future	4,121.0000	4,207.0000	2.087	0	0	0
2010/06/22	R186 2011/02/03	8.95	Call	Bond Future	3,315.0000	3,219.0000	(2.896)	0	0	0

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2010/06/22	R186 2011/02/03	8.95	Put	Bond Future	4,581.0000	4,675.0000	2.052	0	0	0
2010/06/22	R201 2010/08/05			Bond Future	7.8270	7.8470	0.256	0.0000	0.0000	1,388
2010/06/22	R201 2010/08/05	9.00	Call	Bond Future	4,244.0000	4,170.0000	(1.744)	0	0	0
2010/06/22	R201 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/06/22	R201 2010/11/04			Bond Future	7.8990	7.9200	0.266	0.0000	0.0000	0
2010/06/22	R201 2010/11/04	8.50	Call	Bond Future	2,434.0000	2,373.0000	(2.506)	0	0	0
2010/06/22	R201 2010/11/04	8.50	Put	Bond Future	345.0000	358.0000	3.768	0	0	0
2010/06/22	R201 2010/11/04	8.55	Call	Bond Future	2,573.0000	2,511.0000	(2.410)	0	0	0
2010/06/22	R201 2010/11/04	8.55	Put	Bond Future	313.0000	325.0000	3.834	0	0	0
2010/06/22	R201 2010/11/04	8.45	Call	Bond Future	2,298.0000	2,238.0000	(2.611)	0	0	0
2010/06/22	R201 2010/11/04	8.45	Put	Bond Future	381.0000	395.0000	3.675	0	0	0
2010/06/22	R201 2011/02/03			Bond Future	7.9430	7.9660	0.290	0.0000	0.0000	0
2010/06/22	R201 2011/02/03	8.00	Call	Bond Future	1,321.0000	1,278.0000	(3.255)	0	0	0
2010/06/22	R201 2011/02/03	8.00	Put	Bond Future	1,132.0000	1,165.0000	2.915	0	0	0
2010/06/22	R201 2011/02/03	8.05	Call	Bond Future	1,416.0000	1,372.0000	(3.107)	0	0	0
2010/06/22	R201 2011/02/03	8.05	Put	Bond Future	1,061.0000	1,093.0000	3.016	0	0	0
2010/06/22	R201 2011/02/03	7.95	Call	Bond Future	1,229.0000	1,188.0000	(3.336)	0	0	0
2010/06/22	R201 2011/02/03	7.95	Put	Bond Future	1,206.0000	1,241.0000	2.902	0	0	0
2010/06/22	R203 2010/08/05			Bond Future	8.5830	8.6030	0.233	0.0000	0.0000	3,767
2010/06/22	R203 2010/08/05	9.25	Call	Bond Future	3,448.0000	3,348.0000	(2.900)	0	0	0
2010/06/22	R203 2010/08/05	9.25	Put	Bond Future	70.0000	74.0000	5.714	0	0	0
2010/06/22	R203 2010/11/04			Bond Future	8.6690	8.6890	0.231	0.0000	0.0000	0
2010/06/22	R203 2010/11/04	9.25	Call	Bond Future	3,480.0000	3,399.0000	(2.328)	0	0	0
2010/06/22	R203 2010/11/04	9.25	Put	Bond Future	618.0000	638.0000	3.236	0	0	0
2010/06/22	R203 2010/11/04	9.30	Call	Bond Future	3,669.0000	3,586.0000	(2.262)	0	0	0
2010/06/22	R203 2010/11/04	9.30	Put	Bond Future	566.0000	583.0000	3.004	0	0	0
2010/06/22	R203 2010/11/04	9.20	Call	Bond Future	3,295.0000	3,216.0000	(2.398)	0	0	0
2010/06/22	R203 2010/11/04	9.20	Put	Bond Future	675.0000	697.0000	3.259	0	0	0
2010/06/22	R203 2011/02/03			Bond Future	8.7370	8.7580	0.240	0.0000	0.0000	0
2010/06/22	R203 2011/02/03	8.50	Call	Bond Future	1,469.0000	1,422.0000	(3.199)	0	0	0
2010/06/22	R203 2011/02/03	8.50	Put	Bond Future	2,630.0000	2,685.0000	2.091	0	0	0
2010/06/22	R203 2011/02/03	8.55	Call	Bond Future	1,581.0000	1,532.0000	(3.099)	0	0	0
2010/06/22	R203 2011/02/03	8.55	Put	Bond Future	2,495.0000	2,548.0000	2.124	0	0	0

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2010/06/22	R203 2011/02/03	8.45	Call	Bond Future	1,361.0000	1,317.0000	(3.233)	0	0	0
2010/06/22	R203 2011/02/03	8.45	Put	Bond Future	2,769.0000	2,827.0000	2.095	0	0	0
2010/06/22	R204 2010/08/05			Bond Future	8.6700	8.7000	0.346	0.0000	0.0000	2,664
2010/06/22	R204 2010/08/05	9.25	Call	Bond Future	3,366.0000	3,207.0000	(4.724)	0	0	0
2010/06/22	R204 2010/08/05	9.25	Put	Bond Future	123.0000	136.0000	10.569	0	0	780
2010/06/22	R204 2010/08/05	8.70	Call	Bond Future	1,062.0000	962.0000	(9.416)	0	0	0
2010/06/22	R204 2010/08/05	8.70	Put	Bond Future	891.0000	962.0000	7.969	0	0	650
2010/06/22	R204 2010/08/05	8.75	Call	Bond Future	1,222.0000	1,115.0000	(8.756)	0	0	83
2010/06/22	R204 2010/08/05	8.75	Put	Bond Future	766.0000	830.0000	8.355	0	0	83
2010/06/22	R204 2010/08/05	8.25	Put	Bond Future	2,622.0000	2,762.0000	5.339	0	0	0
2010/06/22	R204 2010/08/05	8.25	Call	Bond Future	183.0000	152.0000	(16.940)	0	0	249
2010/06/22	R204 2010/11/04			Bond Future	8.7480	8.7790	0.354	0.0000	0.0000	0
2010/06/22	R204 2010/11/04	9.25	Call	Bond Future	3,507.0000	3,376.0000	(3.735)	0	0	0
2010/06/22	R204 2010/11/04	9.25	Put	Bond Future	763.0000	804.0000	5.374	0	0	0
2010/06/22	R204 2010/11/04	9.30	Call	Bond Future	3,710.0000	3,576.0000	(3.612)	0	0	0
2010/06/22	R204 2010/11/04	9.30	Put	Bond Future	698.0000	736.0000	5.444	0	0	0
2010/06/22	R204 2010/11/04	9.20	Call	Bond Future	3,313.0000	3,185.0000	(3.864)	0	0	0
2010/06/22	R204 2010/11/04	9.20	Put	Bond Future	837.0000	882.0000	5.376	0	0	0
2010/06/22	R204 2011/02/03			Bond Future	8.8080	8.8400	0.363	0.0000	0.0000	0
2010/06/22	R204 2011/02/03	8.50	Call	Bond Future	1,489.0000	1,417.0000	(4.835)	0	0	0
2010/06/22	R204 2011/02/03	8.50	Put	Bond Future	3,180.0000	3,282.0000	3.208	0	0	0
2010/06/22	R204 2011/02/03	8.55	Call	Bond Future	1,607.0000	1,531.0000	(4.729)	0	0	0
2010/06/22	R204 2011/02/03	8.55	Put	Bond Future	3,021.0000	3,119.0000	3.244	0	0	0
2010/06/22	R204 2011/02/03	8.45	Call	Bond Future	1,377.0000	1,309.0000	(4.938)	0	0	0
2010/06/22	R204 2011/02/03	8.45	Put	Bond Future	3,346.0000	3,452.0000	3.168	0	0	0
2010/06/22	R206 2010/08/05			Bond Future	7.7320	7.7620	0.388	0.0000	0.0000	0
2010/06/22	R206 2010/08/05	9.00	Call	Bond Future	3,655.0000	3,567.0000	(2.408)	0	0	0
2010/06/22	R206 2010/08/05	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/06/22	R206 2010/11/04			Bond Future	7.8070	7.8400	0.423	0.0000	0.0000	0
2010/06/22	R206 2010/11/04	8.50	Call	Bond Future	2,103.0000	2,027.0000	(3.614)	0	0	0
2010/06/22	R206 2010/11/04	8.50	Put	Bond Future	214.0000	229.0000	7.009	0	0	0
2010/06/22	R206 2010/11/04	8.55	Call	Bond Future	2,216.0000	2,139.0000	(3.475)	0	0	0
2010/06/22	R206 2010/11/04	8.55	Put	Bond Future	193.0000	207.0000	7.254	0	0	0

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2010/06/22	R206 2010/11/04	8.45	Call	Bond Future	1,991.0000	1,917.0000	(3.717)	0	0	0
2010/06/22	R206 2010/11/04	8.45	Put	Bond Future	237.0000	254.0000	7.173	0	0	0
2010/06/22	R206 2011/02/03			Bond Future	7.8510	7.8870	0.459	0.0000	0.0000	0
2010/06/22	R206 2011/02/03	8.00	Call	Bond Future	1,156.0000	1,102.0000	(4.671)	0	0	0
2010/06/22	R206 2011/02/03	8.00	Put	Bond Future	775.0000	813.0000	4.903	0	0	0
2010/06/22	R206 2011/02/03	8.05	Call	Bond Future	1,232.0000	1,176.0000	(4.545)	0	0	0
2010/06/22	R206 2011/02/03	8.05	Put	Bond Future	724.0000	760.0000	4.972	0	0	0
2010/06/22	R206 2011/02/03	7.95	Call	Bond Future	1,083.0000	1,031.0000	(4.801)	0	0	0
2010/06/22	R206 2011/02/03	7.95	Put	Bond Future	830.0000	870.0000	4.819	0	0	0
2010/06/22	R207 2010/08/05			Bond Future	8.7390	8.7680	0.332	0.0000	0.0000	3,941
2010/06/22	R207 2010/08/05	9.50	Call	Bond Future	4,432.0000	4,265.0000	(3.768)	0	0	0
2010/06/22	R207 2010/08/05	9.50	Put	Bond Future	52.0000	57.0000	9.615	0	0	150
2010/06/22	R207 2010/08/05	9.25	Call	Bond Future	3,131.0000	2,975.0000	(4.982)	0	0	0
2010/06/22	R207 2010/08/05	9.25	Put	Bond Future	159.0000	175.0000	10.063	0	0	100
2010/06/22	R207 2010/08/05	8.25	Put	Bond Future	3,090.0000	3,240.0000	4.854	0	0	0
2010/06/22	R207 2010/08/05	8.25	Call	Bond Future	123.0000	101.0000	(17.886)	0	0	250
2010/06/22	R207 2010/11/04			Bond Future	8.8090	8.8400	0.352	0.0000	0.0000	0
2010/06/22	R207 2010/11/04	9.25	Call	Bond Future	3,450.0000	3,317.0000	(3.855)	0	0	0
2010/06/22	R207 2010/11/04	9.25	Put	Bond Future	931.0000	978.0000	5.048	0	0	0
2010/06/22	R207 2010/11/04	9.30	Call	Bond Future	3,654.0000	3,518.0000	(3.722)	0	0	0
2010/06/22	R207 2010/11/04	9.30	Put	Bond Future	855.0000	899.0000	5.146	0	0	0
2010/06/22	R207 2010/11/04	9.20	Call	Bond Future	3,250.0000	3,121.0000	(3.969)	0	0	0
2010/06/22	R207 2010/11/04	9.20	Put	Bond Future	1,012.0000	1,063.0000	5.040	0	0	0
2010/06/22	R207 2011/02/03			Bond Future	8.8640	8.8960	0.361	0.0000	0.0000	0
2010/06/22	R207 2011/02/03	8.75	Call	Bond Future	2,049.0000	1,960.0000	(4.344)	0	0	0
2010/06/22	R207 2011/02/03	8.75	Put	Bond Future	2,701.0000	2,794.0000	3.443	0	0	0
2010/06/22	R207 2011/02/03	8.80	Call	Bond Future	2,193.0000	2,100.0000	(4.241)	0	0	0
2010/06/22	R207 2011/02/03	8.80	Put	Bond Future	2,558.0000	2,647.0000	3.479	0	0	0
2010/06/22	R207 2011/02/03	8.70	Call	Bond Future	1,911.0000	1,826.0000	(4.448)	0	0	0
2010/06/22	R207 2011/02/03	8.70	Put	Bond Future	2,851.0000	2,948.0000	3.402	0	0	0
2010/06/22	R208 2010/08/05			Bond Future	8.8060	8.8260	0.227	0.0000	0.0000	11,317
2010/06/22	R208 2010/08/05	9.50	Call	Bond Future	4,225.0000	4,106.0000	(2.817)	0	0	0
2010/06/22	R208 2010/08/05	9.50	Put	Bond Future	74.0000	79.0000	6.757	0	0	0

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2010/06/22	R208 2010/11/04			Bond Future	8.8760	8.8960	0.225	0.0000	0.0000	0
2010/06/22	R208 2010/11/04	9.25	Call	Bond Future	3,333.0000	3,244.0000	(2.670)	0	0	0
2010/06/22	R208 2010/11/04	9.25	Put	Bond Future	1,105.0000	1,137.0000	2.896	0	0	0
2010/06/22	R208 2010/11/04	9.30	Call	Bond Future	3,537.0000	3,446.0000	(2.573)	0	0	0
2010/06/22	R208 2010/11/04	9.30	Put	Bond Future	1,017.0000	1,047.0000	2.950	0	0	0
2010/06/22	R208 2010/11/04	9.20	Call	Bond Future	3,133.0000	3,047.0000	(2.745)	0	0	0
2010/06/22	R208 2010/11/04	9.20	Put	Bond Future	1,198.0000	1,233.0000	2.922	0	0	0
2010/06/22	R208 2011/02/03			Bond Future	8.9290	8.9510	0.246	0.0000	0.0000	0
2010/06/22	R208 2011/02/03	8.75	Call	Bond Future	2,008.0000	1,945.0000	(3.137)	0	0	0
2010/06/22	R208 2011/02/03	8.75	Put	Bond Future	3,082.0000	3,150.0000	2.206	0	0	0
2010/06/22	R208 2011/02/03	8.80	Call	Bond Future	2,151.0000	2,085.0000	(3.068)	0	0	0
2010/06/22	R208 2011/02/03	8.80	Put	Bond Future	2,923.0000	2,988.0000	2.224	0	0	0
2010/06/22	R208 2011/02/03	8.70	Call	Bond Future	1,870.0000	1,810.0000	(3.209)	0	0	0
2010/06/22	R208 2011/02/03	8.70	Put	Bond Future	3,248.0000	3,318.0000	2.155	0	0	0
2010/06/22	R209 2010/08/05			Bond Future	8.9160	8.9460	0.336	0.0000	0.0000	2,417
2010/06/22	R209 2010/08/05	8.75	Call	Bond Future	803.0000	709.0000	(11.706)	0	0	0
2010/06/22	R209 2010/08/05	8.75	Put	Bond Future	2,118.0000	2,258.0000	6.610	0	0	0
2010/06/22	R209 2010/11/04			Bond Future	8.9650	8.9960	0.346	0.0000	0.0000	0
2010/06/22	R209 2010/11/04	9.00	Call	Bond Future	2,753.0000	2,617.0000	(4.940)	0	0	0
2010/06/22	R209 2010/11/04	9.00	Put	Bond Future	2,483.0000	2,586.0000	4.148	0	0	0
2010/06/22	R209 2010/11/04	9.05	Call	Bond Future	2,961.0000	2,820.0000	(4.762)	0	0	0
2010/06/22	R209 2010/11/04	9.05	Put	Bond Future	2,309.0000	2,407.0000	4.244	0	0	0
2010/06/22	R209 2010/11/04	8.95	Call	Bond Future	2,552.0000	2,422.0000	(5.094)	0	0	0
2010/06/22	R209 2010/11/04	8.95	Put	Bond Future	2,668.0000	2,777.0000	4.085	0	0	0
2010/06/22	R209 2011/02/03			Bond Future	9.0020	9.0340	0.355	0.0000	0.0000	0
2010/06/22	R209 2011/02/03	9.00	Call	Bond Future	3,295.0000	3,161.0000	(4.067)	0	0	0
2010/06/22	R209 2011/02/03	9.00	Put	Bond Future	3,310.0000	3,421.0000	3.353	0	0	0
2010/06/22	R209 2011/02/03	9.05	Call	Bond Future	3,499.0000	3,361.0000	(3.944)	0	0	0
2010/06/22	R209 2011/02/03	9.05	Put	Bond Future	3,132.0000	3,239.0000	3.416	0	0	0
2010/06/22	R209 2011/02/03	8.95	Call	Bond Future	3,097.0000	2,968.0000	(4.165)	0	0	0
2010/06/22	R209 2011/02/03	8.95	Put	Bond Future	3,498.0000	3,614.0000	3.316	0	0	0
2010/06/22	TRT1 2010/08/05			Index Future	317.5830	317.1830	(0.126)	0.0000	0.0000	100
2010/06/22	TRT1 2010/11/04			Index Future	322.8640	322.4580	(0.126)	0.0000	0.0000	0



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<b>Total</b>									<b>96456.00</b>	