



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/06/2010

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
2010/06/25	AL7T 2010/08/05			Index Future	348.4530	346.7880	(0.478)	0.0000	0.0000	58
2010/06/25	ALBI 2010/08/05			Index Future	318.2890	316.9390	(0.424)	0.0000	0.0000	1,452
2010/06/25	ALBI 2010/11/04			Index Future	323.5830	322.2100	(0.424)	0.0000	0.0000	0
2010/06/25	CRD1 2010/08/05			Index Future	141.1110	140.7300	(0.270)	0.0000	0.0000	2
2010/06/25	CRD1 2010/11/04			Index Future	143.4580	143.0700	(0.270)	0.0000	0.0000	0
2010/06/25	GOVI 2010/08/05			GOVI	319.6320	318.3190	(0.411)	0.0000	0.0000	326
2010/06/25	GOVI 2010/08/05	315.60	Call	GOVI	52,845.0000	43,509.0000	(17.667)	0	0	0
2010/06/25	GOVI 2010/08/05	315.60	Put	GOVI	12,525.0000	16,319.0000	30.291	0	0	0
2010/06/25	GOVI 2010/11/04			GOVI	324.9490	323.6130	(0.411)	0.0000	0.0000	0
2010/06/25	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/25	GOVI 2010/11/04	329.00	Put	GOVI	40,510.0000	53,870.0000	32.980	0	0	0
2010/06/25	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/25	GOVI 2010/11/04	329.01	Put	GOVI	40,610.0000	53,970.0000	32.898	0	0	0
2010/06/25	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/25	GOVI 2010/11/04	328.99	Put	GOVI	40,410.0000	53,770.0000	33.061	0	0	0
2010/06/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/25	ILBI 2010/08/05			Index Future	382.5140	382.4620	(0.014)	0.0000	0.0000	501
2010/06/25	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/25	JBAF 2010/07/21			Jibar Tradeable Future	6.1000	6.5390	7.197	93.4100	93.4100	2,000
2010/06/25	JBAF 2010/08/18			Jibar Tradeable Future	6.4890	6.4900	0.015	0.0000	0.0000	1,000
2010/06/25	JBAF 2010/09/15			Jibar Tradeable Future	6.4480	6.4490	0.016	0.0000	0.0000	1,000
2010/06/25	JBAF 2010/10/20			Jibar Tradeable Future	6.4310	6.4310	0.000	0.0000	0.0000	0
2010/06/25	JBAF 2010/11/17			Jibar Tradeable Future	6.4310	6.4310	0.000	0.0000	0.0000	0
2010/06/25	JBAF 2010/12/15			Jibar Tradeable Future	6.4320	6.4320	0.000	0.0000	0.0000	0
2010/06/25	JBAF 2011/03/16			Jibar Tradeable Future	6.4840	6.4810	(0.046)	0.0000	0.0000	5,500
2010/06/25	JBAF 2011/06/15			Jibar Tradeable Future	6.6780	6.6720	(0.090)	0.0000	0.0000	4,500
2010/06/25	JBAF 2011/09/21			Jibar Tradeable Future	7.0320	7.0310	(0.014)	93.0000	93.0000	6,000
2010/06/25	JBAF 2011/12/21			Jibar Tradeable Future	7.2800	7.2800	0.000	0.0000	0.0000	5,000
2010/06/25	JBAF 2012/03/20			Jibar Tradeable Future	7.5560	7.5560	0.000	0.0000	0.0000	0
2010/06/25	JBAF 2012/06/20			Jibar Tradeable Future	7.5860	7.5860	0.000	0.0000	0.0000	0
2010/06/25	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/25	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/25	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/25	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/25	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/25	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/25	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/25	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/25	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/25	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/25	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/25	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/25	OTH1 2010/08/05			Index Future	310.5700	308.8020	(0.569)	0.0000	0.0000	3
2010/06/25	OTH1 2010/11/04			Index Future	315.7350	313.9380	(0.569)	0.0000	0.0000	0
2010/06/25	R157 2010/08/05			Bond Future	7.8510	8.0980	3.146	0.0000	0.0000	5,033
2010/06/25	R157 2010/08/05	8.75	Call	Bond Future	4,169.0000	3,044.0000	(26.985)	0	0	0
2010/06/25	R157 2010/08/05	8.75	Put	Bond Future	11.0000	47.0000	327.273	0	0	0
2010/06/25	R157 2010/08/05	8.50	Call	Bond Future	3,064.0000	2,014.0000	(34.269)	0	0	0
2010/06/25	R157 2010/08/05	8.50	Put	Bond Future	44.0000	155.0000	252.273	0	0	2,500
2010/06/25	R157 2010/08/05	9.00	Call	Bond Future	5,285.0000	4,134.0000	(21.779)	0	0	0
2010/06/25	R157 2010/08/05	9.00	Put	Bond Future	2.0000	12.0000	500.000	0	0	0
2010/06/25	R157 2010/08/05	8.25	Put	Bond Future	150.0000	424.0000	182.667	0	0	0
2010/06/25	R157 2010/08/05	8.25	Call	Bond Future	2,018.0000	1,131.0000	(43.954)	0	0	500
2010/06/25	R157 2010/08/05	7.50	Put	Bond Future	1,823.0000	2,867.0000	57.268	0	0	0
2010/06/25	R157 2010/08/05	7.50	Call	Bond Future	149.0000	32.0000	(78.523)	0	0	500
2010/06/25	R157 2010/11/04			Bond Future	7.9380	8.1860	3.124	0.0000	0.0000	0
2010/06/25	R157 2010/11/04	8.50	Call	Bond Future	2,934.0000	2,127.0000	(27.505)	0	0	0
2010/06/25	R157 2010/11/04	8.50	Put	Bond Future	439.0000	741.0000	68.793	0	0	0
2010/06/25	R157 2010/11/04	8.55	Call	Bond Future	3,110.0000	2,280.0000	(26.688)	0	0	0
2010/06/25	R157 2010/11/04	8.55	Put	Bond Future	396.0000	675.0000	70.455	0	0	0
2010/06/25	R157 2010/11/04	8.45	Call	Bond Future	2,762.0000	1,978.0000	(28.385)	0	0	0
2010/06/25	R157 2010/11/04	8.45	Put	Bond Future	486.0000	811.0000	66.872	0	0	0
2010/06/25	R157 2010/11/04	7.50	Put	Bond Future	2,458.0000	3,337.0000	35.761	0	0	0
2010/06/25	R157 2010/11/04	7.50	Call	Bond Future	467.0000	237.0000	(49.251)	0	0	500
2010/06/25	R157 2011/02/03			Bond Future	7.9940	8.2510	3.215	0.0000	0.0000	0

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2010/06/25	R157 2011/02/03	7.90	Call	Bond Future	1,370.0000	919.0000	(32.920)	0	0	0
2010/06/25	R157 2011/02/03	7.90	Put	Bond Future	1,772.0000	2,412.0000	36.117	0	0	0
2010/06/25	R157 2011/02/03	7.95	Call	Bond Future	1,478.0000	1,003.0000	(32.138)	0	0	0
2010/06/25	R157 2011/02/03	7.95	Put	Bond Future	1,666.0000	2,282.0000	36.975	0	0	0
2010/06/25	R157 2011/02/03	7.85	Call	Bond Future	1,266.0000	839.0000	(33.728)	0	0	0
2010/06/25	R157 2011/02/03	7.85	Put	Bond Future	1,883.0000	2,547.0000	35.263	0	0	0
2010/06/25	R186 2010/08/05			Bond Future	9.0520	9.1420	0.994	0.0000	0.0000	20,936
2010/06/25	R186 2010/08/05	9.25	Call	Bond Future	2,668.0000	2,120.0000	(20.540)	0	0	0
2010/06/25	R186 2010/08/05	9.25	Put	Bond Future	865.0000	1,142.0000	32.023	0	0	0
2010/06/25	R186 2010/08/05	8.75	Call	Bond Future	533.0000	350.0000	(34.334)	0	0	1,300
2010/06/25	R186 2010/08/05	8.75	Put	Bond Future	3,369.0000	4,011.0000	19.056	0	0	0
2010/06/25	R186 2010/08/05	9.75	Call	Bond Future	6,295.0000	5,528.0000	(12.184)	0	0	0
2010/06/25	R186 2010/08/05	9.75	Put	Bond Future	127.0000	185.0000	45.669	0	0	1,444
2010/06/25	R186 2010/08/05	10.00	Call	Bond Future	8,294.0000	7,490.0000	(9.694)	0	0	0
2010/06/25	R186 2010/08/05	10.00	Put	Bond Future	40.0000	61.0000	52.500	0	0	3,000
2010/06/25	R186 2010/08/05	9.00	Call	Bond Future	1,354.0000	992.0000	(26.736)	0	0	48
2010/06/25	R186 2010/08/05	9.00	Put	Bond Future	1,835.0000	2,298.0000	25.232	0	0	48
2010/06/25	R186 2010/08/05	8.50	Put	Bond Future	5,416.0000	6,176.0000	14.032	0	0	0
2010/06/25	R186 2010/08/05	8.50	Call	Bond Future	151.0000	86.0000	(43.046)	0	0	144
2010/06/25	R186 2010/11/04			Bond Future	9.1190	9.2120	1.020	0.0000	0.0000	0
2010/06/25	R186 2010/11/04	9.25	Call	Bond Future	3,756.0000	3,281.0000	(12.646)	0	0	0
2010/06/25	R186 2010/11/04	9.25	Put	Bond Future	2,577.0000	2,941.0000	14.125	0	0	0
2010/06/25	R186 2010/11/04	9.30	Call	Bond Future	4,014.0000	3,521.0000	(12.282)	0	0	0
2010/06/25	R186 2010/11/04	9.30	Put	Bond Future	2,389.0000	2,736.0000	14.525	0	0	0
2010/06/25	R186 2010/11/04	9.20	Call	Bond Future	3,501.0000	3,045.0000	(13.025)	0	0	0
2010/06/25	R186 2010/11/04	9.20	Put	Bond Future	2,770.0000	3,153.0000	13.827	0	0	0
2010/06/25	R186 2010/11/04	8.75	Put	Bond Future	5,050.0000	5,612.0000	11.129	0	0	0
2010/06/25	R186 2010/11/04	8.75	Call	Bond Future	1,626.0000	1,349.0000	(17.036)	0	0	9,800
2010/06/25	R186 2011/02/03			Bond Future	9.1790	9.2680	0.970	0.0000	0.0000	0
2010/06/25	R186 2011/02/03	9.00	Call	Bond Future	3,133.0000	2,780.0000	(11.267)	0	0	0
2010/06/25	R186 2011/02/03	9.00	Put	Bond Future	4,750.0000	5,189.0000	9.242	0	0	0
2010/06/25	R186 2011/02/03	9.05	Call	Bond Future	3,348.0000	2,980.0000	(10.992)	0	0	0
2010/06/25	R186 2011/02/03	9.05	Put	Bond Future	4,510.0000	4,933.0000	9.379	0	0	0
2010/06/25	R186 2011/02/03	8.95	Call	Bond Future	2,926.0000	2,589.0000	(11.517)	0	0	0

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2010/06/25	R186 2011/02/03	8.95	Put	Bond Future	5,001.0000	5,456.0000	9.098	0	0	0
2010/06/25	R201 2010/08/05			Bond Future	7.9260	7.9980	0.908	0.0000	0.0000	1,388
2010/06/25	R201 2010/08/05	9.00	Call	Bond Future	3,878.0000	3,614.0000	(6.808)	0	0	0
2010/06/25	R201 2010/08/05	9.00	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/06/25	R201 2010/11/04			Bond Future	8.0050	8.0820	0.962	0.0000	0.0000	0
2010/06/25	R201 2010/11/04	8.50	Call	Bond Future	2,140.0000	1,941.0000	(9.299)	0	0	0
2010/06/25	R201 2010/11/04	8.50	Put	Bond Future	423.0000	494.0000	16.785	0	0	0
2010/06/25	R201 2010/11/04	8.55	Call	Bond Future	2,273.0000	2,068.0000	(9.019)	0	0	0
2010/06/25	R201 2010/11/04	8.55	Put	Bond Future	385.0000	449.0000	16.623	0	0	0
2010/06/25	R201 2010/11/04	8.45	Call	Bond Future	2,011.0000	1,817.0000	(9.647)	0	0	0
2010/06/25	R201 2010/11/04	8.45	Put	Bond Future	466.0000	542.0000	16.309	0	0	0
2010/06/25	R201 2011/02/03			Bond Future	8.0580	8.1400	1.018	0.0000	0.0000	0
2010/06/25	R201 2011/02/03	8.00	Call	Bond Future	1,119.0000	991.0000	(11.439)	0	0	0
2010/06/25	R201 2011/02/03	8.00	Put	Bond Future	1,311.0000	1,455.0000	10.984	0	0	0
2010/06/25	R201 2011/02/03	8.05	Call	Bond Future	1,207.0000	1,073.0000	(11.102)	0	0	0
2010/06/25	R201 2011/02/03	8.05	Put	Bond Future	1,234.0000	1,371.0000	11.102	0	0	0
2010/06/25	R201 2011/02/03	7.95	Call	Bond Future	1,036.0000	914.0000	(11.776)	0	0	0
2010/06/25	R201 2011/02/03	7.95	Put	Bond Future	1,395.0000	1,544.0000	10.681	0	0	0
2010/06/25	R203 2010/08/05			Bond Future	8.6910	8.7720	0.932	0.0000	0.0000	3,767
2010/06/25	R203 2010/08/05	9.25	Call	Bond Future	2,925.0000	2,552.0000	(12.752)	0	0	0
2010/06/25	R203 2010/08/05	9.25	Put	Bond Future	104.0000	147.0000	41.346	0	0	0
2010/06/25	R203 2010/11/04			Bond Future	8.7820	8.8670	0.968	0.0000	0.0000	0
2010/06/25	R203 2010/11/04	9.25	Call	Bond Future	3,047.0000	2,746.0000	(9.879)	0	0	0
2010/06/25	R203 2010/11/04	9.25	Put	Bond Future	750.0000	872.0000	16.267	0	0	0
2010/06/25	R203 2010/11/04	9.30	Call	Bond Future	3,226.0000	2,917.0000	(9.578)	0	0	0
2010/06/25	R203 2010/11/04	9.30	Put	Bond Future	688.0000	801.0000	16.424	0	0	0
2010/06/25	R203 2010/11/04	9.20	Call	Bond Future	2,872.0000	2,579.0000	(10.202)	0	0	0
2010/06/25	R203 2010/11/04	9.20	Put	Bond Future	817.0000	947.0000	15.912	0	0	0
2010/06/25	R203 2011/02/03			Bond Future	8.8560	8.9450	1.005	0.0000	0.0000	0
2010/06/25	R203 2011/02/03	8.50	Call	Bond Future	1,228.0000	1,072.0000	(12.704)	0	0	0
2010/06/25	R203 2011/02/03	8.50	Put	Bond Future	2,965.0000	3,237.0000	9.174	0	0	0
2010/06/25	R203 2011/02/03	8.55	Call	Bond Future	1,329.0000	1,164.0000	(12.415)	0	0	0
2010/06/25	R203 2011/02/03	8.55	Put	Bond Future	2,820.0000	3,083.0000	9.326	0	0	0

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2010/06/25	R203 2011/02/03	8.45	Call	Bond Future	1,133.0000	984.0000	(13.151)	0	0	0
2010/06/25	R203 2011/02/03	8.45	Put	Bond Future	3,117.0000	3,397.0000	8.983	0	0	0
2010/06/25	R204 2010/08/05			Bond Future	8.7780	8.8590	0.923	0.0000	0.0000	2,664
2010/06/25	R204 2010/08/05	9.25	Call	Bond Future	2,807.0000	2,415.0000	(13.965)	0	0	0
2010/06/25	R204 2010/08/05	9.25	Put	Bond Future	179.0000	245.0000	36.872	0	0	780
2010/06/25	R204 2010/08/05	8.70	Call	Bond Future	733.0000	543.0000	(25.921)	0	0	0
2010/06/25	R204 2010/08/05	8.70	Put	Bond Future	1,176.0000	1,444.0000	22.789	0	0	650
2010/06/25	R204 2010/08/05	8.75	Call	Bond Future	864.0000	652.0000	(24.537)	0	0	83
2010/06/25	R204 2010/08/05	8.75	Put	Bond Future	1,023.0000	1,269.0000	24.047	0	0	83
2010/06/25	R204 2010/08/05	8.25	Put	Bond Future	3,147.0000	3,566.0000	13.314	0	0	0
2010/06/25	R204 2010/08/05	8.25	Call	Bond Future	93.0000	55.0000	(40.860)	0	0	249
2010/06/25	R204 2010/11/04			Bond Future	8.8610	8.9450	0.948	0.0000	0.0000	0
2010/06/25	R204 2010/11/04	9.25	Call	Bond Future	3,043.0000	2,726.0000	(10.417)	0	0	0
2010/06/25	R204 2010/11/04	9.25	Put	Bond Future	925.0000	1,071.0000	15.784	0	0	0
2010/06/25	R204 2010/11/04	9.30	Call	Bond Future	3,235.0000	2,908.0000	(10.108)	0	0	0
2010/06/25	R204 2010/11/04	9.30	Put	Bond Future	850.0000	985.0000	15.882	0	0	0
2010/06/25	R204 2010/11/04	9.20	Call	Bond Future	2,861.0000	2,554.0000	(10.731)	0	0	0
2010/06/25	R204 2010/11/04	9.20	Put	Bond Future	1,012.0000	1,168.0000	15.415	0	0	0
2010/06/25	R204 2011/02/03			Bond Future	8.9250	9.0130	0.986	0.0000	0.0000	0
2010/06/25	R204 2011/02/03	8.50	Call	Bond Future	1,241.0000	1,080.0000	(12.973)	0	0	0
2010/06/25	R204 2011/02/03	8.50	Put	Bond Future	3,565.0000	3,876.0000	8.724	0	0	0
2010/06/25	R204 2011/02/03	8.55	Call	Bond Future	1,346.0000	1,176.0000	(12.630)	0	0	0
2010/06/25	R204 2011/02/03	8.55	Put	Bond Future	3,393.0000	3,695.0000	8.901	0	0	0
2010/06/25	R204 2011/02/03	8.45	Call	Bond Future	1,142.0000	990.0000	(13.310)	0	0	0
2010/06/25	R204 2011/02/03	8.45	Put	Bond Future	3,744.0000	4,064.0000	8.547	0	0	0
2010/06/25	R206 2010/08/05			Bond Future	7.8510	7.9130	0.790	0.0000	0.0000	0
2010/06/25	R206 2010/08/05	9.00	Call	Bond Future	3,306.0000	3,124.0000	(5.505)	0	0	0
2010/06/25	R206 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/06/25	R206 2010/11/04			Bond Future	7.9380	8.0040	0.831	0.0000	0.0000	0
2010/06/25	R206 2010/11/04	8.50	Call	Bond Future	1,810.0000	1,670.0000	(7.735)	0	0	0
2010/06/25	R206 2010/11/04	8.50	Put	Bond Future	282.0000	323.0000	14.539	0	0	0
2010/06/25	R206 2010/11/04	8.55	Call	Bond Future	1,918.0000	1,774.0000	(7.508)	0	0	0
2010/06/25	R206 2010/11/04	8.55	Put	Bond Future	255.0000	292.0000	14.510	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
2010/06/25	R206 2010/11/04	8.45	Call	Bond Future	1,704.0000	1,568.0000	(7.981)	0	0	0
2010/06/25	R206 2010/11/04	8.45	Put	Bond Future	311.0000	356.0000	14.469	0	0	0
2010/06/25	R206 2011/02/03			Bond Future	7.9940	8.0660	0.901	0.0000	0.0000	0
2010/06/25	R206 2011/02/03	8.00	Call	Bond Future	953.0000	861.0000	(9.654)	0	0	0
2010/06/25	R206 2011/02/03	8.00	Put	Bond Future	938.0000	1,029.0000	9.701	0	0	0
2010/06/25	R206 2011/02/03	8.05	Call	Bond Future	1,021.0000	925.0000	(9.403)	0	0	0
2010/06/25	R206 2011/02/03	8.05	Put	Bond Future	878.0000	966.0000	10.023	0	0	0
2010/06/25	R206 2011/02/03	7.95	Call	Bond Future	888.0000	800.0000	(9.910)	0	0	0
2010/06/25	R206 2011/02/03	7.95	Put	Bond Future	1,000.0000	1,096.0000	9.600	0	0	0
2010/06/25	R207 2010/08/05			Bond Future	8.8460	8.9270	0.916	0.0000	0.0000	4,639
2010/06/25	R207 2010/08/05	9.50	Call	Bond Future	3,824.0000	3,382.0000	(11.559)	0	0	0
2010/06/25	R207 2010/08/05	9.50	Put	Bond Future	77.0000	110.0000	42.857	0	0	150
2010/06/25	R207 2010/08/05	9.25	Call	Bond Future	2,569.0000	2,177.0000	(15.259)	0	0	0
2010/06/25	R207 2010/08/05	9.25	Put	Bond Future	230.0000	313.0000	36.087	0	0	100
2010/06/25	R207 2010/08/05	8.25	Put	Bond Future	3,658.0000	4,108.0000	12.302	0	0	0
2010/06/25	R207 2010/08/05	8.25	Call	Bond Future	58.0000	33.0000	(43.103)	0	0	250
2010/06/25	R207 2010/11/04			Bond Future	8.9210	9.0050	0.942	0.0000	0.0000	0
2010/06/25	R207 2010/11/04	9.25	Call	Bond Future	2,986.0000	2,669.0000	(10.616)	0	0	0
2010/06/25	R207 2010/11/04	9.25	Put	Bond Future	1,115.0000	1,281.0000	14.888	0	0	0
2010/06/25	R207 2010/11/04	9.30	Call	Bond Future	3,178.0000	2,851.0000	(10.289)	0	0	0
2010/06/25	R207 2010/11/04	9.30	Put	Bond Future	1,028.0000	1,183.0000	15.078	0	0	0
2010/06/25	R207 2010/11/04	9.20	Call	Bond Future	2,799.0000	2,493.0000	(10.932)	0	0	0
2010/06/25	R207 2010/11/04	9.20	Put	Bond Future	1,209.0000	1,386.0000	14.640	0	0	0
2010/06/25	R207 2011/02/03			Bond Future	8.9760	9.0670	1.014	0.0000	0.0000	0
2010/06/25	R207 2011/02/03	8.75	Call	Bond Future	1,750.0000	1,536.0000	(12.229)	0	0	0
2010/06/25	R207 2011/02/03	8.75	Put	Bond Future	3,037.0000	3,335.0000	9.812	0	0	0
2010/06/25	R207 2011/02/03	8.80	Call	Bond Future	1,881.0000	1,657.0000	(11.909)	0	0	0
2010/06/25	R207 2011/02/03	8.80	Put	Bond Future	2,881.0000	3,169.0000	9.997	0	0	0
2010/06/25	R207 2011/02/03	8.70	Call	Bond Future	1,625.0000	1,421.0000	(12.554)	0	0	0
2010/06/25	R207 2011/02/03	8.70	Put	Bond Future	3,200.0000	3,508.0000	9.625	0	0	0
2010/06/25	R208 2010/08/05			Bond Future	8.8940	8.9750	0.911	0.0000	0.0000	11,317
2010/06/25	R208 2010/08/05	9.50	Call	Bond Future	3,710.0000	3,257.0000	(12.210)	0	0	0
2010/06/25	R208 2010/08/05	9.50	Put	Bond Future	101.0000	142.0000	40.594	0	0	0

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2010/06/25	R208 2010/11/04			Bond Future	8.9670	9.0500	0.926	0.0000	0.0000	0
2010/06/25	R208 2010/11/04	9.25	Call	Bond Future	2,949.0000	2,631.0000	(10.783)	0	0	0
2010/06/25	R208 2010/11/04	9.25	Put	Bond Future	1,270.0000	1,449.0000	14.094	0	0	0
2010/06/25	R208 2010/11/04	9.30	Call	Bond Future	3,142.0000	2,815.0000	(10.407)	0	0	0
2010/06/25	R208 2010/11/04	9.30	Put	Bond Future	1,171.0000	1,341.0000	14.518	0	0	0
2010/06/25	R208 2010/11/04	9.20	Call	Bond Future	2,760.0000	2,454.0000	(11.087)	0	0	0
2010/06/25	R208 2010/11/04	9.20	Put	Bond Future	1,375.0000	1,565.0000	13.818	0	0	0
2010/06/25	R208 2011/02/03			Bond Future	9.0240	9.1100	0.953	0.0000	0.0000	0
2010/06/25	R208 2011/02/03	8.75	Call	Bond Future	1,751.0000	1,546.0000	(11.708)	0	0	0
2010/06/25	R208 2011/02/03	8.75	Put	Bond Future	3,388.0000	3,689.0000	8.884	0	0	0
2010/06/25	R208 2011/02/03	8.80	Call	Bond Future	1,883.0000	1,669.0000	(11.365)	0	0	0
2010/06/25	R208 2011/02/03	8.80	Put	Bond Future	3,219.0000	3,510.0000	9.040	0	0	0
2010/06/25	R208 2011/02/03	8.70	Call	Bond Future	1,624.0000	1,429.0000	(12.007)	0	0	0
2010/06/25	R208 2011/02/03	8.70	Put	Bond Future	3,565.0000	3,875.0000	8.696	0	0	0
2010/06/25	R209 2010/08/05			Bond Future	9.0040	9.0950	1.011	0.0000	0.0000	2,417
2010/06/25	R209 2010/08/05	8.75	Call	Bond Future	546.0000	365.0000	(33.150)	0	0	0
2010/06/25	R209 2010/08/05	8.75	Put	Bond Future	2,543.0000	3,056.0000	20.173	0	0	0
2010/06/25	R209 2010/11/04			Bond Future	9.0560	9.1490	1.027	0.0000	0.0000	0
2010/06/25	R209 2010/11/04	9.00	Call	Bond Future	2,366.0000	2,027.0000	(14.328)	0	0	0
2010/06/25	R209 2010/11/04	9.00	Put	Bond Future	2,794.0000	3,158.0000	13.028	0	0	0
2010/06/25	R209 2010/11/04	9.05	Call	Bond Future	2,558.0000	2,202.0000	(13.917)	0	0	0
2010/06/25	R209 2010/11/04	9.05	Put	Bond Future	2,604.0000	2,950.0000	13.287	0	0	0
2010/06/25	R209 2010/11/04	8.95	Call	Bond Future	2,182.0000	1,860.0000	(14.757)	0	0	0
2010/06/25	R209 2010/11/04	8.95	Put	Bond Future	2,996.0000	3,377.0000	12.717	0	0	0
2010/06/25	R209 2011/02/03			Bond Future	9.0950	9.1910	1.056	0.0000	0.0000	0
2010/06/25	R209 2011/02/03	9.00	Call	Bond Future	2,916.0000	2,572.0000	(11.797)	0	0	0
2010/06/25	R209 2011/02/03	9.00	Put	Bond Future	3,639.0000	4,015.0000	10.333	0	0	0
2010/06/25	R209 2011/02/03	9.05	Call	Bond Future	3,107.0000	2,749.0000	(11.522)	0	0	0
2010/06/25	R209 2011/02/03	9.05	Put	Bond Future	3,448.0000	3,809.0000	10.470	0	0	0
2010/06/25	R209 2011/02/03	8.95	Call	Bond Future	2,732.0000	2,401.0000	(12.116)	0	0	0
2010/06/25	R209 2011/02/03	8.95	Put	Bond Future	3,841.0000	4,229.0000	10.102	0	0	0
2010/06/25	TRT1 2010/08/05			Index Future	315.7900	314.4820	(0.414)	0.0000	0.0000	100
2010/06/25	TRT1 2010/11/04			Index Future	321.0420	319.7120	(0.414)	0.0000	0.0000	0

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Total										101732.00