



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/06/2010

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
2010/06/28	AL7T 2010/08/05			Index Future	346.7880	347.3630	0.166	0.0000	0.0000	58
2010/06/28	ALBI 2010/08/05			Index Future	316.9390	317.3930	0.143	0.0000	0.0000	1,452
2010/06/28	ALBI 2010/11/04			Index Future	322.2100	322.6720	0.143	0.0000	0.0000	0
2010/06/28	CRD1 2010/08/05			Index Future	140.7300	141.1110	0.271	0.0000	0.0000	2
2010/06/28	CRD1 2010/11/04			Index Future	143.0700	143.4580	0.271	0.0000	0.0000	0
2010/06/28	GOVI 2010/08/05			GOVI	318.3190	318.7510	0.136	0.0000	0.0000	326
2010/06/28	GOVI 2010/08/05	315.60	Call	GOVI	43,509.0000	45,456.0000	4.475	0	0	0
2010/06/28	GOVI 2010/08/05	315.60	Put	GOVI	16,319.0000	13,946.0000	(14.541)	0	0	0
2010/06/28	GOVI 2010/11/04			GOVI	323.6130	324.0530	0.136	0.0000	0.0000	0
2010/06/28	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/28	GOVI 2010/11/04	329.00	Put	GOVI	53,870.0000	49,470.0000	(8.168)	0	0	0
2010/06/28	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/28	GOVI 2010/11/04	329.01	Put	GOVI	53,970.0000	49,570.0000	(8.153)	0	0	0
2010/06/28	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/28	GOVI 2010/11/04	328.99	Put	GOVI	53,770.0000	49,370.0000	(8.183)	0	0	0
2010/06/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/28	ILBI 2010/08/05			Index Future	382.4620	381.5270	(0.244)	0.0000	0.0000	501
2010/06/28	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/28	JBAF 2010/07/21			Jibar Tradeable Future	6.5390	6.5460	0.107	0.0000	0.0000	2,000
2010/06/28	JBAF 2010/08/18			Jibar Tradeable Future	6.4900	6.4950	0.077	0.0000	0.0000	1,000
2010/06/28	JBAF 2010/09/15			Jibar Tradeable Future	6.4490	6.4530	0.062	0.0000	0.0000	1,000
2010/06/28	JBAF 2010/10/20			Jibar Tradeable Future	6.4310	6.4310	0.000	0.0000	0.0000	0
2010/06/28	JBAF 2010/11/17			Jibar Tradeable Future	6.4310	6.4310	0.000	0.0000	0.0000	0
2010/06/28	JBAF 2010/12/15			Jibar Tradeable Future	6.4320	6.4320	0.000	0.0000	0.0000	0
2010/06/28	JBAF 2011/03/16			Jibar Tradeable Future	6.4810	6.4740	(0.108)	0.0000	0.0000	5,500
2010/06/28	JBAF 2011/06/15			Jibar Tradeable Future	6.6720	6.6520	(0.300)	0.0000	0.0000	4,500
2010/06/28	JBAF 2011/09/21			Jibar Tradeable Future	7.0310	7.0040	(0.384)	0.0000	0.0000	6,000
2010/06/28	JBAF 2011/12/21			Jibar Tradeable Future	7.2800	7.2570	(0.316)	0.0000	0.0000	5,000
2010/06/28	JBAF 2012/03/20			Jibar Tradeable Future	7.5560	7.5300	(0.344)	0.0000	0.0000	0
2010/06/28	JBAF 2012/06/20			Jibar Tradeable Future	7.5860	7.5650	(0.277)	0.0000	0.0000	0
2010/06/28	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/28	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/28	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/28	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/28	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/28	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/28	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/28	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/28	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/28	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/28	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/28	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/28	OTH1 2010/08/05			Index Future	308.8020	309.5880	0.255	0.0000	0.0000	3
2010/06/28	OTH1 2010/11/04			Index Future	313.9380	314.7370	0.255	0.0000	0.0000	0
2010/06/28	R157 2010/08/05			Bond Future	8.0980	8.0770	(0.259)	0.0000	0.0000	5,033
2010/06/28	R157 2010/08/05	8.75	Call	Bond Future	3,044.0000	3,130.0000	2.825	0	0	0
2010/06/28	R157 2010/08/05	8.75	Put	Bond Future	47.0000	34.0000	(27.660)	0	0	0
2010/06/28	R157 2010/08/05	8.50	Call	Bond Future	2,014.0000	2,082.0000	3.376	0	0	0
2010/06/28	R157 2010/08/05	8.50	Put	Bond Future	155.0000	124.0000	(20.000)	0	0	2,500
2010/06/28	R157 2010/08/05	9.00	Call	Bond Future	4,134.0000	4,228.0000	2.274	0	0	0
2010/06/28	R157 2010/08/05	9.00	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2010/06/28	R157 2010/08/05	8.25	Put	Bond Future	424.0000	366.0000	(13.679)	0	0	0
2010/06/28	R157 2010/08/05	8.25	Call	Bond Future	1,131.0000	1,172.0000	3.625	0	0	500
2010/06/28	R157 2010/08/05	7.50	Put	Bond Future	2,867.0000	2,767.0000	(3.488)	0	0	0
2010/06/28	R157 2010/08/05	7.50	Call	Bond Future	32.0000	31.0000	(3.125)	0	0	500
2010/06/28	R157 2010/11/04			Bond Future	8.1860	8.1630	(0.281)	0.0000	0.0000	0
2010/06/28	R157 2010/11/04	8.50	Call	Bond Future	2,127.0000	2,182.0000	2.586	0	0	0
2010/06/28	R157 2010/11/04	8.50	Put	Bond Future	741.0000	694.0000	(6.343)	0	0	0
2010/06/28	R157 2010/11/04	8.55	Call	Bond Future	2,280.0000	2,338.0000	2.544	0	0	0
2010/06/28	R157 2010/11/04	8.55	Put	Bond Future	675.0000	631.0000	(6.519)	0	0	0
2010/06/28	R157 2010/11/04	8.45	Call	Bond Future	1,978.0000	2,031.0000	2.679	0	0	0
2010/06/28	R157 2010/11/04	8.45	Put	Bond Future	811.0000	762.0000	(6.042)	0	0	0
2010/06/28	R157 2010/11/04	7.50	Put	Bond Future	3,337.0000	3,242.0000	(2.847)	0	0	0
2010/06/28	R157 2010/11/04	7.50	Call	Bond Future	237.0000	245.0000	3.376	0	0	500
2010/06/28	R157 2011/02/03			Bond Future	8.2510	8.2270	(0.291)	0.0000	0.0000	0

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2010/06/28	R157 2011/02/03	7.90	Call	Bond Future	919.0000	945.0000	2.829	0	0	0
2010/06/28	R157 2011/02/03	7.90	Put	Bond Future	2,412.0000	2,337.0000	(3.109)	0	0	0
2010/06/28	R157 2011/02/03	7.95	Call	Bond Future	1,003.0000	1,032.0000	2.891	0	0	0
2010/06/28	R157 2011/02/03	7.95	Put	Bond Future	2,282.0000	2,210.0000	(3.155)	0	0	0
2010/06/28	R157 2011/02/03	7.85	Call	Bond Future	839.0000	863.0000	2.861	0	0	0
2010/06/28	R157 2011/02/03	7.85	Put	Bond Future	2,547.0000	2,470.0000	(3.023)	0	0	0
2010/06/28	R186 2010/08/05			Bond Future	9.1420	9.1110	(0.339)	0.0000	0.0000	20,936
2010/06/28	R186 2010/08/05	9.25	Call	Bond Future	2,120.0000	2,239.0000	5.613	0	0	0
2010/06/28	R186 2010/08/05	9.25	Put	Bond Future	1,142.0000	978.0000	(14.361)	0	0	0
2010/06/28	R186 2010/08/05	8.75	Call	Bond Future	350.0000	364.0000	4.000	0	0	816
2010/06/28	R186 2010/08/05	8.75	Put	Bond Future	4,011.0000	3,742.0000	(6.707)	0	0	0
2010/06/28	R186 2010/08/05	9.75	Call	Bond Future	5,528.0000	5,763.0000	4.251	0	0	0
2010/06/28	R186 2010/08/05	9.75	Put	Bond Future	185.0000	137.0000	(25.946)	0	0	960
2010/06/28	R186 2010/08/05	10.00	Call	Bond Future	7,490.0000	7,753.0000	3.511	0	0	0
2010/06/28	R186 2010/08/05	10.00	Put	Bond Future	61.0000	41.0000	(32.787)	0	0	3,000
2010/06/28	R186 2010/08/05	9.00	Call	Bond Future	992.0000	1,046.0000	5.444	0	0	48
2010/06/28	R186 2010/08/05	9.00	Put	Bond Future	2,298.0000	2,069.0000	(9.965)	0	0	48
2010/06/28	R186 2010/08/05	8.50	Put	Bond Future	6,176.0000	5,894.0000	(4.566)	0	0	0
2010/06/28	R186 2010/08/05	8.50	Call	Bond Future	86.0000	87.0000	1.163	0	0	144
2010/06/28	R186 2010/11/04			Bond Future	9.2120	9.1800	(0.347)	0.0000	0.0000	0
2010/06/28	R186 2010/11/04	9.25	Call	Bond Future	3,281.0000	3,400.0000	3.627	0	0	0
2010/06/28	R186 2010/11/04	9.25	Put	Bond Future	2,941.0000	2,772.0000	(5.746)	0	0	0
2010/06/28	R186 2010/11/04	9.30	Call	Bond Future	3,521.0000	3,647.0000	3.579	0	0	0
2010/06/28	R186 2010/11/04	9.30	Put	Bond Future	2,736.0000	2,574.0000	(5.921)	0	0	0
2010/06/28	R186 2010/11/04	9.20	Call	Bond Future	3,045.0000	3,158.0000	3.711	0	0	0
2010/06/28	R186 2010/11/04	9.20	Put	Bond Future	3,153.0000	2,978.0000	(5.550)	0	0	0
2010/06/28	R186 2010/11/04	8.75	Put	Bond Future	5,612.0000	5,383.0000	(4.081)	0	0	0
2010/06/28	R186 2010/11/04	8.75	Call	Bond Future	1,349.0000	1,407.0000	4.299	0	0	9,800
2010/06/28	R186 2011/02/03			Bond Future	9.2680	9.2350	(0.356)	0.0000	0.0000	0
2010/06/28	R186 2011/02/03	9.00	Call	Bond Future	2,780.0000	2,879.0000	3.561	0	0	0
2010/06/28	R186 2011/02/03	9.00	Put	Bond Future	5,189.0000	4,995.0000	(3.739)	0	0	0
2010/06/28	R186 2011/02/03	9.05	Call	Bond Future	2,980.0000	3,084.0000	3.490	0	0	0
2010/06/28	R186 2011/02/03	9.05	Put	Bond Future	4,933.0000	4,745.0000	(3.811)	0	0	0
2010/06/28	R186 2011/02/03	8.95	Call	Bond Future	2,589.0000	2,682.0000	3.592	0	0	0

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2010/06/28	R186 2011/02/03	8.95	Put	Bond Future	5,456.0000	5,256.0000	(3.666)	0	0	0
2010/06/28	R201 2010/08/05			Bond Future	7.9980	7.9450	(0.663)	0.0000	0.0000	1,388
2010/06/28	R201 2010/08/05	9.00	Call	Bond Future	3,614.0000	3,808.0000	5.368	0	0	0
2010/06/28	R201 2010/08/05	9.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/06/28	R201 2010/11/04			Bond Future	8.0820	8.0260	(0.693)	0.0000	0.0000	0
2010/06/28	R201 2010/11/04	8.50	Call	Bond Future	1,941.0000	2,073.0000	6.801	0	0	0
2010/06/28	R201 2010/11/04	8.50	Put	Bond Future	494.0000	430.0000	(12.955)	0	0	0
2010/06/28	R201 2010/11/04	8.55	Call	Bond Future	2,068.0000	2,204.0000	6.576	0	0	0
2010/06/28	R201 2010/11/04	8.55	Put	Bond Future	449.0000	390.0000	(13.140)	0	0	0
2010/06/28	R201 2010/11/04	8.45	Call	Bond Future	1,817.0000	1,944.0000	6.990	0	0	0
2010/06/28	R201 2010/11/04	8.45	Put	Bond Future	542.0000	473.0000	(12.731)	0	0	0
2010/06/28	R201 2011/02/03			Bond Future	8.1400	8.0800	(0.737)	0.0000	0.0000	0
2010/06/28	R201 2011/02/03	8.00	Call	Bond Future	991.0000	1,074.0000	8.375	0	0	0
2010/06/28	R201 2011/02/03	8.00	Put	Bond Future	1,455.0000	1,339.0000	(7.973)	0	0	0
2010/06/28	R201 2011/02/03	8.05	Call	Bond Future	1,073.0000	1,160.0000	8.108	0	0	0
2010/06/28	R201 2011/02/03	8.05	Put	Bond Future	1,371.0000	1,259.0000	(8.169)	0	0	0
2010/06/28	R201 2011/02/03	7.95	Call	Bond Future	914.0000	992.0000	8.534	0	0	0
2010/06/28	R201 2011/02/03	7.95	Put	Bond Future	1,544.0000	1,423.0000	(7.837)	0	0	0
2010/06/28	R203 2010/08/05			Bond Future	8.7720	8.7610	(0.125)	0.0000	0.0000	3,767
2010/06/28	R203 2010/08/05	9.25	Call	Bond Future	2,552.0000	2,584.0000	1.254	0	0	0
2010/06/28	R203 2010/08/05	9.25	Put	Bond Future	147.0000	122.0000	(17.007)	0	0	0
2010/06/28	R203 2010/11/04			Bond Future	8.8670	8.8550	(0.135)	0.0000	0.0000	0
2010/06/28	R203 2010/11/04	9.25	Call	Bond Future	2,746.0000	2,770.0000	0.874	0	0	0
2010/06/28	R203 2010/11/04	9.25	Put	Bond Future	872.0000	836.0000	(4.128)	0	0	0
2010/06/28	R203 2010/11/04	9.30	Call	Bond Future	2,917.0000	2,943.0000	0.891	0	0	0
2010/06/28	R203 2010/11/04	9.30	Put	Bond Future	801.0000	768.0000	(4.120)	0	0	0
2010/06/28	R203 2010/11/04	9.20	Call	Bond Future	2,579.0000	2,601.0000	0.853	0	0	0
2010/06/28	R203 2010/11/04	9.20	Put	Bond Future	947.0000	909.0000	(4.013)	0	0	0
2010/06/28	R203 2011/02/03			Bond Future	8.9450	8.9320	(0.145)	0.0000	0.0000	0
2010/06/28	R203 2011/02/03	8.50	Call	Bond Future	1,072.0000	1,081.0000	0.840	0	0	0
2010/06/28	R203 2011/02/03	8.50	Put	Bond Future	3,237.0000	3,184.0000	(1.637)	0	0	0
2010/06/28	R203 2011/02/03	8.55	Call	Bond Future	1,164.0000	1,174.0000	0.859	0	0	0
2010/06/28	R203 2011/02/03	8.55	Put	Bond Future	3,083.0000	3,031.0000	(1.687)	0	0	0

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2010/06/28	R203 2011/02/03	8.45	Call	Bond Future	984.0000	993.0000	0.915	0	0	0
2010/06/28	R203 2011/02/03	8.45	Put	Bond Future	3,397.0000	3,343.0000	(1.590)	0	0	0
2010/06/28	R204 2010/08/05			Bond Future	8.8590	8.8380	(0.237)	0.0000	0.0000	2,664
2010/06/28	R204 2010/08/05	9.25	Call	Bond Future	2,415.0000	2,490.0000	3.106	0	0	0
2010/06/28	R204 2010/08/05	9.25	Put	Bond Future	245.0000	201.0000	(17.959)	0	0	780
2010/06/28	R204 2010/08/05	8.70	Call	Bond Future	543.0000	553.0000	1.842	0	0	0
2010/06/28	R204 2010/08/05	8.70	Put	Bond Future	1,444.0000	1,336.0000	(7.479)	0	0	650
2010/06/28	R204 2010/08/05	8.75	Call	Bond Future	652.0000	667.0000	2.301	0	0	83
2010/06/28	R204 2010/08/05	8.75	Put	Bond Future	1,269.0000	1,165.0000	(8.195)	0	0	83
2010/06/28	R204 2010/08/05	8.25	Put	Bond Future	3,566.0000	3,446.0000	(3.365)	0	0	0
2010/06/28	R204 2010/08/05	8.25	Call	Bond Future	55.0000	53.0000	(3.636)	0	0	249
2010/06/28	R204 2010/11/04			Bond Future	8.9450	8.9220	(0.257)	0.0000	0.0000	0
2010/06/28	R204 2010/11/04	9.25	Call	Bond Future	2,726.0000	2,791.0000	2.384	0	0	0
2010/06/28	R204 2010/11/04	9.25	Put	Bond Future	1,071.0000	1,009.0000	(5.789)	0	0	0
2010/06/28	R204 2010/11/04	9.30	Call	Bond Future	2,908.0000	2,976.0000	2.338	0	0	0
2010/06/28	R204 2010/11/04	9.30	Put	Bond Future	985.0000	927.0000	(5.888)	0	0	0
2010/06/28	R204 2010/11/04	9.20	Call	Bond Future	2,554.0000	2,615.0000	2.388	0	0	0
2010/06/28	R204 2010/11/04	9.20	Put	Bond Future	1,168.0000	1,102.0000	(5.651)	0	0	0
2010/06/28	R204 2011/02/03			Bond Future	9.0130	8.9900	(0.255)	0.0000	0.0000	0
2010/06/28	R204 2011/02/03	8.50	Call	Bond Future	1,080.0000	1,106.0000	2.407	0	0	0
2010/06/28	R204 2011/02/03	8.50	Put	Bond Future	3,876.0000	3,779.0000	(2.503)	0	0	0
2010/06/28	R204 2011/02/03	8.55	Call	Bond Future	1,176.0000	1,204.0000	2.381	0	0	0
2010/06/28	R204 2011/02/03	8.55	Put	Bond Future	3,695.0000	3,600.0000	(2.571)	0	0	0
2010/06/28	R204 2011/02/03	8.45	Call	Bond Future	990.0000	1,014.0000	2.424	0	0	0
2010/06/28	R204 2011/02/03	8.45	Put	Bond Future	4,064.0000	3,965.0000	(2.436)	0	0	0
2010/06/28	R206 2010/08/05			Bond Future	7.9130	7.8800	(0.417)	0.0000	0.0000	0
2010/06/28	R206 2010/08/05	9.00	Call	Bond Future	3,124.0000	3,220.0000	3.073	0	0	0
2010/06/28	R206 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/06/28	R206 2010/11/04			Bond Future	8.0040	7.9690	(0.437)	0.0000	0.0000	0
2010/06/28	R206 2010/11/04	8.50	Call	Bond Future	1,670.0000	1,735.0000	3.892	0	0	0
2010/06/28	R206 2010/11/04	8.50	Put	Bond Future	323.0000	292.0000	(9.598)	0	0	0
2010/06/28	R206 2010/11/04	8.55	Call	Bond Future	1,774.0000	1,841.0000	3.777	0	0	0
2010/06/28	R206 2010/11/04	8.55	Put	Bond Future	292.0000	263.0000	(9.932)	0	0	0

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2010/06/28	R206 2010/11/04	8.45	Call	Bond Future	1,568.0000	1,630.0000	3.954	0	0	0
2010/06/28	R206 2010/11/04	8.45	Put	Bond Future	356.0000	322.0000	(9.551)	0	0	0
2010/06/28	R206 2011/02/03			Bond Future	8.0660	8.0280	(0.471)	0.0000	0.0000	0
2010/06/28	R206 2011/02/03	8.00	Call	Bond Future	861.0000	902.0000	4.762	0	0	0
2010/06/28	R206 2011/02/03	8.00	Put	Bond Future	1,029.0000	973.0000	(5.442)	0	0	0
2010/06/28	R206 2011/02/03	8.05	Call	Bond Future	925.0000	968.0000	4.649	0	0	0
2010/06/28	R206 2011/02/03	8.05	Put	Bond Future	966.0000	912.0000	(5.590)	0	0	0
2010/06/28	R206 2011/02/03	7.95	Call	Bond Future	800.0000	838.0000	4.750	0	0	0
2010/06/28	R206 2011/02/03	7.95	Put	Bond Future	1,096.0000	1,037.0000	(5.383)	0	0	0
2010/06/28	R207 2010/08/05			Bond Future	8.9270	8.9060	(0.235)	0.0000	0.0000	4,639
2010/06/28	R207 2010/08/05	9.50	Call	Bond Future	3,382.0000	3,480.0000	2.898	0	0	0
2010/06/28	R207 2010/08/05	9.50	Put	Bond Future	110.0000	85.0000	(22.727)	0	0	150
2010/06/28	R207 2010/08/05	9.25	Call	Bond Future	2,177.0000	2,249.0000	3.307	0	0	0
2010/06/28	R207 2010/08/05	9.25	Put	Bond Future	313.0000	262.0000	(16.294)	0	0	100
2010/06/28	R207 2010/08/05	8.25	Put	Bond Future	4,108.0000	3,983.0000	(3.043)	0	0	0
2010/06/28	R207 2010/08/05	8.25	Call	Bond Future	33.0000	31.0000	(6.061)	0	0	250
2010/06/28	R207 2010/11/04			Bond Future	9.0050	8.9820	(0.255)	0.0000	0.0000	0
2010/06/28	R207 2010/11/04	9.25	Call	Bond Future	2,669.0000	2,731.0000	2.323	0	0	0
2010/06/28	R207 2010/11/04	9.25	Put	Bond Future	1,281.0000	1,211.0000	(5.464)	0	0	0
2010/06/28	R207 2010/11/04	9.30	Call	Bond Future	2,851.0000	2,917.0000	2.315	0	0	0
2010/06/28	R207 2010/11/04	9.30	Put	Bond Future	1,183.0000	1,117.0000	(5.579)	0	0	0
2010/06/28	R207 2010/11/04	9.20	Call	Bond Future	2,493.0000	2,552.0000	2.367	0	0	0
2010/06/28	R207 2010/11/04	9.20	Put	Bond Future	1,386.0000	1,313.0000	(5.267)	0	0	0
2010/06/28	R207 2011/02/03			Bond Future	9.0670	9.0440	(0.254)	0.0000	0.0000	0
2010/06/28	R207 2011/02/03	8.75	Call	Bond Future	1,536.0000	1,572.0000	2.344	0	0	0
2010/06/28	R207 2011/02/03	8.75	Put	Bond Future	3,335.0000	3,242.0000	(2.789)	0	0	0
2010/06/28	R207 2011/02/03	8.80	Call	Bond Future	1,657.0000	1,695.0000	2.293	0	0	0
2010/06/28	R207 2011/02/03	8.80	Put	Bond Future	3,169.0000	3,078.0000	(2.872)	0	0	0
2010/06/28	R207 2011/02/03	8.70	Call	Bond Future	1,421.0000	1,454.0000	2.322	0	0	0
2010/06/28	R207 2011/02/03	8.70	Put	Bond Future	3,508.0000	3,412.0000	(2.737)	0	0	0
2010/06/28	R208 2010/08/05			Bond Future	8.9750	8.9540	(0.234)	0.0000	0.0000	11,317
2010/06/28	R208 2010/08/05	9.50	Call	Bond Future	3,257.0000	3,354.0000	2.978	0	0	0
2010/06/28	R208 2010/08/05	9.50	Put	Bond Future	142.0000	111.0000	(21.831)	0	0	0

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2010/06/28	R208 2010/11/04			Bond Future	9.0500	9.0280	(0.243)	0.0000	0.0000	0
2010/06/28	R208 2010/11/04	9.25	Call	Bond Future	2,631.0000	2,690.0000	2.242	0	0	0
2010/06/28	R208 2010/11/04	9.25	Put	Bond Future	1,449.0000	1,377.0000	(4.969)	0	0	0
2010/06/28	R208 2010/11/04	9.30	Call	Bond Future	2,815.0000	2,876.0000	2.167	0	0	0
2010/06/28	R208 2010/11/04	9.30	Put	Bond Future	1,341.0000	1,270.0000	(5.295)	0	0	0
2010/06/28	R208 2010/11/04	9.20	Call	Bond Future	2,454.0000	2,509.0000	2.241	0	0	0
2010/06/28	R208 2010/11/04	9.20	Put	Bond Future	1,565.0000	1,489.0000	(4.856)	0	0	0
2010/06/28	R208 2011/02/03			Bond Future	9.1100	9.0870	(0.252)	0.0000	0.0000	0
2010/06/28	R208 2011/02/03	8.75	Call	Bond Future	1,546.0000	1,582.0000	2.329	0	0	0
2010/06/28	R208 2011/02/03	8.75	Put	Bond Future	3,689.0000	3,590.0000	(2.684)	0	0	0
2010/06/28	R208 2011/02/03	8.80	Call	Bond Future	1,669.0000	1,707.0000	2.277	0	0	0
2010/06/28	R208 2011/02/03	8.80	Put	Bond Future	3,510.0000	3,413.0000	(2.764)	0	0	0
2010/06/28	R208 2011/02/03	8.70	Call	Bond Future	1,429.0000	1,463.0000	2.379	0	0	0
2010/06/28	R208 2011/02/03	8.70	Put	Bond Future	3,875.0000	3,774.0000	(2.606)	0	0	0
2010/06/28	R209 2010/08/05			Bond Future	9.0950	9.0640	(0.341)	0.0000	0.0000	2,417
2010/06/28	R209 2010/08/05	8.75	Call	Bond Future	365.0000	381.0000	4.384	0	0	0
2010/06/28	R209 2010/08/05	8.75	Put	Bond Future	3,056.0000	2,837.0000	(7.166)	0	0	0
2010/06/28	R209 2010/11/04			Bond Future	9.1490	9.1170	(0.350)	0.0000	0.0000	0
2010/06/28	R209 2010/11/04	9.00	Call	Bond Future	2,027.0000	2,107.0000	3.947	0	0	0
2010/06/28	R209 2010/11/04	9.00	Put	Bond Future	3,158.0000	2,997.0000	(5.098)	0	0	0
2010/06/28	R209 2010/11/04	9.05	Call	Bond Future	2,202.0000	2,288.0000	3.906	0	0	0
2010/06/28	R209 2010/11/04	9.05	Put	Bond Future	2,950.0000	2,796.0000	(5.220)	0	0	0
2010/06/28	R209 2010/11/04	8.95	Call	Bond Future	1,860.0000	1,935.0000	4.032	0	0	0
2010/06/28	R209 2010/11/04	8.95	Put	Bond Future	3,377.0000	3,211.0000	(4.916)	0	0	0
2010/06/28	R209 2011/02/03			Bond Future	9.1910	9.1580	(0.359)	0.0000	0.0000	0
2010/06/28	R209 2011/02/03	9.00	Call	Bond Future	2,572.0000	2,662.0000	3.499	0	0	0
2010/06/28	R209 2011/02/03	9.00	Put	Bond Future	4,015.0000	3,859.0000	(3.885)	0	0	0
2010/06/28	R209 2011/02/03	9.05	Call	Bond Future	2,749.0000	2,844.0000	3.456	0	0	0
2010/06/28	R209 2011/02/03	9.05	Put	Bond Future	3,809.0000	3,659.0000	(3.938)	0	0	0
2010/06/28	R209 2011/02/03	8.95	Call	Bond Future	2,401.0000	2,487.0000	3.582	0	0	0
2010/06/28	R209 2011/02/03	8.95	Put	Bond Future	4,229.0000	4,069.0000	(3.783)	0	0	0
2010/06/28	TRT1 2010/08/05			Index Future	314.4820	314.9230	0.140	0.0000	0.0000	100
2010/06/28	TRT1 2010/11/04			Index Future	319.7120	320.1610	0.140	0.0000	0.0000	0

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Total	100764.00
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