



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/06/2010

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
2010/06/29	AL7T 2010/08/05			Index Future	347.3630	346.6000	(0.220)	0.0000	0.0000	58
2010/06/29	ALBI 2010/08/05			Index Future	317.3930	316.7630	(0.198)	0.0000	0.0000	1,452
2010/06/29	ALBI 2010/11/04			Index Future	322.6720	322.0320	(0.198)	0.0000	0.0000	0
2010/06/29	CRD1 2010/08/05			Index Future	141.1110	140.9930	(0.084)	0.0000	0.0000	2
2010/06/29	CRD1 2010/11/04			Index Future	143.4580	143.3380	(0.084)	0.0000	0.0000	0
2010/06/29	GOVI 2010/08/05			GOVI	318.7510	318.1300	(0.195)	0.0000	0.0000	326
2010/06/29	GOVI 2010/08/05	315.60	Call	GOVI	45,456.0000	40,980.0000	(9.847)	0	0	0
2010/06/29	GOVI 2010/08/05	315.60	Put	GOVI	13,946.0000	15,680.0000	12.434	0	0	0
2010/06/29	GOVI 2010/11/04			GOVI	324.0530	323.4210	(0.195)	0.0000	0.0000	0
2010/06/29	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/29	GOVI 2010/11/04	329.00	Put	GOVI	49,470.0000	55,790.0000	12.775	0	0	0
2010/06/29	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/29	GOVI 2010/11/04	329.01	Put	GOVI	49,570.0000	55,890.0000	12.750	0	0	0
2010/06/29	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/29	GOVI 2010/11/04	328.99	Put	GOVI	49,370.0000	55,690.0000	12.801	0	0	0
2010/06/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/29	ILBI 2010/08/05			Index Future	381.5270	381.4150	(0.029)	0.0000	0.0000	501
2010/06/29	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/29	JBAF 2010/07/21			Jibar Tradeable Future	6.5460	6.5490	0.046	0.0000	0.0000	2,000
2010/06/29	JBAF 2010/08/18			Jibar Tradeable Future	6.4950	6.4950	0.000	0.0000	0.0000	1,000
2010/06/29	JBAF 2010/09/15			Jibar Tradeable Future	6.4530	6.4540	0.015	0.0000	0.0000	1,000
2010/06/29	JBAF 2010/10/20			Jibar Tradeable Future	6.4310	6.4310	0.000	0.0000	0.0000	0
2010/06/29	JBAF 2010/11/17			Jibar Tradeable Future	6.4310	6.4310	0.000	0.0000	0.0000	0
2010/06/29	JBAF 2010/12/15			Jibar Tradeable Future	6.4320	6.4320	0.000	0.0000	0.0000	0
2010/06/29	JBAF 2011/03/16			Jibar Tradeable Future	6.4740	6.4710	(0.046)	0.0000	0.0000	5,500
2010/06/29	JBAF 2011/06/15			Jibar Tradeable Future	6.6520	6.6670	0.225	0.0000	0.0000	4,500
2010/06/29	JBAF 2011/09/21			Jibar Tradeable Future	7.0040	7.0200	0.228	0.0000	0.0000	6,000
2010/06/29	JBAF 2011/12/21			Jibar Tradeable Future	7.2570	7.2740	0.234	0.0000	0.0000	5,000
2010/06/29	JBAF 2012/03/20			Jibar Tradeable Future	7.5300	7.5470	0.226	0.0000	0.0000	0
2010/06/29	JBAF 2012/06/20			Jibar Tradeable Future	7.5650	7.5850	0.264	0.0000	0.0000	0
2010/06/29	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/29	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/29	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/29	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/29	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/29	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/29	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/29	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/29	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/29	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/29	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/29	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/29	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/29	OTH1 2010/08/05			Index Future	309.5880	308.9110	(0.219)	0.0000	0.0000	3
2010/06/29	OTH1 2010/11/04			Index Future	314.7370	314.0490	(0.219)	0.0000	0.0000	0
2010/06/29	R157 2010/08/05			Bond Future	8.0770	8.1270	0.619	0.0000	0.0000	5,033
2010/06/29	R157 2010/08/05	8.75	Call	Bond Future	3,130.0000	2,906.0000	(7.157)	0	0	0
2010/06/29	R157 2010/08/05	8.75	Put	Bond Future	34.0000	44.0000	29.412	0	0	0
2010/06/29	R157 2010/08/05	8.50	Call	Bond Future	2,082.0000	1,877.0000	(9.846)	0	0	0
2010/06/29	R157 2010/08/05	8.50	Put	Bond Future	124.0000	153.0000	23.387	0	0	2,500
2010/06/29	R157 2010/08/05	9.00	Call	Bond Future	4,228.0000	3,997.0000	(5.464)	0	0	0
2010/06/29	R157 2010/08/05	9.00	Put	Bond Future	8.0000	11.0000	37.500	0	0	0
2010/06/29	R157 2010/08/05	8.25	Put	Bond Future	366.0000	438.0000	19.672	0	0	0
2010/06/29	R157 2010/08/05	8.25	Call	Bond Future	1,172.0000	1,010.0000	(13.823)	0	0	500
2010/06/29	R157 2010/08/05	7.50	Put	Bond Future	2,767.0000	2,990.0000	8.059	0	0	0
2010/06/29	R157 2010/08/05	7.50	Call	Bond Future	31.0000	20.0000	(35.484)	0	0	500
2010/06/29	R157 2010/11/04			Bond Future	8.1630	8.2170	0.662	0.0000	0.0000	0
2010/06/29	R157 2010/11/04	8.50	Call	Bond Future	2,182.0000	2,017.0000	(7.562)	0	0	0
2010/06/29	R157 2010/11/04	8.50	Put	Bond Future	694.0000	769.0000	10.807	0	0	0
2010/06/29	R157 2010/11/04	8.55	Call	Bond Future	2,338.0000	2,168.0000	(7.271)	0	0	0
2010/06/29	R157 2010/11/04	8.55	Put	Bond Future	631.0000	701.0000	11.094	0	0	0
2010/06/29	R157 2010/11/04	8.45	Call	Bond Future	2,031.0000	1,872.0000	(7.829)	0	0	0
2010/06/29	R157 2010/11/04	8.45	Put	Bond Future	762.0000	843.0000	10.630	0	0	0
2010/06/29	R157 2010/11/04	7.50	Put	Bond Future	3,242.0000	3,443.0000	6.200	0	0	0
2010/06/29	R157 2010/11/04	7.50	Call	Bond Future	245.0000	206.0000	(15.918)	0	0	500
2010/06/29	R157 2011/02/03			Bond Future	8.2270	8.2840	0.693	0.0000	0.0000	0

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2010/06/29	R157 2011/02/03	7.90	Call	Bond Future	945.0000	857.0000	(9.312)	0	0	0
2010/06/29	R157 2011/02/03	7.90	Put	Bond Future	2,337.0000	2,490.0000	6.547	0	0	0
2010/06/29	R157 2011/02/03	7.95	Call	Bond Future	1,032.0000	938.0000	(9.109)	0	0	0
2010/06/29	R157 2011/02/03	7.95	Put	Bond Future	2,210.0000	2,356.0000	6.606	0	0	0
2010/06/29	R157 2011/02/03	7.85	Call	Bond Future	863.0000	780.0000	(9.618)	0	0	0
2010/06/29	R157 2011/02/03	7.85	Put	Bond Future	2,470.0000	2,627.0000	6.356	0	0	0
2010/06/29	R186 2010/08/05			Bond Future	9.1110	9.1410	0.329	0.0000	0.0000	20,936
2010/06/29	R186 2010/08/05	9.25	Call	Bond Future	2,239.0000	2,049.0000	(8.486)	0	0	0
2010/06/29	R186 2010/08/05	9.25	Put	Bond Future	978.0000	1,062.0000	8.589	0	0	0
2010/06/29	R186 2010/08/05	8.75	Call	Bond Future	364.0000	304.0000	(16.484)	0	0	816
2010/06/29	R186 2010/08/05	8.75	Put	Bond Future	3,742.0000	3,956.0000	5.719	0	0	0
2010/06/29	R186 2010/08/05	9.75	Call	Bond Future	5,763.0000	5,503.0000	(4.512)	0	0	0
2010/06/29	R186 2010/08/05	9.75	Put	Bond Future	137.0000	151.0000	10.219	0	0	960
2010/06/29	R186 2010/08/05	10.00	Call	Bond Future	7,753.0000	7,483.0000	(3.483)	0	0	0
2010/06/29	R186 2010/08/05	10.00	Put	Bond Future	41.0000	45.0000	9.756	0	0	3,000
2010/06/29	R186 2010/08/05	9.00	Call	Bond Future	1,046.0000	922.0000	(11.855)	0	0	48
2010/06/29	R186 2010/08/05	9.00	Put	Bond Future	2,069.0000	2,219.0000	7.250	0	0	48
2010/06/29	R186 2010/08/05	8.50	Put	Bond Future	5,894.0000	6,148.0000	4.309	0	0	0
2010/06/29	R186 2010/08/05	8.50	Call	Bond Future	87.0000	67.0000	(22.989)	0	0	144
2010/06/29	R186 2010/11/04			Bond Future	9.1800	9.2110	0.338	0.0000	0.0000	0
2010/06/29	R186 2010/11/04	9.25	Call	Bond Future	3,400.0000	3,238.0000	(4.765)	0	0	0
2010/06/29	R186 2010/11/04	9.25	Put	Bond Future	2,772.0000	2,889.0000	4.221	0	0	0
2010/06/29	R186 2010/11/04	9.30	Call	Bond Future	3,647.0000	3,478.0000	(4.634)	0	0	0
2010/06/29	R186 2010/11/04	9.30	Put	Bond Future	2,574.0000	2,684.0000	4.274	0	0	0
2010/06/29	R186 2010/11/04	9.20	Call	Bond Future	3,158.0000	3,002.0000	(4.940)	0	0	0
2010/06/29	R186 2010/11/04	9.20	Put	Bond Future	2,978.0000	3,101.0000	4.130	0	0	0
2010/06/29	R186 2010/11/04	8.75	Put	Bond Future	5,383.0000	5,567.0000	3.418	0	0	0
2010/06/29	R186 2010/11/04	8.75	Call	Bond Future	1,407.0000	1,313.0000	(6.681)	0	0	9,800
2010/06/29	R186 2011/02/03			Bond Future	9.2350	9.2670	0.347	0.0000	0.0000	0
2010/06/29	R186 2011/02/03	9.00	Call	Bond Future	2,879.0000	2,750.0000	(4.481)	0	0	0
2010/06/29	R186 2011/02/03	9.00	Put	Bond Future	4,995.0000	5,150.0000	3.103	0	0	0
2010/06/29	R186 2011/02/03	9.05	Call	Bond Future	3,084.0000	2,950.0000	(4.345)	0	0	0
2010/06/29	R186 2011/02/03	9.05	Put	Bond Future	4,745.0000	4,894.0000	3.140	0	0	0
2010/06/29	R186 2011/02/03	8.95	Call	Bond Future	2,682.0000	2,559.0000	(4.586)	0	0	0

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2010/06/29	R186 2011/02/03	8.95	Put	Bond Future	5,256.0000	5,417.0000	3.063	0	0	0
2010/06/29	R201 2010/08/05			Bond Future	7.9450	7.9960	0.642	0.0000	0.0000	1,388
2010/06/29	R201 2010/08/05	9.00	Call	Bond Future	3,808.0000	3,620.0000	(4.937)	0	0	0
2010/06/29	R201 2010/08/05	9.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/06/29	R201 2010/11/04			Bond Future	8.0260	8.0800	0.673	0.0000	0.0000	0
2010/06/29	R201 2010/11/04	8.50	Call	Bond Future	2,073.0000	1,932.0000	(6.802)	0	0	0
2010/06/29	R201 2010/11/04	8.50	Put	Bond Future	430.0000	478.0000	11.163	0	0	0
2010/06/29	R201 2010/11/04	8.55	Call	Bond Future	2,204.0000	2,060.0000	(6.534)	0	0	0
2010/06/29	R201 2010/11/04	8.55	Put	Bond Future	390.0000	434.0000	11.282	0	0	0
2010/06/29	R201 2010/11/04	8.45	Call	Bond Future	1,944.0000	1,808.0000	(6.996)	0	0	0
2010/06/29	R201 2010/11/04	8.45	Put	Bond Future	473.0000	526.0000	11.205	0	0	0
2010/06/29	R201 2011/02/03			Bond Future	8.0800	8.1380	0.718	0.0000	0.0000	0
2010/06/29	R201 2011/02/03	8.00	Call	Bond Future	1,074.0000	983.0000	(8.473)	0	0	0
2010/06/29	R201 2011/02/03	8.00	Put	Bond Future	1,339.0000	1,440.0000	7.543	0	0	0
2010/06/29	R201 2011/02/03	8.05	Call	Bond Future	1,160.0000	1,065.0000	(8.190)	0	0	0
2010/06/29	R201 2011/02/03	8.05	Put	Bond Future	1,259.0000	1,356.0000	7.705	0	0	0
2010/06/29	R201 2011/02/03	7.95	Call	Bond Future	992.0000	906.0000	(8.669)	0	0	0
2010/06/29	R201 2011/02/03	7.95	Put	Bond Future	1,423.0000	1,529.0000	7.449	0	0	0
2010/06/29	R203 2010/08/05			Bond Future	8.7610	8.7800	0.217	0.0000	0.0000	3,767
2010/06/29	R203 2010/08/05	9.25	Call	Bond Future	2,584.0000	2,493.0000	(3.522)	0	0	0
2010/06/29	R203 2010/08/05	9.25	Put	Bond Future	122.0000	128.0000	4.918	0	0	0
2010/06/29	R203 2010/11/04			Bond Future	8.8550	8.8750	0.226	0.0000	0.0000	0
2010/06/29	R203 2010/11/04	9.25	Call	Bond Future	2,770.0000	2,696.0000	(2.671)	0	0	0
2010/06/29	R203 2010/11/04	9.25	Put	Bond Future	836.0000	861.0000	2.990	0	0	0
2010/06/29	R203 2010/11/04	9.30	Call	Bond Future	2,943.0000	2,867.0000	(2.582)	0	0	0
2010/06/29	R203 2010/11/04	9.30	Put	Bond Future	768.0000	791.0000	2.995	0	0	0
2010/06/29	R203 2010/11/04	9.20	Call	Bond Future	2,601.0000	2,530.0000	(2.730)	0	0	0
2010/06/29	R203 2010/11/04	9.20	Put	Bond Future	909.0000	937.0000	3.080	0	0	0
2010/06/29	R203 2011/02/03			Bond Future	8.9320	8.9540	0.246	0.0000	0.0000	0
2010/06/29	R203 2011/02/03	8.50	Call	Bond Future	1,081.0000	1,041.0000	(3.700)	0	0	0
2010/06/29	R203 2011/02/03	8.50	Put	Bond Future	3,184.0000	3,250.0000	2.073	0	0	0
2010/06/29	R203 2011/02/03	8.55	Call	Bond Future	1,174.0000	1,132.0000	(3.578)	0	0	0
2010/06/29	R203 2011/02/03	8.55	Put	Bond Future	3,031.0000	3,094.0000	2.079	0	0	0

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2010/06/29	R203 2011/02/03	8.45	Call	Bond Future	993.0000	955.0000	(3.827)	0	0	0
2010/06/29	R203 2011/02/03	8.45	Put	Bond Future	3,343.0000	3,411.0000	2.034	0	0	0
2010/06/29	R204 2010/08/05			Bond Future	8.8380	8.8770	0.441	0.0000	0.0000	2,664
2010/06/29	R204 2010/08/05	9.25	Call	Bond Future	2,490.0000	2,299.0000	(7.671)	0	0	0
2010/06/29	R204 2010/08/05	9.25	Put	Bond Future	201.0000	230.0000	14.428	0	0	780
2010/06/29	R204 2010/08/05	8.70	Call	Bond Future	553.0000	466.0000	(15.732)	0	0	0
2010/06/29	R204 2010/08/05	8.70	Put	Bond Future	1,336.0000	1,468.0000	9.880	0	0	650
2010/06/29	R204 2010/08/05	8.75	Call	Bond Future	667.0000	568.0000	(14.843)	0	0	83
2010/06/29	R204 2010/08/05	8.75	Put	Bond Future	1,165.0000	1,286.0000	10.386	0	0	83
2010/06/29	R204 2010/08/05	8.25	Put	Bond Future	3,446.0000	3,651.0000	5.949	0	0	0
2010/06/29	R204 2010/08/05	8.25	Call	Bond Future	53.0000	38.0000	(28.302)	0	0	249
2010/06/29	R204 2010/11/04			Bond Future	8.9220	8.9640	0.471	0.0000	0.0000	0
2010/06/29	R204 2010/11/04	9.25	Call	Bond Future	2,791.0000	2,633.0000	(5.661)	0	0	0
2010/06/29	R204 2010/11/04	9.25	Put	Bond Future	1,009.0000	1,082.0000	7.235	0	0	0
2010/06/29	R204 2010/11/04	9.30	Call	Bond Future	2,976.0000	2,813.0000	(5.477)	0	0	0
2010/06/29	R204 2010/11/04	9.30	Put	Bond Future	927.0000	994.0000	7.228	0	0	0
2010/06/29	R204 2010/11/04	9.20	Call	Bond Future	2,615.0000	2,463.0000	(5.813)	0	0	0
2010/06/29	R204 2010/11/04	9.20	Put	Bond Future	1,102.0000	1,181.0000	7.169	0	0	0
2010/06/29	R204 2011/02/03			Bond Future	8.9900	9.0330	0.478	0.0000	0.0000	0
2010/06/29	R204 2011/02/03	8.50	Call	Bond Future	1,106.0000	1,029.0000	(6.962)	0	0	0
2010/06/29	R204 2011/02/03	8.50	Put	Bond Future	3,779.0000	3,932.0000	4.049	0	0	0
2010/06/29	R204 2011/02/03	8.55	Call	Bond Future	1,204.0000	1,122.0000	(6.811)	0	0	0
2010/06/29	R204 2011/02/03	8.55	Put	Bond Future	3,600.0000	3,748.0000	4.111	0	0	0
2010/06/29	R204 2011/02/03	8.45	Call	Bond Future	1,014.0000	942.0000	(7.101)	0	0	0
2010/06/29	R204 2011/02/03	8.45	Put	Bond Future	3,965.0000	4,123.0000	3.985	0	0	0
2010/06/29	R206 2010/08/05			Bond Future	7.8800	7.9000	0.254	0.0000	0.0000	0
2010/06/29	R206 2010/08/05	9.00	Call	Bond Future	3,220.0000	3,162.0000	(1.801)	0	0	0
2010/06/29	R206 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/06/29	R206 2010/11/04			Bond Future	7.9690	7.9900	0.264	0.0000	0.0000	0
2010/06/29	R206 2010/11/04	8.50	Call	Bond Future	1,735.0000	1,689.0000	(2.651)	0	0	0
2010/06/29	R206 2010/11/04	8.50	Put	Bond Future	292.0000	303.0000	3.767	0	0	0
2010/06/29	R206 2010/11/04	8.55	Call	Bond Future	1,841.0000	1,794.0000	(2.553)	0	0	0
2010/06/29	R206 2010/11/04	8.55	Put	Bond Future	263.0000	274.0000	4.183	0	0	0

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2010/06/29	R206 2010/11/04	8.45	Call	Bond Future	1,630.0000	1,585.0000	(2.761)	0	0	0
2010/06/29	R206 2010/11/04	8.45	Put	Bond Future	322.0000	334.0000	3.727	0	0	0
2010/06/29	R206 2011/02/03			Bond Future	8.0280	8.0520	0.299	0.0000	0.0000	0
2010/06/29	R206 2011/02/03	8.00	Call	Bond Future	902.0000	870.0000	(3.548)	0	0	0
2010/06/29	R206 2011/02/03	8.00	Put	Bond Future	973.0000	1,002.0000	2.980	0	0	0
2010/06/29	R206 2011/02/03	8.05	Call	Bond Future	968.0000	934.0000	(3.512)	0	0	0
2010/06/29	R206 2011/02/03	8.05	Put	Bond Future	912.0000	939.0000	2.961	0	0	0
2010/06/29	R206 2011/02/03	7.95	Call	Bond Future	838.0000	808.0000	(3.580)	0	0	0
2010/06/29	R206 2011/02/03	7.95	Put	Bond Future	1,037.0000	1,068.0000	2.989	0	0	0
2010/06/29	R207 2010/08/05			Bond Future	8.9060	8.9560	0.561	0.0000	0.0000	4,639
2010/06/29	R207 2010/08/05	9.50	Call	Bond Future	3,480.0000	3,207.0000	(7.845)	0	0	0
2010/06/29	R207 2010/08/05	9.50	Put	Bond Future	85.0000	104.0000	22.353	0	0	150
2010/06/29	R207 2010/08/05	9.25	Call	Bond Future	2,249.0000	2,009.0000	(10.671)	0	0	0
2010/06/29	R207 2010/08/05	9.25	Put	Bond Future	262.0000	315.0000	20.229	0	0	100
2010/06/29	R207 2010/08/05	8.25	Put	Bond Future	3,983.0000	4,265.0000	7.080	0	0	0
2010/06/29	R207 2010/08/05	8.25	Call	Bond Future	31.0000	20.0000	(35.484)	0	0	250
2010/06/29	R207 2010/11/04			Bond Future	8.9820	9.0340	0.579	0.0000	0.0000	0
2010/06/29	R207 2010/11/04	9.25	Call	Bond Future	2,731.0000	2,539.0000	(7.030)	0	0	0
2010/06/29	R207 2010/11/04	9.25	Put	Bond Future	1,211.0000	1,317.0000	8.753	0	0	0
2010/06/29	R207 2010/11/04	9.30	Call	Bond Future	2,917.0000	2,717.0000	(6.856)	0	0	0
2010/06/29	R207 2010/11/04	9.30	Put	Bond Future	1,117.0000	1,215.0000	8.774	0	0	0
2010/06/29	R207 2010/11/04	9.20	Call	Bond Future	2,552.0000	2,366.0000	(7.288)	0	0	0
2010/06/29	R207 2010/11/04	9.20	Put	Bond Future	1,313.0000	1,425.0000	8.530	0	0	0
2010/06/29	R207 2011/02/03			Bond Future	9.0440	9.0980	0.597	0.0000	0.0000	0
2010/06/29	R207 2011/02/03	8.75	Call	Bond Future	1,572.0000	1,449.0000	(7.824)	0	0	0
2010/06/29	R207 2011/02/03	8.75	Put	Bond Future	3,242.0000	3,421.0000	5.521	0	0	0
2010/06/29	R207 2011/02/03	8.80	Call	Bond Future	1,695.0000	1,566.0000	(7.611)	0	0	0
2010/06/29	R207 2011/02/03	8.80	Put	Bond Future	3,078.0000	3,251.0000	5.621	0	0	0
2010/06/29	R207 2011/02/03	8.70	Call	Bond Future	1,454.0000	1,338.0000	(7.978)	0	0	0
2010/06/29	R207 2011/02/03	8.70	Put	Bond Future	3,412.0000	3,598.0000	5.451	0	0	0
2010/06/29	R208 2010/08/05			Bond Future	8.9540	8.9930	0.436	0.0000	0.0000	11,317
2010/06/29	R208 2010/08/05	9.50	Call	Bond Future	3,354.0000	3,135.0000	(6.530)	0	0	0
2010/06/29	R208 2010/08/05	9.50	Put	Bond Future	111.0000	129.0000	16.216	0	0	0

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2010/06/29	R208 2010/11/04			Bond Future	9.0280	9.0690	0.454	0.0000	0.0000	0
2010/06/29	R208 2010/11/04	9.25	Call	Bond Future	2,690.0000	2,534.0000	(5.799)	0	0	0
2010/06/29	R208 2010/11/04	9.25	Put	Bond Future	1,377.0000	1,465.0000	6.391	0	0	0
2010/06/29	R208 2010/11/04	9.30	Call	Bond Future	2,876.0000	2,715.0000	(5.598)	0	0	0
2010/06/29	R208 2010/11/04	9.30	Put	Bond Future	1,270.0000	1,354.0000	6.614	0	0	0
2010/06/29	R208 2010/11/04	9.20	Call	Bond Future	2,509.0000	2,359.0000	(5.978)	0	0	0
2010/06/29	R208 2010/11/04	9.20	Put	Bond Future	1,489.0000	1,584.0000	6.380	0	0	0
2010/06/29	R208 2011/02/03			Bond Future	9.0870	9.1300	0.473	0.0000	0.0000	0
2010/06/29	R208 2011/02/03	8.75	Call	Bond Future	1,582.0000	1,481.0000	(6.384)	0	0	0
2010/06/29	R208 2011/02/03	8.75	Put	Bond Future	3,590.0000	3,741.0000	4.206	0	0	0
2010/06/29	R208 2011/02/03	8.80	Call	Bond Future	1,707.0000	1,601.0000	(6.210)	0	0	0
2010/06/29	R208 2011/02/03	8.80	Put	Bond Future	3,413.0000	3,559.0000	4.278	0	0	0
2010/06/29	R208 2011/02/03	8.70	Call	Bond Future	1,463.0000	1,368.0000	(6.494)	0	0	0
2010/06/29	R208 2011/02/03	8.70	Put	Bond Future	3,774.0000	3,931.0000	4.160	0	0	0
2010/06/29	R209 2010/08/05			Bond Future	9.0640	9.0740	0.110	0.0000	0.0000	2,417
2010/06/29	R209 2010/08/05	8.75	Call	Bond Future	381.0000	353.0000	(7.349)	0	0	0
2010/06/29	R209 2010/08/05	8.75	Put	Bond Future	2,837.0000	2,885.0000	1.692	0	0	0
2010/06/29	R209 2010/11/04			Bond Future	9.1170	9.1270	0.110	0.0000	0.0000	0
2010/06/29	R209 2010/11/04	9.00	Call	Bond Future	2,107.0000	2,063.0000	(2.088)	0	0	0
2010/06/29	R209 2010/11/04	9.00	Put	Bond Future	2,997.0000	3,029.0000	1.068	0	0	0
2010/06/29	R209 2010/11/04	9.05	Call	Bond Future	2,288.0000	2,242.0000	(2.010)	0	0	0
2010/06/29	R209 2010/11/04	9.05	Put	Bond Future	2,796.0000	2,825.0000	1.037	0	0	0
2010/06/29	R209 2010/11/04	8.95	Call	Bond Future	1,935.0000	1,892.0000	(2.222)	0	0	0
2010/06/29	R209 2010/11/04	8.95	Put	Bond Future	3,211.0000	3,243.0000	0.997	0	0	0
2010/06/29	R209 2011/02/03			Bond Future	9.1580	9.1680	0.109	0.0000	0.0000	0
2010/06/29	R209 2011/02/03	9.00	Call	Bond Future	2,662.0000	2,621.0000	(1.540)	0	0	0
2010/06/29	R209 2011/02/03	9.00	Put	Bond Future	3,859.0000	3,892.0000	0.855	0	0	0
2010/06/29	R209 2011/02/03	9.05	Call	Bond Future	2,844.0000	2,801.0000	(1.512)	0	0	0
2010/06/29	R209 2011/02/03	9.05	Put	Bond Future	3,659.0000	3,690.0000	0.847	0	0	0
2010/06/29	R209 2011/02/03	8.95	Call	Bond Future	2,487.0000	2,447.0000	(1.608)	0	0	0
2010/06/29	R209 2011/02/03	8.95	Put	Bond Future	4,069.0000	4,104.0000	0.860	0	0	0
2010/06/29	TRT1 2010/08/05			Index Future	314.9230	314.3100	(0.195)	0.0000	0.0000	100
2010/06/29	TRT1 2010/11/04			Index Future	320.1610	319.5380	(0.195)	0.0000	0.0000	0

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Total										100764.00
