



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/06/2010

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
2010/06/15	AL7T 2010/08/05			Index Future	346.5490	346.1760	(0.108)	0.0000	0.0000	58
2010/06/15	ALBI 2010/08/05			Index Future	319.4620	318.9780	(0.152)	0.0000	0.0000	1,460
2010/06/15	ALBI 2010/11/04			Index Future	324.7750	324.2820	(0.152)	0.0000	0.0000	0
2010/06/15	CRD1 2010/08/05			Index Future	141.0820	141.0170	(0.046)	0.0000	0.0000	2
2010/06/15	CRD1 2010/11/04			Index Future	143.4280	143.3620	(0.046)	0.0000	0.0000	0
2010/06/15	GOVI 2010/08/05			GOVI	320.7640	320.3090	(0.142)	0.0000	0.0000	326
2010/06/15	GOVI 2010/08/05	315.60	Call	GOVI	63,792.0000	60,179.0000	(5.664)	0	0	0
2010/06/15	GOVI 2010/08/05	315.60	Put	GOVI	12,152.0000	13,089.0000	7.711	0	0	0
2010/06/15	GOVI 2010/11/04			GOVI	326.0980	325.6350	(0.142)	0.0000	0.0000	0
2010/06/15	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/15	GOVI 2010/11/04	329.00	Put	GOVI	29,020.0000	33,650.0000	15.955	0	0	0
2010/06/15	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/15	GOVI 2010/11/04	329.01	Put	GOVI	29,120.0000	33,750.0000	15.900	0	0	0
2010/06/15	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/15	GOVI 2010/11/04	328.99	Put	GOVI	28,920.0000	33,550.0000	16.010	0	0	0
2010/06/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/15	ILBI 2010/08/05			Index Future	381.0280	381.0710	0.011	0.0000	0.0000	501
2010/06/15	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/15	JBAF 2010/06/15			Jibar Tradeable Future	6.6230	6.6250	0.030	0.0000	0.0000	0
2010/06/15	JBAF 2010/07/21			Jibar Tradeable Future	6.5490	6.5510	0.031	0.0000	0.0000	1,000
2010/06/15	JBAF 2010/08/18			Jibar Tradeable Future	6.4660	6.4660	0.000	0.0000	0.0000	1,000
2010/06/15	JBAF 2010/09/15			Jibar Tradeable Future	6.4010	6.4010	0.000	0.0000	0.0000	1,000
2010/06/15	JBAF 2010/10/20			Jibar Tradeable Future	6.4010	6.4010	0.000	0.0000	0.0000	0
2010/06/15	JBAF 2010/11/17			Jibar Tradeable Future	6.4010	6.4010	0.000	0.0000	0.0000	0
2010/06/15	JBAF 2010/12/15			Jibar Tradeable Future	6.4020	6.4020	0.000	0.0000	0.0000	0
2010/06/15	JBAF 2011/03/16			Jibar Tradeable Future	6.5070	6.5050	(0.031)	0.0000	0.0000	5,500
2010/06/15	JBAF 2011/06/15			Jibar Tradeable Future	6.6410	6.6370	(0.060)	0.0000	0.0000	4,500
2010/06/15	JBAF 2011/09/21			Jibar Tradeable Future	7.0160	7.0130	(0.043)	0.0000	0.0000	3,500
2010/06/15	JBAF 2011/12/21			Jibar Tradeable Future	7.3470	7.3440	(0.041)	0.0000	0.0000	5,000
2010/06/15	JBAF 2012/03/20			Jibar Tradeable Future	7.6050	7.6050	0.000	0.0000	0.0000	0
2010/06/15	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/15	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/15	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/15	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/15	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/15	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/15	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/15	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/15	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/15	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/15	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/15	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/15	OTH1 2010/08/05			Index Future	311.9840	311.3350	(0.208)	0.0000	0.0000	3
2010/06/15	OTH1 2010/11/04			Index Future	317.1720	316.5120	(0.208)	0.0000	0.0000	0
2010/06/15	R157 2010/08/05			Bond Future	8.0170	8.0260	0.112	0.0000	0.0000	5,757
2010/06/15	R157 2010/08/05	8.75	Call	Bond Future	3,430.0000	3,387.0000	(1.254)	0	0	0
2010/06/15	R157 2010/08/05	8.75	Put	Bond Future	53.0000	53.0000	0.000	0	0	0
2010/06/15	R157 2010/08/05	8.50	Call	Bond Future	2,392.0000	2,351.0000	(1.714)	0	0	0
2010/06/15	R157 2010/08/05	8.50	Put	Bond Future	153.0000	155.0000	1.307	0	0	2,500
2010/06/15	R157 2010/08/05	9.00	Call	Bond Future	4,517.0000	4,475.0000	(0.930)	0	0	0
2010/06/15	R157 2010/08/05	9.00	Put	Bond Future	16.0000	16.0000	0.000	0	0	0
2010/06/15	R157 2010/08/05	8.25	Put	Bond Future	386.0000	391.0000	1.295	0	0	0
2010/06/15	R157 2010/08/05	8.25	Call	Bond Future	1,472.0000	1,435.0000	(2.514)	0	0	500
2010/06/15	R157 2010/08/05	7.50	Put	Bond Future	2,544.0000	2,579.0000	1.376	0	0	0
2010/06/15	R157 2010/08/05	7.50	Call	Bond Future	88.0000	81.0000	(7.955)	0	0	500
2010/06/15	R157 2010/11/04			Bond Future	8.0990	8.1090	0.123	0.0000	0.0000	0
2010/06/15	R157 2010/11/04	8.50	Call	Bond Future	2,440.0000	2,405.0000	(1.434)	0	0	0
2010/06/15	R157 2010/11/04	8.50	Put	Bond Future	667.0000	676.0000	1.349	0	0	0
2010/06/15	R157 2010/11/04	8.55	Call	Bond Future	2,601.0000	2,565.0000	(1.384)	0	0	0
2010/06/15	R157 2010/11/04	8.55	Put	Bond Future	609.0000	617.0000	1.314	0	0	0
2010/06/15	R157 2010/11/04	8.45	Call	Bond Future	2,284.0000	2,250.0000	(1.489)	0	0	0
2010/06/15	R157 2010/11/04	8.45	Put	Bond Future	730.0000	741.0000	1.507	0	0	0
2010/06/15	R157 2010/11/04	7.50	Put	Bond Future	3,048.0000	3,081.0000	1.083	0	0	0
2010/06/15	R157 2010/11/04	7.50	Call	Bond Future	336.0000	324.0000	(3.571)	0	0	500
2010/06/15	R157 2011/02/03			Bond Future	8.1570	8.1680	0.135	0.0000	0.0000	0

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2010/06/15	R157 2011/02/03	7.90	Call	Bond Future	1,105.0000	1,083.0000	(1.991)	0	0	0
2010/06/15	R157 2011/02/03	7.90	Put	Bond Future	2,201.0000	2,225.0000	1.090	0	0	0
2010/06/15	R157 2011/02/03	7.95	Call	Bond Future	1,198.0000	1,176.0000	(1.836)	0	0	0
2010/06/15	R157 2011/02/03	7.95	Put	Bond Future	2,080.0000	2,104.0000	1.154	0	0	0
2010/06/15	R157 2011/02/03	7.85	Call	Bond Future	1,015.0000	994.0000	(2.069)	0	0	0
2010/06/15	R157 2011/02/03	7.85	Put	Bond Future	2,325.0000	2,351.0000	1.118	0	0	0
2010/06/15	R186 2010/08/05			Bond Future	8.9790	9.0190	0.445	0.0000	0.0000	20,749
2010/06/15	R186 2010/08/05	9.25	Call	Bond Future	3,300.0000	3,024.0000	(8.364)	0	0	0
2010/06/15	R186 2010/08/05	9.25	Put	Bond Future	821.0000	916.0000	11.571	0	0	0
2010/06/15	R186 2010/08/05	8.75	Call	Bond Future	867.0000	741.0000	(14.533)	0	0	1,300
2010/06/15	R186 2010/08/05	8.75	Put	Bond Future	3,027.0000	3,272.0000	8.094	0	0	0
2010/06/15	R186 2010/08/05	9.75	Call	Bond Future	6,988.0000	6,637.0000	(5.023)	0	0	0
2010/06/15	R186 2010/08/05	9.75	Put	Bond Future	144.0000	164.0000	13.889	0	0	1,444
2010/06/15	R186 2010/08/05	10.00	Call	Bond Future	8,982.0000	8,619.0000	(4.041)	0	0	0
2010/06/15	R186 2010/08/05	10.00	Put	Bond Future	52.0000	61.0000	17.308	0	0	3,000
2010/06/15	R186 2010/08/05	9.00	Call	Bond Future	1,866.0000	1,660.0000	(11.040)	0	0	48
2010/06/15	R186 2010/08/05	9.00	Put	Bond Future	1,671.0000	1,836.0000	9.874	0	0	48
2010/06/15	R186 2010/08/05	8.50	Put	Bond Future	4,902.0000	5,214.0000	6.365	0	0	0
2010/06/15	R186 2010/08/05	8.50	Call	Bond Future	313.0000	254.0000	(18.850)	0	0	144
2010/06/15	R186 2010/11/04			Bond Future	9.0440	9.0850	0.453	0.0000	0.0000	0
2010/06/15	R186 2010/11/04	9.25	Call	Bond Future	4,272.0000	4,038.0000	(5.478)	0	0	0
2010/06/15	R186 2010/11/04	9.25	Put	Bond Future	2,409.0000	2,550.0000	5.853	0	0	0
2010/06/15	R186 2010/11/04	9.30	Call	Bond Future	4,544.0000	4,302.0000	(5.326)	0	0	0
2010/06/15	R186 2010/11/04	9.30	Put	Bond Future	2,236.0000	2,368.0000	5.903	0	0	0
2010/06/15	R186 2010/11/04	9.20	Call	Bond Future	4,003.0000	3,777.0000	(5.646)	0	0	0
2010/06/15	R186 2010/11/04	9.20	Put	Bond Future	2,588.0000	2,736.0000	5.719	0	0	0
2010/06/15	R186 2010/11/04	8.75	Put	Bond Future	4,715.0000	4,941.0000	4.793	0	0	0
2010/06/15	R186 2010/11/04	8.75	Call	Bond Future	1,974.0000	1,826.0000	(7.497)	0	0	9,800
2010/06/15	R186 2011/02/03			Bond Future	9.0940	9.1370	0.473	0.0000	0.0000	0
2010/06/15	R186 2011/02/03	9.00	Call	Bond Future	3,575.0000	3,382.0000	(5.399)	0	0	0
2010/06/15	R186 2011/02/03	9.00	Put	Bond Future	4,429.0000	4,623.0000	4.380	0	0	0
2010/06/15	R186 2011/02/03	9.05	Call	Bond Future	3,805.0000	3,605.0000	(5.256)	0	0	0
2010/06/15	R186 2011/02/03	9.05	Put	Bond Future	4,203.0000	4,391.0000	4.473	0	0	0
2010/06/15	R186 2011/02/03	8.95	Call	Bond Future	3,353.0000	3,168.0000	(5.517)	0	0	0

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2010/06/15	R186 2011/02/03	8.95	Put	Bond Future	4,665.0000	4,867.0000	4.330	0	0	0
2010/06/15	R201 2010/08/05			Bond Future	7.9060	7.9150	0.114	0.0000	0.0000	1,388
2010/06/15	R201 2010/08/05	9.00	Call	Bond Future	3,955.0000	3,921.0000	(0.860)	0	0	0
2010/06/15	R201 2010/08/05	9.00	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/06/15	R201 2010/11/04			Bond Future	7.9830	7.9940	0.138	0.0000	0.0000	0
2010/06/15	R201 2010/11/04	8.50	Call	Bond Future	2,230.0000	2,198.0000	(1.435)	0	0	0
2010/06/15	R201 2010/11/04	8.50	Put	Bond Future	436.0000	443.0000	1.606	0	0	0
2010/06/15	R201 2010/11/04	8.55	Call	Bond Future	2,363.0000	2,330.0000	(1.397)	0	0	0
2010/06/15	R201 2010/11/04	8.55	Put	Bond Future	398.0000	403.0000	1.256	0	0	0
2010/06/15	R201 2010/11/04	8.45	Call	Bond Future	2,100.0000	2,069.0000	(1.476)	0	0	0
2010/06/15	R201 2010/11/04	8.45	Put	Bond Future	478.0000	486.0000	1.674	0	0	0
2010/06/15	R201 2011/02/03			Bond Future	8.0330	8.0440	0.137	0.0000	0.0000	0
2010/06/15	R201 2011/02/03	8.00	Call	Bond Future	1,186.0000	1,166.0000	(1.686)	0	0	0
2010/06/15	R201 2011/02/03	8.00	Put	Bond Future	1,296.0000	1,312.0000	1.235	0	0	0
2010/06/15	R201 2011/02/03	8.05	Call	Bond Future	1,276.0000	1,254.0000	(1.724)	0	0	0
2010/06/15	R201 2011/02/03	8.05	Put	Bond Future	1,220.0000	1,234.0000	1.148	0	0	0
2010/06/15	R201 2011/02/03	7.95	Call	Bond Future	1,101.0000	1,081.0000	(1.817)	0	0	0
2010/06/15	R201 2011/02/03	7.95	Put	Bond Future	1,377.0000	1,393.0000	1.162	0	0	0
2010/06/15	R203 2010/08/05			Bond Future	8.6410	8.6500	0.104	0.0000	0.0000	3,767
2010/06/15	R203 2010/08/05	9.25	Call	Bond Future	3,201.0000	3,155.0000	(1.437)	0	0	0
2010/06/15	R203 2010/08/05	9.25	Put	Bond Future	123.0000	123.0000	0.000	0	0	0
2010/06/15	R203 2010/11/04			Bond Future	8.7300	8.7390	0.103	0.0000	0.0000	0
2010/06/15	R203 2010/11/04	9.25	Call	Bond Future	3,287.0000	3,249.0000	(1.156)	0	0	0
2010/06/15	R203 2010/11/04	9.25	Put	Bond Future	731.0000	738.0000	0.958	0	0	0
2010/06/15	R203 2010/11/04	9.30	Call	Bond Future	3,469.0000	3,431.0000	(1.095)	0	0	0
2010/06/15	R203 2010/11/04	9.30	Put	Bond Future	671.0000	678.0000	1.043	0	0	0
2010/06/15	R203 2010/11/04	9.20	Call	Bond Future	3,108.0000	3,071.0000	(1.190)	0	0	0
2010/06/15	R203 2010/11/04	9.20	Put	Bond Future	794.0000	802.0000	1.008	0	0	0
2010/06/15	R203 2011/02/03			Bond Future	8.8000	8.8100	0.114	0.0000	0.0000	0
2010/06/15	R203 2011/02/03	8.50	Call	Bond Future	1,374.0000	1,350.0000	(1.747)	0	0	0
2010/06/15	R203 2011/02/03	8.50	Put	Bond Future	2,840.0000	2,865.0000	0.880	0	0	0
2010/06/15	R203 2011/02/03	8.55	Call	Bond Future	1,481.0000	1,456.0000	(1.688)	0	0	0
2010/06/15	R203 2011/02/03	8.55	Put	Bond Future	2,701.0000	2,725.0000	0.889	0	0	0

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2010/06/15	R203 2011/02/03	8.45	Call	Bond Future	1,272.0000	1,250.0000	(1.730)	0	0	0
2010/06/15	R203 2011/02/03	8.45	Put	Bond Future	2,986.0000	3,012.0000	0.871	0	0	0
2010/06/15	R204 2010/08/05			Bond Future	8.7480	8.7580	0.114	0.0000	0.0000	2,664
2010/06/15	R204 2010/08/05	9.25	Call	Bond Future	3,016.0000	2,962.0000	(1.790)	0	0	0
2010/06/15	R204 2010/08/05	9.25	Put	Bond Future	218.0000	221.0000	1.376	0	0	780
2010/06/15	R204 2010/08/05	8.70	Call	Bond Future	913.0000	877.0000	(3.943)	0	0	0
2010/06/15	R204 2010/08/05	8.70	Put	Bond Future	1,186.0000	1,207.0000	1.771	0	0	650
2010/06/15	R204 2010/08/05	8.75	Call	Bond Future	1,054.0000	1,016.0000	(3.605)	0	0	83
2010/06/15	R204 2010/08/05	8.75	Put	Bond Future	1,043.0000	1,061.0000	1.726	0	0	83
2010/06/15	R204 2010/08/05	8.25	Put	Bond Future	3,042.0000	3,087.0000	1.479	0	0	0
2010/06/15	R204 2010/08/05	8.25	Call	Bond Future	159.0000	147.0000	(7.547)	0	0	249
2010/06/15	R204 2010/11/04			Bond Future	8.8290	8.8390	0.113	0.0000	0.0000	0
2010/06/15	R204 2010/11/04	9.25	Call	Bond Future	3,225.0000	3,181.0000	(1.364)	0	0	0
2010/06/15	R204 2010/11/04	9.25	Put	Bond Future	930.0000	942.0000	1.290	0	0	0
2010/06/15	R204 2010/11/04	9.30	Call	Bond Future	3,418.0000	3,373.0000	(1.317)	0	0	0
2010/06/15	R204 2010/11/04	9.30	Put	Bond Future	856.0000	866.0000	1.168	0	0	0
2010/06/15	R204 2010/11/04	9.20	Call	Bond Future	3,040.0000	2,997.0000	(1.414)	0	0	0
2010/06/15	R204 2010/11/04	9.20	Put	Bond Future	1,014.0000	1,027.0000	1.282	0	0	0
2010/06/15	R204 2011/02/03			Bond Future	8.8920	8.9020	0.112	0.0000	0.0000	0
2010/06/15	R204 2011/02/03	8.50	Call	Bond Future	1,349.0000	1,325.0000	(1.779)	0	0	0
2010/06/15	R204 2011/02/03	8.50	Put	Bond Future	3,495.0000	3,525.0000	0.858	0	0	0
2010/06/15	R204 2011/02/03	8.55	Call	Bond Future	1,459.0000	1,434.0000	(1.714)	0	0	0
2010/06/15	R204 2011/02/03	8.55	Put	Bond Future	3,328.0000	3,357.0000	0.871	0	0	0
2010/06/15	R204 2011/02/03	8.45	Call	Bond Future	1,246.0000	1,223.0000	(1.846)	0	0	0
2010/06/15	R204 2011/02/03	8.45	Put	Bond Future	3,670.0000	3,701.0000	0.845	0	0	0
2010/06/15	R206 2010/08/05			Bond Future	7.8010	7.8210	0.256	0.0000	0.0000	0
2010/06/15	R206 2010/08/05	9.00	Call	Bond Future	3,454.0000	3,395.0000	(1.708)	0	0	0
2010/06/15	R206 2010/08/05	9.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/06/15	R206 2010/11/04			Bond Future	7.8830	7.9050	0.279	0.0000	0.0000	0
2010/06/15	R206 2010/11/04	8.50	Call	Bond Future	1,950.0000	1,901.0000	(2.513)	0	0	0
2010/06/15	R206 2010/11/04	8.50	Put	Bond Future	271.0000	282.0000	4.059	0	0	0
2010/06/15	R206 2010/11/04	8.55	Call	Bond Future	2,060.0000	2,009.0000	(2.476)	0	0	0
2010/06/15	R206 2010/11/04	8.55	Put	Bond Future	246.0000	256.0000	4.065	0	0	0

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2010/06/15	R206 2010/11/04	8.45	Call	Bond Future	1,843.0000	1,794.0000	(2.659)	0	0	0
2010/06/15	R206 2010/11/04	8.45	Put	Bond Future	298.0000	310.0000	4.027	0	0	0
2010/06/15	R206 2011/02/03			Bond Future	7.9330	7.9570	0.303	0.0000	0.0000	0
2010/06/15	R206 2011/02/03	8.00	Call	Bond Future	1,055.0000	1,021.0000	(3.223)	0	0	0
2010/06/15	R206 2011/02/03	8.00	Put	Bond Future	884.0000	911.0000	3.054	0	0	0
2010/06/15	R206 2011/02/03	8.05	Call	Bond Future	1,126.0000	1,091.0000	(3.108)	0	0	0
2010/06/15	R206 2011/02/03	8.05	Put	Bond Future	828.0000	854.0000	3.140	0	0	0
2010/06/15	R206 2011/02/03	7.95	Call	Bond Future	987.0000	953.0000	(3.445)	0	0	0
2010/06/15	R206 2011/02/03	7.95	Put	Bond Future	944.0000	971.0000	2.860	0	0	0
2010/06/15	R207 2010/08/05			Bond Future	8.7760	8.7950	0.216	0.0000	0.0000	3,941
2010/06/15	R207 2010/08/05	9.50	Call	Bond Future	4,248.0000	4,140.0000	(2.542)	0	0	0
2010/06/15	R207 2010/08/05	9.50	Put	Bond Future	87.0000	92.0000	5.747	0	0	150
2010/06/15	R207 2010/08/05	9.25	Call	Bond Future	2,985.0000	2,884.0000	(3.384)	0	0	0
2010/06/15	R207 2010/08/05	9.25	Put	Bond Future	232.0000	244.0000	5.172	0	0	100
2010/06/15	R207 2010/08/05	8.25	Put	Bond Future	3,318.0000	3,415.0000	2.923	0	0	0
2010/06/15	R207 2010/08/05	8.25	Call	Bond Future	132.0000	116.0000	(12.121)	0	0	250
2010/06/15	R207 2010/11/04			Bond Future	8.8470	8.8680	0.237	0.0000	0.0000	0
2010/06/15	R207 2010/11/04	9.25	Call	Bond Future	3,339.0000	3,250.0000	(2.665)	0	0	0
2010/06/15	R207 2010/11/04	9.25	Put	Bond Future	1,041.0000	1,073.0000	3.074	0	0	0
2010/06/15	R207 2010/11/04	9.30	Call	Bond Future	3,538.0000	3,447.0000	(2.572)	0	0	0
2010/06/15	R207 2010/11/04	9.30	Put	Bond Future	960.0000	990.0000	3.125	0	0	0
2010/06/15	R207 2010/11/04	9.20	Call	Bond Future	3,145.0000	3,058.0000	(2.766)	0	0	0
2010/06/15	R207 2010/11/04	9.20	Put	Bond Future	1,128.0000	1,162.0000	3.014	0	0	0
2010/06/15	R207 2011/02/03			Bond Future	8.9030	8.9240	0.236	0.0000	0.0000	0
2010/06/15	R207 2011/02/03	8.75	Call	Bond Future	1,983.0000	1,924.0000	(2.975)	0	0	0
2010/06/15	R207 2011/02/03	8.75	Put	Bond Future	2,857.0000	2,917.0000	2.100	0	0	0
2010/06/15	R207 2011/02/03	8.80	Call	Bond Future	2,122.0000	2,061.0000	(2.875)	0	0	0
2010/06/15	R207 2011/02/03	8.80	Put	Bond Future	2,709.0000	2,767.0000	2.141	0	0	0
2010/06/15	R207 2011/02/03	8.70	Call	Bond Future	1,849.0000	1,792.0000	(3.083)	0	0	0
2010/06/15	R207 2011/02/03	8.70	Put	Bond Future	3,011.0000	3,073.0000	2.059	0	0	0
2010/06/15	R208 2010/08/05			Bond Future	8.8320	8.8620	0.340	0.0000	0.0000	11,317
2010/06/15	R208 2010/08/05	9.50	Call	Bond Future	4,105.0000	3,932.0000	(4.214)	0	0	0
2010/06/15	R208 2010/08/05	9.50	Put	Bond Future	115.0000	126.0000	9.565	0	0	0

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2010/06/15	R208 2010/11/04			Bond Future	8.9030	8.9330	0.337	0.0000	0.0000	0
2010/06/15	R208 2010/11/04	9.25	Call	Bond Future	3,270.0000	3,144.0000	(3.853)	0	0	0
2010/06/15	R208 2010/11/04	9.25	Put	Bond Future	1,205.0000	1,260.0000	4.564	0	0	0
2010/06/15	R208 2010/11/04	9.30	Call	Bond Future	3,470.0000	3,341.0000	(3.718)	0	0	0
2010/06/15	R208 2010/11/04	9.30	Put	Bond Future	1,113.0000	1,165.0000	4.672	0	0	0
2010/06/15	R208 2010/11/04	9.20	Call	Bond Future	3,074.0000	2,952.0000	(3.969)	0	0	0
2010/06/15	R208 2010/11/04	9.20	Put	Bond Future	1,303.0000	1,362.0000	4.528	0	0	0
2010/06/15	R208 2011/02/03			Bond Future	8.9570	8.9890	0.357	0.0000	0.0000	0
2010/06/15	R208 2011/02/03	8.75	Call	Bond Future	1,972.0000	1,885.0000	(4.412)	0	0	0
2010/06/15	R208 2011/02/03	8.75	Put	Bond Future	3,213.0000	3,316.0000	3.206	0	0	0
2010/06/15	R208 2011/02/03	8.80	Call	Bond Future	2,113.0000	2,022.0000	(4.307)	0	0	0
2010/06/15	R208 2011/02/03	8.80	Put	Bond Future	3,052.0000	3,151.0000	3.244	0	0	0
2010/06/15	R208 2011/02/03	8.70	Call	Bond Future	1,837.0000	1,754.0000	(4.518)	0	0	0
2010/06/15	R208 2011/02/03	8.70	Put	Bond Future	3,381.0000	3,488.0000	3.165	0	0	0
2010/06/15	R209 2010/08/05			Bond Future	8.9100	8.9600	0.561	0.0000	0.0000	2,417
2010/06/15	R209 2010/08/05	8.75	Call	Bond Future	916.0000	766.0000	(16.376)	0	0	0
2010/06/15	R209 2010/08/05	8.75	Put	Bond Future	2,184.0000	2,423.0000	10.943	0	0	0
2010/06/15	R209 2010/11/04			Bond Future	8.9580	9.0100	0.580	0.0000	0.0000	0
2010/06/15	R209 2010/11/04	9.00	Call	Bond Future	2,848.0000	2,628.0000	(7.725)	0	0	0
2010/06/15	R209 2010/11/04	9.00	Put	Bond Future	2,524.0000	2,705.0000	7.171	0	0	0
2010/06/15	R209 2010/11/04	9.05	Call	Bond Future	3,058.0000	2,829.0000	(7.489)	0	0	0
2010/06/15	R209 2010/11/04	9.05	Put	Bond Future	2,351.0000	2,523.0000	7.316	0	0	0
2010/06/15	R209 2010/11/04	8.95	Call	Bond Future	2,646.0000	2,435.0000	(7.974)	0	0	0
2010/06/15	R209 2010/11/04	8.95	Put	Bond Future	2,708.0000	2,898.0000	7.016	0	0	0
2010/06/15	R209 2011/02/03			Bond Future	8.9950	9.0480	0.589	0.0000	0.0000	0
2010/06/15	R209 2011/02/03	9.00	Call	Bond Future	3,373.0000	3,158.0000	(6.374)	0	0	0
2010/06/15	R209 2011/02/03	9.00	Put	Bond Future	3,335.0000	3,525.0000	5.697	0	0	0
2010/06/15	R209 2011/02/03	9.05	Call	Bond Future	3,579.0000	3,356.0000	(6.231)	0	0	0
2010/06/15	R209 2011/02/03	9.05	Put	Bond Future	3,158.0000	3,341.0000	5.795	0	0	0
2010/06/15	R209 2011/02/03	8.95	Call	Bond Future	3,174.0000	2,966.0000	(6.553)	0	0	0
2010/06/15	R209 2011/02/03	8.95	Put	Bond Future	3,521.0000	3,719.0000	5.623	0	0	0
2010/06/15	TRT1 2010/08/05			Index Future	316.9070	316.4540	(0.143)	0.0000	0.0000	100
2010/06/15	TRT1 2010/11/04			Index Future	322.1760	321.7160	(0.143)	0.0000	0.0000	0

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Total									98079.00	