



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 23/06/2010

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
2010/06/23	AL7T 2010/08/05			Index Future	350.2100	349.5010	(0.202)	0.0000	0.0000	58
2010/06/23	ALBI 2010/08/05			Index Future	319.7140	319.1610	(0.173)	0.0000	0.0000	1,460
2010/06/23	ALBI 2010/11/04			Index Future	325.0310	324.4690	(0.173)	0.0000	0.0000	0
2010/06/23	CRD1 2010/08/05			Index Future	141.3750	141.2040	(0.121)	0.0000	0.0000	2
2010/06/23	CRD1 2010/11/04			Index Future	143.7260	143.5520	(0.121)	0.0000	0.0000	0
2010/06/23	GOVI 2010/08/05			GOVI	321.0460	320.4910	(0.173)	0.0000	0.0000	327
2010/06/23	GOVI 2010/08/05	315.60	Call	GOVI	63,970.0000	59,459.0000	(7.052)	0	0	0
2010/06/23	GOVI 2010/08/05	315.60	Put	GOVI	9,510.0000	10,549.0000	10.925	0	0	0
2010/06/23	GOVI 2010/11/04			GOVI	326.3850	325.8220	(0.172)	0.0000	0.0000	0
2010/06/23	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/23	GOVI 2010/11/04	329.00	Put	GOVI	26,150.0000	31,780.0000	21.530	0	0	0
2010/06/23	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/23	GOVI 2010/11/04	329.01	Put	GOVI	26,250.0000	31,880.0000	21.448	0	0	0
2010/06/23	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/23	GOVI 2010/11/04	328.99	Put	GOVI	26,050.0000	31,680.0000	21.612	0	0	0
2010/06/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/23	ILBI 2010/08/05			Index Future	382.2320	382.5140	0.074	0.0000	0.0000	501
2010/06/23	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/23	JBAF 2010/07/21			Jibar Tradeable Future	6.5530	6.5750	0.336	0.0000	0.0000	1,000
2010/06/23	JBAF 2010/08/18			Jibar Tradeable Future	6.4660	6.4850	0.294	0.0000	0.0000	1,000
2010/06/23	JBAF 2010/09/15			Jibar Tradeable Future	6.3940	6.4150	0.328	0.0000	0.0000	1,000
2010/06/23	JBAF 2010/10/20			Jibar Tradeable Future	6.3830	6.3950	0.188	0.0000	0.0000	0
2010/06/23	JBAF 2010/11/17			Jibar Tradeable Future	6.3830	6.3950	0.188	0.0000	0.0000	0
2010/06/23	JBAF 2010/12/15			Jibar Tradeable Future	6.3840	6.3950	0.172	0.0000	0.0000	0
2010/06/23	JBAF 2011/03/16			Jibar Tradeable Future	6.4540	6.4550	0.015	0.0000	0.0000	5,500
2010/06/23	JBAF 2011/06/15			Jibar Tradeable Future	6.6070	6.6450	0.575	0.0000	0.0000	4,500
2010/06/23	JBAF 2011/09/21			Jibar Tradeable Future	6.9580	6.9550	(0.043)	0.0000	0.0000	3,500
2010/06/23	JBAF 2011/12/21			Jibar Tradeable Future	7.2060	7.2150	0.125	0.0000	0.0000	5,000
2010/06/23	JBAF 2012/03/20			Jibar Tradeable Future	7.4770	7.4850	0.107	0.0000	0.0000	0
2010/06/23	JBAF 2012/06/20			Jibar Tradeable Future	7.5050	7.5250	0.266	0.0000	0.0000	0
2010/06/23	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/23	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/23	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/23	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/23	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/23	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/23	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/23	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/23	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/23	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/23	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/23	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/23	OTH1 2010/08/05			Index Future	312.0600	311.5170	(0.174)	0.0000	0.0000	3
2010/06/23	OTH1 2010/11/04			Index Future	317.2500	316.6980	(0.174)	0.0000	0.0000	0
2010/06/23	R157 2010/08/05			Bond Future	7.9480	7.9660	0.226	0.0000	0.0000	5,657
2010/06/23	R157 2010/08/05	8.75	Call	Bond Future	3,724.0000	3,641.0000	(2.229)	0	0	0
2010/06/23	R157 2010/08/05	8.75	Put	Bond Future	23.0000	25.0000	8.696	0	0	0
2010/06/23	R157 2010/08/05	8.50	Call	Bond Future	2,645.0000	2,565.0000	(3.025)	0	0	0
2010/06/23	R157 2010/08/05	8.50	Put	Bond Future	82.0000	87.0000	6.098	0	0	2,500
2010/06/23	R157 2010/08/05	9.00	Call	Bond Future	4,831.0000	4,746.0000	(1.759)	0	0	0
2010/06/23	R157 2010/08/05	9.00	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2010/06/23	R157 2010/08/05	8.25	Put	Bond Future	247.0000	260.0000	5.263	0	0	0
2010/06/23	R157 2010/08/05	8.25	Call	Bond Future	1,658.0000	1,586.0000	(4.343)	0	0	500
2010/06/23	R157 2010/08/05	7.50	Put	Bond Future	2,226.0000	2,298.0000	3.235	0	0	0
2010/06/23	R157 2010/08/05	7.50	Call	Bond Future	95.0000	82.0000	(13.684)	0	0	500
2010/06/23	R157 2010/11/04			Bond Future	8.0250	8.0450	0.249	0.0000	0.0000	0
2010/06/23	R157 2010/11/04	8.50	Call	Bond Future	2,646.0000	2,576.0000	(2.646)	0	0	0
2010/06/23	R157 2010/11/04	8.50	Put	Bond Future	542.0000	561.0000	3.506	0	0	0
2010/06/23	R157 2010/11/04	8.55	Call	Bond Future	2,814.0000	2,742.0000	(2.559)	0	0	0
2010/06/23	R157 2010/11/04	8.55	Put	Bond Future	491.0000	508.0000	3.462	0	0	0
2010/06/23	R157 2010/11/04	8.45	Call	Bond Future	2,482.0000	2,413.0000	(2.780)	0	0	0
2010/06/23	R157 2010/11/04	8.45	Put	Bond Future	597.0000	618.0000	3.518	0	0	0
2010/06/23	R157 2010/11/04	7.50	Put	Bond Future	2,761.0000	2,828.0000	2.427	0	0	0
2010/06/23	R157 2010/11/04	7.50	Call	Bond Future	380.0000	357.0000	(6.053)	0	0	500
2010/06/23	R157 2011/02/03			Bond Future	8.0790	8.1000	0.260	0.0000	0.0000	0

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2010/06/23	R157 2011/02/03	7.90	Call	Bond Future	1,215.0000	1,173.0000	(3.457)	0	0	0
2010/06/23	R157 2011/02/03	7.90	Put	Bond Future	1,980.0000	2,027.0000	2.374	0	0	0
2010/06/23	R157 2011/02/03	7.95	Call	Bond Future	1,315.0000	1,272.0000	(3.270)	0	0	0
2010/06/23	R157 2011/02/03	7.95	Put	Bond Future	1,865.0000	1,912.0000	2.520	0	0	0
2010/06/23	R157 2011/02/03	7.85	Call	Bond Future	1,119.0000	1,079.0000	(3.575)	0	0	0
2010/06/23	R157 2011/02/03	7.85	Put	Bond Future	2,098.0000	2,148.0000	2.383	0	0	0
2010/06/23	R186 2010/08/05			Bond Future	8.9940	9.0120	0.200	0.0000	0.0000	19,126
2010/06/23	R186 2010/08/05	9.25	Call	Bond Future	3,077.0000	2,942.0000	(4.387)	0	0	0
2010/06/23	R186 2010/08/05	9.25	Put	Bond Future	737.0000	769.0000	4.342	0	0	0
2010/06/23	R186 2010/08/05	8.75	Call	Bond Future	704.0000	642.0000	(8.807)	0	0	1,300
2010/06/23	R186 2010/08/05	8.75	Put	Bond Future	3,004.0000	3,108.0000	3.462	0	0	0
2010/06/23	R186 2010/08/05	9.75	Call	Bond Future	6,811.0000	6,648.0000	(2.393)	0	0	0
2010/06/23	R186 2010/08/05	9.75	Put	Bond Future	106.0000	110.0000	3.774	0	0	1,444
2010/06/23	R186 2010/08/05	10.00	Call	Bond Future	8,824.0000	8,658.0000	(1.881)	0	0	0
2010/06/23	R186 2010/08/05	10.00	Put	Bond Future	34.0000	35.0000	2.941	0	0	3,000
2010/06/23	R186 2010/08/05	9.00	Call	Bond Future	1,652.0000	1,550.0000	(6.174)	0	0	48
2010/06/23	R186 2010/08/05	9.00	Put	Bond Future	1,596.0000	1,661.0000	4.073	0	0	48
2010/06/23	R186 2010/08/05	8.50	Put	Bond Future	4,950.0000	5,090.0000	2.828	0	0	0
2010/06/23	R186 2010/08/05	8.50	Call	Bond Future	222.0000	195.0000	(12.162)	0	0	144
2010/06/23	R186 2010/11/04			Bond Future	9.0590	9.0770	0.199	0.0000	0.0000	0
2010/06/23	R186 2010/11/04	9.25	Call	Bond Future	4,099.0000	3,990.0000	(2.659)	0	0	0
2010/06/23	R186 2010/11/04	9.25	Put	Bond Future	2,373.0000	2,429.0000	2.360	0	0	0
2010/06/23	R186 2010/11/04	9.30	Call	Bond Future	4,370.0000	4,257.0000	(2.586)	0	0	0
2010/06/23	R186 2010/11/04	9.30	Put	Bond Future	2,199.0000	2,250.0000	2.319	0	0	0
2010/06/23	R186 2010/11/04	9.20	Call	Bond Future	3,832.0000	3,727.0000	(2.740)	0	0	0
2010/06/23	R186 2010/11/04	9.20	Put	Bond Future	2,554.0000	2,614.0000	2.349	0	0	0
2010/06/23	R186 2010/11/04	8.75	Put	Bond Future	4,717.0000	4,811.0000	1.993	0	0	0
2010/06/23	R186 2010/11/04	8.75	Call	Bond Future	1,839.0000	1,769.0000	(3.806)	0	0	9,800
2010/06/23	R186 2011/02/03			Bond Future	9.1100	9.1290	0.209	0.0000	0.0000	0
2010/06/23	R186 2011/02/03	9.00	Call	Bond Future	3,437.0000	3,347.0000	(2.619)	0	0	0
2010/06/23	R186 2011/02/03	9.00	Put	Bond Future	4,435.0000	4,516.0000	1.826	0	0	0
2010/06/23	R186 2011/02/03	9.05	Call	Bond Future	3,664.0000	3,571.0000	(2.538)	0	0	0
2010/06/23	R186 2011/02/03	9.05	Put	Bond Future	4,207.0000	4,285.0000	1.854	0	0	0
2010/06/23	R186 2011/02/03	8.95	Call	Bond Future	3,219.0000	3,133.0000	(2.672)	0	0	0

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2010/06/23	R186 2011/02/03	8.95	Put	Bond Future	4,675.0000	4,760.0000	1.818	0	0	0
2010/06/23	R201 2010/08/05			Bond Future	7.8470	7.8760	0.370	0.0000	0.0000	1,388
2010/06/23	R201 2010/08/05	9.00	Call	Bond Future	4,170.0000	4,063.0000	(2.566)	0	0	0
2010/06/23	R201 2010/08/05	9.00	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/06/23	R201 2010/11/04			Bond Future	7.9200	7.9510	0.391	0.0000	0.0000	0
2010/06/23	R201 2010/11/04	8.50	Call	Bond Future	2,373.0000	2,286.0000	(3.666)	0	0	0
2010/06/23	R201 2010/11/04	8.50	Put	Bond Future	358.0000	380.0000	6.145	0	0	0
2010/06/23	R201 2010/11/04	8.55	Call	Bond Future	2,511.0000	2,422.0000	(3.544)	0	0	0
2010/06/23	R201 2010/11/04	8.55	Put	Bond Future	325.0000	345.0000	6.154	0	0	0
2010/06/23	R201 2010/11/04	8.45	Call	Bond Future	2,238.0000	2,153.0000	(3.798)	0	0	0
2010/06/23	R201 2010/11/04	8.45	Put	Bond Future	395.0000	419.0000	6.076	0	0	0
2010/06/23	R201 2011/02/03			Bond Future	7.9660	7.9990	0.414	0.0000	0.0000	0
2010/06/23	R201 2011/02/03	8.00	Call	Bond Future	1,278.0000	1,219.0000	(4.617)	0	0	0
2010/06/23	R201 2011/02/03	8.00	Put	Bond Future	1,165.0000	1,216.0000	4.378	0	0	0
2010/06/23	R201 2011/02/03	8.05	Call	Bond Future	1,372.0000	1,310.0000	(4.519)	0	0	0
2010/06/23	R201 2011/02/03	8.05	Put	Bond Future	1,093.0000	1,141.0000	4.392	0	0	0
2010/06/23	R201 2011/02/03	7.95	Call	Bond Future	1,188.0000	1,131.0000	(4.798)	0	0	0
2010/06/23	R201 2011/02/03	7.95	Put	Bond Future	1,241.0000	1,294.0000	4.271	0	0	0
2010/06/23	R203 2010/08/05			Bond Future	8.6030	8.6410	0.442	0.0000	0.0000	3,767
2010/06/23	R203 2010/08/05	9.25	Call	Bond Future	3,348.0000	3,163.0000	(5.526)	0	0	0
2010/06/23	R203 2010/08/05	9.25	Put	Bond Future	74.0000	85.0000	14.865	0	0	0
2010/06/23	R203 2010/11/04			Bond Future	8.6890	8.7290	0.460	0.0000	0.0000	0
2010/06/23	R203 2010/11/04	9.25	Call	Bond Future	3,399.0000	3,245.0000	(4.531)	0	0	0
2010/06/23	R203 2010/11/04	9.25	Put	Bond Future	638.0000	684.0000	7.210	0	0	0
2010/06/23	R203 2010/11/04	9.30	Call	Bond Future	3,586.0000	3,429.0000	(4.378)	0	0	0
2010/06/23	R203 2010/11/04	9.30	Put	Bond Future	583.0000	626.0000	7.376	0	0	0
2010/06/23	R203 2010/11/04	9.20	Call	Bond Future	3,216.0000	3,065.0000	(4.695)	0	0	0
2010/06/23	R203 2010/11/04	9.20	Put	Bond Future	697.0000	746.0000	7.030	0	0	0
2010/06/23	R203 2011/02/03			Bond Future	8.7580	8.8010	0.491	0.0000	0.0000	0
2010/06/23	R203 2011/02/03	8.50	Call	Bond Future	1,422.0000	1,334.0000	(6.188)	0	0	0
2010/06/23	R203 2011/02/03	8.50	Put	Bond Future	2,685.0000	2,805.0000	4.469	0	0	0
2010/06/23	R203 2011/02/03	8.55	Call	Bond Future	1,532.0000	1,440.0000	(6.005)	0	0	0
2010/06/23	R203 2011/02/03	8.55	Put	Bond Future	2,548.0000	2,665.0000	4.592	0	0	0

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2010/06/23	R203 2011/02/03	8.45	Call	Bond Future	1,317.0000	1,233.0000	(6.378)	0	0	0
2010/06/23	R203 2011/02/03	8.45	Put	Bond Future	2,827.0000	2,951.0000	4.386	0	0	0
2010/06/23	R204 2010/08/05			Bond Future	8.7000	8.7280	0.322	0.0000	0.0000	2,664
2010/06/23	R204 2010/08/05	9.25	Call	Bond Future	3,207.0000	3,060.0000	(4.584)	0	0	0
2010/06/23	R204 2010/08/05	9.25	Put	Bond Future	136.0000	148.0000	8.824	0	0	780
2010/06/23	R204 2010/08/05	8.70	Call	Bond Future	962.0000	873.0000	(9.252)	0	0	0
2010/06/23	R204 2010/08/05	8.70	Put	Bond Future	962.0000	1,032.0000	7.277	0	0	650
2010/06/23	R204 2010/08/05	8.75	Call	Bond Future	1,115.0000	1,018.0000	(8.700)	0	0	83
2010/06/23	R204 2010/08/05	8.75	Put	Bond Future	830.0000	893.0000	7.590	0	0	83
2010/06/23	R204 2010/08/05	8.25	Put	Bond Future	2,762.0000	2,897.0000	4.888	0	0	0
2010/06/23	R204 2010/08/05	8.25	Call	Bond Future	152.0000	127.0000	(16.447)	0	0	249
2010/06/23	R204 2010/11/04			Bond Future	8.7790	8.8080	0.330	0.0000	0.0000	0
2010/06/23	R204 2010/11/04	9.25	Call	Bond Future	3,376.0000	3,255.0000	(3.584)	0	0	0
2010/06/23	R204 2010/11/04	9.25	Put	Bond Future	804.0000	844.0000	4.975	0	0	0
2010/06/23	R204 2010/11/04	9.30	Call	Bond Future	3,576.0000	3,452.0000	(3.468)	0	0	0
2010/06/23	R204 2010/11/04	9.30	Put	Bond Future	736.0000	773.0000	5.027	0	0	0
2010/06/23	R204 2010/11/04	9.20	Call	Bond Future	3,185.0000	3,066.0000	(3.736)	0	0	0
2010/06/23	R204 2010/11/04	9.20	Put	Bond Future	882.0000	924.0000	4.762	0	0	0
2010/06/23	R204 2011/02/03			Bond Future	8.8400	8.8710	0.351	0.0000	0.0000	0
2010/06/23	R204 2011/02/03	8.50	Call	Bond Future	1,417.0000	1,350.0000	(4.728)	0	0	0
2010/06/23	R204 2011/02/03	8.50	Put	Bond Future	3,282.0000	3,382.0000	3.047	0	0	0
2010/06/23	R204 2011/02/03	8.55	Call	Bond Future	1,531.0000	1,461.0000	(4.572)	0	0	0
2010/06/23	R204 2011/02/03	8.55	Put	Bond Future	3,119.0000	3,216.0000	3.110	0	0	0
2010/06/23	R204 2011/02/03	8.45	Call	Bond Future	1,309.0000	1,245.0000	(4.889)	0	0	0
2010/06/23	R204 2011/02/03	8.45	Put	Bond Future	3,452.0000	3,556.0000	3.013	0	0	0
2010/06/23	R206 2010/08/05			Bond Future	7.7620	7.8000	0.490	0.0000	0.0000	0
2010/06/23	R206 2010/08/05	9.00	Call	Bond Future	3,567.0000	3,455.0000	(3.140)	0	0	0
2010/06/23	R206 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/06/23	R206 2010/11/04			Bond Future	7.8400	7.8820	0.536	0.0000	0.0000	0
2010/06/23	R206 2010/11/04	8.50	Call	Bond Future	2,027.0000	1,932.0000	(4.687)	0	0	0
2010/06/23	R206 2010/11/04	8.50	Put	Bond Future	229.0000	250.0000	9.170	0	0	0
2010/06/23	R206 2010/11/04	8.55	Call	Bond Future	2,139.0000	2,043.0000	(4.488)	0	0	0
2010/06/23	R206 2010/11/04	8.55	Put	Bond Future	207.0000	226.0000	9.179	0	0	0

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2010/06/23	R206 2010/11/04	8.45	Call	Bond Future	1,917.0000	1,824.0000	(4.851)	0	0	0
2010/06/23	R206 2010/11/04	8.45	Put	Bond Future	254.0000	277.0000	9.055	0	0	0
2010/06/23	R206 2011/02/03			Bond Future	7.8870	7.9330	0.583	0.0000	0.0000	0
2010/06/23	R206 2011/02/03	8.00	Call	Bond Future	1,102.0000	1,036.0000	(5.989)	0	0	0
2010/06/23	R206 2011/02/03	8.00	Put	Bond Future	813.0000	865.0000	6.396	0	0	0
2010/06/23	R206 2011/02/03	8.05	Call	Bond Future	1,176.0000	1,108.0000	(5.782)	0	0	0
2010/06/23	R206 2011/02/03	8.05	Put	Bond Future	760.0000	810.0000	6.579	0	0	0
2010/06/23	R206 2011/02/03	7.95	Call	Bond Future	1,031.0000	968.0000	(6.111)	0	0	0
2010/06/23	R206 2011/02/03	7.95	Put	Bond Future	870.0000	925.0000	6.322	0	0	0
2010/06/23	R207 2010/08/05			Bond Future	8.7680	8.7960	0.319	0.0000	0.0000	4,639
2010/06/23	R207 2010/08/05	9.50	Call	Bond Future	4,265.0000	4,105.0000	(3.751)	0	0	0
2010/06/23	R207 2010/08/05	9.50	Put	Bond Future	57.0000	63.0000	10.526	0	0	150
2010/06/23	R207 2010/08/05	9.25	Call	Bond Future	2,975.0000	2,825.0000	(5.042)	0	0	0
2010/06/23	R207 2010/08/05	9.25	Put	Bond Future	175.0000	191.0000	9.143	0	0	100
2010/06/23	R207 2010/08/05	8.25	Put	Bond Future	3,240.0000	3,388.0000	4.568	0	0	0
2010/06/23	R207 2010/08/05	8.25	Call	Bond Future	101.0000	83.0000	(17.822)	0	0	250
2010/06/23	R207 2010/11/04			Bond Future	8.8400	8.8690	0.328	0.0000	0.0000	0
2010/06/23	R207 2010/11/04	9.25	Call	Bond Future	3,317.0000	3,195.0000	(3.678)	0	0	0
2010/06/23	R207 2010/11/04	9.25	Put	Bond Future	978.0000	1,024.0000	4.703	0	0	0
2010/06/23	R207 2010/11/04	9.30	Call	Bond Future	3,518.0000	3,393.0000	(3.553)	0	0	0
2010/06/23	R207 2010/11/04	9.30	Put	Bond Future	899.0000	942.0000	4.783	0	0	0
2010/06/23	R207 2010/11/04	9.20	Call	Bond Future	3,121.0000	3,002.0000	(3.813)	0	0	0
2010/06/23	R207 2010/11/04	9.20	Put	Bond Future	1,063.0000	1,112.0000	4.610	0	0	0
2010/06/23	R207 2011/02/03			Bond Future	8.8960	8.9260	0.337	0.0000	0.0000	0
2010/06/23	R207 2011/02/03	8.75	Call	Bond Future	1,960.0000	1,878.0000	(4.184)	0	0	0
2010/06/23	R207 2011/02/03	8.75	Put	Bond Future	2,794.0000	2,882.0000	3.150	0	0	0
2010/06/23	R207 2011/02/03	8.80	Call	Bond Future	2,100.0000	2,015.0000	(4.048)	0	0	0
2010/06/23	R207 2011/02/03	8.80	Put	Bond Future	2,647.0000	2,733.0000	3.249	0	0	0
2010/06/23	R207 2011/02/03	8.70	Call	Bond Future	1,826.0000	1,747.0000	(4.326)	0	0	0
2010/06/23	R207 2011/02/03	8.70	Put	Bond Future	2,948.0000	3,039.0000	3.087	0	0	0
2010/06/23	R208 2010/08/05			Bond Future	8.8260	8.8440	0.204	0.0000	0.0000	11,317
2010/06/23	R208 2010/08/05	9.50	Call	Bond Future	4,106.0000	3,998.0000	(2.630)	0	0	0
2010/06/23	R208 2010/08/05	9.50	Put	Bond Future	79.0000	82.0000	3.797	0	0	0

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2010/06/23	R208 2010/11/04			Bond Future	8.8960	8.9150	0.214	0.0000	0.0000	0
2010/06/23	R208 2010/11/04	9.25	Call	Bond Future	3,244.0000	3,160.0000	(2.589)	0	0	0
2010/06/23	R208 2010/11/04	9.25	Put	Bond Future	1,137.0000	1,168.0000	2.726	0	0	0
2010/06/23	R208 2010/11/04	9.30	Call	Bond Future	3,446.0000	3,361.0000	(2.467)	0	0	0
2010/06/23	R208 2010/11/04	9.30	Put	Bond Future	1,047.0000	1,077.0000	2.865	0	0	0
2010/06/23	R208 2010/11/04	9.20	Call	Bond Future	3,047.0000	2,965.0000	(2.691)	0	0	0
2010/06/23	R208 2010/11/04	9.20	Put	Bond Future	1,233.0000	1,266.0000	2.676	0	0	0
2010/06/23	R208 2011/02/03			Bond Future	8.9510	8.9700	0.212	0.0000	0.0000	0
2010/06/23	R208 2011/02/03	8.75	Call	Bond Future	1,945.0000	1,890.0000	(2.828)	0	0	0
2010/06/23	R208 2011/02/03	8.75	Put	Bond Future	3,150.0000	3,208.0000	1.841	0	0	0
2010/06/23	R208 2011/02/03	8.80	Call	Bond Future	2,085.0000	2,029.0000	(2.686)	0	0	0
2010/06/23	R208 2011/02/03	8.80	Put	Bond Future	2,988.0000	3,045.0000	1.908	0	0	0
2010/06/23	R208 2011/02/03	8.70	Call	Bond Future	1,810.0000	1,757.0000	(2.928)	0	0	0
2010/06/23	R208 2011/02/03	8.70	Put	Bond Future	3,318.0000	3,378.0000	1.808	0	0	0
2010/06/23	R209 2010/08/05			Bond Future	8.9460	8.9540	0.089	0.0000	0.0000	2,417
2010/06/23	R209 2010/08/05	8.75	Call	Bond Future	709.0000	675.0000	(4.795)	0	0	0
2010/06/23	R209 2010/08/05	8.75	Put	Bond Future	2,258.0000	2,286.0000	1.240	0	0	0
2010/06/23	R209 2010/11/04			Bond Future	8.9960	9.0040	0.089	0.0000	0.0000	0
2010/06/23	R209 2010/11/04	9.00	Call	Bond Future	2,617.0000	2,576.0000	(1.567)	0	0	0
2010/06/23	R209 2010/11/04	9.00	Put	Bond Future	2,586.0000	2,607.0000	0.812	0	0	0
2010/06/23	R209 2010/11/04	9.05	Call	Bond Future	2,820.0000	2,777.0000	(1.525)	0	0	0
2010/06/23	R209 2010/11/04	9.05	Put	Bond Future	2,407.0000	2,425.0000	0.748	0	0	0
2010/06/23	R209 2010/11/04	8.95	Call	Bond Future	2,422.0000	2,382.0000	(1.652)	0	0	0
2010/06/23	R209 2010/11/04	8.95	Put	Bond Future	2,777.0000	2,799.0000	0.792	0	0	0
2010/06/23	R209 2011/02/03			Bond Future	9.0340	9.0430	0.100	0.0000	0.0000	0
2010/06/23	R209 2011/02/03	9.00	Call	Bond Future	3,161.0000	3,119.0000	(1.329)	0	0	0
2010/06/23	R209 2011/02/03	9.00	Put	Bond Future	3,421.0000	3,448.0000	0.789	0	0	0
2010/06/23	R209 2011/02/03	9.05	Call	Bond Future	3,361.0000	3,318.0000	(1.279)	0	0	0
2010/06/23	R209 2011/02/03	9.05	Put	Bond Future	3,239.0000	3,265.0000	0.803	0	0	0
2010/06/23	R209 2011/02/03	8.95	Call	Bond Future	2,968.0000	2,927.0000	(1.381)	0	0	0
2010/06/23	R209 2011/02/03	8.95	Put	Bond Future	3,614.0000	3,641.0000	0.747	0	0	0
2010/06/23	TRT1 2010/08/05			Index Future	317.1830	316.6360	(0.172)	0.0000	0.0000	100
2010/06/23	TRT1 2010/11/04			Index Future	322.4580	321.9020	(0.172)	0.0000	0.0000	0



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<b>Total</b>									<b>97055.00</b>	