



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/07/2010

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
2010/07/01	AL7T 2010/08/05			Index Future	347.8000	349.2960	0.430	0.0000	0.0000	58
2010/07/01	ALBI 2010/08/05			Index Future	317.8630	319.2420	0.434	0.0000	0.0000	1,437
2010/07/01	ALBI 2010/11/04			Index Future	323.1500	324.5520	0.434	0.0000	0.0000	0
2010/07/01	CRD1 2010/08/05			Index Future	141.2770	141.6590	0.270	0.0000	0.0000	2
2010/07/01	CRD1 2010/11/04			Index Future	143.6270	144.0150	0.270	0.0000	0.0000	0
2010/07/01	GOVI 2010/08/05			GOVI	319.2030	320.5040	0.408	0.0000	0.0000	326
2010/07/01	GOVI 2010/08/05	315.60	Call	GOVI	47,985.0000	57,400.0000	19.621	0	0	0
2010/07/01	GOVI 2010/08/05	315.60	Put	GOVI	11,955.0000	8,360.0000	(30.071)	0	0	0
2010/07/01	GOVI 2010/11/04			GOVI	324.5130	325.8350	0.407	0.0000	0.0000	0
2010/07/01	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/01	GOVI 2010/11/04	329.00	Put	GOVI	44,870.0000	31,650.0000	(29.463)	0	0	0
2010/07/01	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/01	GOVI 2010/11/04	329.01	Put	GOVI	44,970.0000	31,750.0000	(29.397)	0	0	0
2010/07/01	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/01	GOVI 2010/11/04	328.99	Put	GOVI	44,770.0000	31,550.0000	(29.529)	0	0	0
2010/07/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/01	ILBI 2010/08/05			Index Future	381.3990	381.2820	(0.031)	0.0000	0.0000	501
2010/07/01	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/07/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/07/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/01	JBAF 2010/07/21			Jibar Tradeable Future	6.5750	6.5240	(0.776)	0.0000	0.0000	2,000
2010/07/01	JBAF 2010/08/18			Jibar Tradeable Future	6.5050	6.4650	(0.615)	0.0000	0.0000	1,000
2010/07/01	JBAF 2010/09/15			Jibar Tradeable Future	6.4450	6.4280	(0.264)	0.0000	0.0000	1,000
2010/07/01	JBAF 2010/10/20			Jibar Tradeable Future	6.4250	6.3910	(0.529)	0.0000	0.0000	0
2010/07/01	JBAF 2010/11/17			Jibar Tradeable Future	6.4250	6.3910	(0.529)	0.0000	0.0000	0
2010/07/01	JBAF 2010/12/15			Jibar Tradeable Future	6.4250	6.3920	(0.514)	0.0000	0.0000	0
2010/07/01	JBAF 2011/03/16			Jibar Tradeable Future	6.4750	6.4270	(0.741)	0.0000	0.0000	5,500
2010/07/01	JBAF 2011/06/15			Jibar Tradeable Future	6.6850	6.6060	(1.182)	0.0000	0.0000	4,500
2010/07/01	JBAF 2011/09/21			Jibar Tradeable Future	6.9850	6.9460	(0.558)	0.0000	0.0000	6,000
2010/07/01	JBAF 2011/12/21			Jibar Tradeable Future	7.2550	7.2010	(0.744)	0.0000	0.0000	5,000
2010/07/01	JBAF 2012/03/20			Jibar Tradeable Future	7.5150	7.4740	(0.546)	0.0000	0.0000	0
2010/07/01	JBAF 2012/06/20			Jibar Tradeable Future	7.5650	7.5240	(0.542)	0.0000	0.0000	0
2010/07/01	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/01	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/01	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/01	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/01	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/01	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/01	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/01	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/01	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/01	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/01	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/01	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/01	OTH1 2010/08/05			Index Future	310.1600	311.9900	0.590	0.0000	0.0000	3
2010/07/01	OTH1 2010/11/04			Index Future	315.3190	317.1790	0.590	0.0000	0.0000	0
2010/07/01	R157 2010/08/05			Bond Future	8.0630	7.9900	(0.905)	0.0000	0.0000	5,033
2010/07/01	R157 2010/08/05	8.75	Call	Bond Future	3,183.0000	3,515.0000	10.430	0	0	0
2010/07/01	R157 2010/08/05	8.75	Put	Bond Future	22.0000	12.0000	(45.455)	0	0	0
2010/07/01	R157 2010/08/05	8.50	Call	Bond Future	2,112.0000	2,419.0000	14.536	0	0	0
2010/07/01	R157 2010/08/05	8.50	Put	Bond Future	89.0000	54.0000	(39.326)	0	0	2,500
2010/07/01	R157 2010/08/05	9.00	Call	Bond Future	4,291.0000	4,631.0000	7.924	0	0	0
2010/07/01	R157 2010/08/05	9.00	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2010/07/01	R157 2010/08/05	8.25	Put	Bond Future	295.0000	201.0000	(31.864)	0	0	0
2010/07/01	R157 2010/08/05	8.25	Call	Bond Future	1,166.0000	1,414.0000	21.269	0	0	500
2010/07/01	R157 2010/08/05	7.50	Put	Bond Future	2,692.0000	2,363.0000	(12.221)	0	0	0
2010/07/01	R157 2010/08/05	7.50	Call	Bond Future	21.0000	34.0000	61.905	0	0	500
2010/07/01	R157 2010/11/04			Bond Future	8.1480	8.0710	(0.945)	0.0000	0.0000	0
2010/07/01	R157 2010/11/04	8.50	Call	Bond Future	2,261.0000	2,497.0000	10.438	0	0	0
2010/07/01	R157 2010/11/04	8.50	Put	Bond Future	706.0000	599.0000	(15.156)	0	0	0
2010/07/01	R157 2010/11/04	8.55	Call	Bond Future	2,419.0000	2,663.0000	10.087	0	0	0
2010/07/01	R157 2010/11/04	8.55	Put	Bond Future	645.0000	546.0000	(15.349)	0	0	0
2010/07/01	R157 2010/11/04	8.45	Call	Bond Future	2,107.0000	2,336.0000	10.869	0	0	0
2010/07/01	R157 2010/11/04	8.45	Put	Bond Future	771.0000	657.0000	(14.786)	0	0	0
2010/07/01	R157 2010/11/04	7.50	Put	Bond Future	3,198.0000	2,914.0000	(8.881)	0	0	0
2010/07/01	R157 2010/11/04	7.50	Call	Bond Future	267.0000	327.0000	22.472	0	0	500
2010/07/01	R157 2011/02/03			Bond Future	8.2110	8.1280	(1.011)	0.0000	0.0000	0

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2010/07/01	R157 2011/02/03	7.90	Call	Bond Future	995.0000	1,129.0000	13.467	0	0	0
2010/07/01	R157 2011/02/03	7.90	Put	Bond Future	2,319.0000	2,102.0000	(9.357)	0	0	0
2010/07/01	R157 2011/02/03	7.95	Call	Bond Future	1,086.0000	1,228.0000	13.076	0	0	0
2010/07/01	R157 2011/02/03	7.95	Put	Bond Future	2,196.0000	1,987.0000	(9.517)	0	0	0
2010/07/01	R157 2011/02/03	7.85	Call	Bond Future	909.0000	1,035.0000	13.861	0	0	0
2010/07/01	R157 2011/02/03	7.85	Put	Bond Future	2,448.0000	2,222.0000	(9.232)	0	0	0
2010/07/01	R186 2010/08/05			Bond Future	9.0670	8.9960	(0.783)	0.0000	0.0000	20,936
2010/07/01	R186 2010/08/05	9.25	Call	Bond Future	2,398.0000	2,853.0000	18.974	0	0	0
2010/07/01	R186 2010/08/05	9.25	Put	Bond Future	733.0000	532.0000	(27.422)	0	0	0
2010/07/01	R186 2010/08/05	8.75	Call	Bond Future	352.0000	483.0000	37.216	0	0	816
2010/07/01	R186 2010/08/05	8.75	Put	Bond Future	3,326.0000	2,801.0000	(15.785)	0	0	0
2010/07/01	R186 2010/08/05	9.75	Call	Bond Future	6,113.0000	6,737.0000	10.208	0	0	0
2010/07/01	R186 2010/08/05	9.75	Put	Bond Future	83.0000	51.0000	(38.554)	0	0	960
2010/07/01	R186 2010/08/05	10.00	Call	Bond Future	8,138.0000	8,784.0000	7.938	0	0	0
2010/07/01	R186 2010/08/05	10.00	Put	Bond Future	22.0000	12.0000	(45.455)	0	0	3,000
2010/07/01	R186 2010/08/05	9.00	Call	Bond Future	1,093.0000	1,384.0000	26.624	0	0	48
2010/07/01	R186 2010/08/05	9.00	Put	Bond Future	1,712.0000	1,347.0000	(21.320)	0	0	48
2010/07/01	R186 2010/08/05	8.50	Put	Bond Future	5,478.0000	4,859.0000	(11.300)	0	0	0
2010/07/01	R186 2010/08/05	8.50	Call	Bond Future	75.0000	112.0000	49.333	0	0	144
2010/07/01	R186 2010/11/04			Bond Future	9.1350	9.0610	(0.810)	0.0000	0.0000	0
2010/07/01	R186 2010/11/04	9.25	Call	Bond Future	3,520.0000	3,902.0000	10.852	0	0	0
2010/07/01	R186 2010/11/04	9.25	Put	Bond Future	2,486.0000	2,195.0000	(11.706)	0	0	0
2010/07/01	R186 2010/11/04	9.30	Call	Bond Future	3,786.0000	4,184.0000	10.512	0	0	0
2010/07/01	R186 2010/11/04	9.30	Put	Bond Future	2,307.0000	2,031.0000	(11.964)	0	0	0
2010/07/01	R186 2010/11/04	9.20	Call	Bond Future	3,264.0000	3,631.0000	11.244	0	0	0
2010/07/01	R186 2010/11/04	9.20	Put	Bond Future	2,678.0000	2,371.0000	(11.464)	0	0	0
2010/07/01	R186 2010/11/04	8.75	Put	Bond Future	4,982.0000	4,525.0000	(9.173)	0	0	0
2010/07/01	R186 2010/11/04	8.75	Call	Bond Future	1,413.0000	1,629.0000	15.287	0	0	9,800
2010/07/01	R186 2011/02/03			Bond Future	9.1890	9.1130	(0.827)	0.0000	0.0000	0
2010/07/01	R186 2011/02/03	9.00	Call	Bond Future	3,000.0000	3,304.0000	10.133	0	0	0
2010/07/01	R186 2011/02/03	9.00	Put	Bond Future	4,707.0000	4,329.0000	(8.031)	0	0	0
2010/07/01	R186 2011/02/03	9.05	Call	Bond Future	3,217.0000	3,535.0000	9.885	0	0	0
2010/07/01	R186 2011/02/03	9.05	Put	Bond Future	4,468.0000	4,105.0000	(8.124)	0	0	0
2010/07/01	R186 2011/02/03	8.95	Call	Bond Future	2,790.0000	3,081.0000	10.430	0	0	0

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2010/07/01	R186 2011/02/03	8.95	Put	Bond Future	4,955.0000	4,564.0000	(7.891)	0	0	0
2010/07/01	R201 2010/08/05			Bond Future	7.9210	7.8480	(0.922)	0.0000	0.0000	1,388
2010/07/01	R201 2010/08/05	9.00	Call	Bond Future	3,896.0000	4,166.0000	6.930	0	0	0
2010/07/01	R201 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/07/01	R201 2010/11/04			Bond Future	8.0000	7.9220	(0.975)	0.0000	0.0000	0
2010/07/01	R201 2010/11/04	8.50	Call	Bond Future	2,148.0000	2,353.0000	9.544	0	0	0
2010/07/01	R201 2010/11/04	8.50	Put	Bond Future	414.0000	345.0000	(16.667)	0	0	0
2010/07/01	R201 2010/11/04	8.55	Call	Bond Future	2,282.0000	2,493.0000	9.246	0	0	0
2010/07/01	R201 2010/11/04	8.55	Put	Bond Future	377.0000	314.0000	(16.711)	0	0	0
2010/07/01	R201 2010/11/04	8.45	Call	Bond Future	2,016.0000	2,217.0000	9.970	0	0	0
2010/07/01	R201 2010/11/04	8.45	Put	Bond Future	454.0000	381.0000	(16.079)	0	0	0
2010/07/01	R201 2011/02/03			Bond Future	8.0520	7.9690	(1.031)	0.0000	0.0000	0
2010/07/01	R201 2011/02/03	8.00	Call	Bond Future	1,145.0000	1,280.0000	11.790	0	0	0
2010/07/01	R201 2011/02/03	8.00	Put	Bond Future	1,318.0000	1,177.0000	(10.698)	0	0	0
2010/07/01	R201 2011/02/03	8.05	Call	Bond Future	1,234.0000	1,375.0000	11.426	0	0	0
2010/07/01	R201 2011/02/03	8.05	Put	Bond Future	1,241.0000	1,106.0000	(10.878)	0	0	0
2010/07/01	R201 2011/02/03	7.95	Call	Bond Future	1,060.0000	1,189.0000	12.170	0	0	0
2010/07/01	R201 2011/02/03	7.95	Put	Bond Future	1,399.0000	1,252.0000	(10.508)	0	0	0
2010/07/01	R203 2010/08/05			Bond Future	8.7060	8.6330	(0.839)	0.0000	0.0000	3,767
2010/07/01	R203 2010/08/05	9.25	Call	Bond Future	2,825.0000	3,170.0000	12.212	0	0	0
2010/07/01	R203 2010/08/05	9.25	Put	Bond Future	81.0000	51.0000	(37.037)	0	0	0
2010/07/01	R203 2010/11/04			Bond Future	8.7970	8.7210	(0.864)	0.0000	0.0000	0
2010/07/01	R203 2010/11/04	9.25	Call	Bond Future	2,952.0000	3,224.0000	9.214	0	0	0
2010/07/01	R203 2010/11/04	9.25	Put	Bond Future	730.0000	623.0000	(14.658)	0	0	0
2010/07/01	R203 2010/11/04	9.30	Call	Bond Future	3,133.0000	3,413.0000	8.937	0	0	0
2010/07/01	R203 2010/11/04	9.30	Put	Bond Future	670.0000	570.0000	(14.925)	0	0	0
2010/07/01	R203 2010/11/04	9.20	Call	Bond Future	2,774.0000	3,039.0000	9.553	0	0	0
2010/07/01	R203 2010/11/04	9.20	Put	Bond Future	794.0000	680.0000	(14.358)	0	0	0
2010/07/01	R203 2011/02/03			Bond Future	8.8720	8.7930	(0.890)	0.0000	0.0000	0
2010/07/01	R203 2011/02/03	8.50	Call	Bond Future	1,111.0000	1,250.0000	12.511	0	0	0
2010/07/01	R203 2011/02/03	8.50	Put	Bond Future	2,925.0000	2,683.0000	(8.274)	0	0	0
2010/07/01	R203 2011/02/03	8.55	Call	Bond Future	1,211.0000	1,358.0000	12.139	0	0	0
2010/07/01	R203 2011/02/03	8.55	Put	Bond Future	2,779.0000	2,544.0000	(8.456)	0	0	0

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2010/07/01	R203 2011/02/03	8.45	Call	Bond Future	1,018.0000	1,149.0000	12.868	0	0	0
2010/07/01	R203 2011/02/03	8.45	Put	Bond Future	3,079.0000	2,829.0000	(8.120)	0	0	0
2010/07/01	R204 2010/08/05			Bond Future	8.8140	8.7410	(0.828)	0.0000	0.0000	2,664
2010/07/01	R204 2010/08/05	9.25	Call	Bond Future	2,568.0000	2,931.0000	14.136	0	0	0
2010/07/01	R204 2010/08/05	9.25	Put	Bond Future	144.0000	93.0000	(35.417)	0	0	780
2010/07/01	R204 2010/08/05	8.70	Call	Bond Future	529.0000	691.0000	30.624	0	0	0
2010/07/01	R204 2010/08/05	8.70	Put	Bond Future	1,176.0000	924.0000	(21.429)	0	0	650
2010/07/01	R204 2010/08/05	8.75	Call	Bond Future	648.0000	833.0000	28.549	0	0	83
2010/07/01	R204 2010/08/05	8.75	Put	Bond Future	1,011.0000	782.0000	(22.651)	0	0	83
2010/07/01	R204 2010/08/05	8.25	Put	Bond Future	3,296.0000	2,905.0000	(11.863)	0	0	0
2010/07/01	R204 2010/08/05	8.25	Call	Bond Future	39.0000	61.0000	56.410	0	0	249
2010/07/01	R204 2010/11/04			Bond Future	8.8970	8.8220	(0.843)	0.0000	0.0000	0
2010/07/01	R204 2010/11/04	9.25	Call	Bond Future	2,896.0000	3,176.0000	9.669	0	0	0
2010/07/01	R204 2010/11/04	9.25	Put	Bond Future	977.0000	843.0000	(13.715)	0	0	0
2010/07/01	R204 2010/11/04	9.30	Call	Bond Future	3,086.0000	3,375.0000	9.365	0	0	0
2010/07/01	R204 2010/11/04	9.30	Put	Bond Future	899.0000	774.0000	(13.904)	0	0	0
2010/07/01	R204 2010/11/04	9.20	Call	Bond Future	2,710.0000	2,982.0000	10.037	0	0	0
2010/07/01	R204 2010/11/04	9.20	Put	Bond Future	1,060.0000	917.0000	(13.491)	0	0	0
2010/07/01	R204 2011/02/03			Bond Future	8.9640	8.8860	(0.870)	0.0000	0.0000	0
2010/07/01	R204 2011/02/03	8.50	Call	Bond Future	1,121.0000	1,261.0000	12.489	0	0	0
2010/07/01	R204 2011/02/03	8.50	Put	Bond Future	3,654.0000	3,374.0000	(7.663)	0	0	0
2010/07/01	R204 2011/02/03	8.55	Call	Bond Future	1,224.0000	1,372.0000	12.092	0	0	0
2010/07/01	R204 2011/02/03	8.55	Put	Bond Future	3,480.0000	3,208.0000	(7.816)	0	0	0
2010/07/01	R204 2011/02/03	8.45	Call	Bond Future	1,026.0000	1,158.0000	12.865	0	0	0
2010/07/01	R204 2011/02/03	8.45	Put	Bond Future	3,838.0000	3,550.0000	(7.504)	0	0	0
2010/07/01	R206 2010/08/05			Bond Future	7.8340	7.7610	(0.932)	0.0000	0.0000	0
2010/07/01	R206 2010/08/05	9.00	Call	Bond Future	3,355.0000	3,569.0000	6.379	0	0	0
2010/07/01	R206 2010/08/05	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/01	R206 2010/11/04			Bond Future	7.9190	7.8390	(1.010)	0.0000	0.0000	0
2010/07/01	R206 2010/11/04	8.50	Call	Bond Future	1,845.0000	2,018.0000	9.377	0	0	0
2010/07/01	R206 2010/11/04	8.50	Put	Bond Future	265.0000	218.0000	(17.736)	0	0	0
2010/07/01	R206 2010/11/04	8.55	Call	Bond Future	1,954.0000	2,131.0000	9.058	0	0	0
2010/07/01	R206 2010/11/04	8.55	Put	Bond Future	239.0000	196.0000	(17.992)	0	0	0

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2010/07/01	R206 2010/11/04	8.45	Call	Bond Future	1,737.0000	1,906.0000	9.729	0	0	0
2010/07/01	R206 2010/11/04	8.45	Put	Bond Future	291.0000	240.0000	(17.526)	0	0	0
2010/07/01	R206 2011/02/03			Bond Future	7.9740	7.8870	(1.091)	0.0000	0.0000	0
2010/07/01	R206 2011/02/03	8.00	Call	Bond Future	951.0000	1,068.0000	12.303	0	0	0
2010/07/01	R206 2011/02/03	8.00	Put	Bond Future	885.0000	779.0000	(11.977)	0	0	0
2010/07/01	R206 2011/02/03	8.05	Call	Bond Future	1,025.0000	1,146.0000	11.805	0	0	0
2010/07/01	R206 2011/02/03	8.05	Put	Bond Future	831.0000	730.0000	(12.154)	0	0	0
2010/07/01	R206 2011/02/03	7.95	Call	Bond Future	881.0000	993.0000	12.713	0	0	0
2010/07/01	R206 2011/02/03	7.95	Put	Bond Future	942.0000	832.0000	(11.677)	0	0	0
2010/07/01	R207 2010/08/05			Bond Future	8.8910	8.8190	(0.810)	0.0000	0.0000	4,639
2010/07/01	R207 2010/08/05	9.50	Call	Bond Future	3,551.0000	3,948.0000	11.180	0	0	0
2010/07/01	R207 2010/08/05	9.50	Put	Bond Future	68.0000	41.0000	(39.706)	0	0	150
2010/07/01	R207 2010/08/05	9.25	Call	Bond Future	2,293.0000	2,645.0000	15.351	0	0	0
2010/07/01	R207 2010/08/05	9.25	Put	Bond Future	218.0000	147.0000	(32.569)	0	0	100
2010/07/01	R207 2010/08/05	8.25	Put	Bond Future	3,886.0000	3,477.0000	(10.525)	0	0	0
2010/07/01	R207 2010/08/05	8.25	Call	Bond Future	22.0000	36.0000	63.636	0	0	250
2010/07/01	R207 2010/11/04			Bond Future	8.9680	8.8930	(0.836)	0.0000	0.0000	0
2010/07/01	R207 2010/11/04	9.25	Call	Bond Future	2,789.0000	3,067.0000	9.968	0	0	0
2010/07/01	R207 2010/11/04	9.25	Put	Bond Future	1,189.0000	1,035.0000	(12.952)	0	0	0
2010/07/01	R207 2010/11/04	9.30	Call	Bond Future	2,979.0000	3,266.0000	9.634	0	0	0
2010/07/01	R207 2010/11/04	9.30	Put	Bond Future	1,099.0000	954.0000	(13.194)	0	0	0
2010/07/01	R207 2010/11/04	9.20	Call	Bond Future	2,605.0000	2,874.0000	10.326	0	0	0
2010/07/01	R207 2010/11/04	9.20	Put	Bond Future	1,286.0000	1,123.0000	(12.675)	0	0	0
2010/07/01	R207 2011/02/03			Bond Future	9.0290	8.9520	(0.853)	0.0000	0.0000	0
2010/07/01	R207 2011/02/03	8.75	Call	Bond Future	1,577.0000	1,753.0000	11.160	0	0	0
2010/07/01	R207 2011/02/03	8.75	Put	Bond Future	3,162.0000	2,904.0000	(8.159)	0	0	0
2010/07/01	R207 2011/02/03	8.80	Call	Bond Future	1,705.0000	1,890.0000	10.850	0	0	0
2010/07/01	R207 2011/02/03	8.80	Put	Bond Future	3,004.0000	2,755.0000	(8.289)	0	0	0
2010/07/01	R207 2011/02/03	8.70	Call	Bond Future	1,455.0000	1,623.0000	11.546	0	0	0
2010/07/01	R207 2011/02/03	8.70	Put	Bond Future	3,328.0000	3,062.0000	(7.993)	0	0	0
2010/07/01	R208 2010/08/05			Bond Future	8.9300	8.8580	(0.806)	0.0000	0.0000	11,317
2010/07/01	R208 2010/08/05	9.50	Call	Bond Future	3,485.0000	3,891.0000	11.650	0	0	0
2010/07/01	R208 2010/08/05	9.50	Put	Bond Future	96.0000	61.0000	(36.458)	0	0	0

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2010/07/01	R208 2010/11/04			Bond Future	9.0040	8.9290	(0.833)	0.0000	0.0000	0
2010/07/01	R208 2010/11/04	9.25	Call	Bond Future	2,780.0000	3,063.0000	10.180	0	0	0
2010/07/01	R208 2010/11/04	9.25	Put	Bond Future	1,323.0000	1,155.0000	(12.698)	0	0	0
2010/07/01	R208 2010/11/04	9.30	Call	Bond Future	2,972.0000	3,265.0000	9.859	0	0	0
2010/07/01	R208 2010/11/04	9.30	Put	Bond Future	1,223.0000	1,065.0000	(12.919)	0	0	0
2010/07/01	R208 2010/11/04	9.20	Call	Bond Future	2,593.0000	2,866.0000	10.528	0	0	0
2010/07/01	R208 2010/11/04	9.20	Put	Bond Future	1,430.0000	1,252.0000	(12.448)	0	0	0
2010/07/01	R208 2011/02/03			Bond Future	9.0620	8.9850	(0.850)	0.0000	0.0000	0
2010/07/01	R208 2011/02/03	8.75	Call	Bond Future	1,528.0000	1,706.0000	11.649	0	0	0
2010/07/01	R208 2011/02/03	8.75	Put	Bond Future	3,389.0000	3,113.0000	(8.144)	0	0	0
2010/07/01	R208 2011/02/03	8.80	Call	Bond Future	1,656.0000	1,843.0000	11.292	0	0	0
2010/07/01	R208 2011/02/03	8.80	Put	Bond Future	3,216.0000	2,948.0000	(8.333)	0	0	0
2010/07/01	R208 2011/02/03	8.70	Call	Bond Future	1,407.0000	1,576.0000	12.011	0	0	0
2010/07/01	R208 2011/02/03	8.70	Put	Bond Future	3,572.0000	3,286.0000	(8.007)	0	0	0
2010/07/01	R209 2010/08/05			Bond Future	9.0110	8.9400	(0.788)	0.0000	0.0000	2,417
2010/07/01	R209 2010/08/05	8.75	Call	Bond Future	422.0000	561.0000	32.938	0	0	0
2010/07/01	R209 2010/08/05	8.75	Put	Bond Future	2,473.0000	2,063.0000	(16.579)	0	0	0
2010/07/01	R209 2010/11/04			Bond Future	9.0620	8.9890	(0.806)	0.0000	0.0000	0
2010/07/01	R209 2010/11/04	9.00	Call	Bond Future	2,191.0000	2,463.0000	12.414	0	0	0
2010/07/01	R209 2010/11/04	9.00	Put	Bond Future	2,665.0000	2,378.0000	(10.769)	0	0	0
2010/07/01	R209 2010/11/04	9.05	Call	Bond Future	2,384.0000	2,670.0000	11.997	0	0	0
2010/07/01	R209 2010/11/04	9.05	Put	Bond Future	2,475.0000	2,203.0000	(10.990)	0	0	0
2010/07/01	R209 2010/11/04	8.95	Call	Bond Future	2,006.0000	2,264.0000	12.861	0	0	0
2010/07/01	R209 2010/11/04	8.95	Put	Bond Future	2,866.0000	2,565.0000	(10.502)	0	0	0
2010/07/01	R209 2011/02/03			Bond Future	9.1030	9.0280	(0.824)	0.0000	0.0000	0
2010/07/01	R209 2011/02/03	9.00	Call	Bond Future	2,847.0000	3,123.0000	9.694	0	0	0
2010/07/01	R209 2011/02/03	9.00	Put	Bond Future	3,631.0000	3,337.0000	(8.097)	0	0	0
2010/07/01	R209 2011/02/03	9.05	Call	Bond Future	3,041.0000	3,328.0000	9.438	0	0	0
2010/07/01	R209 2011/02/03	9.05	Put	Bond Future	3,443.0000	3,160.0000	(8.220)	0	0	0
2010/07/01	R209 2011/02/03	8.95	Call	Bond Future	2,660.0000	2,924.0000	9.925	0	0	0
2010/07/01	R209 2011/02/03	8.95	Put	Bond Future	3,829.0000	3,524.0000	(7.966)	0	0	0
2010/07/01	TRT1 2010/08/05			Index Future	315.3730	316.6710	0.412	0.0000	0.0000	100
2010/07/01	TRT1 2010/11/04			Index Future	320.6190	321.9380	0.411	0.0000	0.0000	0



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<b>Total</b>									<b>100749.00</b>	