



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/06/2010

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
2010/06/24	AL7T 2010/08/05			Index Future	349.5010	348.4530	(0.300)	0.0000	0.0000	58
2010/06/24	ALBI 2010/08/05			Index Future	319.1610	318.2890	(0.273)	0.0000	0.0000	1,460
2010/06/24	ALBI 2010/11/04			Index Future	324.4690	323.5830	(0.273)	0.0000	0.0000	0
2010/06/24	CRD1 2010/08/05			Index Future	141.2040	141.1110	(0.066)	0.0000	0.0000	2
2010/06/24	CRD1 2010/11/04			Index Future	143.5520	143.4580	(0.065)	0.0000	0.0000	0
2010/06/24	GOVI 2010/08/05			GOVI	320.4910	319.6320	(0.268)	0.0000	0.0000	326
2010/06/24	GOVI 2010/08/05	315.60	Call	GOVI	59,459.0000	52,845.0000	(11.124)	0	0	0
2010/06/24	GOVI 2010/08/05	315.60	Put	GOVI	10,549.0000	12,525.0000	18.732	0	0	0
2010/06/24	GOVI 2010/11/04			GOVI	325.8220	324.9490	(0.268)	0.0000	0.0000	0
2010/06/24	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/24	GOVI 2010/11/04	329.00	Put	GOVI	31,780.0000	40,510.0000	27.470	0	0	0
2010/06/24	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/24	GOVI 2010/11/04	329.01	Put	GOVI	31,880.0000	40,610.0000	27.384	0	0	0
2010/06/24	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/24	GOVI 2010/11/04	328.99	Put	GOVI	31,680.0000	40,410.0000	27.557	0	0	0
2010/06/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/24	ILBI 2010/08/05			Index Future	382.5140	382.5140	0.000	0.0000	0.0000	501
2010/06/24	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/24	JBAF 2010/07/21			Jibar Tradeable Future	6.5750	6.1000	(7.224)	0.0000	0.0000	1,000
2010/06/24	JBAF 2010/08/18			Jibar Tradeable Future	6.4850	6.4890	0.062	0.0000	0.0000	1,000
2010/06/24	JBAF 2010/09/15			Jibar Tradeable Future	6.4150	6.4480	0.514	0.0000	0.0000	1,000
2010/06/24	JBAF 2010/10/20			Jibar Tradeable Future	6.3950	6.4310	0.563	0.0000	0.0000	0
2010/06/24	JBAF 2010/11/17			Jibar Tradeable Future	6.3950	6.4310	0.563	0.0000	0.0000	0
2010/06/24	JBAF 2010/12/15			Jibar Tradeable Future	6.3950	6.4320	0.579	0.0000	0.0000	0
2010/06/24	JBAF 2011/03/16			Jibar Tradeable Future	6.4550	6.4840	0.449	0.0000	0.0000	5,500
2010/06/24	JBAF 2011/06/15			Jibar Tradeable Future	6.6450	6.6780	0.497	0.0000	0.0000	4,500
2010/06/24	JBAF 2011/09/21			Jibar Tradeable Future	6.9550	7.0320	1.107	0.0000	0.0000	3,500
2010/06/24	JBAF 2011/12/21			Jibar Tradeable Future	7.2150	7.2800	0.901	0.0000	0.0000	5,000
2010/06/24	JBAF 2012/03/20			Jibar Tradeable Future	7.4850	7.5560	0.949	0.0000	0.0000	0
2010/06/24	JBAF 2012/06/20			Jibar Tradeable Future	7.5250	7.5860	0.811	0.0000	0.0000	0
2010/06/24	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/24	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/24	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/24	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/24	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/24	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/24	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/24	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/24	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/24	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/24	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/24	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/24	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/24	OTH1 2010/08/05			Index Future	311.5170	310.5700	(0.304)	0.0000	0.0000	3
2010/06/24	OTH1 2010/11/04			Index Future	316.6980	315.7350	(0.304)	0.0000	0.0000	0
2010/06/24	R157 2010/08/05			Bond Future	7.9660	7.8510	(1.444)	0.0000	0.0000	5,033
2010/06/24	R157 2010/08/05	8.75	Call	Bond Future	3,641.0000	4,169.0000	14.502	0	0	0
2010/06/24	R157 2010/08/05	8.75	Put	Bond Future	25.0000	11.0000	(56.000)	0	0	0
2010/06/24	R157 2010/08/05	8.50	Call	Bond Future	2,565.0000	3,064.0000	19.454	0	0	0
2010/06/24	R157 2010/08/05	8.50	Put	Bond Future	87.0000	44.0000	(49.425)	0	0	2,500
2010/06/24	R157 2010/08/05	9.00	Call	Bond Future	4,746.0000	5,285.0000	11.357	0	0	0
2010/06/24	R157 2010/08/05	9.00	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2010/06/24	R157 2010/08/05	8.25	Put	Bond Future	260.0000	150.0000	(42.308)	0	0	0
2010/06/24	R157 2010/08/05	8.25	Call	Bond Future	1,586.0000	2,018.0000	27.238	0	0	500
2010/06/24	R157 2010/08/05	7.50	Put	Bond Future	2,298.0000	1,823.0000	(20.670)	0	0	0
2010/06/24	R157 2010/08/05	7.50	Call	Bond Future	82.0000	149.0000	81.707	0	0	500
2010/06/24	R157 2010/11/04			Bond Future	8.0450	7.9380	(1.330)	0.0000	0.0000	0
2010/06/24	R157 2010/11/04	8.50	Call	Bond Future	2,576.0000	2,934.0000	13.898	0	0	0
2010/06/24	R157 2010/11/04	8.50	Put	Bond Future	561.0000	439.0000	(21.747)	0	0	0
2010/06/24	R157 2010/11/04	8.55	Call	Bond Future	2,742.0000	3,110.0000	13.421	0	0	0
2010/06/24	R157 2010/11/04	8.55	Put	Bond Future	508.0000	396.0000	(22.047)	0	0	0
2010/06/24	R157 2010/11/04	8.45	Call	Bond Future	2,413.0000	2,762.0000	14.463	0	0	0
2010/06/24	R157 2010/11/04	8.45	Put	Bond Future	618.0000	486.0000	(21.359)	0	0	0
2010/06/24	R157 2010/11/04	7.50	Put	Bond Future	2,828.0000	2,458.0000	(13.083)	0	0	0
2010/06/24	R157 2010/11/04	7.50	Call	Bond Future	357.0000	467.0000	30.812	0	0	500
2010/06/24	R157 2011/02/03			Bond Future	8.1000	7.9940	(1.309)	0.0000	0.0000	0

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2010/06/24	R157 2011/02/03	7.90	Call	Bond Future	1,173.0000	1,370.0000	16.795	0	0	0
2010/06/24	R157 2011/02/03	7.90	Put	Bond Future	2,027.0000	1,772.0000	(12.580)	0	0	0
2010/06/24	R157 2011/02/03	7.95	Call	Bond Future	1,272.0000	1,478.0000	16.195	0	0	0
2010/06/24	R157 2011/02/03	7.95	Put	Bond Future	1,912.0000	1,666.0000	(12.866)	0	0	0
2010/06/24	R157 2011/02/03	7.85	Call	Bond Future	1,079.0000	1,266.0000	17.331	0	0	0
2010/06/24	R157 2011/02/03	7.85	Put	Bond Future	2,148.0000	1,883.0000	(12.337)	0	0	0
2010/06/24	R186 2010/08/05			Bond Future	9.0120	9.0520	0.444	0.0000	0.0000	19,126
2010/06/24	R186 2010/08/05	9.25	Call	Bond Future	2,942.0000	2,668.0000	(9.313)	0	0	0
2010/06/24	R186 2010/08/05	9.25	Put	Bond Future	769.0000	865.0000	12.484	0	0	0
2010/06/24	R186 2010/08/05	8.75	Call	Bond Future	642.0000	533.0000	(16.978)	0	0	1,300
2010/06/24	R186 2010/08/05	8.75	Put	Bond Future	3,108.0000	3,369.0000	8.398	0	0	0
2010/06/24	R186 2010/08/05	9.75	Call	Bond Future	6,648.0000	6,295.0000	(5.310)	0	0	0
2010/06/24	R186 2010/08/05	9.75	Put	Bond Future	110.0000	127.0000	15.455	0	0	1,444
2010/06/24	R186 2010/08/05	10.00	Call	Bond Future	8,658.0000	8,294.0000	(4.204)	0	0	0
2010/06/24	R186 2010/08/05	10.00	Put	Bond Future	35.0000	40.0000	14.286	0	0	3,000
2010/06/24	R186 2010/08/05	9.00	Call	Bond Future	1,550.0000	1,354.0000	(12.645)	0	0	48
2010/06/24	R186 2010/08/05	9.00	Put	Bond Future	1,661.0000	1,835.0000	10.476	0	0	48
2010/06/24	R186 2010/08/05	8.50	Put	Bond Future	5,090.0000	5,416.0000	6.405	0	0	0
2010/06/24	R186 2010/08/05	8.50	Call	Bond Future	195.0000	151.0000	(22.564)	0	0	144
2010/06/24	R186 2010/11/04			Bond Future	9.0770	9.1190	0.463	0.0000	0.0000	0
2010/06/24	R186 2010/11/04	9.25	Call	Bond Future	3,990.0000	3,756.0000	(5.865)	0	0	0
2010/06/24	R186 2010/11/04	9.25	Put	Bond Future	2,429.0000	2,577.0000	6.093	0	0	0
2010/06/24	R186 2010/11/04	9.30	Call	Bond Future	4,257.0000	4,014.0000	(5.708)	0	0	0
2010/06/24	R186 2010/11/04	9.30	Put	Bond Future	2,250.0000	2,389.0000	6.178	0	0	0
2010/06/24	R186 2010/11/04	9.20	Call	Bond Future	3,727.0000	3,501.0000	(6.064)	0	0	0
2010/06/24	R186 2010/11/04	9.20	Put	Bond Future	2,614.0000	2,770.0000	5.968	0	0	0
2010/06/24	R186 2010/11/04	8.75	Put	Bond Future	4,811.0000	5,050.0000	4.968	0	0	0
2010/06/24	R186 2010/11/04	8.75	Call	Bond Future	1,769.0000	1,626.0000	(8.084)	0	0	9,800
2010/06/24	R186 2011/02/03			Bond Future	9.1290	9.1790	0.548	0.0000	0.0000	0
2010/06/24	R186 2011/02/03	9.00	Call	Bond Future	3,347.0000	3,133.0000	(6.394)	0	0	0
2010/06/24	R186 2011/02/03	9.00	Put	Bond Future	4,516.0000	4,750.0000	5.182	0	0	0
2010/06/24	R186 2011/02/03	9.05	Call	Bond Future	3,571.0000	3,348.0000	(6.245)	0	0	0
2010/06/24	R186 2011/02/03	9.05	Put	Bond Future	4,285.0000	4,510.0000	5.251	0	0	0
2010/06/24	R186 2011/02/03	8.95	Call	Bond Future	3,133.0000	2,926.0000	(6.607)	0	0	0

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2010/06/24	R186 2011/02/03	8.95	Put	Bond Future	4,760.0000	5,001.0000	5.063	0	0	0
2010/06/24	R201 2010/08/05			Bond Future	7.8760	7.9260	0.635	0.0000	0.0000	1,388
2010/06/24	R201 2010/08/05	9.00	Call	Bond Future	4,063.0000	3,878.0000	(4.553)	0	0	0
2010/06/24	R201 2010/08/05	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/06/24	R201 2010/11/04			Bond Future	7.9510	8.0050	0.679	0.0000	0.0000	0
2010/06/24	R201 2010/11/04	8.50	Call	Bond Future	2,286.0000	2,140.0000	(6.387)	0	0	0
2010/06/24	R201 2010/11/04	8.50	Put	Bond Future	380.0000	423.0000	11.316	0	0	0
2010/06/24	R201 2010/11/04	8.55	Call	Bond Future	2,422.0000	2,273.0000	(6.152)	0	0	0
2010/06/24	R201 2010/11/04	8.55	Put	Bond Future	345.0000	385.0000	11.594	0	0	0
2010/06/24	R201 2010/11/04	8.45	Call	Bond Future	2,153.0000	2,011.0000	(6.595)	0	0	0
2010/06/24	R201 2010/11/04	8.45	Put	Bond Future	419.0000	466.0000	11.217	0	0	0
2010/06/24	R201 2011/02/03			Bond Future	7.9990	8.0580	0.738	0.0000	0.0000	0
2010/06/24	R201 2011/02/03	8.00	Call	Bond Future	1,219.0000	1,119.0000	(8.203)	0	0	0
2010/06/24	R201 2011/02/03	8.00	Put	Bond Future	1,216.0000	1,311.0000	7.813	0	0	0
2010/06/24	R201 2011/02/03	8.05	Call	Bond Future	1,310.0000	1,207.0000	(7.863)	0	0	0
2010/06/24	R201 2011/02/03	8.05	Put	Bond Future	1,141.0000	1,234.0000	8.151	0	0	0
2010/06/24	R201 2011/02/03	7.95	Call	Bond Future	1,131.0000	1,036.0000	(8.400)	0	0	0
2010/06/24	R201 2011/02/03	7.95	Put	Bond Future	1,294.0000	1,395.0000	7.805	0	0	0
2010/06/24	R203 2010/08/05			Bond Future	8.6410	8.6910	0.579	0.0000	0.0000	3,767
2010/06/24	R203 2010/08/05	9.25	Call	Bond Future	3,163.0000	2,925.0000	(7.525)	0	0	0
2010/06/24	R203 2010/08/05	9.25	Put	Bond Future	85.0000	104.0000	22.353	0	0	0
2010/06/24	R203 2010/11/04			Bond Future	8.7290	8.7820	0.607	0.0000	0.0000	0
2010/06/24	R203 2010/11/04	9.25	Call	Bond Future	3,245.0000	3,047.0000	(6.102)	0	0	0
2010/06/24	R203 2010/11/04	9.25	Put	Bond Future	684.0000	750.0000	9.649	0	0	0
2010/06/24	R203 2010/11/04	9.30	Call	Bond Future	3,429.0000	3,226.0000	(5.920)	0	0	0
2010/06/24	R203 2010/11/04	9.30	Put	Bond Future	626.0000	688.0000	9.904	0	0	0
2010/06/24	R203 2010/11/04	9.20	Call	Bond Future	3,065.0000	2,872.0000	(6.297)	0	0	0
2010/06/24	R203 2010/11/04	9.20	Put	Bond Future	746.0000	817.0000	9.517	0	0	0
2010/06/24	R203 2011/02/03			Bond Future	8.8010	8.8560	0.625	0.0000	0.0000	0
2010/06/24	R203 2011/02/03	8.50	Call	Bond Future	1,334.0000	1,228.0000	(7.946)	0	0	0
2010/06/24	R203 2011/02/03	8.50	Put	Bond Future	2,805.0000	2,965.0000	5.704	0	0	0
2010/06/24	R203 2011/02/03	8.55	Call	Bond Future	1,440.0000	1,329.0000	(7.708)	0	0	0
2010/06/24	R203 2011/02/03	8.55	Put	Bond Future	2,665.0000	2,820.0000	5.816	0	0	0

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2010/06/24	R203 2011/02/03	8.45	Call	Bond Future	1,233.0000	1,133.0000	(8.110)	0	0	0
2010/06/24	R203 2011/02/03	8.45	Put	Bond Future	2,951.0000	3,117.0000	5.625	0	0	0
2010/06/24	R204 2010/08/05			Bond Future	8.7280	8.7780	0.573	0.0000	0.0000	2,664
2010/06/24	R204 2010/08/05	9.25	Call	Bond Future	3,060.0000	2,807.0000	(8.268)	0	0	0
2010/06/24	R204 2010/08/05	9.25	Put	Bond Future	148.0000	179.0000	20.946	0	0	780
2010/06/24	R204 2010/08/05	8.70	Call	Bond Future	873.0000	733.0000	(16.037)	0	0	0
2010/06/24	R204 2010/08/05	8.70	Put	Bond Future	1,032.0000	1,176.0000	13.953	0	0	650
2010/06/24	R204 2010/08/05	8.75	Call	Bond Future	1,018.0000	864.0000	(15.128)	0	0	83
2010/06/24	R204 2010/08/05	8.75	Put	Bond Future	893.0000	1,023.0000	14.558	0	0	83
2010/06/24	R204 2010/08/05	8.25	Put	Bond Future	2,897.0000	3,147.0000	8.630	0	0	0
2010/06/24	R204 2010/08/05	8.25	Call	Bond Future	127.0000	93.0000	(26.772)	0	0	249
2010/06/24	R204 2010/11/04			Bond Future	8.8080	8.8610	0.602	0.0000	0.0000	0
2010/06/24	R204 2010/11/04	9.25	Call	Bond Future	3,255.0000	3,043.0000	(6.513)	0	0	0
2010/06/24	R204 2010/11/04	9.25	Put	Bond Future	844.0000	925.0000	9.597	0	0	0
2010/06/24	R204 2010/11/04	9.30	Call	Bond Future	3,452.0000	3,235.0000	(6.286)	0	0	0
2010/06/24	R204 2010/11/04	9.30	Put	Bond Future	773.0000	850.0000	9.961	0	0	0
2010/06/24	R204 2010/11/04	9.20	Call	Bond Future	3,066.0000	2,861.0000	(6.686)	0	0	0
2010/06/24	R204 2010/11/04	9.20	Put	Bond Future	924.0000	1,012.0000	9.524	0	0	0
2010/06/24	R204 2011/02/03			Bond Future	8.8710	8.9250	0.609	0.0000	0.0000	0
2010/06/24	R204 2011/02/03	8.50	Call	Bond Future	1,350.0000	1,241.0000	(8.074)	0	0	0
2010/06/24	R204 2011/02/03	8.50	Put	Bond Future	3,382.0000	3,565.0000	5.411	0	0	0
2010/06/24	R204 2011/02/03	8.55	Call	Bond Future	1,461.0000	1,346.0000	(7.871)	0	0	0
2010/06/24	R204 2011/02/03	8.55	Put	Bond Future	3,216.0000	3,393.0000	5.504	0	0	0
2010/06/24	R204 2011/02/03	8.45	Call	Bond Future	1,245.0000	1,142.0000	(8.273)	0	0	0
2010/06/24	R204 2011/02/03	8.45	Put	Bond Future	3,556.0000	3,744.0000	5.287	0	0	0
2010/06/24	R206 2010/08/05			Bond Future	7.8000	7.8510	0.654	0.0000	0.0000	0
2010/06/24	R206 2010/08/05	9.00	Call	Bond Future	3,455.0000	3,306.0000	(4.313)	0	0	0
2010/06/24	R206 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/06/24	R206 2010/11/04			Bond Future	7.8820	7.9380	0.710	0.0000	0.0000	0
2010/06/24	R206 2010/11/04	8.50	Call	Bond Future	1,932.0000	1,810.0000	(6.315)	0	0	0
2010/06/24	R206 2010/11/04	8.50	Put	Bond Future	250.0000	282.0000	12.800	0	0	0
2010/06/24	R206 2010/11/04	8.55	Call	Bond Future	2,043.0000	1,918.0000	(6.118)	0	0	0
2010/06/24	R206 2010/11/04	8.55	Put	Bond Future	226.0000	255.0000	12.832	0	0	0

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2010/06/24	R206 2010/11/04	8.45	Call	Bond Future	1,824.0000	1,704.0000	(6.579)	0	0	0
2010/06/24	R206 2010/11/04	8.45	Put	Bond Future	277.0000	311.0000	12.274	0	0	0
2010/06/24	R206 2011/02/03			Bond Future	7.9330	7.9940	0.769	0.0000	0.0000	0
2010/06/24	R206 2011/02/03	8.00	Call	Bond Future	1,036.0000	953.0000	(8.012)	0	0	0
2010/06/24	R206 2011/02/03	8.00	Put	Bond Future	865.0000	938.0000	8.439	0	0	0
2010/06/24	R206 2011/02/03	8.05	Call	Bond Future	1,108.0000	1,021.0000	(7.852)	0	0	0
2010/06/24	R206 2011/02/03	8.05	Put	Bond Future	810.0000	878.0000	8.395	0	0	0
2010/06/24	R206 2011/02/03	7.95	Call	Bond Future	968.0000	888.0000	(8.264)	0	0	0
2010/06/24	R206 2011/02/03	7.95	Put	Bond Future	925.0000	1,000.0000	8.108	0	0	0
2010/06/24	R207 2010/08/05			Bond Future	8.7960	8.8460	0.568	0.0000	0.0000	4,639
2010/06/24	R207 2010/08/05	9.50	Call	Bond Future	4,105.0000	3,824.0000	(6.845)	0	0	0
2010/06/24	R207 2010/08/05	9.50	Put	Bond Future	63.0000	77.0000	22.222	0	0	150
2010/06/24	R207 2010/08/05	9.25	Call	Bond Future	2,825.0000	2,569.0000	(9.062)	0	0	0
2010/06/24	R207 2010/08/05	9.25	Put	Bond Future	191.0000	230.0000	20.419	0	0	100
2010/06/24	R207 2010/08/05	8.25	Put	Bond Future	3,388.0000	3,658.0000	7.969	0	0	0
2010/06/24	R207 2010/08/05	8.25	Call	Bond Future	83.0000	58.0000	(30.120)	0	0	250
2010/06/24	R207 2010/11/04			Bond Future	8.8690	8.9210	0.586	0.0000	0.0000	0
2010/06/24	R207 2010/11/04	9.25	Call	Bond Future	3,195.0000	2,986.0000	(6.541)	0	0	0
2010/06/24	R207 2010/11/04	9.25	Put	Bond Future	1,024.0000	1,115.0000	8.887	0	0	0
2010/06/24	R207 2010/11/04	9.30	Call	Bond Future	3,393.0000	3,178.0000	(6.337)	0	0	0
2010/06/24	R207 2010/11/04	9.30	Put	Bond Future	942.0000	1,028.0000	9.130	0	0	0
2010/06/24	R207 2010/11/04	9.20	Call	Bond Future	3,002.0000	2,799.0000	(6.762)	0	0	0
2010/06/24	R207 2010/11/04	9.20	Put	Bond Future	1,112.0000	1,209.0000	8.723	0	0	0
2010/06/24	R207 2011/02/03			Bond Future	8.9260	8.9760	0.560	0.0000	0.0000	0
2010/06/24	R207 2011/02/03	8.75	Call	Bond Future	1,878.0000	1,750.0000	(6.816)	0	0	0
2010/06/24	R207 2011/02/03	8.75	Put	Bond Future	2,882.0000	3,037.0000	5.378	0	0	0
2010/06/24	R207 2011/02/03	8.80	Call	Bond Future	2,015.0000	1,881.0000	(6.650)	0	0	0
2010/06/24	R207 2011/02/03	8.80	Put	Bond Future	2,733.0000	2,881.0000	5.415	0	0	0
2010/06/24	R207 2011/02/03	8.70	Call	Bond Future	1,747.0000	1,625.0000	(6.983)	0	0	0
2010/06/24	R207 2011/02/03	8.70	Put	Bond Future	3,039.0000	3,200.0000	5.298	0	0	0
2010/06/24	R208 2010/08/05			Bond Future	8.8440	8.8940	0.565	0.0000	0.0000	11,317
2010/06/24	R208 2010/08/05	9.50	Call	Bond Future	3,998.0000	3,710.0000	(7.204)	0	0	0
2010/06/24	R208 2010/08/05	9.50	Put	Bond Future	82.0000	101.0000	23.171	0	0	0

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2010/06/24	R208 2010/11/04			Bond Future	8.9150	8.9670	0.583	0.0000	0.0000	0
2010/06/24	R208 2010/11/04	9.25	Call	Bond Future	3,160.0000	2,949.0000	(6.677)	0	0	0
2010/06/24	R208 2010/11/04	9.25	Put	Bond Future	1,168.0000	1,270.0000	8.733	0	0	0
2010/06/24	R208 2010/11/04	9.30	Call	Bond Future	3,361.0000	3,142.0000	(6.516)	0	0	0
2010/06/24	R208 2010/11/04	9.30	Put	Bond Future	1,077.0000	1,171.0000	8.728	0	0	0
2010/06/24	R208 2010/11/04	9.20	Call	Bond Future	2,965.0000	2,760.0000	(6.914)	0	0	0
2010/06/24	R208 2010/11/04	9.20	Put	Bond Future	1,266.0000	1,375.0000	8.610	0	0	0
2010/06/24	R208 2011/02/03			Bond Future	8.9700	9.0240	0.602	0.0000	0.0000	0
2010/06/24	R208 2011/02/03	8.75	Call	Bond Future	1,890.0000	1,751.0000	(7.354)	0	0	0
2010/06/24	R208 2011/02/03	8.75	Put	Bond Future	3,208.0000	3,388.0000	5.611	0	0	0
2010/06/24	R208 2011/02/03	8.80	Call	Bond Future	2,029.0000	1,883.0000	(7.196)	0	0	0
2010/06/24	R208 2011/02/03	8.80	Put	Bond Future	3,045.0000	3,219.0000	5.714	0	0	0
2010/06/24	R208 2011/02/03	8.70	Call	Bond Future	1,757.0000	1,624.0000	(7.570)	0	0	0
2010/06/24	R208 2011/02/03	8.70	Put	Bond Future	3,378.0000	3,565.0000	5.536	0	0	0
2010/06/24	R209 2010/08/05			Bond Future	8.9540	9.0040	0.558	0.0000	0.0000	2,417
2010/06/24	R209 2010/08/05	8.75	Call	Bond Future	675.0000	546.0000	(19.111)	0	0	0
2010/06/24	R209 2010/08/05	8.75	Put	Bond Future	2,286.0000	2,543.0000	11.242	0	0	0
2010/06/24	R209 2010/11/04			Bond Future	9.0040	9.0560	0.578	0.0000	0.0000	0
2010/06/24	R209 2010/11/04	9.00	Call	Bond Future	2,576.0000	2,366.0000	(8.152)	0	0	0
2010/06/24	R209 2010/11/04	9.00	Put	Bond Future	2,607.0000	2,794.0000	7.173	0	0	0
2010/06/24	R209 2010/11/04	9.05	Call	Bond Future	2,777.0000	2,558.0000	(7.886)	0	0	0
2010/06/24	R209 2010/11/04	9.05	Put	Bond Future	2,425.0000	2,604.0000	7.381	0	0	0
2010/06/24	R209 2010/11/04	8.95	Call	Bond Future	2,382.0000	2,182.0000	(8.396)	0	0	0
2010/06/24	R209 2010/11/04	8.95	Put	Bond Future	2,799.0000	2,996.0000	7.038	0	0	0
2010/06/24	R209 2011/02/03			Bond Future	9.0430	9.0950	0.575	0.0000	0.0000	0
2010/06/24	R209 2011/02/03	9.00	Call	Bond Future	3,119.0000	2,916.0000	(6.508)	0	0	0
2010/06/24	R209 2011/02/03	9.00	Put	Bond Future	3,448.0000	3,639.0000	5.539	0	0	0
2010/06/24	R209 2011/02/03	9.05	Call	Bond Future	3,318.0000	3,107.0000	(6.359)	0	0	0
2010/06/24	R209 2011/02/03	9.05	Put	Bond Future	3,265.0000	3,448.0000	5.605	0	0	0
2010/06/24	R209 2011/02/03	8.95	Call	Bond Future	2,927.0000	2,732.0000	(6.662)	0	0	0
2010/06/24	R209 2011/02/03	8.95	Put	Bond Future	3,641.0000	3,841.0000	5.493	0	0	0
2010/06/24	TRT1 2010/08/05			Index Future	316.6360	315.7900	(0.267)	0.0000	0.0000	100
2010/06/24	TRT1 2010/11/04			Index Future	321.9020	321.0420	(0.267)	0.0000	0.0000	0

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<b>Total</b>									<b>96430.00</b>	