



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/06/2010

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
2010/06/30	AL7T 2010/08/05			Index Future	346.6000	347.8000	0.346	0.0000	0.0000	58
2010/06/30	ALBI 2010/08/05			Index Future	316.7630	317.8630	0.347	0.0000	0.0000	1,437
2010/06/30	ALBI 2010/11/04			Index Future	322.0320	323.1500	0.347	0.0000	0.0000	0
2010/06/30	CRD1 2010/08/05			Index Future	140.9930	141.2770	0.201	0.0000	0.0000	2
2010/06/30	CRD1 2010/11/04			Index Future	143.3380	143.6270	0.202	0.0000	0.0000	0
2010/06/30	GOVI 2010/08/05			GOVI	318.1300	319.2030	0.337	0.0000	0.0000	326
2010/06/30	GOVI 2010/08/05	315.60	Call	GOVI	40,980.0000	47,985.0000	17.094	0	0	0
2010/06/30	GOVI 2010/08/05	315.60	Put	GOVI	15,680.0000	11,955.0000	(23.756)	0	0	0
2010/06/30	GOVI 2010/11/04			GOVI	323.4210	324.5130	0.338	0.0000	0.0000	0
2010/06/30	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/30	GOVI 2010/11/04	329.00	Put	GOVI	55,790.0000	44,870.0000	(19.573)	0	0	0
2010/06/30	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/30	GOVI 2010/11/04	329.01	Put	GOVI	55,890.0000	44,970.0000	(19.538)	0	0	0
2010/06/30	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/30	GOVI 2010/11/04	328.99	Put	GOVI	55,690.0000	44,770.0000	(19.609)	0	0	0
2010/06/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/30	ILBI 2010/08/05			Index Future	381.4150	381.3990	(0.004)	0.0000	0.0000	501
2010/06/30	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/30	JBAF 2010/07/21			Jibar Tradeable Future	6.5490	6.5750	0.397	0.0000	0.0000	2,000
2010/06/30	JBAF 2010/08/18			Jibar Tradeable Future	6.4950	6.5050	0.154	0.0000	0.0000	1,000
2010/06/30	JBAF 2010/09/15			Jibar Tradeable Future	6.4540	6.4450	(0.139)	0.0000	0.0000	1,000
2010/06/30	JBAF 2010/10/20			Jibar Tradeable Future	6.4310	6.4250	(0.093)	0.0000	0.0000	0
2010/06/30	JBAF 2010/11/17			Jibar Tradeable Future	6.4310	6.4250	(0.093)	0.0000	0.0000	0
2010/06/30	JBAF 2010/12/15			Jibar Tradeable Future	6.4320	6.4250	(0.109)	0.0000	0.0000	0
2010/06/30	JBAF 2011/03/16			Jibar Tradeable Future	6.4710	6.4750	0.062	0.0000	0.0000	5,500
2010/06/30	JBAF 2011/06/15			Jibar Tradeable Future	6.6670	6.6850	0.270	0.0000	0.0000	4,500
2010/06/30	JBAF 2011/09/21			Jibar Tradeable Future	7.0200	6.9850	(0.499)	0.0000	0.0000	6,000
2010/06/30	JBAF 2011/12/21			Jibar Tradeable Future	7.2740	7.2550	(0.261)	0.0000	0.0000	5,000
2010/06/30	JBAF 2012/03/20			Jibar Tradeable Future	7.5470	7.5150	(0.424)	0.0000	0.0000	0
2010/06/30	JBAF 2012/06/20			Jibar Tradeable Future	7.5850	7.5650	(0.264)	0.0000	0.0000	0
2010/06/30	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/30	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/30	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/30	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/30	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/30	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/30	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/30	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/30	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/30	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/30	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/30	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/30	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/30	OTH1 2010/08/05			Index Future	308.9110	310.1600	0.404	0.0000	0.0000	3
2010/06/30	OTH1 2010/11/04			Index Future	314.0490	315.3190	0.404	0.0000	0.0000	0
2010/06/30	R157 2010/08/05			Bond Future	8.1270	8.0630	(0.787)	0.0000	0.0000	5,033
2010/06/30	R157 2010/08/05	8.75	Call	Bond Future	2,906.0000	3,183.0000	9.532	0	0	0
2010/06/30	R157 2010/08/05	8.75	Put	Bond Future	44.0000	22.0000	(50.000)	0	0	0
2010/06/30	R157 2010/08/05	8.50	Call	Bond Future	1,877.0000	2,112.0000	12.520	0	0	0
2010/06/30	R157 2010/08/05	8.50	Put	Bond Future	153.0000	89.0000	(41.830)	0	0	2,500
2010/06/30	R157 2010/08/05	9.00	Call	Bond Future	3,997.0000	4,291.0000	7.356	0	0	0
2010/06/30	R157 2010/08/05	9.00	Put	Bond Future	11.0000	6.0000	(45.455)	0	0	0
2010/06/30	R157 2010/08/05	8.25	Put	Bond Future	438.0000	295.0000	(32.648)	0	0	0
2010/06/30	R157 2010/08/05	8.25	Call	Bond Future	1,010.0000	1,166.0000	15.446	0	0	500
2010/06/30	R157 2010/08/05	7.50	Put	Bond Future	2,990.0000	2,692.0000	(9.967)	0	0	0
2010/06/30	R157 2010/08/05	7.50	Call	Bond Future	20.0000	21.0000	5.000	0	0	500
2010/06/30	R157 2010/11/04			Bond Future	8.2170	8.1480	(0.840)	0.0000	0.0000	0
2010/06/30	R157 2010/11/04	8.50	Call	Bond Future	2,017.0000	2,261.0000	12.097	0	0	0
2010/06/30	R157 2010/11/04	8.50	Put	Bond Future	769.0000	706.0000	(8.192)	0	0	0
2010/06/30	R157 2010/11/04	8.55	Call	Bond Future	2,168.0000	2,419.0000	11.577	0	0	0
2010/06/30	R157 2010/11/04	8.55	Put	Bond Future	701.0000	645.0000	(7.989)	0	0	0
2010/06/30	R157 2010/11/04	8.45	Call	Bond Future	1,872.0000	2,107.0000	12.553	0	0	0
2010/06/30	R157 2010/11/04	8.45	Put	Bond Future	843.0000	771.0000	(8.541)	0	0	0
2010/06/30	R157 2010/11/04	7.50	Put	Bond Future	3,443.0000	3,198.0000	(7.116)	0	0	0
2010/06/30	R157 2010/11/04	7.50	Call	Bond Future	206.0000	267.0000	29.612	0	0	500
2010/06/30	R157 2011/02/03			Bond Future	8.2840	8.2110	(0.881)	0.0000	0.0000	0

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2010/06/30	R157 2011/02/03	7.90	Call	Bond Future	857.0000	995.0000	16.103	0	0	0
2010/06/30	R157 2011/02/03	7.90	Put	Bond Future	2,490.0000	2,319.0000	(6.867)	0	0	0
2010/06/30	R157 2011/02/03	7.95	Call	Bond Future	938.0000	1,086.0000	15.778	0	0	0
2010/06/30	R157 2011/02/03	7.95	Put	Bond Future	2,356.0000	2,196.0000	(6.791)	0	0	0
2010/06/30	R157 2011/02/03	7.85	Call	Bond Future	780.0000	909.0000	16.538	0	0	0
2010/06/30	R157 2011/02/03	7.85	Put	Bond Future	2,627.0000	2,448.0000	(6.814)	0	0	0
2010/06/30	R186 2010/08/05			Bond Future	9.1410	9.0670	(0.810)	0.0000	0.0000	20,936
2010/06/30	R186 2010/08/05	9.25	Call	Bond Future	2,049.0000	2,398.0000	17.033	0	0	0
2010/06/30	R186 2010/08/05	9.25	Put	Bond Future	1,062.0000	733.0000	(30.979)	0	0	0
2010/06/30	R186 2010/08/05	8.75	Call	Bond Future	304.0000	352.0000	15.789	0	0	816
2010/06/30	R186 2010/08/05	8.75	Put	Bond Future	3,956.0000	3,326.0000	(15.925)	0	0	0
2010/06/30	R186 2010/08/05	9.75	Call	Bond Future	5,503.0000	6,113.0000	11.085	0	0	0
2010/06/30	R186 2010/08/05	9.75	Put	Bond Future	151.0000	83.0000	(45.033)	0	0	960
2010/06/30	R186 2010/08/05	10.00	Call	Bond Future	7,483.0000	8,138.0000	8.753	0	0	0
2010/06/30	R186 2010/08/05	10.00	Put	Bond Future	45.0000	22.0000	(51.111)	0	0	3,000
2010/06/30	R186 2010/08/05	9.00	Call	Bond Future	922.0000	1,093.0000	18.547	0	0	48
2010/06/30	R186 2010/08/05	9.00	Put	Bond Future	2,219.0000	1,712.0000	(22.848)	0	0	48
2010/06/30	R186 2010/08/05	8.50	Put	Bond Future	6,148.0000	5,478.0000	(10.898)	0	0	0
2010/06/30	R186 2010/08/05	8.50	Call	Bond Future	67.0000	75.0000	11.940	0	0	144
2010/06/30	R186 2010/11/04			Bond Future	9.2110	9.1350	(0.825)	0.0000	0.0000	0
2010/06/30	R186 2010/11/04	9.25	Call	Bond Future	3,238.0000	3,520.0000	8.709	0	0	0
2010/06/30	R186 2010/11/04	9.25	Put	Bond Future	2,889.0000	2,486.0000	(13.949)	0	0	0
2010/06/30	R186 2010/11/04	9.30	Call	Bond Future	3,478.0000	3,786.0000	8.856	0	0	0
2010/06/30	R186 2010/11/04	9.30	Put	Bond Future	2,684.0000	2,307.0000	(14.046)	0	0	0
2010/06/30	R186 2010/11/04	9.20	Call	Bond Future	3,002.0000	3,264.0000	8.728	0	0	0
2010/06/30	R186 2010/11/04	9.20	Put	Bond Future	3,101.0000	2,678.0000	(13.641)	0	0	0
2010/06/30	R186 2010/11/04	8.75	Put	Bond Future	5,567.0000	4,982.0000	(10.508)	0	0	0
2010/06/30	R186 2010/11/04	8.75	Call	Bond Future	1,313.0000	1,413.0000	7.616	0	0	9,800
2010/06/30	R186 2011/02/03			Bond Future	9.2670	9.1890	(0.842)	0.0000	0.0000	0
2010/06/30	R186 2011/02/03	9.00	Call	Bond Future	2,750.0000	3,000.0000	9.091	0	0	0
2010/06/30	R186 2011/02/03	9.00	Put	Bond Future	5,150.0000	4,707.0000	(8.602)	0	0	0
2010/06/30	R186 2011/02/03	9.05	Call	Bond Future	2,950.0000	3,217.0000	9.051	0	0	0
2010/06/30	R186 2011/02/03	9.05	Put	Bond Future	4,894.0000	4,468.0000	(8.705)	0	0	0
2010/06/30	R186 2011/02/03	8.95	Call	Bond Future	2,559.0000	2,790.0000	9.027	0	0	0

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2010/06/30	R186 2011/02/03	8.95	Put	Bond Future	5,417.0000	4,955.0000	(8.529)	0	0	0
2010/06/30	R201 2010/08/05			Bond Future	7.9960	7.9210	(0.938)	0.0000	0.0000	1,388
2010/06/30	R201 2010/08/05	9.00	Call	Bond Future	3,620.0000	3,896.0000	7.624	0	0	0
2010/06/30	R201 2010/08/05	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/06/30	R201 2010/11/04			Bond Future	8.0800	8.0000	(0.990)	0.0000	0.0000	0
2010/06/30	R201 2010/11/04	8.50	Call	Bond Future	1,932.0000	2,148.0000	11.180	0	0	0
2010/06/30	R201 2010/11/04	8.50	Put	Bond Future	478.0000	414.0000	(13.389)	0	0	0
2010/06/30	R201 2010/11/04	8.55	Call	Bond Future	2,060.0000	2,282.0000	10.777	0	0	0
2010/06/30	R201 2010/11/04	8.55	Put	Bond Future	434.0000	377.0000	(13.134)	0	0	0
2010/06/30	R201 2010/11/04	8.45	Call	Bond Future	1,808.0000	2,016.0000	11.504	0	0	0
2010/06/30	R201 2010/11/04	8.45	Put	Bond Future	526.0000	454.0000	(13.688)	0	0	0
2010/06/30	R201 2011/02/03			Bond Future	8.1380	8.0520	(1.057)	0.0000	0.0000	0
2010/06/30	R201 2011/02/03	8.00	Call	Bond Future	983.0000	1,145.0000	16.480	0	0	0
2010/06/30	R201 2011/02/03	8.00	Put	Bond Future	1,440.0000	1,318.0000	(8.472)	0	0	0
2010/06/30	R201 2011/02/03	8.05	Call	Bond Future	1,065.0000	1,234.0000	15.869	0	0	0
2010/06/30	R201 2011/02/03	8.05	Put	Bond Future	1,356.0000	1,241.0000	(8.481)	0	0	0
2010/06/30	R201 2011/02/03	7.95	Call	Bond Future	906.0000	1,060.0000	16.998	0	0	0
2010/06/30	R201 2011/02/03	7.95	Put	Bond Future	1,529.0000	1,399.0000	(8.502)	0	0	0
2010/06/30	R203 2010/08/05			Bond Future	8.7800	8.7060	(0.843)	0.0000	0.0000	3,767
2010/06/30	R203 2010/08/05	9.25	Call	Bond Future	2,493.0000	2,825.0000	13.317	0	0	0
2010/06/30	R203 2010/08/05	9.25	Put	Bond Future	128.0000	81.0000	(36.719)	0	0	0
2010/06/30	R203 2010/11/04			Bond Future	8.8750	8.7970	(0.879)	0.0000	0.0000	0
2010/06/30	R203 2010/11/04	9.25	Call	Bond Future	2,696.0000	2,952.0000	9.496	0	0	0
2010/06/30	R203 2010/11/04	9.25	Put	Bond Future	861.0000	730.0000	(15.215)	0	0	0
2010/06/30	R203 2010/11/04	9.30	Call	Bond Future	2,867.0000	3,133.0000	9.278	0	0	0
2010/06/30	R203 2010/11/04	9.30	Put	Bond Future	791.0000	670.0000	(15.297)	0	0	0
2010/06/30	R203 2010/11/04	9.20	Call	Bond Future	2,530.0000	2,774.0000	9.644	0	0	0
2010/06/30	R203 2010/11/04	9.20	Put	Bond Future	937.0000	794.0000	(15.261)	0	0	0
2010/06/30	R203 2011/02/03			Bond Future	8.9540	8.8720	(0.916)	0.0000	0.0000	0
2010/06/30	R203 2011/02/03	8.50	Call	Bond Future	1,041.0000	1,111.0000	6.724	0	0	0
2010/06/30	R203 2011/02/03	8.50	Put	Bond Future	3,250.0000	2,925.0000	(10.000)	0	0	0
2010/06/30	R203 2011/02/03	8.55	Call	Bond Future	1,132.0000	1,211.0000	6.979	0	0	0
2010/06/30	R203 2011/02/03	8.55	Put	Bond Future	3,094.0000	2,779.0000	(10.181)	0	0	0

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2010/06/30	R203 2011/02/03	8.45	Call	Bond Future	955.0000	1,018.0000	6.597	0	0	0
2010/06/30	R203 2011/02/03	8.45	Put	Bond Future	3,411.0000	3,079.0000	(9.733)	0	0	0
2010/06/30	R204 2010/08/05			Bond Future	8.8770	8.8140	(0.710)	0.0000	0.0000	2,664
2010/06/30	R204 2010/08/05	9.25	Call	Bond Future	2,299.0000	2,568.0000	11.701	0	0	0
2010/06/30	R204 2010/08/05	9.25	Put	Bond Future	230.0000	144.0000	(37.391)	0	0	780
2010/06/30	R204 2010/08/05	8.70	Call	Bond Future	466.0000	529.0000	13.519	0	0	0
2010/06/30	R204 2010/08/05	8.70	Put	Bond Future	1,468.0000	1,176.0000	(19.891)	0	0	650
2010/06/30	R204 2010/08/05	8.75	Call	Bond Future	568.0000	648.0000	14.085	0	0	83
2010/06/30	R204 2010/08/05	8.75	Put	Bond Future	1,286.0000	1,011.0000	(21.384)	0	0	83
2010/06/30	R204 2010/08/05	8.25	Put	Bond Future	3,651.0000	3,296.0000	(9.723)	0	0	0
2010/06/30	R204 2010/08/05	8.25	Call	Bond Future	38.0000	39.0000	2.632	0	0	249
2010/06/30	R204 2010/11/04			Bond Future	8.9640	8.8970	(0.747)	0.0000	0.0000	0
2010/06/30	R204 2010/11/04	9.25	Call	Bond Future	2,633.0000	2,896.0000	9.989	0	0	0
2010/06/30	R204 2010/11/04	9.25	Put	Bond Future	1,082.0000	977.0000	(9.704)	0	0	0
2010/06/30	R204 2010/11/04	9.30	Call	Bond Future	2,813.0000	3,086.0000	9.705	0	0	0
2010/06/30	R204 2010/11/04	9.30	Put	Bond Future	994.0000	899.0000	(9.557)	0	0	0
2010/06/30	R204 2010/11/04	9.20	Call	Bond Future	2,463.0000	2,710.0000	10.028	0	0	0
2010/06/30	R204 2010/11/04	9.20	Put	Bond Future	1,181.0000	1,060.0000	(10.246)	0	0	0
2010/06/30	R204 2011/02/03			Bond Future	9.0330	8.9640	(0.764)	0.0000	0.0000	0
2010/06/30	R204 2011/02/03	8.50	Call	Bond Future	1,029.0000	1,121.0000	8.941	0	0	0
2010/06/30	R204 2011/02/03	8.50	Put	Bond Future	3,932.0000	3,654.0000	(7.070)	0	0	0
2010/06/30	R204 2011/02/03	8.55	Call	Bond Future	1,122.0000	1,224.0000	9.091	0	0	0
2010/06/30	R204 2011/02/03	8.55	Put	Bond Future	3,748.0000	3,480.0000	(7.150)	0	0	0
2010/06/30	R204 2011/02/03	8.45	Call	Bond Future	942.0000	1,026.0000	8.917	0	0	0
2010/06/30	R204 2011/02/03	8.45	Put	Bond Future	4,123.0000	3,838.0000	(6.912)	0	0	0
2010/06/30	R206 2010/08/05			Bond Future	7.9000	7.8340	(0.835)	0.0000	0.0000	0
2010/06/30	R206 2010/08/05	9.00	Call	Bond Future	3,162.0000	3,355.0000	6.104	0	0	0
2010/06/30	R206 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/06/30	R206 2010/11/04			Bond Future	7.9900	7.9190	(0.889)	0.0000	0.0000	0
2010/06/30	R206 2010/11/04	8.50	Call	Bond Future	1,689.0000	1,845.0000	9.236	0	0	0
2010/06/30	R206 2010/11/04	8.50	Put	Bond Future	303.0000	265.0000	(12.541)	0	0	0
2010/06/30	R206 2010/11/04	8.55	Call	Bond Future	1,794.0000	1,954.0000	8.919	0	0	0
2010/06/30	R206 2010/11/04	8.55	Put	Bond Future	274.0000	239.0000	(12.774)	0	0	0

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2010/06/30	R206 2010/11/04	8.45	Call	Bond Future	1,585.0000	1,737.0000	9.590	0	0	0
2010/06/30	R206 2010/11/04	8.45	Put	Bond Future	334.0000	291.0000	(12.874)	0	0	0
2010/06/30	R206 2011/02/03			Bond Future	8.0520	7.9740	(0.969)	0.0000	0.0000	0
2010/06/30	R206 2011/02/03	8.00	Call	Bond Future	870.0000	951.0000	9.310	0	0	0
2010/06/30	R206 2011/02/03	8.00	Put	Bond Future	1,002.0000	885.0000	(11.677)	0	0	0
2010/06/30	R206 2011/02/03	8.05	Call	Bond Future	934.0000	1,025.0000	9.743	0	0	0
2010/06/30	R206 2011/02/03	8.05	Put	Bond Future	939.0000	831.0000	(11.502)	0	0	0
2010/06/30	R206 2011/02/03	7.95	Call	Bond Future	808.0000	881.0000	9.035	0	0	0
2010/06/30	R206 2011/02/03	7.95	Put	Bond Future	1,068.0000	942.0000	(11.798)	0	0	0
2010/06/30	R207 2010/08/05			Bond Future	8.9560	8.8910	(0.726)	0.0000	0.0000	4,639
2010/06/30	R207 2010/08/05	9.50	Call	Bond Future	3,207.0000	3,551.0000	10.727	0	0	0
2010/06/30	R207 2010/08/05	9.50	Put	Bond Future	104.0000	68.0000	(34.615)	0	0	150
2010/06/30	R207 2010/08/05	9.25	Call	Bond Future	2,009.0000	2,293.0000	14.136	0	0	0
2010/06/30	R207 2010/08/05	9.25	Put	Bond Future	315.0000	218.0000	(30.794)	0	0	100
2010/06/30	R207 2010/08/05	8.25	Put	Bond Future	4,265.0000	3,886.0000	(8.886)	0	0	0
2010/06/30	R207 2010/08/05	8.25	Call	Bond Future	20.0000	22.0000	10.000	0	0	250
2010/06/30	R207 2010/11/04			Bond Future	9.0340	8.9680	(0.731)	0.0000	0.0000	0
2010/06/30	R207 2010/11/04	9.25	Call	Bond Future	2,539.0000	2,789.0000	9.846	0	0	0
2010/06/30	R207 2010/11/04	9.25	Put	Bond Future	1,317.0000	1,189.0000	(9.719)	0	0	0
2010/06/30	R207 2010/11/04	9.30	Call	Bond Future	2,717.0000	2,979.0000	9.643	0	0	0
2010/06/30	R207 2010/11/04	9.30	Put	Bond Future	1,215.0000	1,099.0000	(9.547)	0	0	0
2010/06/30	R207 2010/11/04	9.20	Call	Bond Future	2,366.0000	2,605.0000	10.101	0	0	0
2010/06/30	R207 2010/11/04	9.20	Put	Bond Future	1,425.0000	1,286.0000	(9.754)	0	0	0
2010/06/30	R207 2011/02/03			Bond Future	9.0980	9.0290	(0.758)	0.0000	0.0000	0
2010/06/30	R207 2011/02/03	8.75	Call	Bond Future	1,449.0000	1,577.0000	8.834	0	0	0
2010/06/30	R207 2011/02/03	8.75	Put	Bond Future	3,421.0000	3,162.0000	(7.571)	0	0	0
2010/06/30	R207 2011/02/03	8.80	Call	Bond Future	1,566.0000	1,705.0000	8.876	0	0	0
2010/06/30	R207 2011/02/03	8.80	Put	Bond Future	3,251.0000	3,004.0000	(7.598)	0	0	0
2010/06/30	R207 2011/02/03	8.70	Call	Bond Future	1,338.0000	1,455.0000	8.744	0	0	0
2010/06/30	R207 2011/02/03	8.70	Put	Bond Future	3,598.0000	3,328.0000	(7.504)	0	0	0
2010/06/30	R208 2010/08/05			Bond Future	8.9930	8.9300	(0.701)	0.0000	0.0000	11,317
2010/06/30	R208 2010/08/05	9.50	Call	Bond Future	3,135.0000	3,485.0000	11.164	0	0	0
2010/06/30	R208 2010/08/05	9.50	Put	Bond Future	129.0000	96.0000	(25.581)	0	0	0

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2010/06/30	R208 2010/11/04			Bond Future	9.0690	9.0040	(0.717)	0.0000	0.0000	0
2010/06/30	R208 2010/11/04	9.25	Call	Bond Future	2,534.0000	2,780.0000	9.708	0	0	0
2010/06/30	R208 2010/11/04	9.25	Put	Bond Future	1,465.0000	1,323.0000	(9.693)	0	0	0
2010/06/30	R208 2010/11/04	9.30	Call	Bond Future	2,715.0000	2,972.0000	9.466	0	0	0
2010/06/30	R208 2010/11/04	9.30	Put	Bond Future	1,354.0000	1,223.0000	(9.675)	0	0	0
2010/06/30	R208 2010/11/04	9.20	Call	Bond Future	2,359.0000	2,593.0000	9.919	0	0	0
2010/06/30	R208 2010/11/04	9.20	Put	Bond Future	1,584.0000	1,430.0000	(9.722)	0	0	0
2010/06/30	R208 2011/02/03			Bond Future	9.1300	9.0620	(0.745)	0.0000	0.0000	0
2010/06/30	R208 2011/02/03	8.75	Call	Bond Future	1,481.0000	1,528.0000	3.174	0	0	0
2010/06/30	R208 2011/02/03	8.75	Put	Bond Future	3,741.0000	3,389.0000	(9.409)	0	0	0
2010/06/30	R208 2011/02/03	8.80	Call	Bond Future	1,601.0000	1,656.0000	3.435	0	0	0
2010/06/30	R208 2011/02/03	8.80	Put	Bond Future	3,559.0000	3,216.0000	(9.638)	0	0	0
2010/06/30	R208 2011/02/03	8.70	Call	Bond Future	1,368.0000	1,407.0000	2.851	0	0	0
2010/06/30	R208 2011/02/03	8.70	Put	Bond Future	3,931.0000	3,572.0000	(9.133)	0	0	0
2010/06/30	R209 2010/08/05			Bond Future	9.0740	9.0110	(0.694)	0.0000	0.0000	2,417
2010/06/30	R209 2010/08/05	8.75	Call	Bond Future	353.0000	422.0000	19.547	0	0	0
2010/06/30	R209 2010/08/05	8.75	Put	Bond Future	2,885.0000	2,473.0000	(14.281)	0	0	0
2010/06/30	R209 2010/11/04			Bond Future	9.1270	9.0620	(0.712)	0.0000	0.0000	0
2010/06/30	R209 2010/11/04	9.00	Call	Bond Future	2,063.0000	2,191.0000	6.205	0	0	0
2010/06/30	R209 2010/11/04	9.00	Put	Bond Future	3,029.0000	2,665.0000	(12.017)	0	0	0
2010/06/30	R209 2010/11/04	9.05	Call	Bond Future	2,242.0000	2,384.0000	6.334	0	0	0
2010/06/30	R209 2010/11/04	9.05	Put	Bond Future	2,825.0000	2,475.0000	(12.389)	0	0	0
2010/06/30	R209 2010/11/04	8.95	Call	Bond Future	1,892.0000	2,006.0000	6.025	0	0	0
2010/06/30	R209 2010/11/04	8.95	Put	Bond Future	3,243.0000	2,866.0000	(11.625)	0	0	0
2010/06/30	R209 2011/02/03			Bond Future	9.1680	9.1030	(0.709)	0.0000	0.0000	0
2010/06/30	R209 2011/02/03	9.00	Call	Bond Future	2,621.0000	2,847.0000	8.623	0	0	0
2010/06/30	R209 2011/02/03	9.00	Put	Bond Future	3,892.0000	3,631.0000	(6.706)	0	0	0
2010/06/30	R209 2011/02/03	9.05	Call	Bond Future	2,801.0000	3,041.0000	8.568	0	0	0
2010/06/30	R209 2011/02/03	9.05	Put	Bond Future	3,690.0000	3,443.0000	(6.694)	0	0	0
2010/06/30	R209 2011/02/03	8.95	Call	Bond Future	2,447.0000	2,660.0000	8.705	0	0	0
2010/06/30	R209 2011/02/03	8.95	Put	Bond Future	4,104.0000	3,829.0000	(6.701)	0	0	0
2010/06/30	TRT1 2010/08/05			Index Future	314.3100	315.3730	0.338	0.0000	0.0000	100
2010/06/30	TRT1 2010/11/04			Index Future	319.5380	320.6190	0.338	0.0000	0.0000	0

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Total									100749.00	