



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/06/2010

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
2010/06/18	AL7T 2010/08/05			Index Future	349.5820	350.3010	0.206	0.0000	0.0000	58
2010/06/18	ALBI 2010/08/05			Index Future	319.2320	319.8350	0.189	0.0000	0.0000	1,460
2010/06/18	ALBI 2010/11/04			Index Future	324.5410	325.1540	0.189	0.0000	0.0000	0
2010/06/18	CRD1 2010/08/05			Index Future	141.0910	141.2950	0.145	0.0000	0.0000	2
2010/06/18	CRD1 2010/11/04			Index Future	143.4370	143.6450	0.145	0.0000	0.0000	0
2010/06/18	GOVI 2010/08/05			GOVI	320.5530	321.1510	0.187	0.0000	0.0000	326
2010/06/18	GOVI 2010/08/05	315.60	Call	GOVI	61,472.0000	65,761.0000	6.977	0	0	0
2010/06/18	GOVI 2010/08/05	315.60	Put	GOVI	11,942.0000	10,251.0000	(14.160)	0	0	0
2010/06/18	GOVI 2010/11/04			GOVI	325.8840	326.4910	0.186	0.0000	0.0000	0
2010/06/18	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/18	GOVI 2010/11/04	329.00	Put	GOVI	31,160.0000	25,090.0000	(19.480)	0	0	0
2010/06/18	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/18	GOVI 2010/11/04	329.01	Put	GOVI	31,260.0000	25,190.0000	(19.418)	0	0	0
2010/06/18	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/18	GOVI 2010/11/04	328.99	Put	GOVI	31,060.0000	24,990.0000	(19.543)	0	0	0
2010/06/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/18	ILBI 2010/08/05			Index Future	381.6920	380.8920	(0.210)	0.0000	0.0000	501
2010/06/18	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/18	JBAF 2010/07/21			Jibar Tradeable Future	6.5630	6.5700	0.107	0.0000	0.0000	1,000
2010/06/18	JBAF 2010/08/18			Jibar Tradeable Future	6.4680	6.4730	0.077	0.0000	0.0000	1,000
2010/06/18	JBAF 2010/09/15			Jibar Tradeable Future	6.4050	6.4080	0.047	0.0000	0.0000	1,000
2010/06/18	JBAF 2010/10/20			Jibar Tradeable Future	6.4010	6.3930	(0.125)	0.0000	0.0000	0
2010/06/18	JBAF 2010/11/17			Jibar Tradeable Future	6.4010	6.3930	(0.125)	0.0000	0.0000	0
2010/06/18	JBAF 2010/12/15			Jibar Tradeable Future	6.4020	6.3940	(0.125)	0.0000	0.0000	0
2010/06/18	JBAF 2011/03/16			Jibar Tradeable Future	6.5020	6.4830	(0.292)	0.0000	0.0000	5,500
2010/06/18	JBAF 2011/06/15			Jibar Tradeable Future	6.6340	6.6380	0.060	0.0000	0.0000	4,500
2010/06/18	JBAF 2011/09/21			Jibar Tradeable Future	6.9980	6.9870	(0.157)	0.0000	0.0000	3,500
2010/06/18	JBAF 2011/12/21			Jibar Tradeable Future	7.3320	7.3140	(0.245)	0.0000	0.0000	5,000
2010/06/18	JBAF 2012/03/20			Jibar Tradeable Future	7.6050	7.5900	(0.197)	0.0000	0.0000	0
2010/06/18	JBAF 2012/06/20			Jibar Tradeable Future	7.6170	7.5960	(0.276)	0.0000	0.0000	0
2010/06/18	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/18	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/18	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/18	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/18	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/18	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/18	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/18	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/18	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/18	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/18	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/18	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/18	OTH1 2010/08/05			Index Future	311.6470	312.2820	0.204	0.0000	0.0000	3
2010/06/18	OTH1 2010/11/04			Index Future	316.8300	317.4750	0.204	0.0000	0.0000	0
2010/06/18	R157 2010/08/05			Bond Future	8.0020	7.9600	(0.525)	0.0000	0.0000	5,757
2010/06/18	R157 2010/08/05	8.75	Call	Bond Future	3,489.0000	3,676.0000	5.360	0	0	0
2010/06/18	R157 2010/08/05	8.75	Put	Bond Future	42.0000	32.0000	(23.810)	0	0	0
2010/06/18	R157 2010/08/05	8.50	Call	Bond Future	2,439.0000	2,610.0000	7.011	0	0	0
2010/06/18	R157 2010/08/05	8.50	Put	Bond Future	130.0000	104.0000	(20.000)	0	0	2,500
2010/06/18	R157 2010/08/05	9.00	Call	Bond Future	4,583.0000	4,777.0000	4.233	0	0	0
2010/06/18	R157 2010/08/05	9.00	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2010/06/18	R157 2010/08/05	8.25	Put	Bond Future	344.0000	287.0000	(16.570)	0	0	0
2010/06/18	R157 2010/08/05	8.25	Call	Bond Future	1,501.0000	1,641.0000	9.327	0	0	500
2010/06/18	R157 2010/08/05	7.50	Put	Bond Future	2,470.0000	2,291.0000	(7.247)	0	0	0
2010/06/18	R157 2010/08/05	7.50	Call	Bond Future	85.0000	103.0000	21.176	0	0	500
2010/06/18	R157 2010/11/04			Bond Future	8.0830	8.0380	(0.557)	0.0000	0.0000	0
2010/06/18	R157 2010/11/04	8.50	Call	Bond Future	2,478.0000	2,619.0000	5.690	0	0	0
2010/06/18	R157 2010/11/04	8.50	Put	Bond Future	633.0000	573.0000	(9.479)	0	0	0
2010/06/18	R157 2010/11/04	8.55	Call	Bond Future	2,641.0000	2,786.0000	5.490	0	0	0
2010/06/18	R157 2010/11/04	8.55	Put	Bond Future	577.0000	521.0000	(9.705)	0	0	0
2010/06/18	R157 2010/11/04	8.45	Call	Bond Future	2,320.0000	2,457.0000	5.905	0	0	0
2010/06/18	R157 2010/11/04	8.45	Put	Bond Future	694.0000	630.0000	(9.222)	0	0	0
2010/06/18	R157 2010/11/04	7.50	Put	Bond Future	2,982.0000	2,819.0000	(5.466)	0	0	0
2010/06/18	R157 2010/11/04	7.50	Call	Bond Future	341.0000	380.0000	11.437	0	0	500
2010/06/18	R157 2011/02/03			Bond Future	8.1410	8.0930	(0.590)	0.0000	0.0000	0

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2010/06/18	R157 2011/02/03	7.90	Call	Bond Future	1,122.0000	1,203.0000	7.219	0	0	0
2010/06/18	R157 2011/02/03	7.90	Put	Bond Future	2,150.0000	2,027.0000	(5.721)	0	0	0
2010/06/18	R157 2011/02/03	7.95	Call	Bond Future	1,217.0000	1,302.0000	6.984	0	0	0
2010/06/18	R157 2011/02/03	7.95	Put	Bond Future	2,031.0000	1,912.0000	(5.859)	0	0	0
2010/06/18	R157 2011/02/03	7.85	Call	Bond Future	1,031.0000	1,108.0000	7.468	0	0	0
2010/06/18	R157 2011/02/03	7.85	Put	Bond Future	2,274.0000	2,147.0000	(5.585)	0	0	0
2010/06/18	R186 2010/08/05			Bond Future	8.9960	8.9640	(0.356)	0.0000	0.0000	19,126
2010/06/18	R186 2010/08/05	9.25	Call	Bond Future	3,143.0000	3,342.0000	6.332	0	0	0
2010/06/18	R186 2010/08/05	9.25	Put	Bond Future	822.0000	723.0000	(12.044)	0	0	0
2010/06/18	R186 2010/08/05	8.75	Call	Bond Future	774.0000	851.0000	9.948	0	0	1,300
2010/06/18	R186 2010/08/05	8.75	Put	Bond Future	3,092.0000	2,872.0000	(7.115)	0	0	0
2010/06/18	R186 2010/08/05	9.75	Call	Bond Future	6,823.0000	7,096.0000	4.001	0	0	0
2010/06/18	R186 2010/08/05	9.75	Put	Bond Future	137.0000	112.0000	(18.248)	0	0	1,444
2010/06/18	R186 2010/08/05	10.00	Call	Bond Future	8,820.0000	9,107.0000	3.254	0	0	0
2010/06/18	R186 2010/08/05	10.00	Put	Bond Future	48.0000	38.0000	(20.833)	0	0	3,000
2010/06/18	R186 2010/08/05	9.00	Call	Bond Future	1,733.0000	1,871.0000	7.963	0	0	48
2010/06/18	R186 2010/08/05	9.00	Put	Bond Future	1,696.0000	1,536.0000	(9.434)	0	0	48
2010/06/18	R186 2010/08/05	8.50	Put	Bond Future	5,011.0000	4,745.0000	(5.308)	0	0	0
2010/06/18	R186 2010/08/05	8.50	Call	Bond Future	264.0000	296.0000	12.121	0	0	144
2010/06/18	R186 2010/11/04			Bond Future	9.0610	9.0290	(0.353)	0.0000	0.0000	0
2010/06/18	R186 2010/11/04	9.25	Call	Bond Future	4,145.0000	4,311.0000	4.005	0	0	0
2010/06/18	R186 2010/11/04	9.25	Put	Bond Future	2,438.0000	2,311.0000	(5.209)	0	0	0
2010/06/18	R186 2010/11/04	9.30	Call	Bond Future	4,414.0000	4,586.0000	3.897	0	0	0
2010/06/18	R186 2010/11/04	9.30	Put	Bond Future	2,261.0000	2,140.0000	(5.352)	0	0	0
2010/06/18	R186 2010/11/04	9.20	Call	Bond Future	3,879.0000	4,038.0000	4.099	0	0	0
2010/06/18	R186 2010/11/04	9.20	Put	Bond Future	2,619.0000	2,486.0000	(5.078)	0	0	0
2010/06/18	R186 2010/11/04	8.75	Put	Bond Future	4,781.0000	4,587.0000	(4.058)	0	0	0
2010/06/18	R186 2010/11/04	8.75	Call	Bond Future	1,885.0000	1,984.0000	5.252	0	0	9,800
2010/06/18	R186 2011/02/03			Bond Future	9.1120	9.0790	(0.362)	0.0000	0.0000	0
2010/06/18	R186 2011/02/03	9.00	Call	Bond Future	3,471.0000	3,607.0000	3.918	0	0	0
2010/06/18	R186 2011/02/03	9.00	Put	Bond Future	4,487.0000	4,325.0000	(3.610)	0	0	0
2010/06/18	R186 2011/02/03	9.05	Call	Bond Future	3,698.0000	3,839.0000	3.813	0	0	0
2010/06/18	R186 2011/02/03	9.05	Put	Bond Future	4,259.0000	4,102.0000	(3.686)	0	0	0
2010/06/18	R186 2011/02/03	8.95	Call	Bond Future	3,253.0000	3,383.0000	3.996	0	0	0

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2010/06/18	R186 2011/02/03	8.95	Put	Bond Future	4,727.0000	4,559.0000	(3.554)	0	0	0
2010/06/18	R201 2010/08/05			Bond Future	7.8910	7.8490	(0.532)	0.0000	0.0000	1,388
2010/06/18	R201 2010/08/05	9.00	Call	Bond Future	4,009.0000	4,164.0000	3.866	0	0	0
2010/06/18	R201 2010/08/05	9.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/06/18	R201 2010/11/04			Bond Future	7.9680	7.9220	(0.577)	0.0000	0.0000	0
2010/06/18	R201 2010/11/04	8.50	Call	Bond Future	2,260.0000	2,380.0000	5.310	0	0	0
2010/06/18	R201 2010/11/04	8.50	Put	Bond Future	414.0000	372.0000	(10.145)	0	0	0
2010/06/18	R201 2010/11/04	8.55	Call	Bond Future	2,394.0000	2,517.0000	5.138	0	0	0
2010/06/18	R201 2010/11/04	8.55	Put	Bond Future	376.0000	338.0000	(10.106)	0	0	0
2010/06/18	R201 2010/11/04	8.45	Call	Bond Future	2,129.0000	2,246.0000	5.496	0	0	0
2010/06/18	R201 2010/11/04	8.45	Put	Bond Future	454.0000	410.0000	(9.692)	0	0	0
2010/06/18	R201 2011/02/03			Bond Future	8.0160	7.9680	(0.599)	0.0000	0.0000	0
2010/06/18	R201 2011/02/03	8.00	Call	Bond Future	1,206.0000	1,285.0000	6.551	0	0	0
2010/06/18	R201 2011/02/03	8.00	Put	Bond Future	1,259.0000	1,179.0000	(6.354)	0	0	0
2010/06/18	R201 2011/02/03	8.05	Call	Bond Future	1,297.0000	1,379.0000	6.322	0	0	0
2010/06/18	R201 2011/02/03	8.05	Put	Bond Future	1,184.0000	1,107.0000	(6.503)	0	0	0
2010/06/18	R201 2011/02/03	7.95	Call	Bond Future	1,120.0000	1,195.0000	6.696	0	0	0
2010/06/18	R201 2011/02/03	7.95	Put	Bond Future	1,339.0000	1,255.0000	(6.273)	0	0	0
2010/06/18	R203 2010/08/05			Bond Future	8.6260	8.6050	(0.243)	0.0000	0.0000	3,767
2010/06/18	R203 2010/08/05	9.25	Call	Bond Future	3,258.0000	3,353.0000	2.916	0	0	0
2010/06/18	R203 2010/08/05	9.25	Put	Bond Future	102.0000	89.0000	(12.745)	0	0	0
2010/06/18	R203 2010/11/04			Bond Future	8.7140	8.6910	(0.264)	0.0000	0.0000	0
2010/06/18	R203 2010/11/04	9.25	Call	Bond Future	3,331.0000	3,411.0000	2.402	0	0	0
2010/06/18	R203 2010/11/04	9.25	Put	Bond Future	695.0000	660.0000	(5.036)	0	0	0
2010/06/18	R203 2010/11/04	9.30	Call	Bond Future	3,515.0000	3,598.0000	2.361	0	0	0
2010/06/18	R203 2010/11/04	9.30	Put	Bond Future	637.0000	605.0000	(5.024)	0	0	0
2010/06/18	R203 2010/11/04	9.20	Call	Bond Future	3,150.0000	3,229.0000	2.508	0	0	0
2010/06/18	R203 2010/11/04	9.20	Put	Bond Future	756.0000	720.0000	(4.762)	0	0	0
2010/06/18	R203 2011/02/03			Bond Future	8.7840	8.7600	(0.273)	0.0000	0.0000	0
2010/06/18	R203 2011/02/03	8.50	Call	Bond Future	1,392.0000	1,435.0000	3.089	0	0	0
2010/06/18	R203 2011/02/03	8.50	Put	Bond Future	2,781.0000	2,707.0000	(2.661)	0	0	0
2010/06/18	R203 2011/02/03	8.55	Call	Bond Future	1,500.0000	1,546.0000	3.067	0	0	0
2010/06/18	R203 2011/02/03	8.55	Put	Bond Future	2,643.0000	2,572.0000	(2.686)	0	0	0

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2010/06/18	R203 2011/02/03	8.45	Call	Bond Future	1,289.0000	1,330.0000	3.181	0	0	0
2010/06/18	R203 2011/02/03	8.45	Put	Bond Future	2,925.0000	2,850.0000	(2.564)	0	0	0
2010/06/18	R204 2010/08/05			Bond Future	8.7330	8.6920	(0.469)	0.0000	0.0000	2,664
2010/06/18	R204 2010/08/05	9.25	Call	Bond Future	3,071.0000	3,269.0000	6.447	0	0	0
2010/06/18	R204 2010/08/05	9.25	Put	Bond Future	188.0000	152.0000	(19.149)	0	0	780
2010/06/18	R204 2010/08/05	8.70	Call	Bond Future	923.0000	1,028.0000	11.376	0	0	0
2010/06/18	R204 2010/08/05	8.70	Put	Bond Future	1,111.0000	982.0000	(11.611)	0	0	650
2010/06/18	R204 2010/08/05	8.75	Call	Bond Future	1,067.0000	1,183.0000	10.872	0	0	83
2010/06/18	R204 2010/08/05	8.75	Put	Bond Future	970.0000	853.0000	(12.062)	0	0	83
2010/06/18	R204 2010/08/05	8.25	Put	Bond Future	2,953.0000	2,747.0000	(6.976)	0	0	0
2010/06/18	R204 2010/08/05	8.25	Call	Bond Future	155.0000	182.0000	17.419	0	0	249
2010/06/18	R204 2010/11/04			Bond Future	8.8140	8.7700	(0.499)	0.0000	0.0000	0
2010/06/18	R204 2010/11/04	9.25	Call	Bond Future	3,266.0000	3,435.0000	5.175	0	0	0
2010/06/18	R204 2010/11/04	9.25	Put	Bond Future	888.0000	813.0000	(8.446)	0	0	0
2010/06/18	R204 2010/11/04	9.30	Call	Bond Future	3,461.0000	3,635.0000	5.027	0	0	0
2010/06/18	R204 2010/11/04	9.30	Put	Bond Future	816.0000	745.0000	(8.701)	0	0	0
2010/06/18	R204 2010/11/04	9.20	Call	Bond Future	3,079.0000	3,243.0000	5.326	0	0	0
2010/06/18	R204 2010/11/04	9.20	Put	Bond Future	970.0000	890.0000	(8.247)	0	0	0
2010/06/18	R204 2011/02/03			Bond Future	8.8760	8.8310	(0.507)	0.0000	0.0000	0
2010/06/18	R204 2011/02/03	8.50	Call	Bond Future	1,367.0000	1,454.0000	6.364	0	0	0
2010/06/18	R204 2011/02/03	8.50	Put	Bond Future	3,426.0000	3,270.0000	(4.553)	0	0	0
2010/06/18	R204 2011/02/03	8.55	Call	Bond Future	1,478.0000	1,570.0000	6.225	0	0	0
2010/06/18	R204 2011/02/03	8.55	Put	Bond Future	3,260.0000	3,109.0000	(4.632)	0	0	0
2010/06/18	R204 2011/02/03	8.45	Call	Bond Future	1,263.0000	1,345.0000	6.492	0	0	0
2010/06/18	R204 2011/02/03	8.45	Put	Bond Future	3,601.0000	3,439.0000	(4.499)	0	0	0
2010/06/18	R206 2010/08/05			Bond Future	7.7960	7.7530	(0.552)	0.0000	0.0000	0
2010/06/18	R206 2010/08/05	9.00	Call	Bond Future	3,468.0000	3,594.0000	3.633	0	0	0
2010/06/18	R206 2010/08/05	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/06/18	R206 2010/11/04			Bond Future	7.8780	7.8310	(0.597)	0.0000	0.0000	0
2010/06/18	R206 2010/11/04	8.50	Call	Bond Future	1,955.0000	2,056.0000	5.166	0	0	0
2010/06/18	R206 2010/11/04	8.50	Put	Bond Future	262.0000	233.0000	(11.069)	0	0	0
2010/06/18	R206 2010/11/04	8.55	Call	Bond Future	2,065.0000	2,168.0000	4.988	0	0	0
2010/06/18	R206 2010/11/04	8.55	Put	Bond Future	237.0000	211.0000	(10.970)	0	0	0

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2010/06/18	R206 2010/11/04	8.45	Call	Bond Future	1,847.0000	1,945.0000	5.306	0	0	0
2010/06/18	R206 2010/11/04	8.45	Put	Bond Future	289.0000	257.0000	(11.073)	0	0	0
2010/06/18	R206 2011/02/03			Bond Future	7.9270	7.8770	(0.631)	0.0000	0.0000	0
2010/06/18	R206 2011/02/03	8.00	Call	Bond Future	1,057.0000	1,125.0000	6.433	0	0	0
2010/06/18	R206 2011/02/03	8.00	Put	Bond Future	871.0000	811.0000	(6.889)	0	0	0
2010/06/18	R206 2011/02/03	8.05	Call	Bond Future	1,129.0000	1,199.0000	6.200	0	0	0
2010/06/18	R206 2011/02/03	8.05	Put	Bond Future	815.0000	757.0000	(7.117)	0	0	0
2010/06/18	R206 2011/02/03	7.95	Call	Bond Future	988.0000	1,053.0000	6.579	0	0	0
2010/06/18	R206 2011/02/03	7.95	Put	Bond Future	929.0000	866.0000	(6.781)	0	0	0
2010/06/18	R207 2010/08/05			Bond Future	8.7810	8.7500	(0.353)	0.0000	0.0000	3,941
2010/06/18	R207 2010/08/05	9.50	Call	Bond Future	4,209.0000	4,379.0000	4.039	0	0	0
2010/06/18	R207 2010/08/05	9.50	Put	Bond Future	78.0000	64.0000	(17.949)	0	0	150
2010/06/18	R207 2010/08/05	9.25	Call	Bond Future	2,941.0000	3,092.0000	5.134	0	0	0
2010/06/18	R207 2010/08/05	9.25	Put	Bond Future	218.0000	185.0000	(15.138)	0	0	100
2010/06/18	R207 2010/08/05	8.25	Put	Bond Future	3,332.0000	3,163.0000	(5.072)	0	0	0
2010/06/18	R207 2010/08/05	8.25	Call	Bond Future	116.0000	131.0000	12.931	0	0	250
2010/06/18	R207 2010/11/04			Bond Future	8.8530	8.8210	(0.361)	0.0000	0.0000	0
2010/06/18	R207 2010/11/04	9.25	Call	Bond Future	3,297.0000	3,419.0000	3.700	0	0	0
2010/06/18	R207 2010/11/04	9.25	Put	Bond Future	1,033.0000	970.0000	(6.099)	0	0	0
2010/06/18	R207 2010/11/04	9.30	Call	Bond Future	3,495.0000	3,622.0000	3.634	0	0	0
2010/06/18	R207 2010/11/04	9.30	Put	Bond Future	952.0000	893.0000	(6.197)	0	0	0
2010/06/18	R207 2010/11/04	9.20	Call	Bond Future	3,102.0000	3,221.0000	3.836	0	0	0
2010/06/18	R207 2010/11/04	9.20	Put	Bond Future	1,120.0000	1,053.0000	(5.982)	0	0	0
2010/06/18	R207 2011/02/03			Bond Future	8.9100	8.8760	(0.382)	0.0000	0.0000	0
2010/06/18	R207 2011/02/03	8.75	Call	Bond Future	1,949.0000	2,033.0000	4.310	0	0	0
2010/06/18	R207 2011/02/03	8.75	Put	Bond Future	2,863.0000	2,753.0000	(3.842)	0	0	0
2010/06/18	R207 2011/02/03	8.80	Call	Bond Future	2,088.0000	2,175.0000	4.167	0	0	0
2010/06/18	R207 2011/02/03	8.80	Put	Bond Future	2,715.0000	2,609.0000	(3.904)	0	0	0
2010/06/18	R207 2011/02/03	8.70	Call	Bond Future	1,816.0000	1,896.0000	4.405	0	0	0
2010/06/18	R207 2011/02/03	8.70	Put	Bond Future	3,018.0000	2,904.0000	(3.777)	0	0	0
2010/06/18	R208 2010/08/05			Bond Future	8.8490	8.8170	(0.362)	0.0000	0.0000	11,317
2010/06/18	R208 2010/08/05	9.50	Call	Bond Future	3,996.0000	4,173.0000	4.429	0	0	0
2010/06/18	R208 2010/08/05	9.50	Put	Bond Future	111.0000	90.0000	(18.919)	0	0	0

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2010/06/18	R208 2010/11/04			Bond Future	8.9200	8.8870	(0.370)	0.0000	0.0000	0
2010/06/18	R208 2010/11/04	9.25	Call	Bond Future	3,182.0000	3,308.0000	3.960	0	0	0
2010/06/18	R208 2010/11/04	9.25	Put	Bond Future	1,220.0000	1,146.0000	(6.066)	0	0	0
2010/06/18	R208 2010/11/04	9.30	Call	Bond Future	3,380.0000	3,511.0000	3.876	0	0	0
2010/06/18	R208 2010/11/04	9.30	Put	Bond Future	1,126.0000	1,057.0000	(6.128)	0	0	0
2010/06/18	R208 2010/11/04	9.20	Call	Bond Future	2,988.0000	3,110.0000	4.083	0	0	0
2010/06/18	R208 2010/11/04	9.20	Put	Bond Future	1,319.0000	1,242.0000	(5.838)	0	0	0
2010/06/18	R208 2011/02/03			Bond Future	8.9750	8.9410	(0.379)	0.0000	0.0000	0
2010/06/18	R208 2011/02/03	8.75	Call	Bond Future	1,910.0000	1,992.0000	4.293	0	0	0
2010/06/18	R208 2011/02/03	8.75	Put	Bond Future	3,258.0000	3,138.0000	(3.683)	0	0	0
2010/06/18	R208 2011/02/03	8.80	Call	Bond Future	2,048.0000	2,135.0000	4.248	0	0	0
2010/06/18	R208 2011/02/03	8.80	Put	Bond Future	3,094.0000	2,979.0000	(3.717)	0	0	0
2010/06/18	R208 2011/02/03	8.70	Call	Bond Future	1,777.0000	1,856.0000	4.446	0	0	0
2010/06/18	R208 2011/02/03	8.70	Put	Bond Future	3,428.0000	3,305.0000	(3.588)	0	0	0
2010/06/18	R209 2010/08/05			Bond Future	8.9380	8.9170	(0.235)	0.0000	0.0000	2,417
2010/06/18	R209 2010/08/05	8.75	Call	Bond Future	797.0000	842.0000	5.646	0	0	0
2010/06/18	R209 2010/08/05	8.75	Put	Bond Future	2,283.0000	2,165.0000	(5.169)	0	0	0
2010/06/18	R209 2010/11/04			Bond Future	8.9870	8.9650	(0.245)	0.0000	0.0000	0
2010/06/18	R209 2010/11/04	9.00	Call	Bond Future	2,701.0000	2,782.0000	2.999	0	0	0
2010/06/18	R209 2010/11/04	9.00	Put	Bond Future	2,601.0000	2,512.0000	(3.422)	0	0	0
2010/06/18	R209 2010/11/04	9.05	Call	Bond Future	2,906.0000	2,990.0000	2.891	0	0	0
2010/06/18	R209 2010/11/04	9.05	Put	Bond Future	2,423.0000	2,338.0000	(3.508)	0	0	0
2010/06/18	R209 2010/11/04	8.95	Call	Bond Future	2,504.0000	2,581.0000	3.075	0	0	0
2010/06/18	R209 2010/11/04	8.95	Put	Bond Future	2,790.0000	2,697.0000	(3.333)	0	0	0
2010/06/18	R209 2011/02/03			Bond Future	9.0250	9.0030	(0.244)	0.0000	0.0000	0
2010/06/18	R209 2011/02/03	9.00	Call	Bond Future	3,232.0000	3,312.0000	2.475	0	0	0
2010/06/18	R209 2011/02/03	9.00	Put	Bond Future	3,424.0000	3,335.0000	(2.599)	0	0	0
2010/06/18	R209 2011/02/03	9.05	Call	Bond Future	3,434.0000	3,517.0000	2.417	0	0	0
2010/06/18	R209 2011/02/03	9.05	Put	Bond Future	3,243.0000	3,158.0000	(2.621)	0	0	0
2010/06/18	R209 2011/02/03	8.95	Call	Bond Future	3,038.0000	3,115.0000	2.535	0	0	0
2010/06/18	R209 2011/02/03	8.95	Put	Bond Future	3,615.0000	3,524.0000	(2.517)	0	0	0
2010/06/18	TRT1 2010/08/05			Index Future	316.6960	317.2870	0.187	0.0000	0.0000	100
2010/06/18	TRT1 2010/11/04			Index Future	321.9630	322.5630	0.186	0.0000	0.0000	0

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Total										96456.00
