



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 17/06/2010

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
2010/06/17	AL7T 2010/08/05			Index Future	346.1760	349.5820	0.984	0.0000	0.0000	58
2010/06/17	ALBI 2010/08/05			Index Future	318.9780	319.2320	0.080	0.0000	0.0000	1,460
2010/06/17	ALBI 2010/11/04			Index Future	324.2820	324.5410	0.080	0.0000	0.0000	0
2010/06/17	CRD1 2010/08/05			Index Future	141.0170	141.0910	0.052	0.0000	0.0000	2
2010/06/17	CRD1 2010/11/04			Index Future	143.3620	143.4370	0.052	0.0000	0.0000	0
2010/06/17	GOVI 2010/08/05			GOVI	320.3090	320.5530	0.076	0.0000	0.0000	326
2010/06/17	GOVI 2010/08/05	315.60	Call	GOVI	60,179.0000	61,472.0000	2.149	0	0	0
2010/06/17	GOVI 2010/08/05	315.60	Put	GOVI	13,089.0000	11,942.0000	(8.763)	0	0	0
2010/06/17	GOVI 2010/11/04			GOVI	325.6350	325.8840	0.076	0.0000	0.0000	0
2010/06/17	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/17	GOVI 2010/11/04	329.00	Put	GOVI	33,650.0000	31,160.0000	(7.400)	0	0	0
2010/06/17	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/17	GOVI 2010/11/04	329.01	Put	GOVI	33,750.0000	31,260.0000	(7.378)	0	0	0
2010/06/17	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/17	GOVI 2010/11/04	328.99	Put	GOVI	33,550.0000	31,060.0000	(7.422)	0	0	0
2010/06/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/17	ILBI 2010/08/05			Index Future	381.0710	381.6920	0.163	0.0000	0.0000	501
2010/06/17	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/17	JBAF 2010/07/21			Jibar Tradeable Future	6.5510	6.5630	0.183	0.0000	0.0000	1,000
2010/06/17	JBAF 2010/08/18			Jibar Tradeable Future	6.4660	6.4680	0.031	0.0000	0.0000	1,000
2010/06/17	JBAF 2010/09/15			Jibar Tradeable Future	6.4010	6.4050	0.062	0.0000	0.0000	1,000
2010/06/17	JBAF 2010/10/20			Jibar Tradeable Future	6.4010	6.4010	0.000	0.0000	0.0000	0
2010/06/17	JBAF 2010/11/17			Jibar Tradeable Future	6.4010	6.4010	0.000	0.0000	0.0000	0
2010/06/17	JBAF 2010/12/15			Jibar Tradeable Future	6.4020	6.4020	0.000	0.0000	0.0000	0
2010/06/17	JBAF 2011/03/16			Jibar Tradeable Future	6.5050	6.5020	(0.046)	0.0000	0.0000	5,500
2010/06/17	JBAF 2011/06/15			Jibar Tradeable Future	6.6370	6.6340	(0.045)	0.0000	0.0000	4,500
2010/06/17	JBAF 2011/09/21			Jibar Tradeable Future	7.0130	6.9980	(0.214)	0.0000	0.0000	3,500
2010/06/17	JBAF 2011/12/21			Jibar Tradeable Future	7.3440	7.3320	(0.163)	0.0000	0.0000	5,000
2010/06/17	JBAF 2012/03/20			Jibar Tradeable Future	7.6050	7.6050	0.000	0.0000	0.0000	0
2010/06/17	JBAF 2012/06/20			Jibar Tradeable Future	7.6000	7.6170	0.224	0.0000	0.0000	0
2010/06/17	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/17	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/17	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/17	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/17	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/17	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/17	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/17	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/17	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/17	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/17	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/17	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/17	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/17	OTH1 2010/08/05			Index Future	311.3350	311.6470	0.100	0.0000	0.0000	3
2010/06/17	OTH1 2010/11/04			Index Future	316.5120	316.8300	0.100	0.0000	0.0000	0
2010/06/17	R157 2010/08/05			Bond Future	8.0260	8.0020	(0.299)	0.0000	0.0000	5,757
2010/06/17	R157 2010/08/05	8.75	Call	Bond Future	3,387.0000	3,489.0000	3.012	0	0	0
2010/06/17	R157 2010/08/05	8.75	Put	Bond Future	53.0000	42.0000	(20.755)	0	0	0
2010/06/17	R157 2010/08/05	8.50	Call	Bond Future	2,351.0000	2,439.0000	3.743	0	0	0
2010/06/17	R157 2010/08/05	8.50	Put	Bond Future	155.0000	130.0000	(16.129)	0	0	2,500
2010/06/17	R157 2010/08/05	9.00	Call	Bond Future	4,475.0000	4,583.0000	2.413	0	0	0
2010/06/17	R157 2010/08/05	9.00	Put	Bond Future	16.0000	12.0000	(25.000)	0	0	0
2010/06/17	R157 2010/08/05	8.25	Put	Bond Future	391.0000	344.0000	(12.020)	0	0	0
2010/06/17	R157 2010/08/05	8.25	Call	Bond Future	1,435.0000	1,501.0000	4.599	0	0	500
2010/06/17	R157 2010/08/05	7.50	Put	Bond Future	2,579.0000	2,470.0000	(4.226)	0	0	0
2010/06/17	R157 2010/08/05	7.50	Call	Bond Future	81.0000	85.0000	4.938	0	0	500
2010/06/17	R157 2010/11/04			Bond Future	8.1090	8.0830	(0.321)	0.0000	0.0000	0
2010/06/17	R157 2010/11/04	8.50	Call	Bond Future	2,405.0000	2,478.0000	3.035	0	0	0
2010/06/17	R157 2010/11/04	8.50	Put	Bond Future	676.0000	633.0000	(6.361)	0	0	0
2010/06/17	R157 2010/11/04	8.55	Call	Bond Future	2,565.0000	2,641.0000	2.963	0	0	0
2010/06/17	R157 2010/11/04	8.55	Put	Bond Future	617.0000	577.0000	(6.483)	0	0	0
2010/06/17	R157 2010/11/04	8.45	Call	Bond Future	2,250.0000	2,320.0000	3.111	0	0	0
2010/06/17	R157 2010/11/04	8.45	Put	Bond Future	741.0000	694.0000	(6.343)	0	0	0
2010/06/17	R157 2010/11/04	7.50	Put	Bond Future	3,081.0000	2,982.0000	(3.213)	0	0	0
2010/06/17	R157 2010/11/04	7.50	Call	Bond Future	324.0000	341.0000	5.247	0	0	500
2010/06/17	R157 2011/02/03			Bond Future	8.1680	8.1410	(0.331)	0.0000	0.0000	0

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2010/06/17	R157 2011/02/03	7.90	Call	Bond Future	1,083.0000	1,122.0000	3.601	0	0	0
2010/06/17	R157 2011/02/03	7.90	Put	Bond Future	2,225.0000	2,150.0000	(3.371)	0	0	0
2010/06/17	R157 2011/02/03	7.95	Call	Bond Future	1,176.0000	1,217.0000	3.486	0	0	0
2010/06/17	R157 2011/02/03	7.95	Put	Bond Future	2,104.0000	2,031.0000	(3.470)	0	0	0
2010/06/17	R157 2011/02/03	7.85	Call	Bond Future	994.0000	1,031.0000	3.722	0	0	0
2010/06/17	R157 2011/02/03	7.85	Put	Bond Future	2,351.0000	2,274.0000	(3.275)	0	0	0
2010/06/17	R186 2010/08/05			Bond Future	9.0190	8.9960	(0.255)	0.0000	0.0000	20,749
2010/06/17	R186 2010/08/05	9.25	Call	Bond Future	3,024.0000	3,143.0000	3.935	0	0	0
2010/06/17	R186 2010/08/05	9.25	Put	Bond Future	916.0000	822.0000	(10.262)	0	0	0
2010/06/17	R186 2010/08/05	8.75	Call	Bond Future	741.0000	774.0000	4.453	0	0	1,300
2010/06/17	R186 2010/08/05	8.75	Put	Bond Future	3,272.0000	3,092.0000	(5.501)	0	0	0
2010/06/17	R186 2010/08/05	9.75	Call	Bond Future	6,637.0000	6,823.0000	2.802	0	0	0
2010/06/17	R186 2010/08/05	9.75	Put	Bond Future	164.0000	137.0000	(16.463)	0	0	1,444
2010/06/17	R186 2010/08/05	10.00	Call	Bond Future	8,619.0000	8,820.0000	2.332	0	0	0
2010/06/17	R186 2010/08/05	10.00	Put	Bond Future	61.0000	48.0000	(21.311)	0	0	3,000
2010/06/17	R186 2010/08/05	9.00	Call	Bond Future	1,660.0000	1,733.0000	4.398	0	0	48
2010/06/17	R186 2010/08/05	9.00	Put	Bond Future	1,836.0000	1,696.0000	(7.625)	0	0	48
2010/06/17	R186 2010/08/05	8.50	Put	Bond Future	5,214.0000	5,011.0000	(3.893)	0	0	0
2010/06/17	R186 2010/08/05	8.50	Call	Bond Future	254.0000	264.0000	3.937	0	0	144
2010/06/17	R186 2010/11/04			Bond Future	9.0850	9.0610	(0.264)	0.0000	0.0000	0
2010/06/17	R186 2010/11/04	9.25	Call	Bond Future	4,038.0000	4,145.0000	2.650	0	0	0
2010/06/17	R186 2010/11/04	9.25	Put	Bond Future	2,550.0000	2,438.0000	(4.392)	0	0	0
2010/06/17	R186 2010/11/04	9.30	Call	Bond Future	4,302.0000	4,414.0000	2.603	0	0	0
2010/06/17	R186 2010/11/04	9.30	Put	Bond Future	2,368.0000	2,261.0000	(4.519)	0	0	0
2010/06/17	R186 2010/11/04	9.20	Call	Bond Future	3,777.0000	3,879.0000	2.701	0	0	0
2010/06/17	R186 2010/11/04	9.20	Put	Bond Future	2,736.0000	2,619.0000	(4.276)	0	0	0
2010/06/17	R186 2010/11/04	8.75	Put	Bond Future	4,941.0000	4,781.0000	(3.238)	0	0	0
2010/06/17	R186 2010/11/04	8.75	Call	Bond Future	1,826.0000	1,885.0000	3.231	0	0	9,800
2010/06/17	R186 2011/02/03			Bond Future	9.1370	9.1120	(0.274)	0.0000	0.0000	0
2010/06/17	R186 2011/02/03	9.00	Call	Bond Future	3,382.0000	3,471.0000	2.632	0	0	0
2010/06/17	R186 2011/02/03	9.00	Put	Bond Future	4,623.0000	4,487.0000	(2.942)	0	0	0
2010/06/17	R186 2011/02/03	9.05	Call	Bond Future	3,605.0000	3,698.0000	2.580	0	0	0
2010/06/17	R186 2011/02/03	9.05	Put	Bond Future	4,391.0000	4,259.0000	(3.006)	0	0	0
2010/06/17	R186 2011/02/03	8.95	Call	Bond Future	3,168.0000	3,253.0000	2.683	0	0	0

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2010/06/17	R186 2011/02/03	8.95	Put	Bond Future	4,867.0000	4,727.0000	(2.877)	0	0	0
2010/06/17	R201 2010/08/05			Bond Future	7.9150	7.8910	(0.303)	0.0000	0.0000	1,388
2010/06/17	R201 2010/08/05	9.00	Call	Bond Future	3,921.0000	4,009.0000	2.244	0	0	0
2010/06/17	R201 2010/08/05	9.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/06/17	R201 2010/11/04			Bond Future	7.9940	7.9680	(0.325)	0.0000	0.0000	0
2010/06/17	R201 2010/11/04	8.50	Call	Bond Future	2,198.0000	2,260.0000	2.821	0	0	0
2010/06/17	R201 2010/11/04	8.50	Put	Bond Future	443.0000	414.0000	(6.546)	0	0	0
2010/06/17	R201 2010/11/04	8.55	Call	Bond Future	2,330.0000	2,394.0000	2.747	0	0	0
2010/06/17	R201 2010/11/04	8.55	Put	Bond Future	403.0000	376.0000	(6.700)	0	0	0
2010/06/17	R201 2010/11/04	8.45	Call	Bond Future	2,069.0000	2,129.0000	2.900	0	0	0
2010/06/17	R201 2010/11/04	8.45	Put	Bond Future	486.0000	454.0000	(6.584)	0	0	0
2010/06/17	R201 2011/02/03			Bond Future	8.0440	8.0160	(0.348)	0.0000	0.0000	0
2010/06/17	R201 2011/02/03	8.00	Call	Bond Future	1,166.0000	1,206.0000	3.431	0	0	0
2010/06/17	R201 2011/02/03	8.00	Put	Bond Future	1,312.0000	1,259.0000	(4.040)	0	0	0
2010/06/17	R201 2011/02/03	8.05	Call	Bond Future	1,254.0000	1,297.0000	3.429	0	0	0
2010/06/17	R201 2011/02/03	8.05	Put	Bond Future	1,234.0000	1,184.0000	(4.052)	0	0	0
2010/06/17	R201 2011/02/03	7.95	Call	Bond Future	1,081.0000	1,120.0000	3.608	0	0	0
2010/06/17	R201 2011/02/03	7.95	Put	Bond Future	1,393.0000	1,339.0000	(3.877)	0	0	0
2010/06/17	R203 2010/08/05			Bond Future	8.6500	8.6260	(0.277)	0.0000	0.0000	3,767
2010/06/17	R203 2010/08/05	9.25	Call	Bond Future	3,155.0000	3,258.0000	3.265	0	0	0
2010/06/17	R203 2010/08/05	9.25	Put	Bond Future	123.0000	102.0000	(17.073)	0	0	0
2010/06/17	R203 2010/11/04			Bond Future	8.7390	8.7140	(0.286)	0.0000	0.0000	0
2010/06/17	R203 2010/11/04	9.25	Call	Bond Future	3,249.0000	3,331.0000	2.524	0	0	0
2010/06/17	R203 2010/11/04	9.25	Put	Bond Future	738.0000	695.0000	(5.827)	0	0	0
2010/06/17	R203 2010/11/04	9.30	Call	Bond Future	3,431.0000	3,515.0000	2.448	0	0	0
2010/06/17	R203 2010/11/04	9.30	Put	Bond Future	678.0000	637.0000	(6.047)	0	0	0
2010/06/17	R203 2010/11/04	9.20	Call	Bond Future	3,071.0000	3,150.0000	2.572	0	0	0
2010/06/17	R203 2010/11/04	9.20	Put	Bond Future	802.0000	756.0000	(5.736)	0	0	0
2010/06/17	R203 2011/02/03			Bond Future	8.8100	8.7840	(0.295)	0.0000	0.0000	0
2010/06/17	R203 2011/02/03	8.50	Call	Bond Future	1,350.0000	1,392.0000	3.111	0	0	0
2010/06/17	R203 2011/02/03	8.50	Put	Bond Future	2,865.0000	2,781.0000	(2.932)	0	0	0
2010/06/17	R203 2011/02/03	8.55	Call	Bond Future	1,456.0000	1,500.0000	3.022	0	0	0
2010/06/17	R203 2011/02/03	8.55	Put	Bond Future	2,725.0000	2,643.0000	(3.009)	0	0	0

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2010/06/17	R203 2011/02/03	8.45	Call	Bond Future	1,250.0000	1,289.0000	3.120	0	0	0
2010/06/17	R203 2011/02/03	8.45	Put	Bond Future	3,012.0000	2,925.0000	(2.888)	0	0	0
2010/06/17	R204 2010/08/05			Bond Future	8.7580	8.7330	(0.285)	0.0000	0.0000	2,664
2010/06/17	R204 2010/08/05	9.25	Call	Bond Future	2,962.0000	3,071.0000	3.680	0	0	0
2010/06/17	R204 2010/08/05	9.25	Put	Bond Future	221.0000	188.0000	(14.932)	0	0	780
2010/06/17	R204 2010/08/05	8.70	Call	Bond Future	877.0000	923.0000	5.245	0	0	0
2010/06/17	R204 2010/08/05	8.70	Put	Bond Future	1,207.0000	1,111.0000	(7.954)	0	0	650
2010/06/17	R204 2010/08/05	8.75	Call	Bond Future	1,016.0000	1,067.0000	5.020	0	0	83
2010/06/17	R204 2010/08/05	8.75	Put	Bond Future	1,061.0000	970.0000	(8.577)	0	0	83
2010/06/17	R204 2010/08/05	8.25	Put	Bond Future	3,087.0000	2,953.0000	(4.341)	0	0	0
2010/06/17	R204 2010/08/05	8.25	Call	Bond Future	147.0000	155.0000	5.442	0	0	249
2010/06/17	R204 2010/11/04			Bond Future	8.8390	8.8140	(0.283)	0.0000	0.0000	0
2010/06/17	R204 2010/11/04	9.25	Call	Bond Future	3,181.0000	3,266.0000	2.672	0	0	0
2010/06/17	R204 2010/11/04	9.25	Put	Bond Future	942.0000	888.0000	(5.732)	0	0	0
2010/06/17	R204 2010/11/04	9.30	Call	Bond Future	3,373.0000	3,461.0000	2.609	0	0	0
2010/06/17	R204 2010/11/04	9.30	Put	Bond Future	866.0000	816.0000	(5.774)	0	0	0
2010/06/17	R204 2010/11/04	9.20	Call	Bond Future	2,997.0000	3,079.0000	2.736	0	0	0
2010/06/17	R204 2010/11/04	9.20	Put	Bond Future	1,027.0000	970.0000	(5.550)	0	0	0
2010/06/17	R204 2011/02/03			Bond Future	8.9020	8.8760	(0.292)	0.0000	0.0000	0
2010/06/17	R204 2011/02/03	8.50	Call	Bond Future	1,325.0000	1,367.0000	3.170	0	0	0
2010/06/17	R204 2011/02/03	8.50	Put	Bond Future	3,525.0000	3,426.0000	(2.809)	0	0	0
2010/06/17	R204 2011/02/03	8.55	Call	Bond Future	1,434.0000	1,478.0000	3.068	0	0	0
2010/06/17	R204 2011/02/03	8.55	Put	Bond Future	3,357.0000	3,260.0000	(2.889)	0	0	0
2010/06/17	R204 2011/02/03	8.45	Call	Bond Future	1,223.0000	1,263.0000	3.271	0	0	0
2010/06/17	R204 2011/02/03	8.45	Put	Bond Future	3,701.0000	3,601.0000	(2.702)	0	0	0
2010/06/17	R206 2010/08/05			Bond Future	7.8210	7.7960	(0.320)	0.0000	0.0000	0
2010/06/17	R206 2010/08/05	9.00	Call	Bond Future	3,395.0000	3,468.0000	2.150	0	0	0
2010/06/17	R206 2010/08/05	9.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/06/17	R206 2010/11/04			Bond Future	7.9050	7.8780	(0.342)	0.0000	0.0000	0
2010/06/17	R206 2010/11/04	8.50	Call	Bond Future	1,901.0000	1,955.0000	2.841	0	0	0
2010/06/17	R206 2010/11/04	8.50	Put	Bond Future	282.0000	262.0000	(7.092)	0	0	0
2010/06/17	R206 2010/11/04	8.55	Call	Bond Future	2,009.0000	2,065.0000	2.787	0	0	0
2010/06/17	R206 2010/11/04	8.55	Put	Bond Future	256.0000	237.0000	(7.422)	0	0	0

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2010/06/17	R206 2010/11/04	8.45	Call	Bond Future	1,794.0000	1,847.0000	2.954	0	0	0
2010/06/17	R206 2010/11/04	8.45	Put	Bond Future	310.0000	289.0000	(6.774)	0	0	0
2010/06/17	R206 2011/02/03			Bond Future	7.9570	7.9270	(0.377)	0.0000	0.0000	0
2010/06/17	R206 2011/02/03	8.00	Call	Bond Future	1,021.0000	1,057.0000	3.526	0	0	0
2010/06/17	R206 2011/02/03	8.00	Put	Bond Future	911.0000	871.0000	(4.391)	0	0	0
2010/06/17	R206 2011/02/03	8.05	Call	Bond Future	1,091.0000	1,129.0000	3.483	0	0	0
2010/06/17	R206 2011/02/03	8.05	Put	Bond Future	854.0000	815.0000	(4.567)	0	0	0
2010/06/17	R206 2011/02/03	7.95	Call	Bond Future	953.0000	988.0000	3.673	0	0	0
2010/06/17	R206 2011/02/03	7.95	Put	Bond Future	971.0000	929.0000	(4.325)	0	0	0
2010/06/17	R207 2010/08/05			Bond Future	8.7950	8.7810	(0.159)	0.0000	0.0000	3,941
2010/06/17	R207 2010/08/05	9.50	Call	Bond Future	4,140.0000	4,209.0000	1.667	0	0	0
2010/06/17	R207 2010/08/05	9.50	Put	Bond Future	92.0000	78.0000	(15.217)	0	0	150
2010/06/17	R207 2010/08/05	9.25	Call	Bond Future	2,884.0000	2,941.0000	1.976	0	0	0
2010/06/17	R207 2010/08/05	9.25	Put	Bond Future	244.0000	218.0000	(10.656)	0	0	100
2010/06/17	R207 2010/08/05	8.25	Put	Bond Future	3,415.0000	3,332.0000	(2.430)	0	0	0
2010/06/17	R207 2010/08/05	8.25	Call	Bond Future	116.0000	116.0000	0.000	0	0	250
2010/06/17	R207 2010/11/04			Bond Future	8.8680	8.8530	(0.169)	0.0000	0.0000	0
2010/06/17	R207 2010/11/04	9.25	Call	Bond Future	3,250.0000	3,297.0000	1.446	0	0	0
2010/06/17	R207 2010/11/04	9.25	Put	Bond Future	1,073.0000	1,033.0000	(3.728)	0	0	0
2010/06/17	R207 2010/11/04	9.30	Call	Bond Future	3,447.0000	3,495.0000	1.393	0	0	0
2010/06/17	R207 2010/11/04	9.30	Put	Bond Future	990.0000	952.0000	(3.838)	0	0	0
2010/06/17	R207 2010/11/04	9.20	Call	Bond Future	3,058.0000	3,102.0000	1.439	0	0	0
2010/06/17	R207 2010/11/04	9.20	Put	Bond Future	1,162.0000	1,120.0000	(3.614)	0	0	0
2010/06/17	R207 2011/02/03			Bond Future	8.9240	8.9100	(0.157)	0.0000	0.0000	0
2010/06/17	R207 2011/02/03	8.75	Call	Bond Future	1,924.0000	1,949.0000	1.299	0	0	0
2010/06/17	R207 2011/02/03	8.75	Put	Bond Future	2,917.0000	2,863.0000	(1.851)	0	0	0
2010/06/17	R207 2011/02/03	8.80	Call	Bond Future	2,061.0000	2,088.0000	1.310	0	0	0
2010/06/17	R207 2011/02/03	8.80	Put	Bond Future	2,767.0000	2,715.0000	(1.879)	0	0	0
2010/06/17	R207 2011/02/03	8.70	Call	Bond Future	1,792.0000	1,816.0000	1.339	0	0	0
2010/06/17	R207 2011/02/03	8.70	Put	Bond Future	3,073.0000	3,018.0000	(1.790)	0	0	0
2010/06/17	R208 2010/08/05			Bond Future	8.8620	8.8490	(0.147)	0.0000	0.0000	11,317
2010/06/17	R208 2010/08/05	9.50	Call	Bond Future	3,932.0000	3,996.0000	1.628	0	0	0
2010/06/17	R208 2010/08/05	9.50	Put	Bond Future	126.0000	111.0000	(11.905)	0	0	0

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2010/06/17	R208 2010/11/04			Bond Future	8.9330	8.9200	(0.146)	0.0000	0.0000	0
2010/06/17	R208 2010/11/04	9.25	Call	Bond Future	3,144.0000	3,182.0000	1.209	0	0	0
2010/06/17	R208 2010/11/04	9.25	Put	Bond Future	1,260.0000	1,220.0000	(3.175)	0	0	0
2010/06/17	R208 2010/11/04	9.30	Call	Bond Future	3,341.0000	3,380.0000	1.167	0	0	0
2010/06/17	R208 2010/11/04	9.30	Put	Bond Future	1,165.0000	1,126.0000	(3.348)	0	0	0
2010/06/17	R208 2010/11/04	9.20	Call	Bond Future	2,952.0000	2,988.0000	1.220	0	0	0
2010/06/17	R208 2010/11/04	9.20	Put	Bond Future	1,362.0000	1,319.0000	(3.157)	0	0	0
2010/06/17	R208 2011/02/03			Bond Future	8.9890	8.9750	(0.156)	0.0000	0.0000	0
2010/06/17	R208 2011/02/03	8.75	Call	Bond Future	1,885.0000	1,910.0000	1.326	0	0	0
2010/06/17	R208 2011/02/03	8.75	Put	Bond Future	3,316.0000	3,258.0000	(1.749)	0	0	0
2010/06/17	R208 2011/02/03	8.80	Call	Bond Future	2,022.0000	2,048.0000	1.286	0	0	0
2010/06/17	R208 2011/02/03	8.80	Put	Bond Future	3,151.0000	3,094.0000	(1.809)	0	0	0
2010/06/17	R208 2011/02/03	8.70	Call	Bond Future	1,754.0000	1,777.0000	1.311	0	0	0
2010/06/17	R208 2011/02/03	8.70	Put	Bond Future	3,488.0000	3,428.0000	(1.720)	0	0	0
2010/06/17	R209 2010/08/05			Bond Future	8.9600	8.9380	(0.246)	0.0000	0.0000	2,417
2010/06/17	R209 2010/08/05	8.75	Call	Bond Future	766.0000	797.0000	4.047	0	0	0
2010/06/17	R209 2010/08/05	8.75	Put	Bond Future	2,423.0000	2,283.0000	(5.778)	0	0	0
2010/06/17	R209 2010/11/04			Bond Future	9.0100	8.9870	(0.255)	0.0000	0.0000	0
2010/06/17	R209 2010/11/04	9.00	Call	Bond Future	2,628.0000	2,701.0000	2.778	0	0	0
2010/06/17	R209 2010/11/04	9.00	Put	Bond Future	2,705.0000	2,601.0000	(3.845)	0	0	0
2010/06/17	R209 2010/11/04	9.05	Call	Bond Future	2,829.0000	2,906.0000	2.722	0	0	0
2010/06/17	R209 2010/11/04	9.05	Put	Bond Future	2,523.0000	2,423.0000	(3.964)	0	0	0
2010/06/17	R209 2010/11/04	8.95	Call	Bond Future	2,435.0000	2,504.0000	2.834	0	0	0
2010/06/17	R209 2010/11/04	8.95	Put	Bond Future	2,898.0000	2,790.0000	(3.727)	0	0	0
2010/06/17	R209 2011/02/03			Bond Future	9.0480	9.0250	(0.254)	0.0000	0.0000	0
2010/06/17	R209 2011/02/03	9.00	Call	Bond Future	3,158.0000	3,232.0000	2.343	0	0	0
2010/06/17	R209 2011/02/03	9.00	Put	Bond Future	3,525.0000	3,424.0000	(2.865)	0	0	0
2010/06/17	R209 2011/02/03	9.05	Call	Bond Future	3,356.0000	3,434.0000	2.324	0	0	0
2010/06/17	R209 2011/02/03	9.05	Put	Bond Future	3,341.0000	3,243.0000	(2.933)	0	0	0
2010/06/17	R209 2011/02/03	8.95	Call	Bond Future	2,966.0000	3,038.0000	2.428	0	0	0
2010/06/17	R209 2011/02/03	8.95	Put	Bond Future	3,719.0000	3,615.0000	(2.796)	0	0	0
2010/06/17	TRT1 2010/08/05			Index Future	316.4540	316.6960	0.076	0.0000	0.0000	100
2010/06/17	TRT1 2010/11/04			Index Future	321.7160	321.9630	0.077	0.0000	0.0000	0



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<hr/>										
<b>Total</b>										<b>98079.00</b>