



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/07/2010

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
2010/07/02	AL7T 2010/08/05			Index Future	349.2960	346.1710	(0.895)	0.0000	0.0000	58
2010/07/02	ALBI 2010/08/05			Index Future	319.2420	320.1610	0.288	0.0000	0.0000	1,475
2010/07/02	ALBI 2010/11/04			Index Future	324.5520	325.4870	0.288	0.0000	0.0000	0
2010/07/02	CRD1 2010/08/05			Index Future	141.6590	141.9210	0.185	0.0000	0.0000	2
2010/07/02	CRD1 2010/11/04			Index Future	144.0150	144.2820	0.185	0.0000	0.0000	0
2010/07/02	GOVI 2010/08/05			GOVI	320.5040	321.4030	0.280	0.0000	0.0000	326
2010/07/02	GOVI 2010/08/05	315.60	Call	GOVI	57,400.0000	64,332.0000	12.077	0	0	0
2010/07/02	GOVI 2010/08/05	315.60	Put	GOVI	8,360.0000	6,302.0000	(24.617)	0	0	0
2010/07/02	GOVI 2010/11/04			GOVI	325.8350	326.7480	0.280	0.0000	0.0000	0
2010/07/02	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/02	GOVI 2010/11/04	329.00	Put	GOVI	31,650.0000	22,520.0000	(28.847)	0	0	0
2010/07/02	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/02	GOVI 2010/11/04	329.01	Put	GOVI	31,750.0000	22,620.0000	(28.756)	0	0	0
2010/07/02	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/02	GOVI 2010/11/04	328.99	Put	GOVI	31,550.0000	22,420.0000	(28.938)	0	0	0
2010/07/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/02	ILBI 2010/08/05			Index Future	381.2820	381.2610	(0.006)	0.0000	0.0000	501
2010/07/02	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/07/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/07/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/02	JBAF 2010/07/21			Jibar Tradeable Future	6.5240	6.5200	(0.061)	0.0000	0.0000	2,000
2010/07/02	JBAF 2010/08/18			Jibar Tradeable Future	6.4650	6.4500	(0.232)	0.0000	0.0000	1,000
2010/07/02	JBAF 2010/09/15			Jibar Tradeable Future	6.4280	6.4120	(0.249)	0.0000	0.0000	1,000
2010/07/02	JBAF 2010/10/20			Jibar Tradeable Future	6.3910	6.3710	(0.313)	0.0000	0.0000	0
2010/07/02	JBAF 2010/11/17			Jibar Tradeable Future	6.3910	6.3710	(0.313)	0.0000	0.0000	0
2010/07/02	JBAF 2010/12/15			Jibar Tradeable Future	6.3920	6.3720	(0.313)	0.0000	0.0000	0
2010/07/02	JBAF 2011/03/16			Jibar Tradeable Future	6.4270	6.4030	(0.373)	0.0000	0.0000	5,500
2010/07/02	JBAF 2011/06/15			Jibar Tradeable Future	6.6060	6.5490	(0.863)	0.0000	0.0000	4,500
2010/07/02	JBAF 2011/09/21			Jibar Tradeable Future	6.9460	6.8840	(0.893)	0.0000	0.0000	6,000
2010/07/02	JBAF 2011/12/21			Jibar Tradeable Future	7.2010	7.1410	(0.833)	0.0000	0.0000	5,000
2010/07/02	JBAF 2012/03/20			Jibar Tradeable Future	7.4740	7.4140	(0.803)	0.0000	0.0000	0
2010/07/02	JBAF 2012/06/20			Jibar Tradeable Future	7.5240	7.4640	(0.797)	0.0000	0.0000	0
2010/07/02	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/02	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/02	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/02	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/02	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/02	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/02	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/07/02	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/02	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/02	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/02	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/02	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/02	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/02	OTH1 2010/08/05			Index Future	311.9900	313.0280	0.333	0.0000	0.0000	3
2010/07/02	OTH1 2010/11/04			Index Future	317.1790	318.2350	0.333	0.0000	0.0000	0
2010/07/02	R157 2010/08/05			Bond Future	7.9900	7.9380	(0.651)	0.0000	0.0000	5,033
2010/07/02	R157 2010/08/05	8.75	Call	Bond Future	3,515.0000	3,755.0000	6.828	0	0	0
2010/07/02	R157 2010/08/05	8.75	Put	Bond Future	12.0000	7.0000	(41.667)	0	0	0
2010/07/02	R157 2010/08/05	8.50	Call	Bond Future	2,419.0000	2,646.0000	9.384	0	0	0
2010/07/02	R157 2010/08/05	8.50	Put	Bond Future	54.0000	36.0000	(33.333)	0	0	2,500
2010/07/02	R157 2010/08/05	9.00	Call	Bond Future	4,631.0000	4,874.0000	5.247	0	0	0
2010/07/02	R157 2010/08/05	9.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/07/02	R157 2010/08/05	8.25	Put	Bond Future	201.0000	146.0000	(27.363)	0	0	0
2010/07/02	R157 2010/08/05	8.25	Call	Bond Future	1,414.0000	1,604.0000	13.437	0	0	500
2010/07/02	R157 2010/08/05	7.50	Put	Bond Future	2,363.0000	2,132.0000	(9.776)	0	0	0
2010/07/02	R157 2010/08/05	7.50	Call	Bond Future	34.0000	48.0000	41.176	0	0	500
2010/07/02	R157 2010/11/04			Bond Future	8.0710	8.0150	(0.694)	0.0000	0.0000	0
2010/07/02	R157 2010/11/04	8.50	Call	Bond Future	2,497.0000	2,676.0000	7.169	0	0	0
2010/07/02	R157 2010/11/04	8.50	Put	Bond Future	599.0000	527.0000	(12.020)	0	0	0
2010/07/02	R157 2010/11/04	8.55	Call	Bond Future	2,663.0000	2,847.0000	6.910	0	0	0
2010/07/02	R157 2010/11/04	8.55	Put	Bond Future	546.0000	479.0000	(12.271)	0	0	0
2010/07/02	R157 2010/11/04	8.45	Call	Bond Future	2,336.0000	2,509.0000	7.406	0	0	0
2010/07/02	R157 2010/11/04	8.45	Put	Bond Future	657.0000	579.0000	(11.872)	0	0	0
2010/07/02	R157 2010/11/04	7.50	Put	Bond Future	2,914.0000	2,712.0000	(6.932)	0	0	0
2010/07/02	R157 2010/11/04	7.50	Call	Bond Future	327.0000	376.0000	14.985	0	0	500
2010/07/02	R157 2011/02/03			Bond Future	8.1280	8.0690	(0.726)	0.0000	0.0000	0

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2010/07/02	R157 2011/02/03	7.90	Call	Bond Future	1,129.0000	1,231.0000	9.035	0	0	0
2010/07/02	R157 2011/02/03	7.90	Put	Bond Future	2,102.0000	1,953.0000	(7.088)	0	0	0
2010/07/02	R157 2011/02/03	7.95	Call	Bond Future	1,228.0000	1,335.0000	8.713	0	0	0
2010/07/02	R157 2011/02/03	7.95	Put	Bond Future	1,987.0000	1,843.0000	(7.247)	0	0	0
2010/07/02	R157 2011/02/03	7.85	Call	Bond Future	1,035.0000	1,132.0000	9.372	0	0	0
2010/07/02	R157 2011/02/03	7.85	Put	Bond Future	2,222.0000	2,069.0000	(6.886)	0	0	0
2010/07/02	R186 2010/08/05			Bond Future	8.9960	8.9440	(0.578)	0.0000	0.0000	20,936
2010/07/02	R186 2010/08/05	9.25	Call	Bond Future	2,853.0000	3,213.0000	12.618	0	0	0
2010/07/02	R186 2010/08/05	9.25	Put	Bond Future	532.0000	408.0000	(23.308)	0	0	0
2010/07/02	R186 2010/08/05	8.75	Call	Bond Future	483.0000	599.0000	24.017	0	0	816
2010/07/02	R186 2010/08/05	8.75	Put	Bond Future	2,801.0000	2,433.0000	(13.138)	0	0	0
2010/07/02	R186 2010/08/05	9.75	Call	Bond Future	6,737.0000	7,204.0000	6.932	0	0	0
2010/07/02	R186 2010/08/05	9.75	Put	Bond Future	51.0000	34.0000	(33.333)	0	0	960
2010/07/02	R186 2010/08/05	10.00	Call	Bond Future	8,784.0000	9,264.0000	5.464	0	0	0
2010/07/02	R186 2010/08/05	10.00	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	3,000
2010/07/02	R186 2010/08/05	9.00	Call	Bond Future	1,384.0000	1,625.0000	17.413	0	0	48
2010/07/02	R186 2010/08/05	9.00	Put	Bond Future	1,347.0000	1,104.0000	(18.040)	0	0	48
2010/07/02	R186 2010/08/05	8.50	Put	Bond Future	4,859.0000	4,410.0000	(9.241)	0	0	0
2010/07/02	R186 2010/08/05	8.50	Call	Bond Future	112.0000	147.0000	31.250	0	0	144
2010/07/02	R186 2010/11/04			Bond Future	9.0610	9.0080	(0.585)	0.0000	0.0000	0
2010/07/02	R186 2010/11/04	9.25	Call	Bond Future	3,902.0000	4,190.0000	7.381	0	0	0
2010/07/02	R186 2010/11/04	9.25	Put	Bond Future	2,195.0000	1,997.0000	(9.021)	0	0	0
2010/07/02	R186 2010/11/04	9.30	Call	Bond Future	4,184.0000	4,483.0000	7.146	0	0	0
2010/07/02	R186 2010/11/04	9.30	Put	Bond Future	2,031.0000	1,845.0000	(9.158)	0	0	0
2010/07/02	R186 2010/11/04	9.20	Call	Bond Future	3,631.0000	3,907.0000	7.601	0	0	0
2010/07/02	R186 2010/11/04	9.20	Put	Bond Future	2,371.0000	2,162.0000	(8.815)	0	0	0
2010/07/02	R186 2010/11/04	8.75	Put	Bond Future	4,525.0000	4,206.0000	(7.050)	0	0	0
2010/07/02	R186 2010/11/04	8.75	Call	Bond Future	1,629.0000	1,796.0000	10.252	0	0	9,800
2010/07/02	R186 2011/02/03			Bond Future	9.1130	9.0580	(0.604)	0.0000	0.0000	0
2010/07/02	R186 2011/02/03	9.00	Call	Bond Future	3,304.0000	3,536.0000	7.022	0	0	0
2010/07/02	R186 2011/02/03	9.00	Put	Bond Future	4,329.0000	4,064.0000	(6.122)	0	0	0
2010/07/02	R186 2011/02/03	9.05	Call	Bond Future	3,535.0000	3,776.0000	6.818	0	0	0
2010/07/02	R186 2011/02/03	9.05	Put	Bond Future	4,105.0000	3,849.0000	(6.236)	0	0	0
2010/07/02	R186 2011/02/03	8.95	Call	Bond Future	3,081.0000	3,304.0000	7.238	0	0	0

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2010/07/02	R186 2011/02/03	8.95	Put	Bond Future	4,564.0000	4,290.0000	(6.004)	0	0	0
2010/07/02	R201 2010/08/05			Bond Future	7.8480	7.7960	(0.663)	0.0000	0.0000	1,388
2010/07/02	R201 2010/08/05	9.00	Call	Bond Future	4,166.0000	4,359.0000	4.633	0	0	0
2010/07/02	R201 2010/08/05	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/07/02	R201 2010/11/04			Bond Future	7.9220	7.8660	(0.707)	0.0000	0.0000	0
2010/07/02	R201 2010/11/04	8.50	Call	Bond Future	2,353.0000	2,506.0000	6.502	0	0	0
2010/07/02	R201 2010/11/04	8.50	Put	Bond Future	345.0000	301.0000	(12.754)	0	0	0
2010/07/02	R201 2010/11/04	8.55	Call	Bond Future	2,493.0000	2,649.0000	6.258	0	0	0
2010/07/02	R201 2010/11/04	8.55	Put	Bond Future	314.0000	273.0000	(13.057)	0	0	0
2010/07/02	R201 2010/11/04	8.45	Call	Bond Future	2,217.0000	2,366.0000	6.721	0	0	0
2010/07/02	R201 2010/11/04	8.45	Put	Bond Future	381.0000	333.0000	(12.598)	0	0	0
2010/07/02	R201 2011/02/03			Bond Future	7.9690	7.9090	(0.753)	0.0000	0.0000	0
2010/07/02	R201 2011/02/03	8.00	Call	Bond Future	1,280.0000	1,383.0000	8.047	0	0	0
2010/07/02	R201 2011/02/03	8.00	Put	Bond Future	1,177.0000	1,080.0000	(8.241)	0	0	0
2010/07/02	R201 2011/02/03	8.05	Call	Bond Future	1,375.0000	1,483.0000	7.855	0	0	0
2010/07/02	R201 2011/02/03	8.05	Put	Bond Future	1,106.0000	1,014.0000	(8.318)	0	0	0
2010/07/02	R201 2011/02/03	7.95	Call	Bond Future	1,189.0000	1,288.0000	8.326	0	0	0
2010/07/02	R201 2011/02/03	7.95	Put	Bond Future	1,252.0000	1,151.0000	(8.067)	0	0	0
2010/07/02	R203 2010/08/05			Bond Future	8.6330	8.5820	(0.591)	0.0000	0.0000	3,767
2010/07/02	R203 2010/08/05	9.25	Call	Bond Future	3,170.0000	3,418.0000	7.823	0	0	0
2010/07/02	R203 2010/08/05	9.25	Put	Bond Future	51.0000	35.0000	(31.373)	0	0	0
2010/07/02	R203 2010/11/04			Bond Future	8.7210	8.6670	(0.619)	0.0000	0.0000	0
2010/07/02	R203 2010/11/04	9.25	Call	Bond Future	3,224.0000	3,425.0000	6.234	0	0	0
2010/07/02	R203 2010/11/04	9.25	Put	Bond Future	623.0000	553.0000	(11.236)	0	0	0
2010/07/02	R203 2010/11/04	9.30	Call	Bond Future	3,413.0000	3,618.0000	6.006	0	0	0
2010/07/02	R203 2010/11/04	9.30	Put	Bond Future	570.0000	505.0000	(11.404)	0	0	0
2010/07/02	R203 2010/11/04	9.20	Call	Bond Future	3,039.0000	3,235.0000	6.449	0	0	0
2010/07/02	R203 2010/11/04	9.20	Put	Bond Future	680.0000	605.0000	(11.029)	0	0	0
2010/07/02	R203 2011/02/03			Bond Future	8.7930	8.7360	(0.648)	0.0000	0.0000	0
2010/07/02	R203 2011/02/03	8.50	Call	Bond Future	1,250.0000	1,356.0000	8.480	0	0	0
2010/07/02	R203 2011/02/03	8.50	Put	Bond Future	2,683.0000	2,512.0000	(6.373)	0	0	0
2010/07/02	R203 2011/02/03	8.55	Call	Bond Future	1,358.0000	1,470.0000	8.247	0	0	0
2010/07/02	R203 2011/02/03	8.55	Put	Bond Future	2,544.0000	2,380.0000	(6.447)	0	0	0

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2010/07/02	R203 2011/02/03	8.45	Call	Bond Future	1,149.0000	1,250.0000	8.790	0	0	0
2010/07/02	R203 2011/02/03	8.45	Put	Bond Future	2,829.0000	2,653.0000	(6.221)	0	0	0
2010/07/02	R204 2010/08/05			Bond Future	8.7410	8.6900	(0.583)	0.0000	0.0000	2,664
2010/07/02	R204 2010/08/05	9.25	Call	Bond Future	2,931.0000	3,193.0000	8.939	0	0	0
2010/07/02	R204 2010/08/05	9.25	Put	Bond Future	93.0000	65.0000	(30.108)	0	0	780
2010/07/02	R204 2010/08/05	8.70	Call	Bond Future	691.0000	821.0000	18.813	0	0	0
2010/07/02	R204 2010/08/05	8.70	Put	Bond Future	924.0000	764.0000	(17.316)	0	0	650
2010/07/02	R204 2010/08/05	8.75	Call	Bond Future	833.0000	979.0000	17.527	0	0	83
2010/07/02	R204 2010/08/05	8.75	Put	Bond Future	782.0000	637.0000	(18.542)	0	0	83
2010/07/02	R204 2010/08/05	8.25	Put	Bond Future	2,905.0000	2,633.0000	(9.363)	0	0	0
2010/07/02	R204 2010/08/05	8.25	Call	Bond Future	61.0000	80.0000	31.148	0	0	249
2010/07/02	R204 2010/11/04			Bond Future	8.8220	8.7680	(0.612)	0.0000	0.0000	0
2010/07/02	R204 2010/11/04	9.25	Call	Bond Future	3,176.0000	3,386.0000	6.612	0	0	0
2010/07/02	R204 2010/11/04	9.25	Put	Bond Future	843.0000	753.0000	(10.676)	0	0	0
2010/07/02	R204 2010/11/04	9.30	Call	Bond Future	3,375.0000	3,590.0000	6.370	0	0	0
2010/07/02	R204 2010/11/04	9.30	Put	Bond Future	774.0000	689.0000	(10.982)	0	0	0
2010/07/02	R204 2010/11/04	9.20	Call	Bond Future	2,982.0000	3,185.0000	6.808	0	0	0
2010/07/02	R204 2010/11/04	9.20	Put	Bond Future	917.0000	821.0000	(10.469)	0	0	0
2010/07/02	R204 2011/02/03			Bond Future	8.8860	8.8300	(0.630)	0.0000	0.0000	0
2010/07/02	R204 2011/02/03	8.50	Call	Bond Future	1,261.0000	1,368.0000	8.485	0	0	0
2010/07/02	R204 2011/02/03	8.50	Put	Bond Future	3,374.0000	3,178.0000	(5.809)	0	0	0
2010/07/02	R204 2011/02/03	8.55	Call	Bond Future	1,372.0000	1,485.0000	8.236	0	0	0
2010/07/02	R204 2011/02/03	8.55	Put	Bond Future	3,208.0000	3,018.0000	(5.923)	0	0	0
2010/07/02	R204 2011/02/03	8.45	Call	Bond Future	1,158.0000	1,259.0000	8.722	0	0	0
2010/07/02	R204 2011/02/03	8.45	Put	Bond Future	3,550.0000	3,348.0000	(5.690)	0	0	0
2010/07/02	R206 2010/08/05			Bond Future	7.7610	7.7080	(0.683)	0.0000	0.0000	0
2010/07/02	R206 2010/08/05	9.00	Call	Bond Future	3,569.0000	3,726.0000	4.399	0	0	0
2010/07/02	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/02	R206 2010/11/04			Bond Future	7.8390	7.7820	(0.727)	0.0000	0.0000	0
2010/07/02	R206 2010/11/04	8.50	Call	Bond Future	2,018.0000	2,145.0000	6.293	0	0	0
2010/07/02	R206 2010/11/04	8.50	Put	Bond Future	218.0000	187.0000	(14.220)	0	0	0
2010/07/02	R206 2010/11/04	8.55	Call	Bond Future	2,131.0000	2,261.0000	6.100	0	0	0
2010/07/02	R206 2010/11/04	8.55	Put	Bond Future	196.0000	169.0000	(13.776)	0	0	0

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
2010/07/02	R206 2010/11/04	8.45	Call	Bond Future	1,906.0000	2,031.0000	6.558	0	0	0
2010/07/02	R206 2010/11/04	8.45	Put	Bond Future	240.0000	208.0000	(13.333)	0	0	0
2010/07/02	R206 2011/02/03			Bond Future	7.8870	7.8250	(0.786)	0.0000	0.0000	0
2010/07/02	R206 2011/02/03	8.00	Call	Bond Future	1,068.0000	1,157.0000	8.333	0	0	0
2010/07/02	R206 2011/02/03	8.00	Put	Bond Future	779.0000	709.0000	(8.986)	0	0	0
2010/07/02	R206 2011/02/03	8.05	Call	Bond Future	1,146.0000	1,238.0000	8.028	0	0	0
2010/07/02	R206 2011/02/03	8.05	Put	Bond Future	730.0000	663.0000	(9.178)	0	0	0
2010/07/02	R206 2011/02/03	7.95	Call	Bond Future	993.0000	1,078.0000	8.560	0	0	0
2010/07/02	R206 2011/02/03	7.95	Put	Bond Future	832.0000	758.0000	(8.894)	0	0	0
2010/07/02	R207 2010/08/05			Bond Future	8.8190	8.7780	(0.465)	0.0000	0.0000	4,639
2010/07/02	R207 2010/08/05	9.50	Call	Bond Future	3,948.0000	4,179.0000	5.851	0	0	0
2010/07/02	R207 2010/08/05	9.50	Put	Bond Future	41.0000	30.0000	(26.829)	0	0	150
2010/07/02	R207 2010/08/05	9.25	Call	Bond Future	2,645.0000	2,853.0000	7.864	0	0	0
2010/07/02	R207 2010/08/05	9.25	Put	Bond Future	147.0000	112.0000	(23.810)	0	0	100
2010/07/02	R207 2010/08/05	8.25	Put	Bond Future	3,477.0000	3,243.0000	(6.730)	0	0	0
2010/07/02	R207 2010/08/05	8.25	Call	Bond Future	36.0000	45.0000	25.000	0	0	250
2010/07/02	R207 2010/11/04			Bond Future	8.8930	8.8500	(0.484)	0.0000	0.0000	0
2010/07/02	R207 2010/11/04	9.25	Call	Bond Future	3,067.0000	3,231.0000	5.347	0	0	0
2010/07/02	R207 2010/11/04	9.25	Put	Bond Future	1,035.0000	950.0000	(8.213)	0	0	0
2010/07/02	R207 2010/11/04	9.30	Call	Bond Future	3,266.0000	3,435.0000	5.175	0	0	0
2010/07/02	R207 2010/11/04	9.30	Put	Bond Future	954.0000	874.0000	(8.386)	0	0	0
2010/07/02	R207 2010/11/04	9.20	Call	Bond Future	2,874.0000	3,032.0000	5.498	0	0	0
2010/07/02	R207 2010/11/04	9.20	Put	Bond Future	1,123.0000	1,032.0000	(8.103)	0	0	0
2010/07/02	R207 2011/02/03			Bond Future	8.9520	8.9070	(0.503)	0.0000	0.0000	0
2010/07/02	R207 2011/02/03	8.75	Call	Bond Future	1,753.0000	1,860.0000	6.104	0	0	0
2010/07/02	R207 2011/02/03	8.75	Put	Bond Future	2,904.0000	2,757.0000	(5.062)	0	0	0
2010/07/02	R207 2011/02/03	8.80	Call	Bond Future	1,890.0000	2,003.0000	5.979	0	0	0
2010/07/02	R207 2011/02/03	8.80	Put	Bond Future	2,755.0000	2,613.0000	(5.154)	0	0	0
2010/07/02	R207 2011/02/03	8.70	Call	Bond Future	1,623.0000	1,725.0000	6.285	0	0	0
2010/07/02	R207 2011/02/03	8.70	Put	Bond Future	3,062.0000	2,910.0000	(4.964)	0	0	0
2010/07/02	R208 2010/08/05			Bond Future	8.8580	8.8170	(0.463)	0.0000	0.0000	11,317
2010/07/02	R208 2010/08/05	9.50	Call	Bond Future	3,891.0000	4,127.0000	6.065	0	0	0
2010/07/02	R208 2010/08/05	9.50	Put	Bond Future	61.0000	44.0000	(27.869)	0	0	0

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2010/07/02	R208 2010/11/04			Bond Future	8.9290	8.8860	(0.482)	0.0000	0.0000	0
2010/07/02	R208 2010/11/04	9.25	Call	Bond Future	3,063.0000	3,230.0000	5.452	0	0	0
2010/07/02	R208 2010/11/04	9.25	Put	Bond Future	1,155.0000	1,062.0000	(8.052)	0	0	0
2010/07/02	R208 2010/11/04	9.30	Call	Bond Future	3,265.0000	3,438.0000	5.299	0	0	0
2010/07/02	R208 2010/11/04	9.30	Put	Bond Future	1,065.0000	978.0000	(8.169)	0	0	0
2010/07/02	R208 2010/11/04	9.20	Call	Bond Future	2,866.0000	3,027.0000	5.618	0	0	0
2010/07/02	R208 2010/11/04	9.20	Put	Bond Future	1,252.0000	1,153.0000	(7.907)	0	0	0
2010/07/02	R208 2011/02/03			Bond Future	8.9850	8.9410	(0.490)	0.0000	0.0000	0
2010/07/02	R208 2011/02/03	8.75	Call	Bond Future	1,706.0000	1,812.0000	6.213	0	0	0
2010/07/02	R208 2011/02/03	8.75	Put	Bond Future	3,113.0000	2,958.0000	(4.979)	0	0	0
2010/07/02	R208 2011/02/03	8.80	Call	Bond Future	1,843.0000	1,954.0000	6.023	0	0	0
2010/07/02	R208 2011/02/03	8.80	Put	Bond Future	2,948.0000	2,798.0000	(5.088)	0	0	0
2010/07/02	R208 2011/02/03	8.70	Call	Bond Future	1,576.0000	1,677.0000	6.409	0	0	0
2010/07/02	R208 2011/02/03	8.70	Put	Bond Future	3,286.0000	3,126.0000	(4.869)	0	0	0
2010/07/02	R209 2010/08/05			Bond Future	8.9400	8.8890	(0.570)	0.0000	0.0000	2,417
2010/07/02	R209 2010/08/05	8.75	Call	Bond Future	561.0000	679.0000	21.034	0	0	0
2010/07/02	R209 2010/08/05	8.75	Put	Bond Future	2,063.0000	1,783.0000	(13.572)	0	0	0
2010/07/02	R209 2010/11/04			Bond Future	8.9890	8.9370	(0.578)	0.0000	0.0000	0
2010/07/02	R209 2010/11/04	9.00	Call	Bond Future	2,463.0000	2,668.0000	8.323	0	0	0
2010/07/02	R209 2010/11/04	9.00	Put	Bond Future	2,378.0000	2,181.0000	(8.284)	0	0	0
2010/07/02	R209 2010/11/04	9.05	Call	Bond Future	2,670.0000	2,885.0000	8.052	0	0	0
2010/07/02	R209 2010/11/04	9.05	Put	Bond Future	2,203.0000	2,015.0000	(8.534)	0	0	0
2010/07/02	R209 2010/11/04	8.95	Call	Bond Future	2,264.0000	2,459.0000	8.613	0	0	0
2010/07/02	R209 2010/11/04	8.95	Put	Bond Future	2,565.0000	2,358.0000	(8.070)	0	0	0
2010/07/02	R209 2011/02/03			Bond Future	9.0280	8.9740	(0.598)	0.0000	0.0000	0
2010/07/02	R209 2011/02/03	9.00	Call	Bond Future	3,123.0000	3,332.0000	6.692	0	0	0
2010/07/02	R209 2011/02/03	9.00	Put	Bond Future	3,337.0000	3,132.0000	(6.143)	0	0	0
2010/07/02	R209 2011/02/03	9.05	Call	Bond Future	3,328.0000	3,544.0000	6.490	0	0	0
2010/07/02	R209 2011/02/03	9.05	Put	Bond Future	3,160.0000	2,962.0000	(6.266)	0	0	0
2010/07/02	R209 2011/02/03	8.95	Call	Bond Future	2,924.0000	3,125.0000	6.874	0	0	0
2010/07/02	R209 2011/02/03	8.95	Put	Bond Future	3,524.0000	3,310.0000	(6.073)	0	0	0
2010/07/02	TRT1 2010/08/05			Index Future	316.6710	317.5610	0.281	0.0000	0.0000	100
2010/07/02	TRT1 2010/11/04			Index Future	321.9380	322.8430	0.281	0.0000	0.0000	0

