



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 10/11/2010

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
2010/11/10	AL7T 2011/02/03			Index Future	382.4060	380.2810	(0.556)	0.0000	0.0000	30
2010/11/10	ALBI 2011/02/03			Index Future	351.6130	349.9690	(0.468)	0.0000	0.0000	1,132
2010/11/10	ALBI 2011/05/05			Index Future	356.8220	355.1550	(0.467)	0.0000	0.0000	0
2010/11/10	CRD1 2011/02/03			Index Future	154.7450	154.3430	(0.260)	0.0000	0.0000	2
2010/11/10	CRD1 2011/05/05			Index Future	157.0090	156.6020	(0.259)	0.0000	0.0000	0
2010/11/10	GOVI 2011/02/03			GOVI	352.3200	350.7360	(0.450)	0.0000	0.0000	203
2010/11/10	GOVI 2011/02/03	343.00	Call	GOVI	93,200.0000	77,360.0000	(16.996)	0	0	0
2010/11/10	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/10	GOVI 2011/02/03	343.01	Call	GOVI	93,100.0000	77,260.0000	(17.014)	0	0	0
2010/11/10	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/10	GOVI 2011/02/03	342.99	Call	GOVI	93,300.0000	77,460.0000	(16.977)	0	0	0
2010/11/10	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/10	GOVI 2011/05/05			GOVI	357.5390	355.9330	(0.449)	0.0000	0.0000	0
2010/11/10	GOVI 2011/05/05	349.00	Call	GOVI	85,390.0000	69,330.0000	(18.808)	0	0	0
2010/11/10	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/10	GOVI 2011/05/05	349.01	Call	GOVI	85,290.0000	69,230.0000	(18.830)	0	0	0
2010/11/10	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/10	GOVI 2011/05/05	348.99	Call	GOVI	85,490.0000	69,430.0000	(18.786)	0	0	0
2010/11/10	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/10	IGOV 2011/02/03			Index Future	147.3490	148.3330	0.668	0.0000	0.0000	0
2010/11/10	IGOV 2011/05/05			Index Future	149.5320	150.5310	0.668	0.0000	0.0000	0

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2010/11/10	IGOV 2011/08/04			Index Future	151.7400	152.7540	0.668	0.0000	0.0000	0
2010/11/10	ILBI 2011/02/03			Index Future	399.4360	401.7850	0.588	0.0000	0.0000	370
2010/11/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/10	JBAF 2010/11/17			Jibar Tradeable Future	5.8340	5.8380	0.069	0.0000	0.0000	2,500
2010/11/10	JBAF 2010/12/15			Jibar Tradeable Future	5.6930	5.7400	0.826	0.0000	0.0000	2,500
2010/11/10	JBAF 2011/01/19			Jibar Tradeable Future	5.6440	5.7000	0.992	94.3590	94.3590	2,500
2010/11/10	JBAF 2011/02/16			Jibar Tradeable Future	5.5570	5.6300	1.314	94.4360	94.4360	2,500
2010/11/10	JBAF 2011/03/16			Jibar Tradeable Future	5.5350	5.6000	1.174	0.0000	0.0000	5,500
2010/11/10	JBAF 2011/04/20			Jibar Tradeable Future	5.5360	5.5900	0.975	0.0000	0.0000	0
2010/11/10	JBAF 2011/06/15			Jibar Tradeable Future	5.5480	5.6000	0.937	0.0000	0.0000	4,500
2010/11/10	JBAF 2011/09/21			Jibar Tradeable Future	5.6420	5.6860	0.780	0.0000	0.0000	13,700
2010/11/10	JBAF 2011/12/21			Jibar Tradeable Future	5.7910	5.8390	0.829	0.0000	0.0000	5,200
2010/11/10	JBAF 2012/03/20			Jibar Tradeable Future	6.0050	6.0510	0.766	0.0000	0.0000	0
2010/11/10	JBAF 2012/06/20			Jibar Tradeable Future	6.2510	6.3000	0.784	0.0000	0.0000	0
2010/11/10	JBAF 2012/09/19			Jibar Tradeable Future	6.3970	6.4700	1.141	0.0000	0.0000	40,000
2010/11/10	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/10	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/10	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/10	OTH1 2011/02/03			Index Future	347.4230	345.4570	(0.566)	0.0000	0.0000	3
2010/11/10	OTH1 2011/05/05			Index Future	352.5690	350.5760	(0.565)	0.0000	0.0000	0

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2010/11/10	R157 2011/02/03			Bond Future	7.0170	7.0730	0.798	0.0000	0.0000	6,186
2010/11/10	R157 2011/02/03	7.90	Call	Bond Future	3,939.0000	3,705.0000	(5.941)	0	0	0
2010/11/10	R157 2011/02/03	7.90	Put	Bond Future	76.0000	91.0000	19.737	0	0	0
2010/11/10	R157 2011/02/03	7.95	Call	Bond Future	4,140.0000	3,904.0000	(5.700)	0	0	0
2010/11/10	R157 2011/02/03	7.95	Put	Bond Future	62.0000	76.0000	22.581	0	0	0
2010/11/10	R157 2011/02/03	7.85	Call	Bond Future	3,739.0000	3,508.0000	(6.178)	0	0	0
2010/11/10	R157 2011/02/03	7.85	Put	Bond Future	90.0000	109.0000	21.111	0	0	0
2010/11/10	R157 2011/05/05			Bond Future	7.0920	7.1520	0.846	0.0000	0.0000	705
2010/11/10	R157 2011/05/05	7.75	Call	Bond Future	3,119.0000	2,917.0000	(6.476)	0	0	0
2010/11/10	R157 2011/05/05	7.75	Put	Bond Future	383.0000	434.0000	13.316	0	0	0
2010/11/10	R157 2011/05/05	7.80	Call	Bond Future	3,285.0000	3,079.0000	(6.271)	0	0	0
2010/11/10	R157 2011/05/05	7.80	Put	Bond Future	344.0000	391.0000	13.663	0	0	0
2010/11/10	R157 2011/05/05	7.70	Call	Bond Future	2,957.0000	2,759.0000	(6.696)	0	0	0
2010/11/10	R157 2011/05/05	7.70	Put	Bond Future	426.0000	481.0000	12.911	0	0	0
2010/11/10	R157 2011/05/05	7.65	Call	Bond Future	2,797.0000	2,604.0000	(6.900)	0	0	0
2010/11/10	R157 2011/05/05	7.65	Put	Bond Future	472.0000	531.0000	12.500	0	0	0
2010/11/10	R157 2011/08/04			Bond Future	7.1760	7.2410	0.906	0.0000	0.0000	0
2010/11/10	R157 2011/08/04	7.50	Call	Bond Future	2,361.0000	2,199.0000	(6.861)	0	0	0
2010/11/10	R157 2011/08/04	7.50	Put	Bond Future	1,084.0000	1,179.0000	8.764	0	0	0
2010/11/10	R157 2011/08/04	7.55	Call	Bond Future	2,486.0000	2,320.0000	(6.677)	0	0	0
2010/11/10	R157 2011/08/04	7.55	Put	Bond Future	1,013.0000	1,105.0000	9.082	0	0	0
2010/11/10	R157 2011/08/04	7.45	Call	Bond Future	2,239.0000	2,082.0000	(7.012)	0	0	0
2010/11/10	R157 2011/08/04	7.45	Put	Bond Future	1,158.0000	1,258.0000	8.636	0	0	0
2010/11/10	R186 2011/02/03			Bond Future	8.0490	8.1140	0.808	0.0000	0.0000	23,682
2010/11/10	R186 2011/02/03	9.00	Call	Bond Future	9,456.0000	8,843.0000	(6.483)	0	0	0
2010/11/10	R186 2011/02/03	9.00	Put	Bond Future	253.0000	303.0000	19.763	0	0	0
2010/11/10	R186 2011/02/03	9.05	Call	Bond Future	9,876.0000	9,257.0000	(6.268)	0	0	0
2010/11/10	R186 2011/02/03	9.05	Put	Bond Future	218.0000	262.0000	20.183	0	0	0
2010/11/10	R186 2011/02/03	8.95	Call	Bond Future	9,038.0000	8,432.0000	(6.705)	0	0	0
2010/11/10	R186 2011/02/03	8.95	Put	Bond Future	293.0000	350.0000	19.454	0	0	0
2010/11/10	R186 2011/02/03	7.75	Put	Bond Future	4,440.0000	4,888.0000	10.090	0	0	0
2010/11/10	R186 2011/02/03	7.75	Call	Bond Future	1,319.0000	1,104.0000	(16.300)	0	0	3,000
2010/11/10	R186 2011/05/05			Bond Future	8.1110	8.1780	0.826	0.0000	0.0000	0
2010/11/10	R186 2011/05/05	8.75	Call	Bond Future	7,548.0000	7,034.0000	(6.810)	0	0	0

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2010/11/10	R186 2011/05/05	8.75	Put	Bond Future	1,352.0000	1,510.0000	11.686	0	0	0
2010/11/10	R186 2011/05/05	8.80	Call	Bond Future	7,902.0000	7,378.0000	(6.631)	0	0	0
2010/11/10	R186 2011/05/05	8.80	Put	Bond Future	1,241.0000	1,389.0000	11.926	0	0	0
2010/11/10	R186 2011/05/05	8.70	Call	Bond Future	7,198.0000	6,695.0000	(6.988)	0	0	0
2010/11/10	R186 2011/05/05	8.70	Put	Bond Future	1,470.0000	1,639.0000	11.497	0	0	0
2010/11/10	R186 2011/05/05	8.00	Put	Bond Future	4,206.0000	4,566.0000	8.559	0	0	0
2010/11/10	R186 2011/05/05	8.00	Call	Bond Future	3,080.0000	2,768.0000	(10.130)	0	0	5,500
2010/11/10	R186 2011/08/04			Bond Future	8.1760	8.2460	0.856	0.0000	0.0000	0
2010/11/10	R186 2011/08/04	8.25	Call	Bond Future	4,929.0000	4,553.0000	(7.628)	0	0	0
2010/11/10	R186 2011/08/04	8.25	Put	Bond Future	4,200.0000	4,514.0000	7.476	0	0	0
2010/11/10	R186 2011/08/04	8.30	Call	Bond Future	5,191.0000	4,804.0000	(7.455)	0	0	0
2010/11/10	R186 2011/08/04	8.30	Put	Bond Future	3,973.0000	4,276.0000	7.626	0	0	0
2010/11/10	R186 2011/08/04	8.20	Call	Bond Future	4,673.0000	4,310.0000	(7.768)	0	0	0
2010/11/10	R186 2011/08/04	8.20	Put	Bond Future	4,436.0000	4,763.0000	7.372	0	0	0
2010/11/10	R201 2011/02/03			Bond Future	6.8080	6.8650	0.837	0.0000	0.0000	639
2010/11/10	R201 2011/02/03	8.00	Call	Bond Future	4,065.0000	3,870.0000	(4.797)	0	0	0
2010/11/10	R201 2011/02/03	8.00	Put	Bond Future	11.0000	14.0000	27.273	0	0	0
2010/11/10	R201 2011/02/03	8.05	Call	Bond Future	4,228.0000	4,032.0000	(4.636)	0	0	0
2010/11/10	R201 2011/02/03	8.05	Put	Bond Future	8.0000	10.0000	25.000	0	0	0
2010/11/10	R201 2011/02/03	7.95	Call	Bond Future	3,902.0000	3,707.0000	(4.997)	0	0	0
2010/11/10	R201 2011/02/03	7.95	Put	Bond Future	14.0000	17.0000	21.429	0	0	0
2010/11/10	R201 2011/05/05			Bond Future	6.8760	6.9380	0.902	0.0000	0.0000	0
2010/11/10	R201 2011/05/05	7.75	Call	Bond Future	2,980.0000	2,804.0000	(5.906)	0	0	0
2010/11/10	R201 2011/05/05	7.75	Put	Bond Future	170.0000	196.0000	15.294	0	0	0
2010/11/10	R201 2011/05/05	7.80	Call	Bond Future	3,119.0000	2,941.0000	(5.707)	0	0	0
2010/11/10	R201 2011/05/05	7.80	Put	Bond Future	151.0000	175.0000	15.894	0	0	0
2010/11/10	R201 2011/05/05	7.70	Call	Bond Future	2,843.0000	2,670.0000	(6.085)	0	0	0
2010/11/10	R201 2011/05/05	7.70	Put	Bond Future	191.0000	221.0000	15.707	0	0	0
2010/11/10	R201 2011/08/04			Bond Future	6.9550	7.0220	0.963	0.0000	0.0000	0
2010/11/10	R201 2011/08/04	7.25	Call	Bond Future	1,679.0000	1,553.0000	(7.504)	0	0	0
2010/11/10	R201 2011/08/04	7.25	Put	Bond Future	784.0000	862.0000	9.949	0	0	0
2010/11/10	R201 2011/08/04	7.30	Call	Bond Future	1,789.0000	1,659.0000	(7.267)	0	0	0
2010/11/10	R201 2011/08/04	7.30	Put	Bond Future	743.0000	817.0000	9.960	0	0	0
2010/11/10	R201 2011/08/04	7.20	Call	Bond Future	1,586.0000	1,463.0000	(7.755)	0	0	0

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2010/11/10	R201 2011/08/04	7.20	Put	Bond Future	842.0000	923.0000	9.620	0	0	0
2010/11/10	R202 2011/02/03			Bond Future	0.4990	0.4260	(14.629)	0.0000	0.0000	3,320
2010/11/10	R202 2011/02/03	3.05	Call	Bond Future	57,052.0000	59,171.0000	3.714	0	0	0
2010/11/10	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R202 2011/02/03	3.10	Call	Bond Future	57,899.0000	60,018.0000	3.660	0	0	0
2010/11/10	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R202 2011/02/03	3.00	Call	Bond Future	56,196.0000	58,316.0000	3.773	0	0	0
2010/11/10	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R202 2011/05/05			Bond Future	0.4210	0.3470	(17.577)	0.0000	0.0000	6,500
2010/11/10	R202 2011/05/05	2.05	Call	Bond Future	39,971.0000	42,126.0000	5.391	0	0	0
2010/11/10	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R202 2011/05/05	2.10	Call	Bond Future	40,999.0000	43,154.0000	5.256	0	0	0
2010/11/10	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R202 2011/05/05	2.00	Call	Bond Future	38,932.0000	41,088.0000	5.538	0	0	0
2010/11/10	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R203 2011/02/03			Bond Future	7.5740	7.6300	0.739	0.0000	0.0000	1,407
2010/11/10	R203 2011/02/03	8.50	Call	Bond Future	4,816.0000	4,544.0000	(5.648)	0	0	0
2010/11/10	R203 2011/02/03	8.50	Put	Bond Future	112.0000	132.0000	17.857	0	0	0
2010/11/10	R203 2011/02/03	8.55	Call	Bond Future	5,045.0000	4,771.0000	(5.431)	0	0	0
2010/11/10	R203 2011/02/03	8.55	Put	Bond Future	95.0000	113.0000	18.947	0	0	0
2010/11/10	R203 2011/02/03	8.45	Call	Bond Future	4,588.0000	4,320.0000	(5.841)	0	0	0
2010/11/10	R203 2011/02/03	8.45	Put	Bond Future	131.0000	156.0000	19.084	0	0	0
2010/11/10	R203 2011/05/05			Bond Future	7.6540	7.7120	0.758	0.0000	0.0000	0
2010/11/10	R203 2011/05/05	8.25	Call	Bond Future	3,613.0000	3,391.0000	(6.144)	0	0	0
2010/11/10	R203 2011/05/05	8.25	Put	Bond Future	659.0000	729.0000	10.622	0	0	0
2010/11/10	R203 2011/05/05	8.30	Call	Bond Future	3,799.0000	3,572.0000	(5.975)	0	0	0
2010/11/10	R203 2011/05/05	8.30	Put	Bond Future	602.0000	667.0000	10.797	0	0	0
2010/11/10	R203 2011/05/05	8.20	Call	Bond Future	3,431.0000	3,214.0000	(6.325)	0	0	0
2010/11/10	R203 2011/05/05	8.20	Put	Bond Future	721.0000	796.0000	10.402	0	0	0
2010/11/10	R203 2011/08/04			Bond Future	7.7400	7.8010	0.788	0.0000	0.0000	0
2010/11/10	R203 2011/08/04	8.00	Call	Bond Future	2,841.0000	2,662.0000	(6.301)	0	0	0
2010/11/10	R203 2011/08/04	8.00	Put	Bond Future	1,586.0000	1,703.0000	7.377	0	0	0
2010/11/10	R203 2011/08/04	8.05	Call	Bond Future	2,987.0000	2,803.0000	(6.160)	0	0	0

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2010/11/10	R203 2011/08/04	8.05	Put	Bond Future	1,493.0000	1,605.0000	7.502	0	0	0
2010/11/10	R203 2011/08/04	7.95	Call	Bond Future	2,699.0000	2,525.0000	(6.447)	0	0	0
2010/11/10	R203 2011/08/04	7.95	Put	Bond Future	1,684.0000	1,806.0000	7.245	0	0	0
2010/11/10	R204 2011/02/03			Bond Future	7.7090	7.7900	1.051	0.0000	0.0000	1,876
2010/11/10	R204 2011/02/03	8.50	Call	Bond Future	4,713.0000	4,290.0000	(8.975)	0	0	0
2010/11/10	R204 2011/02/03	8.50	Put	Bond Future	193.0000	245.0000	26.943	0	0	0
2010/11/10	R204 2011/02/03	8.55	Call	Bond Future	4,963.0000	4,533.0000	(8.664)	0	0	0
2010/11/10	R204 2011/02/03	8.55	Put	Bond Future	166.0000	211.0000	27.108	0	0	0
2010/11/10	R204 2011/02/03	8.45	Call	Bond Future	4,467.0000	4,051.0000	(9.313)	0	0	0
2010/11/10	R204 2011/02/03	8.45	Put	Bond Future	225.0000	284.0000	26.222	0	0	0
2010/11/10	R204 2011/05/05			Bond Future	7.7850	7.8700	1.092	0.0000	0.0000	0
2010/11/10	R204 2011/05/05	8.50	Call	Bond Future	4,565.0000	4,182.0000	(8.390)	0	0	0
2010/11/10	R204 2011/05/05	8.50	Put	Bond Future	584.0000	685.0000	17.295	0	0	0
2010/11/10	R204 2011/05/05	8.55	Call	Bond Future	4,783.0000	4,393.0000	(8.154)	0	0	0
2010/11/10	R204 2011/05/05	8.55	Put	Bond Future	531.0000	625.0000	17.702	0	0	0
2010/11/10	R204 2011/05/05	8.45	Call	Bond Future	4,351.0000	3,976.0000	(8.619)	0	0	0
2010/11/10	R204 2011/05/05	8.45	Put	Bond Future	642.0000	751.0000	16.978	0	0	0
2010/11/10	R204 2011/08/04			Bond Future	7.8690	7.9570	1.118	0.0000	0.0000	0
2010/11/10	R204 2011/08/04	8.00	Call	Bond Future	2,805.0000	2,537.0000	(9.554)	0	0	0
2010/11/10	R204 2011/08/04	8.00	Put	Bond Future	2,083.0000	2,301.0000	10.466	0	0	0
2010/11/10	R204 2011/08/04	8.05	Call	Bond Future	2,960.0000	2,682.0000	(9.392)	0	0	0
2010/11/10	R204 2011/08/04	8.05	Put	Bond Future	1,964.0000	2,172.0000	10.591	0	0	0
2010/11/10	R204 2011/08/04	7.95	Call	Bond Future	2,655.0000	2,395.0000	(9.793)	0	0	0
2010/11/10	R204 2011/08/04	7.95	Put	Bond Future	2,208.0000	2,434.0000	10.236	0	0	0
2010/11/10	R206 2011/02/03			Bond Future	6.6150	6.6740	0.892	0.0000	0.0000	0
2010/11/10	R206 2011/02/03	8.00	Call	Bond Future	3,614.0000	3,458.0000	(4.317)	0	0	0
2010/11/10	R206 2011/02/03	8.00	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/11/10	R206 2011/02/03	8.05	Call	Bond Future	3,741.0000	3,584.0000	(4.197)	0	0	0
2010/11/10	R206 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/11/10	R206 2011/02/03	7.95	Call	Bond Future	3,487.0000	3,331.0000	(4.474)	0	0	0
2010/11/10	R206 2011/02/03	7.95	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/11/10	R206 2011/05/05			Bond Future	6.6860	6.7510	0.972	0.0000	0.0000	0
2010/11/10	R206 2011/05/05	7.50	Call	Bond Future	2,110.0000	1,974.0000	(6.445)	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
2010/11/10	R206 2011/05/05	7.50	Put	Bond Future	139.0000	162.0000	16.547	0	0	0
2010/11/10	R206 2011/05/05	7.55	Call	Bond Future	2,213.0000	2,075.0000	(6.236)	0	0	0
2010/11/10	R206 2011/05/05	7.55	Put	Bond Future	123.0000	144.0000	17.073	0	0	0
2010/11/10	R206 2011/05/05	7.45	Call	Bond Future	2,008.0000	1,874.0000	(6.673)	0	0	0
2010/11/10	R206 2011/05/05	7.45	Put	Bond Future	157.0000	182.0000	15.924	0	0	0
2010/11/10	R206 2011/08/04			Bond Future	6.7720	6.8450	1.078	0.0000	0.0000	0
2010/11/10	R206 2011/08/04	7.00	Call	Bond Future	1,152.0000	1,056.0000	(8.333)	0	0	0
2010/11/10	R206 2011/08/04	7.00	Put	Bond Future	645.0000	712.0000	10.388	0	0	0
2010/11/10	R206 2011/08/04	7.05	Call	Bond Future	1,219.0000	1,120.0000	(8.121)	0	0	0
2010/11/10	R206 2011/08/04	7.05	Put	Bond Future	602.0000	665.0000	10.465	0	0	0
2010/11/10	R206 2011/08/04	6.95	Call	Bond Future	1,087.0000	995.0000	(8.464)	0	0	0
2010/11/10	R206 2011/08/04	6.95	Put	Bond Future	691.0000	762.0000	10.275	0	0	0
2010/11/10	R207 2011/02/03			Bond Future	7.8210	7.9070	1.100	0.0000	0.0000	1,400
2010/11/10	R207 2011/02/03	8.75	Call	Bond Future	5,683.0000	5,193.0000	(8.622)	0	0	0
2010/11/10	R207 2011/02/03	8.75	Put	Bond Future	138.0000	179.0000	29.710	0	0	0
2010/11/10	R207 2011/02/03	8.80	Call	Bond Future	5,950.0000	5,455.0000	(8.319)	0	0	0
2010/11/10	R207 2011/02/03	8.80	Put	Bond Future	118.0000	154.0000	30.508	0	0	0
2010/11/10	R207 2011/02/03	8.70	Call	Bond Future	5,419.0000	4,935.0000	(8.932)	0	0	0
2010/11/10	R207 2011/02/03	8.70	Put	Bond Future	162.0000	209.0000	29.012	0	0	0
2010/11/10	R207 2011/05/05			Bond Future	7.8950	7.9850	1.140	0.0000	0.0000	0
2010/11/10	R207 2011/05/05	8.50	Call	Bond Future	4,375.0000	3,968.0000	(9.303)	0	0	0
2010/11/10	R207 2011/05/05	8.50	Put	Bond Future	805.0000	940.0000	16.770	0	0	0
2010/11/10	R207 2011/05/05	8.55	Call	Bond Future	4,594.0000	4,178.0000	(9.055)	0	0	0
2010/11/10	R207 2011/05/05	8.55	Put	Bond Future	737.0000	863.0000	17.096	0	0	0
2010/11/10	R207 2011/05/05	8.45	Call	Bond Future	4,160.0000	3,762.0000	(9.567)	0	0	0
2010/11/10	R207 2011/05/05	8.45	Put	Bond Future	879.0000	1,023.0000	16.382	0	0	0
2010/11/10	R207 2011/08/04			Bond Future	7.9750	8.0690	1.179	0.0000	0.0000	0
2010/11/10	R207 2011/08/04	8.25	Call	Bond Future	3,513.0000	3,181.0000	(9.451)	0	0	0
2010/11/10	R207 2011/08/04	8.25	Put	Bond Future	1,912.0000	2,131.0000	11.454	0	0	0
2010/11/10	R207 2011/08/04	8.30	Call	Bond Future	3,689.0000	3,348.0000	(9.244)	0	0	0
2010/11/10	R207 2011/08/04	8.30	Put	Bond Future	1,800.0000	2,010.0000	11.667	0	0	0
2010/11/10	R207 2011/08/04	8.20	Call	Bond Future	3,342.0000	3,019.0000	(9.665)	0	0	0
2010/11/10	R207 2011/08/04	8.20	Put	Bond Future	2,029.0000	2,258.0000	11.286	0	0	0

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2010/11/10	R208 2011/02/03			Bond Future	7.9250	8.0110	1.085	0.0000	0.0000	5,596
2010/11/10	R208 2011/02/03	8.75	Call	Bond Future	5,396.0000	4,896.0000	(9.266)	0	0	0
2010/11/10	R208 2011/02/03	8.75	Put	Bond Future	214.0000	272.0000	27.103	0	0	0
2010/11/10	R208 2011/02/03	8.80	Call	Bond Future	5,668.0000	5,161.0000	(8.945)	0	0	0
2010/11/10	R208 2011/02/03	8.80	Put	Bond Future	184.0000	235.0000	27.717	0	0	0
2010/11/10	R208 2011/02/03	8.70	Call	Bond Future	5,126.0000	4,635.0000	(9.579)	0	0	0
2010/11/10	R208 2011/02/03	8.70	Put	Bond Future	247.0000	314.0000	27.126	0	0	0
2010/11/10	R208 2011/05/05			Bond Future	7.9940	8.0830	1.113	0.0000	0.0000	0
2010/11/10	R208 2011/05/05	8.50	Call	Bond Future	4,158.0000	3,752.0000	(9.764)	0	0	0
2010/11/10	R208 2011/05/05	8.50	Put	Bond Future	1,001.0000	1,161.0000	15.984	0	0	0
2010/11/10	R208 2011/05/05	8.55	Call	Bond Future	4,380.0000	3,964.0000	(9.498)	0	0	0
2010/11/10	R208 2011/05/05	8.55	Put	Bond Future	919.0000	1,068.0000	16.213	0	0	0
2010/11/10	R208 2011/05/05	8.45	Call	Bond Future	3,941.0000	3,546.0000	(10.023)	0	0	0
2010/11/10	R208 2011/05/05	8.45	Put	Bond Future	1,090.0000	1,260.0000	15.596	0	0	0
2010/11/10	R208 2011/08/04			Bond Future	8.0670	8.1600	1.153	0.0000	0.0000	0
2010/11/10	R208 2011/08/04	8.25	Call	Bond Future	3,467.0000	3,137.0000	(9.518)	0	0	0
2010/11/10	R208 2011/08/04	8.25	Put	Bond Future	2,334.0000	2,582.0000	10.626	0	0	0
2010/11/10	R208 2011/08/04	8.30	Call	Bond Future	3,644.0000	3,304.0000	(9.330)	0	0	0
2010/11/10	R208 2011/08/04	8.30	Put	Bond Future	2,205.0000	2,443.0000	10.794	0	0	0
2010/11/10	R208 2011/08/04	8.20	Call	Bond Future	3,295.0000	2,974.0000	(9.742)	0	0	0
2010/11/10	R208 2011/08/04	8.20	Put	Bond Future	2,470.0000	2,727.0000	10.405	0	0	0
2010/11/10	R209 2011/02/03			Bond Future	8.0820	8.1620	0.990	0.0000	0.0000	23,687
2010/11/10	R209 2011/02/03	9.00	Call	Bond Future	7,902.0000	7,250.0000	(8.251)	0	0	0
2010/11/10	R209 2011/02/03	9.00	Put	Bond Future	261.0000	325.0000	24.521	0	0	0
2010/11/10	R209 2011/02/03	9.05	Call	Bond Future	8,250.0000	7,591.0000	(7.988)	0	0	0
2010/11/10	R209 2011/02/03	9.05	Put	Bond Future	227.0000	284.0000	25.110	0	0	0
2010/11/10	R209 2011/02/03	8.95	Call	Bond Future	7,552.0000	6,909.0000	(8.514)	0	0	0
2010/11/10	R209 2011/02/03	8.95	Put	Bond Future	297.0000	370.0000	24.579	0	0	0
2010/11/10	R209 2011/05/05			Bond Future	8.1280	8.2110	1.021	0.0000	0.0000	0
2010/11/10	R209 2011/05/05	8.50	Call	Bond Future	5,034.0000	4,541.0000	(9.793)	0	0	0
2010/11/10	R209 2011/05/05	8.50	Put	Bond Future	1,822.0000	2,064.0000	13.282	0	0	0
2010/11/10	R209 2011/05/05	8.55	Call	Bond Future	5,311.0000	4,804.0000	(9.546)	0	0	0
2010/11/10	R209 2011/05/05	8.55	Put	Bond Future	1,682.0000	1,910.0000	13.555	0	0	0
2010/11/10	R209 2011/05/05	8.45	Call	Bond Future	4,762.0000	4,284.0000	(10.038)	0	0	0



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2010/11/10	R209 2011/05/05	8.45	Put	Bond Future	1,969.0000	2,226.0000	13.052	0	0	0
2010/11/10	R209 2011/08/04			Bond Future	8.1770	8.2610	1.027	0.0000	0.0000	0
2010/11/10	R209 2011/08/04	8.50	Call	Bond Future	5,575.0000	5,113.0000	(8.287)	0	0	0
2010/11/10	R209 2011/08/04	8.50	Put	Bond Future	2,803.0000	3,077.0000	9.775	0	0	0
2010/11/10	R209 2011/08/04	8.55	Call	Bond Future	5,830.0000	5,356.0000	(8.130)	0	0	0
2010/11/10	R209 2011/08/04	8.55	Put	Bond Future	2,643.0000	2,904.0000	9.875	0	0	0
2010/11/10	R209 2011/08/04	8.45	Call	Bond Future	5,324.0000	4,874.0000	(8.452)	0	0	0
2010/11/10	R209 2011/08/04	8.45	Put	Bond Future	2,971.0000	3,257.0000	9.626	0	0	0
2010/11/10	R209 2011/08/04	10.10	Call	Bond Future	14,806.0000	14,120.0000	(4.633)	0	0	0
2010/11/10	R209 2011/08/04	10.10	Put	Bond Future	343.0000	393.0000	14.577	0	0	0
2010/11/10	R211 2011/02/03			Bond Future	2.0020	1.9070	(4.745)	0.0000	0.0000	539
2010/11/10	R211 2011/02/03	2.50	Call	Bond Future	2,793.0000	3,335.0000	19.406	0	0	0
2010/11/10	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R211 2011/02/03	2.55	Call	Bond Future	3,068.0000	3,611.0000	17.699	0	0	0
2010/11/10	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R211 2011/02/03	2.45	Call	Bond Future	2,516.0000	3,059.0000	21.582	0	0	0
2010/11/10	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R212 2011/02/03			Bond Future	2.5690	2.5510	(0.701)	0.0000	0.0000	1,868
2010/11/10	R212 2011/02/03	3.00	Call	Bond Future	4,046.0000	4,219.0000	4.276	0	0	0
2010/11/10	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R212 2011/02/03	3.05	Call	Bond Future	4,503.0000	4,676.0000	3.842	0	0	0
2010/11/10	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	R212 2011/02/03	2.95	Call	Bond Future	3,586.0000	3,759.0000	4.824	0	0	0
2010/11/10	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/10	TRT1 2011/02/03			Index Future	348.0510	346.5590	(0.429)	0.0000	0.0000	100
2010/11/10	TRT1 2011/05/05			Index Future	353.1410	351.6300	(0.428)	0.0000	0.0000	0
<b>Total</b>										<b>166645.00</b>