



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/11/2010

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
2010/11/15	AL7T 2011/02/03			Index Future	380.5630	379.9240	(0.168)	0.0000	0.0000	30
2010/11/15	ALBI 2011/02/03			Index Future	350.1080	349.4300	(0.194)	0.0000	0.0000	1,132
2010/11/15	ALBI 2011/05/05			Index Future	355.2990	354.6160	(0.192)	0.0000	0.0000	0
2010/11/15	CRD1 2011/02/03			Index Future	154.4360	154.2800	(0.101)	0.0000	0.0000	2
2010/11/15	CRD1 2011/05/05			Index Future	156.6960	156.5390	(0.100)	0.0000	0.0000	0
2010/11/15	GOVI 2011/02/03			GOVI	350.8830	350.2230	(0.188)	0.0000	0.0000	203
2010/11/15	GOVI 2011/02/03	343.00	Call	GOVI	78,830.0000	72,230.0000	(8.372)	0	0	0
2010/11/15	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/15	GOVI 2011/02/03	343.01	Call	GOVI	78,730.0000	72,130.0000	(8.383)	0	0	0
2010/11/15	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/15	GOVI 2011/02/03	342.99	Call	GOVI	78,930.0000	72,330.0000	(8.362)	0	0	0
2010/11/15	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/15	GOVI 2011/05/05			GOVI	356.0850	355.4210	(0.186)	0.0000	0.0000	0
2010/11/15	GOVI 2011/05/05	349.00	Call	GOVI	70,850.0000	64,210.0000	(9.372)	0	0	0
2010/11/15	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/15	GOVI 2011/05/05	349.01	Call	GOVI	70,750.0000	64,110.0000	(9.385)	0	0	0
2010/11/15	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/15	GOVI 2011/05/05	348.99	Call	GOVI	70,950.0000	64,310.0000	(9.359)	0	0	0
2010/11/15	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/15	IGOV 2011/02/03			Index Future	148.3730	148.9860	0.413	0.0000	0.0000	0
2010/11/15	IGOV 2011/05/05			Index Future	150.5730	151.1970	0.414	0.0000	0.0000	0

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2010/11/15	IGOV 2011/08/04			Index Future	152.7970	153.4300	0.414	0.0000	0.0000	0
2010/11/15	ILBI 2011/02/03			Index Future	403.3720	403.5650	0.048	0.0000	0.0000	370
2010/11/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/15	JBAF 2010/11/17			Jibar Tradeable Future	5.7170	5.8520	2.361	0.0000	0.0000	2,500
2010/11/15	JBAF 2010/12/15			Jibar Tradeable Future	5.5820	5.7330	2.705	0.0000	0.0000	2,500
2010/11/15	JBAF 2011/01/19			Jibar Tradeable Future	5.5900	5.7010	1.986	0.0000	0.0000	2,500
2010/11/15	JBAF 2011/02/16			Jibar Tradeable Future	6.1810	5.6400	(8.753)	0.0000	0.0000	2,500
2010/11/15	JBAF 2011/03/16			Jibar Tradeable Future	5.8150	5.6060	(3.594)	0.0000	0.0000	5,500
2010/11/15	JBAF 2011/04/20			Jibar Tradeable Future	6.0260	5.6150	(6.820)	0.0000	0.0000	0
2010/11/15	JBAF 2011/06/15			Jibar Tradeable Future	5.8300	5.6170	(3.654)	0.0000	0.0000	4,500
2010/11/15	JBAF 2011/09/21			Jibar Tradeable Future	6.2690	5.7060	(8.981)	0.0000	0.0000	13,700
2010/11/15	JBAF 2011/12/21			Jibar Tradeable Future	5.6790	5.8540	3.082	0.0000	0.0000	5,200
2010/11/15	JBAF 2012/03/20			Jibar Tradeable Future	5.6150	6.0560	7.854	0.0000	0.0000	0
2010/11/15	JBAF 2012/06/20			Jibar Tradeable Future	6.4340	6.3010	(2.067)	0.0000	0.0000	0
2010/11/15	JBAF 2012/09/19			Jibar Tradeable Future	5.5860	6.3730	14.089	0.0000	0.0000	40,000
2010/11/15	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/15	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/15	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/15	OTH1 2011/02/03			Index Future	345.5540	344.7760	(0.225)	0.0000	0.0000	3
2010/11/15	OTH1 2011/05/05			Index Future	350.6780	349.8930	(0.224)	0.0000	0.0000	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
2010/11/15	R157 2011/02/03			Bond Future	7.0500	7.0920	0.596	0.0000	0.0000	6,186
2010/11/15	R157 2011/02/03	7.90	Call	Bond Future	3,796.0000	3,616.0000	(4.742)	0	0	0
2010/11/15	R157 2011/02/03	7.90	Put	Bond Future	80.0000	87.0000	8.750	0	0	0
2010/11/15	R157 2011/02/03	7.95	Call	Bond Future	3,996.0000	3,815.0000	(4.530)	0	0	0
2010/11/15	R157 2011/02/03	7.95	Put	Bond Future	66.0000	72.0000	9.091	0	0	0
2010/11/15	R157 2011/02/03	7.85	Call	Bond Future	3,597.0000	3,419.0000	(4.949)	0	0	0
2010/11/15	R157 2011/02/03	7.85	Put	Bond Future	96.0000	105.0000	9.375	0	0	0
2010/11/15	R157 2011/05/05			Bond Future	7.1280	7.1720	0.617	0.0000	0.0000	705
2010/11/15	R157 2011/05/05	7.75	Call	Bond Future	2,991.0000	2,838.0000	(5.115)	0	0	0
2010/11/15	R157 2011/05/05	7.75	Put	Bond Future	407.0000	439.0000	7.862	0	0	0
2010/11/15	R157 2011/05/05	7.80	Call	Bond Future	3,155.0000	2,999.0000	(4.945)	0	0	0
2010/11/15	R157 2011/05/05	7.80	Put	Bond Future	366.0000	395.0000	7.923	0	0	0
2010/11/15	R157 2011/05/05	7.70	Call	Bond Future	2,830.0000	2,681.0000	(5.265)	0	0	0
2010/11/15	R157 2011/05/05	7.70	Put	Bond Future	451.0000	487.0000	7.982	0	0	0
2010/11/15	R157 2011/05/05	7.65	Call	Bond Future	2,673.0000	2,527.0000	(5.462)	0	0	0
2010/11/15	R157 2011/05/05	7.65	Put	Bond Future	499.0000	539.0000	8.016	0	0	0
2010/11/15	R157 2011/08/04			Bond Future	7.2140	7.2620	0.665	0.0000	0.0000	0
2010/11/15	R157 2011/08/04	7.50	Call	Bond Future	2,258.0000	2,134.0000	(5.492)	0	0	0
2010/11/15	R157 2011/08/04	7.50	Put	Bond Future	1,131.0000	1,197.0000	5.836	0	0	0
2010/11/15	R157 2011/08/04	7.55	Call	Bond Future	2,381.0000	2,254.0000	(5.334)	0	0	0
2010/11/15	R157 2011/08/04	7.55	Put	Bond Future	1,059.0000	1,122.0000	5.949	0	0	0
2010/11/15	R157 2011/08/04	7.45	Call	Bond Future	2,139.0000	2,018.0000	(5.657)	0	0	0
2010/11/15	R157 2011/08/04	7.45	Put	Bond Future	1,208.0000	1,277.0000	5.712	0	0	0
2010/11/15	R186 2011/02/03			Bond Future	8.1070	8.1530	0.567	0.0000	0.0000	23,682
2010/11/15	R186 2011/02/03	9.00	Call	Bond Future	8,895.0000	8,451.0000	(4.992)	0	0	0
2010/11/15	R186 2011/02/03	9.00	Put	Bond Future	284.0000	307.0000	8.099	0	0	0
2010/11/15	R186 2011/02/03	9.05	Call	Bond Future	9,311.0000	8,863.0000	(4.812)	0	0	0
2010/11/15	R186 2011/02/03	9.05	Put	Bond Future	245.0000	264.0000	7.755	0	0	0
2010/11/15	R186 2011/02/03	8.95	Call	Bond Future	8,482.0000	8,042.0000	(5.187)	0	0	0
2010/11/15	R186 2011/02/03	8.95	Put	Bond Future	329.0000	356.0000	8.207	0	0	0
2010/11/15	R186 2011/02/03	7.75	Put	Bond Future	4,812.0000	5,113.0000	6.255	0	0	0
2010/11/15	R186 2011/02/03	7.75	Call	Bond Future	1,099.0000	933.0000	(15.105)	0	0	3,000
2010/11/15	R186 2011/05/05			Bond Future	8.1710	8.2180	0.575	0.0000	0.0000	0
2010/11/15	R186 2011/05/05	8.75	Call	Bond Future	7,069.0000	6,697.0000	(5.262)	0	0	0

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2010/11/15	R186 2011/05/05	8.75	Put	Bond Future	1,475.0000	1,572.0000	6.576	0	0	0
2010/11/15	R186 2011/05/05	8.80	Call	Bond Future	7,415.0000	7,036.0000	(5.111)	0	0	0
2010/11/15	R186 2011/05/05	8.80	Put	Bond Future	1,356.0000	1,446.0000	6.637	0	0	0
2010/11/15	R186 2011/05/05	8.70	Call	Bond Future	6,728.0000	6,364.0000	(5.410)	0	0	0
2010/11/15	R186 2011/05/05	8.70	Put	Bond Future	1,602.0000	1,707.0000	6.554	0	0	0
2010/11/15	R186 2011/05/05	8.00	Put	Bond Future	4,506.0000	4,745.0000	5.304	0	0	0
2010/11/15	R186 2011/05/05	8.00	Call	Bond Future	2,778.0000	2,548.0000	(8.279)	0	0	5,500
2010/11/15	R186 2011/08/04			Bond Future	8.2390	8.2870	0.583	0.0000	0.0000	0
2010/11/15	R186 2011/08/04	8.25	Call	Bond Future	4,572.0000	4,305.0000	(5.840)	0	0	0
2010/11/15	R186 2011/08/04	8.25	Put	Bond Future	4,464.0000	4,667.0000	4.547	0	0	0
2010/11/15	R186 2011/08/04	8.30	Call	Bond Future	4,824.0000	4,549.0000	(5.701)	0	0	0
2010/11/15	R186 2011/08/04	8.30	Put	Bond Future	4,227.0000	4,422.0000	4.613	0	0	0
2010/11/15	R186 2011/08/04	8.20	Call	Bond Future	4,327.0000	4,068.0000	(5.986)	0	0	0
2010/11/15	R186 2011/08/04	8.20	Put	Bond Future	4,711.0000	4,922.0000	4.479	0	0	0
2010/11/15	R201 2011/02/03			Bond Future	6.8530	6.9010	0.700	0.0000	0.0000	639
2010/11/15	R201 2011/02/03	8.00	Call	Bond Future	3,909.0000	3,744.0000	(4.221)	0	0	0
2010/11/15	R201 2011/02/03	8.00	Put	Bond Future	11.0000	13.0000	18.182	0	0	0
2010/11/15	R201 2011/02/03	8.05	Call	Bond Future	4,073.0000	3,907.0000	(4.076)	0	0	0
2010/11/15	R201 2011/02/03	8.05	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2010/11/15	R201 2011/02/03	7.95	Call	Bond Future	3,746.0000	3,582.0000	(4.378)	0	0	0
2010/11/15	R201 2011/02/03	7.95	Put	Bond Future	15.0000	17.0000	13.333	0	0	0
2010/11/15	R201 2011/05/05			Bond Future	6.9250	6.9760	0.736	0.0000	0.0000	0
2010/11/15	R201 2011/05/05	7.75	Call	Bond Future	2,837.0000	2,691.0000	(5.146)	0	0	0
2010/11/15	R201 2011/05/05	7.75	Put	Bond Future	187.0000	207.0000	10.695	0	0	0
2010/11/15	R201 2011/05/05	7.80	Call	Bond Future	2,974.0000	2,826.0000	(4.976)	0	0	0
2010/11/15	R201 2011/05/05	7.80	Put	Bond Future	166.0000	184.0000	10.843	0	0	0
2010/11/15	R201 2011/05/05	7.70	Call	Bond Future	2,702.0000	2,558.0000	(5.329)	0	0	0
2010/11/15	R201 2011/05/05	7.70	Put	Bond Future	210.0000	232.0000	10.476	0	0	0
2010/11/15	R201 2011/08/04			Bond Future	7.0080	7.0630	0.785	0.0000	0.0000	0
2010/11/15	R201 2011/08/04	7.25	Call	Bond Future	1,574.0000	1,468.0000	(6.734)	0	0	0
2010/11/15	R201 2011/08/04	7.25	Put	Bond Future	840.0000	901.0000	7.262	0	0	0
2010/11/15	R201 2011/08/04	7.30	Call	Bond Future	1,681.0000	1,572.0000	(6.484)	0	0	0
2010/11/15	R201 2011/08/04	7.30	Put	Bond Future	796.0000	855.0000	7.412	0	0	0
2010/11/15	R201 2011/08/04	7.20	Call	Bond Future	1,484.0000	1,381.0000	(6.941)	0	0	0

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2010/11/15	R201 2011/08/04	7.20	Put	Bond Future	901.0000	966.0000	7.214	0	0	0
2010/11/15	R202 2011/02/03			Bond Future	0.4270	0.3710	(13.115)	0.0000	0.0000	3,320
2010/11/15	R202 2011/02/03	3.05	Call	Bond Future	59,142.0000	60,790.0000	2.787	0	0	0
2010/11/15	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R202 2011/02/03	3.10	Call	Bond Future	59,989.0000	61,637.0000	2.747	0	0	0
2010/11/15	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R202 2011/02/03	3.00	Call	Bond Future	58,287.0000	59,934.0000	2.826	0	0	0
2010/11/15	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R202 2011/05/05			Bond Future	0.3480	0.2920	(16.092)	0.0000	0.0000	6,500
2010/11/15	R202 2011/05/05	2.05	Call	Bond Future	42,097.0000	43,750.0000	3.927	0	0	0
2010/11/15	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R202 2011/05/05	2.10	Call	Bond Future	43,125.0000	44,778.0000	3.833	0	0	0
2010/11/15	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R202 2011/05/05	2.00	Call	Bond Future	41,058.0000	42,711.0000	4.026	0	0	0
2010/11/15	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R203 2011/02/03			Bond Future	7.6120	7.6640	0.683	0.0000	0.0000	1,407
2010/11/15	R203 2011/02/03	8.50	Call	Bond Future	4,624.0000	4,367.0000	(5.558)	0	0	0
2010/11/15	R203 2011/02/03	8.50	Put	Bond Future	119.0000	132.0000	10.924	0	0	0
2010/11/15	R203 2011/02/03	8.55	Call	Bond Future	4,852.0000	4,593.0000	(5.338)	0	0	0
2010/11/15	R203 2011/02/03	8.55	Put	Bond Future	100.0000	112.0000	12.000	0	0	0
2010/11/15	R203 2011/02/03	8.45	Call	Bond Future	4,398.0000	4,143.0000	(5.798)	0	0	0
2010/11/15	R203 2011/02/03	8.45	Put	Bond Future	140.0000	155.0000	10.714	0	0	0
2010/11/15	R203 2011/05/05			Bond Future	7.6940	7.7480	0.702	0.0000	0.0000	0
2010/11/15	R203 2011/05/05	8.25	Call	Bond Future	3,450.0000	3,238.0000	(6.145)	0	0	0
2010/11/15	R203 2011/05/05	8.25	Put	Bond Future	697.0000	757.0000	8.608	0	0	0
2010/11/15	R203 2011/05/05	8.30	Call	Bond Future	3,633.0000	3,417.0000	(5.945)	0	0	0
2010/11/15	R203 2011/05/05	8.30	Put	Bond Future	637.0000	693.0000	8.791	0	0	0
2010/11/15	R203 2011/05/05	8.20	Call	Bond Future	3,271.0000	3,064.0000	(6.328)	0	0	0
2010/11/15	R203 2011/05/05	8.20	Put	Bond Future	762.0000	827.0000	8.530	0	0	0
2010/11/15	R203 2011/08/04			Bond Future	7.7820	7.8390	0.732	0.0000	0.0000	0
2010/11/15	R203 2011/08/04	8.00	Call	Bond Future	2,708.0000	2,536.0000	(6.352)	0	0	0
2010/11/15	R203 2011/08/04	8.00	Put	Bond Future	1,657.0000	1,761.0000	6.276	0	0	0
2010/11/15	R203 2011/08/04	8.05	Call	Bond Future	2,851.0000	2,674.0000	(6.208)	0	0	0

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2010/11/15	R203 2011/08/04	8.05	Put	Bond Future	1,561.0000	1,660.0000	6.342	0	0	0
2010/11/15	R203 2011/08/04	7.95	Call	Bond Future	2,569.0000	2,402.0000	(6.501)	0	0	0
2010/11/15	R203 2011/08/04	7.95	Put	Bond Future	1,758.0000	1,867.0000	6.200	0	0	0
2010/11/15	R204 2011/02/03			Bond Future	7.7730	7.8240	0.656	0.0000	0.0000	1,876
2010/11/15	R204 2011/02/03	8.50	Call	Bond Future	4,368.0000	4,094.0000	(6.273)	0	0	0
2010/11/15	R204 2011/02/03	8.50	Put	Bond Future	223.0000	247.0000	10.762	0	0	0
2010/11/15	R204 2011/02/03	8.55	Call	Bond Future	4,613.0000	4,336.0000	(6.005)	0	0	0
2010/11/15	R204 2011/02/03	8.55	Put	Bond Future	191.0000	212.0000	10.995	0	0	0
2010/11/15	R204 2011/02/03	8.45	Call	Bond Future	4,126.0000	3,856.0000	(6.544)	0	0	0
2010/11/15	R204 2011/02/03	8.45	Put	Bond Future	259.0000	287.0000	10.811	0	0	0
2010/11/15	R204 2011/05/05			Bond Future	7.8520	7.9050	0.675	0.0000	0.0000	0
2010/11/15	R204 2011/05/05	8.50	Call	Bond Future	4,252.0000	4,008.0000	(5.738)	0	0	0
2010/11/15	R204 2011/05/05	8.50	Put	Bond Future	653.0000	709.0000	8.576	0	0	0
2010/11/15	R204 2011/05/05	8.55	Call	Bond Future	4,465.0000	4,216.0000	(5.577)	0	0	0
2010/11/15	R204 2011/05/05	8.55	Put	Bond Future	595.0000	646.0000	8.571	0	0	0
2010/11/15	R204 2011/05/05	8.45	Call	Bond Future	4,044.0000	3,805.0000	(5.910)	0	0	0
2010/11/15	R204 2011/05/05	8.45	Put	Bond Future	717.0000	778.0000	8.508	0	0	0
2010/11/15	R204 2011/08/04			Bond Future	7.9380	7.9940	0.705	0.0000	0.0000	0
2010/11/15	R204 2011/08/04	8.00	Call	Bond Future	2,583.0000	2,408.0000	(6.775)	0	0	0
2010/11/15	R204 2011/08/04	8.00	Put	Bond Future	2,242.0000	2,375.0000	5.932	0	0	0
2010/11/15	R204 2011/08/04	8.05	Call	Bond Future	2,731.0000	2,550.0000	(6.628)	0	0	0
2010/11/15	R204 2011/08/04	8.05	Put	Bond Future	2,116.0000	2,243.0000	6.002	0	0	0
2010/11/15	R204 2011/08/04	7.95	Call	Bond Future	2,440.0000	2,270.0000	(6.967)	0	0	0
2010/11/15	R204 2011/08/04	7.95	Put	Bond Future	2,374.0000	2,512.0000	5.813	0	0	0
2010/11/15	R206 2011/02/03			Bond Future	6.6620	6.7050	0.645	0.0000	0.0000	0
2010/11/15	R206 2011/02/03	8.00	Call	Bond Future	3,489.0000	3,375.0000	(3.267)	0	0	0
2010/11/15	R206 2011/02/03	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/11/15	R206 2011/02/03	8.05	Call	Bond Future	3,616.0000	3,502.0000	(3.153)	0	0	0
2010/11/15	R206 2011/02/03	8.05	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/11/15	R206 2011/02/03	7.95	Call	Bond Future	3,362.0000	3,248.0000	(3.391)	0	0	0
2010/11/15	R206 2011/02/03	7.95	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/11/15	R206 2011/05/05			Bond Future	6.7370	6.7840	0.698	0.0000	0.0000	0
2010/11/15	R206 2011/05/05	7.50	Call	Bond Future	2,000.0000	1,900.0000	(5.000)	0	0	0

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2010/11/15	R206 2011/05/05	7.50	Put	Bond Future	154.0000	169.0000	9.740	0	0	0
2010/11/15	R206 2011/05/05	7.55	Call	Bond Future	2,102.0000	2,000.0000	(4.853)	0	0	0
2010/11/15	R206 2011/05/05	7.55	Put	Bond Future	137.0000	150.0000	9.489	0	0	0
2010/11/15	R206 2011/05/05	7.45	Call	Bond Future	1,899.0000	1,801.0000	(5.161)	0	0	0
2010/11/15	R206 2011/05/05	7.45	Put	Bond Future	173.0000	190.0000	9.827	0	0	0
2010/11/15	R206 2011/08/04			Bond Future	6.8290	6.8820	0.776	0.0000	0.0000	0
2010/11/15	R206 2011/08/04	7.00	Call	Bond Future	1,073.0000	1,002.0000	(6.617)	0	0	0
2010/11/15	R206 2011/08/04	7.00	Put	Bond Future	693.0000	740.0000	6.782	0	0	0
2010/11/15	R206 2011/08/04	7.05	Call	Bond Future	1,138.0000	1,064.0000	(6.503)	0	0	0
2010/11/15	R206 2011/08/04	7.05	Put	Bond Future	648.0000	691.0000	6.636	0	0	0
2010/11/15	R206 2011/08/04	6.95	Call	Bond Future	1,011.0000	942.0000	(6.825)	0	0	0
2010/11/15	R206 2011/08/04	6.95	Put	Bond Future	742.0000	791.0000	6.604	0	0	0
2010/11/15	R207 2011/02/03			Bond Future	7.8900	7.9300	0.507	0.0000	0.0000	1,400
2010/11/15	R207 2011/02/03	8.75	Call	Bond Future	5,281.0000	5,045.0000	(4.469)	0	0	0
2010/11/15	R207 2011/02/03	8.75	Put	Bond Future	162.0000	172.0000	6.173	0	0	0
2010/11/15	R207 2011/02/03	8.80	Call	Bond Future	5,544.0000	5,307.0000	(4.275)	0	0	0
2010/11/15	R207 2011/02/03	8.80	Put	Bond Future	138.0000	147.0000	6.522	0	0	0
2010/11/15	R207 2011/02/03	8.70	Call	Bond Future	5,020.0000	4,787.0000	(4.641)	0	0	0
2010/11/15	R207 2011/02/03	8.70	Put	Bond Future	189.0000	202.0000	6.878	0	0	0
2010/11/15	R207 2011/05/05			Bond Future	7.9670	8.0090	0.527	0.0000	0.0000	0
2010/11/15	R207 2011/05/05	8.50	Call	Bond Future	4,037.0000	3,838.0000	(4.929)	0	0	0
2010/11/15	R207 2011/05/05	8.50	Put	Bond Future	901.0000	954.0000	5.882	0	0	0
2010/11/15	R207 2011/05/05	8.55	Call	Bond Future	4,249.0000	4,047.0000	(4.754)	0	0	0
2010/11/15	R207 2011/05/05	8.55	Put	Bond Future	826.0000	876.0000	6.053	0	0	0
2010/11/15	R207 2011/05/05	8.45	Call	Bond Future	3,829.0000	3,635.0000	(5.067)	0	0	0
2010/11/15	R207 2011/05/05	8.45	Put	Bond Future	982.0000	1,040.0000	5.906	0	0	0
2010/11/15	R207 2011/08/04			Bond Future	8.0500	8.0940	0.547	0.0000	0.0000	0
2010/11/15	R207 2011/08/04	8.25	Call	Bond Future	3,236.0000	3,073.0000	(5.037)	0	0	0
2010/11/15	R207 2011/08/04	8.25	Put	Bond Future	2,075.0000	2,169.0000	4.530	0	0	0
2010/11/15	R207 2011/08/04	8.30	Call	Bond Future	3,405.0000	3,238.0000	(4.905)	0	0	0
2010/11/15	R207 2011/08/04	8.30	Put	Bond Future	1,956.0000	2,046.0000	4.601	0	0	0
2010/11/15	R207 2011/08/04	8.20	Call	Bond Future	3,072.0000	2,914.0000	(5.143)	0	0	0
2010/11/15	R207 2011/08/04	8.20	Put	Bond Future	2,199.0000	2,298.0000	4.502	0	0	0

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2010/11/15	R208 2011/02/03			Bond Future	7.9990	8.0190	0.250	0.0000	0.0000	5,596
2010/11/15	R208 2011/02/03	8.75	Call	Bond Future	4,954.0000	4,825.0000	(2.604)	0	0	0
2010/11/15	R208 2011/02/03	8.75	Put	Bond Future	252.0000	253.0000	0.397	0	0	0
2010/11/15	R208 2011/02/03	8.80	Call	Bond Future	5,221.0000	5,092.0000	(2.471)	0	0	0
2010/11/15	R208 2011/02/03	8.80	Put	Bond Future	218.0000	218.0000	0.000	0	0	0
2010/11/15	R208 2011/02/03	8.70	Call	Bond Future	4,691.0000	4,562.0000	(2.750)	0	0	0
2010/11/15	R208 2011/02/03	8.70	Put	Bond Future	293.0000	293.0000	0.000	0	0	0
2010/11/15	R208 2011/05/05			Bond Future	8.0710	8.0910	0.248	0.0000	0.0000	0
2010/11/15	R208 2011/05/05	8.50	Call	Bond Future	3,794.0000	3,689.0000	(2.768)	0	0	0
2010/11/15	R208 2011/05/05	8.50	Put	Bond Future	1,127.0000	1,148.0000	1.863	0	0	0
2010/11/15	R208 2011/05/05	8.55	Call	Bond Future	4,007.0000	3,900.0000	(2.670)	0	0	0
2010/11/15	R208 2011/05/05	8.55	Put	Bond Future	1,035.0000	1,055.0000	1.932	0	0	0
2010/11/15	R208 2011/05/05	8.45	Call	Bond Future	3,586.0000	3,483.0000	(2.872)	0	0	0
2010/11/15	R208 2011/05/05	8.45	Put	Bond Future	1,224.0000	1,248.0000	1.961	0	0	0
2010/11/15	R208 2011/08/04			Bond Future	8.1470	8.1680	0.258	0.0000	0.0000	0
2010/11/15	R208 2011/08/04	8.25	Call	Bond Future	3,170.0000	3,083.0000	(2.744)	0	0	0
2010/11/15	R208 2011/08/04	8.25	Put	Bond Future	2,535.0000	2,578.0000	1.696	0	0	0
2010/11/15	R208 2011/08/04	8.30	Call	Bond Future	3,339.0000	3,249.0000	(2.695)	0	0	0
2010/11/15	R208 2011/08/04	8.30	Put	Bond Future	2,397.0000	2,437.0000	1.669	0	0	0
2010/11/15	R208 2011/08/04	8.20	Call	Bond Future	3,007.0000	2,922.0000	(2.827)	0	0	0
2010/11/15	R208 2011/08/04	8.20	Put	Bond Future	2,679.0000	2,724.0000	1.680	0	0	0
2010/11/15	R209 2011/02/03			Bond Future	8.1710	8.2220	0.624	0.0000	0.0000	23,687
2010/11/15	R209 2011/02/03	9.00	Call	Bond Future	7,166.0000	6,746.0000	(5.861)	0	0	0
2010/11/15	R209 2011/02/03	9.00	Put	Bond Future	321.0000	351.0000	9.346	0	0	0
2010/11/15	R209 2011/02/03	9.05	Call	Bond Future	7,506.0000	7,082.0000	(5.649)	0	0	0
2010/11/15	R209 2011/02/03	9.05	Put	Bond Future	279.0000	305.0000	9.319	0	0	0
2010/11/15	R209 2011/02/03	8.95	Call	Bond Future	6,824.0000	6,408.0000	(6.096)	0	0	0
2010/11/15	R209 2011/02/03	8.95	Put	Bond Future	364.0000	399.0000	9.615	0	0	0
2010/11/15	R209 2011/05/05			Bond Future	8.2200	8.2720	0.633	0.0000	0.0000	0
2010/11/15	R209 2011/05/05	8.50	Call	Bond Future	4,473.0000	4,162.0000	(6.953)	0	0	0
2010/11/15	R209 2011/05/05	8.50	Put	Bond Future	2,075.0000	2,218.0000	6.892	0	0	0
2010/11/15	R209 2011/05/05	8.55	Call	Bond Future	4,735.0000	4,415.0000	(6.758)	0	0	0
2010/11/15	R209 2011/05/05	8.55	Put	Bond Future	1,920.0000	2,055.0000	7.031	0	0	0
2010/11/15	R209 2011/05/05	8.45	Call	Bond Future	4,218.0000	3,915.0000	(7.183)	0	0	0

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2010/11/15	R209 2011/05/05	8.45	Put	Bond Future	2,239.0000	2,391.0000	6.789	0	0	0
2010/11/15	R209 2011/08/04			Bond Future	8.2710	8.3240	0.641	0.0000	0.0000	0
2010/11/15	R209 2011/08/04	8.50	Call	Bond Future	5,045.0000	4,752.0000	(5.808)	0	0	0
2010/11/15	R209 2011/08/04	8.50	Put	Bond Future	3,096.0000	3,261.0000	5.329	0	0	0
2010/11/15	R209 2011/08/04	8.55	Call	Bond Future	5,288.0000	4,987.0000	(5.692)	0	0	0
2010/11/15	R209 2011/08/04	8.55	Put	Bond Future	2,923.0000	3,080.0000	5.371	0	0	0
2010/11/15	R209 2011/08/04	8.45	Call	Bond Future	4,808.0000	4,522.0000	(5.948)	0	0	0
2010/11/15	R209 2011/08/04	8.45	Put	Bond Future	3,278.0000	3,450.0000	5.247	0	0	0
2010/11/15	R209 2011/08/04	10.10	Call	Bond Future	14,034.0000	13,602.0000	(3.078)	0	0	0
2010/11/15	R209 2011/08/04	10.10	Put	Bond Future	393.0000	419.0000	6.616	0	0	0
2010/11/15	R211 2011/02/03			Bond Future	1.8840	1.8020	(4.352)	0.0000	0.0000	539
2010/11/15	R211 2011/02/03	2.50	Call	Bond Future	3,467.0000	3,939.0000	13.614	0	0	0
2010/11/15	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R211 2011/02/03	2.55	Call	Bond Future	3,743.0000	4,215.0000	12.610	0	0	0
2010/11/15	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R211 2011/02/03	2.45	Call	Bond Future	3,191.0000	3,663.0000	14.792	0	0	0
2010/11/15	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R212 2011/02/03			Bond Future	2.5210	2.4300	(3.610)	0.0000	0.0000	1,868
2010/11/15	R212 2011/02/03	3.00	Call	Bond Future	4,508.0000	5,391.0000	19.587	0	0	0
2010/11/15	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R212 2011/02/03	3.05	Call	Bond Future	4,965.0000	5,848.0000	17.784	0	0	0
2010/11/15	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	R212 2011/02/03	2.95	Call	Bond Future	4,048.0000	4,931.0000	21.813	0	0	0
2010/11/15	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/15	TRT1 2011/02/03			Index Future	346.8380	346.0410	(0.230)	0.0000	0.0000	100
2010/11/15	TRT1 2011/05/05			Index Future	351.9150	351.1070	(0.230)	0.0000	0.0000	0
Total										166645.00