



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/11/2010

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
2010/11/16	AL7T 2011/02/03			Index Future	379.9240	380.3480	0.112	0.0000	0.0000	30
2010/11/16	ALBI 2011/02/03			Index Future	349.4300	349.5040	0.021	0.0000	0.0000	1,132
2010/11/16	ALBI 2011/05/05			Index Future	354.6160	354.6920	0.021	0.0000	0.0000	0
2010/11/16	CRD1 2011/02/03			Index Future	154.2800	154.3680	0.057	0.0000	0.0000	2
2010/11/16	CRD1 2011/05/05			Index Future	156.5390	156.6280	0.057	0.0000	0.0000	0
2010/11/16	GOVI 2011/02/03			GOVI	350.2230	350.3190	0.027	0.0000	0.0000	203
2010/11/16	GOVI 2011/02/03	343.00	Call	GOVI	72,230.0000	73,190.0000	1.329	0	0	0
2010/11/16	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/16	GOVI 2011/02/03	343.01	Call	GOVI	72,130.0000	73,090.0000	1.331	0	0	0
2010/11/16	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/16	GOVI 2011/02/03	342.99	Call	GOVI	72,330.0000	73,290.0000	1.327	0	0	0
2010/11/16	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/16	GOVI 2011/05/05			GOVI	355.4210	355.5200	0.028	0.0000	0.0000	0
2010/11/16	GOVI 2011/05/05	349.00	Call	GOVI	64,210.0000	65,200.0000	1.542	0	0	0
2010/11/16	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/16	GOVI 2011/05/05	349.01	Call	GOVI	64,110.0000	65,100.0000	1.544	0	0	0
2010/11/16	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/16	GOVI 2011/05/05	348.99	Call	GOVI	64,310.0000	65,300.0000	1.539	0	0	0
2010/11/16	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/16	IGOV 2011/02/03			Index Future	148.9860	149.2730	0.193	0.0000	0.0000	0
2010/11/16	IGOV 2011/05/05			Index Future	151.1970	151.4890	0.193	0.0000	0.0000	0

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2010/11/16	IGOV 2011/08/04			Index Future	153.4300	153.7260	0.193	0.0000	0.0000	0
2010/11/16	ILBI 2011/02/03			Index Future	403.5650	404.3040	0.183	0.0000	0.0000	370
2010/11/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/16	JBAF 2010/11/17			Jibar Tradeable Future	5.8520	5.8400	(0.205)	0.0000	0.0000	2,500
2010/11/16	JBAF 2010/12/15			Jibar Tradeable Future	5.7330	5.7020	(0.541)	0.0000	0.0000	2,500
2010/11/16	JBAF 2011/01/19			Jibar Tradeable Future	5.7010	5.6780	(0.403)	0.0000	0.0000	2,500
2010/11/16	JBAF 2011/02/16			Jibar Tradeable Future	5.6400	5.6130	(0.479)	0.0000	0.0000	2,500
2010/11/16	JBAF 2011/03/16			Jibar Tradeable Future	5.6060	5.5920	(0.250)	0.0000	0.0000	5,500
2010/11/16	JBAF 2011/04/20			Jibar Tradeable Future	5.6150	5.5820	(0.588)	0.0000	0.0000	0
2010/11/16	JBAF 2011/06/15			Jibar Tradeable Future	5.6170	5.5880	(0.516)	0.0000	0.0000	4,500
2010/11/16	JBAF 2011/09/21			Jibar Tradeable Future	5.7060	5.6780	(0.491)	0.0000	0.0000	13,700
2010/11/16	JBAF 2011/12/21			Jibar Tradeable Future	5.8540	5.8210	(0.564)	0.0000	0.0000	5,200
2010/11/16	JBAF 2012/03/20			Jibar Tradeable Future	6.0560	6.0280	(0.462)	0.0000	0.0000	0
2010/11/16	JBAF 2012/06/20			Jibar Tradeable Future	6.3010	6.2700	(0.492)	0.0000	0.0000	0
2010/11/16	JBAF 2012/09/19			Jibar Tradeable Future	6.3730	6.4570	1.318	0.0000	0.0000	40,000
2010/11/16	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/16	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/16	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/16	OTH1 2011/02/03			Index Future	344.7760	344.7300	(0.013)	0.0000	0.0000	3
2010/11/16	OTH1 2011/05/05			Index Future	349.8930	349.8480	(0.013)	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
2010/11/16	R157 2011/02/03			Bond Future	7.0920	7.0650	(0.381)	0.0000	0.0000	6,186
2010/11/16	R157 2011/02/03	7.90	Call	Bond Future	3,616.0000	3,725.0000	3.014	0	0	0
2010/11/16	R157 2011/02/03	7.90	Put	Bond Future	87.0000	76.0000	(12.644)	0	0	0
2010/11/16	R157 2011/02/03	7.95	Call	Bond Future	3,815.0000	3,926.0000	2.910	0	0	0
2010/11/16	R157 2011/02/03	7.95	Put	Bond Future	72.0000	62.0000	(13.889)	0	0	0
2010/11/16	R157 2011/02/03	7.85	Call	Bond Future	3,419.0000	3,526.0000	3.130	0	0	0
2010/11/16	R157 2011/02/03	7.85	Put	Bond Future	105.0000	91.0000	(13.333)	0	0	0
2010/11/16	R157 2011/05/05			Bond Future	7.1720	7.1430	(0.404)	0.0000	0.0000	705
2010/11/16	R157 2011/05/05	7.75	Call	Bond Future	2,838.0000	2,930.0000	3.242	0	0	0
2010/11/16	R157 2011/05/05	7.75	Put	Bond Future	439.0000	409.0000	(6.834)	0	0	0
2010/11/16	R157 2011/05/05	7.80	Call	Bond Future	2,999.0000	3,093.0000	3.134	0	0	0
2010/11/16	R157 2011/05/05	7.80	Put	Bond Future	395.0000	367.0000	(7.089)	0	0	0
2010/11/16	R157 2011/05/05	7.70	Call	Bond Future	2,681.0000	2,770.0000	3.320	0	0	0
2010/11/16	R157 2011/05/05	7.70	Put	Bond Future	487.0000	454.0000	(6.776)	0	0	0
2010/11/16	R157 2011/05/05	7.65	Call	Bond Future	2,527.0000	2,614.0000	3.443	0	0	0
2010/11/16	R157 2011/05/05	7.65	Put	Bond Future	539.0000	504.0000	(6.494)	0	0	0
2010/11/16	R157 2011/08/04			Bond Future	7.2620	7.2310	(0.427)	0.0000	0.0000	0
2010/11/16	R157 2011/08/04	7.50	Call	Bond Future	2,134.0000	2,205.0000	3.327	0	0	0
2010/11/16	R157 2011/08/04	7.50	Put	Bond Future	1,197.0000	1,146.0000	(4.261)	0	0	0
2010/11/16	R157 2011/08/04	7.55	Call	Bond Future	2,254.0000	2,327.0000	3.239	0	0	0
2010/11/16	R157 2011/08/04	7.55	Put	Bond Future	1,122.0000	1,072.0000	(4.456)	0	0	0
2010/11/16	R157 2011/08/04	7.45	Call	Bond Future	2,018.0000	2,087.0000	3.419	0	0	0
2010/11/16	R157 2011/08/04	7.45	Put	Bond Future	1,277.0000	1,224.0000	(4.150)	0	0	0
2010/11/16	R186 2011/02/03			Bond Future	8.1530	8.1730	0.245	0.0000	0.0000	23,682
2010/11/16	R186 2011/02/03	9.00	Call	Bond Future	8,451.0000	8,262.0000	(2.236)	0	0	0
2010/11/16	R186 2011/02/03	9.00	Put	Bond Future	307.0000	320.0000	4.235	0	0	0
2010/11/16	R186 2011/02/03	9.05	Call	Bond Future	8,863.0000	8,672.0000	(2.155)	0	0	0
2010/11/16	R186 2011/02/03	9.05	Put	Bond Future	264.0000	275.0000	4.167	0	0	0
2010/11/16	R186 2011/02/03	8.95	Call	Bond Future	8,042.0000	7,854.0000	(2.338)	0	0	0
2010/11/16	R186 2011/02/03	8.95	Put	Bond Future	356.0000	370.0000	3.933	0	0	0
2010/11/16	R186 2011/02/03	7.75	Put	Bond Future	5,113.0000	5,252.0000	2.719	0	0	0
2010/11/16	R186 2011/02/03	7.75	Call	Bond Future	933.0000	870.0000	(6.752)	0	0	3,000
2010/11/16	R186 2011/05/05			Bond Future	8.2180	8.2390	0.256	0.0000	0.0000	0
2010/11/16	R186 2011/05/05	8.75	Call	Bond Future	6,697.0000	6,537.0000	(2.389)	0	0	0

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2010/11/16	R186 2011/05/05	8.75	Put	Bond Future	1,572.0000	1,620.0000	3.053	0	0	0
2010/11/16	R186 2011/05/05	8.80	Call	Bond Future	7,036.0000	6,873.0000	(2.317)	0	0	0
2010/11/16	R186 2011/05/05	8.80	Put	Bond Future	1,446.0000	1,491.0000	3.112	0	0	0
2010/11/16	R186 2011/05/05	8.70	Call	Bond Future	6,364.0000	6,208.0000	(2.451)	0	0	0
2010/11/16	R186 2011/05/05	8.70	Put	Bond Future	1,707.0000	1,759.0000	3.046	0	0	0
2010/11/16	R186 2011/05/05	8.00	Put	Bond Future	4,745.0000	4,857.0000	2.360	0	0	0
2010/11/16	R186 2011/05/05	8.00	Call	Bond Future	2,548.0000	2,452.0000	(3.768)	0	0	5,500
2010/11/16	R186 2011/08/04			Bond Future	8.2870	8.3090	0.265	0.0000	0.0000	0
2010/11/16	R186 2011/08/04	8.25	Call	Bond Future	4,305.0000	4,188.0000	(2.718)	0	0	0
2010/11/16	R186 2011/08/04	8.25	Put	Bond Future	4,667.0000	4,765.0000	2.100	0	0	0
2010/11/16	R186 2011/08/04	8.30	Call	Bond Future	4,549.0000	4,429.0000	(2.638)	0	0	0
2010/11/16	R186 2011/08/04	8.30	Put	Bond Future	4,422.0000	4,517.0000	2.148	0	0	0
2010/11/16	R186 2011/08/04	8.20	Call	Bond Future	4,068.0000	3,956.0000	(2.753)	0	0	0
2010/11/16	R186 2011/08/04	8.20	Put	Bond Future	4,922.0000	5,025.0000	2.093	0	0	0
2010/11/16	R201 2011/02/03			Bond Future	6.9010	6.8630	(0.551)	0.0000	0.0000	639
2010/11/16	R201 2011/02/03	8.00	Call	Bond Future	3,744.0000	3,873.0000	3.446	0	0	0
2010/11/16	R201 2011/02/03	8.00	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	0
2010/11/16	R201 2011/02/03	8.05	Call	Bond Future	3,907.0000	4,037.0000	3.327	0	0	0
2010/11/16	R201 2011/02/03	8.05	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2010/11/16	R201 2011/02/03	7.95	Call	Bond Future	3,582.0000	3,710.0000	3.573	0	0	0
2010/11/16	R201 2011/02/03	7.95	Put	Bond Future	17.0000	13.0000	(23.529)	0	0	0
2010/11/16	R201 2011/05/05			Bond Future	6.9760	6.9340	(0.602)	0.0000	0.0000	0
2010/11/16	R201 2011/05/05	7.75	Call	Bond Future	2,691.0000	2,806.0000	4.274	0	0	0
2010/11/16	R201 2011/05/05	7.75	Put	Bond Future	207.0000	185.0000	(10.628)	0	0	0
2010/11/16	R201 2011/05/05	7.80	Call	Bond Future	2,826.0000	2,943.0000	4.140	0	0	0
2010/11/16	R201 2011/05/05	7.80	Put	Bond Future	184.0000	164.0000	(10.870)	0	0	0
2010/11/16	R201 2011/05/05	7.70	Call	Bond Future	2,558.0000	2,670.0000	4.378	0	0	0
2010/11/16	R201 2011/05/05	7.70	Put	Bond Future	232.0000	208.0000	(10.345)	0	0	0
2010/11/16	R201 2011/08/04			Bond Future	7.0630	7.0190	(0.623)	0.0000	0.0000	0
2010/11/16	R201 2011/08/04	7.25	Call	Bond Future	1,468.0000	1,545.0000	5.245	0	0	0
2010/11/16	R201 2011/08/04	7.25	Put	Bond Future	901.0000	845.0000	(6.215)	0	0	0
2010/11/16	R201 2011/08/04	7.30	Call	Bond Future	1,572.0000	1,651.0000	5.025	0	0	0
2010/11/16	R201 2011/08/04	7.30	Put	Bond Future	855.0000	800.0000	(6.433)	0	0	0
2010/11/16	R201 2011/08/04	7.20	Call	Bond Future	1,381.0000	1,455.0000	5.358	0	0	0

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2010/11/16	R201 2011/08/04	7.20	Put	Bond Future	966.0000	906.0000	(6.211)	0	0	0
2010/11/16	R202 2011/02/03			Bond Future	0.3710	0.3530	(4.852)	0.0000	0.0000	3,320
2010/11/16	R202 2011/02/03	3.05	Call	Bond Future	60,790.0000	61,324.0000	0.878	0	0	0
2010/11/16	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R202 2011/02/03	3.10	Call	Bond Future	61,637.0000	62,171.0000	0.866	0	0	0
2010/11/16	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R202 2011/02/03	3.00	Call	Bond Future	59,934.0000	60,468.0000	0.891	0	0	0
2010/11/16	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R202 2011/05/05			Bond Future	0.2920	0.2730	(6.507)	0.0000	0.0000	6,500
2010/11/16	R202 2011/05/05	2.05	Call	Bond Future	43,750.0000	44,315.0000	1.291	0	0	0
2010/11/16	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R202 2011/05/05	2.10	Call	Bond Future	44,778.0000	45,343.0000	1.262	0	0	0
2010/11/16	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R202 2011/05/05	2.00	Call	Bond Future	42,711.0000	43,277.0000	1.325	0	0	0
2010/11/16	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R203 2011/02/03			Bond Future	7.6640	7.6630	(0.013)	0.0000	0.0000	1,407
2010/11/16	R203 2011/02/03	8.50	Call	Bond Future	4,367.0000	4,368.0000	0.023	0	0	0
2010/11/16	R203 2011/02/03	8.50	Put	Bond Future	132.0000	128.0000	(3.030)	0	0	0
2010/11/16	R203 2011/02/03	8.55	Call	Bond Future	4,593.0000	4,595.0000	0.044	0	0	0
2010/11/16	R203 2011/02/03	8.55	Put	Bond Future	112.0000	109.0000	(2.679)	0	0	0
2010/11/16	R203 2011/02/03	8.45	Call	Bond Future	4,143.0000	4,144.0000	0.024	0	0	0
2010/11/16	R203 2011/02/03	8.45	Put	Bond Future	155.0000	151.0000	(2.581)	0	0	0
2010/11/16	R203 2011/05/05			Bond Future	7.7480	7.7470	(0.013)	0.0000	0.0000	0
2010/11/16	R203 2011/05/05	8.25	Call	Bond Future	3,238.0000	3,238.0000	0.000	0	0	0
2010/11/16	R203 2011/05/05	8.25	Put	Bond Future	757.0000	752.0000	(0.661)	0	0	0
2010/11/16	R203 2011/05/05	8.30	Call	Bond Future	3,417.0000	3,416.0000	(0.029)	0	0	0
2010/11/16	R203 2011/05/05	8.30	Put	Bond Future	693.0000	687.0000	(0.866)	0	0	0
2010/11/16	R203 2011/05/05	8.20	Call	Bond Future	3,064.0000	3,063.0000	(0.033)	0	0	0
2010/11/16	R203 2011/05/05	8.20	Put	Bond Future	827.0000	821.0000	(0.726)	0	0	0
2010/11/16	R203 2011/08/04			Bond Future	7.8390	7.8380	(0.013)	0.0000	0.0000	0
2010/11/16	R203 2011/08/04	8.00	Call	Bond Future	2,536.0000	2,535.0000	(0.039)	0	0	0
2010/11/16	R203 2011/08/04	8.00	Put	Bond Future	1,761.0000	1,756.0000	(0.284)	0	0	0
2010/11/16	R203 2011/08/04	8.05	Call	Bond Future	2,674.0000	2,673.0000	(0.037)	0	0	0

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2010/11/16	R203 2011/08/04	8.05	Put	Bond Future	1,660.0000	1,654.0000	(0.361)	0	0	0
2010/11/16	R203 2011/08/04	7.95	Call	Bond Future	2,402.0000	2,401.0000	(0.042)	0	0	0
2010/11/16	R203 2011/08/04	7.95	Put	Bond Future	1,867.0000	1,861.0000	(0.321)	0	0	0
2010/11/16	R204 2011/02/03			Bond Future	7.8240	7.8130	(0.141)	0.0000	0.0000	1,876
2010/11/16	R204 2011/02/03	8.50	Call	Bond Future	4,094.0000	4,145.0000	1.246	0	0	0
2010/11/16	R204 2011/02/03	8.50	Put	Bond Future	247.0000	234.0000	(5.263)	0	0	0
2010/11/16	R204 2011/02/03	8.55	Call	Bond Future	4,336.0000	4,388.0000	1.199	0	0	0
2010/11/16	R204 2011/02/03	8.55	Put	Bond Future	212.0000	200.0000	(5.660)	0	0	0
2010/11/16	R204 2011/02/03	8.45	Call	Bond Future	3,856.0000	3,905.0000	1.271	0	0	0
2010/11/16	R204 2011/02/03	8.45	Put	Bond Future	287.0000	272.0000	(5.226)	0	0	0
2010/11/16	R204 2011/05/05			Bond Future	7.9050	7.8940	(0.139)	0.0000	0.0000	0
2010/11/16	R204 2011/05/05	8.50	Call	Bond Future	4,008.0000	4,051.0000	1.073	0	0	0
2010/11/16	R204 2011/05/05	8.50	Put	Bond Future	709.0000	690.0000	(2.680)	0	0	0
2010/11/16	R204 2011/05/05	8.55	Call	Bond Future	4,216.0000	4,261.0000	1.067	0	0	0
2010/11/16	R204 2011/05/05	8.55	Put	Bond Future	646.0000	629.0000	(2.632)	0	0	0
2010/11/16	R204 2011/05/05	8.45	Call	Bond Future	3,805.0000	3,846.0000	1.078	0	0	0
2010/11/16	R204 2011/05/05	8.45	Put	Bond Future	778.0000	757.0000	(2.699)	0	0	0
2010/11/16	R204 2011/08/04			Bond Future	7.9940	7.9820	(0.150)	0.0000	0.0000	0
2010/11/16	R204 2011/08/04	8.00	Call	Bond Future	2,408.0000	2,437.0000	1.204	0	0	0
2010/11/16	R204 2011/08/04	8.00	Put	Bond Future	2,375.0000	2,338.0000	(1.558)	0	0	0
2010/11/16	R204 2011/08/04	8.05	Call	Bond Future	2,550.0000	2,581.0000	1.216	0	0	0
2010/11/16	R204 2011/08/04	8.05	Put	Bond Future	2,243.0000	2,208.0000	(1.560)	0	0	0
2010/11/16	R204 2011/08/04	7.95	Call	Bond Future	2,270.0000	2,299.0000	1.278	0	0	0
2010/11/16	R204 2011/08/04	7.95	Put	Bond Future	2,512.0000	2,475.0000	(1.473)	0	0	0
2010/11/16	R206 2011/02/03			Bond Future	6.7050	6.6720	(0.492)	0.0000	0.0000	0
2010/11/16	R206 2011/02/03	8.00	Call	Bond Future	3,375.0000	3,462.0000	2.578	0	0	0
2010/11/16	R206 2011/02/03	8.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/11/16	R206 2011/02/03	8.05	Call	Bond Future	3,502.0000	3,589.0000	2.484	0	0	0
2010/11/16	R206 2011/02/03	8.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/11/16	R206 2011/02/03	7.95	Call	Bond Future	3,248.0000	3,335.0000	2.679	0	0	0
2010/11/16	R206 2011/02/03	7.95	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/11/16	R206 2011/05/05			Bond Future	6.7840	6.7480	(0.531)	0.0000	0.0000	0
2010/11/16	R206 2011/05/05	7.50	Call	Bond Future	1,900.0000	1,972.0000	3.789	0	0	0

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2010/11/16	R206 2011/05/05	7.50	Put	Bond Future	169.0000	153.0000	(9.467)	0	0	0
2010/11/16	R206 2011/05/05	7.55	Call	Bond Future	2,000.0000	2,074.0000	3.700	0	0	0
2010/11/16	R206 2011/05/05	7.55	Put	Bond Future	150.0000	136.0000	(9.333)	0	0	0
2010/11/16	R206 2011/05/05	7.45	Call	Bond Future	1,801.0000	1,872.0000	3.942	0	0	0
2010/11/16	R206 2011/05/05	7.45	Put	Bond Future	190.0000	173.0000	(8.947)	0	0	0
2010/11/16	R206 2011/08/04			Bond Future	6.8820	6.8410	(0.596)	0.0000	0.0000	0
2010/11/16	R206 2011/08/04	7.00	Call	Bond Future	1,002.0000	1,052.0000	4.990	0	0	0
2010/11/16	R206 2011/08/04	7.00	Put	Bond Future	740.0000	699.0000	(5.541)	0	0	0
2010/11/16	R206 2011/08/04	7.05	Call	Bond Future	1,064.0000	1,116.0000	4.887	0	0	0
2010/11/16	R206 2011/08/04	7.05	Put	Bond Future	691.0000	652.0000	(5.644)	0	0	0
2010/11/16	R206 2011/08/04	6.95	Call	Bond Future	942.0000	990.0000	5.096	0	0	0
2010/11/16	R206 2011/08/04	6.95	Put	Bond Future	791.0000	748.0000	(5.436)	0	0	0
2010/11/16	R207 2011/02/03			Bond Future	7.9300	7.9090	(0.265)	0.0000	0.0000	1,400
2010/11/16	R207 2011/02/03	8.75	Call	Bond Future	5,045.0000	5,159.0000	2.260	0	0	0
2010/11/16	R207 2011/02/03	8.75	Put	Bond Future	172.0000	157.0000	(8.721)	0	0	0
2010/11/16	R207 2011/02/03	8.80	Call	Bond Future	5,307.0000	5,422.0000	2.167	0	0	0
2010/11/16	R207 2011/02/03	8.80	Put	Bond Future	147.0000	133.0000	(9.524)	0	0	0
2010/11/16	R207 2011/02/03	8.70	Call	Bond Future	4,787.0000	4,898.0000	2.319	0	0	0
2010/11/16	R207 2011/02/03	8.70	Put	Bond Future	202.0000	184.0000	(8.911)	0	0	0
2010/11/16	R207 2011/05/05			Bond Future	8.0090	7.9870	(0.275)	0.0000	0.0000	0
2010/11/16	R207 2011/05/05	8.50	Call	Bond Future	3,838.0000	3,929.0000	2.371	0	0	0
2010/11/16	R207 2011/05/05	8.50	Put	Bond Future	954.0000	913.0000	(4.298)	0	0	0
2010/11/16	R207 2011/05/05	8.55	Call	Bond Future	4,047.0000	4,139.0000	2.273	0	0	0
2010/11/16	R207 2011/05/05	8.55	Put	Bond Future	876.0000	836.0000	(4.566)	0	0	0
2010/11/16	R207 2011/05/05	8.45	Call	Bond Future	3,635.0000	3,722.0000	2.393	0	0	0
2010/11/16	R207 2011/05/05	8.45	Put	Bond Future	1,040.0000	995.0000	(4.327)	0	0	0
2010/11/16	R207 2011/08/04			Bond Future	8.0940	8.0710	(0.284)	0.0000	0.0000	0
2010/11/16	R207 2011/08/04	8.25	Call	Bond Future	3,073.0000	3,145.0000	2.343	0	0	0
2010/11/16	R207 2011/08/04	8.25	Put	Bond Future	2,169.0000	2,107.0000	(2.858)	0	0	0
2010/11/16	R207 2011/08/04	8.30	Call	Bond Future	3,238.0000	3,312.0000	2.285	0	0	0
2010/11/16	R207 2011/08/04	8.30	Put	Bond Future	2,046.0000	1,986.0000	(2.933)	0	0	0
2010/11/16	R207 2011/08/04	8.20	Call	Bond Future	2,914.0000	2,983.0000	2.368	0	0	0
2010/11/16	R207 2011/08/04	8.20	Put	Bond Future	2,298.0000	2,233.0000	(2.829)	0	0	0

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2010/11/16	R208 2011/02/03			Bond Future	8.0190	7.9980	(0.262)	0.0000	0.0000	5,596
2010/11/16	R208 2011/02/03	8.75	Call	Bond Future	4,825.0000	4,940.0000	2.383	0	0	0
2010/11/16	R208 2011/02/03	8.75	Put	Bond Future	253.0000	232.0000	(8.300)	0	0	0
2010/11/16	R208 2011/02/03	8.80	Call	Bond Future	5,092.0000	5,209.0000	2.298	0	0	0
2010/11/16	R208 2011/02/03	8.80	Put	Bond Future	218.0000	199.0000	(8.716)	0	0	0
2010/11/16	R208 2011/02/03	8.70	Call	Bond Future	4,562.0000	4,674.0000	2.455	0	0	0
2010/11/16	R208 2011/02/03	8.70	Put	Bond Future	293.0000	269.0000	(8.191)	0	0	0
2010/11/16	R208 2011/05/05			Bond Future	8.0910	8.0690	(0.272)	0.0000	0.0000	0
2010/11/16	R208 2011/05/05	8.50	Call	Bond Future	3,689.0000	3,780.0000	2.467	0	0	0
2010/11/16	R208 2011/05/05	8.50	Put	Bond Future	1,148.0000	1,100.0000	(4.181)	0	0	0
2010/11/16	R208 2011/05/05	8.55	Call	Bond Future	3,900.0000	3,994.0000	2.410	0	0	0
2010/11/16	R208 2011/05/05	8.55	Put	Bond Future	1,055.0000	1,010.0000	(4.265)	0	0	0
2010/11/16	R208 2011/05/05	8.45	Call	Bond Future	3,483.0000	3,571.0000	2.527	0	0	0
2010/11/16	R208 2011/05/05	8.45	Put	Bond Future	1,248.0000	1,197.0000	(4.087)	0	0	0
2010/11/16	R208 2011/08/04			Bond Future	8.1680	8.1450	(0.282)	0.0000	0.0000	0
2010/11/16	R208 2011/08/04	8.25	Call	Bond Future	3,083.0000	3,156.0000	2.368	0	0	0
2010/11/16	R208 2011/08/04	8.25	Put	Bond Future	2,578.0000	2,508.0000	(2.715)	0	0	0
2010/11/16	R208 2011/08/04	8.30	Call	Bond Future	3,249.0000	3,324.0000	2.308	0	0	0
2010/11/16	R208 2011/08/04	8.30	Put	Bond Future	2,437.0000	2,370.0000	(2.749)	0	0	0
2010/11/16	R208 2011/08/04	8.20	Call	Bond Future	2,922.0000	2,992.0000	2.396	0	0	0
2010/11/16	R208 2011/08/04	8.20	Put	Bond Future	2,724.0000	2,652.0000	(2.643)	0	0	0
2010/11/16	R209 2011/02/03			Bond Future	8.2220	8.2370	0.182	0.0000	0.0000	23,687
2010/11/16	R209 2011/02/03	9.00	Call	Bond Future	6,746.0000	6,622.0000	(1.838)	0	0	0
2010/11/16	R209 2011/02/03	9.00	Put	Bond Future	351.0000	359.0000	2.279	0	0	0
2010/11/16	R209 2011/02/03	9.05	Call	Bond Future	7,082.0000	6,958.0000	(1.751)	0	0	0
2010/11/16	R209 2011/02/03	9.05	Put	Bond Future	305.0000	313.0000	2.623	0	0	0
2010/11/16	R209 2011/02/03	8.95	Call	Bond Future	6,408.0000	6,287.0000	(1.888)	0	0	0
2010/11/16	R209 2011/02/03	8.95	Put	Bond Future	399.0000	410.0000	2.757	0	0	0
2010/11/16	R209 2011/05/05			Bond Future	8.2720	8.2870	0.181	0.0000	0.0000	0
2010/11/16	R209 2011/05/05	8.50	Call	Bond Future	4,162.0000	4,073.0000	(2.138)	0	0	0
2010/11/16	R209 2011/05/05	8.50	Put	Bond Future	2,218.0000	2,259.0000	1.849	0	0	0
2010/11/16	R209 2011/05/05	8.55	Call	Bond Future	4,415.0000	4,324.0000	(2.061)	0	0	0
2010/11/16	R209 2011/05/05	8.55	Put	Bond Future	2,055.0000	2,094.0000	1.898	0	0	0
2010/11/16	R209 2011/05/05	8.45	Call	Bond Future	3,915.0000	3,829.0000	(2.197)	0	0	0

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2010/11/16	R209 2011/05/05	8.45	Put	Bond Future	2,391.0000	2,435.0000	1.840	0	0	0
2010/11/16	R209 2011/08/04			Bond Future	8.3240	8.3400	0.192	0.0000	0.0000	0
2010/11/16	R209 2011/08/04	8.50	Call	Bond Future	4,752.0000	4,664.0000	(1.852)	0	0	0
2010/11/16	R209 2011/08/04	8.50	Put	Bond Future	3,261.0000	3,310.0000	1.503	0	0	0
2010/11/16	R209 2011/08/04	8.55	Call	Bond Future	4,987.0000	4,897.0000	(1.805)	0	0	0
2010/11/16	R209 2011/08/04	8.55	Put	Bond Future	3,080.0000	3,128.0000	1.558	0	0	0
2010/11/16	R209 2011/08/04	8.45	Call	Bond Future	4,522.0000	4,436.0000	(1.902)	0	0	0
2010/11/16	R209 2011/08/04	8.45	Put	Bond Future	3,450.0000	3,501.0000	1.478	0	0	0
2010/11/16	R209 2011/08/04	10.10	Call	Bond Future	13,602.0000	13,473.0000	(0.948)	0	0	0
2010/11/16	R209 2011/08/04	10.10	Put	Bond Future	419.0000	428.0000	2.148	0	0	0
2010/11/16	R211 2011/02/03			Bond Future	1.8020	1.8030	0.055	0.0000	0.0000	539
2010/11/16	R211 2011/02/03	2.50	Call	Bond Future	3,939.0000	3,933.0000	(0.152)	0	0	0
2010/11/16	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R211 2011/02/03	2.55	Call	Bond Future	4,215.0000	4,209.0000	(0.142)	0	0	0
2010/11/16	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R211 2011/02/03	2.45	Call	Bond Future	3,663.0000	3,657.0000	(0.164)	0	0	0
2010/11/16	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R212 2011/02/03			Bond Future	2.4300	2.3700	(2.469)	0.0000	0.0000	1,868
2010/11/16	R212 2011/02/03	3.00	Call	Bond Future	5,391.0000	5,978.0000	10.889	0	0	0
2010/11/16	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R212 2011/02/03	3.05	Call	Bond Future	5,848.0000	6,435.0000	10.038	0	0	0
2010/11/16	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	R212 2011/02/03	2.95	Call	Bond Future	4,931.0000	5,518.0000	11.904	0	0	0
2010/11/16	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/16	TRT1 2011/02/03			Index Future	346.0410	346.1080	0.019	0.0000	0.0000	100
2010/11/16	TRT1 2011/05/05			Index Future	351.1070	351.1750	0.019	0.0000	0.0000	0
Total										166645.00