



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/11/2010

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
2010/11/18	AL7T 2011/02/03			Index Future	377.2660	380.0490	0.738	0.0000	0.0000	30
2010/11/18	ALBI 2011/02/03			Index Future	347.2320	349.5370	0.664	0.0000	0.0000	1,132
2010/11/18	ALBI 2011/05/05			Index Future	352.4230	354.6310	0.627	0.0000	0.0000	0
2010/11/18	CRD1 2011/02/03			Index Future	153.6710	154.2320	0.365	0.0000	0.0000	2
2010/11/18	CRD1 2011/05/05			Index Future	155.9220	156.3230	0.257	0.0000	0.0000	0
2010/11/18	GOVI 2011/02/03			GOVI	348.0560	350.3180	0.650	0.0000	0.0000	203
2010/11/18	GOVI 2011/02/03	343.00	Call	GOVI	50,560.0000	73,180.0000	44.739	0	0	0
2010/11/18	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/18	GOVI 2011/02/03	343.01	Call	GOVI	50,460.0000	73,080.0000	44.828	0	0	0
2010/11/18	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/18	GOVI 2011/02/03	342.99	Call	GOVI	50,660.0000	73,280.0000	44.651	0	0	0
2010/11/18	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/18	GOVI 2011/05/05			GOVI	353.2590	355.4230	0.613	0.0000	0.0000	0
2010/11/18	GOVI 2011/05/05	349.00	Call	GOVI	42,590.0000	64,230.0000	50.810	0	0	0
2010/11/18	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/18	GOVI 2011/05/05	349.01	Call	GOVI	42,490.0000	64,130.0000	50.930	0	0	0
2010/11/18	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/18	GOVI 2011/05/05	348.99	Call	GOVI	42,690.0000	64,330.0000	50.691	0	0	0
2010/11/18	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/18	IGOV 2011/02/03			Index Future	149.4000	149.6340	0.157	0.0000	0.0000	0
2010/11/18	IGOV 2011/05/05			Index Future	151.6340	151.8140	0.119	0.0000	0.0000	0

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2010/11/18	IGOV 2011/08/04			Index Future	153.9440	154.0020	0.038	0.0000	0.0000	0
2010/11/18	ILBI 2011/02/03			Index Future	404.8090	405.5870	0.192	0.0000	0.0000	370
2010/11/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/18	JBAF 2010/12/15			Jibar Tradeable Future	5.7840	5.5830	(3.475)	94.4170	94.4170	5,100
2010/11/18	JBAF 2011/01/19			Jibar Tradeable Future	5.7460	5.5080	(4.142)	0.0000	0.0000	2,500
2010/11/18	JBAF 2011/02/16			Jibar Tradeable Future	5.6650	5.4450	(3.883)	0.0000	0.0000	2,500
2010/11/18	JBAF 2011/03/16			Jibar Tradeable Future	5.6410	5.4310	(3.723)	0.0000	0.0000	5,500
2010/11/18	JBAF 2011/04/20			Jibar Tradeable Future	5.6440	5.4130	(4.093)	0.0000	0.0000	0
2010/11/18	JBAF 2011/05/18			Jibar Tradeable Future	5.9460	5.4320	(8.644)	0.0000	0.0000	0
2010/11/18	JBAF 2011/06/15			Jibar Tradeable Future	5.6610	5.4580	(3.586)	0.0000	0.0000	4,500
2010/11/18	JBAF 2011/09/21			Jibar Tradeable Future	5.7600	5.5980	(2.813)	0.0000	0.0000	13,700
2010/11/18	JBAF 2011/12/21			Jibar Tradeable Future	5.9090	5.7750	(2.268)	0.0000	0.0000	5,200
2010/11/18	JBAF 2012/03/20			Jibar Tradeable Future	6.1130	5.9780	(2.208)	0.0000	0.0000	0
2010/11/18	JBAF 2012/06/20			Jibar Tradeable Future	6.3590	6.2250	(2.107)	0.0000	0.0000	0
2010/11/18	JBAF 2012/09/19			Jibar Tradeable Future	6.5340	6.3930	(2.158)	0.0000	0.0000	40,000
2010/11/18	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/18	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/18	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/18	OTH1 2011/02/03			Index Future	342.4140	344.9490	0.740	0.0000	0.0000	3
2010/11/18	OTH1 2011/05/05			Index Future	347.5330	349.9760	0.703	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
2010/11/18	R157 2011/02/03			Bond Future	7.1980	7.0840	(1.584)	0.0000	0.0000	6,186
2010/11/18	R157 2011/02/03	7.90	Call	Bond Future	3,182.0000	3,642.0000	14.456	0	0	0
2010/11/18	R157 2011/02/03	7.90	Put	Bond Future	123.0000	77.0000	(37.398)	0	0	0
2010/11/18	R157 2011/02/03	7.95	Call	Bond Future	3,376.0000	3,843.0000	13.833	0	0	0
2010/11/18	R157 2011/02/03	7.95	Put	Bond Future	103.0000	64.0000	(37.864)	0	0	0
2010/11/18	R157 2011/02/03	7.85	Call	Bond Future	2,991.0000	3,444.0000	15.145	0	0	0
2010/11/18	R157 2011/02/03	7.85	Put	Bond Future	147.0000	94.0000	(36.054)	0	0	0
2010/11/18	R157 2011/05/05			Bond Future	7.2820	7.1710	(1.524)	0.0000	0.0000	705
2010/11/18	R157 2011/05/05	7.75	Call	Bond Future	2,485.0000	2,832.0000	13.964	0	0	0
2010/11/18	R157 2011/05/05	7.75	Put	Bond Future	547.0000	429.0000	(21.572)	0	0	0
2010/11/18	R157 2011/05/05	7.80	Call	Bond Future	2,637.0000	2,994.0000	13.538	0	0	0
2010/11/18	R157 2011/05/05	7.80	Put	Bond Future	494.0000	386.0000	(21.862)	0	0	0
2010/11/18	R157 2011/05/05	7.70	Call	Bond Future	2,337.0000	2,675.0000	14.463	0	0	0
2010/11/18	R157 2011/05/05	7.70	Put	Bond Future	604.0000	477.0000	(21.026)	0	0	0
2010/11/18	R157 2011/05/05	7.65	Call	Bond Future	2,193.0000	2,520.0000	14.911	0	0	0
2010/11/18	R157 2011/05/05	7.65	Put	Bond Future	666.0000	527.0000	(20.871)	0	0	0
2010/11/18	R157 2011/08/04			Bond Future	7.3660	7.2730	(1.263)	0.0000	0.0000	0
2010/11/18	R157 2011/08/04	7.50	Call	Bond Future	1,891.0000	2,099.0000	10.999	0	0	0
2010/11/18	R157 2011/08/04	7.50	Put	Bond Future	1,365.0000	1,206.0000	(11.648)	0	0	0
2010/11/18	R157 2011/08/04	7.55	Call	Bond Future	2,003.0000	2,218.0000	10.734	0	0	0
2010/11/18	R157 2011/08/04	7.55	Put	Bond Future	1,281.0000	1,129.0000	(11.866)	0	0	0
2010/11/18	R157 2011/08/04	7.45	Call	Bond Future	1,783.0000	1,984.0000	11.273	0	0	0
2010/11/18	R157 2011/08/04	7.45	Put	Bond Future	1,453.0000	1,287.0000	(11.425)	0	0	0
2010/11/18	R186 2011/02/03			Bond Future	8.2390	8.1490	(1.092)	0.0000	0.0000	23,685
2010/11/18	R186 2011/02/03	9.00	Call	Bond Future	7,663.0000	8,467.0000	10.492	0	0	0
2010/11/18	R186 2011/02/03	9.00	Put	Bond Future	384.0000	282.0000	(26.563)	0	0	0
2010/11/18	R186 2011/02/03	9.05	Call	Bond Future	8,066.0000	8,881.0000	10.104	0	0	0
2010/11/18	R186 2011/02/03	9.05	Put	Bond Future	332.0000	241.0000	(27.410)	0	0	0
2010/11/18	R186 2011/02/03	8.95	Call	Bond Future	7,264.0000	8,055.0000	10.889	0	0	0
2010/11/18	R186 2011/02/03	8.95	Put	Bond Future	443.0000	328.0000	(25.959)	0	0	0
2010/11/18	R186 2011/02/03	7.75	Put	Bond Future	5,751.0000	5,045.0000	(12.276)	0	0	0
2010/11/18	R186 2011/02/03	7.75	Call	Bond Future	706.0000	906.0000	28.329	0	0	3,000
2010/11/18	R186 2011/05/05			Bond Future	8.3050	8.2180	(1.048)	0.0000	0.0000	0
2010/11/18	R186 2011/05/05	8.75	Call	Bond Future	6,065.0000	6,670.0000	9.975	0	0	0

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2010/11/18	R186 2011/05/05	8.75	Put	Bond Future	1,801.0000	1,545.0000	(14.214)	0	0	0
2010/11/18	R186 2011/05/05	8.80	Call	Bond Future	6,389.0000	7,010.0000	9.720	0	0	0
2010/11/18	R186 2011/05/05	8.80	Put	Bond Future	1,659.0000	1,420.0000	(14.406)	0	0	0
2010/11/18	R186 2011/05/05	8.70	Call	Bond Future	5,747.0000	6,337.0000	10.266	0	0	0
2010/11/18	R186 2011/05/05	8.70	Put	Bond Future	1,950.0000	1,680.0000	(13.846)	0	0	0
2010/11/18	R186 2011/05/05	8.00	Put	Bond Future	5,244.0000	4,715.0000	(10.088)	0	0	0
2010/11/18	R186 2011/05/05	8.00	Call	Bond Future	2,187.0000	2,518.0000	15.135	0	0	5,500
2010/11/18	R186 2011/08/04			Bond Future	8.3710	8.2910	(0.956)	0.0000	0.0000	0
2010/11/18	R186 2011/08/04	8.25	Call	Bond Future	3,886.0000	4,259.0000	9.599	0	0	0
2010/11/18	R186 2011/08/04	8.25	Put	Bond Future	5,065.0000	4,660.0000	(7.996)	0	0	0
2010/11/18	R186 2011/08/04	8.30	Call	Bond Future	4,116.0000	4,502.0000	9.378	0	0	0
2010/11/18	R186 2011/08/04	8.30	Put	Bond Future	4,806.0000	4,414.0000	(8.156)	0	0	0
2010/11/18	R186 2011/08/04	8.20	Call	Bond Future	3,664.0000	4,023.0000	9.798	0	0	0
2010/11/18	R186 2011/08/04	8.20	Put	Bond Future	5,335.0000	4,916.0000	(7.854)	0	0	0
2010/11/18	R201 2011/02/03			Bond Future	7.0070	6.8510	(2.226)	0.0000	0.0000	639
2010/11/18	R201 2011/02/03	8.00	Call	Bond Future	3,385.0000	3,914.0000	15.628	0	0	0
2010/11/18	R201 2011/02/03	8.00	Put	Bond Future	21.0000	9.0000	(57.143)	0	0	0
2010/11/18	R201 2011/02/03	8.05	Call	Bond Future	3,546.0000	4,077.0000	14.975	0	0	0
2010/11/18	R201 2011/02/03	8.05	Put	Bond Future	16.0000	7.0000	(56.250)	0	0	0
2010/11/18	R201 2011/02/03	7.95	Call	Bond Future	3,224.0000	3,750.0000	16.315	0	0	0
2010/11/18	R201 2011/02/03	7.95	Put	Bond Future	26.0000	12.0000	(53.846)	0	0	0
2010/11/18	R201 2011/05/05			Bond Future	7.0870	6.9310	(2.201)	0.0000	0.0000	0
2010/11/18	R201 2011/05/05	7.75	Call	Bond Future	2,389.0000	2,811.0000	17.664	0	0	0
2010/11/18	R201 2011/05/05	7.75	Put	Bond Future	266.0000	181.0000	(31.955)	0	0	0
2010/11/18	R201 2011/05/05	7.80	Call	Bond Future	2,518.0000	2,948.0000	17.077	0	0	0
2010/11/18	R201 2011/05/05	7.80	Put	Bond Future	237.0000	160.0000	(32.489)	0	0	0
2010/11/18	R201 2011/05/05	7.70	Call	Bond Future	2,262.0000	2,675.0000	18.258	0	0	0
2010/11/18	R201 2011/05/05	7.70	Put	Bond Future	297.0000	203.0000	(31.650)	0	0	0
2010/11/18	R201 2011/08/04			Bond Future	7.1680	7.0270	(1.967)	0.0000	0.0000	0
2010/11/18	R201 2011/08/04	7.25	Call	Bond Future	1,285.0000	1,526.0000	18.755	0	0	0
2010/11/18	R201 2011/08/04	7.25	Put	Bond Future	1,037.0000	850.0000	(18.033)	0	0	0
2010/11/18	R201 2011/08/04	7.30	Call	Bond Future	1,382.0000	1,632.0000	18.090	0	0	0
2010/11/18	R201 2011/08/04	7.30	Put	Bond Future	983.0000	805.0000	(18.108)	0	0	0
2010/11/18	R201 2011/08/04	7.20	Call	Bond Future	1,205.0000	1,437.0000	19.253	0	0	0

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2010/11/18	R201 2011/08/04	7.20	Put	Bond Future	1,108.0000	912.0000	(17.690)	0	0	0
2010/11/18	R202 2011/02/03			Bond Future	0.3170	0.3010	(5.047)	0.0000	0.0000	3,320
2010/11/18	R202 2011/02/03	3.05	Call	Bond Future	62,397.0000	62,877.0000	0.769	0	0	0
2010/11/18	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R202 2011/02/03	3.10	Call	Bond Future	63,244.0000	63,724.0000	0.759	0	0	0
2010/11/18	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R202 2011/02/03	3.00	Call	Bond Future	61,542.0000	62,022.0000	0.780	0	0	0
2010/11/18	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R202 2011/05/05			Bond Future	0.2370	0.2220	(6.329)	0.0000	0.0000	6,500
2010/11/18	R202 2011/05/05	2.05	Call	Bond Future	45,392.0000	45,844.0000	0.996	0	0	0
2010/11/18	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R202 2011/05/05	2.10	Call	Bond Future	46,420.0000	46,872.0000	0.974	0	0	0
2010/11/18	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R202 2011/05/05	2.00	Call	Bond Future	44,354.0000	44,805.0000	1.017	0	0	0
2010/11/18	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R203 2011/02/03			Bond Future	7.7980	7.6830	(1.475)	0.0000	0.0000	1,407
2010/11/18	R203 2011/02/03	8.50	Call	Bond Future	3,739.0000	4,267.0000	14.121	0	0	0
2010/11/18	R203 2011/02/03	8.50	Put	Bond Future	198.0000	131.0000	(33.838)	0	0	0
2010/11/18	R203 2011/02/03	8.55	Call	Bond Future	3,956.0000	4,493.0000	13.574	0	0	0
2010/11/18	R203 2011/02/03	8.55	Put	Bond Future	169.0000	111.0000	(34.320)	0	0	0
2010/11/18	R203 2011/02/03	8.45	Call	Bond Future	3,524.0000	4,043.0000	14.728	0	0	0
2010/11/18	R203 2011/02/03	8.45	Put	Bond Future	230.0000	154.0000	(33.043)	0	0	0
2010/11/18	R203 2011/05/05			Bond Future	7.8860	7.7730	(1.433)	0.0000	0.0000	0
2010/11/18	R203 2011/05/05	8.25	Call	Bond Future	2,748.0000	3,135.0000	14.083	0	0	0
2010/11/18	R203 2011/05/05	8.25	Put	Bond Future	956.0000	779.0000	(18.515)	0	0	0
2010/11/18	R203 2011/05/05	8.30	Call	Bond Future	2,913.0000	3,311.0000	13.663	0	0	0
2010/11/18	R203 2011/05/05	8.30	Put	Bond Future	878.0000	712.0000	(18.907)	0	0	0
2010/11/18	R203 2011/05/05	8.20	Call	Bond Future	2,587.0000	2,963.0000	14.534	0	0	0
2010/11/18	R203 2011/05/05	8.20	Put	Bond Future	1,039.0000	851.0000	(18.094)	0	0	0
2010/11/18	R203 2011/08/04			Bond Future	7.9740	7.8740	(1.254)	0.0000	0.0000	0
2010/11/18	R203 2011/08/04	8.00	Call	Bond Future	2,175.0000	2,429.0000	11.678	0	0	0
2010/11/18	R203 2011/08/04	8.00	Put	Bond Future	2,050.0000	1,823.0000	(11.073)	0	0	0
2010/11/18	R203 2011/08/04	8.05	Call	Bond Future	2,301.0000	2,564.0000	11.430	0	0	0

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2010/11/18	R203 2011/08/04	8.05	Put	Bond Future	1,937.0000	1,719.0000	(11.255)	0	0	0
2010/11/18	R203 2011/08/04	7.95	Call	Bond Future	2,052.0000	2,298.0000	11.988	0	0	0
2010/11/18	R203 2011/08/04	7.95	Put	Bond Future	2,167.0000	1,932.0000	(10.844)	0	0	0
2010/11/18	R204 2011/02/03			Bond Future	7.9410	7.8110	(1.637)	0.0000	0.0000	1,876
2010/11/18	R204 2011/02/03	8.50	Call	Bond Future	3,509.0000	4,146.0000	18.153	0	0	0
2010/11/18	R204 2011/02/03	8.50	Put	Bond Future	342.0000	223.0000	(34.795)	0	0	0
2010/11/18	R204 2011/02/03	8.55	Call	Bond Future	3,740.0000	4,390.0000	17.380	0	0	0
2010/11/18	R204 2011/02/03	8.55	Put	Bond Future	296.0000	190.0000	(35.811)	0	0	0
2010/11/18	R204 2011/02/03	8.45	Call	Bond Future	3,283.0000	3,905.0000	18.946	0	0	0
2010/11/18	R204 2011/02/03	8.45	Put	Bond Future	394.0000	261.0000	(33.756)	0	0	0
2010/11/18	R204 2011/05/05			Bond Future	8.0260	7.8970	(1.607)	0.0000	0.0000	0
2010/11/18	R204 2011/05/05	8.50	Call	Bond Future	3,495.0000	4,029.0000	15.279	0	0	0
2010/11/18	R204 2011/05/05	8.50	Put	Bond Future	878.0000	685.0000	(21.982)	0	0	0
2010/11/18	R204 2011/05/05	8.55	Call	Bond Future	3,692.0000	4,239.0000	14.816	0	0	0
2010/11/18	R204 2011/05/05	8.55	Put	Bond Future	805.0000	624.0000	(22.484)	0	0	0
2010/11/18	R204 2011/05/05	8.45	Call	Bond Future	3,304.0000	3,824.0000	15.738	0	0	0
2010/11/18	R204 2011/05/05	8.45	Put	Bond Future	959.0000	752.0000	(21.585)	0	0	0
2010/11/18	R204 2011/08/04			Bond Future	8.1120	7.9920	(1.479)	0.0000	0.0000	0
2010/11/18	R204 2011/08/04	8.00	Call	Bond Future	2,081.0000	2,400.0000	15.329	0	0	0
2010/11/18	R204 2011/08/04	8.00	Put	Bond Future	2,693.0000	2,356.0000	(12.514)	0	0	0
2010/11/18	R204 2011/08/04	8.05	Call	Bond Future	2,212.0000	2,542.0000	14.919	0	0	0
2010/11/18	R204 2011/08/04	8.05	Put	Bond Future	2,550.0000	2,224.0000	(12.784)	0	0	0
2010/11/18	R204 2011/08/04	7.95	Call	Bond Future	1,955.0000	2,262.0000	15.703	0	0	0
2010/11/18	R204 2011/08/04	7.95	Put	Bond Future	2,842.0000	2,493.0000	(12.280)	0	0	0
2010/11/18	R206 2011/02/03			Bond Future	6.8140	6.6100	(2.994)	0.0000	0.0000	0
2010/11/18	R206 2011/02/03	8.00	Call	Bond Future	3,088.0000	3,626.0000	17.422	0	0	0
2010/11/18	R206 2011/02/03	8.00	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2010/11/18	R206 2011/02/03	8.05	Call	Bond Future	3,214.0000	3,753.0000	16.770	0	0	0
2010/11/18	R206 2011/02/03	8.05	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2010/11/18	R206 2011/02/03	7.95	Call	Bond Future	2,962.0000	3,499.0000	18.130	0	0	0
2010/11/18	R206 2011/02/03	7.95	Put	Bond Future	7.0000	2.0000	(71.429)	0	0	0
2010/11/18	R206 2011/05/05			Bond Future	6.9000	6.6900	(3.043)	0.0000	0.0000	0
2010/11/18	R206 2011/05/05	7.50	Call	Bond Future	1,667.0000	2,091.0000	25.435	0	0	0

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2010/11/18	R206 2011/05/05	7.50	Put	Bond Future	219.0000	130.0000	(40.639)	0	0	0
2010/11/18	R206 2011/05/05	7.55	Call	Bond Future	1,764.0000	2,195.0000	24.433	0	0	0
2010/11/18	R206 2011/05/05	7.55	Put	Bond Future	197.0000	115.0000	(41.624)	0	0	0
2010/11/18	R206 2011/05/05	7.45	Call	Bond Future	1,573.0000	1,988.0000	26.383	0	0	0
2010/11/18	R206 2011/05/05	7.45	Put	Bond Future	245.0000	147.0000	(40.000)	0	0	0
2010/11/18	R206 2011/08/04			Bond Future	6.9890	6.7930	(2.804)	0.0000	0.0000	0
2010/11/18	R206 2011/08/04	7.00	Call	Bond Future	873.0000	1,110.0000	27.148	0	0	0
2010/11/18	R206 2011/08/04	7.00	Put	Bond Future	849.0000	650.0000	(23.439)	0	0	0
2010/11/18	R206 2011/08/04	7.05	Call	Bond Future	930.0000	1,177.0000	26.559	0	0	0
2010/11/18	R206 2011/08/04	7.05	Put	Bond Future	795.0000	606.0000	(23.774)	0	0	0
2010/11/18	R206 2011/08/04	6.95	Call	Bond Future	818.0000	1,046.0000	27.873	0	0	0
2010/11/18	R206 2011/08/04	6.95	Put	Bond Future	904.0000	697.0000	(22.898)	0	0	0
2010/11/18	R207 2011/02/03			Bond Future	8.0370	7.9230	(1.418)	0.0000	0.0000	1,400
2010/11/18	R207 2011/02/03	8.75	Call	Bond Future	4,453.0000	5,073.0000	13.923	0	0	0
2010/11/18	R207 2011/02/03	8.75	Put	Bond Future	235.0000	157.0000	(33.191)	0	0	0
2010/11/18	R207 2011/02/03	8.80	Call	Bond Future	4,706.0000	5,335.0000	13.366	0	0	0
2010/11/18	R207 2011/02/03	8.80	Put	Bond Future	201.0000	132.0000	(34.328)	0	0	0
2010/11/18	R207 2011/02/03	8.70	Call	Bond Future	4,203.0000	4,812.0000	14.490	0	0	0
2010/11/18	R207 2011/02/03	8.70	Put	Bond Future	273.0000	184.0000	(32.601)	0	0	0
2010/11/18	R207 2011/05/05			Bond Future	8.1180	8.0050	(1.392)	0.0000	0.0000	0
2010/11/18	R207 2011/05/05	8.50	Call	Bond Future	3,374.0000	3,840.0000	13.811	0	0	0
2010/11/18	R207 2011/05/05	8.50	Put	Bond Future	1,140.0000	932.0000	(18.246)	0	0	0
2010/11/18	R207 2011/05/05	8.55	Call	Bond Future	3,570.0000	4,049.0000	13.417	0	0	0
2010/11/18	R207 2011/05/05	8.55	Put	Bond Future	1,049.0000	854.0000	(18.589)	0	0	0
2010/11/18	R207 2011/05/05	8.45	Call	Bond Future	3,183.0000	3,635.0000	14.200	0	0	0
2010/11/18	R207 2011/05/05	8.45	Put	Bond Future	1,238.0000	1,016.0000	(17.932)	0	0	0
2010/11/18	R207 2011/08/04			Bond Future	8.2000	8.0960	(1.268)	0.0000	0.0000	0
2010/11/18	R207 2011/08/04	8.25	Call	Bond Future	2,725.0000	3,052.0000	12.000	0	0	0
2010/11/18	R207 2011/08/04	8.25	Put	Bond Future	2,436.0000	2,160.0000	(11.330)	0	0	0
2010/11/18	R207 2011/08/04	8.30	Call	Bond Future	2,879.0000	3,216.0000	11.705	0	0	0
2010/11/18	R207 2011/08/04	8.30	Put	Bond Future	2,303.0000	2,036.0000	(11.594)	0	0	0
2010/11/18	R207 2011/08/04	8.20	Call	Bond Future	2,576.0000	2,893.0000	12.306	0	0	0
2010/11/18	R207 2011/08/04	8.20	Put	Bond Future	2,576.0000	2,289.0000	(11.141)	0	0	0

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2010/11/18	R208 2011/02/03			Bond Future	8.1200	8.0000	(1.478)	0.0000	0.0000	5,598
2010/11/18	R208 2011/02/03	8.75	Call	Bond Future	4,254.0000	4,918.0000	15.609	0	0	0
2010/11/18	R208 2011/02/03	8.75	Put	Bond Future	332.0000	223.0000	(32.831)	0	0	0
2010/11/18	R208 2011/02/03	8.80	Call	Bond Future	4,511.0000	5,188.0000	15.008	0	0	0
2010/11/18	R208 2011/02/03	8.80	Put	Bond Future	287.0000	191.0000	(33.449)	0	0	0
2010/11/18	R208 2011/02/03	8.70	Call	Bond Future	4,001.0000	4,652.0000	16.271	0	0	0
2010/11/18	R208 2011/02/03	8.70	Put	Bond Future	382.0000	260.0000	(31.937)	0	0	0
2010/11/18	R208 2011/05/05			Bond Future	8.1950	8.0760	(1.452)	0.0000	0.0000	0
2010/11/18	R208 2011/05/05	8.50	Call	Bond Future	3,239.0000	3,737.0000	15.375	0	0	0
2010/11/18	R208 2011/05/05	8.50	Put	Bond Future	1,353.0000	1,101.0000	(18.625)	0	0	0
2010/11/18	R208 2011/05/05	8.55	Call	Bond Future	3,438.0000	3,951.0000	14.921	0	0	0
2010/11/18	R208 2011/05/05	8.55	Put	Bond Future	1,248.0000	1,011.0000	(18.990)	0	0	0
2010/11/18	R208 2011/05/05	8.45	Call	Bond Future	3,047.0000	3,529.0000	15.819	0	0	0
2010/11/18	R208 2011/05/05	8.45	Put	Bond Future	1,467.0000	1,199.0000	(18.269)	0	0	0
2010/11/18	R208 2011/08/04			Bond Future	8.2680	8.1570	(1.343)	0.0000	0.0000	0
2010/11/18	R208 2011/08/04	8.25	Call	Bond Future	2,748.0000	3,104.0000	12.955	0	0	0
2010/11/18	R208 2011/08/04	8.25	Put	Bond Future	2,858.0000	2,531.0000	(11.442)	0	0	0
2010/11/18	R208 2011/08/04	8.30	Call	Bond Future	2,904.0000	3,272.0000	12.672	0	0	0
2010/11/18	R208 2011/08/04	8.30	Put	Bond Future	2,708.0000	2,392.0000	(11.669)	0	0	0
2010/11/18	R208 2011/08/04	8.20	Call	Bond Future	2,597.0000	2,941.0000	13.246	0	0	0
2010/11/18	R208 2011/08/04	8.20	Put	Bond Future	3,015.0000	2,675.0000	(11.277)	0	0	0
2010/11/18	R209 2011/02/03			Bond Future	8.3020	8.1970	(1.265)	0.0000	0.0000	23,687
2010/11/18	R209 2011/02/03	9.00	Call	Bond Future	6,123.0000	6,920.0000	13.016	0	0	0
2010/11/18	R209 2011/02/03	9.00	Put	Bond Future	427.0000	305.0000	(28.571)	0	0	0
2010/11/18	R209 2011/02/03	9.05	Call	Bond Future	6,451.0000	7,261.0000	12.556	0	0	0
2010/11/18	R209 2011/02/03	9.05	Put	Bond Future	372.0000	264.0000	(29.032)	0	0	0
2010/11/18	R209 2011/02/03	8.95	Call	Bond Future	5,795.0000	6,578.0000	13.512	0	0	0
2010/11/18	R209 2011/02/03	8.95	Put	Bond Future	484.0000	349.0000	(27.893)	0	0	0
2010/11/18	R209 2011/05/05			Bond Future	8.3540	8.2490	(1.257)	0.0000	0.0000	0
2010/11/18	R209 2011/05/05	8.50	Call	Bond Future	3,719.0000	4,260.0000	14.547	0	0	0
2010/11/18	R209 2011/05/05	8.50	Put	Bond Future	2,483.0000	2,115.0000	(14.821)	0	0	0
2010/11/18	R209 2011/05/05	8.55	Call	Bond Future	3,957.0000	4,518.0000	14.177	0	0	0
2010/11/18	R209 2011/05/05	8.55	Put	Bond Future	2,305.0000	1,957.0000	(15.098)	0	0	0
2010/11/18	R209 2011/05/05	8.45	Call	Bond Future	3,487.0000	4,009.0000	14.970	0	0	0

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2010/11/18	R209 2011/05/05	8.45	Put	Bond Future	2,671.0000	2,284.0000	(14.489)	0	0	0
2010/11/18	R209 2011/08/04			Bond Future	8.4030	8.3040	(1.178)	0.0000	0.0000	0
2010/11/18	R209 2011/08/04	8.50	Call	Bond Future	4,351.0000	4,830.0000	11.009	0	0	0
2010/11/18	R209 2011/08/04	8.50	Put	Bond Future	3,535.0000	3,166.0000	(10.438)	0	0	0
2010/11/18	R209 2011/08/04	8.55	Call	Bond Future	4,575.0000	5,068.0000	10.776	0	0	0
2010/11/18	R209 2011/08/04	8.55	Put	Bond Future	3,343.0000	2,989.0000	(10.589)	0	0	0
2010/11/18	R209 2011/08/04	8.45	Call	Bond Future	4,133.0000	4,597.0000	11.227	0	0	0
2010/11/18	R209 2011/08/04	8.45	Put	Bond Future	3,736.0000	3,352.0000	(10.278)	0	0	0
2010/11/18	R209 2011/08/04	10.10	Call	Bond Future	12,979.0000	13,752.0000	5.956	0	0	0
2010/11/18	R209 2011/08/04	10.10	Put	Bond Future	471.0000	397.0000	(15.711)	0	0	0
2010/11/18	R211 2011/02/03			Bond Future	1.8090	1.7430	(3.648)	0.0000	0.0000	539
2010/11/18	R211 2011/02/03	2.50	Call	Bond Future	3,899.0000	4,280.0000	9.772	0	0	0
2010/11/18	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R211 2011/02/03	2.55	Call	Bond Future	4,174.0000	4,556.0000	9.152	0	0	0
2010/11/18	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R211 2011/02/03	2.45	Call	Bond Future	3,622.0000	4,003.0000	10.519	0	0	0
2010/11/18	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R212 2011/02/03			Bond Future	2.3720	2.3970	1.054	0.0000	0.0000	1,868
2010/11/18	R212 2011/02/03	3.00	Call	Bond Future	5,958.0000	5,713.0000	(4.112)	0	0	0
2010/11/18	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R212 2011/02/03	3.05	Call	Bond Future	6,416.0000	6,171.0000	(3.819)	0	0	0
2010/11/18	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	R212 2011/02/03	2.95	Call	Bond Future	5,499.0000	5,254.0000	(4.455)	0	0	0
2010/11/18	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/18	TRT1 2011/02/03			Index Future	343.8790	345.9520	0.603	0.0000	0.0000	100
2010/11/18	TRT1 2011/05/05			Index Future	348.9160	350.6410	0.494	0.0000	0.0000	0
Total										166750.00