



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/11/2010

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
2010/11/23	AL7T 2011/02/03			Index Future	379.8360	378.9380	(0.236)	0.0000	0.0000	30
2010/11/23	ALBI 2011/02/03			Index Future	349.9700	348.9130	(0.302)	0.0000	0.0000	1,132
2010/11/23	ALBI 2011/05/05			Index Future	355.0740	354.0030	(0.302)	0.0000	0.0000	0
2010/11/23	CRD1 2011/02/03			Index Future	154.3680	154.2350	(0.086)	0.0000	0.0000	2
2010/11/23	CRD1 2011/05/05			Index Future	156.4610	156.3260	(0.086)	0.0000	0.0000	0
2010/11/23	GOVI 2011/02/03			GOVI	350.6800	349.6960	(0.281)	0.0000	0.0000	203
2010/11/23	GOVI 2011/02/03	343.00	Call	GOVI	76,800.0000	66,960.0000	(12.813)	0	0	0
2010/11/23	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/23	GOVI 2011/02/03	343.01	Call	GOVI	76,700.0000	66,860.0000	(12.829)	0	0	0
2010/11/23	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/23	GOVI 2011/02/03	342.99	Call	GOVI	76,900.0000	67,060.0000	(12.796)	0	0	0
2010/11/23	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/23	GOVI 2011/05/05			GOVI	355.7950	354.7980	(0.280)	0.0000	0.0000	0
2010/11/23	GOVI 2011/05/05	349.00	Call	GOVI	67,950.0000	57,980.0000	(14.673)	0	0	0
2010/11/23	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/23	GOVI 2011/05/05	349.01	Call	GOVI	67,850.0000	57,880.0000	(14.694)	0	0	0
2010/11/23	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/23	GOVI 2011/05/05	348.99	Call	GOVI	68,050.0000	58,080.0000	(14.651)	0	0	0
2010/11/23	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/23	IGOV 2011/02/03			Index Future	150.6560	150.3570	(0.198)	0.0000	0.0000	0
2010/11/23	IGOV 2011/05/05			Index Future	152.8530	152.5500	(0.198)	0.0000	0.0000	0

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2010/11/23	IGOV 2011/08/04			Index Future	155.0570	154.7490	(0.199)	0.0000	0.0000	0
2010/11/23	ILBI 2011/02/03			Index Future	408.0890	407.1940	(0.219)	0.0000	0.0000	370
2010/11/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/23	JBAF 2010/12/15			Jibar Tradeable Future	5.5750	5.5210	(0.969)	0.0000	0.0000	7,600
2010/11/23	JBAF 2011/01/19			Jibar Tradeable Future	5.5210	5.4600	(1.105)	94.5200	94.5200	5,000
2010/11/23	JBAF 2011/02/16			Jibar Tradeable Future	5.4870	5.4430	(0.802)	0.0000	0.0000	2,500
2010/11/23	JBAF 2011/03/16			Jibar Tradeable Future	5.4700	5.4410	(0.530)	0.0000	0.0000	5,500
2010/11/23	JBAF 2011/04/20			Jibar Tradeable Future	5.4650	5.4410	(0.439)	0.0000	0.0000	0
2010/11/23	JBAF 2011/05/18			Jibar Tradeable Future	5.4720	5.4500	(0.402)	0.0000	0.0000	0
2010/11/23	JBAF 2011/06/15			Jibar Tradeable Future	5.4950	5.4740	(0.382)	0.0000	0.0000	4,500
2010/11/23	JBAF 2011/09/21			Jibar Tradeable Future	5.6300	5.6080	(0.391)	94.4490	94.4490	13,800
2010/11/23	JBAF 2011/12/21			Jibar Tradeable Future	5.8080	5.7860	(0.379)	0.0000	0.0000	5,200
2010/11/23	JBAF 2012/03/20			Jibar Tradeable Future	6.0110	5.9880	(0.383)	0.0000	0.0000	0
2010/11/23	JBAF 2012/06/20			Jibar Tradeable Future	6.2560	6.2330	(0.368)	0.0000	0.0000	0
2010/11/23	JBAF 2012/09/19			Jibar Tradeable Future	6.4330	6.4130	(0.311)	0.0000	0.0000	40,000
2010/11/23	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/23	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/23	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/23	OTH1 2011/02/03			Index Future	345.7640	344.3140	(0.419)	0.0000	0.0000	3
2010/11/23	OTH1 2011/05/05			Index Future	350.8070	349.3370	(0.419)	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
2010/11/23	R157 2011/02/03			Bond Future	7.0980	7.1080	0.141	0.0000	0.0000	6,186
2010/11/23	R157 2011/02/03	7.90	Call	Bond Future	3,576.0000	3,532.0000	(1.230)	0	0	0
2010/11/23	R157 2011/02/03	7.90	Put	Bond Future	74.0000	74.0000	0.000	0	0	0
2010/11/23	R157 2011/02/03	7.95	Call	Bond Future	3,776.0000	3,733.0000	(1.139)	0	0	0
2010/11/23	R157 2011/02/03	7.95	Put	Bond Future	59.0000	61.0000	3.390	0	0	0
2010/11/23	R157 2011/02/03	7.85	Call	Bond Future	3,377.0000	3,333.0000	(1.303)	0	0	0
2010/11/23	R157 2011/02/03	7.85	Put	Bond Future	89.0000	90.0000	1.124	0	0	0
2010/11/23	R157 2011/05/05			Bond Future	7.1860	7.1960	0.139	0.0000	0.0000	705
2010/11/23	R157 2011/05/05	7.75	Call	Bond Future	2,772.0000	2,737.0000	(1.263)	0	0	0
2010/11/23	R157 2011/05/05	7.75	Put	Bond Future	432.0000	439.0000	1.620	0	0	0
2010/11/23	R157 2011/05/05	7.80	Call	Bond Future	2,933.0000	2,897.0000	(1.227)	0	0	0
2010/11/23	R157 2011/05/05	7.80	Put	Bond Future	388.0000	394.0000	1.546	0	0	0
2010/11/23	R157 2011/05/05	7.70	Call	Bond Future	2,615.0000	2,580.0000	(1.338)	0	0	0
2010/11/23	R157 2011/05/05	7.70	Put	Bond Future	480.0000	487.0000	1.458	0	0	0
2010/11/23	R157 2011/05/05	7.65	Call	Bond Future	2,461.0000	2,428.0000	(1.341)	0	0	0
2010/11/23	R157 2011/05/05	7.65	Put	Bond Future	531.0000	540.0000	1.695	0	0	0
2010/11/23	R157 2011/08/04			Bond Future	7.2880	7.2990	0.151	0.0000	0.0000	0
2010/11/23	R157 2011/08/04	7.50	Call	Bond Future	2,052.0000	2,024.0000	(1.365)	0	0	0
2010/11/23	R157 2011/08/04	7.50	Put	Bond Future	1,218.0000	1,234.0000	1.314	0	0	0
2010/11/23	R157 2011/08/04	7.55	Call	Bond Future	2,170.0000	2,141.0000	(1.336)	0	0	0
2010/11/23	R157 2011/08/04	7.55	Put	Bond Future	1,140.0000	1,155.0000	1.316	0	0	0
2010/11/23	R157 2011/08/04	7.45	Call	Bond Future	1,938.0000	1,910.0000	(1.445)	0	0	0
2010/11/23	R157 2011/08/04	7.45	Put	Bond Future	1,300.0000	1,316.0000	1.231	0	0	0
2010/11/23	R186 2011/02/03			Bond Future	8.1070	8.1830	0.937	0.0000	0.0000	23,685
2010/11/23	R186 2011/02/03	9.00	Call	Bond Future	8,831.0000	8,119.0000	(8.063)	0	0	0
2010/11/23	R186 2011/02/03	9.00	Put	Bond Future	220.0000	278.0000	26.364	0	0	0
2010/11/23	R186 2011/02/03	9.05	Call	Bond Future	9,253.0000	8,534.0000	(7.770)	0	0	0
2010/11/23	R186 2011/02/03	9.05	Put	Bond Future	187.0000	238.0000	27.273	0	0	0
2010/11/23	R186 2011/02/03	8.95	Call	Bond Future	8,412.0000	7,709.0000	(8.357)	0	0	0
2010/11/23	R186 2011/02/03	8.95	Put	Bond Future	259.0000	326.0000	25.869	0	0	0
2010/11/23	R186 2011/02/03	7.75	Put	Bond Future	4,680.0000	5,243.0000	12.030	0	0	0
2010/11/23	R186 2011/02/03	7.75	Call	Bond Future	967.0000	760.0000	(21.406)	0	0	3,000
2010/11/23	R186 2011/05/05			Bond Future	8.1740	8.2520	0.954	0.0000	0.0000	0
2010/11/23	R186 2011/05/05	8.75	Call	Bond Future	6,960.0000	6,380.0000	(8.333)	0	0	0

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2010/11/23	R186	2011/05/05	8.75	Put	Bond Future	1,396.0000	1,592.0000	14.040	0	0	0
2010/11/23	R186	2011/05/05	8.80	Call	Bond Future	7,308.0000	6,716.0000	(8.101)	0	0	0
2010/11/23	R186	2011/05/05	8.80	Put	Bond Future	1,279.0000	1,463.0000	14.386	0	0	0
2010/11/23	R186	2011/05/05	8.70	Call	Bond Future	6,618.0000	6,052.0000	(8.552)	0	0	0
2010/11/23	R186	2011/05/05	8.70	Put	Bond Future	1,522.0000	1,732.0000	13.798	0	0	0
2010/11/23	R186	2011/05/05	8.00	Put	Bond Future	4,421.0000	4,864.0000	10.020	0	0	0
2010/11/23	R186	2011/05/05	8.00	Call	Bond Future	2,663.0000	2,330.0000	(12.505)	0	0	5,500
2010/11/23	R186	2011/08/04			Bond Future	8.2460	8.3270	0.982	0.0000	0.0000	0
2010/11/23	R186	2011/08/04	8.25	Call	Bond Future	4,450.0000	4,041.0000	(9.191)	0	0	0
2010/11/23	R186	2011/08/04	8.25	Put	Bond Future	4,411.0000	4,793.0000	8.660	0	0	0
2010/11/23	R186	2011/08/04	8.30	Call	Bond Future	4,701.0000	4,279.0000	(8.977)	0	0	0
2010/11/23	R186	2011/08/04	8.30	Put	Bond Future	4,173.0000	4,542.0000	8.843	0	0	0
2010/11/23	R186	2011/08/04	8.20	Call	Bond Future	4,207.0000	3,812.0000	(9.389)	0	0	0
2010/11/23	R186	2011/08/04	8.20	Put	Bond Future	4,660.0000	5,056.0000	8.498	0	0	0
2010/11/23	R201	2011/02/03			Bond Future	6.8660	6.8700	0.058	0.0000	0.0000	639
2010/11/23	R201	2011/02/03	8.00	Call	Bond Future	3,861.0000	3,846.0000	(0.389)	0	0	0
2010/11/23	R201	2011/02/03	8.00	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2010/11/23	R201	2011/02/03	8.05	Call	Bond Future	4,024.0000	4,010.0000	(0.348)	0	0	0
2010/11/23	R201	2011/02/03	8.05	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2010/11/23	R201	2011/02/03	7.95	Call	Bond Future	3,697.0000	3,683.0000	(0.379)	0	0	0
2010/11/23	R201	2011/02/03	7.95	Put	Bond Future	11.0000	11.0000	0.000	0	0	0
2010/11/23	R201	2011/05/05			Bond Future	6.9460	6.9510	0.072	0.0000	0.0000	0
2010/11/23	R201	2011/05/05	7.75	Call	Bond Future	2,762.0000	2,746.0000	(0.579)	0	0	0
2010/11/23	R201	2011/05/05	7.75	Put	Bond Future	180.0000	181.0000	0.556	0	0	0
2010/11/23	R201	2011/05/05	7.80	Call	Bond Future	2,899.0000	2,883.0000	(0.552)	0	0	0
2010/11/23	R201	2011/05/05	7.80	Put	Bond Future	159.0000	160.0000	0.629	0	0	0
2010/11/23	R201	2011/05/05	7.70	Call	Bond Future	2,627.0000	2,611.0000	(0.609)	0	0	0
2010/11/23	R201	2011/05/05	7.70	Put	Bond Future	204.0000	204.0000	0.000	0	0	0
2010/11/23	R201	2011/08/04			Bond Future	7.0440	7.0490	0.071	0.0000	0.0000	0
2010/11/23	R201	2011/08/04	7.25	Call	Bond Future	1,487.0000	1,476.0000	(0.740)	0	0	0
2010/11/23	R201	2011/08/04	7.25	Put	Bond Future	863.0000	867.0000	0.463	0	0	0
2010/11/23	R201	2011/08/04	7.30	Call	Bond Future	1,591.0000	1,580.0000	(0.691)	0	0	0
2010/11/23	R201	2011/08/04	7.30	Put	Bond Future	816.0000	820.0000	0.490	0	0	0
2010/11/23	R201	2011/08/04	7.20	Call	Bond Future	1,398.0000	1,388.0000	(0.715)	0	0	0

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2010/11/23	R201 2011/08/04	7.20	Put	Bond Future	925.0000	930.0000	0.541	0	0	0
2010/11/23	R202 2011/02/03			Bond Future	0.2180	0.2740	25.688	0.0000	0.0000	3,320
2010/11/23	R202 2011/02/03	3.05	Call	Bond Future	65,392.0000	63,691.0000	(2.601)	0	0	0
2010/11/23	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R202 2011/02/03	3.10	Call	Bond Future	66,240.0000	64,538.0000	(2.569)	0	0	0
2010/11/23	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R202 2011/02/03	3.00	Call	Bond Future	64,537.0000	62,835.0000	(2.637)	0	0	0
2010/11/23	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R202 2011/05/05			Bond Future	0.1380	0.1950	41.304	0.0000	0.0000	6,500
2010/11/23	R202 2011/05/05	2.05	Call	Bond Future	48,397.0000	46,660.0000	(3.589)	0	0	0
2010/11/23	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R202 2011/05/05	2.10	Call	Bond Future	49,425.0000	47,688.0000	(3.514)	0	0	0
2010/11/23	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R202 2011/05/05	2.00	Call	Bond Future	47,359.0000	45,621.0000	(3.670)	0	0	0
2010/11/23	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R203 2011/02/03			Bond Future	7.6970	7.7430	0.598	0.0000	0.0000	1,407
2010/11/23	R203 2011/02/03	8.50	Call	Bond Future	4,187.0000	3,968.0000	(5.230)	0	0	0
2010/11/23	R203 2011/02/03	8.50	Put	Bond Future	124.0000	143.0000	15.323	0	0	0
2010/11/23	R203 2011/02/03	8.55	Call	Bond Future	4,414.0000	4,191.0000	(5.052)	0	0	0
2010/11/23	R203 2011/02/03	8.55	Put	Bond Future	104.0000	120.0000	15.385	0	0	0
2010/11/23	R203 2011/02/03	8.45	Call	Bond Future	3,963.0000	3,747.0000	(5.450)	0	0	0
2010/11/23	R203 2011/02/03	8.45	Put	Bond Future	147.0000	169.0000	14.966	0	0	0
2010/11/23	R203 2011/05/05			Bond Future	7.7870	7.8360	0.629	0.0000	0.0000	0
2010/11/23	R203 2011/05/05	8.25	Call	Bond Future	3,067.0000	2,891.0000	(5.739)	0	0	0
2010/11/23	R203 2011/05/05	8.25	Put	Bond Future	781.0000	850.0000	8.835	0	0	0
2010/11/23	R203 2011/05/05	8.30	Call	Bond Future	3,243.0000	3,062.0000	(5.581)	0	0	0
2010/11/23	R203 2011/05/05	8.30	Put	Bond Future	714.0000	778.0000	8.964	0	0	0
2010/11/23	R203 2011/05/05	8.20	Call	Bond Future	2,896.0000	2,724.0000	(5.939)	0	0	0
2010/11/23	R203 2011/05/05	8.20	Put	Bond Future	854.0000	927.0000	8.548	0	0	0
2010/11/23	R203 2011/08/04			Bond Future	7.8880	7.9390	0.647	0.0000	0.0000	0
2010/11/23	R203 2011/08/04	8.00	Call	Bond Future	2,376.0000	2,239.0000	(5.766)	0	0	0
2010/11/23	R203 2011/08/04	8.00	Put	Bond Future	1,838.0000	1,946.0000	5.876	0	0	0
2010/11/23	R203 2011/08/04	8.05	Call	Bond Future	2,510.0000	2,368.0000	(5.657)	0	0	0

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2010/11/23	R203 2011/08/04	8.05	Put	Bond Future	1,733.0000	1,836.0000	5.943	0	0	0
2010/11/23	R203 2011/08/04	7.95	Call	Bond Future	2,246.0000	2,113.0000	(5.922)	0	0	0
2010/11/23	R203 2011/08/04	7.95	Put	Bond Future	1,948.0000	2,060.0000	5.749	0	0	0
2010/11/23	R204 2011/02/03			Bond Future	7.8350	7.8710	0.459	0.0000	0.0000	1,926
2010/11/23	R204 2011/02/03	8.50	Call	Bond Future	4,004.0000	3,817.0000	(4.670)	0	0	0
2010/11/23	R204 2011/02/03	8.50	Put	Bond Future	221.0000	244.0000	10.407	0	0	0
2010/11/23	R204 2011/02/03	8.55	Call	Bond Future	4,248.0000	4,058.0000	(4.473)	0	0	0
2010/11/23	R204 2011/02/03	8.55	Put	Bond Future	188.0000	208.0000	10.638	0	0	0
2010/11/23	R204 2011/02/03	8.45	Call	Bond Future	3,764.0000	3,581.0000	(4.862)	0	0	0
2010/11/23	R204 2011/02/03	8.45	Put	Bond Future	259.0000	286.0000	10.425	0	0	0
2010/11/23	R204 2011/05/05			Bond Future	7.9220	7.9590	0.467	0.0000	0.0000	0
2010/11/23	R204 2011/05/05	8.50	Call	Bond Future	3,904.0000	3,742.0000	(4.150)	0	0	0
2010/11/23	R204 2011/05/05	8.50	Put	Bond Future	702.0000	749.0000	6.695	0	0	0
2010/11/23	R204 2011/05/05	8.55	Call	Bond Future	4,111.0000	3,946.0000	(4.014)	0	0	0
2010/11/23	R204 2011/05/05	8.55	Put	Bond Future	638.0000	682.0000	6.897	0	0	0
2010/11/23	R204 2011/05/05	8.45	Call	Bond Future	3,700.0000	3,542.0000	(4.270)	0	0	0
2010/11/23	R204 2011/05/05	8.45	Put	Bond Future	769.0000	820.0000	6.632	0	0	0
2010/11/23	R204 2011/08/04			Bond Future	8.0180	8.0570	0.486	0.0000	0.0000	0
2010/11/23	R204 2011/08/04	8.00	Call	Bond Future	2,309.0000	2,198.0000	(4.807)	0	0	0
2010/11/23	R204 2011/08/04	8.00	Put	Bond Future	2,408.0000	2,510.0000	4.236	0	0	0
2010/11/23	R204 2011/08/04	8.05	Call	Bond Future	2,449.0000	2,334.0000	(4.696)	0	0	0
2010/11/23	R204 2011/08/04	8.05	Put	Bond Future	2,274.0000	2,372.0000	4.310	0	0	0
2010/11/23	R204 2011/08/04	7.95	Call	Bond Future	2,174.0000	2,067.0000	(4.922)	0	0	0
2010/11/23	R204 2011/08/04	7.95	Put	Bond Future	2,547.0000	2,654.0000	4.201	0	0	0
2010/11/23	R206 2011/02/03			Bond Future	6.5650	6.5700	0.076	0.0000	0.0000	0
2010/11/23	R206 2011/02/03	8.00	Call	Bond Future	3,746.0000	3,732.0000	(0.374)	0	0	0
2010/11/23	R206 2011/02/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/23	R206 2011/02/03	8.05	Call	Bond Future	3,873.0000	3,859.0000	(0.361)	0	0	0
2010/11/23	R206 2011/02/03	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/23	R206 2011/02/03	7.95	Call	Bond Future	3,618.0000	3,605.0000	(0.359)	0	0	0
2010/11/23	R206 2011/02/03	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/11/23	R206 2011/05/05			Bond Future	6.6400	6.6460	0.090	0.0000	0.0000	0
2010/11/23	R206 2011/05/05	7.50	Call	Bond Future	2,193.0000	2,179.0000	(0.638)	0	0	0

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2010/11/23	R206 2011/05/05	7.50	Put	Bond Future	110.0000	110.0000	0.000	0	0	0
2010/11/23	R206 2011/05/05	7.55	Call	Bond Future	2,299.0000	2,285.0000	(0.609)	0	0	0
2010/11/23	R206 2011/05/05	7.55	Put	Bond Future	96.0000	97.0000	1.042	0	0	0
2010/11/23	R206 2011/05/05	7.45	Call	Bond Future	2,088.0000	2,074.0000	(0.670)	0	0	0
2010/11/23	R206 2011/05/05	7.45	Put	Bond Future	124.0000	125.0000	0.806	0	0	0
2010/11/23	R206 2011/08/04			Bond Future	6.7380	6.7430	0.074	0.0000	0.0000	0
2010/11/23	R206 2011/08/04	7.00	Call	Bond Future	1,177.0000	1,169.0000	(0.680)	0	0	0
2010/11/23	R206 2011/08/04	7.00	Put	Bond Future	595.0000	598.0000	0.504	0	0	0
2010/11/23	R206 2011/08/04	7.05	Call	Bond Future	1,246.0000	1,238.0000	(0.642)	0	0	0
2010/11/23	R206 2011/08/04	7.05	Put	Bond Future	553.0000	556.0000	0.542	0	0	0
2010/11/23	R206 2011/08/04	6.95	Call	Bond Future	1,111.0000	1,102.0000	(0.810)	0	0	0
2010/11/23	R206 2011/08/04	6.95	Put	Bond Future	639.0000	641.0000	0.313	0	0	0
2010/11/23	R207 2011/02/03			Bond Future	7.9310	7.9720	0.517	0.0000	0.0000	1,400
2010/11/23	R207 2011/02/03	8.75	Call	Bond Future	5,012.0000	4,779.0000	(4.649)	0	0	0
2010/11/23	R207 2011/02/03	8.75	Put	Bond Future	145.0000	164.0000	13.103	0	0	0
2010/11/23	R207 2011/02/03	8.80	Call	Bond Future	5,276.0000	5,040.0000	(4.473)	0	0	0
2010/11/23	R207 2011/02/03	8.80	Put	Bond Future	123.0000	138.0000	12.195	0	0	0
2010/11/23	R207 2011/02/03	8.70	Call	Bond Future	4,751.0000	4,520.0000	(4.862)	0	0	0
2010/11/23	R207 2011/02/03	8.70	Put	Bond Future	172.0000	193.0000	12.209	0	0	0
2010/11/23	R207 2011/05/05			Bond Future	8.0140	8.0560	0.524	0.0000	0.0000	0
2010/11/23	R207 2011/05/05	8.50	Call	Bond Future	3,780.0000	3,596.0000	(4.868)	0	0	0
2010/11/23	R207 2011/05/05	8.50	Put	Bond Future	926.0000	993.0000	7.235	0	0	0
2010/11/23	R207 2011/05/05	8.55	Call	Bond Future	3,989.0000	3,800.0000	(4.738)	0	0	0
2010/11/23	R207 2011/05/05	8.55	Put	Bond Future	847.0000	910.0000	7.438	0	0	0
2010/11/23	R207 2011/05/05	8.45	Call	Bond Future	3,576.0000	3,396.0000	(5.034)	0	0	0
2010/11/23	R207 2011/05/05	8.45	Put	Bond Future	1,011.0000	1,082.0000	7.023	0	0	0
2010/11/23	R207 2011/08/04			Bond Future	8.1050	8.1490	0.543	0.0000	0.0000	0
2010/11/23	R207 2011/08/04	8.25	Call	Bond Future	3,002.0000	2,855.0000	(4.897)	0	0	0
2010/11/23	R207 2011/08/04	8.25	Put	Bond Future	2,162.0000	2,271.0000	5.042	0	0	0
2010/11/23	R207 2011/08/04	8.30	Call	Bond Future	3,166.0000	3,014.0000	(4.801)	0	0	0
2010/11/23	R207 2011/08/04	8.30	Put	Bond Future	2,038.0000	2,142.0000	5.103	0	0	0
2010/11/23	R207 2011/08/04	8.20	Call	Bond Future	2,844.0000	2,701.0000	(5.028)	0	0	0
2010/11/23	R207 2011/08/04	8.20	Put	Bond Future	2,293.0000	2,405.0000	4.884	0	0	0

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2010/11/23	R208 2011/02/03			Bond Future	8.0190	8.0600	0.511	0.0000	0.0000	5,598
2010/11/23	R208 2011/02/03	8.75	Call	Bond Future	4,789.0000	4,550.0000	(4.991)	0	0	0
2010/11/23	R208 2011/02/03	8.75	Put	Bond Future	217.0000	242.0000	11.521	0	0	0
2010/11/23	R208 2011/02/03	8.80	Call	Bond Future	5,059.0000	4,816.0000	(4.803)	0	0	0
2010/11/23	R208 2011/02/03	8.80	Put	Bond Future	185.0000	207.0000	11.892	0	0	0
2010/11/23	R208 2011/02/03	8.70	Call	Bond Future	4,523.0000	4,288.0000	(5.196)	0	0	0
2010/11/23	R208 2011/02/03	8.70	Put	Bond Future	254.0000	284.0000	11.811	0	0	0
2010/11/23	R208 2011/05/05			Bond Future	8.0950	8.1370	0.519	0.0000	0.0000	0
2010/11/23	R208 2011/05/05	8.50	Call	Bond Future	3,631.0000	3,444.0000	(5.150)	0	0	0
2010/11/23	R208 2011/05/05	8.50	Put	Bond Future	1,115.0000	1,194.0000	7.085	0	0	0
2010/11/23	R208 2011/05/05	8.55	Call	Bond Future	3,843.0000	3,651.0000	(4.996)	0	0	0
2010/11/23	R208 2011/05/05	8.55	Put	Bond Future	1,023.0000	1,096.0000	7.136	0	0	0
2010/11/23	R208 2011/05/05	8.45	Call	Bond Future	3,424.0000	3,243.0000	(5.286)	0	0	0
2010/11/23	R208 2011/05/05	8.45	Put	Bond Future	1,214.0000	1,298.0000	6.919	0	0	0
2010/11/23	R208 2011/08/04			Bond Future	8.1780	8.2210	0.526	0.0000	0.0000	0
2010/11/23	R208 2011/08/04	8.25	Call	Bond Future	3,012.0000	2,865.0000	(4.880)	0	0	0
2010/11/23	R208 2011/08/04	8.25	Put	Bond Future	2,568.0000	2,687.0000	4.634	0	0	0
2010/11/23	R208 2011/08/04	8.30	Call	Bond Future	3,177.0000	3,026.0000	(4.753)	0	0	0
2010/11/23	R208 2011/08/04	8.30	Put	Bond Future	2,427.0000	2,541.0000	4.697	0	0	0
2010/11/23	R208 2011/08/04	8.20	Call	Bond Future	2,851.0000	2,709.0000	(4.981)	0	0	0
2010/11/23	R208 2011/08/04	8.20	Put	Bond Future	2,715.0000	2,838.0000	4.530	0	0	0
2010/11/23	R209 2011/02/03			Bond Future	8.1300	8.2110	0.996	0.0000	0.0000	23,687
2010/11/23	R209 2011/02/03	9.00	Call	Bond Future	7,432.0000	6,775.0000	(8.840)	0	0	0
2010/11/23	R209 2011/02/03	9.00	Put	Bond Future	222.0000	284.0000	27.928	0	0	0
2010/11/23	R209 2011/02/03	9.05	Call	Bond Future	7,782.0000	7,117.0000	(8.545)	0	0	0
2010/11/23	R209 2011/02/03	9.05	Put	Bond Future	190.0000	243.0000	27.895	0	0	0
2010/11/23	R209 2011/02/03	8.95	Call	Bond Future	7,081.0000	6,432.0000	(9.165)	0	0	0
2010/11/23	R209 2011/02/03	8.95	Put	Bond Future	256.0000	326.0000	27.344	0	0	0
2010/11/23	R209 2011/05/05			Bond Future	8.1800	8.2630	1.015	0.0000	0.0000	0
2010/11/23	R209 2011/05/05	8.50	Call	Bond Future	4,616.0000	4,140.0000	(10.312)	0	0	0
2010/11/23	R209 2011/05/05	8.50	Put	Bond Future	1,865.0000	2,118.0000	13.566	0	0	0
2010/11/23	R209 2011/05/05	8.55	Call	Bond Future	4,886.0000	4,396.0000	(10.029)	0	0	0
2010/11/23	R209 2011/05/05	8.55	Put	Bond Future	1,719.0000	1,957.0000	13.845	0	0	0
2010/11/23	R209 2011/05/05	8.45	Call	Bond Future	4,351.0000	3,890.0000	(10.595)	0	0	0

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2010/11/23	R209 2011/05/05	8.45	Put	Bond Future	2,020.0000	2,287.0000	13.218	0	0	0
2010/11/23	R209 2011/08/04			Bond Future	8.2330	8.3180	1.032	0.0000	0.0000	0
2010/11/23	R209 2011/08/04	8.50	Call	Bond Future	5,172.0000	4,722.0000	(8.701)	0	0	0
2010/11/23	R209 2011/08/04	8.50	Put	Bond Future	2,892.0000	3,179.0000	9.924	0	0	0
2010/11/23	R209 2011/08/04	8.55	Call	Bond Future	5,421.0000	4,958.0000	(8.541)	0	0	0
2010/11/23	R209 2011/08/04	8.55	Put	Bond Future	2,725.0000	3,000.0000	10.092	0	0	0
2010/11/23	R209 2011/08/04	8.45	Call	Bond Future	4,929.0000	4,490.0000	(8.906)	0	0	0
2010/11/23	R209 2011/08/04	8.45	Put	Bond Future	3,068.0000	3,366.0000	9.713	0	0	0
2010/11/23	R209 2011/08/04	10.10	Call	Bond Future	14,312.0000	13,626.0000	(4.793)	0	0	0
2010/11/23	R209 2011/08/04	10.10	Put	Bond Future	340.0000	392.0000	15.294	0	0	0
2010/11/23	R211 2011/02/03			Bond Future	1.6120	1.6850	4.529	0.0000	0.0000	589
2010/11/23	R211 2011/02/03	2.50	Call	Bond Future	5,041.0000	4,616.0000	(8.431)	0	0	0
2010/11/23	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R211 2011/02/03	2.55	Call	Bond Future	5,317.0000	4,892.0000	(7.993)	0	0	0
2010/11/23	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R211 2011/02/03	2.45	Call	Bond Future	4,765.0000	4,340.0000	(8.919)	0	0	0
2010/11/23	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R212 2011/02/03			Bond Future	2.3980	2.3780	(0.834)	0.0000	0.0000	1,868
2010/11/23	R212 2011/02/03	3.00	Call	Bond Future	5,703.0000	5,899.0000	3.437	0	0	0
2010/11/23	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R212 2011/02/03	3.05	Call	Bond Future	6,161.0000	6,357.0000	3.181	0	0	0
2010/11/23	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R212 2011/02/03	2.95	Call	Bond Future	5,244.0000	5,440.0000	3.738	0	0	0
2010/11/23	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/02/03			Bond Future	8.1810	8.2570	0.929	0.0000	0.0000	0
2010/11/23	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/02/03	8.00	Put	Bond Future	1,637.0000	2,311.0000	41.173	0	0	0
2010/11/23	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/02/03	8.05	Put	Bond Future	1,180.0000	1,855.0000	57.203	0	0	0
2010/11/23	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/02/03	7.95	Put	Bond Future	2,097.0000	2,772.0000	32.189	0	0	0
2010/11/23	R213 2011/05/05			Bond Future	8.2370	8.3150	0.947	0.0000	0.0000	0
2010/11/23	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/11/23	R213 2011/05/05	8.00	Put	Bond Future	2,126.0000	2,809.0000	32.126	0	0	0
2010/11/23	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/05/05	8.05	Put	Bond Future	1,671.0000	2,354.0000	40.874	0	0	0
2010/11/23	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/05/05	7.95	Put	Bond Future	2,584.0000	3,267.0000	26.432	0	0	0
2010/11/23	R213 2011/08/04			Bond Future	8.2960	8.3770	0.976	0.0000	0.0000	0
2010/11/23	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/08/04	8.00	Put	Bond Future	2,631.0000	3,331.0000	26.606	0	0	0
2010/11/23	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/08/04	8.05	Put	Bond Future	2,179.0000	2,879.0000	32.125	0	0	0
2010/11/23	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/23	R213 2011/08/04	7.95	Put	Bond Future	3,087.0000	3,787.0000	22.676	0	0	0
2010/11/23	TRT1 2011/02/03			Index Future	346.3020	345.3740	(0.268)	0.0000	0.0000	100
2010/11/23	TRT1 2011/05/05			Index Future	350.9980	350.0580	(0.268)	0.0000	0.0000	0
Total										171950.00