



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/11/2010

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
2010/11/25	AL7T 2011/02/03			Index Future	374.2290	374.0470	(0.049)	0.0000	0.0000	30
2010/11/25	ALBI 2011/02/03			Index Future	345.0470	345.0480	0.000	0.0000	0.0000	1,132
2010/11/25	ALBI 2011/05/05			Index Future	350.0810	350.0830	0.001	0.0000	0.0000	0
2010/11/25	CRD1 2011/02/03			Index Future	153.2280	153.2010	(0.018)	0.0000	0.0000	2
2010/11/25	CRD1 2011/05/05			Index Future	155.3070	155.2800	(0.017)	0.0000	0.0000	0
2010/11/25	GOVI 2011/02/03			GOVI	345.9320	345.9090	(0.007)	0.0000	0.0000	203
2010/11/25	GOVI 2011/02/03	343.00	Call	GOVI	29,320.0000	29,090.0000	(0.784)	0	0	0
2010/11/25	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/25	GOVI 2011/02/03	343.01	Call	GOVI	29,220.0000	28,990.0000	(0.787)	0	0	0
2010/11/25	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/25	GOVI 2011/02/03	342.99	Call	GOVI	29,420.0000	29,190.0000	(0.782)	0	0	0
2010/11/25	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/25	GOVI 2011/05/05			GOVI	350.9790	350.9570	(0.006)	0.0000	0.0000	0
2010/11/25	GOVI 2011/05/05	349.00	Call	GOVI	19,790.0000	19,570.0000	(1.112)	0	0	0
2010/11/25	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/25	GOVI 2011/05/05	349.01	Call	GOVI	19,690.0000	19,470.0000	(1.117)	0	0	0
2010/11/25	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/25	GOVI 2011/05/05	348.99	Call	GOVI	19,890.0000	19,670.0000	(1.106)	0	0	0
2010/11/25	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/25	IGOV 2011/02/03			Index Future	150.1130	150.0890	(0.016)	0.0000	0.0000	0
2010/11/25	IGOV 2011/05/05			Index Future	152.3030	152.2790	(0.016)	0.0000	0.0000	0

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2010/11/25	IGOV 2011/08/04			Index Future	154.4990	154.4750	(0.016)	0.0000	0.0000	0
2010/11/25	ILBI 2011/02/03			Index Future	405.7680	405.7200	(0.012)	0.0000	0.0000	370
2010/11/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/25	JBAF 2010/12/15			Jibar Tradeable Future	5.5190	5.5320	0.236	0.0000	0.0000	7,600
2010/11/25	JBAF 2011/01/19			Jibar Tradeable Future	5.4600	5.4730	0.238	0.0000	0.0000	5,000
2010/11/25	JBAF 2011/02/16			Jibar Tradeable Future	5.4730	5.4600	(0.238)	0.0000	0.0000	2,500
2010/11/25	JBAF 2011/03/16			Jibar Tradeable Future	5.4810	5.4610	(0.365)	0.0000	0.0000	5,500
2010/11/25	JBAF 2011/04/20			Jibar Tradeable Future	5.4810	5.4610	(0.365)	0.0000	0.0000	0
2010/11/25	JBAF 2011/05/18			Jibar Tradeable Future	5.4900	5.4690	(0.383)	0.0000	0.0000	0
2010/11/25	JBAF 2011/06/15			Jibar Tradeable Future	5.5130	5.4910	(0.399)	0.0000	0.0000	4,500
2010/11/25	JBAF 2011/09/21			Jibar Tradeable Future	5.6620	5.6480	(0.247)	0.0000	0.0000	13,900
2010/11/25	JBAF 2011/12/21			Jibar Tradeable Future	5.8740	5.8800	0.102	0.0000	0.0000	5,200
2010/11/25	JBAF 2012/03/20			Jibar Tradeable Future	6.0760	6.0800	0.066	0.0000	0.0000	0
2010/11/25	JBAF 2012/06/20			Jibar Tradeable Future	6.3210	6.3270	0.095	0.0000	0.0000	100
2010/11/25	JBAF 2012/09/19			Jibar Tradeable Future	6.5040	6.5140	0.154	0.0000	0.0000	40,100
2010/11/25	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/25	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/25	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/25	OTH1 2011/02/03			Index Future	339.9020	340.0360	0.039	0.0000	0.0000	3
2010/11/25	OTH1 2011/05/05			Index Future	344.8610	344.9970	0.039	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
2010/11/25	R157 2011/02/03			Bond Future	7.2740	7.2830	0.124	0.0000	0.0000	6,196
2010/11/25	R157 2011/02/03	7.90	Call	Bond Future	2,862.0000	2,824.0000	(1.328)	0	0	0
2010/11/25	R157 2011/02/03	7.90	Put	Bond Future	139.0000	141.0000	1.439	0	0	0
2010/11/25	R157 2011/02/03	7.95	Call	Bond Future	3,053.0000	3,014.0000	(1.277)	0	0	0
2010/11/25	R157 2011/02/03	7.95	Put	Bond Future	116.0000	117.0000	0.862	0	0	0
2010/11/25	R157 2011/02/03	7.85	Call	Bond Future	2,675.0000	2,637.0000	(1.421)	0	0	0
2010/11/25	R157 2011/02/03	7.85	Put	Bond Future	167.0000	168.0000	0.599	0	0	0
2010/11/25	R157 2011/05/05			Bond Future	7.3750	7.3850	0.136	0.0000	0.0000	705
2010/11/25	R157 2011/05/05	7.75	Call	Bond Future	2,186.0000	2,153.0000	(1.510)	0	0	0
2010/11/25	R157 2011/05/05	7.75	Put	Bond Future	636.0000	645.0000	1.415	0	0	0
2010/11/25	R157 2011/05/05	7.80	Call	Bond Future	2,330.0000	2,297.0000	(1.416)	0	0	0
2010/11/25	R157 2011/05/05	7.80	Put	Bond Future	575.0000	584.0000	1.565	0	0	0
2010/11/25	R157 2011/05/05	7.70	Call	Bond Future	2,045.0000	2,014.0000	(1.516)	0	0	0
2010/11/25	R157 2011/05/05	7.70	Put	Bond Future	700.0000	711.0000	1.571	0	0	0
2010/11/25	R157 2011/05/05	7.65	Call	Bond Future	1,909.0000	1,879.0000	(1.572)	0	0	0
2010/11/25	R157 2011/05/05	7.65	Put	Bond Future	770.0000	782.0000	1.558	0	0	0
2010/11/25	R157 2011/08/04			Bond Future	7.4920	7.5030	0.147	0.0000	0.0000	0
2010/11/25	R157 2011/08/04	7.50	Call	Bond Future	1,605.0000	1,580.0000	(1.558)	0	0	0
2010/11/25	R157 2011/08/04	7.50	Put	Bond Future	1,574.0000	1,592.0000	1.144	0	0	0
2010/11/25	R157 2011/08/04	7.55	Call	Bond Future	1,708.0000	1,682.0000	(1.522)	0	0	0
2010/11/25	R157 2011/08/04	7.55	Put	Bond Future	1,481.0000	1,498.0000	1.148	0	0	0
2010/11/25	R157 2011/08/04	7.45	Call	Bond Future	1,506.0000	1,482.0000	(1.594)	0	0	0
2010/11/25	R157 2011/08/04	7.45	Put	Bond Future	1,671.0000	1,690.0000	1.137	0	0	0
2010/11/25	R186 2011/02/03			Bond Future	8.3550	8.3440	(0.132)	0.0000	0.0000	23,685
2010/11/25	R186 2011/02/03	9.00	Call	Bond Future	6,598.0000	6,681.0000	1.258	0	0	0
2010/11/25	R186 2011/02/03	9.00	Put	Bond Future	473.0000	447.0000	(5.497)	0	0	0
2010/11/25	R186 2011/02/03	9.05	Call	Bond Future	6,989.0000	7,074.0000	1.216	0	0	0
2010/11/25	R186 2011/02/03	9.05	Put	Bond Future	409.0000	385.0000	(5.868)	0	0	0
2010/11/25	R186 2011/02/03	8.95	Call	Bond Future	6,213.0000	6,294.0000	1.304	0	0	0
2010/11/25	R186 2011/02/03	8.95	Put	Bond Future	546.0000	518.0000	(5.128)	0	0	0
2010/11/25	R186 2011/02/03	7.75	Put	Bond Future	6,626.0000	6,524.0000	(1.539)	0	0	0
2010/11/25	R186 2011/02/03	7.75	Call	Bond Future	427.0000	434.0000	1.639	0	0	3,000
2010/11/25	R186 2011/05/05			Bond Future	8.4300	8.4190	(0.130)	0.0000	0.0000	0
2010/11/25	R186 2011/05/05	8.75	Call	Bond Future	5,173.0000	5,233.0000	1.160	0	0	0

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2010/11/25	R186	2011/05/05	8.75	Put	Bond Future	2,130.0000	2,083.0000	(2.207)	0	0	0
2010/11/25	R186	2011/05/05	8.80	Call	Bond Future	5,476.0000	5,538.0000	1.132	0	0	0
2010/11/25	R186	2011/05/05	8.80	Put	Bond Future	1,967.0000	1,923.0000	(2.237)	0	0	0
2010/11/25	R186	2011/05/05	8.70	Call	Bond Future	4,878.0000	4,935.0000	1.169	0	0	0
2010/11/25	R186	2011/05/05	8.70	Put	Bond Future	2,302.0000	2,253.0000	(2.129)	0	0	0
2010/11/25	R186	2011/05/05	8.00	Put	Bond Future	5,972.0000	5,891.0000	(1.356)	0	0	0
2010/11/25	R186	2011/05/05	8.00	Call	Bond Future	1,694.0000	1,719.0000	1.476	0	0	5,500
2010/11/25	R186	2011/08/04			Bond Future	8.5110	8.4990	(0.141)	0.0000	0.0000	0
2010/11/25	R186	2011/08/04	8.25	Call	Bond Future	3,221.0000	3,261.0000	1.242	0	0	0
2010/11/25	R186	2011/08/04	8.25	Put	Bond Future	5,743.0000	5,668.0000	(1.306)	0	0	0
2010/11/25	R186	2011/08/04	8.30	Call	Bond Future	3,426.0000	3,469.0000	1.255	0	0	0
2010/11/25	R186	2011/08/04	8.30	Put	Bond Future	5,459.0000	5,387.0000	(1.319)	0	0	0
2010/11/25	R186	2011/08/04	8.20	Call	Bond Future	3,023.0000	3,061.0000	1.257	0	0	0
2010/11/25	R186	2011/08/04	8.20	Put	Bond Future	6,037.0000	5,960.0000	(1.275)	0	0	0
2010/11/25	R201	2011/02/03			Bond Future	7.0430	7.0530	0.142	0.0000	0.0000	639
2010/11/25	R201	2011/02/03	8.00	Call	Bond Future	3,259.0000	3,224.0000	(1.074)	0	0	0
2010/11/25	R201	2011/02/03	8.00	Put	Bond Future	19.0000	19.0000	0.000	0	0	0
2010/11/25	R201	2011/02/03	8.05	Call	Bond Future	3,420.0000	3,386.0000	(0.994)	0	0	0
2010/11/25	R201	2011/02/03	8.05	Put	Bond Future	15.0000	15.0000	0.000	0	0	0
2010/11/25	R201	2011/02/03	7.95	Call	Bond Future	3,098.0000	3,063.0000	(1.130)	0	0	0
2010/11/25	R201	2011/02/03	7.95	Put	Bond Future	25.0000	24.0000	(4.000)	0	0	0
2010/11/25	R201	2011/05/05			Bond Future	7.1370	7.1480	0.154	0.0000	0.0000	0
2010/11/25	R201	2011/05/05	7.75	Call	Bond Future	2,244.0000	2,214.0000	(1.337)	0	0	0
2010/11/25	R201	2011/05/05	7.75	Put	Bond Future	283.0000	288.0000	1.767	0	0	0
2010/11/25	R201	2011/05/05	7.80	Call	Bond Future	2,372.0000	2,341.0000	(1.307)	0	0	0
2010/11/25	R201	2011/05/05	7.80	Put	Bond Future	253.0000	258.0000	1.976	0	0	0
2010/11/25	R201	2011/05/05	7.70	Call	Bond Future	2,119.0000	2,090.0000	(1.369)	0	0	0
2010/11/25	R201	2011/05/05	7.70	Put	Bond Future	316.0000	323.0000	2.215	0	0	0
2010/11/25	R201	2011/08/04			Bond Future	7.2520	7.2630	0.152	0.0000	0.0000	0
2010/11/25	R201	2011/08/04	7.25	Call	Bond Future	1,137.0000	1,118.0000	(1.671)	0	0	0
2010/11/25	R201	2011/08/04	7.25	Put	Bond Future	1,143.0000	1,157.0000	1.225	0	0	0
2010/11/25	R201	2011/08/04	7.30	Call	Bond Future	1,229.0000	1,209.0000	(1.627)	0	0	0
2010/11/25	R201	2011/08/04	7.30	Put	Bond Future	1,084.0000	1,097.0000	1.199	0	0	0
2010/11/25	R201	2011/08/04	7.20	Call	Bond Future	1,062.0000	1,043.0000	(1.789)	0	0	0

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2010/11/25	R201 2011/08/04	7.20	Put	Bond Future	1,219.0000	1,233.0000	1.148	0	0	0
2010/11/25	R202 2011/02/03			Bond Future	0.2750	0.2760	0.364	0.0000	0.0000	3,320
2010/11/25	R202 2011/02/03	3.05	Call	Bond Future	63,660.0000	63,630.0000	(0.047)	0	0	0
2010/11/25	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R202 2011/02/03	3.10	Call	Bond Future	64,507.0000	64,477.0000	(0.047)	0	0	0
2010/11/25	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R202 2011/02/03	3.00	Call	Bond Future	62,805.0000	62,775.0000	(0.048)	0	0	0
2010/11/25	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R202 2011/05/05			Bond Future	0.1960	0.1960	0.000	0.0000	0.0000	6,500
2010/11/25	R202 2011/05/05	2.05	Call	Bond Future	46,629.0000	46,629.0000	0.000	0	0	0
2010/11/25	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R202 2011/05/05	2.10	Call	Bond Future	47,657.0000	47,657.0000	0.000	0	0	0
2010/11/25	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R202 2011/05/05	2.00	Call	Bond Future	45,591.0000	45,591.0000	0.000	0	0	0
2010/11/25	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R203 2011/02/03			Bond Future	7.9320	7.9470	0.189	0.0000	0.0000	1,407
2010/11/25	R203 2011/02/03	8.50	Call	Bond Future	3,116.0000	3,047.0000	(2.214)	0	0	0
2010/11/25	R203 2011/02/03	8.50	Put	Bond Future	263.0000	271.0000	3.042	0	0	0
2010/11/25	R203 2011/02/03	8.55	Call	Bond Future	3,325.0000	3,255.0000	(2.105)	0	0	0
2010/11/25	R203 2011/02/03	8.55	Put	Bond Future	226.0000	232.0000	2.655	0	0	0
2010/11/25	R203 2011/02/03	8.45	Call	Bond Future	2,913.0000	2,845.0000	(2.334)	0	0	0
2010/11/25	R203 2011/02/03	8.45	Put	Bond Future	307.0000	316.0000	2.932	0	0	0
2010/11/25	R203 2011/05/05			Bond Future	8.0350	8.0500	0.187	0.0000	0.0000	0
2010/11/25	R203 2011/05/05	8.25	Call	Bond Future	2,243.0000	2,193.0000	(2.229)	0	0	0
2010/11/25	R203 2011/05/05	8.25	Put	Bond Future	1,190.0000	1,214.0000	2.017	0	0	0
2010/11/25	R203 2011/05/05	8.30	Call	Bond Future	2,393.0000	2,342.0000	(2.131)	0	0	0
2010/11/25	R203 2011/05/05	8.30	Put	Bond Future	1,097.0000	1,120.0000	2.097	0	0	0
2010/11/25	R203 2011/05/05	8.20	Call	Bond Future	2,097.0000	2,049.0000	(2.289)	0	0	0
2010/11/25	R203 2011/05/05	8.20	Put	Bond Future	1,287.0000	1,313.0000	2.020	0	0	0
2010/11/25	R203 2011/08/04			Bond Future	8.1490	8.1650	0.196	0.0000	0.0000	0
2010/11/25	R203 2011/08/04	8.00	Call	Bond Future	1,739.0000	1,701.0000	(2.185)	0	0	0
2010/11/25	R203 2011/08/04	8.00	Put	Bond Future	2,449.0000	2,487.0000	1.552	0	0	0
2010/11/25	R203 2011/08/04	8.05	Call	Bond Future	1,850.0000	1,811.0000	(2.108)	0	0	0

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2010/11/25	R203 2011/08/04	8.05	Put	Bond Future	2,321.0000	2,358.0000	1.594	0	0	0
2010/11/25	R203 2011/08/04	7.95	Call	Bond Future	1,632.0000	1,595.0000	(2.267)	0	0	0
2010/11/25	R203 2011/08/04	7.95	Put	Bond Future	2,582.0000	2,621.0000	1.510	0	0	0
2010/11/25	R204 2011/02/03			Bond Future	8.0850	8.1000	0.186	0.0000	0.0000	1,926
2010/11/25	R204 2011/02/03	8.50	Call	Bond Future	2,804.0000	2,731.0000	(2.603)	0	0	0
2010/11/25	R204 2011/02/03	8.50	Put	Bond Future	465.0000	478.0000	2.796	0	0	0
2010/11/25	R204 2011/02/03	8.55	Call	Bond Future	3,019.0000	2,945.0000	(2.451)	0	0	0
2010/11/25	R204 2011/02/03	8.55	Put	Bond Future	403.0000	415.0000	2.978	0	0	0
2010/11/25	R204 2011/02/03	8.45	Call	Bond Future	2,595.0000	2,524.0000	(2.736)	0	0	0
2010/11/25	R204 2011/02/03	8.45	Put	Bond Future	534.0000	549.0000	2.809	0	0	0
2010/11/25	R204 2011/05/05			Bond Future	8.1830	8.1980	0.183	0.0000	0.0000	0
2010/11/25	R204 2011/05/05	8.50	Call	Bond Future	2,859.0000	2,799.0000	(2.099)	0	0	0
2010/11/25	R204 2011/05/05	8.50	Put	Bond Future	1,119.0000	1,142.0000	2.055	0	0	0
2010/11/25	R204 2011/05/05	8.55	Call	Bond Future	3,039.0000	2,977.0000	(2.040)	0	0	0
2010/11/25	R204 2011/05/05	8.55	Put	Bond Future	1,028.0000	1,049.0000	2.043	0	0	0
2010/11/25	R204 2011/05/05	8.45	Call	Bond Future	2,684.0000	2,627.0000	(2.124)	0	0	0
2010/11/25	R204 2011/05/05	8.45	Put	Bond Future	1,216.0000	1,242.0000	2.138	0	0	0
2010/11/25	R204 2011/08/04			Bond Future	8.2920	8.3070	0.181	0.0000	0.0000	0
2010/11/25	R204 2011/08/04	8.00	Call	Bond Future	1,624.0000	1,587.0000	(2.278)	0	0	0
2010/11/25	R204 2011/08/04	8.00	Put	Bond Future	3,210.0000	3,254.0000	1.371	0	0	0
2010/11/25	R204 2011/08/04	8.05	Call	Bond Future	1,736.0000	1,697.0000	(2.247)	0	0	0
2010/11/25	R204 2011/08/04	8.05	Put	Bond Future	3,048.0000	3,090.0000	1.378	0	0	0
2010/11/25	R204 2011/08/04	7.95	Call	Bond Future	1,516.0000	1,481.0000	(2.309)	0	0	0
2010/11/25	R204 2011/08/04	7.95	Put	Bond Future	3,377.0000	3,422.0000	1.333	0	0	0
2010/11/25	R206 2011/02/03			Bond Future	6.7240	6.7340	0.149	0.0000	0.0000	0
2010/11/25	R206 2011/02/03	8.00	Call	Bond Future	3,323.0000	3,297.0000	(0.782)	0	0	0
2010/11/25	R206 2011/02/03	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/11/25	R206 2011/02/03	8.05	Call	Bond Future	3,450.0000	3,424.0000	(0.754)	0	0	0
2010/11/25	R206 2011/02/03	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/11/25	R206 2011/02/03	7.95	Call	Bond Future	3,197.0000	3,170.0000	(0.845)	0	0	0
2010/11/25	R206 2011/02/03	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/11/25	R206 2011/05/05			Bond Future	6.8160	6.8270	0.161	0.0000	0.0000	0
2010/11/25	R206 2011/05/05	7.50	Call	Bond Future	1,822.0000	1,799.0000	(1.262)	0	0	0

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2010/11/25	R206 2011/05/05	7.50	Put	Bond Future	169.0000	173.0000	2.367	0	0	0
2010/11/25	R206 2011/05/05	7.55	Call	Bond Future	1,923.0000	1,899.0000	(1.248)	0	0	0
2010/11/25	R206 2011/05/05	7.55	Put	Bond Future	151.0000	154.0000	1.987	0	0	0
2010/11/25	R206 2011/05/05	7.45	Call	Bond Future	1,724.0000	1,701.0000	(1.334)	0	0	0
2010/11/25	R206 2011/05/05	7.45	Put	Bond Future	191.0000	195.0000	2.094	0	0	0
2010/11/25	R206 2011/08/04			Bond Future	6.9330	6.9450	0.173	0.0000	0.0000	0
2010/11/25	R206 2011/08/04	7.00	Call	Bond Future	926.0000	910.0000	(1.728)	0	0	0
2010/11/25	R206 2011/08/04	7.00	Put	Bond Future	777.0000	788.0000	1.416	0	0	0
2010/11/25	R206 2011/08/04	7.05	Call	Bond Future	986.0000	970.0000	(1.623)	0	0	0
2010/11/25	R206 2011/08/04	7.05	Put	Bond Future	727.0000	737.0000	1.376	0	0	0
2010/11/25	R206 2011/08/04	6.95	Call	Bond Future	868.0000	853.0000	(1.728)	0	0	0
2010/11/25	R206 2011/08/04	6.95	Put	Bond Future	830.0000	842.0000	1.446	0	0	0
2010/11/25	R207 2011/02/03			Bond Future	8.1700	8.1800	0.122	0.0000	0.0000	1,400
2010/11/25	R207 2011/02/03	8.75	Call	Bond Future	3,722.0000	3,666.0000	(1.505)	0	0	0
2010/11/25	R207 2011/02/03	8.75	Put	Bond Future	309.0000	313.0000	1.294	0	0	0
2010/11/25	R207 2011/02/03	8.80	Call	Bond Future	3,965.0000	3,908.0000	(1.438)	0	0	0
2010/11/25	R207 2011/02/03	8.80	Put	Bond Future	265.0000	269.0000	1.509	0	0	0
2010/11/25	R207 2011/02/03	8.70	Call	Bond Future	3,484.0000	3,428.0000	(1.607)	0	0	0
2010/11/25	R207 2011/02/03	8.70	Put	Bond Future	359.0000	363.0000	1.114	0	0	0
2010/11/25	R207 2011/05/05			Bond Future	8.2630	8.2730	0.121	0.0000	0.0000	0
2010/11/25	R207 2011/05/05	8.50	Call	Bond Future	2,779.0000	2,737.0000	(1.511)	0	0	0
2010/11/25	R207 2011/05/05	8.50	Put	Bond Future	1,401.0000	1,418.0000	1.213	0	0	0
2010/11/25	R207 2011/05/05	8.55	Call	Bond Future	2,959.0000	2,916.0000	(1.453)	0	0	0
2010/11/25	R207 2011/05/05	8.55	Put	Bond Future	1,294.0000	1,309.0000	1.159	0	0	0
2010/11/25	R207 2011/05/05	8.45	Call	Bond Future	2,605.0000	2,564.0000	(1.574)	0	0	0
2010/11/25	R207 2011/05/05	8.45	Put	Bond Future	1,516.0000	1,533.0000	1.121	0	0	0
2010/11/25	R207 2011/08/04			Bond Future	8.3650	8.3750	0.120	0.0000	0.0000	0
2010/11/25	R207 2011/08/04	8.25	Call	Bond Future	2,214.0000	2,182.0000	(1.445)	0	0	0
2010/11/25	R207 2011/08/04	8.25	Put	Bond Future	2,874.0000	2,899.0000	0.870	0	0	0
2010/11/25	R207 2011/08/04	8.30	Call	Bond Future	2,351.0000	2,318.0000	(1.404)	0	0	0
2010/11/25	R207 2011/08/04	8.30	Put	Bond Future	2,723.0000	2,747.0000	0.881	0	0	0
2010/11/25	R207 2011/08/04	8.20	Call	Bond Future	2,083.0000	2,052.0000	(1.488)	0	0	0
2010/11/25	R207 2011/08/04	8.20	Put	Bond Future	3,031.0000	3,057.0000	0.858	0	0	0

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2010/11/25	R208 2011/02/03			Bond Future	8.2420	8.2420	0.000	0.0000	0.0000	5,598
2010/11/25	R208 2011/02/03	8.75	Call	Bond Future	3,564.0000	3,557.0000	(0.196)	0	0	0
2010/11/25	R208 2011/02/03	8.75	Put	Bond Future	419.0000	412.0000	(1.671)	0	0	0
2010/11/25	R208 2011/02/03	8.80	Call	Bond Future	3,810.0000	3,803.0000	(0.184)	0	0	0
2010/11/25	R208 2011/02/03	8.80	Put	Bond Future	363.0000	356.0000	(1.928)	0	0	0
2010/11/25	R208 2011/02/03	8.70	Call	Bond Future	3,325.0000	3,317.0000	(0.241)	0	0	0
2010/11/25	R208 2011/02/03	8.70	Put	Bond Future	483.0000	475.0000	(1.656)	0	0	0
2010/11/25	R208 2011/05/05			Bond Future	8.3270	8.3260	(0.012)	0.0000	0.0000	0
2010/11/25	R208 2011/05/05	8.50	Call	Bond Future	2,686.0000	2,684.0000	(0.074)	0	0	0
2010/11/25	R208 2011/05/05	8.50	Put	Bond Future	1,623.0000	1,614.0000	(0.555)	0	0	0
2010/11/25	R208 2011/05/05	8.55	Call	Bond Future	2,868.0000	2,866.0000	(0.070)	0	0	0
2010/11/25	R208 2011/05/05	8.55	Put	Bond Future	1,500.0000	1,492.0000	(0.533)	0	0	0
2010/11/25	R208 2011/05/05	8.45	Call	Bond Future	2,511.0000	2,508.0000	(0.119)	0	0	0
2010/11/25	R208 2011/05/05	8.45	Put	Bond Future	1,753.0000	1,744.0000	(0.513)	0	0	0
2010/11/25	R208 2011/08/04			Bond Future	8.4180	8.4170	(0.012)	0.0000	0.0000	0
2010/11/25	R208 2011/08/04	8.25	Call	Bond Future	2,270.0000	2,267.0000	(0.132)	0	0	0
2010/11/25	R208 2011/08/04	8.25	Put	Bond Future	3,294.0000	3,285.0000	(0.273)	0	0	0
2010/11/25	R208 2011/08/04	8.30	Call	Bond Future	2,409.0000	2,406.0000	(0.125)	0	0	0
2010/11/25	R208 2011/08/04	8.30	Put	Bond Future	3,127.0000	3,118.0000	(0.288)	0	0	0
2010/11/25	R208 2011/08/04	8.20	Call	Bond Future	2,135.0000	2,132.0000	(0.141)	0	0	0
2010/11/25	R208 2011/08/04	8.20	Put	Bond Future	3,467.0000	3,458.0000	(0.260)	0	0	0
2010/11/25	R209 2011/02/03			Bond Future	8.3880	8.3720	(0.191)	0.0000	0.0000	23,687
2010/11/25	R209 2011/02/03	9.00	Call	Bond Future	5,434.0000	5,540.0000	1.951	0	0	0
2010/11/25	R209 2011/02/03	9.00	Put	Bond Future	478.0000	447.0000	(6.485)	0	0	0
2010/11/25	R209 2011/02/03	9.05	Call	Bond Future	5,754.0000	5,863.0000	1.894	0	0	0
2010/11/25	R209 2011/02/03	9.05	Put	Bond Future	415.0000	388.0000	(6.506)	0	0	0
2010/11/25	R209 2011/02/03	8.95	Call	Bond Future	5,115.0000	5,217.0000	1.994	0	0	0
2010/11/25	R209 2011/02/03	8.95	Put	Bond Future	544.0000	509.0000	(6.434)	0	0	0
2010/11/25	R209 2011/05/05			Bond Future	8.4450	8.4280	(0.201)	0.0000	0.0000	0
2010/11/25	R209 2011/05/05	8.50	Call	Bond Future	3,219.0000	3,288.0000	2.144	0	0	0
2010/11/25	R209 2011/05/05	8.50	Put	Bond Future	2,757.0000	2,682.0000	(2.720)	0	0	0
2010/11/25	R209 2011/05/05	8.55	Call	Bond Future	3,442.0000	3,514.0000	2.092	0	0	0
2010/11/25	R209 2011/05/05	8.55	Put	Bond Future	2,564.0000	2,492.0000	(2.808)	0	0	0
2010/11/25	R209 2011/05/05	8.45	Call	Bond Future	3,004.0000	3,070.0000	2.197	0	0	0

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2010/11/25	R209 2011/05/05	8.45	Put	Bond Future	2,962.0000	2,884.0000	(2.633)	0	0	0
2010/11/25	R209 2011/08/04			Bond Future	8.5050	8.4880	(0.200)	0.0000	0.0000	0
2010/11/25	R209 2011/08/04	8.50	Call	Bond Future	3,835.0000	3,902.0000	1.747	0	0	0
2010/11/25	R209 2011/08/04	8.50	Put	Bond Future	3,877.0000	3,802.0000	(1.934)	0	0	0
2010/11/25	R209 2011/08/04	8.55	Call	Bond Future	4,044.0000	4,114.0000	1.731	0	0	0
2010/11/25	R209 2011/08/04	8.55	Put	Bond Future	3,670.0000	3,598.0000	(1.962)	0	0	0
2010/11/25	R209 2011/08/04	8.45	Call	Bond Future	3,631.0000	3,695.0000	1.763	0	0	0
2010/11/25	R209 2011/08/04	8.45	Put	Bond Future	4,092.0000	4,014.0000	(1.906)	0	0	0
2010/11/25	R209 2011/08/04	10.10	Call	Bond Future	12,178.0000	12,302.0000	1.018	0	0	0
2010/11/25	R209 2011/08/04	10.10	Put	Bond Future	528.0000	510.0000	(3.409)	0	0	0
2010/11/25	R211 2011/02/03			Bond Future	1.6890	1.6910	0.118	0.0000	0.0000	589
2010/11/25	R211 2011/02/03	2.50	Call	Bond Future	4,593.0000	4,581.0000	(0.261)	0	0	0
2010/11/25	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R211 2011/02/03	2.55	Call	Bond Future	4,869.0000	4,857.0000	(0.246)	0	0	0
2010/11/25	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R211 2011/02/03	2.45	Call	Bond Future	4,317.0000	4,305.0000	(0.278)	0	0	0
2010/11/25	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R212 2011/02/03			Bond Future	2.3800	2.4060	1.092	0.0000	0.0000	1,868
2010/11/25	R212 2011/02/03	3.00	Call	Bond Future	5,880.0000	5,625.0000	(4.337)	0	0	0
2010/11/25	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R212 2011/02/03	3.05	Call	Bond Future	6,337.0000	6,083.0000	(4.008)	0	0	0
2010/11/25	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R212 2011/02/03	2.95	Call	Bond Future	5,420.0000	5,166.0000	(4.686)	0	0	0
2010/11/25	R212 2011/02/03	2.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/11/25	R213 2011/02/03			Bond Future	8.4240	8.4130	(0.131)	0.0000	0.0000	0
2010/11/25	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/02/03	8.00	Put	Bond Future	3,766.0000	3,671.0000	(2.523)	0	0	0
2010/11/25	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/02/03	8.05	Put	Bond Future	3,309.0000	3,215.0000	(2.841)	0	0	0
2010/11/25	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/02/03	7.95	Put	Bond Future	4,226.0000	4,132.0000	(2.224)	0	0	0
2010/11/25	R213 2011/05/05			Bond Future	8.4860	8.4750	(0.130)	0.0000	0.0000	0
2010/11/25	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/11/25	R213 2011/05/05	8.00	Put	Bond Future	4,279.0000	4,186.0000	(2.173)	0	0	0
2010/11/25	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/05/05	8.05	Put	Bond Future	3,825.0000	3,731.0000	(2.458)	0	0	0
2010/11/25	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/05/05	7.95	Put	Bond Future	4,738.0000	4,644.0000	(1.984)	0	0	0
2010/11/25	R213 2011/08/04			Bond Future	8.5530	8.5410	(0.140)	0.0000	0.0000	0
2010/11/25	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/08/04	8.00	Put	Bond Future	4,824.0000	4,724.0000	(2.073)	0	0	0
2010/11/25	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/08/04	8.05	Put	Bond Future	4,371.0000	4,271.0000	(2.288)	0	0	0
2010/11/25	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/25	R213 2011/08/04	7.95	Put	Bond Future	5,280.0000	5,180.0000	(1.894)	0	0	0
2010/11/25	TRT1 2011/02/03			Index Future	341.6450	341.6180	(0.008)	0.0000	0.0000	100
2010/11/25	TRT1 2011/05/05			Index Future	346.2800	346.2540	(0.008)	0.0000	0.0000	0
Total										172260.00