



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 26/11/2010

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
2010/11/26	AL7T 2011/02/03			Index Future	374.0470	369.4910	(1.218)	0.0000	0.0000	30
2010/11/26	ALBI 2011/02/03			Index Future	345.0480	341.3130	(1.082)	0.0000	0.0000	1,132
2010/11/26	ALBI 2011/05/05			Index Future	350.0830	346.3480	(1.067)	0.0000	0.0000	2
2010/11/26	CRD1 2011/02/03			Index Future	153.2010	152.0990	(0.719)	0.0000	0.0000	2
2010/11/26	CRD1 2011/05/05			Index Future	155.2800	154.1630	(0.719)	0.0000	0.0000	0
2010/11/26	GOVI 2011/02/03			GOVI	345.9090	342.2450	(1.059)	0.0000	0.0000	203
2010/11/26	GOVI 2011/02/03	343.00	Call	GOVI	29,090.0000	0.0000	(100.000)	0	0	0
2010/11/26	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	7,550.0000	100.000	0	0	0
2010/11/26	GOVI 2011/02/03	343.01	Call	GOVI	28,990.0000	0.0000	(100.000)	0	0	0
2010/11/26	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	7,650.0000	100.000	0	0	0
2010/11/26	GOVI 2011/02/03	342.99	Call	GOVI	29,190.0000	0.0000	(100.000)	0	0	0
2010/11/26	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	7,450.0000	100.000	0	0	0
2010/11/26	GOVI 2011/05/05			GOVI	350.9570	347.2930	(1.044)	0.0000	0.0000	0
2010/11/26	GOVI 2011/05/05	349.00	Call	GOVI	19,570.0000	0.0000	(100.000)	0	0	0
2010/11/26	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	17,070.0000	100.000	0	0	0
2010/11/26	GOVI 2011/05/05	349.01	Call	GOVI	19,470.0000	0.0000	(100.000)	0	0	0
2010/11/26	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	17,170.0000	100.000	0	0	0
2010/11/26	GOVI 2011/05/05	348.99	Call	GOVI	19,670.0000	0.0000	(100.000)	0	0	0
2010/11/26	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	16,970.0000	100.000	0	0	0
2010/11/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/26	IGOV 2011/02/03			Index Future	150.0890	150.0890	0.000	0.0000	0.0000	0
2010/11/26	IGOV 2011/05/05			Index Future	152.2790	152.2790	0.000	0.0000	0.0000	0

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2010/11/26	IGOV 2011/08/04			Index Future	154.4750	154.4750	0.000	0.0000	0.0000	0
2010/11/26	ILBI 2011/02/03			Index Future	405.7200	403.9320	(0.441)	0.0000	0.0000	370
2010/11/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/26	JBAF 2010/12/15			Jibar Tradeable Future	5.5320	5.5380	0.108	0.0000	0.0000	7,600
2010/11/26	JBAF 2011/01/19			Jibar Tradeable Future	5.4730	5.5150	0.767	0.0000	0.0000	5,000
2010/11/26	JBAF 2011/02/16			Jibar Tradeable Future	5.4600	5.5230	1.154	0.0000	0.0000	2,500
2010/11/26	JBAF 2011/03/16			Jibar Tradeable Future	5.4610	5.5310	1.282	0.0000	0.0000	5,500
2010/11/26	JBAF 2011/04/20			Jibar Tradeable Future	5.4610	5.5310	1.282	0.0000	0.0000	0
2010/11/26	JBAF 2011/05/18			Jibar Tradeable Future	5.4690	5.5390	1.280	0.0000	0.0000	0
2010/11/26	JBAF 2011/06/15			Jibar Tradeable Future	5.4910	5.5610	1.275	0.0000	0.0000	4,500
2010/11/26	JBAF 2011/09/21			Jibar Tradeable Future	5.6480	5.7190	1.257	0.0000	0.0000	13,900
2010/11/26	JBAF 2011/12/21			Jibar Tradeable Future	5.8800	5.9660	1.463	0.0000	0.0000	5,200
2010/11/26	JBAF 2012/03/20			Jibar Tradeable Future	6.0800	6.1680	1.447	0.0000	0.0000	0
2010/11/26	JBAF 2012/06/20			Jibar Tradeable Future	6.3270	6.4110	1.328	0.0000	0.0000	100
2010/11/26	JBAF 2012/09/19			Jibar Tradeable Future	6.5140	6.6040	1.382	0.0000	0.0000	40,100
2010/11/26	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/26	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/26	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/26	OTH1 2011/02/03			Index Future	340.0360	335.9180	(1.211)	0.0000	0.0000	3
2010/11/26	OTH1 2011/05/05			Index Future	344.9970	340.8690	(1.197)	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
2010/11/26	R157 2011/02/03			Bond Future	7.2830	7.8290	7.497	0.0000	0.0000	7,070
2010/11/26	R157 2011/02/03	7.90	Call	Bond Future	2,824.0000	1,068.0000	(62.181)	0	0	0
2010/11/26	R157 2011/02/03	7.90	Put	Bond Future	141.0000	763.0000	441.135	0	0	0
2010/11/26	R157 2011/02/03	7.95	Call	Bond Future	3,014.0000	1,192.0000	(60.451)	0	0	0
2010/11/26	R157 2011/02/03	7.95	Put	Bond Future	117.0000	673.0000	475.214	0	0	0
2010/11/26	R157 2011/02/03	7.85	Call	Bond Future	2,637.0000	952.0000	(63.898)	0	0	0
2010/11/26	R157 2011/02/03	7.85	Put	Bond Future	168.0000	862.0000	413.095	0	0	0
2010/11/26	R157 2011/05/05			Bond Future	7.3850	8.4170	13.974	0.0000	0.0000	705
2010/11/26	R157 2011/05/05	7.75	Call	Bond Future	2,153.0000	327.0000	(84.812)	0	0	0
2010/11/26	R157 2011/05/05	7.75	Put	Bond Future	645.0000	3,022.0000	368.527	0	0	0
2010/11/26	R157 2011/05/05	7.80	Call	Bond Future	2,297.0000	369.0000	(83.936)	0	0	0
2010/11/26	R157 2011/05/05	7.80	Put	Bond Future	584.0000	2,860.0000	389.726	0	0	0
2010/11/26	R157 2011/05/05	7.70	Call	Bond Future	2,014.0000	288.0000	(85.700)	0	0	0
2010/11/26	R157 2011/05/05	7.70	Put	Bond Future	711.0000	3,189.0000	348.523	0	0	0
2010/11/26	R157 2011/05/05	7.65	Call	Bond Future	1,879.0000	253.0000	(86.535)	0	0	0
2010/11/26	R157 2011/05/05	7.65	Put	Bond Future	782.0000	3,359.0000	329.540	0	0	0
2010/11/26	R157 2011/08/04			Bond Future	7.5030	9.0890	21.138	0.0000	0.0000	0
2010/11/26	R157 2011/08/04	7.50	Call	Bond Future	1,580.0000	100.0000	(93.671)	0	0	0
2010/11/26	R157 2011/08/04	7.50	Put	Bond Future	1,592.0000	6,125.0000	284.736	0	0	0
2010/11/26	R157 2011/08/04	7.55	Call	Bond Future	1,682.0000	113.0000	(93.282)	0	0	0
2010/11/26	R157 2011/08/04	7.55	Put	Bond Future	1,498.0000	5,942.0000	296.662	0	0	0
2010/11/26	R157 2011/08/04	7.45	Call	Bond Future	1,482.0000	88.0000	(94.062)	0	0	0
2010/11/26	R157 2011/08/04	7.45	Put	Bond Future	1,690.0000	6,309.0000	273.314	0	0	0
2010/11/26	R186 2011/02/03			Bond Future	8.3440	8.6390	3.535	0.0000	0.0000	23,685
2010/11/26	R186 2011/02/03	9.00	Call	Bond Future	6,681.0000	4,383.0000	(34.396)	0	0	0
2010/11/26	R186 2011/02/03	9.00	Put	Bond Future	447.0000	1,014.0000	126.846	0	0	0
2010/11/26	R186 2011/02/03	9.05	Call	Bond Future	7,074.0000	4,718.0000	(33.305)	0	0	0
2010/11/26	R186 2011/02/03	9.05	Put	Bond Future	385.0000	893.0000	131.948	0	0	0
2010/11/26	R186 2011/02/03	8.95	Call	Bond Future	6,294.0000	4,060.0000	(35.494)	0	0	0
2010/11/26	R186 2011/02/03	8.95	Put	Bond Future	518.0000	1,149.0000	121.815	0	0	0
2010/11/26	R186 2011/02/03	7.75	Put	Bond Future	6,524.0000	9,093.0000	39.378	0	0	0
2010/11/26	R186 2011/02/03	7.75	Call	Bond Future	434.0000	138.0000	(68.203)	0	0	3,000
2010/11/26	R186 2011/05/05			Bond Future	8.4190	8.9090	5.820	0.0000	0.0000	0
2010/11/26	R186 2011/05/05	8.75	Call	Bond Future	5,233.0000	2,670.0000	(48.978)	0	0	0

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2010/11/26	R186 2011/05/05	8.75	Put	Bond Future	2,083.0000	4,140.0000	98.752	0	0	0
2010/11/26	R186 2011/05/05	8.80	Call	Bond Future	5,538.0000	2,877.0000	(48.050)	0	0	0
2010/11/26	R186 2011/05/05	8.80	Put	Bond Future	1,923.0000	3,881.0000	101.820	0	0	0
2010/11/26	R186 2011/05/05	8.70	Call	Bond Future	4,935.0000	2,472.0000	(49.909)	0	0	0
2010/11/26	R186 2011/05/05	8.70	Put	Bond Future	2,253.0000	4,409.0000	95.695	0	0	0
2010/11/26	R186 2011/05/05	8.00	Put	Bond Future	5,891.0000	9,419.0000	59.888	0	0	0
2010/11/26	R186 2011/05/05	8.00	Call	Bond Future	1,719.0000	628.0000	(63.467)	0	0	5,500
2010/11/26	R186 2011/08/04			Bond Future	8.4990	9.1940	8.177	0.0000	0.0000	0
2010/11/26	R186 2011/08/04	8.25	Call	Bond Future	3,261.0000	1,218.0000	(62.649)	0	0	0
2010/11/26	R186 2011/08/04	8.25	Put	Bond Future	5,668.0000	9,982.0000	76.112	0	0	0
2010/11/26	R186 2011/08/04	8.30	Call	Bond Future	3,469.0000	1,323.0000	(61.862)	0	0	0
2010/11/26	R186 2011/08/04	8.30	Put	Bond Future	5,387.0000	9,598.0000	78.170	0	0	0
2010/11/26	R186 2011/08/04	8.20	Call	Bond Future	3,061.0000	1,120.0000	(63.411)	0	0	0
2010/11/26	R186 2011/08/04	8.20	Put	Bond Future	5,960.0000	10,376.0000	74.094	0	0	0
2010/11/26	R201 2011/02/03			Bond Future	7.0530	7.6210	8.053	0.0000	0.0000	624
2010/11/26	R201 2011/02/03	8.00	Call	Bond Future	3,224.0000	1,483.0000	(54.001)	0	0	0
2010/11/26	R201 2011/02/03	8.00	Put	Bond Future	19.0000	215.0000	1031.579	0	0	0
2010/11/26	R201 2011/02/03	8.05	Call	Bond Future	3,386.0000	1,614.0000	(52.333)	0	0	0
2010/11/26	R201 2011/02/03	8.05	Put	Bond Future	15.0000	180.0000	1100.000	0	0	0
2010/11/26	R201 2011/02/03	7.95	Call	Bond Future	3,063.0000	1,356.0000	(55.730)	0	0	0
2010/11/26	R201 2011/02/03	7.95	Put	Bond Future	24.0000	254.0000	958.333	0	0	0
2010/11/26	R201 2011/05/05			Bond Future	7.1480	8.2510	15.431	0.0000	0.0000	0
2010/11/26	R201 2011/05/05	7.75	Call	Bond Future	2,214.0000	357.0000	(83.875)	0	0	0
2010/11/26	R201 2011/05/05	7.75	Put	Bond Future	288.0000	1,926.0000	568.750	0	0	0
2010/11/26	R201 2011/05/05	7.80	Call	Bond Future	2,341.0000	400.0000	(82.913)	0	0	0
2010/11/26	R201 2011/05/05	7.80	Put	Bond Future	258.0000	1,811.0000	601.938	0	0	0
2010/11/26	R201 2011/05/05	7.70	Call	Bond Future	2,090.0000	317.0000	(84.833)	0	0	0
2010/11/26	R201 2011/05/05	7.70	Put	Bond Future	323.0000	2,045.0000	533.127	0	0	0
2010/11/26	R201 2011/08/04			Bond Future	7.2630	8.9850	23.709	0.0000	0.0000	0
2010/11/26	R201 2011/08/04	7.25	Call	Bond Future	1,118.0000	37.0000	(96.691)	0	0	0
2010/11/26	R201 2011/08/04	7.25	Put	Bond Future	1,157.0000	5,117.0000	342.264	0	0	0
2010/11/26	R201 2011/08/04	7.30	Call	Bond Future	1,209.0000	45.0000	(96.278)	0	0	0
2010/11/26	R201 2011/08/04	7.30	Put	Bond Future	1,097.0000	4,974.0000	353.418	0	0	0
2010/11/26	R201 2011/08/04	7.20	Call	Bond Future	1,043.0000	32.0000	(96.932)	0	0	0

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2010/11/26	R201 2011/08/04	7.20	Put	Bond Future	1,233.0000	5,263.0000	326.845	0	0	0
2010/11/26	R202 2011/02/03			Bond Future	0.2760	0.4030	46.014	0.0000	0.0000	3,240
2010/11/26	R202 2011/02/03	3.05	Call	Bond Future	63,630.0000	59,846.0000	(5.947)	0	0	0
2010/11/26	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R202 2011/02/03	3.10	Call	Bond Future	64,477.0000	60,693.0000	(5.869)	0	0	0
2010/11/26	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R202 2011/02/03	3.00	Call	Bond Future	62,775.0000	58,990.0000	(6.029)	0	0	0
2010/11/26	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R202 2011/05/05			Bond Future	0.1960	0.4090	108.673	0.0000	0.0000	6,500
2010/11/26	R202 2011/05/05	2.05	Call	Bond Future	46,629.0000	40,318.0000	(13.534)	0	0	0
2010/11/26	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R202 2011/05/05	2.10	Call	Bond Future	47,657.0000	41,346.0000	(13.243)	0	0	0
2010/11/26	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R202 2011/05/05	2.00	Call	Bond Future	45,591.0000	39,280.0000	(13.843)	0	0	0
2010/11/26	R202 2011/05/05	2.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/11/26	R203 2011/02/03			Bond Future	7.9470	8.4020	5.725	0.0000	0.0000	1,407
2010/11/26	R203 2011/02/03	8.50	Call	Bond Future	3,047.0000	1,409.0000	(53.758)	0	0	0
2010/11/26	R203 2011/02/03	8.50	Put	Bond Future	271.0000	924.0000	240.959	0	0	0
2010/11/26	R203 2011/02/03	8.55	Call	Bond Future	3,255.0000	1,554.0000	(52.258)	0	0	0
2010/11/26	R203 2011/02/03	8.55	Put	Bond Future	232.0000	823.0000	254.741	0	0	0
2010/11/26	R203 2011/02/03	8.45	Call	Bond Future	2,845.0000	1,272.0000	(55.290)	0	0	0
2010/11/26	R203 2011/02/03	8.45	Put	Bond Future	316.0000	1,034.0000	227.215	0	0	0
2010/11/26	R203 2011/05/05			Bond Future	8.0500	8.8370	9.776	0.0000	0.0000	0
2010/11/26	R203 2011/05/05	8.25	Call	Bond Future	2,193.0000	590.0000	(73.096)	0	0	0
2010/11/26	R203 2011/05/05	8.25	Put	Bond Future	1,214.0000	3,397.0000	179.819	0	0	0
2010/11/26	R203 2011/05/05	8.30	Call	Bond Future	2,342.0000	653.0000	(72.118)	0	0	0
2010/11/26	R203 2011/05/05	8.30	Put	Bond Future	1,120.0000	3,217.0000	187.232	0	0	0
2010/11/26	R203 2011/05/05	8.20	Call	Bond Future	2,049.0000	531.0000	(74.085)	0	0	0
2010/11/26	R203 2011/05/05	8.20	Put	Bond Future	1,313.0000	3,582.0000	172.810	0	0	0
2010/11/26	R203 2011/08/04			Bond Future	8.1650	9.3150	14.085	0.0000	0.0000	0
2010/11/26	R203 2011/08/04	8.00	Call	Bond Future	1,701.0000	282.0000	(83.422)	0	0	0
2010/11/26	R203 2011/08/04	8.00	Put	Bond Future	2,487.0000	6,343.0000	155.046	0	0	0
2010/11/26	R203 2011/08/04	8.05	Call	Bond Future	1,811.0000	312.0000	(82.772)	0	0	0

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2010/11/26	R203 2011/08/04	8.05	Put	Bond Future	2,358.0000	6,134.0000	160.136	0	0	0
2010/11/26	R203 2011/08/04	7.95	Call	Bond Future	1,595.0000	255.0000	(84.013)	0	0	0
2010/11/26	R203 2011/08/04	7.95	Put	Bond Future	2,621.0000	6,556.0000	150.134	0	0	0
2010/11/26	R204 2011/02/03			Bond Future	8.1000	8.5130	5.099	0.0000	0.0000	1,926
2010/11/26	R204 2011/02/03	8.50	Call	Bond Future	2,731.0000	1,247.0000	(54.339)	0	0	0
2010/11/26	R204 2011/02/03	8.50	Put	Bond Future	478.0000	1,319.0000	175.941	0	0	0
2010/11/26	R204 2011/02/03	8.55	Call	Bond Future	2,945.0000	1,389.0000	(52.835)	0	0	0
2010/11/26	R204 2011/02/03	8.55	Put	Bond Future	415.0000	1,184.0000	185.301	0	0	0
2010/11/26	R204 2011/02/03	8.45	Call	Bond Future	2,524.0000	1,114.0000	(55.864)	0	0	0
2010/11/26	R204 2011/02/03	8.45	Put	Bond Future	549.0000	1,464.0000	166.667	0	0	0
2010/11/26	R204 2011/05/05			Bond Future	8.1980	8.8990	8.551	0.0000	0.0000	0
2010/11/26	R204 2011/05/05	8.50	Call	Bond Future	2,799.0000	942.0000	(66.345)	0	0	0
2010/11/26	R204 2011/05/05	8.50	Put	Bond Future	1,142.0000	3,078.0000	169.527	0	0	0
2010/11/26	R204 2011/05/05	8.55	Call	Bond Future	2,977.0000	1,034.0000	(65.267)	0	0	0
2010/11/26	R204 2011/05/05	8.55	Put	Bond Future	1,049.0000	2,899.0000	176.358	0	0	0
2010/11/26	R204 2011/05/05	8.45	Call	Bond Future	2,627.0000	857.0000	(67.377)	0	0	0
2010/11/26	R204 2011/05/05	8.45	Put	Bond Future	1,242.0000	3,265.0000	162.882	0	0	0
2010/11/26	R204 2011/08/04			Bond Future	8.3070	9.3180	12.170	0.0000	0.0000	0
2010/11/26	R204 2011/08/04	8.00	Call	Bond Future	1,587.0000	304.0000	(80.844)	0	0	0
2010/11/26	R204 2011/08/04	8.00	Put	Bond Future	3,254.0000	7,218.0000	121.819	0	0	0
2010/11/26	R204 2011/08/04	8.05	Call	Bond Future	1,697.0000	337.0000	(80.141)	0	0	0
2010/11/26	R204 2011/08/04	8.05	Put	Bond Future	3,090.0000	6,977.0000	125.793	0	0	0
2010/11/26	R204 2011/08/04	7.95	Call	Bond Future	1,481.0000	274.0000	(81.499)	0	0	0
2010/11/26	R204 2011/08/04	7.95	Put	Bond Future	3,422.0000	7,462.0000	118.060	0	0	0
2010/11/26	R206 2011/02/03			Bond Future	6.7340	7.3590	9.281	0.0000	0.0000	0
2010/11/26	R206 2011/02/03	8.00	Call	Bond Future	3,297.0000	1,707.0000	(48.226)	0	0	0
2010/11/26	R206 2011/02/03	8.00	Put	Bond Future	2.0000	56.0000	2700.000	0	0	0
2010/11/26	R206 2011/02/03	8.05	Call	Bond Future	3,424.0000	1,823.0000	(46.758)	0	0	0
2010/11/26	R206 2011/02/03	8.05	Put	Bond Future	2.0000	44.0000	2100.000	0	0	0
2010/11/26	R206 2011/02/03	7.95	Call	Bond Future	3,170.0000	1,593.0000	(49.748)	0	0	0
2010/11/26	R206 2011/02/03	7.95	Put	Bond Future	3.0000	69.0000	2200.000	0	0	0
2010/11/26	R206 2011/05/05			Bond Future	6.8270	8.1370	19.189	0.0000	0.0000	0
2010/11/26	R206 2011/05/05	7.50	Call	Bond Future	1,799.0000	186.0000	(89.661)	0	0	0

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2010/11/26	R206 2011/05/05	7.50	Put	Bond Future	173.0000	1,695.0000	879.769	0	0	0
2010/11/26	R206 2011/05/05	7.55	Call	Bond Future	1,899.0000	211.0000	(88.889)	0	0	0
2010/11/26	R206 2011/05/05	7.55	Put	Bond Future	154.0000	1,601.0000	939.610	0	0	0
2010/11/26	R206 2011/05/05	7.45	Call	Bond Future	1,701.0000	163.0000	(90.417)	0	0	0
2010/11/26	R206 2011/05/05	7.45	Put	Bond Future	195.0000	1,792.0000	818.974	0	0	0
2010/11/26	R206 2011/08/04			Bond Future	6.9450	9.0980	31.001	0.0000	0.0000	0
2010/11/26	R206 2011/08/04	7.00	Call	Bond Future	910.0000	11.0000	(98.791)	0	0	0
2010/11/26	R206 2011/08/04	7.00	Put	Bond Future	788.0000	4,527.0000	474.492	0	0	0
2010/11/26	R206 2011/08/04	7.05	Call	Bond Future	970.0000	13.0000	(98.660)	0	0	0
2010/11/26	R206 2011/08/04	7.05	Put	Bond Future	737.0000	4,418.0000	499.457	0	0	0
2010/11/26	R206 2011/08/04	6.95	Call	Bond Future	853.0000	9.0000	(98.945)	0	0	0
2010/11/26	R206 2011/08/04	6.95	Put	Bond Future	842.0000	4,636.0000	450.594	0	0	0
2010/11/26	R207 2011/02/03			Bond Future	8.1800	8.5590	4.633	0.0000	0.0000	1,400
2010/11/26	R207 2011/02/03	8.75	Call	Bond Future	3,666.0000	1,989.0000	(45.745)	0	0	0
2010/11/26	R207 2011/02/03	8.75	Put	Bond Future	313.0000	883.0000	182.109	0	0	0
2010/11/26	R207 2011/02/03	8.80	Call	Bond Future	3,908.0000	2,175.0000	(44.345)	0	0	0
2010/11/26	R207 2011/02/03	8.80	Put	Bond Future	269.0000	782.0000	190.706	0	0	0
2010/11/26	R207 2011/02/03	8.70	Call	Bond Future	3,428.0000	1,812.0000	(47.141)	0	0	0
2010/11/26	R207 2011/02/03	8.70	Put	Bond Future	363.0000	994.0000	173.829	0	0	0
2010/11/26	R207 2011/05/05			Bond Future	8.2730	8.9070	7.663	0.0000	0.0000	0
2010/11/26	R207 2011/05/05	8.50	Call	Bond Future	2,737.0000	1,023.0000	(62.623)	0	0	0
2010/11/26	R207 2011/05/05	8.50	Put	Bond Future	1,418.0000	3,330.0000	134.838	0	0	0
2010/11/26	R207 2011/05/05	8.55	Call	Bond Future	2,916.0000	1,119.0000	(61.626)	0	0	0
2010/11/26	R207 2011/05/05	8.55	Put	Bond Future	1,309.0000	3,139.0000	139.801	0	0	0
2010/11/26	R207 2011/05/05	8.45	Call	Bond Future	2,564.0000	932.0000	(63.651)	0	0	0
2010/11/26	R207 2011/05/05	8.45	Put	Bond Future	1,533.0000	3,528.0000	130.137	0	0	0
2010/11/26	R207 2011/08/04			Bond Future	8.3750	9.2840	10.854	0.0000	0.0000	0
2010/11/26	R207 2011/08/04	8.25	Call	Bond Future	2,182.0000	582.0000	(73.327)	0	0	0
2010/11/26	R207 2011/08/04	8.25	Put	Bond Future	2,899.0000	6,307.0000	117.558	0	0	0
2010/11/26	R207 2011/08/04	8.30	Call	Bond Future	2,318.0000	636.0000	(72.563)	0	0	0
2010/11/26	R207 2011/08/04	8.30	Put	Bond Future	2,747.0000	6,074.0000	121.114	0	0	0
2010/11/26	R207 2011/08/04	8.20	Call	Bond Future	2,052.0000	532.0000	(74.074)	0	0	0
2010/11/26	R207 2011/08/04	8.20	Put	Bond Future	3,057.0000	6,546.0000	114.132	0	0	0

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2010/11/26	R208 2011/02/03			Bond Future	8.2420	8.6130	4.501	0.0000	0.0000	5,598
2010/11/26	R208 2011/02/03	8.75	Call	Bond Future	3,557.0000	1,909.0000	(46.331)	0	0	0
2010/11/26	R208 2011/02/03	8.75	Put	Bond Future	412.0000	1,075.0000	160.922	0	0	0
2010/11/26	R208 2011/02/03	8.80	Call	Bond Future	3,803.0000	2,093.0000	(44.965)	0	0	0
2010/11/26	R208 2011/02/03	8.80	Put	Bond Future	356.0000	957.0000	168.820	0	0	0
2010/11/26	R208 2011/02/03	8.70	Call	Bond Future	3,317.0000	1,734.0000	(47.724)	0	0	0
2010/11/26	R208 2011/02/03	8.70	Put	Bond Future	475.0000	1,203.0000	153.263	0	0	0
2010/11/26	R208 2011/05/05			Bond Future	8.3260	8.9290	7.242	0.0000	0.0000	0
2010/11/26	R208 2011/05/05	8.50	Call	Bond Future	2,684.0000	1,022.0000	(61.923)	0	0	0
2010/11/26	R208 2011/05/05	8.50	Put	Bond Future	1,614.0000	3,590.0000	122.429	0	0	0
2010/11/26	R208 2011/05/05	8.55	Call	Bond Future	2,866.0000	1,122.0000	(60.851)	0	0	0
2010/11/26	R208 2011/05/05	8.55	Put	Bond Future	1,492.0000	3,386.0000	126.944	0	0	0
2010/11/26	R208 2011/05/05	8.45	Call	Bond Future	2,508.0000	930.0000	(62.919)	0	0	0
2010/11/26	R208 2011/05/05	8.45	Put	Bond Future	1,744.0000	3,804.0000	118.119	0	0	0
2010/11/26	R208 2011/08/04			Bond Future	8.4170	9.2660	10.087	0.0000	0.0000	0
2010/11/26	R208 2011/08/04	8.25	Call	Bond Future	2,267.0000	679.0000	(70.049)	0	0	0
2010/11/26	R208 2011/08/04	8.25	Put	Bond Future	3,285.0000	6,652.0000	102.496	0	0	0
2010/11/26	R208 2011/08/04	8.30	Call	Bond Future	2,406.0000	739.0000	(69.285)	0	0	0
2010/11/26	R208 2011/08/04	8.30	Put	Bond Future	3,118.0000	6,406.0000	105.452	0	0	0
2010/11/26	R208 2011/08/04	8.20	Call	Bond Future	2,132.0000	623.0000	(70.779)	0	0	0
2010/11/26	R208 2011/08/04	8.20	Put	Bond Future	3,458.0000	6,904.0000	99.653	0	0	0
2010/11/26	R209 2011/02/03			Bond Future	8.3720	8.6390	3.189	0.0000	0.0000	23,687
2010/11/26	R209 2011/02/03	9.00	Call	Bond Future	5,540.0000	3,767.0000	(32.004)	0	0	0
2010/11/26	R209 2011/02/03	9.00	Put	Bond Future	447.0000	907.0000	102.908	0	0	0
2010/11/26	R209 2011/02/03	9.05	Call	Bond Future	5,863.0000	4,045.0000	(31.008)	0	0	0
2010/11/26	R209 2011/02/03	9.05	Put	Bond Future	388.0000	803.0000	106.959	0	0	0
2010/11/26	R209 2011/02/03	8.95	Call	Bond Future	5,217.0000	3,493.0000	(33.046)	0	0	0
2010/11/26	R209 2011/02/03	8.95	Put	Bond Future	509.0000	1,019.0000	100.196	0	0	0
2010/11/26	R209 2011/05/05			Bond Future	8.4280	8.8430	4.924	0.0000	0.0000	0
2010/11/26	R209 2011/05/05	8.50	Call	Bond Future	3,288.0000	1,720.0000	(47.689)	0	0	0
2010/11/26	R209 2011/05/05	8.50	Put	Bond Future	2,682.0000	4,503.0000	67.897	0	0	0
2010/11/26	R209 2011/05/05	8.55	Call	Bond Future	3,514.0000	1,870.0000	(46.784)	0	0	0
2010/11/26	R209 2011/05/05	8.55	Put	Bond Future	2,492.0000	4,237.0000	70.024	0	0	0
2010/11/26	R209 2011/05/05	8.45	Call	Bond Future	3,070.0000	1,577.0000	(48.632)	0	0	0



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2010/11/26	R209 2011/05/05	8.45	Put	Bond Future	2,884.0000	4,780.0000	65.742	0	0	0
2010/11/26	R209 2011/08/04			Bond Future	8.4880	9.0560	6.692	0.0000	0.0000	0
2010/11/26	R209 2011/08/04	8.50	Call	Bond Future	3,902.0000	1,930.0000	(50.538)	0	0	0
2010/11/26	R209 2011/08/04	8.50	Put	Bond Future	3,802.0000	6,355.0000	67.149	0	0	0
2010/11/26	R209 2011/08/04	8.55	Call	Bond Future	4,114.0000	2,065.0000	(49.806)	0	0	0
2010/11/26	R209 2011/08/04	8.55	Put	Bond Future	3,598.0000	6,074.0000	68.816	0	0	0
2010/11/26	R209 2011/08/04	8.45	Call	Bond Future	3,695.0000	1,801.0000	(51.258)	0	0	0
2010/11/26	R209 2011/08/04	8.45	Put	Bond Future	4,014.0000	6,645.0000	65.546	0	0	0
2010/11/26	R209 2011/08/04	10.10	Call	Bond Future	12,302.0000	8,425.0000	(31.515)	0	0	0
2010/11/26	R209 2011/08/04	10.10	Put	Bond Future	510.0000	1,158.0000	127.059	0	0	0
2010/11/26	R211 2011/02/03			Bond Future	1.6910	1.8930	11.946	0.0000	0.0000	589
2010/11/26	R211 2011/02/03	2.50	Call	Bond Future	4,581.0000	3,416.0000	(25.431)	0	0	0
2010/11/26	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R211 2011/02/03	2.55	Call	Bond Future	4,857.0000	3,691.0000	(24.007)	0	0	0
2010/11/26	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R211 2011/02/03	2.45	Call	Bond Future	4,305.0000	3,139.0000	(27.085)	0	0	0
2010/11/26	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R212 2011/02/03			Bond Future	2.4060	2.5250	4.946	0.0000	0.0000	1,868
2010/11/26	R212 2011/02/03	3.00	Call	Bond Future	5,625.0000	4,469.0000	(20.551)	0	0	0
2010/11/26	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R212 2011/02/03	3.05	Call	Bond Future	6,083.0000	4,927.0000	(19.004)	0	0	0
2010/11/26	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R212 2011/02/03	2.95	Call	Bond Future	5,166.0000	4,009.0000	(22.396)	0	0	0
2010/11/26	R212 2011/02/03	2.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/26	R213 2011/02/03			Bond Future	8.4130	8.6820	3.197	0.0000	0.0000	0
2010/11/26	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/02/03	8.00	Put	Bond Future	3,671.0000	5,943.0000	61.890	0	0	0
2010/11/26	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/02/03	8.05	Put	Bond Future	3,215.0000	5,486.0000	70.638	0	0	0
2010/11/26	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/02/03	7.95	Put	Bond Future	4,132.0000	6,403.0000	54.961	0	0	0
2010/11/26	R213 2011/05/05			Bond Future	8.4750	8.9040	5.062	0.0000	0.0000	0
2010/11/26	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/11/26	R213 2011/05/05	8.00	Put	Bond Future	4,186.0000	7,721.0000	84.448	0	0	0
2010/11/26	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/05/05	8.05	Put	Bond Future	3,731.0000	7,266.0000	94.747	0	0	0
2010/11/26	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/05/05	7.95	Put	Bond Future	4,644.0000	8,179.0000	76.120	0	0	0
2010/11/26	R213 2011/08/04			Bond Future	8.5410	9.1400	7.013	0.0000	0.0000	0
2010/11/26	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/08/04	8.00	Put	Bond Future	4,724.0000	9,533.0000	101.799	0	0	0
2010/11/26	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/08/04	8.05	Put	Bond Future	4,271.0000	9,080.0000	112.597	0	0	0
2010/11/26	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/26	R213 2011/08/04	7.95	Put	Bond Future	5,180.0000	9,989.0000	92.838	0	0	0
2010/11/26	TRT1 2011/02/03			Index Future	341.6180	337.9720	(1.067)	0.0000	0.0000	100
2010/11/26	TRT1 2011/05/05			Index Future	346.2540	342.5590	(1.067)	0.0000	0.0000	0
<b>Total</b>										<b>173041.00</b>