



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/11/2010

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
2010/11/22	AL7T 2011/02/03			Index Future	380.2220	379.8360	(0.102)	0.0000	0.0000	30
2010/11/22	ALBI 2011/02/03			Index Future	350.1680	349.9700	(0.057)	0.0000	0.0000	1,132
2010/11/22	ALBI 2011/05/05			Index Future	355.1990	355.0740	(0.035)	0.0000	0.0000	0
2010/11/22	CRD1 2011/02/03			Index Future	154.3210	154.3680	0.030	0.0000	0.0000	2
2010/11/22	CRD1 2011/05/05			Index Future	156.4130	156.4610	0.031	0.0000	0.0000	0
2010/11/22	GOVI 2011/02/03			GOVI	350.8750	350.6800	(0.056)	0.0000	0.0000	203
2010/11/22	GOVI 2011/02/03	343.00	Call	GOVI	78,750.0000	76,800.0000	(2.476)	0	0	0
2010/11/22	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/22	GOVI 2011/02/03	343.01	Call	GOVI	78,650.0000	76,700.0000	(2.479)	0	0	0
2010/11/22	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/22	GOVI 2011/02/03	342.99	Call	GOVI	78,850.0000	76,900.0000	(2.473)	0	0	0
2010/11/22	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/22	GOVI 2011/05/05			GOVI	355.9170	355.7950	(0.034)	0.0000	0.0000	0
2010/11/22	GOVI 2011/05/05	349.00	Call	GOVI	69,170.0000	67,950.0000	(1.764)	0	0	0
2010/11/22	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/22	GOVI 2011/05/05	349.01	Call	GOVI	69,070.0000	67,850.0000	(1.766)	0	0	0
2010/11/22	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/22	GOVI 2011/05/05	348.99	Call	GOVI	69,270.0000	68,050.0000	(1.761)	0	0	0
2010/11/22	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/22	IGOV 2011/02/03			Index Future	150.2820	150.6560	0.249	0.0000	0.0000	0
2010/11/22	IGOV 2011/05/05			Index Future	152.4410	152.8530	0.270	0.0000	0.0000	0

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2010/11/22	IGOV 2011/08/04			Index Future	154.6190	155.0570	0.283	0.0000	0.0000	0
2010/11/22	ILBI 2011/02/03			Index Future	407.1760	408.0890	0.224	0.0000	0.0000	370
2010/11/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/22	JBAF 2010/12/15			Jibar Tradeable Future	5.5700	5.5750	0.090	0.0000	0.0000	7,600
2010/11/22	JBAF 2011/01/19			Jibar Tradeable Future	5.5200	5.5210	0.018	0.0000	0.0000	2,500
2010/11/22	JBAF 2011/02/16			Jibar Tradeable Future	5.4700	5.4870	0.311	0.0000	0.0000	2,500
2010/11/22	JBAF 2011/03/16			Jibar Tradeable Future	5.4200	5.4700	0.923	0.0000	0.0000	5,500
2010/11/22	JBAF 2011/04/20			Jibar Tradeable Future	5.4300	5.4650	0.645	0.0000	0.0000	0
2010/11/22	JBAF 2011/05/18			Jibar Tradeable Future	5.4500	5.4720	0.404	0.0000	0.0000	0
2010/11/22	JBAF 2011/06/15			Jibar Tradeable Future	5.4600	5.4950	0.641	0.0000	0.0000	4,500
2010/11/22	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6300	0.357	0.0000	0.0000	13,700
2010/11/22	JBAF 2011/12/21			Jibar Tradeable Future	5.7600	5.8080	0.833	0.0000	0.0000	5,200
2010/11/22	JBAF 2012/03/20			Jibar Tradeable Future	5.9700	6.0110	0.687	0.0000	0.0000	0
2010/11/22	JBAF 2012/06/20			Jibar Tradeable Future	6.2200	6.2560	0.579	0.0000	0.0000	0
2010/11/22	JBAF 2012/09/19			Jibar Tradeable Future	6.4100	6.4330	0.359	0.0000	0.0000	40,000
2010/11/22	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/22	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/22	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/22	OTH1 2011/02/03			Index Future	345.9820	345.7640	(0.063)	0.0000	0.0000	3
2010/11/22	OTH1 2011/05/05			Index Future	350.9530	350.8070	(0.042)	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
2010/11/22	R157 2011/02/03			Bond Future	7.0820	7.0980	0.226	0.0000	0.0000	6,186
2010/11/22	R157 2011/02/03	7.90	Call	Bond Future	3,648.0000	3,576.0000	(1.974)	0	0	0
2010/11/22	R157 2011/02/03	7.90	Put	Bond Future	74.0000	74.0000	0.000	0	0	0
2010/11/22	R157 2011/02/03	7.95	Call	Bond Future	3,849.0000	3,776.0000	(1.897)	0	0	0
2010/11/22	R157 2011/02/03	7.95	Put	Bond Future	61.0000	59.0000	(3.279)	0	0	0
2010/11/22	R157 2011/02/03	7.85	Call	Bond Future	3,449.0000	3,377.0000	(2.088)	0	0	0
2010/11/22	R157 2011/02/03	7.85	Put	Bond Future	90.0000	89.0000	(1.111)	0	0	0
2010/11/22	R157 2011/05/05			Bond Future	7.1750	7.1860	0.153	0.0000	0.0000	705
2010/11/22	R157 2011/05/05	7.75	Call	Bond Future	2,816.0000	2,772.0000	(1.563)	0	0	0
2010/11/22	R157 2011/05/05	7.75	Put	Bond Future	429.0000	432.0000	0.699	0	0	0
2010/11/22	R157 2011/05/05	7.80	Call	Bond Future	2,978.0000	2,933.0000	(1.511)	0	0	0
2010/11/22	R157 2011/05/05	7.80	Put	Bond Future	387.0000	388.0000	0.258	0	0	0
2010/11/22	R157 2011/05/05	7.70	Call	Bond Future	2,659.0000	2,615.0000	(1.655)	0	0	0
2010/11/22	R157 2011/05/05	7.70	Put	Bond Future	478.0000	480.0000	0.418	0	0	0
2010/11/22	R157 2011/05/05	7.65	Call	Bond Future	2,505.0000	2,461.0000	(1.756)	0	0	0
2010/11/22	R157 2011/05/05	7.65	Put	Bond Future	529.0000	531.0000	0.378	0	0	0
2010/11/22	R157 2011/08/04			Bond Future	7.2800	7.2880	0.110	0.0000	0.0000	0
2010/11/22	R157 2011/08/04	7.50	Call	Bond Future	2,080.0000	2,052.0000	(1.346)	0	0	0
2010/11/22	R157 2011/08/04	7.50	Put	Bond Future	1,214.0000	1,218.0000	0.329	0	0	0
2010/11/22	R157 2011/08/04	7.55	Call	Bond Future	2,198.0000	2,170.0000	(1.274)	0	0	0
2010/11/22	R157 2011/08/04	7.55	Put	Bond Future	1,137.0000	1,140.0000	0.264	0	0	0
2010/11/22	R157 2011/08/04	7.45	Call	Bond Future	1,965.0000	1,938.0000	(1.374)	0	0	0
2010/11/22	R157 2011/08/04	7.45	Put	Bond Future	1,295.0000	1,300.0000	0.386	0	0	0
2010/11/22	R186 2011/02/03			Bond Future	8.0940	8.1070	0.161	0.0000	0.0000	23,685
2010/11/22	R186 2011/02/03	9.00	Call	Bond Future	8,972.0000	8,831.0000	(1.572)	0	0	0
2010/11/22	R186 2011/02/03	9.00	Put	Bond Future	229.0000	220.0000	(3.930)	0	0	0
2010/11/22	R186 2011/02/03	9.05	Call	Bond Future	9,393.0000	9,253.0000	(1.490)	0	0	0
2010/11/22	R186 2011/02/03	9.05	Put	Bond Future	195.0000	187.0000	(4.103)	0	0	0
2010/11/22	R186 2011/02/03	8.95	Call	Bond Future	8,553.0000	8,412.0000	(1.649)	0	0	0
2010/11/22	R186 2011/02/03	8.95	Put	Bond Future	268.0000	259.0000	(3.358)	0	0	0
2010/11/22	R186 2011/02/03	7.75	Put	Bond Future	4,626.0000	4,680.0000	1.167	0	0	0
2010/11/22	R186 2011/02/03	7.75	Call	Bond Future	1,045.0000	967.0000	(7.464)	0	0	3,000
2010/11/22	R186 2011/05/05			Bond Future	8.1630	8.1740	0.135	0.0000	0.0000	0
2010/11/22	R186 2011/05/05	8.75	Call	Bond Future	7,068.0000	6,960.0000	(1.528)	0	0	0

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2010/11/22	R186 2011/05/05	8.75	Put	Bond Future	1,394.0000	1,396.0000	0.143	0	0	0
2010/11/22	R186 2011/05/05	8.80	Call	Bond Future	7,418.0000	7,308.0000	(1.483)	0	0	0
2010/11/22	R186 2011/05/05	8.80	Put	Bond Future	1,279.0000	1,279.0000	0.000	0	0	0
2010/11/22	R186 2011/05/05	8.70	Call	Bond Future	6,725.0000	6,618.0000	(1.591)	0	0	0
2010/11/22	R186 2011/05/05	8.70	Put	Bond Future	1,519.0000	1,522.0000	0.197	0	0	0
2010/11/22	R186 2011/05/05	8.00	Put	Bond Future	4,390.0000	4,421.0000	0.706	0	0	0
2010/11/22	R186 2011/05/05	8.00	Call	Bond Future	2,742.0000	2,663.0000	(2.881)	0	0	5,500
2010/11/22	R186 2011/08/04			Bond Future	8.2360	8.2460	0.121	0.0000	0.0000	0
2010/11/22	R186 2011/08/04	8.25	Call	Bond Future	4,527.0000	4,450.0000	(1.701)	0	0	0
2010/11/22	R186 2011/08/04	8.25	Put	Bond Future	4,390.0000	4,411.0000	0.478	0	0	0
2010/11/22	R186 2011/08/04	8.30	Call	Bond Future	4,780.0000	4,701.0000	(1.653)	0	0	0
2010/11/22	R186 2011/08/04	8.30	Put	Bond Future	4,153.0000	4,173.0000	0.482	0	0	0
2010/11/22	R186 2011/08/04	8.20	Call	Bond Future	4,282.0000	4,207.0000	(1.752)	0	0	0
2010/11/22	R186 2011/08/04	8.20	Put	Bond Future	4,637.0000	4,660.0000	0.496	0	0	0
2010/11/22	R201 2011/02/03			Bond Future	6.8490	6.8660	0.248	0.0000	0.0000	639
2010/11/22	R201 2011/02/03	8.00	Call	Bond Future	3,920.0000	3,861.0000	(1.505)	0	0	0
2010/11/22	R201 2011/02/03	8.00	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2010/11/22	R201 2011/02/03	8.05	Call	Bond Future	4,084.0000	4,024.0000	(1.469)	0	0	0
2010/11/22	R201 2011/02/03	8.05	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/11/22	R201 2011/02/03	7.95	Call	Bond Future	3,756.0000	3,697.0000	(1.571)	0	0	0
2010/11/22	R201 2011/02/03	7.95	Put	Bond Future	11.0000	11.0000	0.000	0	0	0
2010/11/22	R201 2011/05/05			Bond Future	6.9350	6.9460	0.159	0.0000	0.0000	0
2010/11/22	R201 2011/05/05	7.75	Call	Bond Future	2,798.0000	2,762.0000	(1.287)	0	0	0
2010/11/22	R201 2011/05/05	7.75	Put	Bond Future	181.0000	180.0000	(0.552)	0	0	0
2010/11/22	R201 2011/05/05	7.80	Call	Bond Future	2,935.0000	2,899.0000	(1.227)	0	0	0
2010/11/22	R201 2011/05/05	7.80	Put	Bond Future	160.0000	159.0000	(0.625)	0	0	0
2010/11/22	R201 2011/05/05	7.70	Call	Bond Future	2,662.0000	2,627.0000	(1.315)	0	0	0
2010/11/22	R201 2011/05/05	7.70	Put	Bond Future	203.0000	204.0000	0.493	0	0	0
2010/11/22	R201 2011/08/04			Bond Future	7.0370	7.0440	0.099	0.0000	0.0000	0
2010/11/22	R201 2011/08/04	7.25	Call	Bond Future	1,506.0000	1,487.0000	(1.262)	0	0	0
2010/11/22	R201 2011/08/04	7.25	Put	Bond Future	860.0000	863.0000	0.349	0	0	0
2010/11/22	R201 2011/08/04	7.30	Call	Bond Future	1,611.0000	1,591.0000	(1.241)	0	0	0
2010/11/22	R201 2011/08/04	7.30	Put	Bond Future	815.0000	816.0000	0.123	0	0	0
2010/11/22	R201 2011/08/04	7.20	Call	Bond Future	1,417.0000	1,398.0000	(1.341)	0	0	0

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2010/11/22	R201 2011/08/04	7.20	Put	Bond Future	923.0000	925.0000	0.217	0	0	0
2010/11/22	R202 2011/02/03			Bond Future	0.2090	0.2180	4.306	0.0000	0.0000	3,320
2010/11/22	R202 2011/02/03	3.05	Call	Bond Future	65,668.0000	65,392.0000	(0.420)	0	0	0
2010/11/22	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R202 2011/02/03	3.10	Call	Bond Future	66,515.0000	66,240.0000	(0.413)	0	0	0
2010/11/22	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R202 2011/02/03	3.00	Call	Bond Future	64,812.0000	64,537.0000	(0.424)	0	0	0
2010/11/22	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R202 2011/05/05			Bond Future	0.1310	0.1380	5.344	0.0000	0.0000	6,500
2010/11/22	R202 2011/05/05	2.05	Call	Bond Future	48,612.0000	48,397.0000	(0.442)	0	0	0
2010/11/22	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R202 2011/05/05	2.10	Call	Bond Future	49,640.0000	49,425.0000	(0.433)	0	0	0
2010/11/22	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R202 2011/05/05	2.00	Call	Bond Future	47,573.0000	47,359.0000	(0.450)	0	0	0
2010/11/22	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R203 2011/02/03			Bond Future	7.6800	7.6970	0.221	0.0000	0.0000	1,407
2010/11/22	R203 2011/02/03	8.50	Call	Bond Future	4,278.0000	4,187.0000	(2.127)	0	0	0
2010/11/22	R203 2011/02/03	8.50	Put	Bond Future	127.0000	124.0000	(2.362)	0	0	0
2010/11/22	R203 2011/02/03	8.55	Call	Bond Future	4,504.0000	4,414.0000	(1.998)	0	0	0
2010/11/22	R203 2011/02/03	8.55	Put	Bond Future	106.0000	104.0000	(1.887)	0	0	0
2010/11/22	R203 2011/02/03	8.45	Call	Bond Future	4,054.0000	3,963.0000	(2.245)	0	0	0
2010/11/22	R203 2011/02/03	8.45	Put	Bond Future	150.0000	147.0000	(2.000)	0	0	0
2010/11/22	R203 2011/05/05			Bond Future	7.7740	7.7870	0.167	0.0000	0.0000	0
2010/11/22	R203 2011/05/05	8.25	Call	Bond Future	3,127.0000	3,067.0000	(1.919)	0	0	0
2010/11/22	R203 2011/05/05	8.25	Put	Bond Future	776.0000	781.0000	0.644	0	0	0
2010/11/22	R203 2011/05/05	8.30	Call	Bond Future	3,304.0000	3,243.0000	(1.846)	0	0	0
2010/11/22	R203 2011/05/05	8.30	Put	Bond Future	710.0000	714.0000	0.563	0	0	0
2010/11/22	R203 2011/05/05	8.20	Call	Bond Future	2,955.0000	2,896.0000	(1.997)	0	0	0
2010/11/22	R203 2011/05/05	8.20	Put	Bond Future	848.0000	854.0000	0.708	0	0	0
2010/11/22	R203 2011/08/04			Bond Future	7.8770	7.8880	0.140	0.0000	0.0000	0
2010/11/22	R203 2011/08/04	8.00	Call	Bond Future	2,417.0000	2,376.0000	(1.696)	0	0	0
2010/11/22	R203 2011/08/04	8.00	Put	Bond Future	1,826.0000	1,838.0000	0.657	0	0	0
2010/11/22	R203 2011/08/04	8.05	Call	Bond Future	2,552.0000	2,510.0000	(1.646)	0	0	0

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2010/11/22	R203 2011/08/04	8.05	Put	Bond Future	1,722.0000	1,733.0000	0.639	0	0	0
2010/11/22	R203 2011/08/04	7.95	Call	Bond Future	2,286.0000	2,246.0000	(1.750)	0	0	0
2010/11/22	R203 2011/08/04	7.95	Put	Bond Future	1,935.0000	1,948.0000	0.672	0	0	0
2010/11/22	R204 2011/02/03			Bond Future	7.8070	7.8350	0.359	0.0000	0.0000	1,926
2010/11/22	R204 2011/02/03	8.50	Call	Bond Future	4,161.0000	4,004.0000	(3.773)	0	0	0
2010/11/22	R204 2011/02/03	8.50	Put	Bond Future	215.0000	221.0000	2.791	0	0	0
2010/11/22	R204 2011/02/03	8.55	Call	Bond Future	4,407.0000	4,248.0000	(3.608)	0	0	0
2010/11/22	R204 2011/02/03	8.55	Put	Bond Future	184.0000	188.0000	2.174	0	0	0
2010/11/22	R204 2011/02/03	8.45	Call	Bond Future	3,920.0000	3,764.0000	(3.980)	0	0	0
2010/11/22	R204 2011/02/03	8.45	Put	Bond Future	252.0000	259.0000	2.778	0	0	0
2010/11/22	R204 2011/05/05			Bond Future	7.8970	7.9220	0.317	0.0000	0.0000	0
2010/11/22	R204 2011/05/05	8.50	Call	Bond Future	4,025.0000	3,904.0000	(3.006)	0	0	0
2010/11/22	R204 2011/05/05	8.50	Put	Bond Future	681.0000	702.0000	3.084	0	0	0
2010/11/22	R204 2011/05/05	8.55	Call	Bond Future	4,235.0000	4,111.0000	(2.928)	0	0	0
2010/11/22	R204 2011/05/05	8.55	Put	Bond Future	620.0000	638.0000	2.903	0	0	0
2010/11/22	R204 2011/05/05	8.45	Call	Bond Future	3,820.0000	3,700.0000	(3.141)	0	0	0
2010/11/22	R204 2011/05/05	8.45	Put	Bond Future	748.0000	769.0000	2.807	0	0	0
2010/11/22	R204 2011/08/04			Bond Future	7.9940	8.0180	0.300	0.0000	0.0000	0
2010/11/22	R204 2011/08/04	8.00	Call	Bond Future	2,390.0000	2,309.0000	(3.389)	0	0	0
2010/11/22	R204 2011/08/04	8.00	Put	Bond Future	2,357.0000	2,408.0000	2.164	0	0	0
2010/11/22	R204 2011/08/04	8.05	Call	Bond Future	2,532.0000	2,449.0000	(3.278)	0	0	0
2010/11/22	R204 2011/08/04	8.05	Put	Bond Future	2,225.0000	2,274.0000	2.202	0	0	0
2010/11/22	R204 2011/08/04	7.95	Call	Bond Future	2,252.0000	2,174.0000	(3.464)	0	0	0
2010/11/22	R204 2011/08/04	7.95	Put	Bond Future	2,494.0000	2,547.0000	2.125	0	0	0
2010/11/22	R206 2011/02/03			Bond Future	6.5710	6.5650	(0.091)	0.0000	0.0000	0
2010/11/22	R206 2011/02/03	8.00	Call	Bond Future	3,730.0000	3,746.0000	0.429	0	0	0
2010/11/22	R206 2011/02/03	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/11/22	R206 2011/02/03	8.05	Call	Bond Future	3,857.0000	3,873.0000	0.415	0	0	0
2010/11/22	R206 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/11/22	R206 2011/02/03	7.95	Call	Bond Future	3,603.0000	3,618.0000	0.416	0	0	0
2010/11/22	R206 2011/02/03	7.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/11/22	R206 2011/05/05			Bond Future	6.6560	6.6400	(0.240)	0.0000	0.0000	0
2010/11/22	R206 2011/05/05	7.50	Call	Bond Future	2,162.0000	2,193.0000	1.434	0	0	0

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2010/11/22	R206 2011/05/05	7.50	Put	Bond Future	118.0000	110.0000	(6.780)	0	0	0
2010/11/22	R206 2011/05/05	7.55	Call	Bond Future	2,267.0000	2,299.0000	1.412	0	0	0
2010/11/22	R206 2011/05/05	7.55	Put	Bond Future	103.0000	96.0000	(6.796)	0	0	0
2010/11/22	R206 2011/05/05	7.45	Call	Bond Future	2,058.0000	2,088.0000	1.458	0	0	0
2010/11/22	R206 2011/05/05	7.45	Put	Bond Future	133.0000	124.0000	(6.767)	0	0	0
2010/11/22	R206 2011/08/04			Bond Future	6.7610	6.7380	(0.340)	0.0000	0.0000	0
2010/11/22	R206 2011/08/04	7.00	Call	Bond Future	1,151.0000	1,177.0000	2.259	0	0	0
2010/11/22	R206 2011/08/04	7.00	Put	Bond Future	620.0000	595.0000	(4.032)	0	0	0
2010/11/22	R206 2011/08/04	7.05	Call	Bond Future	1,219.0000	1,246.0000	2.215	0	0	0
2010/11/22	R206 2011/08/04	7.05	Put	Bond Future	577.0000	553.0000	(4.159)	0	0	0
2010/11/22	R206 2011/08/04	6.95	Call	Bond Future	1,085.0000	1,111.0000	2.396	0	0	0
2010/11/22	R206 2011/08/04	6.95	Put	Bond Future	665.0000	639.0000	(3.910)	0	0	0
2010/11/22	R207 2011/02/03			Bond Future	7.9140	7.9310	0.215	0.0000	0.0000	1,400
2010/11/22	R207 2011/02/03	8.75	Call	Bond Future	5,119.0000	5,012.0000	(2.090)	0	0	0
2010/11/22	R207 2011/02/03	8.75	Put	Bond Future	148.0000	145.0000	(2.027)	0	0	0
2010/11/22	R207 2011/02/03	8.80	Call	Bond Future	5,383.0000	5,276.0000	(1.988)	0	0	0
2010/11/22	R207 2011/02/03	8.80	Put	Bond Future	125.0000	123.0000	(1.600)	0	0	0
2010/11/22	R207 2011/02/03	8.70	Call	Bond Future	4,858.0000	4,751.0000	(2.203)	0	0	0
2010/11/22	R207 2011/02/03	8.70	Put	Bond Future	175.0000	172.0000	(1.714)	0	0	0
2010/11/22	R207 2011/05/05			Bond Future	7.9990	8.0140	0.188	0.0000	0.0000	0
2010/11/22	R207 2011/05/05	8.50	Call	Bond Future	3,861.0000	3,780.0000	(2.098)	0	0	0
2010/11/22	R207 2011/05/05	8.50	Put	Bond Future	917.0000	926.0000	0.981	0	0	0
2010/11/22	R207 2011/05/05	8.55	Call	Bond Future	4,071.0000	3,989.0000	(2.014)	0	0	0
2010/11/22	R207 2011/05/05	8.55	Put	Bond Future	840.0000	847.0000	0.833	0	0	0
2010/11/22	R207 2011/05/05	8.45	Call	Bond Future	3,655.0000	3,576.0000	(2.161)	0	0	0
2010/11/22	R207 2011/05/05	8.45	Put	Bond Future	1,000.0000	1,011.0000	1.100	0	0	0
2010/11/22	R207 2011/08/04			Bond Future	8.0920	8.1050	0.161	0.0000	0.0000	0
2010/11/22	R207 2011/08/04	8.25	Call	Bond Future	3,060.0000	3,002.0000	(1.895)	0	0	0
2010/11/22	R207 2011/08/04	8.25	Put	Bond Future	2,144.0000	2,162.0000	0.840	0	0	0
2010/11/22	R207 2011/08/04	8.30	Call	Bond Future	3,225.0000	3,166.0000	(1.829)	0	0	0
2010/11/22	R207 2011/08/04	8.30	Put	Bond Future	2,022.0000	2,038.0000	0.791	0	0	0
2010/11/22	R207 2011/08/04	8.20	Call	Bond Future	2,900.0000	2,844.0000	(1.931)	0	0	0
2010/11/22	R207 2011/08/04	8.20	Put	Bond Future	2,273.0000	2,293.0000	0.880	0	0	0

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2010/11/22	R208 2011/02/03			Bond Future	7.9910	8.0190	0.350	0.0000	0.0000	5,598
2010/11/22	R208 2011/02/03	8.75	Call	Bond Future	4,965.0000	4,789.0000	(3.545)	0	0	0
2010/11/22	R208 2011/02/03	8.75	Put	Bond Future	212.0000	217.0000	2.358	0	0	0
2010/11/22	R208 2011/02/03	8.80	Call	Bond Future	5,236.0000	5,059.0000	(3.380)	0	0	0
2010/11/22	R208 2011/02/03	8.80	Put	Bond Future	181.0000	185.0000	2.210	0	0	0
2010/11/22	R208 2011/02/03	8.70	Call	Bond Future	4,698.0000	4,523.0000	(3.725)	0	0	0
2010/11/22	R208 2011/02/03	8.70	Put	Bond Future	248.0000	254.0000	2.419	0	0	0
2010/11/22	R208 2011/05/05			Bond Future	8.0690	8.0950	0.322	0.0000	0.0000	0
2010/11/22	R208 2011/05/05	8.50	Call	Bond Future	3,763.0000	3,631.0000	(3.508)	0	0	0
2010/11/22	R208 2011/05/05	8.50	Put	Bond Future	1,083.0000	1,115.0000	2.955	0	0	0
2010/11/22	R208 2011/05/05	8.55	Call	Bond Future	3,977.0000	3,843.0000	(3.369)	0	0	0
2010/11/22	R208 2011/05/05	8.55	Put	Bond Future	993.0000	1,023.0000	3.021	0	0	0
2010/11/22	R208 2011/05/05	8.45	Call	Bond Future	3,553.0000	3,424.0000	(3.631)	0	0	0
2010/11/22	R208 2011/05/05	8.45	Put	Bond Future	1,179.0000	1,214.0000	2.969	0	0	0
2010/11/22	R208 2011/08/04			Bond Future	8.1530	8.1780	0.307	0.0000	0.0000	0
2010/11/22	R208 2011/08/04	8.25	Call	Bond Future	3,112.0000	3,012.0000	(3.213)	0	0	0
2010/11/22	R208 2011/08/04	8.25	Put	Bond Future	2,514.0000	2,568.0000	2.148	0	0	0
2010/11/22	R208 2011/08/04	8.30	Call	Bond Future	3,280.0000	3,177.0000	(3.140)	0	0	0
2010/11/22	R208 2011/08/04	8.30	Put	Bond Future	2,375.0000	2,427.0000	2.189	0	0	0
2010/11/22	R208 2011/08/04	8.20	Call	Bond Future	2,949.0000	2,851.0000	(3.323)	0	0	0
2010/11/22	R208 2011/08/04	8.20	Put	Bond Future	2,658.0000	2,715.0000	2.144	0	0	0
2010/11/22	R209 2011/02/03			Bond Future	8.1220	8.1300	0.098	0.0000	0.0000	23,687
2010/11/22	R209 2011/02/03	9.00	Call	Bond Future	7,516.0000	7,432.0000	(1.118)	0	0	0
2010/11/22	R209 2011/02/03	9.00	Put	Bond Future	234.0000	222.0000	(5.128)	0	0	0
2010/11/22	R209 2011/02/03	9.05	Call	Bond Future	7,865.0000	7,782.0000	(1.055)	0	0	0
2010/11/22	R209 2011/02/03	9.05	Put	Bond Future	201.0000	190.0000	(5.473)	0	0	0
2010/11/22	R209 2011/02/03	8.95	Call	Bond Future	7,165.0000	7,081.0000	(1.172)	0	0	0
2010/11/22	R209 2011/02/03	8.95	Put	Bond Future	269.0000	256.0000	(4.833)	0	0	0
2010/11/22	R209 2011/05/05			Bond Future	8.1730	8.1800	0.086	0.0000	0.0000	0
2010/11/22	R209 2011/05/05	8.50	Call	Bond Future	4,682.0000	4,616.0000	(1.410)	0	0	0
2010/11/22	R209 2011/05/05	8.50	Put	Bond Future	1,869.0000	1,865.0000	(0.214)	0	0	0
2010/11/22	R209 2011/05/05	8.55	Call	Bond Future	4,954.0000	4,886.0000	(1.373)	0	0	0
2010/11/22	R209 2011/05/05	8.55	Put	Bond Future	1,725.0000	1,719.0000	(0.348)	0	0	0
2010/11/22	R209 2011/05/05	8.45	Call	Bond Future	4,417.0000	4,351.0000	(1.494)	0	0	0

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2010/11/22	R209 2011/05/05	8.45	Put	Bond Future	2,024.0000	2,020.0000	(0.198)	0	0	0
2010/11/22	R209 2011/08/04			Bond Future	8.2270	8.2330	0.073	0.0000	0.0000	0
2010/11/22	R209 2011/08/04	8.50	Call	Bond Future	5,227.0000	5,172.0000	(1.052)	0	0	0
2010/11/22	R209 2011/08/04	8.50	Put	Bond Future	2,894.0000	2,892.0000	(0.069)	0	0	0
2010/11/22	R209 2011/08/04	8.55	Call	Bond Future	5,476.0000	5,421.0000	(1.004)	0	0	0
2010/11/22	R209 2011/08/04	8.55	Put	Bond Future	2,728.0000	2,725.0000	(0.110)	0	0	0
2010/11/22	R209 2011/08/04	8.45	Call	Bond Future	4,983.0000	4,929.0000	(1.084)	0	0	0
2010/11/22	R209 2011/08/04	8.45	Put	Bond Future	3,069.0000	3,068.0000	(0.033)	0	0	0
2010/11/22	R209 2011/08/04	10.10	Call	Bond Future	14,369.0000	14,312.0000	(0.397)	0	0	0
2010/11/22	R209 2011/08/04	10.10	Put	Bond Future	345.0000	340.0000	(1.449)	0	0	0
2010/11/22	R211 2011/02/03			Bond Future	1.6130	1.6120	(0.062)	0.0000	0.0000	589
2010/11/22	R211 2011/02/03	2.50	Call	Bond Future	5,036.0000	5,041.0000	0.099	0	0	0
2010/11/22	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R211 2011/02/03	2.55	Call	Bond Future	5,311.0000	5,317.0000	0.113	0	0	0
2010/11/22	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R211 2011/02/03	2.45	Call	Bond Future	4,759.0000	4,765.0000	0.126	0	0	0
2010/11/22	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R212 2011/02/03			Bond Future	2.3990	2.3980	(0.042)	0.0000	0.0000	1,868
2010/11/22	R212 2011/02/03	3.00	Call	Bond Future	5,694.0000	5,703.0000	0.158	0	0	0
2010/11/22	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R212 2011/02/03	3.05	Call	Bond Future	6,151.0000	6,161.0000	0.163	0	0	0
2010/11/22	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R212 2011/02/03	2.95	Call	Bond Future	5,234.0000	5,244.0000	0.191	0	0	0
2010/11/22	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/02/03			Bond Future	8.0000	8.1810	2.263	0.0000	0.0000	0
2010/11/22	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/02/03	8.00	Put	Bond Future	0.0000	1,637.0000	100.000	0	0	0
2010/11/22	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/02/03	8.05	Put	Bond Future	0.0000	1,180.0000	100.000	0	0	0
2010/11/22	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/02/03	7.95	Put	Bond Future	0.0000	2,097.0000	100.000	0	0	0
2010/11/22	R213 2011/05/05			Bond Future	8.0000	8.2370	2.963	0.0000	0.0000	0
2010/11/22	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/11/22	R213 2011/05/05	8.00	Put	Bond Future	0.0000	2,126.0000	100.000	0	0	0
2010/11/22	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/05/05	8.05	Put	Bond Future	0.0000	1,671.0000	100.000	0	0	0
2010/11/22	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/05/05	7.95	Put	Bond Future	0.0000	2,584.0000	100.000	0	0	0
2010/11/22	R213 2011/08/04			Bond Future	8.0000	8.2960	3.700	0.0000	0.0000	0
2010/11/22	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/08/04	8.00	Put	Bond Future	0.0000	2,631.0000	100.000	0	0	0
2010/11/22	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/08/04	8.05	Put	Bond Future	0.0000	2,179.0000	100.000	0	0	0
2010/11/22	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/22	R213 2011/08/04	7.95	Put	Bond Future	0.0000	3,087.0000	100.000	0	0	0
2010/11/22	TRT1 2011/02/03			Index Future	346.5610	346.3020	(0.075)	0.0000	0.0000	100
2010/11/22	TRT1 2011/05/05			Index Future	351.2590	350.9980	(0.074)	0.0000	0.0000	0
Total										169350.00