



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/11/2010

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
2010/11/29	AL7T 2011/02/03			Index Future	369.4910	367.6840	(0.489)	0.0000	0.0000	30
2010/11/29	ALBI 2011/02/03			Index Future	341.3130	339.7400	(0.461)	0.0000	0.0000	1,132
2010/11/29	ALBI 2011/05/05			Index Future	346.3480	344.7010	(0.476)	0.0000	0.0000	2
2010/11/29	CRD1 2011/02/03			Index Future	152.0990	151.7100	(0.256)	0.0000	0.0000	2
2010/11/29	CRD1 2011/05/05			Index Future	154.1630	153.7690	(0.256)	0.0000	0.0000	0
2010/11/29	GOVI 2011/02/03			GOVI	342.2450	340.6940	(0.453)	0.0000	0.0000	203
2010/11/29	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/29	GOVI 2011/02/03	343.00	Put	GOVI	7,550.0000	23,060.0000	205.430	0	0	0
2010/11/29	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/29	GOVI 2011/02/03	343.01	Put	GOVI	7,650.0000	23,160.0000	202.745	0	0	0
2010/11/29	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/29	GOVI 2011/02/03	342.99	Put	GOVI	7,450.0000	22,960.0000	208.188	0	0	0
2010/11/29	GOVI 2011/05/05			GOVI	347.2930	345.6690	(0.468)	0.0000	0.0000	0
2010/11/29	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/29	GOVI 2011/05/05	349.00	Put	GOVI	17,070.0000	33,310.0000	95.138	0	0	0
2010/11/29	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/29	GOVI 2011/05/05	349.01	Put	GOVI	17,170.0000	33,410.0000	94.584	0	0	0
2010/11/29	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/29	GOVI 2011/05/05	348.99	Put	GOVI	16,970.0000	33,210.0000	95.698	0	0	0
2010/11/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/29	IGOV 2011/02/03			Index Future	150.0890	149.4430	(0.430)	0.0000	0.0000	0
2010/11/29	IGOV 2011/05/05			Index Future	152.2790	151.6250	(0.429)	0.0000	0.0000	0

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2010/11/29	IGOV 2011/08/04			Index Future	154.4750	153.8110	(0.430)	0.0000	0.0000	0
2010/11/29	ILBI 2011/02/03			Index Future	403.9320	404.7150	0.194	0.0000	0.0000	370
2010/11/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/29	JBAF 2010/12/15			Jibar Tradeable Future	5.5380	5.5700	0.578	0.0000	0.0000	7,600
2010/11/29	JBAF 2011/01/19			Jibar Tradeable Future	5.5150	5.5700	0.997	0.0000	0.0000	5,000
2010/11/29	JBAF 2011/02/16			Jibar Tradeable Future	5.5230	5.5600	0.670	0.0000	0.0000	2,500
2010/11/29	JBAF 2011/03/16			Jibar Tradeable Future	5.5310	5.5500	0.344	0.0000	0.0000	5,500
2010/11/29	JBAF 2011/04/20			Jibar Tradeable Future	5.5310	5.5500	0.344	0.0000	0.0000	0
2010/11/29	JBAF 2011/05/18			Jibar Tradeable Future	5.5390	5.5500	0.199	0.0000	0.0000	0
2010/11/29	JBAF 2011/06/15			Jibar Tradeable Future	5.5610	5.5600	(0.018)	0.0000	0.0000	4,500
2010/11/29	JBAF 2011/09/21			Jibar Tradeable Future	5.7190	5.7600	0.717	0.0000	0.0000	13,900
2010/11/29	JBAF 2011/12/21			Jibar Tradeable Future	5.9660	6.0100	0.738	0.0000	0.0000	5,200
2010/11/29	JBAF 2012/03/20			Jibar Tradeable Future	6.1680	6.2500	1.329	0.0000	0.0000	0
2010/11/29	JBAF 2012/06/20			Jibar Tradeable Future	6.4110	6.5700	2.480	0.0000	0.0000	100
2010/11/29	JBAF 2012/09/19			Jibar Tradeable Future	6.6040	6.8400	3.574	0.0000	0.0000	40,100
2010/11/29	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/29	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/29	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/29	OTH1 2011/02/03			Index Future	335.9180	334.2230	(0.505)	0.0000	0.0000	3
2010/11/29	OTH1 2011/05/05			Index Future	340.8690	339.1040	(0.518)	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
2010/11/29	R157 2011/02/03			Bond Future	7.8290	7.6080	(2.823)	0.0000	0.0000	7,070
2010/11/29	R157 2011/02/03	7.90	Call	Bond Future	1,068.0000	1,660.0000	55.431	0	0	0
2010/11/29	R157 2011/02/03	7.90	Put	Bond Future	763.0000	399.0000	(47.706)	0	0	0
2010/11/29	R157 2011/02/03	7.95	Call	Bond Future	1,192.0000	1,817.0000	52.433	0	0	0
2010/11/29	R157 2011/02/03	7.95	Put	Bond Future	673.0000	342.0000	(49.183)	0	0	0
2010/11/29	R157 2011/02/03	7.85	Call	Bond Future	952.0000	1,509.0000	58.508	0	0	0
2010/11/29	R157 2011/02/03	7.85	Put	Bond Future	862.0000	463.0000	(46.288)	0	0	0
2010/11/29	R157 2011/05/05			Bond Future	8.4170	7.7330	(8.126)	0.0000	0.0000	705
2010/11/29	R157 2011/05/05	7.75	Call	Bond Future	327.0000	1,270.0000	288.379	0	0	0
2010/11/29	R157 2011/05/05	7.75	Put	Bond Future	3,022.0000	1,200.0000	(60.291)	0	0	0
2010/11/29	R157 2011/05/05	7.80	Call	Bond Future	369.0000	1,379.0000	273.713	0	0	0
2010/11/29	R157 2011/05/05	7.80	Put	Bond Future	2,860.0000	1,105.0000	(61.364)	0	0	0
2010/11/29	R157 2011/05/05	7.70	Call	Bond Future	288.0000	1,167.0000	305.208	0	0	0
2010/11/29	R157 2011/05/05	7.70	Put	Bond Future	3,189.0000	1,302.0000	(59.172)	0	0	0
2010/11/29	R157 2011/05/05	7.65	Call	Bond Future	253.0000	1,068.0000	322.134	0	0	0
2010/11/29	R157 2011/05/05	7.65	Put	Bond Future	3,359.0000	1,409.0000	(58.053)	0	0	0
2010/11/29	R157 2011/08/04			Bond Future	9.0890	7.8790	(13.313)	0.0000	0.0000	0
2010/11/29	R157 2011/08/04	7.50	Call	Bond Future	100.0000	937.0000	837.000	0	0	0
2010/11/29	R157 2011/08/04	7.50	Put	Bond Future	6,125.0000	2,410.0000	(60.653)	0	0	0
2010/11/29	R157 2011/08/04	7.55	Call	Bond Future	113.0000	1,010.0000	793.805	0	0	0
2010/11/29	R157 2011/08/04	7.55	Put	Bond Future	5,942.0000	2,287.0000	(61.511)	0	0	0
2010/11/29	R157 2011/08/04	7.45	Call	Bond Future	88.0000	867.0000	885.227	0	0	0
2010/11/29	R157 2011/08/04	7.45	Put	Bond Future	6,309.0000	2,536.0000	(59.803)	0	0	0
2010/11/29	R186 2011/02/03			Bond Future	8.6390	8.5730	(0.764)	0.0000	0.0000	23,685
2010/11/29	R186 2011/02/03	9.00	Call	Bond Future	4,383.0000	4,814.0000	9.833	0	0	0
2010/11/29	R186 2011/02/03	9.00	Put	Bond Future	1,014.0000	813.0000	(19.822)	0	0	0
2010/11/29	R186 2011/02/03	9.05	Call	Bond Future	4,718.0000	5,166.0000	9.496	0	0	0
2010/11/29	R186 2011/02/03	9.05	Put	Bond Future	893.0000	709.0000	(20.605)	0	0	0
2010/11/29	R186 2011/02/03	8.95	Call	Bond Future	4,060.0000	4,472.0000	10.148	0	0	0
2010/11/29	R186 2011/02/03	8.95	Put	Bond Future	1,149.0000	929.0000	(19.147)	0	0	0
2010/11/29	R186 2011/02/03	7.75	Put	Bond Future	9,093.0000	8,487.0000	(6.664)	0	0	0
2010/11/29	R186 2011/02/03	7.75	Call	Bond Future	138.0000	164.0000	18.841	0	0	3,000
2010/11/29	R186 2011/05/05			Bond Future	8.9090	8.6550	(2.851)	0.0000	0.0000	0
2010/11/29	R186 2011/05/05	8.75	Call	Bond Future	2,670.0000	3,820.0000	43.071	0	0	0

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2010/11/29	R186 2011/05/05	8.75	Put	Bond Future	4,140.0000	2,929.0000	(29.251)	0	0	0
2010/11/29	R186 2011/05/05	8.80	Call	Bond Future	2,877.0000	4,079.0000	41.780	0	0	0
2010/11/29	R186 2011/05/05	8.80	Put	Bond Future	3,881.0000	2,722.0000	(29.863)	0	0	0
2010/11/29	R186 2011/05/05	8.70	Call	Bond Future	2,472.0000	3,570.0000	44.417	0	0	0
2010/11/29	R186 2011/05/05	8.70	Put	Bond Future	4,409.0000	3,147.0000	(28.623)	0	0	0
2010/11/29	R186 2011/05/05	8.00	Put	Bond Future	9,419.0000	7,489.0000	(20.490)	0	0	0
2010/11/29	R186 2011/05/05	8.00	Call	Bond Future	628.0000	1,059.0000	68.631	0	0	5,500
2010/11/29	R186 2011/08/04			Bond Future	9.1940	8.7430	(4.905)	0.0000	0.0000	0
2010/11/29	R186 2011/08/04	8.25	Call	Bond Future	1,218.0000	2,337.0000	91.872	0	0	0
2010/11/29	R186 2011/08/04	8.25	Put	Bond Future	9,982.0000	7,036.0000	(29.513)	0	0	0
2010/11/29	R186 2011/08/04	8.30	Call	Bond Future	1,323.0000	2,505.0000	89.342	0	0	0
2010/11/29	R186 2011/08/04	8.30	Put	Bond Future	9,598.0000	6,714.0000	(30.048)	0	0	0
2010/11/29	R186 2011/08/04	8.20	Call	Bond Future	1,120.0000	2,178.0000	94.464	0	0	0
2010/11/29	R186 2011/08/04	8.20	Put	Bond Future	10,376.0000	7,369.0000	(28.980)	0	0	0
2010/11/29	R201 2011/02/03			Bond Future	7.6210	7.3520	(3.530)	0.0000	0.0000	489
2010/11/29	R201 2011/02/03	8.00	Call	Bond Future	1,483.0000	2,250.0000	51.719	0	0	0
2010/11/29	R201 2011/02/03	8.00	Put	Bond Future	215.0000	70.0000	(67.442)	0	0	0
2010/11/29	R201 2011/02/03	8.05	Call	Bond Future	1,614.0000	2,402.0000	48.823	0	0	0
2010/11/29	R201 2011/02/03	8.05	Put	Bond Future	180.0000	56.0000	(68.889)	0	0	0
2010/11/29	R201 2011/02/03	7.95	Call	Bond Future	1,356.0000	2,100.0000	54.867	0	0	0
2010/11/29	R201 2011/02/03	7.95	Put	Bond Future	254.0000	86.0000	(66.142)	0	0	0
2010/11/29	R201 2011/05/05			Bond Future	8.2510	7.4710	(9.453)	0.0000	0.0000	0
2010/11/29	R201 2011/05/05	7.75	Call	Bond Future	357.0000	1,452.0000	306.723	0	0	0
2010/11/29	R201 2011/05/05	7.75	Put	Bond Future	1,926.0000	565.0000	(70.665)	0	0	0
2010/11/29	R201 2011/05/05	7.80	Call	Bond Future	400.0000	1,557.0000	289.250	0	0	0
2010/11/29	R201 2011/05/05	7.80	Put	Bond Future	1,811.0000	512.0000	(71.728)	0	0	0
2010/11/29	R201 2011/05/05	7.70	Call	Bond Future	317.0000	1,350.0000	325.868	0	0	0
2010/11/29	R201 2011/05/05	7.70	Put	Bond Future	2,045.0000	621.0000	(69.633)	0	0	0
2010/11/29	R201 2011/08/04			Bond Future	8.9850	7.6150	(15.248)	0.0000	0.0000	0
2010/11/29	R201 2011/08/04	7.25	Call	Bond Future	37.0000	659.0000	1681.081	0	0	0
2010/11/29	R201 2011/08/04	7.25	Put	Bond Future	5,117.0000	1,754.0000	(65.722)	0	0	0
2010/11/29	R201 2011/08/04	7.30	Call	Bond Future	45.0000	727.0000	1515.556	0	0	0
2010/11/29	R201 2011/08/04	7.30	Put	Bond Future	4,974.0000	1,671.0000	(66.405)	0	0	0
2010/11/29	R201 2011/08/04	7.20	Call	Bond Future	32.0000	607.0000	1796.875	0	0	0

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2010/11/29	R201 2011/08/04	7.20	Put	Bond Future	5,263.0000	1,853.0000	(64.792)	0	0	0
2010/11/29	R202 2011/02/03			Bond Future	0.4030	0.3410	(15.385)	0.0000	0.0000	3,240
2010/11/29	R202 2011/02/03	3.05	Call	Bond Future	59,846.0000	61,681.0000	3.066	0	0	0
2010/11/29	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R202 2011/02/03	3.10	Call	Bond Future	60,693.0000	62,528.0000	3.023	0	0	0
2010/11/29	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R202 2011/02/03	3.00	Call	Bond Future	58,990.0000	60,825.0000	3.111	0	0	0
2010/11/29	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R202 2011/05/05			Bond Future	0.4090	0.2630	(35.697)	0.0000	0.0000	6,500
2010/11/29	R202 2011/05/05	2.05	Call	Bond Future	40,318.0000	44,614.0000	10.655	0	0	0
2010/11/29	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R202 2011/05/05	2.10	Call	Bond Future	41,346.0000	45,642.0000	10.390	0	0	0
2010/11/29	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R202 2011/05/05	2.00	Call	Bond Future	39,280.0000	43,575.0000	10.934	0	0	0
2010/11/29	R202 2011/05/05	2.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/29	R203 2011/02/03			Bond Future	8.4020	8.2870	(1.369)	0.0000	0.0000	1,407
2010/11/29	R203 2011/02/03	8.50	Call	Bond Future	1,409.0000	1,735.0000	23.137	0	0	0
2010/11/29	R203 2011/02/03	8.50	Put	Bond Future	924.0000	677.0000	(26.732)	0	0	0
2010/11/29	R203 2011/02/03	8.55	Call	Bond Future	1,554.0000	1,899.0000	22.201	0	0	0
2010/11/29	R203 2011/02/03	8.55	Put	Bond Future	823.0000	595.0000	(27.704)	0	0	0
2010/11/29	R203 2011/02/03	8.45	Call	Bond Future	1,272.0000	1,578.0000	24.057	0	0	0
2010/11/29	R203 2011/02/03	8.45	Put	Bond Future	1,034.0000	767.0000	(25.822)	0	0	0
2010/11/29	R203 2011/02/03	8.00	Put	Bond Future	0.0000	1,986.0000	100.000	0	0	0
2010/11/29	R203 2011/02/03	8.00	Call	Bond Future	0.0000	538.0000	100.000	0	0	1,000
2010/11/29	R203 2011/05/05			Bond Future	8.8370	8.4080	(4.855)	0.0000	0.0000	0
2010/11/29	R203 2011/05/05	8.25	Call	Bond Future	590.0000	1,269.0000	115.085	0	0	0
2010/11/29	R203 2011/05/05	8.25	Put	Bond Future	3,397.0000	2,034.0000	(40.124)	0	0	0
2010/11/29	R203 2011/05/05	8.30	Call	Bond Future	653.0000	1,377.0000	110.873	0	0	0
2010/11/29	R203 2011/05/05	8.30	Put	Bond Future	3,217.0000	1,899.0000	(40.970)	0	0	0
2010/11/29	R203 2011/05/05	8.20	Call	Bond Future	531.0000	1,166.0000	119.586	0	0	0
2010/11/29	R203 2011/05/05	8.20	Put	Bond Future	3,582.0000	2,175.0000	(39.280)	0	0	0
2010/11/29	R203 2011/08/04			Bond Future	9.3150	8.5420	(8.298)	0.0000	0.0000	0
2010/11/29	R203 2011/08/04	8.00	Call	Bond Future	282.0000	1,009.0000	257.801	0	0	0

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2010/11/29	R203 2011/08/04	8.00	Put	Bond Future	6,343.0000	3,564.0000	(43.812)	0	0	0
2010/11/29	R203 2011/08/04	8.05	Call	Bond Future	312.0000	1,087.0000	248.397	0	0	0
2010/11/29	R203 2011/08/04	8.05	Put	Bond Future	6,134.0000	3,403.0000	(44.522)	0	0	0
2010/11/29	R203 2011/08/04	7.95	Call	Bond Future	255.0000	935.0000	266.667	0	0	0
2010/11/29	R203 2011/08/04	7.95	Put	Bond Future	6,556.0000	3,729.0000	(43.121)	0	0	0
2010/11/29	R204 2011/02/03			Bond Future	8.5130	8.4390	(0.869)	0.0000	0.0000	1,926
2010/11/29	R204 2011/02/03	8.50	Call	Bond Future	1,247.0000	1,434.0000	14.996	0	0	0
2010/11/29	R204 2011/02/03	8.50	Put	Bond Future	1,319.0000	1,095.0000	(16.983)	0	0	0
2010/11/29	R204 2011/02/03	8.55	Call	Bond Future	1,389.0000	1,591.0000	14.543	0	0	0
2010/11/29	R204 2011/02/03	8.55	Put	Bond Future	1,184.0000	974.0000	(17.736)	0	0	0
2010/11/29	R204 2011/02/03	8.45	Call	Bond Future	1,114.0000	1,287.0000	15.530	0	0	0
2010/11/29	R204 2011/02/03	8.45	Put	Bond Future	1,464.0000	1,226.0000	(16.257)	0	0	0
2010/11/29	R204 2011/05/05			Bond Future	8.8990	8.5530	(3.888)	0.0000	0.0000	0
2010/11/29	R204 2011/05/05	8.50	Call	Bond Future	942.0000	1,673.0000	77.601	0	0	0
2010/11/29	R204 2011/05/05	8.50	Put	Bond Future	3,078.0000	1,960.0000	(36.322)	0	0	0
2010/11/29	R204 2011/05/05	8.55	Call	Bond Future	1,034.0000	1,807.0000	74.758	0	0	0
2010/11/29	R204 2011/05/05	8.55	Put	Bond Future	2,899.0000	1,823.0000	(37.116)	0	0	0
2010/11/29	R204 2011/05/05	8.45	Call	Bond Future	857.0000	1,546.0000	80.397	0	0	0
2010/11/29	R204 2011/05/05	8.45	Put	Bond Future	3,265.0000	2,105.0000	(35.528)	0	0	0
2010/11/29	R204 2011/08/04			Bond Future	9.3180	8.6780	(6.868)	0.0000	0.0000	0
2010/11/29	R204 2011/08/04	8.00	Call	Bond Future	304.0000	912.0000	200.000	0	0	0
2010/11/29	R204 2011/08/04	8.00	Put	Bond Future	7,218.0000	4,546.0000	(37.019)	0	0	0
2010/11/29	R204 2011/08/04	8.05	Call	Bond Future	337.0000	988.0000	193.175	0	0	0
2010/11/29	R204 2011/08/04	8.05	Put	Bond Future	6,977.0000	4,349.0000	(37.667)	0	0	0
2010/11/29	R204 2011/08/04	7.95	Call	Bond Future	274.0000	841.0000	206.934	0	0	0
2010/11/29	R204 2011/08/04	7.95	Put	Bond Future	7,462.0000	4,750.0000	(36.344)	0	0	0
2010/11/29	R206 2011/02/03			Bond Future	7.3590	7.0060	(4.797)	0.0000	0.0000	0
2010/11/29	R206 2011/02/03	8.00	Call	Bond Future	1,707.0000	2,584.0000	51.377	0	0	0
2010/11/29	R206 2011/02/03	8.00	Put	Bond Future	56.0000	8.0000	(85.714)	0	0	0
2010/11/29	R206 2011/02/03	8.05	Call	Bond Future	1,823.0000	2,709.0000	48.601	0	0	0
2010/11/29	R206 2011/02/03	8.05	Put	Bond Future	44.0000	6.0000	(86.364)	0	0	0
2010/11/29	R206 2011/02/03	7.95	Call	Bond Future	1,593.0000	2,459.0000	54.363	0	0	0
2010/11/29	R206 2011/02/03	7.95	Put	Bond Future	69.0000	11.0000	(84.058)	0	0	0

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2010/11/29	R206 2011/05/05			Bond Future	8.1370	7.1260	(12.425)	0.0000	0.0000	0
2010/11/29	R206 2011/05/05	7.50	Call	Bond Future	186.0000	1,237.0000	565.054	0	0	0
2010/11/29	R206 2011/05/05	7.50	Put	Bond Future	1,695.0000	338.0000	(80.059)	0	0	0
2010/11/29	R206 2011/05/05	7.55	Call	Bond Future	211.0000	1,323.0000	527.014	0	0	0
2010/11/29	R206 2011/05/05	7.55	Put	Bond Future	1,601.0000	304.0000	(81.012)	0	0	0
2010/11/29	R206 2011/05/05	7.45	Call	Bond Future	163.0000	1,154.0000	607.975	0	0	0
2010/11/29	R206 2011/05/05	7.45	Put	Bond Future	1,792.0000	374.0000	(79.129)	0	0	0
2010/11/29	R206 2011/08/04			Bond Future	9.0980	7.2800	(19.982)	0.0000	0.0000	0
2010/11/29	R206 2011/08/04	7.00	Call	Bond Future	11.0000	565.0000	5036.364	0	0	0
2010/11/29	R206 2011/08/04	7.00	Put	Bond Future	4,527.0000	1,183.0000	(73.868)	0	0	0
2010/11/29	R206 2011/08/04	7.05	Call	Bond Future	13.0000	609.0000	4584.615	0	0	0
2010/11/29	R206 2011/08/04	7.05	Put	Bond Future	4,418.0000	1,116.0000	(74.740)	0	0	0
2010/11/29	R206 2011/08/04	6.95	Call	Bond Future	9.0000	523.0000	5711.111	0	0	0
2010/11/29	R206 2011/08/04	6.95	Put	Bond Future	4,636.0000	1,252.0000	(72.994)	0	0	0
2010/11/29	R207 2011/02/03			Bond Future	8.5590	8.4610	(1.145)	0.0000	0.0000	1,400
2010/11/29	R207 2011/02/03	8.75	Call	Bond Future	1,989.0000	2,344.0000	17.848	0	0	0
2010/11/29	R207 2011/02/03	8.75	Put	Bond Future	883.0000	664.0000	(24.802)	0	0	0
2010/11/29	R207 2011/02/03	8.80	Call	Bond Future	2,175.0000	2,548.0000	17.149	0	0	0
2010/11/29	R207 2011/02/03	8.80	Put	Bond Future	782.0000	581.0000	(25.703)	0	0	0
2010/11/29	R207 2011/02/03	8.70	Call	Bond Future	1,812.0000	2,148.0000	18.543	0	0	0
2010/11/29	R207 2011/02/03	8.70	Put	Bond Future	994.0000	755.0000	(24.044)	0	0	0
2010/11/29	R207 2011/05/05			Bond Future	8.9070	8.5650	(3.840)	0.0000	0.0000	0
2010/11/29	R207 2011/05/05	8.50	Call	Bond Future	1,023.0000	1,785.0000	74.487	0	0	0
2010/11/29	R207 2011/05/05	8.50	Put	Bond Future	3,330.0000	2,158.0000	(35.195)	0	0	0
2010/11/29	R207 2011/05/05	8.55	Call	Bond Future	1,119.0000	1,925.0000	72.029	0	0	0
2010/11/29	R207 2011/05/05	8.55	Put	Bond Future	3,139.0000	2,011.0000	(35.935)	0	0	0
2010/11/29	R207 2011/05/05	8.45	Call	Bond Future	932.0000	1,651.0000	77.146	0	0	0
2010/11/29	R207 2011/05/05	8.45	Put	Bond Future	3,528.0000	2,313.0000	(34.439)	0	0	0
2010/11/29	R207 2011/08/04			Bond Future	9.2840	8.6800	(6.506)	0.0000	0.0000	0
2010/11/29	R207 2011/08/04	8.25	Call	Bond Future	582.0000	1,451.0000	149.313	0	0	0
2010/11/29	R207 2011/08/04	8.25	Put	Bond Future	6,307.0000	3,887.0000	(38.370)	0	0	0
2010/11/29	R207 2011/08/04	8.30	Call	Bond Future	636.0000	1,556.0000	144.654	0	0	0
2010/11/29	R207 2011/08/04	8.30	Put	Bond Future	6,074.0000	3,705.0000	(39.002)	0	0	0
2010/11/29	R207 2011/08/04	8.20	Call	Bond Future	532.0000	1,352.0000	154.135	0	0	0

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2010/11/29	R207 2011/08/04	8.20	Put	Bond Future	6,546.0000	4,077.0000	(37.718)	0	0	0
2010/11/29	R208 2011/02/03			Bond Future	8.6130	8.4970	(1.347)	0.0000	0.0000	5,598
2010/11/29	R208 2011/02/03	8.75	Call	Bond Future	1,909.0000	2,333.0000	22.211	0	0	0
2010/11/29	R208 2011/02/03	8.75	Put	Bond Future	1,075.0000	785.0000	(26.977)	0	0	0
2010/11/29	R208 2011/02/03	8.80	Call	Bond Future	2,093.0000	2,540.0000	21.357	0	0	0
2010/11/29	R208 2011/02/03	8.80	Put	Bond Future	957.0000	690.0000	(27.900)	0	0	0
2010/11/29	R208 2011/02/03	8.70	Call	Bond Future	1,734.0000	2,135.0000	23.126	0	0	0
2010/11/29	R208 2011/02/03	8.70	Put	Bond Future	1,203.0000	890.0000	(26.018)	0	0	0
2010/11/29	R208 2011/05/05			Bond Future	8.9290	8.5900	(3.797)	0.0000	0.0000	0
2010/11/29	R208 2011/05/05	8.50	Call	Bond Future	1,022.0000	1,799.0000	76.027	0	0	0
2010/11/29	R208 2011/05/05	8.50	Put	Bond Future	3,590.0000	2,346.0000	(34.652)	0	0	0
2010/11/29	R208 2011/05/05	8.55	Call	Bond Future	1,122.0000	1,944.0000	73.262	0	0	0
2010/11/29	R208 2011/05/05	8.55	Put	Bond Future	3,386.0000	2,187.0000	(35.411)	0	0	0
2010/11/29	R208 2011/05/05	8.45	Call	Bond Future	930.0000	1,661.0000	78.602	0	0	0
2010/11/29	R208 2011/05/05	8.45	Put	Bond Future	3,804.0000	2,514.0000	(33.912)	0	0	0
2010/11/29	R208 2011/08/04			Bond Future	9.2660	8.6920	(6.195)	0.0000	0.0000	0
2010/11/29	R208 2011/08/04	8.25	Call	Bond Future	679.0000	1,575.0000	131.959	0	0	0
2010/11/29	R208 2011/08/04	8.25	Put	Bond Future	6,652.0000	4,238.0000	(36.290)	0	0	0
2010/11/29	R208 2011/08/04	8.30	Call	Bond Future	739.0000	1,685.0000	128.011	0	0	0
2010/11/29	R208 2011/08/04	8.30	Put	Bond Future	6,406.0000	4,042.0000	(36.903)	0	0	0
2010/11/29	R208 2011/08/04	8.20	Call	Bond Future	623.0000	1,469.0000	135.795	0	0	0
2010/11/29	R208 2011/08/04	8.20	Put	Bond Future	6,904.0000	4,440.0000	(35.689)	0	0	0
2010/11/29	R209 2011/02/03			Bond Future	8.6390	8.6050	(0.394)	0.0000	0.0000	23,690
2010/11/29	R209 2011/02/03	9.00	Call	Bond Future	3,767.0000	3,935.0000	4.460	0	0	0
2010/11/29	R209 2011/02/03	9.00	Put	Bond Future	907.0000	797.0000	(12.128)	0	0	0
2010/11/29	R209 2011/02/03	9.05	Call	Bond Future	4,045.0000	4,221.0000	4.351	0	0	0
2010/11/29	R209 2011/02/03	9.05	Put	Bond Future	803.0000	700.0000	(12.827)	0	0	0
2010/11/29	R209 2011/02/03	8.95	Call	Bond Future	3,493.0000	3,652.0000	4.552	0	0	0
2010/11/29	R209 2011/02/03	8.95	Put	Bond Future	1,019.0000	899.0000	(11.776)	0	0	0
2010/11/29	R209 2011/05/05			Bond Future	8.8430	8.6680	(1.979)	0.0000	0.0000	0
2010/11/29	R209 2011/05/05	8.50	Call	Bond Future	1,720.0000	2,261.0000	31.453	0	0	0
2010/11/29	R209 2011/05/05	8.50	Put	Bond Future	4,503.0000	3,645.0000	(19.054)	0	0	0
2010/11/29	R209 2011/05/05	8.55	Call	Bond Future	1,870.0000	2,442.0000	30.588	0	0	0

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2010/11/29	R209 2011/05/05	8.55	Put	Bond Future	4,237.0000	3,410.0000	(19.519)	0	0	0
2010/11/29	R209 2011/05/05	8.45	Call	Bond Future	1,577.0000	2,088.0000	32.403	0	0	0
2010/11/29	R209 2011/05/05	8.45	Put	Bond Future	4,780.0000	3,892.0000	(18.577)	0	0	0
2010/11/29	R209 2011/08/04			Bond Future	9.0560	8.7340	(3.556)	0.0000	0.0000	0
2010/11/29	R209 2011/08/04	8.50	Call	Bond Future	1,930.0000	2,892.0000	49.845	0	0	0
2010/11/29	R209 2011/08/04	8.50	Put	Bond Future	6,355.0000	4,806.0000	(24.375)	0	0	0
2010/11/29	R209 2011/08/04	8.55	Call	Bond Future	2,065.0000	3,069.0000	48.620	0	0	0
2010/11/29	R209 2011/08/04	8.55	Put	Bond Future	6,074.0000	4,567.0000	(24.811)	0	0	0
2010/11/29	R209 2011/08/04	8.45	Call	Bond Future	1,801.0000	2,721.0000	51.083	0	0	0
2010/11/29	R209 2011/08/04	8.45	Put	Bond Future	6,645.0000	5,054.0000	(23.943)	0	0	0
2010/11/29	R209 2011/08/04	10.10	Call	Bond Future	8,425.0000	10,506.0000	24.700	0	0	0
2010/11/29	R209 2011/08/04	10.10	Put	Bond Future	1,158.0000	728.0000	(37.133)	0	0	0
2010/11/29	R211 2011/02/03			Bond Future	1.8930	1.7240	(8.928)	0.0000	0.0000	589
2010/11/29	R211 2011/02/03	2.50	Call	Bond Future	3,416.0000	4,390.0000	28.513	0	0	0
2010/11/29	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R211 2011/02/03	2.55	Call	Bond Future	3,691.0000	4,666.0000	26.416	0	0	0
2010/11/29	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R211 2011/02/03	2.45	Call	Bond Future	3,139.0000	4,114.0000	31.061	0	0	0
2010/11/29	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R212 2011/02/03			Bond Future	2.5250	2.4080	(4.634)	0.0000	0.0000	1,868
2010/11/29	R212 2011/02/03	3.00	Call	Bond Future	4,469.0000	5,606.0000	25.442	0	0	0
2010/11/29	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R212 2011/02/03	3.05	Call	Bond Future	4,927.0000	6,063.0000	23.057	0	0	0
2010/11/29	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R212 2011/02/03	2.95	Call	Bond Future	4,009.0000	5,146.0000	28.361	0	0	0
2010/11/29	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/02/03			Bond Future	8.6820	8.6420	(0.461)	0.0000	0.0000	0
2010/11/29	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/02/03	8.00	Put	Bond Future	5,943.0000	5,611.0000	(5.586)	0	0	0
2010/11/29	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/02/03	8.05	Put	Bond Future	5,486.0000	5,154.0000	(6.052)	0	0	0
2010/11/29	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/02/03	7.95	Put	Bond Future	6,403.0000	6,071.0000	(5.185)	0	0	0

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2010/11/29	R213 2011/05/05			Bond Future	8.9040	8.7100	(2.179)	0.0000	0.0000	0
2010/11/29	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/05/05	8.00	Put	Bond Future	7,721.0000	6,150.0000	(20.347)	0	0	0
2010/11/29	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/05/05	8.05	Put	Bond Future	7,266.0000	5,695.0000	(21.621)	0	0	0
2010/11/29	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/05/05	7.95	Put	Bond Future	8,179.0000	6,608.0000	(19.208)	0	0	0
2010/11/29	R213 2011/08/04			Bond Future	9.1400	8.7830	(3.906)	0.0000	0.0000	0
2010/11/29	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/08/04	8.00	Put	Bond Future	9,533.0000	6,717.0000	(29.539)	0	0	0
2010/11/29	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/08/04	8.05	Put	Bond Future	9,080.0000	6,265.0000	(31.002)	0	0	0
2010/11/29	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/29	R213 2011/08/04	7.95	Put	Bond Future	9,989.0000	7,173.0000	(28.191)	0	0	0
2010/11/29	TRT1 2011/02/03			Index Future	337.9720	336.4560	(0.449)	0.0000	0.0000	100
2010/11/29	TRT1 2011/05/05			Index Future	342.5590	341.0230	(0.448)	0.0000	0.0000	0
Total										173909.00