



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/11/2010

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
2010/11/05	AL7T 2011/02/03			Index Future	378.2490	384.0370	1.530	0.0000	0.0000	30
2010/11/05	ALBI 2011/02/03			Index Future	347.8720	353.0310	1.483	0.0000	0.0000	1,132
2010/11/05	ALBI 2011/05/05			Index Future	347.8720	358.2530	2.984	0.0000	0.0000	0
2010/11/05	CRD1 2011/02/03			Index Future	155.0160	157.2190	1.421	0.0000	0.0000	2
2010/11/05	CRD1 2011/05/05			Index Future	157.2820	159.5090	1.416	0.0000	0.0000	0
2010/11/05	GOVI 2011/02/03			GOVI	348.4870	353.6510	1.482	0.0000	0.0000	202
2010/11/05	GOVI 2011/02/03	343.00	Call	GOVI	54,870.0000	106,510.0000	94.113	0	0	0
2010/11/05	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/05	GOVI 2011/02/03	343.01	Call	GOVI	54,770.0000	106,410.0000	94.285	0	0	0
2010/11/05	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/05	GOVI 2011/02/03	342.99	Call	GOVI	54,970.0000	106,610.0000	93.942	0	0	0
2010/11/05	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/05	GOVI 2011/05/05			GOVI	348.4870	358.8830	2.983	0.0000	0.0000	0
2010/11/05	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	98,830.0000	100.000	0	0	0
2010/11/05	GOVI 2011/05/05	349.00	Put	GOVI	5,130.0000	0.0000	(100.000)	0	0	0
2010/11/05	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	98,730.0000	100.000	0	0	0
2010/11/05	GOVI 2011/05/05	349.01	Put	GOVI	5,230.0000	0.0000	(100.000)	0	0	0
2010/11/05	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	98,930.0000	100.000	0	0	0
2010/11/05	GOVI 2011/05/05	348.99	Put	GOVI	5,030.0000	0.0000	(100.000)	0	0	0
2010/11/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/05	IGOV 2011/02/03			Index Future	144.5630	147.3010	1.894	0.0000	0.0000	0
2010/11/05	IGOV 2011/05/05			Index Future	144.5630	149.4800	3.401	0.0000	0.0000	0

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2010/11/05	IGOV 2011/08/04			Index Future	144.5630	151.6870	4.928	0.0000	0.0000	0
2010/11/05	ILBI 2011/02/03			Index Future	403.3400	403.4770	0.034	0.0000	0.0000	370
2010/11/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/05	JBAF 2010/11/17			Jibar Tradeable Future	5.8160	5.8100	(0.103)	0.0000	0.0000	2,500
2010/11/05	JBAF 2010/12/15			Jibar Tradeable Future	5.6900	5.6800	(0.176)	0.0000	0.0000	2,500
2010/11/05	JBAF 2011/01/19			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2010/11/05	JBAF 2011/02/16			Jibar Tradeable Future	5.5590	5.5500	(0.162)	0.0000	0.0000	0
2010/11/05	JBAF 2011/03/16			Jibar Tradeable Future	5.5300	5.5200	(0.181)	0.0000	0.0000	5,500
2010/11/05	JBAF 2011/04/20			Jibar Tradeable Future	5.5100	5.5100	0.000	0.0000	0.0000	0
2010/11/05	JBAF 2011/06/15			Jibar Tradeable Future	5.5200	5.5300	0.181	0.0000	0.0000	4,500
2010/11/05	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	13,700
2010/11/05	JBAF 2011/12/21			Jibar Tradeable Future	5.7600	5.7700	0.174	0.0000	0.0000	5,200
2010/11/05	JBAF 2012/03/20			Jibar Tradeable Future	5.9700	5.9800	0.168	0.0000	0.0000	0
2010/11/05	JBAF 2012/06/20			Jibar Tradeable Future	6.2100	6.2200	0.161	0.0000	0.0000	0
2010/11/05	JBAF 2012/09/19			Jibar Tradeable Future	6.3900	6.3900	0.000	0.0000	0.0000	40,000
2010/11/05	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/05	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/05	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/05	OTH1 2011/02/03			Index Future	344.1820	349.3090	1.490	0.0000	0.0000	3
2010/11/05	OTH1 2011/05/05			Index Future	344.1820	354.4760	2.991	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
2010/11/05	R157 2010/11/04			Bond Future	6.9710	6.9500	(0.301)	0.0000	0.0000	0
2010/11/05	R157 2011/02/03			Bond Future	7.3890	6.9640	(5.752)	0.0000	0.0000	6,186
2010/11/05	R157 2011/02/03	7.90	Call	Bond Future	2,511.0000	4,168.0000	65.990	0	0	0
2010/11/05	R157 2011/02/03	7.90	Put	Bond Future	294.0000	68.0000	(76.871)	0	0	0
2010/11/05	R157 2011/02/03	7.95	Call	Bond Future	2,685.0000	4,371.0000	62.793	0	0	0
2010/11/05	R157 2011/02/03	7.95	Put	Bond Future	254.0000	57.0000	(77.559)	0	0	0
2010/11/05	R157 2011/02/03	7.85	Call	Bond Future	2,340.0000	3,967.0000	69.530	0	0	0
2010/11/05	R157 2011/02/03	7.85	Put	Bond Future	338.0000	81.0000	(76.036)	0	0	0
2010/11/05	R157 2011/05/05			Bond Future	7.9410	7.0360	(11.397)	0.0000	0.0000	705
2010/11/05	R157 2011/05/05	7.75	Call	Bond Future	972.0000	3,321.0000	241.667	0	0	0
2010/11/05	R157 2011/05/05	7.75	Put	Bond Future	1,752.0000	348.0000	(80.137)	0	0	0
2010/11/05	R157 2011/05/05	7.80	Call	Bond Future	1,060.0000	3,490.0000	229.245	0	0	0
2010/11/05	R157 2011/05/05	7.80	Put	Bond Future	1,635.0000	313.0000	(80.856)	0	0	0
2010/11/05	R157 2011/05/05	7.70	Call	Bond Future	889.0000	3,154.0000	254.781	0	0	0
2010/11/05	R157 2011/05/05	7.70	Put	Bond Future	1,874.0000	387.0000	(79.349)	0	0	0
2010/11/05	R157 2011/05/05	7.65	Call	Bond Future	811.0000	2,991.0000	268.804	0	0	0
2010/11/05	R157 2011/05/05	7.65	Put	Bond Future	2,002.0000	429.0000	(78.571)	0	0	0
2010/11/05	R157 2011/08/04			Bond Future	8.5740	7.1160	(17.005)	0.0000	0.0000	0
2010/11/05	R157 2011/08/04	7.50	Call	Bond Future	332.0000	2,525.0000	660.542	0	0	0
2010/11/05	R157 2011/08/04	7.50	Put	Bond Future	4,447.0000	1,009.0000	(77.311)	0	0	0
2010/11/05	R157 2011/08/04	7.55	Call	Bond Future	365.0000	2,654.0000	627.123	0	0	0
2010/11/05	R157 2011/08/04	7.55	Put	Bond Future	4,284.0000	942.0000	(78.011)	0	0	0
2010/11/05	R157 2011/08/04	7.45	Call	Bond Future	301.0000	2,398.0000	696.678	0	0	0
2010/11/05	R157 2011/08/04	7.45	Put	Bond Future	4,612.0000	1,078.0000	(76.626)	0	0	0
2010/11/05	R186 2010/11/04			Bond Future	7.9360	7.9300	(0.076)	0.0000	0.0000	0
2010/11/05	R186 2011/02/03			Bond Future	8.1420	7.9670	(2.149)	0.0000	0.0000	23,682
2010/11/05	R186 2011/02/03	9.00	Call	Bond Future	8,629.0000	10,261.0000	18.913	0	0	0
2010/11/05	R186 2011/02/03	9.00	Put	Bond Future	373.0000	213.0000	(42.895)	0	0	0
2010/11/05	R186 2011/02/03	9.05	Call	Bond Future	9,037.0000	10,687.0000	18.258	0	0	0
2010/11/05	R186 2011/02/03	9.05	Put	Bond Future	326.0000	184.0000	(43.558)	0	0	0
2010/11/05	R186 2011/02/03	8.95	Call	Bond Future	8,226.0000	9,837.0000	19.584	0	0	0
2010/11/05	R186 2011/02/03	8.95	Put	Bond Future	428.0000	247.0000	(42.290)	0	0	0
2010/11/05	R186 2011/02/03	7.75	Put	Bond Future	5,166.0000	3,946.0000	(23.616)	0	0	0
2010/11/05	R186 2011/02/03	7.75	Call	Bond Future	1,098.0000	1,670.0000	52.095	0	0	3,000

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2010/11/05	R186 2011/05/05			Bond Future	8.3910	8.0270	(4.338)	0.0000	0.0000	0
2010/11/05	R186 2011/05/05	8.75	Call	Bond Future	5,614.0000	8,239.0000	46.758	0	0	0
2010/11/05	R186 2011/05/05	8.75	Put	Bond Future	2,192.0000	1,192.0000	(45.620)	0	0	0
2010/11/05	R186 2011/05/05	8.80	Call	Bond Future	5,921.0000	8,605.0000	45.330	0	0	0
2010/11/05	R186 2011/05/05	8.80	Put	Bond Future	2,033.0000	1,093.0000	(46.237)	0	0	0
2010/11/05	R186 2011/05/05	8.70	Call	Bond Future	5,315.0000	7,878.0000	48.222	0	0	0
2010/11/05	R186 2011/05/05	8.70	Put	Bond Future	2,360.0000	1,299.0000	(44.958)	0	0	0
2010/11/05	R186 2011/05/05	8.00	Put	Bond Future	5,903.0000	3,808.0000	(35.490)	0	0	0
2010/11/05	R186 2011/05/05	8.00	Call	Bond Future	2,004.0000	3,533.0000	76.297	0	0	5,500
2010/11/05	R186 2011/08/04			Bond Future	8.6540	8.0900	(6.517)	0.0000	0.0000	0
2010/11/05	R186 2011/08/04	8.25	Call	Bond Future	2,836.0000	5,441.0000	91.855	0	0	0
2010/11/05	R186 2011/08/04	8.25	Put	Bond Future	6,707.0000	3,856.0000	(42.508)	0	0	0
2010/11/05	R186 2011/08/04	8.30	Call	Bond Future	3,020.0000	5,718.0000	89.338	0	0	0
2010/11/05	R186 2011/08/04	8.30	Put	Bond Future	6,401.0000	3,644.0000	(43.071)	0	0	0
2010/11/05	R186 2011/08/04	8.20	Call	Bond Future	2,659.0000	5,171.0000	94.472	0	0	0
2010/11/05	R186 2011/08/04	8.20	Put	Bond Future	7,022.0000	4,078.0000	(41.925)	0	0	0
2010/11/05	R189 2010/11/04			Bond Future	209.6308	209.7050	0.035	0.0000	0.0000	0
2010/11/05	R197 2010/11/04			Bond Future	226.3851	226.3720	(0.006)	0.0000	0.0000	0
2010/11/05	R201 2010/11/04			Bond Future	6.7710	6.7500	(0.310)	0.0000	0.0000	0
2010/11/05	R201 2011/02/03			Bond Future	7.2070	6.7500	(6.341)	0.0000	0.0000	639
2010/11/05	R201 2011/02/03	8.00	Call	Bond Future	2,748.0000	4,266.0000	55.240	0	0	0
2010/11/05	R201 2011/02/03	8.00	Put	Bond Future	72.0000	9.0000	(87.500)	0	0	0
2010/11/05	R201 2011/02/03	8.05	Call	Bond Future	2,901.0000	4,430.0000	52.706	0	0	0
2010/11/05	R201 2011/02/03	8.05	Put	Bond Future	60.0000	8.0000	(86.667)	0	0	0
2010/11/05	R201 2011/02/03	7.95	Call	Bond Future	2,596.0000	4,102.0000	58.012	0	0	0
2010/11/05	R201 2011/02/03	7.95	Put	Bond Future	87.0000	12.0000	(86.207)	0	0	0
2010/11/05	R201 2011/05/05			Bond Future	7.8020	6.8140	(12.663)	0.0000	0.0000	0
2010/11/05	R201 2011/05/05	7.75	Call	Bond Future	930.0000	3,164.0000	240.215	0	0	0
2010/11/05	R201 2011/05/05	7.75	Put	Bond Future	1,094.0000	151.0000	(86.197)	0	0	0
2010/11/05	R201 2011/05/05	7.80	Call	Bond Future	1,008.0000	3,305.0000	227.877	0	0	0
2010/11/05	R201 2011/05/05	7.80	Put	Bond Future	1,014.0000	134.0000	(86.785)	0	0	0
2010/11/05	R201 2011/05/05	7.70	Call	Bond Future	855.0000	3,025.0000	253.801	0	0	0
2010/11/05	R201 2011/05/05	7.70	Put	Bond Future	1,178.0000	170.0000	(85.569)	0	0	0

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2010/11/05	R201	2011/08/04			Bond Future	8.4940	6.8880	(18.907)	0.0000	0.0000	0
2010/11/05	R201	2011/08/04	7.25	Call	Bond Future	144.0000	1,818.0000	1162.500	0	0	0
2010/11/05	R201	2011/08/04	7.25	Put	Bond Future	3,818.0000	718.0000	(81.194)	0	0	0
2010/11/05	R201	2011/08/04	7.30	Call	Bond Future	168.0000	1,931.0000	1049.405	0	0	0
2010/11/05	R201	2011/08/04	7.30	Put	Bond Future	3,691.0000	680.0000	(81.577)	0	0	0
2010/11/05	R201	2011/08/04	7.20	Call	Bond Future	129.0000	1,721.0000	1234.109	0	0	0
2010/11/05	R201	2011/08/04	7.20	Put	Bond Future	3,954.0000	772.0000	(80.475)	0	0	0
2010/11/05	R202	2010/11/04			Bond Future	0.5750	0.5760	0.174	0.0000	0.0000	0
2010/11/05	R202	2011/02/03			Bond Future	3.0500	0.4980	(83.672)	0.0000	0.0000	3,320
2010/11/05	R202	2011/02/03	3.05	Call	Bond Future	0.0000	57,081.0000	100.000	0	0	0
2010/11/05	R202	2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R202	2011/02/03	3.10	Call	Bond Future	0.0000	57,928.0000	100.000	0	0	0
2010/11/05	R202	2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R202	2011/02/03	3.00	Call	Bond Future	0.0000	56,225.0000	100.000	0	0	0
2010/11/05	R202	2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R202	2011/05/05			Bond Future	0.6210	0.4210	(32.206)	0.0000	0.0000	6,500
2010/11/05	R202	2011/05/05	2.05	Call	Bond Future	34,309.0000	39,971.0000	16.503	0	0	0
2010/11/05	R202	2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R202	2011/05/05	2.10	Call	Bond Future	35,337.0000	40,999.0000	16.023	0	0	0
2010/11/05	R202	2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R202	2011/05/05	2.00	Call	Bond Future	33,270.0000	38,932.0000	17.018	0	0	0
2010/11/05	R202	2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R203	2010/11/04			Bond Future	7.5560	7.5400	(0.212)	0.0000	0.0000	0
2010/11/05	R203	2011/02/03			Bond Future	7.8470	7.5440	(3.861)	0.0000	0.0000	1,402
2010/11/05	R203	2011/02/03	8.50	Call	Bond Future	3,579.0000	4,972.0000	38.921	0	0	0
2010/11/05	R203	2011/02/03	8.50	Put	Bond Future	290.0000	111.0000	(61.724)	0	0	0
2010/11/05	R203	2011/02/03	8.55	Call	Bond Future	3,788.0000	5,202.0000	37.328	0	0	0
2010/11/05	R203	2011/02/03	8.55	Put	Bond Future	253.0000	95.0000	(62.451)	0	0	0
2010/11/05	R203	2011/02/03	8.45	Call	Bond Future	3,374.0000	4,744.0000	40.605	0	0	0
2010/11/05	R203	2011/02/03	8.45	Put	Bond Future	333.0000	130.0000	(60.961)	0	0	0
2010/11/05	R203	2011/05/05			Bond Future	8.2510	7.6230	(7.611)	0.0000	0.0000	0
2010/11/05	R203	2011/05/05	8.25	Call	Bond Future	1,751.0000	3,748.0000	114.049	0	0	0
2010/11/05	R203	2011/05/05	8.25	Put	Bond Future	1,756.0000	637.0000	(63.724)	0	0	0

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2010/11/05	R203 2011/05/05	8.30	Call	Bond Future	1,877.0000	3,936.0000	109.696	0	0	0
2010/11/05	R203 2011/05/05	8.30	Put	Bond Future	1,639.0000	582.0000	(64.491)	0	0	0
2010/11/05	R203 2011/05/05	8.20	Call	Bond Future	1,630.0000	3,563.0000	118.589	0	0	0
2010/11/05	R203 2011/05/05	8.20	Put	Bond Future	1,879.0000	696.0000	(62.959)	0	0	0
2010/11/05	R203 2011/08/04			Bond Future	8.6940	7.7080	(11.341)	0.0000	0.0000	0
2010/11/05	R203 2011/08/04	8.00	Call	Bond Future	885.0000	2,951.0000	233.446	0	0	0
2010/11/05	R203 2011/08/04	8.00	Put	Bond Future	4,142.0000	1,541.0000	(62.796)	0	0	0
2010/11/05	R203 2011/08/04	8.05	Call	Bond Future	954.0000	3,100.0000	224.948	0	0	0
2010/11/05	R203 2011/08/04	8.05	Put	Bond Future	3,972.0000	1,451.0000	(63.469)	0	0	0
2010/11/05	R203 2011/08/04	7.95	Call	Bond Future	820.0000	2,806.0000	242.195	0	0	0
2010/11/05	R203 2011/08/04	7.95	Put	Bond Future	4,317.0000	1,635.0000	(62.126)	0	0	0
2010/11/05	R204 2010/11/04			Bond Future	7.6710	7.6650	(0.078)	0.0000	0.0000	0
2010/11/05	R204 2011/02/03			Bond Future	7.9260	7.6580	(3.381)	0.0000	0.0000	1,876
2010/11/05	R204 2011/02/03	8.50	Call	Bond Future	3,655.0000	4,999.0000	36.772	0	0	0
2010/11/05	R204 2011/02/03	8.50	Put	Bond Future	401.0000	178.0000	(55.611)	0	0	0
2010/11/05	R204 2011/02/03	8.55	Call	Bond Future	3,882.0000	5,251.0000	35.265	0	0	0
2010/11/05	R204 2011/02/03	8.55	Put	Bond Future	351.0000	153.0000	(56.410)	0	0	0
2010/11/05	R204 2011/02/03	8.45	Call	Bond Future	3,432.0000	4,750.0000	38.403	0	0	0
2010/11/05	R204 2011/02/03	8.45	Put	Bond Future	456.0000	207.0000	(54.605)	0	0	0
2010/11/05	R204 2011/05/05			Bond Future	8.2830	7.7330	(6.640)	0.0000	0.0000	0
2010/11/05	R204 2011/05/05	8.50	Call	Bond Future	2,617.0000	4,820.0000	84.180	0	0	0
2010/11/05	R204 2011/05/05	8.50	Put	Bond Future	1,430.0000	542.0000	(62.098)	0	0	0
2010/11/05	R204 2011/05/05	8.55	Call	Bond Future	2,783.0000	5,042.0000	81.171	0	0	0
2010/11/05	R204 2011/05/05	8.55	Put	Bond Future	1,325.0000	493.0000	(62.792)	0	0	0
2010/11/05	R204 2011/05/05	8.45	Call	Bond Future	2,456.0000	4,602.0000	87.378	0	0	0
2010/11/05	R204 2011/05/05	8.45	Put	Bond Future	1,541.0000	596.0000	(61.324)	0	0	0
2010/11/05	R204 2011/08/04			Bond Future	8.6690	7.8130	(9.874)	0.0000	0.0000	0
2010/11/05	R204 2011/08/04	8.00	Call	Bond Future	1,019.0000	3,000.0000	194.406	0	0	0
2010/11/05	R204 2011/08/04	8.00	Put	Bond Future	4,606.0000	1,967.0000	(57.295)	0	0	0
2010/11/05	R204 2011/08/04	8.05	Call	Bond Future	1,098.0000	3,159.0000	187.705	0	0	0
2010/11/05	R204 2011/08/04	8.05	Put	Bond Future	4,411.0000	1,853.0000	(57.991)	0	0	0
2010/11/05	R204 2011/08/04	7.95	Call	Bond Future	943.0000	2,844.0000	201.591	0	0	0
2010/11/05	R204 2011/08/04	7.95	Put	Bond Future	4,805.0000	2,086.0000	(56.587)	0	0	0

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2010/11/05	R206 2010/11/04			Bond Future	6.5500	6.5250	(0.382)	0.0000	0.0000	0
2010/11/05	R206 2011/02/03			Bond Future	7.0970	6.5400	(7.848)	0.0000	0.0000	0
2010/11/05	R206 2011/02/03	8.00	Call	Bond Future	2,369.0000	3,814.0000	60.996	0	0	0
2010/11/05	R206 2011/02/03	8.00	Put	Bond Future	33.0000	2.0000	(93.939)	0	0	0
2010/11/05	R206 2011/02/03	8.05	Call	Bond Future	2,490.0000	3,941.0000	58.273	0	0	0
2010/11/05	R206 2011/02/03	8.05	Put	Bond Future	26.0000	2.0000	(92.308)	0	0	0
2010/11/05	R206 2011/02/03	7.95	Call	Bond Future	2,249.0000	3,687.0000	63.940	0	0	0
2010/11/05	R206 2011/02/03	7.95	Put	Bond Future	40.0000	3.0000	(92.500)	0	0	0
2010/11/05	R206 2011/05/05			Bond Future	7.8470	6.6040	(15.840)	0.0000	0.0000	0
2010/11/05	R206 2011/05/05	7.50	Call	Bond Future	403.0000	2,289.0000	467.990	0	0	0
2010/11/05	R206 2011/05/05	7.50	Put	Bond Future	1,229.0000	117.0000	(90.480)	0	0	0
2010/11/05	R206 2011/05/05	7.55	Call	Bond Future	445.0000	2,395.0000	438.202	0	0	0
2010/11/05	R206 2011/05/05	7.55	Put	Bond Future	1,151.0000	104.0000	(90.964)	0	0	0
2010/11/05	R206 2011/05/05	7.45	Call	Bond Future	364.0000	2,184.0000	500.000	0	0	0
2010/11/05	R206 2011/05/05	7.45	Put	Bond Future	1,309.0000	132.0000	(89.916)	0	0	0
2010/11/05	R206 2011/08/04			Bond Future	8.7720	6.6800	(23.849)	0.0000	0.0000	0
2010/11/05	R206 2011/08/04	7.00	Call	Bond Future	34.0000	1,285.0000	3679.412	0	0	0
2010/11/05	R206 2011/08/04	7.00	Put	Bond Future	3,865.0000	573.0000	(85.175)	0	0	0
2010/11/05	R206 2011/08/04	7.05	Call	Bond Future	38.0000	1,355.0000	3465.789	0	0	0
2010/11/05	R206 2011/08/04	7.05	Put	Bond Future	3,758.0000	532.0000	(85.844)	0	0	0
2010/11/05	R206 2011/08/04	6.95	Call	Bond Future	29.0000	1,216.0000	4093.103	0	0	0
2010/11/05	R206 2011/08/04	6.95	Put	Bond Future	3,971.0000	615.0000	(84.513)	0	0	0
2010/11/05	R207 2010/11/04			Bond Future	7.7560	7.7400	(0.206)	0.0000	0.0000	0
2010/11/05	R207 2011/02/03			Bond Future	7.9860	7.7390	(3.093)	0.0000	0.0000	1,400
2010/11/05	R207 2011/02/03	8.75	Call	Bond Future	4,788.0000	6,170.0000	28.864	0	0	0
2010/11/05	R207 2011/02/03	8.75	Put	Bond Future	258.0000	115.0000	(55.426)	0	0	0
2010/11/05	R207 2011/02/03	8.80	Call	Bond Future	5,040.0000	6,440.0000	27.778	0	0	0
2010/11/05	R207 2011/02/03	8.80	Put	Bond Future	224.0000	98.0000	(56.250)	0	0	0
2010/11/05	R207 2011/02/03	8.70	Call	Bond Future	4,538.0000	5,902.0000	30.057	0	0	0
2010/11/05	R207 2011/02/03	8.70	Put	Bond Future	296.0000	135.0000	(54.392)	0	0	0
2010/11/05	R207 2011/05/05			Bond Future	8.3070	7.8100	(5.983)	0.0000	0.0000	0
2010/11/05	R207 2011/05/05	8.50	Call	Bond Future	2,740.0000	4,790.0000	74.818	0	0	0
2010/11/05	R207 2011/05/05	8.50	Put	Bond Future	1,620.0000	705.0000	(56.481)	0	0	0
2010/11/05	R207 2011/05/05	8.55	Call	Bond Future	2,913.0000	5,017.0000	72.228	0	0	0

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2010/11/05	R207 2011/05/05	8.55	Put	Bond Future	1,505.0000	644.0000	(57.209)	0	0	0
2010/11/05	R207 2011/05/05	8.45	Call	Bond Future	2,573.0000	4,567.0000	77.497	0	0	0
2010/11/05	R207 2011/05/05	8.45	Put	Bond Future	1,741.0000	770.0000	(55.773)	0	0	0
2010/11/05	R207 2011/08/04			Bond Future	8.6560	7.8870	(8.884)	0.0000	0.0000	0
2010/11/05	R207 2011/08/04	8.25	Call	Bond Future	1,614.0000	3,856.0000	138.910	0	0	0
2010/11/05	R207 2011/08/04	8.25	Put	Bond Future	3,917.0000	1,735.0000	(55.706)	0	0	0
2010/11/05	R207 2011/08/04	8.30	Call	Bond Future	1,723.0000	4,040.0000	134.475	0	0	0
2010/11/05	R207 2011/08/04	8.30	Put	Bond Future	3,738.0000	1,632.0000	(56.340)	0	0	0
2010/11/05	R207 2011/08/04	8.20	Call	Bond Future	1,510.0000	3,676.0000	143.444	0	0	0
2010/11/05	R207 2011/08/04	8.20	Put	Bond Future	4,101.0000	1,844.0000	(55.035)	0	0	0
2010/11/05	R208 2010/11/04			Bond Future	7.8510	7.8300	(0.267)	0.0000	0.0000	0
2010/11/05	R208 2011/02/03			Bond Future	8.0460	7.8280	(2.709)	0.0000	0.0000	5,596
2010/11/05	R208 2011/02/03	8.75	Call	Bond Future	4,733.0000	5,989.0000	26.537	0	0	0
2010/11/05	R208 2011/02/03	8.75	Put	Bond Future	335.0000	171.0000	(48.955)	0	0	0
2010/11/05	R208 2011/02/03	8.80	Call	Bond Future	4,993.0000	6,266.0000	25.496	0	0	0
2010/11/05	R208 2011/02/03	8.80	Put	Bond Future	293.0000	147.0000	(49.829)	0	0	0
2010/11/05	R208 2011/02/03	8.70	Call	Bond Future	4,478.0000	5,713.0000	27.579	0	0	0
2010/11/05	R208 2011/02/03	8.70	Put	Bond Future	383.0000	199.0000	(48.042)	0	0	0
2010/11/05	R208 2011/05/05			Bond Future	8.3370	7.8940	(5.314)	0.0000	0.0000	0
2010/11/05	R208 2011/05/05	8.50	Call	Bond Future	2,774.0000	4,654.0000	67.772	0	0	0
2010/11/05	R208 2011/05/05	8.50	Put	Bond Future	1,772.0000	856.0000	(51.693)	0	0	0
2010/11/05	R208 2011/05/05	8.55	Call	Bond Future	2,953.0000	4,886.0000	65.459	0	0	0
2010/11/05	R208 2011/05/05	8.55	Put	Bond Future	1,647.0000	784.0000	(52.398)	0	0	0
2010/11/05	R208 2011/05/05	8.45	Call	Bond Future	2,601.0000	4,426.0000	70.165	0	0	0
2010/11/05	R208 2011/05/05	8.45	Put	Bond Future	1,905.0000	934.0000	(50.971)	0	0	0
2010/11/05	R208 2011/08/04			Bond Future	8.6480	7.9630	(7.921)	0.0000	0.0000	0
2010/11/05	R208 2011/08/04	8.25	Call	Bond Future	1,796.0000	3,876.0000	115.813	0	0	0
2010/11/05	R208 2011/08/04	8.25	Put	Bond Future	4,199.0000	2,091.0000	(50.202)	0	0	0
2010/11/05	R208 2011/08/04	8.30	Call	Bond Future	1,912.0000	4,063.0000	112.500	0	0	0
2010/11/05	R208 2011/08/04	8.30	Put	Bond Future	4,008.0000	1,972.0000	(50.798)	0	0	0
2010/11/05	R208 2011/08/04	8.20	Call	Bond Future	1,684.0000	3,693.0000	119.299	0	0	0
2010/11/05	R208 2011/08/04	8.20	Put	Bond Future	4,394.0000	2,216.0000	(49.568)	0	0	0
2010/11/05	R209 2010/11/04			Bond Future	7.9700	7.9700	0.000	0.0000	0.0000	0

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2010/11/05	R209 2011/02/03			Bond Future	8.1230	7.9850	(1.699)	0.0000	0.0000	23,685
2010/11/05	R209 2011/02/03	9.00	Call	Bond Future	7,599.0000	8,733.0000	14.923	0	0	0
2010/11/05	R209 2011/02/03	9.00	Put	Bond Future	326.0000	210.0000	(35.583)	0	0	0
2010/11/05	R209 2011/02/03	9.05	Call	Bond Future	7,941.0000	9,088.0000	14.444	0	0	0
2010/11/05	R209 2011/02/03	9.05	Put	Bond Future	286.0000	183.0000	(36.014)	0	0	0
2010/11/05	R209 2011/02/03	8.95	Call	Bond Future	7,257.0000	8,377.0000	15.433	0	0	0
2010/11/05	R209 2011/02/03	8.95	Put	Bond Future	370.0000	240.0000	(35.135)	0	0	0
2010/11/05	R209 2011/05/05			Bond Future	8.3080	8.0300	(3.346)	0.0000	0.0000	0
2010/11/05	R209 2011/05/05	8.50	Call	Bond Future	4,067.0000	5,677.0000	39.587	0	0	0
2010/11/05	R209 2011/05/05	8.50	Put	Bond Future	2,435.0000	1,583.0000	(34.990)	0	0	0
2010/11/05	R209 2011/05/05	8.55	Call	Bond Future	4,312.0000	5,969.0000	38.428	0	0	0
2010/11/05	R209 2011/05/05	8.55	Put	Bond Future	2,264.0000	1,459.0000	(35.557)	0	0	0
2010/11/05	R209 2011/05/05	8.45	Call	Bond Future	3,828.0000	5,390.0000	40.805	0	0	0
2010/11/05	R209 2011/05/05	8.45	Put	Bond Future	2,616.0000	1,716.0000	(34.404)	0	0	0
2010/11/05	R209 2011/08/04			Bond Future	8.5010	8.0760	(4.999)	0.0000	0.0000	0
2010/11/05	R209 2011/08/04	8.50	Call	Bond Future	4,002.0000	6,186.0000	54.573	0	0	0
2010/11/05	R209 2011/08/04	8.50	Put	Bond Future	4,010.0000	2,515.0000	(37.282)	0	0	0
2010/11/05	R209 2011/08/04	8.55	Call	Bond Future	4,212.0000	6,454.0000	53.229	0	0	0
2010/11/05	R209 2011/08/04	8.55	Put	Bond Future	3,805.0000	2,367.0000	(37.792)	0	0	0
2010/11/05	R209 2011/08/04	8.45	Call	Bond Future	3,797.0000	5,922.0000	55.965	0	0	0
2010/11/05	R209 2011/08/04	8.45	Put	Bond Future	4,224.0000	2,670.0000	(36.790)	0	0	0
2010/11/05	R209 2011/08/04	10.10	Call	Bond Future	12,281.0000	15,660.0000	27.514	0	0	0
2010/11/05	R209 2011/08/04	10.10	Put	Bond Future	598.0000	297.0000	(50.334)	0	0	0
2010/11/05	R210 2010/11/04			Bond Future	121.7873	121.7802	(0.006)	0.0000	0.0000	0
2010/11/05	R211 2010/11/04			Bond Future	2.2370	2.2180	(0.849)	0.0000	0.0000	0
2010/11/05	R211 2011/02/03			Bond Future	2.3250	2.0310	(12.645)	0.0000	0.0000	539
2010/11/05	R211 2011/02/03	2.50	Call	Bond Future	971.0000	2,628.0000	170.649	0	0	0
2010/11/05	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R211 2011/02/03	2.55	Call	Bond Future	1,247.0000	2,903.0000	132.799	0	0	0
2010/11/05	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R211 2011/02/03	2.45	Call	Bond Future	695.0000	2,351.0000	238.273	0	0	0
2010/11/05	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R212 2010/11/04			Bond Future	2.6540	2.6540	0.000	0.0000	0.0000	0

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2010/11/05	R212 2011/02/03			Bond Future	2.7280	2.5680	(5.865)	0.0000	0.0000	1,868
2010/11/05	R212 2011/02/03	3.00	Call	Bond Future	2,531.0000	4,055.0000	60.213	0	0	0
2010/11/05	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R212 2011/02/03	3.05	Call	Bond Future	2,988.0000	4,512.0000	51.004	0	0	0
2010/11/05	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	R212 2011/02/03	2.95	Call	Bond Future	2,071.0000	3,595.0000	73.588	0	0	0
2010/11/05	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/05	TRT1 2011/02/03			Index Future	349.5050	354.4840	1.425	0.0000	0.0000	100
2010/11/05	TRT1 2011/05/05			Index Future	354.6130	359.6480	1.420	0.0000	0.0000	0
Total										161637.00