



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 11/11/2010

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
2010/11/11	AL7T 2011/02/03			Index Future	380.2810	380.6260	0.091	0.0000	0.0000	30
2010/11/11	ALBI 2011/02/03			Index Future	349.9690	350.1660	0.056	0.0000	0.0000	1,132
2010/11/11	ALBI 2011/05/05			Index Future	355.1550	355.3570	0.057	0.0000	0.0000	0
2010/11/11	CRD1 2011/02/03			Index Future	154.3430	154.4200	0.050	0.0000	0.0000	2
2010/11/11	CRD1 2011/05/05			Index Future	156.6020	156.6800	0.050	0.0000	0.0000	0
2010/11/11	GOVI 2011/02/03			GOVI	350.7360	350.9410	0.058	0.0000	0.0000	203
2010/11/11	GOVI 2011/02/03	343.00	Call	GOVI	77,360.0000	79,410.0000	2.650	0	0	0
2010/11/11	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/11	GOVI 2011/02/03	343.01	Call	GOVI	77,260.0000	79,310.0000	2.653	0	0	0
2010/11/11	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/11	GOVI 2011/02/03	342.99	Call	GOVI	77,460.0000	79,510.0000	2.647	0	0	0
2010/11/11	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/11	GOVI 2011/05/05			GOVI	355.9330	356.1430	0.059	0.0000	0.0000	0
2010/11/11	GOVI 2011/05/05	349.00	Call	GOVI	69,330.0000	71,430.0000	3.029	0	0	0
2010/11/11	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/11	GOVI 2011/05/05	349.01	Call	GOVI	69,230.0000	71,330.0000	3.033	0	0	0
2010/11/11	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/11	GOVI 2011/05/05	348.99	Call	GOVI	69,430.0000	71,530.0000	3.025	0	0	0
2010/11/11	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/11	IGOV 2011/02/03			Index Future	148.3330	148.3980	0.044	0.0000	0.0000	0
2010/11/11	IGOV 2011/05/05			Index Future	150.5310	150.5970	0.044	0.0000	0.0000	0

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2010/11/11	IGOV 2011/08/04			Index Future	152.7540	152.8210	0.044	0.0000	0.0000	0
2010/11/11	ILBI 2011/02/03			Index Future	401.7850	401.9850	0.050	0.0000	0.0000	370
2010/11/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/11	JBAF 2010/11/17			Jibar Tradeable Future	5.8380	5.8300	(0.137)	0.0000	0.0000	2,500
2010/11/11	JBAF 2010/12/15			Jibar Tradeable Future	5.7400	5.7200	(0.348)	0.0000	0.0000	2,500
2010/11/11	JBAF 2011/01/19			Jibar Tradeable Future	5.7000	5.6670	(0.579)	0.0000	0.0000	2,500
2010/11/11	JBAF 2011/02/16			Jibar Tradeable Future	5.6300	5.6040	(0.462)	0.0000	0.0000	2,500
2010/11/11	JBAF 2011/03/16			Jibar Tradeable Future	5.6000	5.5730	(0.482)	0.0000	0.0000	5,500
2010/11/11	JBAF 2011/04/20			Jibar Tradeable Future	5.5900	5.5770	(0.233)	0.0000	0.0000	0
2010/11/11	JBAF 2011/06/15			Jibar Tradeable Future	5.6000	5.5800	(0.357)	0.0000	0.0000	4,500
2010/11/11	JBAF 2011/09/21			Jibar Tradeable Future	5.6860	5.6660	(0.352)	0.0000	0.0000	13,700
2010/11/11	JBAF 2011/12/21			Jibar Tradeable Future	5.8390	5.8220	(0.291)	0.0000	0.0000	5,200
2010/11/11	JBAF 2012/03/20			Jibar Tradeable Future	6.0510	6.0330	(0.297)	0.0000	0.0000	0
2010/11/11	JBAF 2012/06/20			Jibar Tradeable Future	6.3000	6.2770	(0.365)	0.0000	0.0000	0
2010/11/11	JBAF 2012/09/19			Jibar Tradeable Future	6.4700	6.4340	(0.556)	0.0000	0.0000	40,000
2010/11/11	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/11	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/11	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/11	OTH1 2011/02/03			Index Future	345.4570	345.6110	0.045	0.0000	0.0000	3
2010/11/11	OTH1 2011/05/05			Index Future	350.5760	350.7340	0.045	0.0000	0.0000	0

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2010/11/11	R157 2011/02/03			Bond Future	7.0730	7.0510	(0.311)	0.0000	0.0000	6,186
2010/11/11	R157 2011/02/03	7.90	Call	Bond Future	3,705.0000	3,794.0000	2.402	0	0	0
2010/11/11	R157 2011/02/03	7.90	Put	Bond Future	91.0000	82.0000	(9.890)	0	0	0
2010/11/11	R157 2011/02/03	7.95	Call	Bond Future	3,904.0000	3,994.0000	2.305	0	0	0
2010/11/11	R157 2011/02/03	7.95	Put	Bond Future	76.0000	68.0000	(10.526)	0	0	0
2010/11/11	R157 2011/02/03	7.85	Call	Bond Future	3,508.0000	3,595.0000	2.480	0	0	0
2010/11/11	R157 2011/02/03	7.85	Put	Bond Future	109.0000	98.0000	(10.092)	0	0	0
2010/11/11	R157 2011/05/05			Bond Future	7.1520	7.1290	(0.322)	0.0000	0.0000	705
2010/11/11	R157 2011/05/05	7.75	Call	Bond Future	2,917.0000	2,990.0000	2.503	0	0	0
2010/11/11	R157 2011/05/05	7.75	Put	Bond Future	434.0000	410.0000	(5.530)	0	0	0
2010/11/11	R157 2011/05/05	7.80	Call	Bond Future	3,079.0000	3,154.0000	2.436	0	0	0
2010/11/11	R157 2011/05/05	7.80	Put	Bond Future	391.0000	369.0000	(5.627)	0	0	0
2010/11/11	R157 2011/05/05	7.70	Call	Bond Future	2,759.0000	2,830.0000	2.573	0	0	0
2010/11/11	R157 2011/05/05	7.70	Put	Bond Future	481.0000	455.0000	(5.405)	0	0	0
2010/11/11	R157 2011/05/05	7.65	Call	Bond Future	2,604.0000	2,673.0000	2.650	0	0	0
2010/11/11	R157 2011/05/05	7.65	Put	Bond Future	531.0000	504.0000	(5.085)	0	0	0
2010/11/11	R157 2011/08/04			Bond Future	7.2410	7.2150	(0.359)	0.0000	0.0000	0
2010/11/11	R157 2011/08/04	7.50	Call	Bond Future	2,199.0000	2,259.0000	2.729	0	0	0
2010/11/11	R157 2011/08/04	7.50	Put	Bond Future	1,179.0000	1,136.0000	(3.647)	0	0	0
2010/11/11	R157 2011/08/04	7.55	Call	Bond Future	2,320.0000	2,382.0000	2.672	0	0	0
2010/11/11	R157 2011/08/04	7.55	Put	Bond Future	1,105.0000	1,064.0000	(3.710)	0	0	0
2010/11/11	R157 2011/08/04	7.45	Call	Bond Future	2,082.0000	2,140.0000	2.786	0	0	0
2010/11/11	R157 2011/08/04	7.45	Put	Bond Future	1,258.0000	1,213.0000	(3.577)	0	0	0
2010/11/11	R186 2011/02/03			Bond Future	8.1140	8.1080	(0.074)	0.0000	0.0000	23,682
2010/11/11	R186 2011/02/03	9.00	Call	Bond Future	8,843.0000	8,892.0000	0.554	0	0	0
2010/11/11	R186 2011/02/03	9.00	Put	Bond Future	303.0000	291.0000	(3.960)	0	0	0
2010/11/11	R186 2011/02/03	9.05	Call	Bond Future	9,257.0000	9,307.0000	0.540	0	0	0
2010/11/11	R186 2011/02/03	9.05	Put	Bond Future	262.0000	251.0000	(4.198)	0	0	0
2010/11/11	R186 2011/02/03	8.95	Call	Bond Future	8,432.0000	8,480.0000	0.569	0	0	0
2010/11/11	R186 2011/02/03	8.95	Put	Bond Future	350.0000	337.0000	(3.714)	0	0	0
2010/11/11	R186 2011/02/03	7.75	Put	Bond Future	4,888.0000	4,832.0000	(1.146)	0	0	0
2010/11/11	R186 2011/02/03	7.75	Call	Bond Future	1,104.0000	1,109.0000	0.453	0	0	3,000
2010/11/11	R186 2011/05/05			Bond Future	8.1780	8.1720	(0.073)	0.0000	0.0000	0
2010/11/11	R186 2011/05/05	8.75	Call	Bond Future	7,034.0000	7,070.0000	0.512	0	0	0

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2010/11/11	R186 2011/05/05	8.75	Put	Bond Future	1,510.0000	1,486.0000	(1.589)	0	0	0
2010/11/11	R186 2011/05/05	8.80	Call	Bond Future	7,378.0000	7,415.0000	0.501	0	0	0
2010/11/11	R186 2011/05/05	8.80	Put	Bond Future	1,389.0000	1,366.0000	(1.656)	0	0	0
2010/11/11	R186 2011/05/05	8.70	Call	Bond Future	6,695.0000	6,730.0000	0.523	0	0	0
2010/11/11	R186 2011/05/05	8.70	Put	Bond Future	1,639.0000	1,614.0000	(1.525)	0	0	0
2010/11/11	R186 2011/05/05	8.00	Put	Bond Future	4,566.0000	4,522.0000	(0.964)	0	0	0
2010/11/11	R186 2011/05/05	8.00	Call	Bond Future	2,768.0000	2,784.0000	0.578	0	0	5,500
2010/11/11	R186 2011/08/04			Bond Future	8.2460	8.2400	(0.073)	0.0000	0.0000	0
2010/11/11	R186 2011/08/04	8.25	Call	Bond Future	4,553.0000	4,575.0000	0.483	0	0	0
2010/11/11	R186 2011/08/04	8.25	Put	Bond Future	4,514.0000	4,477.0000	(0.820)	0	0	0
2010/11/11	R186 2011/08/04	8.30	Call	Bond Future	4,804.0000	4,827.0000	0.479	0	0	0
2010/11/11	R186 2011/08/04	8.30	Put	Bond Future	4,276.0000	4,240.0000	(0.842)	0	0	0
2010/11/11	R186 2011/08/04	8.20	Call	Bond Future	4,310.0000	4,331.0000	0.487	0	0	0
2010/11/11	R186 2011/08/04	8.20	Put	Bond Future	4,763.0000	4,725.0000	(0.798)	0	0	0
2010/11/11	R201 2011/02/03			Bond Future	6.8650	6.8540	(0.160)	0.0000	0.0000	639
2010/11/11	R201 2011/02/03	8.00	Call	Bond Future	3,870.0000	3,907.0000	0.956	0	0	0
2010/11/11	R201 2011/02/03	8.00	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2010/11/11	R201 2011/02/03	8.05	Call	Bond Future	4,032.0000	4,070.0000	0.942	0	0	0
2010/11/11	R201 2011/02/03	8.05	Put	Bond Future	10.0000	10.0000	0.000	0	0	0
2010/11/11	R201 2011/02/03	7.95	Call	Bond Future	3,707.0000	3,744.0000	0.998	0	0	0
2010/11/11	R201 2011/02/03	7.95	Put	Bond Future	17.0000	16.0000	(5.882)	0	0	0
2010/11/11	R201 2011/05/05			Bond Future	6.9380	6.9250	(0.187)	0.0000	0.0000	0
2010/11/11	R201 2011/05/05	7.75	Call	Bond Future	2,804.0000	2,839.0000	1.248	0	0	0
2010/11/11	R201 2011/05/05	7.75	Put	Bond Future	196.0000	189.0000	(3.571)	0	0	0
2010/11/11	R201 2011/05/05	7.80	Call	Bond Future	2,941.0000	2,976.0000	1.190	0	0	0
2010/11/11	R201 2011/05/05	7.80	Put	Bond Future	175.0000	168.0000	(4.000)	0	0	0
2010/11/11	R201 2011/05/05	7.70	Call	Bond Future	2,670.0000	2,704.0000	1.273	0	0	0
2010/11/11	R201 2011/05/05	7.70	Put	Bond Future	221.0000	212.0000	(4.072)	0	0	0
2010/11/11	R201 2011/08/04			Bond Future	7.0220	7.0090	(0.185)	0.0000	0.0000	0
2010/11/11	R201 2011/08/04	7.25	Call	Bond Future	1,553.0000	1,574.0000	1.352	0	0	0
2010/11/11	R201 2011/08/04	7.25	Put	Bond Future	862.0000	843.0000	(2.204)	0	0	0
2010/11/11	R201 2011/08/04	7.30	Call	Bond Future	1,659.0000	1,681.0000	1.326	0	0	0
2010/11/11	R201 2011/08/04	7.30	Put	Bond Future	817.0000	799.0000	(2.203)	0	0	0
2010/11/11	R201 2011/08/04	7.20	Call	Bond Future	1,463.0000	1,484.0000	1.435	0	0	0

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2010/11/11	R201 2011/08/04	7.20	Put	Bond Future	923.0000	904.0000	(2.059)	0	0	0
2010/11/11	R202 2011/02/03			Bond Future	0.4260	0.4260	0.000	0.0000	0.0000	3,320
2010/11/11	R202 2011/02/03	3.05	Call	Bond Future	59,171.0000	59,171.0000	0.000	0	0	0
2010/11/11	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R202 2011/02/03	3.10	Call	Bond Future	60,018.0000	60,018.0000	0.000	0	0	0
2010/11/11	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R202 2011/02/03	3.00	Call	Bond Future	58,316.0000	58,316.0000	0.000	0	0	0
2010/11/11	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R202 2011/05/05			Bond Future	0.3470	0.3480	0.288	0.0000	0.0000	6,500
2010/11/11	R202 2011/05/05	2.05	Call	Bond Future	42,126.0000	42,097.0000	(0.069)	0	0	0
2010/11/11	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R202 2011/05/05	2.10	Call	Bond Future	43,154.0000	43,125.0000	(0.067)	0	0	0
2010/11/11	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R202 2011/05/05	2.00	Call	Bond Future	41,088.0000	41,058.0000	(0.073)	0	0	0
2010/11/11	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R203 2011/02/03			Bond Future	7.6300	7.6130	(0.223)	0.0000	0.0000	1,407
2010/11/11	R203 2011/02/03	8.50	Call	Bond Future	4,544.0000	4,622.0000	1.717	0	0	0
2010/11/11	R203 2011/02/03	8.50	Put	Bond Future	132.0000	122.0000	(7.576)	0	0	0
2010/11/11	R203 2011/02/03	8.55	Call	Bond Future	4,771.0000	4,850.0000	1.656	0	0	0
2010/11/11	R203 2011/02/03	8.55	Put	Bond Future	113.0000	104.0000	(7.965)	0	0	0
2010/11/11	R203 2011/02/03	8.45	Call	Bond Future	4,320.0000	4,397.0000	1.782	0	0	0
2010/11/11	R203 2011/02/03	8.45	Put	Bond Future	156.0000	144.0000	(7.692)	0	0	0
2010/11/11	R203 2011/05/05			Bond Future	7.7120	7.6950	(0.220)	0.0000	0.0000	0
2010/11/11	R203 2011/05/05	8.25	Call	Bond Future	3,391.0000	3,451.0000	1.769	0	0	0
2010/11/11	R203 2011/05/05	8.25	Put	Bond Future	729.0000	703.0000	(3.567)	0	0	0
2010/11/11	R203 2011/05/05	8.30	Call	Bond Future	3,572.0000	3,633.0000	1.708	0	0	0
2010/11/11	R203 2011/05/05	8.30	Put	Bond Future	667.0000	642.0000	(3.748)	0	0	0
2010/11/11	R203 2011/05/05	8.20	Call	Bond Future	3,214.0000	3,271.0000	1.773	0	0	0
2010/11/11	R203 2011/05/05	8.20	Put	Bond Future	796.0000	767.0000	(3.643)	0	0	0
2010/11/11	R203 2011/08/04			Bond Future	7.8010	7.7830	(0.231)	0.0000	0.0000	0
2010/11/11	R203 2011/08/04	8.00	Call	Bond Future	2,662.0000	2,709.0000	1.766	0	0	0
2010/11/11	R203 2011/08/04	8.00	Put	Bond Future	1,703.0000	1,663.0000	(2.349)	0	0	0
2010/11/11	R203 2011/08/04	8.05	Call	Bond Future	2,803.0000	2,852.0000	1.748	0	0	0

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2010/11/11	R203 2011/08/04	8.05	Put	Bond Future	1,605.0000	1,567.0000	(2.368)	0	0	0
2010/11/11	R203 2011/08/04	7.95	Call	Bond Future	2,525.0000	2,570.0000	1.782	0	0	0
2010/11/11	R203 2011/08/04	7.95	Put	Bond Future	1,806.0000	1,764.0000	(2.326)	0	0	0
2010/11/11	R204 2011/02/03			Bond Future	7.7900	7.7730	(0.218)	0.0000	0.0000	1,876
2010/11/11	R204 2011/02/03	8.50	Call	Bond Future	4,290.0000	4,372.0000	1.911	0	0	0
2010/11/11	R204 2011/02/03	8.50	Put	Bond Future	245.0000	227.0000	(7.347)	0	0	0
2010/11/11	R204 2011/02/03	8.55	Call	Bond Future	4,533.0000	4,617.0000	1.853	0	0	0
2010/11/11	R204 2011/02/03	8.55	Put	Bond Future	211.0000	195.0000	(7.583)	0	0	0
2010/11/11	R204 2011/02/03	8.45	Call	Bond Future	4,051.0000	4,131.0000	1.975	0	0	0
2010/11/11	R204 2011/02/03	8.45	Put	Bond Future	284.0000	264.0000	(7.042)	0	0	0
2010/11/11	R204 2011/05/05			Bond Future	7.8700	7.8530	(0.216)	0.0000	0.0000	0
2010/11/11	R204 2011/05/05	8.50	Call	Bond Future	4,182.0000	4,252.0000	1.674	0	0	0
2010/11/11	R204 2011/05/05	8.50	Put	Bond Future	685.0000	658.0000	(3.942)	0	0	0
2010/11/11	R204 2011/05/05	8.55	Call	Bond Future	4,393.0000	4,465.0000	1.639	0	0	0
2010/11/11	R204 2011/05/05	8.55	Put	Bond Future	625.0000	600.0000	(4.000)	0	0	0
2010/11/11	R204 2011/05/05	8.45	Call	Bond Future	3,976.0000	4,044.0000	1.710	0	0	0
2010/11/11	R204 2011/05/05	8.45	Put	Bond Future	751.0000	722.0000	(3.862)	0	0	0
2010/11/11	R204 2011/08/04			Bond Future	7.9570	7.9390	(0.226)	0.0000	0.0000	0
2010/11/11	R204 2011/08/04	8.00	Call	Bond Future	2,537.0000	2,585.0000	1.892	0	0	0
2010/11/11	R204 2011/08/04	8.00	Put	Bond Future	2,301.0000	2,250.0000	(2.216)	0	0	0
2010/11/11	R204 2011/08/04	8.05	Call	Bond Future	2,682.0000	2,732.0000	1.864	0	0	0
2010/11/11	R204 2011/08/04	8.05	Put	Bond Future	2,172.0000	2,123.0000	(2.256)	0	0	0
2010/11/11	R204 2011/08/04	7.95	Call	Bond Future	2,395.0000	2,441.0000	1.921	0	0	0
2010/11/11	R204 2011/08/04	7.95	Put	Bond Future	2,434.0000	2,380.0000	(2.219)	0	0	0
2010/11/11	R206 2011/02/03			Bond Future	6.6740	6.6630	(0.165)	0.0000	0.0000	0
2010/11/11	R206 2011/02/03	8.00	Call	Bond Future	3,458.0000	3,487.0000	0.839	0	0	0
2010/11/11	R206 2011/02/03	8.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/11/11	R206 2011/02/03	8.05	Call	Bond Future	3,584.0000	3,613.0000	0.809	0	0	0
2010/11/11	R206 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/11/11	R206 2011/02/03	7.95	Call	Bond Future	3,331.0000	3,360.0000	0.871	0	0	0
2010/11/11	R206 2011/02/03	7.95	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/11/11	R206 2011/05/05			Bond Future	6.7510	6.7380	(0.193)	0.0000	0.0000	0
2010/11/11	R206 2011/05/05	7.50	Call	Bond Future	1,974.0000	1,999.0000	1.266	0	0	0

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2010/11/11	R206 2011/05/05	7.50	Put	Bond Future	162.0000	156.0000	(3.704)	0	0	0
2010/11/11	R206 2011/05/05	7.55	Call	Bond Future	2,075.0000	2,101.0000	1.253	0	0	0
2010/11/11	R206 2011/05/05	7.55	Put	Bond Future	144.0000	138.0000	(4.167)	0	0	0
2010/11/11	R206 2011/05/05	7.45	Call	Bond Future	1,874.0000	1,899.0000	1.334	0	0	0
2010/11/11	R206 2011/05/05	7.45	Put	Bond Future	182.0000	175.0000	(3.846)	0	0	0
2010/11/11	R206 2011/08/04			Bond Future	6.8450	6.8300	(0.219)	0.0000	0.0000	0
2010/11/11	R206 2011/08/04	7.00	Call	Bond Future	1,056.0000	1,074.0000	1.705	0	0	0
2010/11/11	R206 2011/08/04	7.00	Put	Bond Future	712.0000	697.0000	(2.107)	0	0	0
2010/11/11	R206 2011/08/04	7.05	Call	Bond Future	1,120.0000	1,138.0000	1.607	0	0	0
2010/11/11	R206 2011/08/04	7.05	Put	Bond Future	665.0000	650.0000	(2.256)	0	0	0
2010/11/11	R206 2011/08/04	6.95	Call	Bond Future	995.0000	1,011.0000	1.608	0	0	0
2010/11/11	R206 2011/08/04	6.95	Put	Bond Future	762.0000	744.0000	(2.362)	0	0	0
2010/11/11	R207 2011/02/03			Bond Future	7.9070	7.8900	(0.215)	0.0000	0.0000	1,400
2010/11/11	R207 2011/02/03	8.75	Call	Bond Future	5,193.0000	5,285.0000	1.772	0	0	0
2010/11/11	R207 2011/02/03	8.75	Put	Bond Future	179.0000	166.0000	(7.263)	0	0	0
2010/11/11	R207 2011/02/03	8.80	Call	Bond Future	5,455.0000	5,547.0000	1.687	0	0	0
2010/11/11	R207 2011/02/03	8.80	Put	Bond Future	154.0000	141.0000	(8.442)	0	0	0
2010/11/11	R207 2011/02/03	8.70	Call	Bond Future	4,935.0000	5,024.0000	1.803	0	0	0
2010/11/11	R207 2011/02/03	8.70	Put	Bond Future	209.0000	193.0000	(7.656)	0	0	0
2010/11/11	R207 2011/05/05			Bond Future	7.9850	7.9680	(0.213)	0.0000	0.0000	0
2010/11/11	R207 2011/05/05	8.50	Call	Bond Future	3,968.0000	4,037.0000	1.739	0	0	0
2010/11/11	R207 2011/05/05	8.50	Put	Bond Future	940.0000	907.0000	(3.511)	0	0	0
2010/11/11	R207 2011/05/05	8.55	Call	Bond Future	4,178.0000	4,249.0000	1.699	0	0	0
2010/11/11	R207 2011/05/05	8.55	Put	Bond Future	863.0000	832.0000	(3.592)	0	0	0
2010/11/11	R207 2011/05/05	8.45	Call	Bond Future	3,762.0000	3,830.0000	1.808	0	0	0
2010/11/11	R207 2011/05/05	8.45	Put	Bond Future	1,023.0000	989.0000	(3.324)	0	0	0
2010/11/11	R207 2011/08/04			Bond Future	8.0690	8.0510	(0.223)	0.0000	0.0000	0
2010/11/11	R207 2011/08/04	8.25	Call	Bond Future	3,181.0000	3,237.0000	1.760	0	0	0
2010/11/11	R207 2011/08/04	8.25	Put	Bond Future	2,131.0000	2,082.0000	(2.299)	0	0	0
2010/11/11	R207 2011/08/04	8.30	Call	Bond Future	3,348.0000	3,406.0000	1.732	0	0	0
2010/11/11	R207 2011/08/04	8.30	Put	Bond Future	2,010.0000	1,963.0000	(2.338)	0	0	0
2010/11/11	R207 2011/08/04	8.20	Call	Bond Future	3,019.0000	3,074.0000	1.822	0	0	0
2010/11/11	R207 2011/08/04	8.20	Put	Bond Future	2,258.0000	2,207.0000	(2.259)	0	0	0

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2010/11/11	R208 2011/02/03			Bond Future	8.0110	8.0000	(0.137)	0.0000	0.0000	5,596
2010/11/11	R208 2011/02/03	8.75	Call	Bond Future	4,896.0000	4,954.0000	1.185	0	0	0
2010/11/11	R208 2011/02/03	8.75	Put	Bond Future	272.0000	259.0000	(4.779)	0	0	0
2010/11/11	R208 2011/02/03	8.80	Call	Bond Future	5,161.0000	5,220.0000	1.143	0	0	0
2010/11/11	R208 2011/02/03	8.80	Put	Bond Future	235.0000	223.0000	(5.106)	0	0	0
2010/11/11	R208 2011/02/03	8.70	Call	Bond Future	4,635.0000	4,690.0000	1.187	0	0	0
2010/11/11	R208 2011/02/03	8.70	Put	Bond Future	314.0000	298.0000	(5.096)	0	0	0
2010/11/11	R208 2011/05/05			Bond Future	8.0830	8.0710	(0.148)	0.0000	0.0000	0
2010/11/11	R208 2011/05/05	8.50	Call	Bond Future	3,752.0000	3,799.0000	1.253	0	0	0
2010/11/11	R208 2011/05/05	8.50	Put	Bond Future	1,161.0000	1,132.0000	(2.498)	0	0	0
2010/11/11	R208 2011/05/05	8.55	Call	Bond Future	3,964.0000	4,012.0000	1.211	0	0	0
2010/11/11	R208 2011/05/05	8.55	Put	Bond Future	1,068.0000	1,040.0000	(2.622)	0	0	0
2010/11/11	R208 2011/05/05	8.45	Call	Bond Future	3,546.0000	3,591.0000	1.269	0	0	0
2010/11/11	R208 2011/05/05	8.45	Put	Bond Future	1,260.0000	1,229.0000	(2.460)	0	0	0
2010/11/11	R208 2011/08/04			Bond Future	8.1600	8.1480	(0.147)	0.0000	0.0000	0
2010/11/11	R208 2011/08/04	8.25	Call	Bond Future	3,137.0000	3,172.0000	1.116	0	0	0
2010/11/11	R208 2011/08/04	8.25	Put	Bond Future	2,582.0000	2,543.0000	(1.510)	0	0	0
2010/11/11	R208 2011/08/04	8.30	Call	Bond Future	3,304.0000	3,340.0000	1.090	0	0	0
2010/11/11	R208 2011/08/04	8.30	Put	Bond Future	2,443.0000	2,404.0000	(1.596)	0	0	0
2010/11/11	R208 2011/08/04	8.20	Call	Bond Future	2,974.0000	3,009.0000	1.177	0	0	0
2010/11/11	R208 2011/08/04	8.20	Put	Bond Future	2,727.0000	2,688.0000	(1.430)	0	0	0
2010/11/11	R209 2011/02/03			Bond Future	8.1620	8.1720	0.123	0.0000	0.0000	23,687
2010/11/11	R209 2011/02/03	9.00	Call	Bond Future	7,250.0000	7,164.0000	(1.186)	0	0	0
2010/11/11	R209 2011/02/03	9.00	Put	Bond Future	325.0000	328.0000	0.923	0	0	0
2010/11/11	R209 2011/02/03	9.05	Call	Bond Future	7,591.0000	7,504.0000	(1.146)	0	0	0
2010/11/11	R209 2011/02/03	9.05	Put	Bond Future	284.0000	286.0000	0.704	0	0	0
2010/11/11	R209 2011/02/03	8.95	Call	Bond Future	6,909.0000	6,824.0000	(1.230)	0	0	0
2010/11/11	R209 2011/02/03	8.95	Put	Bond Future	370.0000	373.0000	0.811	0	0	0
2010/11/11	R209 2011/05/05			Bond Future	8.2110	8.2210	0.122	0.0000	0.0000	0
2010/11/11	R209 2011/05/05	8.50	Call	Bond Future	4,541.0000	4,476.0000	(1.431)	0	0	0
2010/11/11	R209 2011/05/05	8.50	Put	Bond Future	2,064.0000	2,086.0000	1.066	0	0	0
2010/11/11	R209 2011/05/05	8.55	Call	Bond Future	4,804.0000	4,738.0000	(1.374)	0	0	0
2010/11/11	R209 2011/05/05	8.55	Put	Bond Future	1,910.0000	1,932.0000	1.152	0	0	0
2010/11/11	R209 2011/05/05	8.45	Call	Bond Future	4,284.0000	4,221.0000	(1.471)	0	0	0



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2010/11/11	R209 2011/05/05	8.45	Put	Bond Future	2,226.0000	2,251.0000	1.123	0	0	0
2010/11/11	R209 2011/08/04			Bond Future	8.2610	8.2720	0.133	0.0000	0.0000	0
2010/11/11	R209 2011/08/04	8.50	Call	Bond Future	5,113.0000	5,048.0000	(1.271)	0	0	0
2010/11/11	R209 2011/08/04	8.50	Put	Bond Future	3,077.0000	3,107.0000	0.975	0	0	0
2010/11/11	R209 2011/08/04	8.55	Call	Bond Future	5,356.0000	5,290.0000	(1.232)	0	0	0
2010/11/11	R209 2011/08/04	8.55	Put	Bond Future	2,904.0000	2,934.0000	1.033	0	0	0
2010/11/11	R209 2011/08/04	8.45	Call	Bond Future	4,874.0000	4,810.0000	(1.313)	0	0	0
2010/11/11	R209 2011/08/04	8.45	Put	Bond Future	3,257.0000	3,288.0000	0.952	0	0	0
2010/11/11	R209 2011/08/04	10.10	Call	Bond Future	14,120.0000	14,029.0000	(0.644)	0	0	0
2010/11/11	R209 2011/08/04	10.10	Put	Bond Future	393.0000	397.0000	1.018	0	0	0
2010/11/11	R211 2011/02/03			Bond Future	1.9070	1.8820	(1.311)	0.0000	0.0000	539
2010/11/11	R211 2011/02/03	2.50	Call	Bond Future	3,335.0000	3,479.0000	4.318	0	0	0
2010/11/11	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R211 2011/02/03	2.55	Call	Bond Future	3,611.0000	3,754.0000	3.960	0	0	0
2010/11/11	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R211 2011/02/03	2.45	Call	Bond Future	3,059.0000	3,202.0000	4.675	0	0	0
2010/11/11	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R212 2011/02/03			Bond Future	2.5510	2.5210	(1.176)	0.0000	0.0000	1,868
2010/11/11	R212 2011/02/03	3.00	Call	Bond Future	4,219.0000	4,508.0000	6.850	0	0	0
2010/11/11	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R212 2011/02/03	3.05	Call	Bond Future	4,676.0000	4,965.0000	6.180	0	0	0
2010/11/11	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	R212 2011/02/03	2.95	Call	Bond Future	3,759.0000	4,048.0000	7.688	0	0	0
2010/11/11	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/11	TRT1 2011/02/03			Index Future	346.5590	346.7260	0.048	0.0000	0.0000	100
2010/11/11	TRT1 2011/05/05			Index Future	351.6300	351.8000	0.048	0.0000	0.0000	0
<b>Total</b>										<b>166645.00</b>