



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/11/2010

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
2010/11/08	AL7T 2011/02/03			Index Future	384.0370	382.9890	(0.273)	0.0000	0.0000	30
2010/11/08	ALBI 2011/02/03			Index Future	353.0310	352.0760	(0.271)	0.0000	0.0000	1,132
2010/11/08	ALBI 2011/05/05			Index Future	358.2530	357.2900	(0.269)	0.0000	0.0000	0
2010/11/08	CRD1 2011/02/03			Index Future	157.2190	157.0880	(0.083)	0.0000	0.0000	2
2010/11/08	CRD1 2011/05/05			Index Future	159.5090	159.3770	(0.083)	0.0000	0.0000	0
2010/11/08	GOVI 2011/02/03			GOVI	353.6510	352.7550	(0.253)	0.0000	0.0000	202
2010/11/08	GOVI 2011/02/03	343.00	Call	GOVI	106,510.0000	97,550.0000	(8.412)	0	0	0
2010/11/08	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/08	GOVI 2011/02/03	343.01	Call	GOVI	106,410.0000	97,450.0000	(8.420)	0	0	0
2010/11/08	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/08	GOVI 2011/02/03	342.99	Call	GOVI	106,610.0000	97,650.0000	(8.404)	0	0	0
2010/11/08	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/08	GOVI 2011/05/05			GOVI	358.8830	357.9790	(0.252)	0.0000	0.0000	0
2010/11/08	GOVI 2011/05/05	349.00	Call	GOVI	98,830.0000	89,790.0000	(9.147)	0	0	0
2010/11/08	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/08	GOVI 2011/05/05	349.01	Call	GOVI	98,730.0000	89,690.0000	(9.156)	0	0	0
2010/11/08	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/08	GOVI 2011/05/05	348.99	Call	GOVI	98,930.0000	89,890.0000	(9.138)	0	0	0
2010/11/08	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/08	IGOV 2011/02/03			Index Future	147.3010	147.3230	0.015	0.0000	0.0000	0
2010/11/08	IGOV 2011/05/05			Index Future	149.4800	149.5050	0.017	0.0000	0.0000	0

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2010/11/08	IGOV 2011/08/04			Index Future	151.6870	151.7120	0.016	0.0000	0.0000	0
2010/11/08	ILBI 2011/02/03			Index Future	403.4770	404.7990	0.328	0.0000	0.0000	370
2010/11/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/08	JBAF 2010/11/17			Jibar Tradeable Future	5.8100	5.8460	0.620	0.0000	0.0000	2,500
2010/11/08	JBAF 2010/12/15			Jibar Tradeable Future	5.6800	5.6960	0.282	0.0000	0.0000	2,500
2010/11/08	JBAF 2011/01/19			Jibar Tradeable Future	5.6200	5.6430	0.409	0.0000	0.0000	0
2010/11/08	JBAF 2011/02/16			Jibar Tradeable Future	5.5500	5.5540	0.072	0.0000	0.0000	0
2010/11/08	JBAF 2011/03/16			Jibar Tradeable Future	5.5200	5.5250	0.091	0.0000	0.0000	5,500
2010/11/08	JBAF 2011/04/20			Jibar Tradeable Future	5.5100	5.5240	0.254	0.0000	0.0000	0
2010/11/08	JBAF 2011/06/15			Jibar Tradeable Future	5.5300	5.5320	0.036	0.0000	0.0000	4,500
2010/11/08	JBAF 2011/09/21			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	13,700
2010/11/08	JBAF 2011/12/21			Jibar Tradeable Future	5.7700	5.7780	0.139	0.0000	0.0000	5,200
2010/11/08	JBAF 2012/03/20			Jibar Tradeable Future	5.9800	5.9930	0.217	0.0000	0.0000	0
2010/11/08	JBAF 2012/06/20			Jibar Tradeable Future	6.2200	6.2380	0.289	0.0000	0.0000	0
2010/11/08	JBAF 2012/09/19			Jibar Tradeable Future	6.3900	6.3840	(0.094)	0.0000	0.0000	40,000
2010/11/08	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/08	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/08	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/08	OTH1 2011/02/03			Index Future	349.3090	348.0390	(0.364)	0.0000	0.0000	3
2010/11/08	OTH1 2011/05/05			Index Future	354.4760	353.1930	(0.362)	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
2010/11/08	R157 2010/11/04			Bond Future	6.9710	6.9500	(0.301)	0.0000	0.0000	0
2010/11/08	R157 2011/02/03			Bond Future	6.9640	7.0120	0.689	0.0000	0.0000	6,186
2010/11/08	R157 2011/02/03	7.90	Call	Bond Future	4,168.0000	3,962.0000	(4.942)	0	0	0
2010/11/08	R157 2011/02/03	7.90	Put	Bond Future	68.0000	76.0000	11.765	0	0	0
2010/11/08	R157 2011/02/03	7.95	Call	Bond Future	4,371.0000	4,163.0000	(4.759)	0	0	0
2010/11/08	R157 2011/02/03	7.95	Put	Bond Future	57.0000	63.0000	10.526	0	0	0
2010/11/08	R157 2011/02/03	7.85	Call	Bond Future	3,967.0000	3,762.0000	(5.168)	0	0	0
2010/11/08	R157 2011/02/03	7.85	Put	Bond Future	81.0000	91.0000	12.346	0	0	0
2010/11/08	R157 2011/05/05			Bond Future	7.0360	7.0870	0.725	0.0000	0.0000	705
2010/11/08	R157 2011/05/05	7.75	Call	Bond Future	3,321.0000	3,139.0000	(5.480)	0	0	0
2010/11/08	R157 2011/05/05	7.75	Put	Bond Future	348.0000	382.0000	9.770	0	0	0
2010/11/08	R157 2011/05/05	7.80	Call	Bond Future	3,490.0000	3,305.0000	(5.301)	0	0	0
2010/11/08	R157 2011/05/05	7.80	Put	Bond Future	313.0000	343.0000	9.585	0	0	0
2010/11/08	R157 2011/05/05	7.70	Call	Bond Future	3,154.0000	2,976.0000	(5.644)	0	0	0
2010/11/08	R157 2011/05/05	7.70	Put	Bond Future	387.0000	424.0000	9.561	0	0	0
2010/11/08	R157 2011/05/05	7.65	Call	Bond Future	2,991.0000	2,816.0000	(5.851)	0	0	0
2010/11/08	R157 2011/05/05	7.65	Put	Bond Future	429.0000	470.0000	9.557	0	0	0
2010/11/08	R157 2011/08/04			Bond Future	7.1160	7.1700	0.759	0.0000	0.0000	0
2010/11/08	R157 2011/08/04	7.50	Call	Bond Future	2,525.0000	2,379.0000	(5.782)	0	0	0
2010/11/08	R157 2011/08/04	7.50	Put	Bond Future	1,009.0000	1,078.0000	6.838	0	0	0
2010/11/08	R157 2011/08/04	7.55	Call	Bond Future	2,654.0000	2,505.0000	(5.614)	0	0	0
2010/11/08	R157 2011/08/04	7.55	Put	Bond Future	942.0000	1,008.0000	7.006	0	0	0
2010/11/08	R157 2011/08/04	7.45	Call	Bond Future	2,398.0000	2,256.0000	(5.922)	0	0	0
2010/11/08	R157 2011/08/04	7.45	Put	Bond Future	1,078.0000	1,151.0000	6.772	0	0	0
2010/11/08	R186 2010/11/04			Bond Future	7.9360	7.9300	(0.076)	0.0000	0.0000	0
2010/11/08	R186 2011/02/03			Bond Future	7.9670	8.0240	0.715	0.0000	0.0000	23,682
2010/11/08	R186 2011/02/03	9.00	Call	Bond Future	10,261.0000	9,699.0000	(5.477)	0	0	0
2010/11/08	R186 2011/02/03	9.00	Put	Bond Future	213.0000	239.0000	12.207	0	0	0
2010/11/08	R186 2011/02/03	9.05	Call	Bond Future	10,687.0000	10,121.0000	(5.296)	0	0	0
2010/11/08	R186 2011/02/03	9.05	Put	Bond Future	184.0000	206.0000	11.957	0	0	0
2010/11/08	R186 2011/02/03	8.95	Call	Bond Future	9,837.0000	9,279.0000	(5.672)	0	0	0
2010/11/08	R186 2011/02/03	8.95	Put	Bond Future	247.0000	277.0000	12.146	0	0	0
2010/11/08	R186 2011/02/03	7.75	Put	Bond Future	3,946.0000	4,282.0000	8.515	0	0	0
2010/11/08	R186 2011/02/03	7.75	Call	Bond Future	1,670.0000	1,418.0000	(15.090)	0	0	3,000

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2010/11/08	R186 2011/05/05			Bond Future	8.0270	8.0850	0.723	0.0000	0.0000	0
2010/11/08	R186 2011/05/05	8.75	Call	Bond Future	8,239.0000	7,757.0000	(5.850)	0	0	0
2010/11/08	R186 2011/05/05	8.75	Put	Bond Future	1,192.0000	1,299.0000	8.977	0	0	0
2010/11/08	R186 2011/05/05	8.80	Call	Bond Future	8,605.0000	8,115.0000	(5.694)	0	0	0
2010/11/08	R186 2011/05/05	8.80	Put	Bond Future	1,093.0000	1,191.0000	8.966	0	0	0
2010/11/08	R186 2011/05/05	8.70	Call	Bond Future	7,878.0000	7,404.0000	(6.017)	0	0	0
2010/11/08	R186 2011/05/05	8.70	Put	Bond Future	1,299.0000	1,413.0000	8.776	0	0	0
2010/11/08	R186 2011/05/05	8.00	Put	Bond Future	3,808.0000	4,077.0000	7.064	0	0	0
2010/11/08	R186 2011/05/05	8.00	Call	Bond Future	3,533.0000	3,214.0000	(9.029)	0	0	5,500
2010/11/08	R186 2011/08/04			Bond Future	8.0900	8.1500	0.742	0.0000	0.0000	0
2010/11/08	R186 2011/08/04	8.25	Call	Bond Future	5,441.0000	5,079.0000	(6.653)	0	0	0
2010/11/08	R186 2011/08/04	8.25	Put	Bond Future	3,856.0000	4,092.0000	6.120	0	0	0
2010/11/08	R186 2011/08/04	8.30	Call	Bond Future	5,718.0000	5,346.0000	(6.506)	0	0	0
2010/11/08	R186 2011/08/04	8.30	Put	Bond Future	3,644.0000	3,870.0000	6.202	0	0	0
2010/11/08	R186 2011/08/04	8.20	Call	Bond Future	5,171.0000	4,819.0000	(6.807)	0	0	0
2010/11/08	R186 2011/08/04	8.20	Put	Bond Future	4,078.0000	4,324.0000	6.032	0	0	0
2010/11/08	R189 2010/11/04			Bond Future	209.6308	209.7050	0.035	0.0000	0.0000	0
2010/11/08	R197 2010/11/04			Bond Future	226.3851	226.3720	(0.006)	0.0000	0.0000	0
2010/11/08	R201 2010/11/04			Bond Future	6.7710	6.7500	(0.310)	0.0000	0.0000	0
2010/11/08	R201 2011/02/03			Bond Future	6.7500	6.7870	0.548	0.0000	0.0000	639
2010/11/08	R201 2011/02/03	8.00	Call	Bond Future	4,266.0000	4,137.0000	(3.024)	0	0	0
2010/11/08	R201 2011/02/03	8.00	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2010/11/08	R201 2011/02/03	8.05	Call	Bond Future	4,430.0000	4,301.0000	(2.912)	0	0	0
2010/11/08	R201 2011/02/03	8.05	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2010/11/08	R201 2011/02/03	7.95	Call	Bond Future	4,102.0000	3,974.0000	(3.120)	0	0	0
2010/11/08	R201 2011/02/03	7.95	Put	Bond Future	12.0000	13.0000	8.333	0	0	0
2010/11/08	R201 2011/05/05			Bond Future	6.8140	6.8530	0.572	0.0000	0.0000	0
2010/11/08	R201 2011/05/05	7.75	Call	Bond Future	3,164.0000	3,047.0000	(3.698)	0	0	0
2010/11/08	R201 2011/05/05	7.75	Put	Bond Future	151.0000	162.0000	7.285	0	0	0
2010/11/08	R201 2011/05/05	7.80	Call	Bond Future	3,305.0000	3,187.0000	(3.570)	0	0	0
2010/11/08	R201 2011/05/05	7.80	Put	Bond Future	134.0000	144.0000	7.463	0	0	0
2010/11/08	R201 2011/05/05	7.70	Call	Bond Future	3,025.0000	2,909.0000	(3.835)	0	0	0
2010/11/08	R201 2011/05/05	7.70	Put	Bond Future	170.0000	182.0000	7.059	0	0	0

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2010/11/08	R201 2011/08/04			Bond Future	6.8880	6.9310	0.624	0.0000	0.0000	0
2010/11/08	R201 2011/08/04	7.25	Call	Bond Future	1,818.0000	1,728.0000	(4.950)	0	0	0
2010/11/08	R201 2011/08/04	7.25	Put	Bond Future	718.0000	759.0000	5.710	0	0	0
2010/11/08	R201 2011/08/04	7.30	Call	Bond Future	1,931.0000	1,839.0000	(4.764)	0	0	0
2010/11/08	R201 2011/08/04	7.30	Put	Bond Future	680.0000	719.0000	5.735	0	0	0
2010/11/08	R201 2011/08/04	7.20	Call	Bond Future	1,721.0000	1,633.0000	(5.113)	0	0	0
2010/11/08	R201 2011/08/04	7.20	Put	Bond Future	772.0000	815.0000	5.570	0	0	0
2010/11/08	R202 2010/11/04			Bond Future	0.5750	0.5760	0.174	0.0000	0.0000	0
2010/11/08	R202 2011/02/03			Bond Future	0.4980	0.4990	0.201	0.0000	0.0000	3,320
2010/11/08	R202 2011/02/03	3.05	Call	Bond Future	57,081.0000	57,052.0000	(0.051)	0	0	0
2010/11/08	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R202 2011/02/03	3.10	Call	Bond Future	57,928.0000	57,899.0000	(0.050)	0	0	0
2010/11/08	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R202 2011/02/03	3.00	Call	Bond Future	56,225.0000	56,196.0000	(0.052)	0	0	0
2010/11/08	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R202 2011/05/05			Bond Future	0.4210	0.4210	0.000	0.0000	0.0000	6,500
2010/11/08	R202 2011/05/05	2.05	Call	Bond Future	39,971.0000	39,971.0000	0.000	0	0	0
2010/11/08	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R202 2011/05/05	2.10	Call	Bond Future	40,999.0000	40,999.0000	0.000	0	0	0
2010/11/08	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R202 2011/05/05	2.00	Call	Bond Future	38,932.0000	38,932.0000	0.000	0	0	0
2010/11/08	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R203 2010/11/04			Bond Future	7.5560	7.5400	(0.212)	0.0000	0.0000	0
2010/11/08	R203 2011/02/03			Bond Future	7.5440	7.5750	0.411	0.0000	0.0000	1,402
2010/11/08	R203 2011/02/03	8.50	Call	Bond Future	4,972.0000	4,814.0000	(3.178)	0	0	0
2010/11/08	R203 2011/02/03	8.50	Put	Bond Future	111.0000	115.0000	3.604	0	0	0
2010/11/08	R203 2011/02/03	8.55	Call	Bond Future	5,202.0000	5,043.0000	(3.057)	0	0	0
2010/11/08	R203 2011/02/03	8.55	Put	Bond Future	95.0000	98.0000	3.158	0	0	0
2010/11/08	R203 2011/02/03	8.45	Call	Bond Future	4,744.0000	4,587.0000	(3.309)	0	0	0
2010/11/08	R203 2011/02/03	8.45	Put	Bond Future	130.0000	135.0000	3.846	0	0	0
2010/11/08	R203 2011/05/05			Bond Future	7.6230	7.6550	0.420	0.0000	0.0000	0
2010/11/08	R203 2011/05/05	8.25	Call	Bond Future	3,748.0000	3,613.0000	(3.602)	0	0	0
2010/11/08	R203 2011/05/05	8.25	Put	Bond Future	637.0000	664.0000	4.239	0	0	0

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2010/11/08	R203 2011/05/05	8.30	Call	Bond Future	3,936.0000	3,799.0000	(3.481)	0	0	0
2010/11/08	R203 2011/05/05	8.30	Put	Bond Future	582.0000	607.0000	4.296	0	0	0
2010/11/08	R203 2011/05/05	8.20	Call	Bond Future	3,563.0000	3,431.0000	(3.705)	0	0	0
2010/11/08	R203 2011/05/05	8.20	Put	Bond Future	696.0000	726.0000	4.310	0	0	0
2010/11/08	R203 2011/08/04			Bond Future	7.7080	7.7410	0.428	0.0000	0.0000	0
2010/11/08	R203 2011/08/04	8.00	Call	Bond Future	2,951.0000	2,842.0000	(3.694)	0	0	0
2010/11/08	R203 2011/08/04	8.00	Put	Bond Future	1,541.0000	1,592.0000	3.310	0	0	0
2010/11/08	R203 2011/08/04	8.05	Call	Bond Future	3,100.0000	2,988.0000	(3.613)	0	0	0
2010/11/08	R203 2011/08/04	8.05	Put	Bond Future	1,451.0000	1,499.0000	3.308	0	0	0
2010/11/08	R203 2011/08/04	7.95	Call	Bond Future	2,806.0000	2,700.0000	(3.778)	0	0	0
2010/11/08	R203 2011/08/04	7.95	Put	Bond Future	1,635.0000	1,690.0000	3.364	0	0	0
2010/11/08	R204 2010/11/04			Bond Future	7.6710	7.6650	(0.078)	0.0000	0.0000	0
2010/11/08	R204 2011/02/03			Bond Future	7.6580	7.6940	0.470	0.0000	0.0000	1,876
2010/11/08	R204 2011/02/03	8.50	Call	Bond Future	4,999.0000	4,796.0000	(4.061)	0	0	0
2010/11/08	R204 2011/02/03	8.50	Put	Bond Future	178.0000	188.0000	5.618	0	0	0
2010/11/08	R204 2011/02/03	8.55	Call	Bond Future	5,251.0000	5,047.0000	(3.885)	0	0	0
2010/11/08	R204 2011/02/03	8.55	Put	Bond Future	153.0000	161.0000	5.229	0	0	0
2010/11/08	R204 2011/02/03	8.45	Call	Bond Future	4,750.0000	4,549.0000	(4.232)	0	0	0
2010/11/08	R204 2011/02/03	8.45	Put	Bond Future	207.0000	219.0000	5.797	0	0	0
2010/11/08	R204 2011/05/05			Bond Future	7.7330	7.7700	0.478	0.0000	0.0000	0
2010/11/08	R204 2011/05/05	8.50	Call	Bond Future	4,820.0000	4,638.0000	(3.776)	0	0	0
2010/11/08	R204 2011/05/05	8.50	Put	Bond Future	542.0000	571.0000	5.351	0	0	0
2010/11/08	R204 2011/05/05	8.55	Call	Bond Future	5,042.0000	4,857.0000	(3.669)	0	0	0
2010/11/08	R204 2011/05/05	8.55	Put	Bond Future	493.0000	519.0000	5.274	0	0	0
2010/11/08	R204 2011/05/05	8.45	Call	Bond Future	4,602.0000	4,422.0000	(3.911)	0	0	0
2010/11/08	R204 2011/05/05	8.45	Put	Bond Future	596.0000	627.0000	5.201	0	0	0
2010/11/08	R204 2011/08/04			Bond Future	7.8130	7.8520	0.499	0.0000	0.0000	0
2010/11/08	R204 2011/08/04	8.00	Call	Bond Future	3,000.0000	2,862.0000	(4.600)	0	0	0
2010/11/08	R204 2011/08/04	8.00	Put	Bond Future	1,967.0000	2,046.0000	4.016	0	0	0
2010/11/08	R204 2011/08/04	8.05	Call	Bond Future	3,159.0000	3,019.0000	(4.432)	0	0	0
2010/11/08	R204 2011/08/04	8.05	Put	Bond Future	1,853.0000	1,929.0000	4.101	0	0	0
2010/11/08	R204 2011/08/04	7.95	Call	Bond Future	2,844.0000	2,711.0000	(4.677)	0	0	0
2010/11/08	R204 2011/08/04	7.95	Put	Bond Future	2,086.0000	2,170.0000	4.027	0	0	0

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2010/11/08	R206 2010/11/04			Bond Future	6.5500	6.5250	(0.382)	0.0000	0.0000	0
2010/11/08	R206 2011/02/03			Bond Future	6.5400	6.5780	0.581	0.0000	0.0000	0
2010/11/08	R206 2011/02/03	8.00	Call	Bond Future	3,814.0000	3,712.0000	(2.674)	0	0	0
2010/11/08	R206 2011/02/03	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/11/08	R206 2011/02/03	8.05	Call	Bond Future	3,941.0000	3,839.0000	(2.588)	0	0	0
2010/11/08	R206 2011/02/03	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/11/08	R206 2011/02/03	7.95	Call	Bond Future	3,687.0000	3,585.0000	(2.766)	0	0	0
2010/11/08	R206 2011/02/03	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/11/08	R206 2011/05/05			Bond Future	6.6040	6.6450	0.621	0.0000	0.0000	0
2010/11/08	R206 2011/05/05	7.50	Call	Bond Future	2,289.0000	2,198.0000	(3.976)	0	0	0
2010/11/08	R206 2011/05/05	7.50	Put	Bond Future	117.0000	127.0000	8.547	0	0	0
2010/11/08	R206 2011/05/05	7.55	Call	Bond Future	2,395.0000	2,303.0000	(3.841)	0	0	0
2010/11/08	R206 2011/05/05	7.55	Put	Bond Future	104.0000	112.0000	7.692	0	0	0
2010/11/08	R206 2011/05/05	7.45	Call	Bond Future	2,184.0000	2,094.0000	(4.121)	0	0	0
2010/11/08	R206 2011/05/05	7.45	Put	Bond Future	132.0000	142.0000	7.576	0	0	0
2010/11/08	R206 2011/08/04			Bond Future	6.6800	6.7260	0.689	0.0000	0.0000	0
2010/11/08	R206 2011/08/04	7.00	Call	Bond Future	1,285.0000	1,216.0000	(5.370)	0	0	0
2010/11/08	R206 2011/08/04	7.00	Put	Bond Future	573.0000	607.0000	5.934	0	0	0
2010/11/08	R206 2011/08/04	7.05	Call	Bond Future	1,355.0000	1,285.0000	(5.166)	0	0	0
2010/11/08	R206 2011/08/04	7.05	Put	Bond Future	532.0000	565.0000	6.203	0	0	0
2010/11/08	R206 2011/08/04	6.95	Call	Bond Future	1,216.0000	1,149.0000	(5.510)	0	0	0
2010/11/08	R206 2011/08/04	6.95	Put	Bond Future	615.0000	651.0000	5.854	0	0	0
2010/11/08	R207 2010/11/04			Bond Future	7.7560	7.7400	(0.206)	0.0000	0.0000	0
2010/11/08	R207 2011/02/03			Bond Future	7.7390	7.7950	0.724	0.0000	0.0000	1,400
2010/11/08	R207 2011/02/03	8.75	Call	Bond Future	6,170.0000	5,836.0000	(5.413)	0	0	0
2010/11/08	R207 2011/02/03	8.75	Put	Bond Future	115.0000	129.0000	12.174	0	0	0
2010/11/08	R207 2011/02/03	8.80	Call	Bond Future	6,440.0000	6,104.0000	(5.217)	0	0	0
2010/11/08	R207 2011/02/03	8.80	Put	Bond Future	98.0000	111.0000	13.265	0	0	0
2010/11/08	R207 2011/02/03	8.70	Call	Bond Future	5,902.0000	5,570.0000	(5.625)	0	0	0
2010/11/08	R207 2011/02/03	8.70	Put	Bond Future	135.0000	151.0000	11.852	0	0	0
2010/11/08	R207 2011/05/05			Bond Future	7.8100	7.8690	0.755	0.0000	0.0000	0
2010/11/08	R207 2011/05/05	8.50	Call	Bond Future	4,790.0000	4,499.0000	(6.075)	0	0	0
2010/11/08	R207 2011/05/05	8.50	Put	Bond Future	705.0000	772.0000	9.504	0	0	0
2010/11/08	R207 2011/05/05	8.55	Call	Bond Future	5,017.0000	4,721.0000	(5.900)	0	0	0

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2010/11/08	R207 2011/05/05	8.55	Put	Bond Future	644.0000	706.0000	9.627	0	0	0
2010/11/08	R207 2011/05/05	8.45	Call	Bond Future	4,567.0000	4,282.0000	(6.240)	0	0	0
2010/11/08	R207 2011/05/05	8.45	Put	Bond Future	770.0000	843.0000	9.481	0	0	0
2010/11/08	R207 2011/08/04			Bond Future	7.8870	7.9480	0.773	0.0000	0.0000	0
2010/11/08	R207 2011/08/04	8.25	Call	Bond Future	3,856.0000	3,615.0000	(6.250)	0	0	0
2010/11/08	R207 2011/08/04	8.25	Put	Bond Future	1,735.0000	1,855.0000	6.916	0	0	0
2010/11/08	R207 2011/08/04	8.30	Call	Bond Future	4,040.0000	3,794.0000	(6.089)	0	0	0
2010/11/08	R207 2011/08/04	8.30	Put	Bond Future	1,632.0000	1,746.0000	6.985	0	0	0
2010/11/08	R207 2011/08/04	8.20	Call	Bond Future	3,676.0000	3,441.0000	(6.393)	0	0	0
2010/11/08	R207 2011/08/04	8.20	Put	Bond Future	1,844.0000	1,969.0000	6.779	0	0	0
2010/11/08	R208 2010/11/04			Bond Future	7.8510	7.8300	(0.267)	0.0000	0.0000	0
2010/11/08	R208 2011/02/03			Bond Future	7.8280	7.8890	0.779	0.0000	0.0000	5,596
2010/11/08	R208 2011/02/03	8.75	Call	Bond Future	5,989.0000	5,612.0000	(6.295)	0	0	0
2010/11/08	R208 2011/02/03	8.75	Put	Bond Future	171.0000	195.0000	14.035	0	0	0
2010/11/08	R208 2011/02/03	8.80	Call	Bond Future	6,266.0000	5,887.0000	(6.049)	0	0	0
2010/11/08	R208 2011/02/03	8.80	Put	Bond Future	147.0000	168.0000	14.286	0	0	0
2010/11/08	R208 2011/02/03	8.70	Call	Bond Future	5,713.0000	5,340.0000	(6.529)	0	0	0
2010/11/08	R208 2011/02/03	8.70	Put	Bond Future	199.0000	226.0000	13.568	0	0	0
2010/11/08	R208 2011/05/05			Bond Future	7.8940	7.9570	0.798	0.0000	0.0000	0
2010/11/08	R208 2011/05/05	8.50	Call	Bond Future	4,654.0000	4,336.0000	(6.833)	0	0	0
2010/11/08	R208 2011/05/05	8.50	Put	Bond Future	856.0000	942.0000	10.047	0	0	0
2010/11/08	R208 2011/05/05	8.55	Call	Bond Future	4,886.0000	4,562.0000	(6.631)	0	0	0
2010/11/08	R208 2011/05/05	8.55	Put	Bond Future	784.0000	864.0000	10.204	0	0	0
2010/11/08	R208 2011/05/05	8.45	Call	Bond Future	4,426.0000	4,115.0000	(7.027)	0	0	0
2010/11/08	R208 2011/05/05	8.45	Put	Bond Future	934.0000	1,027.0000	9.957	0	0	0
2010/11/08	R208 2011/08/04			Bond Future	7.9630	8.0290	0.829	0.0000	0.0000	0
2010/11/08	R208 2011/08/04	8.25	Call	Bond Future	3,876.0000	3,611.0000	(6.837)	0	0	0
2010/11/08	R208 2011/08/04	8.25	Put	Bond Future	2,091.0000	2,241.0000	7.174	0	0	0
2010/11/08	R208 2011/08/04	8.30	Call	Bond Future	4,063.0000	3,792.0000	(6.670)	0	0	0
2010/11/08	R208 2011/08/04	8.30	Put	Bond Future	1,972.0000	2,115.0000	7.252	0	0	0
2010/11/08	R208 2011/08/04	8.20	Call	Bond Future	3,693.0000	3,435.0000	(6.986)	0	0	0
2010/11/08	R208 2011/08/04	8.20	Put	Bond Future	2,216.0000	2,372.0000	7.040	0	0	0
2010/11/08	R209 2010/11/04			Bond Future	7.9700	7.9700	0.000	0.0000	0.0000	0

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2010/11/08	R209 2011/02/03			Bond Future	7.9850	8.0510	0.827	0.0000	0.0000	23,685
2010/11/08	R209 2011/02/03	9.00	Call	Bond Future	8,733.0000	8,163.0000	(6.527)	0	0	0
2010/11/08	R209 2011/02/03	9.00	Put	Bond Future	210.0000	242.0000	15.238	0	0	0
2010/11/08	R209 2011/02/03	9.05	Call	Bond Future	9,088.0000	8,513.0000	(6.327)	0	0	0
2010/11/08	R209 2011/02/03	9.05	Put	Bond Future	183.0000	210.0000	14.754	0	0	0
2010/11/08	R209 2011/02/03	8.95	Call	Bond Future	8,377.0000	7,812.0000	(6.745)	0	0	0
2010/11/08	R209 2011/02/03	8.95	Put	Bond Future	240.0000	277.0000	15.417	0	0	0
2010/11/08	R209 2011/05/05			Bond Future	8.0300	8.0970	0.834	0.0000	0.0000	0
2010/11/08	R209 2011/05/05	8.50	Call	Bond Future	5,677.0000	5,231.0000	(7.856)	0	0	0
2010/11/08	R209 2011/05/05	8.50	Put	Bond Future	1,583.0000	1,741.0000	9.981	0	0	0
2010/11/08	R209 2011/05/05	8.55	Call	Bond Future	5,969.0000	5,513.0000	(7.639)	0	0	0
2010/11/08	R209 2011/05/05	8.55	Put	Bond Future	1,459.0000	1,607.0000	10.144	0	0	0
2010/11/08	R209 2011/05/05	8.45	Call	Bond Future	5,390.0000	4,954.0000	(8.089)	0	0	0
2010/11/08	R209 2011/05/05	8.45	Put	Bond Future	1,716.0000	1,884.0000	9.790	0	0	0
2010/11/08	R209 2011/08/04			Bond Future	8.0760	8.1450	0.854	0.0000	0.0000	0
2010/11/08	R209 2011/08/04	8.50	Call	Bond Future	6,186.0000	5,762.0000	(6.854)	0	0	0
2010/11/08	R209 2011/08/04	8.50	Put	Bond Future	2,515.0000	2,707.0000	7.634	0	0	0
2010/11/08	R209 2011/08/04	8.55	Call	Bond Future	6,454.0000	6,022.0000	(6.694)	0	0	0
2010/11/08	R209 2011/08/04	8.55	Put	Bond Future	2,367.0000	2,551.0000	7.774	0	0	0
2010/11/08	R209 2011/08/04	8.45	Call	Bond Future	5,922.0000	5,508.0000	(6.991)	0	0	0
2010/11/08	R209 2011/08/04	8.45	Put	Bond Future	2,670.0000	2,872.0000	7.566	0	0	0
2010/11/08	R209 2011/08/04	10.10	Call	Bond Future	15,660.0000	15,074.0000	(3.742)	0	0	0
2010/11/08	R209 2011/08/04	10.10	Put	Bond Future	297.0000	327.0000	10.101	0	0	0
2010/11/08	R210 2010/11/04			Bond Future	121.7873	121.7802	(0.006)	0.0000	0.0000	0
2010/11/08	R211 2010/11/04			Bond Future	2.2370	2.2180	(0.849)	0.0000	0.0000	0
2010/11/08	R211 2011/02/03			Bond Future	2.0310	2.0210	(0.492)	0.0000	0.0000	539
2010/11/08	R211 2011/02/03	2.50	Call	Bond Future	2,628.0000	2,685.0000	2.169	0	0	0
2010/11/08	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R211 2011/02/03	2.55	Call	Bond Future	2,903.0000	2,960.0000	1.963	0	0	0
2010/11/08	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R211 2011/02/03	2.45	Call	Bond Future	2,351.0000	2,408.0000	2.425	0	0	0
2010/11/08	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R212 2010/11/04			Bond Future	2.6540	2.6540	0.000	0.0000	0.0000	0

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2010/11/08	R212 2011/02/03			Bond Future	2.5680	2.5680	0.000	0.0000	0.0000	1,868
2010/11/08	R212 2011/02/03	3.00	Call	Bond Future	4,055.0000	4,055.0000	0.000	0	0	0
2010/11/08	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R212 2011/02/03	3.05	Call	Bond Future	4,512.0000	4,512.0000	0.000	0	0	0
2010/11/08	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	R212 2011/02/03	2.95	Call	Bond Future	3,595.0000	3,595.0000	0.000	0	0	0
2010/11/08	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/08	TRT1 2011/02/03			Index Future	354.4840	353.6260	(0.242)	0.0000	0.0000	100
2010/11/08	TRT1 2011/05/05			Index Future	359.6480	358.7780	(0.242)	0.0000	0.0000	0
Total										161637.00