



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/11/2010

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
2010/11/09	AL7T 2011/02/03			Index Future	382.9890	382.4060	(0.152)	0.0000	0.0000	30
2010/11/09	ALBI 2011/02/03			Index Future	352.0760	351.6130	(0.132)	0.0000	0.0000	1,132
2010/11/09	ALBI 2011/05/05			Index Future	357.2900	356.8220	(0.131)	0.0000	0.0000	0
2010/11/09	CRD1 2011/02/03			Index Future	157.0880	154.7450	(1.492)	0.0000	0.0000	2
2010/11/09	CRD1 2011/05/05			Index Future	159.3770	157.0090	(1.486)	0.0000	0.0000	0
2010/11/09	GOVI 2011/02/03			GOVI	352.7550	352.3200	(0.123)	0.0000	0.0000	202
2010/11/09	GOVI 2011/02/03	343.00	Call	GOVI	97,550.0000	93,200.0000	(4.459)	0	0	0
2010/11/09	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/09	GOVI 2011/02/03	343.01	Call	GOVI	97,450.0000	93,100.0000	(4.464)	0	0	0
2010/11/09	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/09	GOVI 2011/02/03	342.99	Call	GOVI	97,650.0000	93,300.0000	(4.455)	0	0	0
2010/11/09	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/09	GOVI 2011/05/05			GOVI	357.9790	357.5390	(0.123)	0.0000	0.0000	0
2010/11/09	GOVI 2011/05/05	349.00	Call	GOVI	89,790.0000	85,390.0000	(4.900)	0	0	0
2010/11/09	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/09	GOVI 2011/05/05	349.01	Call	GOVI	89,690.0000	85,290.0000	(4.906)	0	0	0
2010/11/09	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/09	GOVI 2011/05/05	348.99	Call	GOVI	89,890.0000	85,490.0000	(4.895)	0	0	0
2010/11/09	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/09	IGOV 2011/02/03			Index Future	147.3230	147.3490	0.018	0.0000	0.0000	0
2010/11/09	IGOV 2011/05/05			Index Future	149.5050	149.5320	0.018	0.0000	0.0000	0

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2010/11/09	IGOV 2011/08/04			Index Future	151.7120	151.7400	0.018	0.0000	0.0000	0
2010/11/09	ILBI 2011/02/03			Index Future	404.7990	399.4360	(1.325)	0.0000	0.0000	370
2010/11/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/09	JBAF 2010/11/17			Jibar Tradeable Future	5.8460	5.8340	(0.205)	0.0000	0.0000	2,500
2010/11/09	JBAF 2010/12/15			Jibar Tradeable Future	5.6960	5.6930	(0.053)	0.0000	0.0000	2,500
2010/11/09	JBAF 2011/01/19			Jibar Tradeable Future	5.6430	5.6440	0.018	0.0000	0.0000	0
2010/11/09	JBAF 2011/02/16			Jibar Tradeable Future	5.5540	5.5570	0.054	0.0000	0.0000	0
2010/11/09	JBAF 2011/03/16			Jibar Tradeable Future	5.5250	5.5350	0.181	0.0000	0.0000	5,500
2010/11/09	JBAF 2011/04/20			Jibar Tradeable Future	5.5240	5.5360	0.217	0.0000	0.0000	0
2010/11/09	JBAF 2011/06/15			Jibar Tradeable Future	5.5320	5.5480	0.289	0.0000	0.0000	4,500
2010/11/09	JBAF 2011/09/21			Jibar Tradeable Future	5.6300	5.6420	0.213	0.0000	0.0000	13,700
2010/11/09	JBAF 2011/12/21			Jibar Tradeable Future	5.7780	5.7910	0.225	0.0000	0.0000	5,200
2010/11/09	JBAF 2012/03/20			Jibar Tradeable Future	5.9930	6.0050	0.200	0.0000	0.0000	0
2010/11/09	JBAF 2012/06/20			Jibar Tradeable Future	6.2380	6.2510	0.208	0.0000	0.0000	0
2010/11/09	JBAF 2012/09/19			Jibar Tradeable Future	6.3840	6.3970	0.204	0.0000	0.0000	40,000
2010/11/09	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/09	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/09	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/09	OTH1 2011/02/03			Index Future	348.0390	347.4230	(0.177)	0.0000	0.0000	3
2010/11/09	OTH1 2011/05/05			Index Future	353.1930	352.5690	(0.177)	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
2010/11/09	R157 2010/11/04			Bond Future	6.9710	6.9500	(0.301)	0.0000	0.0000	0
2010/11/09	R157 2011/02/03			Bond Future	7.0120	7.0170	0.071	0.0000	0.0000	6,186
2010/11/09	R157 2011/02/03	7.90	Call	Bond Future	3,962.0000	3,939.0000	(0.581)	0	0	0
2010/11/09	R157 2011/02/03	7.90	Put	Bond Future	76.0000	76.0000	0.000	0	0	0
2010/11/09	R157 2011/02/03	7.95	Call	Bond Future	4,163.0000	4,140.0000	(0.552)	0	0	0
2010/11/09	R157 2011/02/03	7.95	Put	Bond Future	63.0000	62.0000	(1.587)	0	0	0
2010/11/09	R157 2011/02/03	7.85	Call	Bond Future	3,762.0000	3,739.0000	(0.611)	0	0	0
2010/11/09	R157 2011/02/03	7.85	Put	Bond Future	91.0000	90.0000	(1.099)	0	0	0
2010/11/09	R157 2011/05/05			Bond Future	7.0870	7.0920	0.071	0.0000	0.0000	705
2010/11/09	R157 2011/05/05	7.75	Call	Bond Future	3,139.0000	3,119.0000	(0.637)	0	0	0
2010/11/09	R157 2011/05/05	7.75	Put	Bond Future	382.0000	383.0000	0.262	0	0	0
2010/11/09	R157 2011/05/05	7.80	Call	Bond Future	3,305.0000	3,285.0000	(0.605)	0	0	0
2010/11/09	R157 2011/05/05	7.80	Put	Bond Future	343.0000	344.0000	0.292	0	0	0
2010/11/09	R157 2011/05/05	7.70	Call	Bond Future	2,976.0000	2,957.0000	(0.638)	0	0	0
2010/11/09	R157 2011/05/05	7.70	Put	Bond Future	424.0000	426.0000	0.472	0	0	0
2010/11/09	R157 2011/05/05	7.65	Call	Bond Future	2,816.0000	2,797.0000	(0.675)	0	0	0
2010/11/09	R157 2011/05/05	7.65	Put	Bond Future	470.0000	472.0000	0.426	0	0	0
2010/11/09	R157 2011/08/04			Bond Future	7.1700	7.1760	0.084	0.0000	0.0000	0
2010/11/09	R157 2011/08/04	7.50	Call	Bond Future	2,379.0000	2,361.0000	(0.757)	0	0	0
2010/11/09	R157 2011/08/04	7.50	Put	Bond Future	1,078.0000	1,084.0000	0.557	0	0	0
2010/11/09	R157 2011/08/04	7.55	Call	Bond Future	2,505.0000	2,486.0000	(0.758)	0	0	0
2010/11/09	R157 2011/08/04	7.55	Put	Bond Future	1,008.0000	1,013.0000	0.496	0	0	0
2010/11/09	R157 2011/08/04	7.45	Call	Bond Future	2,256.0000	2,239.0000	(0.754)	0	0	0
2010/11/09	R157 2011/08/04	7.45	Put	Bond Future	1,151.0000	1,158.0000	0.608	0	0	0
2010/11/09	R186 2010/11/04			Bond Future	7.9360	7.9300	(0.076)	0.0000	0.0000	0
2010/11/09	R186 2011/02/03			Bond Future	8.0240	8.0490	0.312	0.0000	0.0000	23,682
2010/11/09	R186 2011/02/03	9.00	Call	Bond Future	9,699.0000	9,456.0000	(2.505)	0	0	0
2010/11/09	R186 2011/02/03	9.00	Put	Bond Future	239.0000	253.0000	5.858	0	0	0
2010/11/09	R186 2011/02/03	9.05	Call	Bond Future	10,121.0000	9,876.0000	(2.421)	0	0	0
2010/11/09	R186 2011/02/03	9.05	Put	Bond Future	206.0000	218.0000	5.825	0	0	0
2010/11/09	R186 2011/02/03	8.95	Call	Bond Future	9,279.0000	9,038.0000	(2.597)	0	0	0
2010/11/09	R186 2011/02/03	8.95	Put	Bond Future	277.0000	293.0000	5.776	0	0	0
2010/11/09	R186 2011/02/03	7.75	Put	Bond Future	4,282.0000	4,440.0000	3.690	0	0	0
2010/11/09	R186 2011/02/03	7.75	Call	Bond Future	1,418.0000	1,319.0000	(6.982)	0	0	3,000

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2010/11/09	R186 2011/05/05			Bond Future	8.0850	8.1110	0.322	0.0000	0.0000	0
2010/11/09	R186 2011/05/05	8.75	Call	Bond Future	7,757.0000	7,548.0000	(2.694)	0	0	0
2010/11/09	R186 2011/05/05	8.75	Put	Bond Future	1,299.0000	1,352.0000	4.080	0	0	0
2010/11/09	R186 2011/05/05	8.80	Call	Bond Future	8,115.0000	7,902.0000	(2.625)	0	0	0
2010/11/09	R186 2011/05/05	8.80	Put	Bond Future	1,191.0000	1,241.0000	4.198	0	0	0
2010/11/09	R186 2011/05/05	8.70	Call	Bond Future	7,404.0000	7,198.0000	(2.782)	0	0	0
2010/11/09	R186 2011/05/05	8.70	Put	Bond Future	1,413.0000	1,470.0000	4.034	0	0	0
2010/11/09	R186 2011/05/05	8.00	Put	Bond Future	4,077.0000	4,206.0000	3.164	0	0	0
2010/11/09	R186 2011/05/05	8.00	Call	Bond Future	3,214.0000	3,080.0000	(4.169)	0	0	5,500
2010/11/09	R186 2011/08/04			Bond Future	8.1500	8.1760	0.319	0.0000	0.0000	0
2010/11/09	R186 2011/08/04	8.25	Call	Bond Future	5,079.0000	4,929.0000	(2.953)	0	0	0
2010/11/09	R186 2011/08/04	8.25	Put	Bond Future	4,092.0000	4,200.0000	2.639	0	0	0
2010/11/09	R186 2011/08/04	8.30	Call	Bond Future	5,346.0000	5,191.0000	(2.899)	0	0	0
2010/11/09	R186 2011/08/04	8.30	Put	Bond Future	3,870.0000	3,973.0000	2.661	0	0	0
2010/11/09	R186 2011/08/04	8.20	Call	Bond Future	4,819.0000	4,673.0000	(3.030)	0	0	0
2010/11/09	R186 2011/08/04	8.20	Put	Bond Future	4,324.0000	4,436.0000	2.590	0	0	0
2010/11/09	R189 2010/11/04			Bond Future	209.6308	209.7050	0.035	0.0000	0.0000	0
2010/11/09	R197 2010/11/04			Bond Future	226.3851	226.3720	(0.006)	0.0000	0.0000	0
2010/11/09	R201 2010/11/04			Bond Future	6.7710	6.7500	(0.310)	0.0000	0.0000	0
2010/11/09	R201 2011/02/03			Bond Future	6.7870	6.8080	0.309	0.0000	0.0000	639
2010/11/09	R201 2011/02/03	8.00	Call	Bond Future	4,137.0000	4,065.0000	(1.740)	0	0	0
2010/11/09	R201 2011/02/03	8.00	Put	Bond Future	10.0000	11.0000	10.000	0	0	0
2010/11/09	R201 2011/02/03	8.05	Call	Bond Future	4,301.0000	4,228.0000	(1.697)	0	0	0
2010/11/09	R201 2011/02/03	8.05	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2010/11/09	R201 2011/02/03	7.95	Call	Bond Future	3,974.0000	3,902.0000	(1.812)	0	0	0
2010/11/09	R201 2011/02/03	7.95	Put	Bond Future	13.0000	14.0000	7.692	0	0	0
2010/11/09	R201 2011/05/05			Bond Future	6.8530	6.8760	0.336	0.0000	0.0000	0
2010/11/09	R201 2011/05/05	7.75	Call	Bond Future	3,047.0000	2,980.0000	(2.199)	0	0	0
2010/11/09	R201 2011/05/05	7.75	Put	Bond Future	162.0000	170.0000	4.938	0	0	0
2010/11/09	R201 2011/05/05	7.80	Call	Bond Future	3,187.0000	3,119.0000	(2.134)	0	0	0
2010/11/09	R201 2011/05/05	7.80	Put	Bond Future	144.0000	151.0000	4.861	0	0	0
2010/11/09	R201 2011/05/05	7.70	Call	Bond Future	2,909.0000	2,843.0000	(2.269)	0	0	0
2010/11/09	R201 2011/05/05	7.70	Put	Bond Future	182.0000	191.0000	4.945	0	0	0

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2010/11/09	R201 2011/08/04			Bond Future	6.9310	6.9550	0.346	0.0000	0.0000	0
2010/11/09	R201 2011/08/04	7.25	Call	Bond Future	1,728.0000	1,679.0000	(2.836)	0	0	0
2010/11/09	R201 2011/08/04	7.25	Put	Bond Future	759.0000	784.0000	3.294	0	0	0
2010/11/09	R201 2011/08/04	7.30	Call	Bond Future	1,839.0000	1,789.0000	(2.719)	0	0	0
2010/11/09	R201 2011/08/04	7.30	Put	Bond Future	719.0000	743.0000	3.338	0	0	0
2010/11/09	R201 2011/08/04	7.20	Call	Bond Future	1,633.0000	1,586.0000	(2.878)	0	0	0
2010/11/09	R201 2011/08/04	7.20	Put	Bond Future	815.0000	842.0000	3.313	0	0	0
2010/11/09	R202 2010/11/04			Bond Future	0.5750	0.5760	0.174	0.0000	0.0000	0
2010/11/09	R202 2011/02/03			Bond Future	0.4990	0.4990	0.000	0.0000	0.0000	3,320
2010/11/09	R202 2011/02/03	3.05	Call	Bond Future	57,052.0000	57,052.0000	0.000	0	0	0
2010/11/09	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R202 2011/02/03	3.10	Call	Bond Future	57,899.0000	57,899.0000	0.000	0	0	0
2010/11/09	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R202 2011/02/03	3.00	Call	Bond Future	56,196.0000	56,196.0000	0.000	0	0	0
2010/11/09	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R202 2011/05/05			Bond Future	0.4210	0.4210	0.000	0.0000	0.0000	6,500
2010/11/09	R202 2011/05/05	2.05	Call	Bond Future	39,971.0000	39,971.0000	0.000	0	0	0
2010/11/09	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R202 2011/05/05	2.10	Call	Bond Future	40,999.0000	40,999.0000	0.000	0	0	0
2010/11/09	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R202 2011/05/05	2.00	Call	Bond Future	38,932.0000	38,932.0000	0.000	0	0	0
2010/11/09	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R203 2010/11/04			Bond Future	7.5560	7.5400	(0.212)	0.0000	0.0000	0
2010/11/09	R203 2011/02/03			Bond Future	7.5750	7.5740	(0.013)	0.0000	0.0000	1,407
2010/11/09	R203 2011/02/03	8.50	Call	Bond Future	4,814.0000	4,816.0000	0.042	0	0	0
2010/11/09	R203 2011/02/03	8.50	Put	Bond Future	115.0000	112.0000	(2.609)	0	0	0
2010/11/09	R203 2011/02/03	8.55	Call	Bond Future	5,043.0000	5,045.0000	0.040	0	0	0
2010/11/09	R203 2011/02/03	8.55	Put	Bond Future	98.0000	95.0000	(3.061)	0	0	0
2010/11/09	R203 2011/02/03	8.45	Call	Bond Future	4,587.0000	4,588.0000	0.022	0	0	0
2010/11/09	R203 2011/02/03	8.45	Put	Bond Future	135.0000	131.0000	(2.963)	0	0	0
2010/11/09	R203 2011/05/05			Bond Future	7.6550	7.6540	(0.013)	0.0000	0.0000	0
2010/11/09	R203 2011/05/05	8.25	Call	Bond Future	3,613.0000	3,613.0000	0.000	0	0	0
2010/11/09	R203 2011/05/05	8.25	Put	Bond Future	664.0000	659.0000	(0.753)	0	0	0

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2010/11/09	R203 2011/05/05	8.30	Call	Bond Future	3,799.0000	3,799.0000	0.000	0	0	0
2010/11/09	R203 2011/05/05	8.30	Put	Bond Future	607.0000	602.0000	(0.824)	0	0	0
2010/11/09	R203 2011/05/05	8.20	Call	Bond Future	3,431.0000	3,431.0000	0.000	0	0	0
2010/11/09	R203 2011/05/05	8.20	Put	Bond Future	726.0000	721.0000	(0.689)	0	0	0
2010/11/09	R203 2011/08/04			Bond Future	7.7410	7.7400	(0.013)	0.0000	0.0000	0
2010/11/09	R203 2011/08/04	8.00	Call	Bond Future	2,842.0000	2,841.0000	(0.035)	0	0	0
2010/11/09	R203 2011/08/04	8.00	Put	Bond Future	1,592.0000	1,586.0000	(0.377)	0	0	0
2010/11/09	R203 2011/08/04	8.05	Call	Bond Future	2,988.0000	2,987.0000	(0.033)	0	0	0
2010/11/09	R203 2011/08/04	8.05	Put	Bond Future	1,499.0000	1,493.0000	(0.400)	0	0	0
2010/11/09	R203 2011/08/04	7.95	Call	Bond Future	2,700.0000	2,699.0000	(0.037)	0	0	0
2010/11/09	R203 2011/08/04	7.95	Put	Bond Future	1,690.0000	1,684.0000	(0.355)	0	0	0
2010/11/09	R204 2010/11/04			Bond Future	7.6710	7.6650	(0.078)	0.0000	0.0000	0
2010/11/09	R204 2011/02/03			Bond Future	7.6940	7.7090	0.195	0.0000	0.0000	1,876
2010/11/09	R204 2011/02/03	8.50	Call	Bond Future	4,796.0000	4,713.0000	(1.731)	0	0	0
2010/11/09	R204 2011/02/03	8.50	Put	Bond Future	188.0000	193.0000	2.660	0	0	0
2010/11/09	R204 2011/02/03	8.55	Call	Bond Future	5,047.0000	4,963.0000	(1.664)	0	0	0
2010/11/09	R204 2011/02/03	8.55	Put	Bond Future	161.0000	166.0000	3.106	0	0	0
2010/11/09	R204 2011/02/03	8.45	Call	Bond Future	4,549.0000	4,467.0000	(1.803)	0	0	0
2010/11/09	R204 2011/02/03	8.45	Put	Bond Future	219.0000	225.0000	2.740	0	0	0
2010/11/09	R204 2011/05/05			Bond Future	7.7700	7.7850	0.193	0.0000	0.0000	0
2010/11/09	R204 2011/05/05	8.50	Call	Bond Future	4,638.0000	4,565.0000	(1.574)	0	0	0
2010/11/09	R204 2011/05/05	8.50	Put	Bond Future	571.0000	584.0000	2.277	0	0	0
2010/11/09	R204 2011/05/05	8.55	Call	Bond Future	4,857.0000	4,783.0000	(1.524)	0	0	0
2010/11/09	R204 2011/05/05	8.55	Put	Bond Future	519.0000	531.0000	2.312	0	0	0
2010/11/09	R204 2011/05/05	8.45	Call	Bond Future	4,422.0000	4,351.0000	(1.606)	0	0	0
2010/11/09	R204 2011/05/05	8.45	Put	Bond Future	627.0000	642.0000	2.392	0	0	0
2010/11/09	R204 2011/08/04			Bond Future	7.8520	7.8690	0.217	0.0000	0.0000	0
2010/11/09	R204 2011/08/04	8.00	Call	Bond Future	2,862.0000	2,805.0000	(1.992)	0	0	0
2010/11/09	R204 2011/08/04	8.00	Put	Bond Future	2,046.0000	2,083.0000	1.808	0	0	0
2010/11/09	R204 2011/08/04	8.05	Call	Bond Future	3,019.0000	2,960.0000	(1.954)	0	0	0
2010/11/09	R204 2011/08/04	8.05	Put	Bond Future	1,929.0000	1,964.0000	1.814	0	0	0
2010/11/09	R204 2011/08/04	7.95	Call	Bond Future	2,711.0000	2,655.0000	(2.066)	0	0	0
2010/11/09	R204 2011/08/04	7.95	Put	Bond Future	2,170.0000	2,208.0000	1.751	0	0	0

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2010/11/09	R206 2010/11/04			Bond Future	6.5500	6.5250	(0.382)	0.0000	0.0000	0
2010/11/09	R206 2011/02/03			Bond Future	6.5780	6.6150	0.562	0.0000	0.0000	0
2010/11/09	R206 2011/02/03	8.00	Call	Bond Future	3,712.0000	3,614.0000	(2.640)	0	0	0
2010/11/09	R206 2011/02/03	8.00	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/11/09	R206 2011/02/03	8.05	Call	Bond Future	3,839.0000	3,741.0000	(2.553)	0	0	0
2010/11/09	R206 2011/02/03	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/11/09	R206 2011/02/03	7.95	Call	Bond Future	3,585.0000	3,487.0000	(2.734)	0	0	0
2010/11/09	R206 2011/02/03	7.95	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/11/09	R206 2011/05/05			Bond Future	6.6450	6.6860	0.617	0.0000	0.0000	0
2010/11/09	R206 2011/05/05	7.50	Call	Bond Future	2,198.0000	2,110.0000	(4.004)	0	0	0
2010/11/09	R206 2011/05/05	7.50	Put	Bond Future	127.0000	139.0000	9.449	0	0	0
2010/11/09	R206 2011/05/05	7.55	Call	Bond Future	2,303.0000	2,213.0000	(3.908)	0	0	0
2010/11/09	R206 2011/05/05	7.55	Put	Bond Future	112.0000	123.0000	9.821	0	0	0
2010/11/09	R206 2011/05/05	7.45	Call	Bond Future	2,094.0000	2,008.0000	(4.107)	0	0	0
2010/11/09	R206 2011/05/05	7.45	Put	Bond Future	142.0000	157.0000	10.563	0	0	0
2010/11/09	R206 2011/08/04			Bond Future	6.7260	6.7720	0.684	0.0000	0.0000	0
2010/11/09	R206 2011/08/04	7.00	Call	Bond Future	1,216.0000	1,152.0000	(5.263)	0	0	0
2010/11/09	R206 2011/08/04	7.00	Put	Bond Future	607.0000	645.0000	6.260	0	0	0
2010/11/09	R206 2011/08/04	7.05	Call	Bond Future	1,285.0000	1,219.0000	(5.136)	0	0	0
2010/11/09	R206 2011/08/04	7.05	Put	Bond Future	565.0000	602.0000	6.549	0	0	0
2010/11/09	R206 2011/08/04	6.95	Call	Bond Future	1,149.0000	1,087.0000	(5.396)	0	0	0
2010/11/09	R206 2011/08/04	6.95	Put	Bond Future	651.0000	691.0000	6.144	0	0	0
2010/11/09	R207 2010/11/04			Bond Future	7.7560	7.7400	(0.206)	0.0000	0.0000	0
2010/11/09	R207 2011/02/03			Bond Future	7.7950	7.8210	0.334	0.0000	0.0000	1,400
2010/11/09	R207 2011/02/03	8.75	Call	Bond Future	5,836.0000	5,683.0000	(2.622)	0	0	0
2010/11/09	R207 2011/02/03	8.75	Put	Bond Future	129.0000	138.0000	6.977	0	0	0
2010/11/09	R207 2011/02/03	8.80	Call	Bond Future	6,104.0000	5,950.0000	(2.523)	0	0	0
2010/11/09	R207 2011/02/03	8.80	Put	Bond Future	111.0000	118.0000	6.306	0	0	0
2010/11/09	R207 2011/02/03	8.70	Call	Bond Future	5,570.0000	5,419.0000	(2.711)	0	0	0
2010/11/09	R207 2011/02/03	8.70	Put	Bond Future	151.0000	162.0000	7.285	0	0	0
2010/11/09	R207 2011/05/05			Bond Future	7.8690	7.8950	0.330	0.0000	0.0000	0
2010/11/09	R207 2011/05/05	8.50	Call	Bond Future	4,499.0000	4,375.0000	(2.756)	0	0	0
2010/11/09	R207 2011/05/05	8.50	Put	Bond Future	772.0000	805.0000	4.275	0	0	0
2010/11/09	R207 2011/05/05	8.55	Call	Bond Future	4,721.0000	4,594.0000	(2.690)	0	0	0

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2010/11/09	R207 2011/05/05	8.55	Put	Bond Future	706.0000	737.0000	4.391	0	0	0
2010/11/09	R207 2011/05/05	8.45	Call	Bond Future	4,282.0000	4,160.0000	(2.849)	0	0	0
2010/11/09	R207 2011/05/05	8.45	Put	Bond Future	843.0000	879.0000	4.270	0	0	0
2010/11/09	R207 2011/08/04			Bond Future	7.9480	7.9750	0.340	0.0000	0.0000	0
2010/11/09	R207 2011/08/04	8.25	Call	Bond Future	3,615.0000	3,513.0000	(2.822)	0	0	0
2010/11/09	R207 2011/08/04	8.25	Put	Bond Future	1,855.0000	1,912.0000	3.073	0	0	0
2010/11/09	R207 2011/08/04	8.30	Call	Bond Future	3,794.0000	3,689.0000	(2.768)	0	0	0
2010/11/09	R207 2011/08/04	8.30	Put	Bond Future	1,746.0000	1,800.0000	3.093	0	0	0
2010/11/09	R207 2011/08/04	8.20	Call	Bond Future	3,441.0000	3,342.0000	(2.877)	0	0	0
2010/11/09	R207 2011/08/04	8.20	Put	Bond Future	1,969.0000	2,029.0000	3.047	0	0	0
2010/11/09	R208 2010/11/04			Bond Future	7.8510	7.8300	(0.267)	0.0000	0.0000	0
2010/11/09	R208 2011/02/03			Bond Future	7.8890	7.9250	0.456	0.0000	0.0000	5,596
2010/11/09	R208 2011/02/03	8.75	Call	Bond Future	5,612.0000	5,396.0000	(3.849)	0	0	0
2010/11/09	R208 2011/02/03	8.75	Put	Bond Future	195.0000	214.0000	9.744	0	0	0
2010/11/09	R208 2011/02/03	8.80	Call	Bond Future	5,887.0000	5,668.0000	(3.720)	0	0	0
2010/11/09	R208 2011/02/03	8.80	Put	Bond Future	168.0000	184.0000	9.524	0	0	0
2010/11/09	R208 2011/02/03	8.70	Call	Bond Future	5,340.0000	5,126.0000	(4.007)	0	0	0
2010/11/09	R208 2011/02/03	8.70	Put	Bond Future	226.0000	247.0000	9.292	0	0	0
2010/11/09	R208 2011/05/05			Bond Future	7.9570	7.9940	0.465	0.0000	0.0000	0
2010/11/09	R208 2011/05/05	8.50	Call	Bond Future	4,336.0000	4,158.0000	(4.105)	0	0	0
2010/11/09	R208 2011/05/05	8.50	Put	Bond Future	942.0000	1,001.0000	6.263	0	0	0
2010/11/09	R208 2011/05/05	8.55	Call	Bond Future	4,562.0000	4,380.0000	(3.989)	0	0	0
2010/11/09	R208 2011/05/05	8.55	Put	Bond Future	864.0000	919.0000	6.366	0	0	0
2010/11/09	R208 2011/05/05	8.45	Call	Bond Future	4,115.0000	3,941.0000	(4.228)	0	0	0
2010/11/09	R208 2011/05/05	8.45	Put	Bond Future	1,027.0000	1,090.0000	6.134	0	0	0
2010/11/09	R208 2011/08/04			Bond Future	8.0290	8.0670	0.473	0.0000	0.0000	0
2010/11/09	R208 2011/08/04	8.25	Call	Bond Future	3,611.0000	3,467.0000	(3.988)	0	0	0
2010/11/09	R208 2011/08/04	8.25	Put	Bond Future	2,241.0000	2,334.0000	4.150	0	0	0
2010/11/09	R208 2011/08/04	8.30	Call	Bond Future	3,792.0000	3,644.0000	(3.903)	0	0	0
2010/11/09	R208 2011/08/04	8.30	Put	Bond Future	2,115.0000	2,205.0000	4.255	0	0	0
2010/11/09	R208 2011/08/04	8.20	Call	Bond Future	3,435.0000	3,295.0000	(4.076)	0	0	0
2010/11/09	R208 2011/08/04	8.20	Put	Bond Future	2,372.0000	2,470.0000	4.132	0	0	0
2010/11/09	R209 2010/11/04			Bond Future	7.9700	7.9700	0.000	0.0000	0.0000	0

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2010/11/09	R209 2011/02/03			Bond Future	8.0510	8.0820	0.385	0.0000	0.0000	23,687
2010/11/09	R209 2011/02/03	9.00	Call	Bond Future	8,163.0000	7,902.0000	(3.197)	0	0	0
2010/11/09	R209 2011/02/03	9.00	Put	Bond Future	242.0000	261.0000	7.851	0	0	0
2010/11/09	R209 2011/02/03	9.05	Call	Bond Future	8,513.0000	8,250.0000	(3.089)	0	0	0
2010/11/09	R209 2011/02/03	9.05	Put	Bond Future	210.0000	227.0000	8.095	0	0	0
2010/11/09	R209 2011/02/03	8.95	Call	Bond Future	7,812.0000	7,552.0000	(3.328)	0	0	0
2010/11/09	R209 2011/02/03	8.95	Put	Bond Future	277.0000	297.0000	7.220	0	0	0
2010/11/09	R209 2011/05/05			Bond Future	8.0970	8.1280	0.383	0.0000	0.0000	0
2010/11/09	R209 2011/05/05	8.50	Call	Bond Future	5,231.0000	5,034.0000	(3.766)	0	0	0
2010/11/09	R209 2011/05/05	8.50	Put	Bond Future	1,741.0000	1,822.0000	4.652	0	0	0
2010/11/09	R209 2011/05/05	8.55	Call	Bond Future	5,513.0000	5,311.0000	(3.664)	0	0	0
2010/11/09	R209 2011/05/05	8.55	Put	Bond Future	1,607.0000	1,682.0000	4.667	0	0	0
2010/11/09	R209 2011/05/05	8.45	Call	Bond Future	4,954.0000	4,762.0000	(3.876)	0	0	0
2010/11/09	R209 2011/05/05	8.45	Put	Bond Future	1,884.0000	1,969.0000	4.512	0	0	0
2010/11/09	R209 2011/08/04			Bond Future	8.1450	8.1770	0.393	0.0000	0.0000	0
2010/11/09	R209 2011/08/04	8.50	Call	Bond Future	5,762.0000	5,575.0000	(3.245)	0	0	0
2010/11/09	R209 2011/08/04	8.50	Put	Bond Future	2,707.0000	2,803.0000	3.546	0	0	0
2010/11/09	R209 2011/08/04	8.55	Call	Bond Future	6,022.0000	5,830.0000	(3.188)	0	0	0
2010/11/09	R209 2011/08/04	8.55	Put	Bond Future	2,551.0000	2,643.0000	3.606	0	0	0
2010/11/09	R209 2011/08/04	8.45	Call	Bond Future	5,508.0000	5,324.0000	(3.341)	0	0	0
2010/11/09	R209 2011/08/04	8.45	Put	Bond Future	2,872.0000	2,971.0000	3.447	0	0	0
2010/11/09	R209 2011/08/04	10.10	Call	Bond Future	15,074.0000	14,806.0000	(1.778)	0	0	0
2010/11/09	R209 2011/08/04	10.10	Put	Bond Future	327.0000	343.0000	4.893	0	0	0
2010/11/09	R210 2010/11/04			Bond Future	121.7873	121.7802	(0.006)	0.0000	0.0000	0
2010/11/09	R211 2010/11/04			Bond Future	2.2370	2.2180	(0.849)	0.0000	0.0000	0
2010/11/09	R211 2011/02/03			Bond Future	2.0210	2.0020	(0.940)	0.0000	0.0000	539
2010/11/09	R211 2011/02/03	2.50	Call	Bond Future	2,685.0000	2,793.0000	4.022	0	0	0
2010/11/09	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R211 2011/02/03	2.55	Call	Bond Future	2,960.0000	3,068.0000	3.649	0	0	0
2010/11/09	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R211 2011/02/03	2.45	Call	Bond Future	2,408.0000	2,516.0000	4.485	0	0	0
2010/11/09	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R212 2010/11/04			Bond Future	2.6540	2.6540	0.000	0.0000	0.0000	0

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2010/11/09	R212 2011/02/03			Bond Future	2.5680	2.5690	0.039	0.0000	0.0000	1,868
2010/11/09	R212 2011/02/03	3.00	Call	Bond Future	4,055.0000	4,046.0000	(0.222)	0	0	0
2010/11/09	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R212 2011/02/03	3.05	Call	Bond Future	4,512.0000	4,503.0000	(0.199)	0	0	0
2010/11/09	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	R212 2011/02/03	2.95	Call	Bond Future	3,595.0000	3,586.0000	(0.250)	0	0	0
2010/11/09	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/09	TRT1 2011/02/03			Index Future	353.6260	348.0510	(1.577)	0.0000	0.0000	100
2010/11/09	TRT1 2011/05/05			Index Future	358.7780	353.1410	(1.571)	0.0000	0.0000	0
Total										161644.00