



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/11/2010

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
2010/11/19	AL7T 2011/02/03			Index Future	380.0490	380.2220	0.046	0.0000	0.0000	30
2010/11/19	ALBI 2011/02/03			Index Future	349.5370	350.1680	0.181	0.0000	0.0000	1,132
2010/11/19	ALBI 2011/05/05			Index Future	354.6310	355.1990	0.160	0.0000	0.0000	0
2010/11/19	CRD1 2011/02/03			Index Future	154.2320	154.3210	0.058	0.0000	0.0000	2
2010/11/19	CRD1 2011/05/05			Index Future	156.3230	156.4130	0.058	0.0000	0.0000	0
2010/11/19	GOVI 2011/02/03			GOVI	350.3180	350.8750	0.159	0.0000	0.0000	203
2010/11/19	GOVI 2011/02/03	343.00	Call	GOVI	73,180.0000	78,750.0000	7.611	0	0	0
2010/11/19	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/19	GOVI 2011/02/03	343.01	Call	GOVI	73,080.0000	78,650.0000	7.622	0	0	0
2010/11/19	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/19	GOVI 2011/02/03	342.99	Call	GOVI	73,280.0000	78,850.0000	7.601	0	0	0
2010/11/19	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/19	GOVI 2011/05/05			GOVI	355.4230	355.9170	0.139	0.0000	0.0000	0
2010/11/19	GOVI 2011/05/05	349.00	Call	GOVI	64,230.0000	69,170.0000	7.691	0	0	0
2010/11/19	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/19	GOVI 2011/05/05	349.01	Call	GOVI	64,130.0000	69,070.0000	7.703	0	0	0
2010/11/19	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/19	GOVI 2011/05/05	348.99	Call	GOVI	64,330.0000	69,270.0000	7.679	0	0	0
2010/11/19	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/19	IGOV 2011/02/03			Index Future	149.6340	150.2820	0.433	0.0000	0.0000	0
2010/11/19	IGOV 2011/05/05			Index Future	151.8140	152.4410	0.413	0.0000	0.0000	0

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2010/11/19	IGOV 2011/08/04			Index Future	154.0020	154.6190	0.401	0.0000	0.0000	0
2010/11/19	ILBI 2011/02/03			Index Future	405.5870	407.1760	0.392	0.0000	0.0000	370
2010/11/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/19	JBAF 2010/12/15			Jibar Tradeable Future	5.5830	5.5700	(0.233)	94.4320	94.4320	7,600
2010/11/19	JBAF 2011/01/19			Jibar Tradeable Future	5.5080	5.5200	0.218	0.0000	0.0000	2,500
2010/11/19	JBAF 2011/02/16			Jibar Tradeable Future	5.4450	5.4700	0.459	0.0000	0.0000	2,500
2010/11/19	JBAF 2011/03/16			Jibar Tradeable Future	5.4310	5.4200	(0.203)	0.0000	0.0000	5,500
2010/11/19	JBAF 2011/04/20			Jibar Tradeable Future	5.4130	5.4300	0.314	0.0000	0.0000	0
2010/11/19	JBAF 2011/05/18			Jibar Tradeable Future	5.4320	5.4500	0.331	0.0000	0.0000	0
2010/11/19	JBAF 2011/06/15			Jibar Tradeable Future	5.4580	5.4600	0.037	0.0000	0.0000	4,500
2010/11/19	JBAF 2011/09/21			Jibar Tradeable Future	5.5980	5.6100	0.214	0.0000	0.0000	13,700
2010/11/19	JBAF 2011/12/21			Jibar Tradeable Future	5.7750	5.7600	(0.260)	0.0000	0.0000	5,200
2010/11/19	JBAF 2012/03/20			Jibar Tradeable Future	5.9780	5.9700	(0.134)	0.0000	0.0000	0
2010/11/19	JBAF 2012/06/20			Jibar Tradeable Future	6.2250	6.2200	(0.080)	0.0000	0.0000	0
2010/11/19	JBAF 2012/09/19			Jibar Tradeable Future	6.3930	6.4100	0.266	0.0000	0.0000	40,000
2010/11/19	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/19	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/19	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/19	OTH1 2011/02/03			Index Future	344.9490	345.9820	0.299	0.0000	0.0000	3
2010/11/19	OTH1 2011/05/05			Index Future	349.9760	350.9530	0.279	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
2010/11/19	R157 2011/02/03			Bond Future	7.0840	7.0820	(0.028)	0.0000	0.0000	6,186
2010/11/19	R157 2011/02/03	7.90	Call	Bond Future	3,642.0000	3,648.0000	0.165	0	0	0
2010/11/19	R157 2011/02/03	7.90	Put	Bond Future	77.0000	74.0000	(3.896)	0	0	0
2010/11/19	R157 2011/02/03	7.95	Call	Bond Future	3,843.0000	3,849.0000	0.156	0	0	0
2010/11/19	R157 2011/02/03	7.95	Put	Bond Future	64.0000	61.0000	(4.688)	0	0	0
2010/11/19	R157 2011/02/03	7.85	Call	Bond Future	3,444.0000	3,449.0000	0.145	0	0	0
2010/11/19	R157 2011/02/03	7.85	Put	Bond Future	94.0000	90.0000	(4.255)	0	0	0
2010/11/19	R157 2011/05/05			Bond Future	7.1710	7.1750	0.056	0.0000	0.0000	705
2010/11/19	R157 2011/05/05	7.75	Call	Bond Future	2,832.0000	2,816.0000	(0.565)	0	0	0
2010/11/19	R157 2011/05/05	7.75	Put	Bond Future	429.0000	429.0000	0.000	0	0	0
2010/11/19	R157 2011/05/05	7.80	Call	Bond Future	2,994.0000	2,978.0000	(0.534)	0	0	0
2010/11/19	R157 2011/05/05	7.80	Put	Bond Future	386.0000	387.0000	0.259	0	0	0
2010/11/19	R157 2011/05/05	7.70	Call	Bond Future	2,675.0000	2,659.0000	(0.598)	0	0	0
2010/11/19	R157 2011/05/05	7.70	Put	Bond Future	477.0000	478.0000	0.210	0	0	0
2010/11/19	R157 2011/05/05	7.65	Call	Bond Future	2,520.0000	2,505.0000	(0.595)	0	0	0
2010/11/19	R157 2011/05/05	7.65	Put	Bond Future	527.0000	529.0000	0.380	0	0	0
2010/11/19	R157 2011/08/04			Bond Future	7.2730	7.2800	0.096	0.0000	0.0000	0
2010/11/19	R157 2011/08/04	7.50	Call	Bond Future	2,099.0000	2,080.0000	(0.905)	0	0	0
2010/11/19	R157 2011/08/04	7.50	Put	Bond Future	1,206.0000	1,214.0000	0.663	0	0	0
2010/11/19	R157 2011/08/04	7.55	Call	Bond Future	2,218.0000	2,198.0000	(0.902)	0	0	0
2010/11/19	R157 2011/08/04	7.55	Put	Bond Future	1,129.0000	1,137.0000	0.709	0	0	0
2010/11/19	R157 2011/08/04	7.45	Call	Bond Future	1,984.0000	1,965.0000	(0.958)	0	0	0
2010/11/19	R157 2011/08/04	7.45	Put	Bond Future	1,287.0000	1,295.0000	0.622	0	0	0
2010/11/19	R186 2011/02/03			Bond Future	8.1490	8.0940	(0.675)	0.0000	0.0000	23,685
2010/11/19	R186 2011/02/03	9.00	Call	Bond Future	8,467.0000	8,972.0000	5.964	0	0	0
2010/11/19	R186 2011/02/03	9.00	Put	Bond Future	282.0000	229.0000	(18.794)	0	0	0
2010/11/19	R186 2011/02/03	9.05	Call	Bond Future	8,881.0000	9,393.0000	5.765	0	0	0
2010/11/19	R186 2011/02/03	9.05	Put	Bond Future	241.0000	195.0000	(19.087)	0	0	0
2010/11/19	R186 2011/02/03	8.95	Call	Bond Future	8,055.0000	8,553.0000	6.182	0	0	0
2010/11/19	R186 2011/02/03	8.95	Put	Bond Future	328.0000	268.0000	(18.293)	0	0	0
2010/11/19	R186 2011/02/03	7.75	Put	Bond Future	5,045.0000	4,626.0000	(8.305)	0	0	0
2010/11/19	R186 2011/02/03	7.75	Call	Bond Future	906.0000	1,045.0000	15.342	0	0	3,000
2010/11/19	R186 2011/05/05			Bond Future	8.2180	8.1630	(0.669)	0.0000	0.0000	0
2010/11/19	R186 2011/05/05	8.75	Call	Bond Future	6,670.0000	7,068.0000	5.967	0	0	0

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2010/11/19	R186 2011/05/05	8.75	Put	Bond Future	1,545.0000	1,394.0000	(9.773)	0	0	0
2010/11/19	R186 2011/05/05	8.80	Call	Bond Future	7,010.0000	7,418.0000	5.820	0	0	0
2010/11/19	R186 2011/05/05	8.80	Put	Bond Future	1,420.0000	1,279.0000	(9.930)	0	0	0
2010/11/19	R186 2011/05/05	8.70	Call	Bond Future	6,337.0000	6,725.0000	6.123	0	0	0
2010/11/19	R186 2011/05/05	8.70	Put	Bond Future	1,680.0000	1,519.0000	(9.583)	0	0	0
2010/11/19	R186 2011/05/05	8.00	Put	Bond Future	4,715.0000	4,390.0000	(6.893)	0	0	0
2010/11/19	R186 2011/05/05	8.00	Call	Bond Future	2,518.0000	2,742.0000	8.896	0	0	5,500
2010/11/19	R186 2011/08/04			Bond Future	8.2910	8.2360	(0.663)	0.0000	0.0000	0
2010/11/19	R186 2011/08/04	8.25	Call	Bond Future	4,259.0000	4,527.0000	6.293	0	0	0
2010/11/19	R186 2011/08/04	8.25	Put	Bond Future	4,660.0000	4,390.0000	(5.794)	0	0	0
2010/11/19	R186 2011/08/04	8.30	Call	Bond Future	4,502.0000	4,780.0000	6.175	0	0	0
2010/11/19	R186 2011/08/04	8.30	Put	Bond Future	4,414.0000	4,153.0000	(5.913)	0	0	0
2010/11/19	R186 2011/08/04	8.20	Call	Bond Future	4,023.0000	4,282.0000	6.438	0	0	0
2010/11/19	R186 2011/08/04	8.20	Put	Bond Future	4,916.0000	4,637.0000	(5.675)	0	0	0
2010/11/19	R201 2011/02/03			Bond Future	6.8510	6.8490	(0.029)	0.0000	0.0000	639
2010/11/19	R201 2011/02/03	8.00	Call	Bond Future	3,914.0000	3,920.0000	0.153	0	0	0
2010/11/19	R201 2011/02/03	8.00	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2010/11/19	R201 2011/02/03	8.05	Call	Bond Future	4,077.0000	4,084.0000	0.172	0	0	0
2010/11/19	R201 2011/02/03	8.05	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2010/11/19	R201 2011/02/03	7.95	Call	Bond Future	3,750.0000	3,756.0000	0.160	0	0	0
2010/11/19	R201 2011/02/03	7.95	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2010/11/19	R201 2011/05/05			Bond Future	6.9310	6.9350	0.058	0.0000	0.0000	0
2010/11/19	R201 2011/05/05	7.75	Call	Bond Future	2,811.0000	2,798.0000	(0.462)	0	0	0
2010/11/19	R201 2011/05/05	7.75	Put	Bond Future	181.0000	181.0000	0.000	0	0	0
2010/11/19	R201 2011/05/05	7.80	Call	Bond Future	2,948.0000	2,935.0000	(0.441)	0	0	0
2010/11/19	R201 2011/05/05	7.80	Put	Bond Future	160.0000	160.0000	0.000	0	0	0
2010/11/19	R201 2011/05/05	7.70	Call	Bond Future	2,675.0000	2,662.0000	(0.486)	0	0	0
2010/11/19	R201 2011/05/05	7.70	Put	Bond Future	203.0000	203.0000	0.000	0	0	0
2010/11/19	R201 2011/08/04			Bond Future	7.0270	7.0370	0.142	0.0000	0.0000	0
2010/11/19	R201 2011/08/04	7.25	Call	Bond Future	1,526.0000	1,506.0000	(1.311)	0	0	0
2010/11/19	R201 2011/08/04	7.25	Put	Bond Future	850.0000	860.0000	1.176	0	0	0
2010/11/19	R201 2011/08/04	7.30	Call	Bond Future	1,632.0000	1,611.0000	(1.287)	0	0	0
2010/11/19	R201 2011/08/04	7.30	Put	Bond Future	805.0000	815.0000	1.242	0	0	0
2010/11/19	R201 2011/08/04	7.20	Call	Bond Future	1,437.0000	1,417.0000	(1.392)	0	0	0

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2010/11/19	R201 2011/08/04	7.20	Put	Bond Future	912.0000	923.0000	1.206	0	0	0
2010/11/19	R202 2011/02/03			Bond Future	0.3010	0.2090	(30.565)	0.0000	0.0000	3,320
2010/11/19	R202 2011/02/03	3.05	Call	Bond Future	62,877.0000	65,668.0000	4.439	0	0	0
2010/11/19	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R202 2011/02/03	3.10	Call	Bond Future	63,724.0000	66,515.0000	4.380	0	0	0
2010/11/19	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R202 2011/02/03	3.00	Call	Bond Future	62,022.0000	64,812.0000	4.498	0	0	0
2010/11/19	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R202 2011/05/05			Bond Future	0.2220	0.1310	(40.991)	0.0000	0.0000	6,500
2010/11/19	R202 2011/05/05	2.05	Call	Bond Future	45,844.0000	48,612.0000	6.038	0	0	0
2010/11/19	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R202 2011/05/05	2.10	Call	Bond Future	46,872.0000	49,640.0000	5.905	0	0	0
2010/11/19	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R202 2011/05/05	2.00	Call	Bond Future	44,805.0000	47,573.0000	6.178	0	0	0
2010/11/19	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R203 2011/02/03			Bond Future	7.6830	7.6800	(0.039)	0.0000	0.0000	1,407
2010/11/19	R203 2011/02/03	8.50	Call	Bond Future	4,267.0000	4,278.0000	0.258	0	0	0
2010/11/19	R203 2011/02/03	8.50	Put	Bond Future	131.0000	127.0000	(3.053)	0	0	0
2010/11/19	R203 2011/02/03	8.55	Call	Bond Future	4,493.0000	4,504.0000	0.245	0	0	0
2010/11/19	R203 2011/02/03	8.55	Put	Bond Future	111.0000	106.0000	(4.505)	0	0	0
2010/11/19	R203 2011/02/03	8.45	Call	Bond Future	4,043.0000	4,054.0000	0.272	0	0	0
2010/11/19	R203 2011/02/03	8.45	Put	Bond Future	154.0000	150.0000	(2.597)	0	0	0
2010/11/19	R203 2011/05/05			Bond Future	7.7730	7.7740	0.013	0.0000	0.0000	0
2010/11/19	R203 2011/05/05	8.25	Call	Bond Future	3,135.0000	3,127.0000	(0.255)	0	0	0
2010/11/19	R203 2011/05/05	8.25	Put	Bond Future	779.0000	776.0000	(0.385)	0	0	0
2010/11/19	R203 2011/05/05	8.30	Call	Bond Future	3,311.0000	3,304.0000	(0.211)	0	0	0
2010/11/19	R203 2011/05/05	8.30	Put	Bond Future	712.0000	710.0000	(0.281)	0	0	0
2010/11/19	R203 2011/05/05	8.20	Call	Bond Future	2,963.0000	2,955.0000	(0.270)	0	0	0
2010/11/19	R203 2011/05/05	8.20	Put	Bond Future	851.0000	848.0000	(0.353)	0	0	0
2010/11/19	R203 2011/08/04			Bond Future	7.8740	7.8770	0.038	0.0000	0.0000	0
2010/11/19	R203 2011/08/04	8.00	Call	Bond Future	2,429.0000	2,417.0000	(0.494)	0	0	0
2010/11/19	R203 2011/08/04	8.00	Put	Bond Future	1,823.0000	1,826.0000	0.165	0	0	0
2010/11/19	R203 2011/08/04	8.05	Call	Bond Future	2,564.0000	2,552.0000	(0.468)	0	0	0

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2010/11/19	R203 2011/08/04	8.05	Put	Bond Future	1,719.0000	1,722.0000	0.175	0	0	0
2010/11/19	R203 2011/08/04	7.95	Call	Bond Future	2,298.0000	2,286.0000	(0.522)	0	0	0
2010/11/19	R203 2011/08/04	7.95	Put	Bond Future	1,932.0000	1,935.0000	0.155	0	0	0
2010/11/19	R204 2011/02/03			Bond Future	7.8110	7.8070	(0.051)	0.0000	0.0000	1,876
2010/11/19	R204 2011/02/03	8.50	Call	Bond Future	4,146.0000	4,161.0000	0.362	0	0	0
2010/11/19	R204 2011/02/03	8.50	Put	Bond Future	223.0000	215.0000	(3.587)	0	0	0
2010/11/19	R204 2011/02/03	8.55	Call	Bond Future	4,390.0000	4,407.0000	0.387	0	0	0
2010/11/19	R204 2011/02/03	8.55	Put	Bond Future	190.0000	184.0000	(3.158)	0	0	0
2010/11/19	R204 2011/02/03	8.45	Call	Bond Future	3,905.0000	3,920.0000	0.384	0	0	0
2010/11/19	R204 2011/02/03	8.45	Put	Bond Future	261.0000	252.0000	(3.448)	0	0	0
2010/11/19	R204 2011/05/05			Bond Future	7.8970	7.8970	0.000	0.0000	0.0000	0
2010/11/19	R204 2011/05/05	8.50	Call	Bond Future	4,029.0000	4,025.0000	(0.099)	0	0	0
2010/11/19	R204 2011/05/05	8.50	Put	Bond Future	685.0000	681.0000	(0.584)	0	0	0
2010/11/19	R204 2011/05/05	8.55	Call	Bond Future	4,239.0000	4,235.0000	(0.094)	0	0	0
2010/11/19	R204 2011/05/05	8.55	Put	Bond Future	624.0000	620.0000	(0.641)	0	0	0
2010/11/19	R204 2011/05/05	8.45	Call	Bond Future	3,824.0000	3,820.0000	(0.105)	0	0	0
2010/11/19	R204 2011/05/05	8.45	Put	Bond Future	752.0000	748.0000	(0.532)	0	0	0
2010/11/19	R204 2011/08/04			Bond Future	7.9920	7.9940	0.025	0.0000	0.0000	0
2010/11/19	R204 2011/08/04	8.00	Call	Bond Future	2,400.0000	2,390.0000	(0.417)	0	0	0
2010/11/19	R204 2011/08/04	8.00	Put	Bond Future	2,356.0000	2,357.0000	0.042	0	0	0
2010/11/19	R204 2011/08/04	8.05	Call	Bond Future	2,542.0000	2,532.0000	(0.393)	0	0	0
2010/11/19	R204 2011/08/04	8.05	Put	Bond Future	2,224.0000	2,225.0000	0.045	0	0	0
2010/11/19	R204 2011/08/04	7.95	Call	Bond Future	2,262.0000	2,252.0000	(0.442)	0	0	0
2010/11/19	R204 2011/08/04	7.95	Put	Bond Future	2,493.0000	2,494.0000	0.040	0	0	0
2010/11/19	R206 2011/02/03			Bond Future	6.6100	6.5710	(0.590)	0.0000	0.0000	0
2010/11/19	R206 2011/02/03	8.00	Call	Bond Future	3,626.0000	3,730.0000	2.868	0	0	0
2010/11/19	R206 2011/02/03	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/11/19	R206 2011/02/03	8.05	Call	Bond Future	3,753.0000	3,857.0000	2.771	0	0	0
2010/11/19	R206 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/11/19	R206 2011/02/03	7.95	Call	Bond Future	3,499.0000	3,603.0000	2.972	0	0	0
2010/11/19	R206 2011/02/03	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/11/19	R206 2011/05/05			Bond Future	6.6900	6.6560	(0.508)	0.0000	0.0000	0
2010/11/19	R206 2011/05/05	7.50	Call	Bond Future	2,091.0000	2,162.0000	3.396	0	0	0

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2010/11/19	R206 2011/05/05	7.50	Put	Bond Future	130.0000	118.0000	(9.231)	0	0	0
2010/11/19	R206 2011/05/05	7.55	Call	Bond Future	2,195.0000	2,267.0000	3.280	0	0	0
2010/11/19	R206 2011/05/05	7.55	Put	Bond Future	115.0000	103.0000	(10.435)	0	0	0
2010/11/19	R206 2011/05/05	7.45	Call	Bond Future	1,988.0000	2,058.0000	3.521	0	0	0
2010/11/19	R206 2011/05/05	7.45	Put	Bond Future	147.0000	133.0000	(9.524)	0	0	0
2010/11/19	R206 2011/08/04			Bond Future	6.7930	6.7610	(0.471)	0.0000	0.0000	0
2010/11/19	R206 2011/08/04	7.00	Call	Bond Future	1,110.0000	1,151.0000	3.694	0	0	0
2010/11/19	R206 2011/08/04	7.00	Put	Bond Future	650.0000	620.0000	(4.615)	0	0	0
2010/11/19	R206 2011/08/04	7.05	Call	Bond Future	1,177.0000	1,219.0000	3.568	0	0	0
2010/11/19	R206 2011/08/04	7.05	Put	Bond Future	606.0000	577.0000	(4.785)	0	0	0
2010/11/19	R206 2011/08/04	6.95	Call	Bond Future	1,046.0000	1,085.0000	3.728	0	0	0
2010/11/19	R206 2011/08/04	6.95	Put	Bond Future	697.0000	665.0000	(4.591)	0	0	0
2010/11/19	R207 2011/02/03			Bond Future	7.9230	7.9140	(0.114)	0.0000	0.0000	1,400
2010/11/19	R207 2011/02/03	8.75	Call	Bond Future	5,073.0000	5,119.0000	0.907	0	0	0
2010/11/19	R207 2011/02/03	8.75	Put	Bond Future	157.0000	148.0000	(5.732)	0	0	0
2010/11/19	R207 2011/02/03	8.80	Call	Bond Future	5,335.0000	5,383.0000	0.900	0	0	0
2010/11/19	R207 2011/02/03	8.80	Put	Bond Future	132.0000	125.0000	(5.303)	0	0	0
2010/11/19	R207 2011/02/03	8.70	Call	Bond Future	4,812.0000	4,858.0000	0.956	0	0	0
2010/11/19	R207 2011/02/03	8.70	Put	Bond Future	184.0000	175.0000	(4.891)	0	0	0
2010/11/19	R207 2011/05/05			Bond Future	8.0050	7.9990	(0.075)	0.0000	0.0000	0
2010/11/19	R207 2011/05/05	8.50	Call	Bond Future	3,840.0000	3,861.0000	0.547	0	0	0
2010/11/19	R207 2011/05/05	8.50	Put	Bond Future	932.0000	917.0000	(1.609)	0	0	0
2010/11/19	R207 2011/05/05	8.55	Call	Bond Future	4,049.0000	4,071.0000	0.543	0	0	0
2010/11/19	R207 2011/05/05	8.55	Put	Bond Future	854.0000	840.0000	(1.639)	0	0	0
2010/11/19	R207 2011/05/05	8.45	Call	Bond Future	3,635.0000	3,655.0000	0.550	0	0	0
2010/11/19	R207 2011/05/05	8.45	Put	Bond Future	1,016.0000	1,000.0000	(1.575)	0	0	0
2010/11/19	R207 2011/08/04			Bond Future	8.0960	8.0920	(0.049)	0.0000	0.0000	0
2010/11/19	R207 2011/08/04	8.25	Call	Bond Future	3,052.0000	3,060.0000	0.262	0	0	0
2010/11/19	R207 2011/08/04	8.25	Put	Bond Future	2,160.0000	2,144.0000	(0.741)	0	0	0
2010/11/19	R207 2011/08/04	8.30	Call	Bond Future	3,216.0000	3,225.0000	0.280	0	0	0
2010/11/19	R207 2011/08/04	8.30	Put	Bond Future	2,036.0000	2,022.0000	(0.688)	0	0	0
2010/11/19	R207 2011/08/04	8.20	Call	Bond Future	2,893.0000	2,900.0000	0.242	0	0	0
2010/11/19	R207 2011/08/04	8.20	Put	Bond Future	2,289.0000	2,273.0000	(0.699)	0	0	0

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2010/11/19	R208 2011/02/03			Bond Future	8.0000	7.9910	(0.112)	0.0000	0.0000	5,598
2010/11/19	R208 2011/02/03	8.75	Call	Bond Future	4,918.0000	4,965.0000	0.956	0	0	0
2010/11/19	R208 2011/02/03	8.75	Put	Bond Future	223.0000	212.0000	(4.933)	0	0	0
2010/11/19	R208 2011/02/03	8.80	Call	Bond Future	5,188.0000	5,236.0000	0.925	0	0	0
2010/11/19	R208 2011/02/03	8.80	Put	Bond Future	191.0000	181.0000	(5.236)	0	0	0
2010/11/19	R208 2011/02/03	8.70	Call	Bond Future	4,652.0000	4,698.0000	0.989	0	0	0
2010/11/19	R208 2011/02/03	8.70	Put	Bond Future	260.0000	248.0000	(4.615)	0	0	0
2010/11/19	R208 2011/05/05			Bond Future	8.0760	8.0690	(0.087)	0.0000	0.0000	0
2010/11/19	R208 2011/05/05	8.50	Call	Bond Future	3,737.0000	3,763.0000	0.696	0	0	0
2010/11/19	R208 2011/05/05	8.50	Put	Bond Future	1,101.0000	1,083.0000	(1.635)	0	0	0
2010/11/19	R208 2011/05/05	8.55	Call	Bond Future	3,951.0000	3,977.0000	0.658	0	0	0
2010/11/19	R208 2011/05/05	8.55	Put	Bond Future	1,011.0000	993.0000	(1.780)	0	0	0
2010/11/19	R208 2011/05/05	8.45	Call	Bond Future	3,529.0000	3,553.0000	0.680	0	0	0
2010/11/19	R208 2011/05/05	8.45	Put	Bond Future	1,199.0000	1,179.0000	(1.668)	0	0	0
2010/11/19	R208 2011/08/04			Bond Future	8.1570	8.1530	(0.049)	0.0000	0.0000	0
2010/11/19	R208 2011/08/04	8.25	Call	Bond Future	3,104.0000	3,112.0000	0.258	0	0	0
2010/11/19	R208 2011/08/04	8.25	Put	Bond Future	2,531.0000	2,514.0000	(0.672)	0	0	0
2010/11/19	R208 2011/08/04	8.30	Call	Bond Future	3,272.0000	3,280.0000	0.244	0	0	0
2010/11/19	R208 2011/08/04	8.30	Put	Bond Future	2,392.0000	2,375.0000	(0.711)	0	0	0
2010/11/19	R208 2011/08/04	8.20	Call	Bond Future	2,941.0000	2,949.0000	0.272	0	0	0
2010/11/19	R208 2011/08/04	8.20	Put	Bond Future	2,675.0000	2,658.0000	(0.636)	0	0	0
2010/11/19	R209 2011/02/03			Bond Future	8.1970	8.1220	(0.915)	0.0000	0.0000	23,687
2010/11/19	R209 2011/02/03	9.00	Call	Bond Future	6,920.0000	7,516.0000	8.613	0	0	0
2010/11/19	R209 2011/02/03	9.00	Put	Bond Future	305.0000	234.0000	(23.279)	0	0	0
2010/11/19	R209 2011/02/03	9.05	Call	Bond Future	7,261.0000	7,865.0000	8.318	0	0	0
2010/11/19	R209 2011/02/03	9.05	Put	Bond Future	264.0000	201.0000	(23.864)	0	0	0
2010/11/19	R209 2011/02/03	8.95	Call	Bond Future	6,578.0000	7,165.0000	8.924	0	0	0
2010/11/19	R209 2011/02/03	8.95	Put	Bond Future	349.0000	269.0000	(22.923)	0	0	0
2010/11/19	R209 2011/05/05			Bond Future	8.2490	8.1730	(0.921)	0.0000	0.0000	0
2010/11/19	R209 2011/05/05	8.50	Call	Bond Future	4,260.0000	4,682.0000	9.906	0	0	0
2010/11/19	R209 2011/05/05	8.50	Put	Bond Future	2,115.0000	1,869.0000	(11.631)	0	0	0
2010/11/19	R209 2011/05/05	8.55	Call	Bond Future	4,518.0000	4,954.0000	9.650	0	0	0
2010/11/19	R209 2011/05/05	8.55	Put	Bond Future	1,957.0000	1,725.0000	(11.855)	0	0	0
2010/11/19	R209 2011/05/05	8.45	Call	Bond Future	4,009.0000	4,417.0000	10.177	0	0	0

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2010/11/19	R209 2011/05/05	8.45	Put	Bond Future	2,284.0000	2,024.0000	(11.384)	0	0	0
2010/11/19	R209 2011/08/04			Bond Future	8.3040	8.2270	(0.927)	0.0000	0.0000	0
2010/11/19	R209 2011/08/04	8.50	Call	Bond Future	4,830.0000	5,227.0000	8.219	0	0	0
2010/11/19	R209 2011/08/04	8.50	Put	Bond Future	3,166.0000	2,894.0000	(8.591)	0	0	0
2010/11/19	R209 2011/08/04	8.55	Call	Bond Future	5,068.0000	5,476.0000	8.051	0	0	0
2010/11/19	R209 2011/08/04	8.55	Put	Bond Future	2,989.0000	2,728.0000	(8.732)	0	0	0
2010/11/19	R209 2011/08/04	8.45	Call	Bond Future	4,597.0000	4,983.0000	8.397	0	0	0
2010/11/19	R209 2011/08/04	8.45	Put	Bond Future	3,352.0000	3,069.0000	(8.443)	0	0	0
2010/11/19	R209 2011/08/04	10.10	Call	Bond Future	13,752.0000	14,369.0000	4.487	0	0	0
2010/11/19	R209 2011/08/04	10.10	Put	Bond Future	397.0000	345.0000	(13.098)	0	0	0
2010/11/19	R211 2011/02/03			Bond Future	1.7430	1.6130	(7.458)	0.0000	0.0000	539
2010/11/19	R211 2011/02/03	2.50	Call	Bond Future	4,280.0000	5,036.0000	17.664	0	0	0
2010/11/19	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R211 2011/02/03	2.55	Call	Bond Future	4,556.0000	5,311.0000	16.572	0	0	0
2010/11/19	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R211 2011/02/03	2.45	Call	Bond Future	4,003.0000	4,759.0000	18.886	0	0	0
2010/11/19	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R212 2011/02/03			Bond Future	2.3970	2.3990	0.083	0.0000	0.0000	1,868
2010/11/19	R212 2011/02/03	3.00	Call	Bond Future	5,713.0000	5,694.0000	(0.333)	0	0	0
2010/11/19	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R212 2011/02/03	3.05	Call	Bond Future	6,171.0000	6,151.0000	(0.324)	0	0	0
2010/11/19	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	R212 2011/02/03	2.95	Call	Bond Future	5,254.0000	5,234.0000	(0.381)	0	0	0
2010/11/19	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/19	TRT1 2011/02/03			Index Future	345.9520	346.5610	0.176	0.0000	0.0000	100
2010/11/19	TRT1 2011/05/05			Index Future	350.6410	351.2590	0.176	0.0000	0.0000	0
Total										169250.00