



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/12/2010

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
2010/12/01	AL7T 2011/02/03			Index Future	369.8760	372.4350	0.692	0.0000	0.0000	30
2010/12/01	ALBI 2011/02/03			Index Future	341.5270	343.5270	0.586	0.0000	0.0000	1,132
2010/12/01	ALBI 2011/05/05			Index Future	346.5150	348.5450	0.586	0.0000	0.0000	2
2010/12/01	CRD1 2011/02/03			Index Future	152.1710	152.6640	0.324	0.0000	0.0000	2
2010/12/01	CRD1 2011/05/05			Index Future	154.2370	154.7380	0.325	0.0000	0.0000	0
2010/12/01	GOVI 2011/02/03			GOVI	342.4090	344.3770	0.575	0.0000	0.0000	209
2010/12/01	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	13,770.0000	100.000	0	0	0
2010/12/01	GOVI 2011/02/03	343.00	Put	GOVI	5,910.0000	0.0000	(100.000)	0	0	0
2010/12/01	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	13,670.0000	100.000	0	0	0
2010/12/01	GOVI 2011/02/03	343.01	Put	GOVI	6,010.0000	0.0000	(100.000)	0	0	0
2010/12/01	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	13,870.0000	100.000	0	0	0
2010/12/01	GOVI 2011/02/03	342.99	Put	GOVI	5,810.0000	0.0000	(100.000)	0	0	0
2010/12/01	GOVI 2011/05/05			GOVI	347.4100	349.4080	0.575	0.0000	0.0000	0
2010/12/01	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	4,080.0000	100.000	0	0	0
2010/12/01	GOVI 2011/05/05	349.00	Put	GOVI	15,900.0000	0.0000	(100.000)	0	0	0
2010/12/01	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	3,980.0000	100.000	0	0	0
2010/12/01	GOVI 2011/05/05	349.01	Put	GOVI	16,000.0000	0.0000	(100.000)	0	0	0
2010/12/01	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	4,180.0000	100.000	0	0	0
2010/12/01	GOVI 2011/05/05	348.99	Put	GOVI	15,800.0000	0.0000	(100.000)	0	0	0
2010/12/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/01	IGOV 2011/02/03			Index Future	148.7560	148.5810	(0.118)	0.0000	0.0000	0
2010/12/01	IGOV 2011/05/05			Index Future	150.9280	150.7520	(0.117)	0.0000	0.0000	0

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2010/12/01	IGOV 2011/08/04			Index Future	153.1050	152.9260	(0.117)	0.0000	0.0000	0
2010/12/01	ILBI 2011/02/03			Index Future	402.8280	402.4270	(0.100)	0.0000	0.0000	370
2010/12/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/01	JBAF 2010/12/15			Jibar Tradeable Future	5.5400	5.5520	0.217	0.0000	0.0000	7,600
2010/12/01	JBAF 2011/01/19			Jibar Tradeable Future	5.5250	5.5290	0.072	0.0000	0.0000	5,000
2010/12/01	JBAF 2011/02/16			Jibar Tradeable Future	5.5360	5.5200	(0.289)	0.0000	0.0000	2,500
2010/12/01	JBAF 2011/03/16			Jibar Tradeable Future	5.5510	5.5210	(0.540)	0.0000	0.0000	5,500
2010/12/01	JBAF 2011/04/20			Jibar Tradeable Future	5.5510	5.5210	(0.540)	0.0000	0.0000	0
2010/12/01	JBAF 2011/05/18			Jibar Tradeable Future	5.5580	5.5270	(0.558)	0.0000	0.0000	0
2010/12/01	JBAF 2011/06/15			Jibar Tradeable Future	5.5780	5.5460	(0.574)	0.0000	0.0000	4,500
2010/12/01	JBAF 2011/09/21			Jibar Tradeable Future	5.7860	5.7590	(0.467)	0.0000	0.0000	13,900
2010/12/01	JBAF 2011/12/21			Jibar Tradeable Future	6.0100	5.9770	(0.549)	0.0000	0.0000	5,200
2010/12/01	JBAF 2012/03/20			Jibar Tradeable Future	6.2730	6.2420	(0.494)	0.0000	0.0000	0
2010/12/01	JBAF 2012/06/20			Jibar Tradeable Future	6.5460	6.4950	(0.779)	0.0000	0.0000	100
2010/12/01	JBAF 2012/09/19			Jibar Tradeable Future	6.7880	6.7240	(0.943)	0.0000	0.0000	40,100
2010/12/01	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/01	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/01	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/01	OTH1 2011/02/03			Index Future	336.4040	338.5740	0.645	0.0000	0.0000	3
2010/12/01	OTH1 2011/05/05			Index Future	341.3170	343.5200	0.645	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
2010/12/01	R157 2011/02/03			Bond Future	7.5440	7.4240	(1.591)	0.0000	0.0000	7,186
2010/12/01	R157 2011/02/03	7.90	Call	Bond Future	1,893.0000	2,299.0000	21.447	0	0	0
2010/12/01	R157 2011/02/03	7.90	Put	Bond Future	354.0000	236.0000	(33.333)	0	0	0
2010/12/01	R157 2011/02/03	7.95	Call	Bond Future	2,057.0000	2,477.0000	20.418	0	0	0
2010/12/01	R157 2011/02/03	7.95	Put	Bond Future	304.0000	199.0000	(34.539)	0	0	0
2010/12/01	R157 2011/02/03	7.85	Call	Bond Future	1,735.0000	2,126.0000	22.536	0	0	0
2010/12/01	R157 2011/02/03	7.85	Put	Bond Future	411.0000	277.0000	(32.603)	0	0	0
2010/12/01	R157 2011/05/05			Bond Future	7.6640	7.5360	(1.670)	0.0000	0.0000	705
2010/12/01	R157 2011/05/05	7.75	Call	Bond Future	1,628.0000	1,926.0000	18.305	0	0	0
2010/12/01	R157 2011/05/05	7.75	Put	Bond Future	1,275.0000	1,045.0000	(18.039)	0	0	0
2010/12/01	R157 2011/05/05	7.80	Call	Bond Future	1,744.0000	2,054.0000	17.775	0	0	0
2010/12/01	R157 2011/05/05	7.80	Put	Bond Future	1,186.0000	968.0000	(18.381)	0	0	0
2010/12/01	R157 2011/05/05	7.70	Call	Bond Future	1,517.0000	1,803.0000	18.853	0	0	0
2010/12/01	R157 2011/05/05	7.70	Put	Bond Future	1,369.0000	1,127.0000	(17.677)	0	0	0
2010/12/01	R157 2011/05/05	7.65	Call	Bond Future	1,409.0000	1,684.0000	19.517	0	0	0
2010/12/01	R157 2011/05/05	7.65	Put	Bond Future	1,467.0000	1,213.0000	(17.314)	0	0	0
2010/12/01	R157 2011/08/04			Bond Future	7.8040	7.6660	(1.768)	0.0000	0.0000	0
2010/12/01	R157 2011/08/04	7.50	Call	Bond Future	1,168.0000	1,391.0000	19.092	0	0	0
2010/12/01	R157 2011/08/04	7.50	Put	Bond Future	2,351.0000	2,039.0000	(13.271)	0	0	0
2010/12/01	R157 2011/08/04	7.55	Call	Bond Future	1,251.0000	1,483.0000	18.545	0	0	0
2010/12/01	R157 2011/08/04	7.55	Put	Bond Future	2,239.0000	1,935.0000	(13.577)	0	0	0
2010/12/01	R157 2011/08/04	7.45	Call	Bond Future	1,089.0000	1,302.0000	19.559	0	0	0
2010/12/01	R157 2011/08/04	7.45	Put	Bond Future	2,468.0000	2,146.0000	(13.047)	0	0	0
2010/12/01	R186 2011/02/03			Bond Future	8.4850	8.4010	(0.990)	0.0000	0.0000	23,685
2010/12/01	R186 2011/02/03	9.00	Call	Bond Future	5,519.0000	6,182.0000	12.013	0	0	0
2010/12/01	R186 2011/02/03	9.00	Put	Bond Future	667.0000	510.0000	(23.538)	0	0	0
2010/12/01	R186 2011/02/03	9.05	Call	Bond Future	5,888.0000	6,568.0000	11.549	0	0	0
2010/12/01	R186 2011/02/03	9.05	Put	Bond Future	581.0000	440.0000	(24.269)	0	0	0
2010/12/01	R186 2011/02/03	8.95	Call	Bond Future	5,156.0000	5,802.0000	12.529	0	0	0
2010/12/01	R186 2011/02/03	8.95	Put	Bond Future	762.0000	588.0000	(22.835)	0	0	0
2010/12/01	R186 2011/02/03	7.75	Put	Bond Future	7,711.0000	6,971.0000	(9.597)	0	0	0
2010/12/01	R186 2011/02/03	7.75	Call	Bond Future	239.0000	320.0000	33.891	0	0	3,000
2010/12/01	R186 2011/05/05			Bond Future	8.5640	8.4770	(1.016)	0.0000	0.0000	0
2010/12/01	R186 2011/05/05	8.75	Call	Bond Future	4,610.0000	5,106.0000	10.759	0	0	0

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2010/12/01	R186 2011/05/05	8.75	Put	Bond Future	2,855.0000	2,517.0000	(11.839)	0	0	0
2010/12/01	R186 2011/05/05	8.80	Call	Bond Future	4,887.0000	5,399.0000	10.477	0	0	0
2010/12/01	R186 2011/05/05	8.80	Put	Bond Future	2,667.0000	2,345.0000	(12.073)	0	0	0
2010/12/01	R186 2011/05/05	8.70	Call	Bond Future	4,339.0000	4,819.0000	11.062	0	0	0
2010/12/01	R186 2011/05/05	8.70	Put	Bond Future	3,052.0000	2,698.0000	(11.599)	0	0	0
2010/12/01	R186 2011/05/05	8.00	Put	Bond Future	7,025.0000	6,428.0000	(8.498)	0	0	0
2010/12/01	R186 2011/05/05	8.00	Call	Bond Future	1,458.0000	1,695.0000	16.255	0	0	5,500
2010/12/01	R186 2011/08/04			Bond Future	8.6490	8.5590	(1.041)	0.0000	0.0000	0
2010/12/01	R186 2011/08/04	8.25	Call	Bond Future	2,945.0000	3,277.0000	11.273	0	0	0
2010/12/01	R186 2011/08/04	8.25	Put	Bond Future	6,769.0000	6,254.0000	(7.608)	0	0	0
2010/12/01	R186 2011/08/04	8.30	Call	Bond Future	3,137.0000	3,483.0000	11.030	0	0	0
2010/12/01	R186 2011/08/04	8.30	Put	Bond Future	6,472.0000	5,971.0000	(7.741)	0	0	0
2010/12/01	R186 2011/08/04	8.20	Call	Bond Future	2,759.0000	3,077.0000	11.526	0	0	0
2010/12/01	R186 2011/08/04	8.20	Put	Bond Future	7,075.0000	6,546.0000	(7.477)	0	0	0
2010/12/01	R201 2011/02/03			Bond Future	7.2720	7.1420	(1.788)	0.0000	0.0000	489
2010/12/01	R201 2011/02/03	8.00	Call	Bond Future	2,517.0000	2,933.0000	16.528	0	0	0
2010/12/01	R201 2011/02/03	8.00	Put	Bond Future	64.0000	34.0000	(46.875)	0	0	0
2010/12/01	R201 2011/02/03	8.05	Call	Bond Future	2,670.0000	3,092.0000	15.805	0	0	0
2010/12/01	R201 2011/02/03	8.05	Put	Bond Future	51.0000	28.0000	(45.098)	0	0	0
2010/12/01	R201 2011/02/03	7.95	Call	Bond Future	2,364.0000	2,775.0000	17.386	0	0	0
2010/12/01	R201 2011/02/03	7.95	Put	Bond Future	77.0000	43.0000	(44.156)	0	0	0
2010/12/01	R201 2011/05/05			Bond Future	7.3840	7.2440	(1.896)	0.0000	0.0000	0
2010/12/01	R201 2011/05/05	7.75	Call	Bond Future	1,746.0000	2,060.0000	17.984	0	0	0
2010/12/01	R201 2011/05/05	7.75	Put	Bond Future	581.0000	444.0000	(23.580)	0	0	0
2010/12/01	R201 2011/05/05	7.80	Call	Bond Future	1,856.0000	2,179.0000	17.403	0	0	0
2010/12/01	R201 2011/05/05	7.80	Put	Bond Future	533.0000	406.0000	(23.827)	0	0	0
2010/12/01	R201 2011/05/05	7.70	Call	Bond Future	1,640.0000	1,944.0000	18.537	0	0	0
2010/12/01	R201 2011/05/05	7.70	Put	Bond Future	633.0000	487.0000	(23.065)	0	0	0
2010/12/01	R201 2011/08/04			Bond Future	7.5200	7.3680	(2.021)	0.0000	0.0000	0
2010/12/01	R201 2011/08/04	7.25	Call	Bond Future	886.0000	1,080.0000	21.896	0	0	0
2010/12/01	R201 2011/08/04	7.25	Put	Bond Future	1,697.0000	1,436.0000	(15.380)	0	0	0
2010/12/01	R201 2011/08/04	7.30	Call	Bond Future	951.0000	1,154.0000	21.346	0	0	0
2010/12/01	R201 2011/08/04	7.30	Put	Bond Future	1,611.0000	1,359.0000	(15.642)	0	0	0
2010/12/01	R201 2011/08/04	7.20	Call	Bond Future	824.0000	1,009.0000	22.451	0	0	0

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2010/12/01	R201 2011/08/04	7.20	Put	Bond Future	1,786.0000	1,516.0000	(15.118)	0	0	0
2010/12/01	R202 2011/02/03			Bond Future	0.3880	0.4170	7.474	0.0000	0.0000	3,240
2010/12/01	R202 2011/02/03	3.05	Call	Bond Future	60,288.0000	59,435.0000	(1.415)	0	0	0
2010/12/01	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R202 2011/02/03	3.10	Call	Bond Future	61,135.0000	60,282.0000	(1.395)	0	0	0
2010/12/01	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R202 2011/02/03	3.00	Call	Bond Future	59,432.0000	58,579.0000	(1.435)	0	0	0
2010/12/01	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R202 2011/05/05			Bond Future	0.3100	0.3390	9.355	0.0000	0.0000	6,500
2010/12/01	R202 2011/05/05	2.05	Call	Bond Future	43,216.0000	42,361.0000	(1.978)	0	0	0
2010/12/01	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R202 2011/05/05	2.10	Call	Bond Future	44,244.0000	43,389.0000	(1.932)	0	0	0
2010/12/01	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R202 2011/05/05	2.00	Call	Bond Future	42,178.0000	41,323.0000	(2.027)	0	0	0
2010/12/01	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R203 2011/02/03			Bond Future	8.2030	8.0750	(1.560)	0.0000	0.0000	1,407
2010/12/01	R203 2011/02/03	8.50	Call	Bond Future	2,032.0000	2,503.0000	23.179	0	0	0
2010/12/01	R203 2011/02/03	8.50	Put	Bond Future	553.0000	378.0000	(31.646)	0	0	0
2010/12/01	R203 2011/02/03	8.55	Call	Bond Future	2,210.0000	2,698.0000	22.081	0	0	0
2010/12/01	R203 2011/02/03	8.55	Put	Bond Future	485.0000	327.0000	(32.577)	0	0	0
2010/12/01	R203 2011/02/03	8.45	Call	Bond Future	1,862.0000	2,314.0000	24.275	0	0	0
2010/12/01	R203 2011/02/03	8.45	Put	Bond Future	630.0000	436.0000	(30.794)	0	0	0
2010/12/01	R203 2011/02/03	8.00	Put	Bond Future	1,707.0000	1,315.0000	(22.964)	0	0	0
2010/12/01	R203 2011/02/03	8.00	Call	Bond Future	680.0000	934.0000	37.353	0	0	1,000
2010/12/01	R203 2011/05/05			Bond Future	8.3190	8.1840	(1.623)	0.0000	0.0000	0
2010/12/01	R203 2011/05/05	8.25	Call	Bond Future	1,653.0000	1,982.0000	19.903	0	0	0
2010/12/01	R203 2011/05/05	8.25	Put	Bond Future	1,988.0000	1,660.0000	(16.499)	0	0	0
2010/12/01	R203 2011/05/05	8.30	Call	Bond Future	1,774.0000	2,116.0000	19.278	0	0	0
2010/12/01	R203 2011/05/05	8.30	Put	Bond Future	1,866.0000	1,551.0000	(16.881)	0	0	0
2010/12/01	R203 2011/05/05	8.20	Call	Bond Future	1,537.0000	1,851.0000	20.429	0	0	0
2010/12/01	R203 2011/05/05	8.20	Put	Bond Future	2,116.0000	1,773.0000	(16.210)	0	0	0
2010/12/01	R203 2011/08/04			Bond Future	8.4490	8.3070	(1.681)	0.0000	0.0000	0
2010/12/01	R203 2011/08/04	8.00	Call	Bond Future	1,312.0000	1,563.0000	19.131	0	0	0

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2010/12/01	R203 2011/08/04	8.00	Put	Bond Future	3,434.0000	3,020.0000	(12.056)	0	0	0
2010/12/01	R203 2011/08/04	8.05	Call	Bond Future	1,403.0000	1,665.0000	18.674	0	0	0
2010/12/01	R203 2011/08/04	8.05	Put	Bond Future	3,286.0000	2,883.0000	(12.264)	0	0	0
2010/12/01	R203 2011/08/04	7.95	Call	Bond Future	1,225.0000	1,465.0000	19.592	0	0	0
2010/12/01	R203 2011/08/04	7.95	Put	Bond Future	3,587.0000	3,162.0000	(11.848)	0	0	0
2010/12/01	R204 2011/02/03			Bond Future	8.3240	8.1970	(1.526)	0.0000	0.0000	1,926
2010/12/01	R204 2011/02/03	8.50	Call	Bond Future	1,839.0000	2,309.0000	25.557	0	0	0
2010/12/01	R204 2011/02/03	8.50	Put	Bond Future	856.0000	608.0000	(28.972)	0	0	0
2010/12/01	R204 2011/02/03	8.55	Call	Bond Future	2,018.0000	2,509.0000	24.331	0	0	0
2010/12/01	R204 2011/02/03	8.55	Put	Bond Future	757.0000	531.0000	(29.855)	0	0	0
2010/12/01	R204 2011/02/03	8.45	Call	Bond Future	1,669.0000	2,115.0000	26.723	0	0	0
2010/12/01	R204 2011/02/03	8.45	Put	Bond Future	964.0000	692.0000	(28.216)	0	0	0
2010/12/01	R204 2011/05/05			Bond Future	8.4320	8.2990	(1.577)	0.0000	0.0000	0
2010/12/01	R204 2011/05/05	8.50	Call	Bond Future	2,287.0000	2,692.0000	17.709	0	0	0
2010/12/01	R204 2011/05/05	8.50	Put	Bond Future	1,917.0000	1,593.0000	(16.901)	0	0	0
2010/12/01	R204 2011/05/05	8.55	Call	Bond Future	2,436.0000	2,857.0000	17.282	0	0	0
2010/12/01	R204 2011/05/05	8.55	Put	Bond Future	1,795.0000	1,487.0000	(17.159)	0	0	0
2010/12/01	R204 2011/05/05	8.45	Call	Bond Future	2,142.0000	2,533.0000	18.254	0	0	0
2010/12/01	R204 2011/05/05	8.45	Put	Bond Future	2,044.0000	1,706.0000	(16.536)	0	0	0
2010/12/01	R204 2011/08/04			Bond Future	8.5530	8.4130	(1.637)	0.0000	0.0000	0
2010/12/01	R204 2011/08/04	8.00	Call	Bond Future	1,344.0000	1,602.0000	19.196	0	0	0
2010/12/01	R204 2011/08/04	8.00	Put	Bond Future	4,321.0000	3,836.0000	(11.224)	0	0	0
2010/12/01	R204 2011/08/04	8.05	Call	Bond Future	1,439.0000	1,710.0000	18.833	0	0	0
2010/12/01	R204 2011/08/04	8.05	Put	Bond Future	4,142.0000	3,670.0000	(11.395)	0	0	0
2010/12/01	R204 2011/08/04	7.95	Call	Bond Future	1,252.0000	1,499.0000	19.728	0	0	0
2010/12/01	R204 2011/08/04	7.95	Put	Bond Future	4,504.0000	4,008.0000	(11.012)	0	0	0
2010/12/01	R206 2011/02/03			Bond Future	6.9140	6.7830	(1.895)	0.0000	0.0000	0
2010/12/01	R206 2011/02/03	8.00	Call	Bond Future	2,828.0000	3,169.0000	12.058	0	0	0
2010/12/01	R206 2011/02/03	8.00	Put	Bond Future	10.0000	4.0000	(60.000)	0	0	0
2010/12/01	R206 2011/02/03	8.05	Call	Bond Future	2,953.0000	3,295.0000	11.581	0	0	0
2010/12/01	R206 2011/02/03	8.05	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2010/12/01	R206 2011/02/03	7.95	Call	Bond Future	2,703.0000	3,043.0000	12.579	0	0	0
2010/12/01	R206 2011/02/03	7.95	Put	Bond Future	12.0000	6.0000	(50.000)	0	0	0

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2010/12/01	R206 2011/05/05			Bond Future	7.0240	6.8800	(2.050)	0.0000	0.0000	0
2010/12/01	R206 2011/05/05	7.50	Call	Bond Future	1,517.0000	1,775.0000	17.007	0	0	0
2010/12/01	R206 2011/05/05	7.50	Put	Bond Future	370.0000	278.0000	(24.865)	0	0	0
2010/12/01	R206 2011/05/05	7.55	Call	Bond Future	1,604.0000	1,869.0000	16.521	0	0	0
2010/12/01	R206 2011/05/05	7.55	Put	Bond Future	338.0000	253.0000	(25.148)	0	0	0
2010/12/01	R206 2011/05/05	7.45	Call	Bond Future	1,432.0000	1,683.0000	17.528	0	0	0
2010/12/01	R206 2011/05/05	7.45	Put	Bond Future	405.0000	306.0000	(24.444)	0	0	0
2010/12/01	R206 2011/08/04			Bond Future	7.1660	7.0050	(2.247)	0.0000	0.0000	0
2010/12/01	R206 2011/08/04	7.00	Call	Bond Future	744.0000	910.0000	22.312	0	0	0
2010/12/01	R206 2011/08/04	7.00	Put	Bond Future	1,111.0000	921.0000	(17.102)	0	0	0
2010/12/01	R206 2011/08/04	7.05	Call	Bond Future	794.0000	967.0000	21.788	0	0	0
2010/12/01	R206 2011/08/04	7.05	Put	Bond Future	1,050.0000	867.0000	(17.429)	0	0	0
2010/12/01	R206 2011/08/04	6.95	Call	Bond Future	694.0000	853.0000	22.911	0	0	0
2010/12/01	R206 2011/08/04	6.95	Put	Bond Future	1,172.0000	975.0000	(16.809)	0	0	0
2010/12/01	R207 2011/02/03			Bond Future	8.3780	8.2410	(1.635)	0.0000	0.0000	1,400
2010/12/01	R207 2011/02/03	8.75	Call	Bond Future	2,732.0000	3,357.0000	22.877	0	0	0
2010/12/01	R207 2011/02/03	8.75	Put	Bond Future	562.0000	371.0000	(33.986)	0	0	0
2010/12/01	R207 2011/02/03	8.80	Call	Bond Future	2,948.0000	3,593.0000	21.879	0	0	0
2010/12/01	R207 2011/02/03	8.80	Put	Bond Future	491.0000	320.0000	(34.827)	0	0	0
2010/12/01	R207 2011/02/03	8.70	Call	Bond Future	2,522.0000	3,127.0000	23.989	0	0	0
2010/12/01	R207 2011/02/03	8.70	Put	Bond Future	640.0000	429.0000	(32.969)	0	0	0
2010/12/01	R207 2011/05/05			Bond Future	8.4790	8.3360	(1.687)	0.0000	0.0000	0
2010/12/01	R207 2011/05/05	8.50	Call	Bond Future	2,285.0000	2,735.0000	19.694	0	0	0
2010/12/01	R207 2011/05/05	8.50	Put	Bond Future	2,164.0000	1,784.0000	(17.560)	0	0	0
2010/12/01	R207 2011/05/05	8.55	Call	Bond Future	2,439.0000	2,905.0000	19.106	0	0	0
2010/12/01	R207 2011/05/05	8.55	Put	Bond Future	2,030.0000	1,667.0000	(17.882)	0	0	0
2010/12/01	R207 2011/05/05	8.45	Call	Bond Future	2,138.0000	2,570.0000	20.206	0	0	0
2010/12/01	R207 2011/05/05	8.45	Put	Bond Future	2,306.0000	1,908.0000	(17.259)	0	0	0
2010/12/01	R207 2011/08/04			Bond Future	8.5890	8.4410	(1.723)	0.0000	0.0000	0
2010/12/01	R207 2011/08/04	8.25	Call	Bond Future	1,887.0000	2,239.0000	18.654	0	0	0
2010/12/01	R207 2011/08/04	8.25	Put	Bond Future	3,815.0000	3,331.0000	(12.687)	0	0	0
2010/12/01	R207 2011/08/04	8.30	Call	Bond Future	2,006.0000	2,372.0000	18.245	0	0	0
2010/12/01	R207 2011/08/04	8.30	Put	Bond Future	3,646.0000	3,177.0000	(12.863)	0	0	0
2010/12/01	R207 2011/08/04	8.20	Call	Bond Future	1,772.0000	2,110.0000	19.074	0	0	0

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2010/12/01	R207 2011/08/04	8.20	Put	Bond Future	3,988.0000	3,491.0000	(12.462)	0	0	0
2010/12/01	R208 2011/02/03			Bond Future	8.3930	8.2980	(1.132)	0.0000	0.0000	5,598
2010/12/01	R208 2011/02/03	8.75	Call	Bond Future	2,820.0000	3,263.0000	15.709	0	0	0
2010/12/01	R208 2011/02/03	8.75	Put	Bond Future	625.0000	472.0000	(24.480)	0	0	0
2010/12/01	R208 2011/02/03	8.80	Call	Bond Future	3,045.0000	3,502.0000	15.008	0	0	0
2010/12/01	R208 2011/02/03	8.80	Put	Bond Future	548.0000	409.0000	(25.365)	0	0	0
2010/12/01	R208 2011/02/03	8.70	Call	Bond Future	2,602.0000	3,029.0000	16.410	0	0	0
2010/12/01	R208 2011/02/03	8.70	Put	Bond Future	710.0000	541.0000	(23.803)	0	0	0
2010/12/01	R208 2011/05/05			Bond Future	8.4830	8.3840	(1.167)	0.0000	0.0000	0
2010/12/01	R208 2011/05/05	8.50	Call	Bond Future	2,379.0000	2,700.0000	13.493	0	0	0
2010/12/01	R208 2011/05/05	8.50	Put	Bond Future	2,275.0000	1,989.0000	(12.571)	0	0	0
2010/12/01	R208 2011/05/05	8.55	Call	Bond Future	2,540.0000	2,874.0000	13.150	0	0	0
2010/12/01	R208 2011/05/05	8.55	Put	Bond Future	2,132.0000	1,858.0000	(12.852)	0	0	0
2010/12/01	R208 2011/05/05	8.45	Call	Bond Future	2,223.0000	2,532.0000	13.900	0	0	0
2010/12/01	R208 2011/05/05	8.45	Put	Bond Future	2,425.0000	2,126.0000	(12.330)	0	0	0
2010/12/01	R208 2011/08/04			Bond Future	8.5800	8.4770	(1.200)	0.0000	0.0000	0
2010/12/01	R208 2011/08/04	8.25	Call	Bond Future	2,009.0000	2,265.0000	12.743	0	0	0
2010/12/01	R208 2011/08/04	8.25	Put	Bond Future	4,007.0000	3,645.0000	(9.034)	0	0	0
2010/12/01	R208 2011/08/04	8.30	Call	Bond Future	2,138.0000	2,404.0000	12.442	0	0	0
2010/12/01	R208 2011/08/04	8.30	Put	Bond Future	3,830.0000	3,478.0000	(9.191)	0	0	0
2010/12/01	R208 2011/08/04	8.20	Call	Bond Future	1,886.0000	2,131.0000	12.990	0	0	0
2010/12/01	R208 2011/08/04	8.20	Put	Bond Future	4,192.0000	3,819.0000	(8.898)	0	0	0
2010/12/01	R209 2011/02/03			Bond Future	8.5180	8.4300	(1.033)	0.0000	0.0000	23,690
2010/12/01	R209 2011/02/03	9.00	Call	Bond Future	4,530.0000	5,114.0000	12.892	0	0	0
2010/12/01	R209 2011/02/03	9.00	Put	Bond Future	671.0000	515.0000	(23.249)	0	0	0
2010/12/01	R209 2011/02/03	9.05	Call	Bond Future	4,829.0000	5,429.0000	12.425	0	0	0
2010/12/01	R209 2011/02/03	9.05	Put	Bond Future	588.0000	448.0000	(23.810)	0	0	0
2010/12/01	R209 2011/02/03	8.95	Call	Bond Future	4,234.0000	4,802.0000	13.415	0	0	0
2010/12/01	R209 2011/02/03	8.95	Put	Bond Future	761.0000	588.0000	(22.733)	0	0	0
2010/12/01	R209 2011/05/05			Bond Future	8.5780	8.4870	(1.061)	0.0000	0.0000	0
2010/12/01	R209 2011/05/05	8.50	Call	Bond Future	2,897.0000	3,271.0000	12.910	0	0	0
2010/12/01	R209 2011/05/05	8.50	Put	Bond Future	3,545.0000	3,162.0000	(10.804)	0	0	0
2010/12/01	R209 2011/05/05	8.55	Call	Bond Future	3,099.0000	3,489.0000	12.585	0	0	0



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2010/12/01	R209 2011/05/05	8.55	Put	Bond Future	3,330.0000	2,964.0000	(10.991)	0	0	0
2010/12/01	R209 2011/05/05	8.45	Call	Bond Future	2,702.0000	3,059.0000	13.212	0	0	0
2010/12/01	R209 2011/05/05	8.45	Put	Bond Future	3,769.0000	3,370.0000	(10.586)	0	0	0
2010/12/01	R209 2011/08/04			Bond Future	8.6420	8.5480	(1.088)	0.0000	0.0000	0
2010/12/01	R209 2011/08/04	8.50	Call	Bond Future	3,487.0000	3,860.0000	10.697	0	0	0
2010/12/01	R209 2011/08/04	8.50	Put	Bond Future	4,657.0000	4,259.0000	(8.546)	0	0	0
2010/12/01	R209 2011/08/04	8.55	Call	Bond Future	3,684.0000	4,070.0000	10.478	0	0	0
2010/12/01	R209 2011/08/04	8.55	Put	Bond Future	4,439.0000	4,053.0000	(8.696)	0	0	0
2010/12/01	R209 2011/08/04	8.45	Call	Bond Future	3,295.0000	3,656.0000	10.956	0	0	0
2010/12/01	R209 2011/08/04	8.45	Put	Bond Future	4,884.0000	4,474.0000	(8.395)	0	0	0
2010/12/01	R209 2011/08/04	10.10	Call	Bond Future	11,379.0000	12,044.0000	5.844	0	0	0
2010/12/01	R209 2011/08/04	10.10	Put	Bond Future	858.0000	751.0000	(12.471)	0	0	0
2010/12/01	R211 2011/02/03			Bond Future	1.7670	1.7710	0.226	0.0000	0.0000	589
2010/12/01	R211 2011/02/03	2.50	Call	Bond Future	4,141.0000	4,118.0000	(0.555)	0	0	0
2010/12/01	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R211 2011/02/03	2.55	Call	Bond Future	4,417.0000	4,394.0000	(0.521)	0	0	0
2010/12/01	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R211 2011/02/03	2.45	Call	Bond Future	3,865.0000	3,842.0000	(0.595)	0	0	0
2010/12/01	R211 2011/02/03	2.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/12/01	R212 2011/02/03			Bond Future	2.4540	2.4560	0.081	0.0000	0.0000	1,868
2010/12/01	R212 2011/02/03	3.00	Call	Bond Future	5,157.0000	5,138.0000	(0.368)	0	0	0
2010/12/01	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R212 2011/02/03	3.05	Call	Bond Future	5,614.0000	5,595.0000	(0.338)	0	0	0
2010/12/01	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R212 2011/02/03	2.95	Call	Bond Future	4,697.0000	4,678.0000	(0.405)	0	0	0
2010/12/01	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/02/03			Bond Future	8.5440	8.4550	(1.042)	0.0000	0.0000	0
2010/12/01	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/02/03	8.00	Put	Bond Future	4,789.0000	4,032.0000	(15.807)	0	0	0
2010/12/01	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/02/03	8.05	Put	Bond Future	4,332.0000	3,575.0000	(17.475)	0	0	0
2010/12/01	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/02/03	7.95	Put	Bond Future	5,249.0000	4,492.0000	(14.422)	0	0	0

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2010/12/01	R213 2011/05/05			Bond Future	8.6090	8.5180	(1.057)	0.0000	0.0000	0
2010/12/01	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/05/05	8.00	Put	Bond Future	5,314.0000	4,551.0000	(14.358)	0	0	0
2010/12/01	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/05/05	8.05	Put	Bond Future	4,859.0000	4,096.0000	(15.703)	0	0	0
2010/12/01	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/05/05	7.95	Put	Bond Future	5,772.0000	5,009.0000	(13.219)	0	0	0
2010/12/01	R213 2011/08/04			Bond Future	8.6790	8.5850	(1.083)	0.0000	0.0000	0
2010/12/01	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/08/04	8.00	Put	Bond Future	5,869.0000	5,091.0000	(13.256)	0	0	0
2010/12/01	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/08/04	8.05	Put	Bond Future	5,417.0000	4,639.0000	(14.362)	0	0	0
2010/12/01	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/01	R213 2011/08/04	7.95	Put	Bond Future	6,325.0000	5,547.0000	(12.300)	0	0	0
2010/12/01	TRT1 2011/02/03			Index Future	338.2040	340.1490	0.575	0.0000	0.0000	100
2010/12/01	TRT1 2011/05/05			Index Future	342.7950	344.7680	0.576	0.0000	0.0000	0
<b>Total</b>										<b>174031.00</b>