



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/12/2010

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
2010/12/02	AL7T 2011/02/03			Index Future	372.4350	371.4690	(0.259)	0.0000	0.0000	30
2010/12/02	ALBI 2011/02/03			Index Future	343.5270	342.6390	(0.258)	0.0000	0.0000	1,132
2010/12/02	ALBI 2011/05/05			Index Future	348.5450	347.6450	(0.258)	0.0000	0.0000	2
2010/12/02	CRD1 2011/02/03			Index Future	152.6640	152.4210	(0.159)	0.0000	0.0000	2
2010/12/02	CRD1 2011/05/05			Index Future	154.7380	154.4920	(0.159)	0.0000	0.0000	0
2010/12/02	GOVI 2011/02/03			GOVI	344.3770	343.5050	(0.253)	0.0000	0.0000	209
2010/12/02	GOVI 2011/02/03	343.00	Call	GOVI	13,770.0000	5,050.0000	(63.326)	0	0	0
2010/12/02	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/02	GOVI 2011/02/03	343.01	Call	GOVI	13,670.0000	4,950.0000	(63.789)	0	0	0
2010/12/02	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/02	GOVI 2011/02/03	342.99	Call	GOVI	13,870.0000	5,150.0000	(62.870)	0	0	0
2010/12/02	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/02	GOVI 2011/05/05			GOVI	349.4080	348.5240	(0.253)	0.0000	0.0000	0
2010/12/02	GOVI 2011/05/05	349.00	Call	GOVI	4,080.0000	0.0000	(100.000)	0	0	0
2010/12/02	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	4,760.0000	100.000	0	0	0
2010/12/02	GOVI 2011/05/05	349.01	Call	GOVI	3,980.0000	0.0000	(100.000)	0	0	0
2010/12/02	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	4,860.0000	100.000	0	0	0
2010/12/02	GOVI 2011/05/05	348.99	Call	GOVI	4,180.0000	0.0000	(100.000)	0	0	0
2010/12/02	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	4,660.0000	100.000	0	0	0
2010/12/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/02	IGOV 2011/02/03			Index Future	148.5810	148.5710	(0.007)	0.0000	0.0000	0
2010/12/02	IGOV 2011/05/05			Index Future	150.7520	150.7420	(0.007)	0.0000	0.0000	0

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2010/12/02	IGOV 2011/08/04			Index Future	152.9260	152.9160	(0.007)	0.0000	0.0000	0
2010/12/02	ILBI 2011/02/03			Index Future	402.4270	402.4020	(0.006)	0.0000	0.0000	370
2010/12/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/02	JBAF 2010/12/15			Jibar Tradeable Future	5.5520	5.5640	0.216	0.0000	0.0000	7,600
2010/12/02	JBAF 2011/01/19			Jibar Tradeable Future	5.5290	5.5650	0.651	0.0000	0.0000	5,000
2010/12/02	JBAF 2011/02/16			Jibar Tradeable Future	5.5200	5.5600	0.725	0.0000	0.0000	2,500
2010/12/02	JBAF 2011/03/16			Jibar Tradeable Future	5.5210	5.5660	0.815	0.0000	0.0000	5,500
2010/12/02	JBAF 2011/04/20			Jibar Tradeable Future	5.5210	5.5710	0.906	94.5230	94.5230	2
2010/12/02	JBAF 2011/05/18			Jibar Tradeable Future	5.5270	5.5840	1.031	0.0000	0.0000	0
2010/12/02	JBAF 2011/06/15			Jibar Tradeable Future	5.5460	5.5920	0.829	0.0000	0.0000	4,500
2010/12/02	JBAF 2011/09/21			Jibar Tradeable Future	5.7590	5.7930	0.590	0.0000	0.0000	13,900
2010/12/02	JBAF 2011/12/21			Jibar Tradeable Future	5.9770	6.0170	0.669	94.1070	94.1070	5,200
2010/12/02	JBAF 2012/03/20			Jibar Tradeable Future	6.2420	6.2890	0.753	0.0000	0.0000	0
2010/12/02	JBAF 2012/06/20			Jibar Tradeable Future	6.4950	6.5490	0.831	0.0000	0.0000	100
2010/12/02	JBAF 2012/09/19			Jibar Tradeable Future	6.7240	6.8070	1.234	0.0000	0.0000	40,100
2010/12/02	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/02	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/02	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/02	OTH1 2011/02/03			Index Future	338.5740	337.5910	(0.290)	0.0000	0.0000	3
2010/12/02	OTH1 2011/05/05			Index Future	343.5200	342.5240	(0.290)	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
2010/12/02	R157 2011/02/03			Bond Future	7.4240	7.4760	0.700	0.0000	0.0000	7,186
2010/12/02	R157 2011/02/03	7.90	Call	Bond Future	2,299.0000	2,111.0000	(8.177)	0	0	0
2010/12/02	R157 2011/02/03	7.90	Put	Bond Future	236.0000	275.0000	16.525	0	0	0
2010/12/02	R157 2011/02/03	7.95	Call	Bond Future	2,477.0000	2,283.0000	(7.832)	0	0	0
2010/12/02	R157 2011/02/03	7.95	Put	Bond Future	199.0000	233.0000	17.085	0	0	0
2010/12/02	R157 2011/02/03	7.85	Call	Bond Future	2,126.0000	1,944.0000	(8.561)	0	0	0
2010/12/02	R157 2011/02/03	7.85	Put	Bond Future	277.0000	323.0000	16.606	0	0	0
2010/12/02	R157 2011/05/05			Bond Future	7.5360	7.5910	0.730	0.0000	0.0000	705
2010/12/02	R157 2011/05/05	7.75	Call	Bond Future	1,926.0000	1,788.0000	(7.165)	0	0	0
2010/12/02	R157 2011/05/05	7.75	Put	Bond Future	1,045.0000	1,134.0000	8.517	0	0	0
2010/12/02	R157 2011/05/05	7.80	Call	Bond Future	2,054.0000	1,910.0000	(7.011)	0	0	0
2010/12/02	R157 2011/05/05	7.80	Put	Bond Future	968.0000	1,051.0000	8.574	0	0	0
2010/12/02	R157 2011/05/05	7.70	Call	Bond Future	1,803.0000	1,669.0000	(7.432)	0	0	0
2010/12/02	R157 2011/05/05	7.70	Put	Bond Future	1,127.0000	1,220.0000	8.252	0	0	0
2010/12/02	R157 2011/05/05	7.65	Call	Bond Future	1,684.0000	1,555.0000	(7.660)	0	0	0
2010/12/02	R157 2011/05/05	7.65	Put	Bond Future	1,213.0000	1,312.0000	8.162	0	0	0
2010/12/02	R157 2011/08/04			Bond Future	7.6660	7.7250	0.770	0.0000	0.0000	0
2010/12/02	R157 2011/08/04	7.50	Call	Bond Future	1,391.0000	1,287.0000	(7.477)	0	0	0
2010/12/02	R157 2011/08/04	7.50	Put	Bond Future	2,039.0000	2,164.0000	6.130	0	0	0
2010/12/02	R157 2011/08/04	7.55	Call	Bond Future	1,483.0000	1,375.0000	(7.283)	0	0	0
2010/12/02	R157 2011/08/04	7.55	Put	Bond Future	1,935.0000	2,057.0000	6.305	0	0	0
2010/12/02	R157 2011/08/04	7.45	Call	Bond Future	1,302.0000	1,203.0000	(7.604)	0	0	0
2010/12/02	R157 2011/08/04	7.45	Put	Bond Future	2,146.0000	2,276.0000	6.058	0	0	0
2010/12/02	R186 2011/02/03			Bond Future	8.4010	8.4410	0.476	0.0000	0.0000	23,685
2010/12/02	R186 2011/02/03	9.00	Call	Bond Future	6,182.0000	5,843.0000	(5.484)	0	0	0
2010/12/02	R186 2011/02/03	9.00	Put	Bond Future	510.0000	562.0000	10.196	0	0	0
2010/12/02	R186 2011/02/03	9.05	Call	Bond Future	6,568.0000	6,223.0000	(5.253)	0	0	0
2010/12/02	R186 2011/02/03	9.05	Put	Bond Future	440.0000	487.0000	10.682	0	0	0
2010/12/02	R186 2011/02/03	8.95	Call	Bond Future	5,802.0000	5,470.0000	(5.722)	0	0	0
2010/12/02	R186 2011/02/03	8.95	Put	Bond Future	588.0000	647.0000	10.034	0	0	0
2010/12/02	R186 2011/02/03	7.75	Put	Bond Future	6,971.0000	7,310.0000	4.863	0	0	0
2010/12/02	R186 2011/02/03	7.75	Call	Bond Future	320.0000	267.0000	(16.563)	0	0	3,000
2010/12/02	R186 2011/05/05			Bond Future	8.4770	8.5180	0.484	0.0000	0.0000	0
2010/12/02	R186 2011/05/05	8.75	Call	Bond Future	5,106.0000	4,851.0000	(4.994)	0	0	0

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2010/12/02	R186	2011/05/05	8.75	Put	Bond Future	2,517.0000	2,656.0000	5.522	0	0	0
2010/12/02	R186	2011/05/05	8.80	Call	Bond Future	5,399.0000	5,137.0000	(4.853)	0	0	0
2010/12/02	R186	2011/05/05	8.80	Put	Bond Future	2,345.0000	2,477.0000	5.629	0	0	0
2010/12/02	R186	2011/05/05	8.70	Call	Bond Future	4,819.0000	4,571.0000	(5.146)	0	0	0
2010/12/02	R186	2011/05/05	8.70	Put	Bond Future	2,698.0000	2,844.0000	5.411	0	0	0
2010/12/02	R186	2011/05/05	8.00	Put	Bond Future	6,428.0000	6,693.0000	4.123	0	0	0
2010/12/02	R186	2011/05/05	8.00	Call	Bond Future	1,695.0000	1,566.0000	(7.611)	0	0	5,500
2010/12/02	R186	2011/08/04			Bond Future	8.5590	8.6020	0.502	0.0000	0.0000	0
2010/12/02	R186	2011/08/04	8.25	Call	Bond Future	3,277.0000	3,101.0000	(5.371)	0	0	0
2010/12/02	R186	2011/08/04	8.25	Put	Bond Future	6,254.0000	6,484.0000	3.678	0	0	0
2010/12/02	R186	2011/08/04	8.30	Call	Bond Future	3,483.0000	3,301.0000	(5.225)	0	0	0
2010/12/02	R186	2011/08/04	8.30	Put	Bond Future	5,971.0000	6,195.0000	3.751	0	0	0
2010/12/02	R186	2011/08/04	8.20	Call	Bond Future	3,077.0000	2,908.0000	(5.492)	0	0	0
2010/12/02	R186	2011/08/04	8.20	Put	Bond Future	6,546.0000	6,783.0000	3.621	0	0	0
2010/12/02	R201	2011/02/03			Bond Future	7.1420	7.1940	0.728	0.0000	0.0000	489
2010/12/02	R201	2011/02/03	8.00	Call	Bond Future	2,933.0000	2,762.0000	(5.830)	0	0	0
2010/12/02	R201	2011/02/03	8.00	Put	Bond Future	34.0000	42.0000	23.529	0	0	0
2010/12/02	R201	2011/02/03	8.05	Call	Bond Future	3,092.0000	2,920.0000	(5.563)	0	0	0
2010/12/02	R201	2011/02/03	8.05	Put	Bond Future	28.0000	34.0000	21.429	0	0	0
2010/12/02	R201	2011/02/03	7.95	Call	Bond Future	2,775.0000	2,606.0000	(6.090)	0	0	0
2010/12/02	R201	2011/02/03	7.95	Put	Bond Future	43.0000	52.0000	20.930	0	0	0
2010/12/02	R201	2011/05/05			Bond Future	7.2440	7.3000	0.773	0.0000	0.0000	0
2010/12/02	R201	2011/05/05	7.75	Call	Bond Future	2,060.0000	1,927.0000	(6.456)	0	0	0
2010/12/02	R201	2011/05/05	7.75	Put	Bond Future	444.0000	492.0000	10.811	0	0	0
2010/12/02	R201	2011/05/05	7.80	Call	Bond Future	2,179.0000	2,043.0000	(6.241)	0	0	0
2010/12/02	R201	2011/05/05	7.80	Put	Bond Future	406.0000	450.0000	10.837	0	0	0
2010/12/02	R201	2011/05/05	7.70	Call	Bond Future	1,944.0000	1,815.0000	(6.636)	0	0	0
2010/12/02	R201	2011/05/05	7.70	Put	Bond Future	487.0000	538.0000	10.472	0	0	0
2010/12/02	R201	2011/08/04			Bond Future	7.3680	7.4280	0.814	0.0000	0.0000	0
2010/12/02	R201	2011/08/04	7.25	Call	Bond Future	1,080.0000	996.0000	(7.778)	0	0	0
2010/12/02	R201	2011/08/04	7.25	Put	Bond Future	1,436.0000	1,532.0000	6.685	0	0	0
2010/12/02	R201	2011/08/04	7.30	Call	Bond Future	1,154.0000	1,067.0000	(7.539)	0	0	0
2010/12/02	R201	2011/08/04	7.30	Put	Bond Future	1,359.0000	1,452.0000	6.843	0	0	0
2010/12/02	R201	2011/08/04	7.20	Call	Bond Future	1,009.0000	929.0000	(7.929)	0	0	0

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2010/12/02	R201 2011/08/04	7.20	Put	Bond Future	1,516.0000	1,616.0000	6.596	0	0	0
2010/12/02	R202 2011/02/03			Bond Future	0.4170	0.4170	0.000	0.0000	0.0000	3,240
2010/12/02	R202 2011/02/03	3.05	Call	Bond Future	59,435.0000	59,435.0000	0.000	0	0	0
2010/12/02	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R202 2011/02/03	3.10	Call	Bond Future	60,282.0000	60,282.0000	0.000	0	0	0
2010/12/02	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R202 2011/02/03	3.00	Call	Bond Future	58,579.0000	58,579.0000	0.000	0	0	0
2010/12/02	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R202 2011/05/05			Bond Future	0.3390	0.3390	0.000	0.0000	0.0000	6,500
2010/12/02	R202 2011/05/05	2.05	Call	Bond Future	42,361.0000	42,361.0000	0.000	0	0	0
2010/12/02	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R202 2011/05/05	2.10	Call	Bond Future	43,389.0000	43,389.0000	0.000	0	0	0
2010/12/02	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R202 2011/05/05	2.00	Call	Bond Future	41,323.0000	41,323.0000	0.000	0	0	0
2010/12/02	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R203 2011/02/03			Bond Future	8.0750	8.1250	0.619	0.0000	0.0000	1,407
2010/12/02	R203 2011/02/03	8.50	Call	Bond Future	2,503.0000	2,303.0000	(7.990)	0	0	0
2010/12/02	R203 2011/02/03	8.50	Put	Bond Future	378.0000	431.0000	14.021	0	0	0
2010/12/02	R203 2011/02/03	8.55	Call	Bond Future	2,698.0000	2,492.0000	(7.635)	0	0	0
2010/12/02	R203 2011/02/03	8.55	Put	Bond Future	327.0000	374.0000	14.373	0	0	0
2010/12/02	R203 2011/02/03	8.45	Call	Bond Future	2,314.0000	2,120.0000	(8.384)	0	0	0
2010/12/02	R203 2011/02/03	8.45	Put	Bond Future	436.0000	495.0000	13.532	0	0	0
2010/12/02	R203 2011/02/03	8.00	Put	Bond Future	1,315.0000	1,450.0000	10.266	0	0	0
2010/12/02	R203 2011/02/03	8.00	Call	Bond Future	934.0000	816.0000	(12.634)	0	0	1,000
2010/12/02	R203 2011/05/05			Bond Future	8.1840	8.2380	0.660	0.0000	0.0000	0
2010/12/02	R203 2011/05/05	8.25	Call	Bond Future	1,982.0000	1,837.0000	(7.316)	0	0	0
2010/12/02	R203 2011/05/05	8.25	Put	Bond Future	1,660.0000	1,779.0000	7.169	0	0	0
2010/12/02	R203 2011/05/05	8.30	Call	Bond Future	2,116.0000	1,966.0000	(7.089)	0	0	0
2010/12/02	R203 2011/05/05	8.30	Put	Bond Future	1,551.0000	1,665.0000	7.350	0	0	0
2010/12/02	R203 2011/05/05	8.20	Call	Bond Future	1,851.0000	1,713.0000	(7.455)	0	0	0
2010/12/02	R203 2011/05/05	8.20	Put	Bond Future	1,773.0000	1,898.0000	7.050	0	0	0
2010/12/02	R203 2011/08/04			Bond Future	8.3070	8.3630	0.674	0.0000	0.0000	0
2010/12/02	R203 2011/08/04	8.00	Call	Bond Future	1,563.0000	1,454.0000	(6.974)	0	0	0

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2010/12/02	R203 2011/08/04	8.00	Put	Bond Future	3,020.0000	3,174.0000	5.099	0	0	0
2010/12/02	R203 2011/08/04	8.05	Call	Bond Future	1,665.0000	1,552.0000	(6.787)	0	0	0
2010/12/02	R203 2011/08/04	8.05	Put	Bond Future	2,883.0000	3,033.0000	5.203	0	0	0
2010/12/02	R203 2011/08/04	7.95	Call	Bond Future	1,465.0000	1,361.0000	(7.099)	0	0	0
2010/12/02	R203 2011/08/04	7.95	Put	Bond Future	3,162.0000	3,321.0000	5.028	0	0	0
2010/12/02	R204 2011/02/03			Bond Future	8.1970	8.2370	0.488	0.0000	0.0000	1,926
2010/12/02	R204 2011/02/03	8.50	Call	Bond Future	2,309.0000	2,142.0000	(7.233)	0	0	0
2010/12/02	R204 2011/02/03	8.50	Put	Bond Future	608.0000	668.0000	9.868	0	0	0
2010/12/02	R204 2011/02/03	8.55	Call	Bond Future	2,509.0000	2,336.0000	(6.895)	0	0	0
2010/12/02	R204 2011/02/03	8.55	Put	Bond Future	531.0000	585.0000	10.169	0	0	0
2010/12/02	R204 2011/02/03	8.45	Call	Bond Future	2,115.0000	1,955.0000	(7.565)	0	0	0
2010/12/02	R204 2011/02/03	8.45	Put	Bond Future	692.0000	759.0000	9.682	0	0	0
2010/12/02	R204 2011/05/05			Bond Future	8.2990	8.3410	0.506	0.0000	0.0000	0
2010/12/02	R204 2011/05/05	8.50	Call	Bond Future	2,692.0000	2,551.0000	(5.238)	0	0	0
2010/12/02	R204 2011/05/05	8.50	Put	Bond Future	1,593.0000	1,683.0000	5.650	0	0	0
2010/12/02	R204 2011/05/05	8.55	Call	Bond Future	2,857.0000	2,711.0000	(5.110)	0	0	0
2010/12/02	R204 2011/05/05	8.55	Put	Bond Future	1,487.0000	1,572.0000	5.716	0	0	0
2010/12/02	R204 2011/05/05	8.45	Call	Bond Future	2,533.0000	2,396.0000	(5.409)	0	0	0
2010/12/02	R204 2011/05/05	8.45	Put	Bond Future	1,706.0000	1,800.0000	5.510	0	0	0
2010/12/02	R204 2011/08/04			Bond Future	8.4130	8.4570	0.523	0.0000	0.0000	0
2010/12/02	R204 2011/08/04	8.00	Call	Bond Future	1,602.0000	1,511.0000	(5.680)	0	0	0
2010/12/02	R204 2011/08/04	8.00	Put	Bond Future	3,836.0000	3,979.0000	3.728	0	0	0
2010/12/02	R204 2011/08/04	8.05	Call	Bond Future	1,710.0000	1,614.0000	(5.614)	0	0	0
2010/12/02	R204 2011/08/04	8.05	Put	Bond Future	3,670.0000	3,808.0000	3.760	0	0	0
2010/12/02	R204 2011/08/04	7.95	Call	Bond Future	1,499.0000	1,412.0000	(5.804)	0	0	0
2010/12/02	R204 2011/08/04	7.95	Put	Bond Future	4,008.0000	4,155.0000	3.668	0	0	0
2010/12/02	R206 2011/02/03			Bond Future	6.7830	6.8300	0.693	0.0000	0.0000	0
2010/12/02	R206 2011/02/03	8.00	Call	Bond Future	3,169.0000	3,046.0000	(3.881)	0	0	0
2010/12/02	R206 2011/02/03	8.00	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2010/12/02	R206 2011/02/03	8.05	Call	Bond Future	3,295.0000	3,172.0000	(3.733)	0	0	0
2010/12/02	R206 2011/02/03	8.05	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/12/02	R206 2011/02/03	7.95	Call	Bond Future	3,043.0000	2,920.0000	(4.042)	0	0	0
2010/12/02	R206 2011/02/03	7.95	Put	Bond Future	6.0000	7.0000	16.667	0	0	0

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2010/12/02	R206 2011/05/05			Bond Future	6.8800	6.9320	0.756	0.0000	0.0000	0
2010/12/02	R206 2011/05/05	7.50	Call	Bond Future	1,775.0000	1,676.0000	(5.577)	0	0	0
2010/12/02	R206 2011/05/05	7.50	Put	Bond Future	278.0000	306.0000	10.072	0	0	0
2010/12/02	R206 2011/05/05	7.55	Call	Bond Future	1,869.0000	1,768.0000	(5.404)	0	0	0
2010/12/02	R206 2011/05/05	7.55	Put	Bond Future	253.0000	278.0000	9.881	0	0	0
2010/12/02	R206 2011/05/05	7.45	Call	Bond Future	1,683.0000	1,587.0000	(5.704)	0	0	0
2010/12/02	R206 2011/05/05	7.45	Put	Bond Future	306.0000	337.0000	10.131	0	0	0
2010/12/02	R206 2011/08/04			Bond Future	7.0050	7.0630	0.828	0.0000	0.0000	0
2010/12/02	R206 2011/08/04	7.00	Call	Bond Future	910.0000	845.0000	(7.143)	0	0	0
2010/12/02	R206 2011/08/04	7.00	Put	Bond Future	921.0000	984.0000	6.840	0	0	0
2010/12/02	R206 2011/08/04	7.05	Call	Bond Future	967.0000	899.0000	(7.032)	0	0	0
2010/12/02	R206 2011/08/04	7.05	Put	Bond Future	867.0000	928.0000	7.036	0	0	0
2010/12/02	R206 2011/08/04	6.95	Call	Bond Future	853.0000	791.0000	(7.268)	0	0	0
2010/12/02	R206 2011/08/04	6.95	Put	Bond Future	975.0000	1,041.0000	6.769	0	0	0
2010/12/02	R207 2011/02/03			Bond Future	8.2410	8.2810	0.485	0.0000	0.0000	1,400
2010/12/02	R207 2011/02/03	8.75	Call	Bond Future	3,357.0000	3,158.0000	(5.928)	0	0	0
2010/12/02	R207 2011/02/03	8.75	Put	Bond Future	371.0000	411.0000	10.782	0	0	0
2010/12/02	R207 2011/02/03	8.80	Call	Bond Future	3,593.0000	3,389.0000	(5.678)	0	0	0
2010/12/02	R207 2011/02/03	8.80	Put	Bond Future	320.0000	355.0000	10.938	0	0	0
2010/12/02	R207 2011/02/03	8.70	Call	Bond Future	3,127.0000	2,932.0000	(6.236)	0	0	0
2010/12/02	R207 2011/02/03	8.70	Put	Bond Future	429.0000	473.0000	10.256	0	0	0
2010/12/02	R207 2011/05/05			Bond Future	8.3360	8.3780	0.504	0.0000	0.0000	0
2010/12/02	R207 2011/05/05	8.50	Call	Bond Future	2,735.0000	2,588.0000	(5.375)	0	0	0
2010/12/02	R207 2011/05/05	8.50	Put	Bond Future	1,784.0000	1,882.0000	5.493	0	0	0
2010/12/02	R207 2011/05/05	8.55	Call	Bond Future	2,905.0000	2,753.0000	(5.232)	0	0	0
2010/12/02	R207 2011/05/05	8.55	Put	Bond Future	1,667.0000	1,759.0000	5.519	0	0	0
2010/12/02	R207 2011/05/05	8.45	Call	Bond Future	2,570.0000	2,428.0000	(5.525)	0	0	0
2010/12/02	R207 2011/05/05	8.45	Put	Bond Future	1,908.0000	2,010.0000	5.346	0	0	0
2010/12/02	R207 2011/08/04			Bond Future	8.4410	8.4840	0.509	0.0000	0.0000	0
2010/12/02	R207 2011/08/04	8.25	Call	Bond Future	2,239.0000	2,125.0000	(5.092)	0	0	0
2010/12/02	R207 2011/08/04	8.25	Put	Bond Future	3,331.0000	3,461.0000	3.903	0	0	0
2010/12/02	R207 2011/08/04	8.30	Call	Bond Future	2,372.0000	2,254.0000	(4.975)	0	0	0
2010/12/02	R207 2011/08/04	8.30	Put	Bond Future	3,177.0000	3,302.0000	3.935	0	0	0
2010/12/02	R207 2011/08/04	8.20	Call	Bond Future	2,110.0000	2,000.0000	(5.213)	0	0	0

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2010/12/02	R207 2011/08/04	8.20	Put	Bond Future	3,491.0000	3,625.0000	3.838	0	0	0
2010/12/02	R208 2011/02/03			Bond Future	8.2980	8.3480	0.603	0.0000	0.0000	5,598
2010/12/02	R208 2011/02/03	8.75	Call	Bond Future	3,263.0000	3,011.0000	(7.723)	0	0	0
2010/12/02	R208 2011/02/03	8.75	Put	Bond Future	472.0000	534.0000	13.136	0	0	0
2010/12/02	R208 2011/02/03	8.80	Call	Bond Future	3,502.0000	3,244.0000	(7.367)	0	0	0
2010/12/02	R208 2011/02/03	8.80	Put	Bond Future	409.0000	465.0000	13.692	0	0	0
2010/12/02	R208 2011/02/03	8.70	Call	Bond Future	3,029.0000	2,785.0000	(8.055)	0	0	0
2010/12/02	R208 2011/02/03	8.70	Put	Bond Future	541.0000	611.0000	12.939	0	0	0
2010/12/02	R208 2011/05/05			Bond Future	8.3840	8.4360	0.620	0.0000	0.0000	0
2010/12/02	R208 2011/05/05	8.50	Call	Bond Future	2,700.0000	2,517.0000	(6.778)	0	0	0
2010/12/02	R208 2011/05/05	8.50	Put	Bond Future	1,989.0000	2,125.0000	6.838	0	0	0
2010/12/02	R208 2011/05/05	8.55	Call	Bond Future	2,874.0000	2,684.0000	(6.611)	0	0	0
2010/12/02	R208 2011/05/05	8.55	Put	Bond Future	1,858.0000	1,988.0000	6.997	0	0	0
2010/12/02	R208 2011/05/05	8.45	Call	Bond Future	2,532.0000	2,355.0000	(6.991)	0	0	0
2010/12/02	R208 2011/05/05	8.45	Put	Bond Future	2,126.0000	2,269.0000	6.726	0	0	0
2010/12/02	R208 2011/08/04			Bond Future	8.4770	8.5310	0.637	0.0000	0.0000	0
2010/12/02	R208 2011/08/04	8.25	Call	Bond Future	2,265.0000	2,119.0000	(6.446)	0	0	0
2010/12/02	R208 2011/08/04	8.25	Put	Bond Future	3,645.0000	3,824.0000	4.911	0	0	0
2010/12/02	R208 2011/08/04	8.30	Call	Bond Future	2,404.0000	2,253.0000	(6.281)	0	0	0
2010/12/02	R208 2011/08/04	8.30	Put	Bond Future	3,478.0000	3,652.0000	5.003	0	0	0
2010/12/02	R208 2011/08/04	8.20	Call	Bond Future	2,131.0000	1,991.0000	(6.570)	0	0	0
2010/12/02	R208 2011/08/04	8.20	Put	Bond Future	3,819.0000	4,004.0000	4.844	0	0	0
2010/12/02	R209 2011/02/03			Bond Future	8.4300	8.4750	0.534	0.0000	0.0000	23,690
2010/12/02	R209 2011/02/03	9.00	Call	Bond Future	5,114.0000	4,793.0000	(6.277)	0	0	0
2010/12/02	R209 2011/02/03	9.00	Put	Bond Future	515.0000	574.0000	11.456	0	0	0
2010/12/02	R209 2011/02/03	9.05	Call	Bond Future	5,429.0000	5,102.0000	(6.023)	0	0	0
2010/12/02	R209 2011/02/03	9.05	Put	Bond Future	448.0000	501.0000	11.830	0	0	0
2010/12/02	R209 2011/02/03	8.95	Call	Bond Future	4,802.0000	4,488.0000	(6.539)	0	0	0
2010/12/02	R209 2011/02/03	8.95	Put	Bond Future	588.0000	654.0000	11.224	0	0	0
2010/12/02	R209 2011/05/05			Bond Future	8.4870	8.5340	0.554	0.0000	0.0000	0
2010/12/02	R209 2011/05/05	8.50	Call	Bond Future	3,271.0000	3,058.0000	(6.512)	0	0	0
2010/12/02	R209 2011/05/05	8.50	Put	Bond Future	3,162.0000	3,341.0000	5.661	0	0	0
2010/12/02	R209 2011/05/05	8.55	Call	Bond Future	3,489.0000	3,268.0000	(6.334)	0	0	0

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2010/12/02	R209 2011/05/05	8.55	Put	Bond Future	2,964.0000	3,135.0000	5.769	0	0	0
2010/12/02	R209 2011/05/05	8.45	Call	Bond Future	3,059.0000	2,855.0000	(6.669)	0	0	0
2010/12/02	R209 2011/05/05	8.45	Put	Bond Future	3,370.0000	3,558.0000	5.579	0	0	0
2010/12/02	R209 2011/08/04			Bond Future	8.5480	8.5960	0.562	0.0000	0.0000	0
2010/12/02	R209 2011/08/04	8.50	Call	Bond Future	3,860.0000	3,654.0000	(5.337)	0	0	0
2010/12/02	R209 2011/08/04	8.50	Put	Bond Future	4,259.0000	4,448.0000	4.438	0	0	0
2010/12/02	R209 2011/08/04	8.55	Call	Bond Future	4,070.0000	3,857.0000	(5.233)	0	0	0
2010/12/02	R209 2011/08/04	8.55	Put	Bond Future	4,053.0000	4,236.0000	4.515	0	0	0
2010/12/02	R209 2011/08/04	8.45	Call	Bond Future	3,656.0000	3,456.0000	(5.470)	0	0	0
2010/12/02	R209 2011/08/04	8.45	Put	Bond Future	4,474.0000	4,669.0000	4.359	0	0	0
2010/12/02	R209 2011/08/04	10.10	Call	Bond Future	12,044.0000	11,694.0000	(2.906)	0	0	0
2010/12/02	R209 2011/08/04	10.10	Put	Bond Future	751.0000	797.0000	6.125	0	0	0
2010/12/02	R211 2011/02/03			Bond Future	1.7710	1.7700	(0.056)	0.0000	0.0000	589
2010/12/02	R211 2011/02/03	2.50	Call	Bond Future	4,118.0000	4,124.0000	0.146	0	0	0
2010/12/02	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R211 2011/02/03	2.55	Call	Bond Future	4,394.0000	4,399.0000	0.114	0	0	0
2010/12/02	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R211 2011/02/03	2.45	Call	Bond Future	3,842.0000	3,847.0000	0.130	0	0	0
2010/12/02	R211 2011/02/03	2.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/12/02	R212 2011/02/03			Bond Future	2.4560	2.4550	(0.041)	0.0000	0.0000	1,868
2010/12/02	R212 2011/02/03	3.00	Call	Bond Future	5,138.0000	5,147.0000	0.175	0	0	0
2010/12/02	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R212 2011/02/03	3.05	Call	Bond Future	5,595.0000	5,605.0000	0.179	0	0	0
2010/12/02	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R212 2011/02/03	2.95	Call	Bond Future	4,678.0000	4,688.0000	0.214	0	0	0
2010/12/02	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/02/03			Bond Future	8.4550	8.4950	0.473	0.0000	0.0000	0
2010/12/02	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/02/03	8.00	Put	Bond Future	4,032.0000	4,374.0000	8.482	0	0	0
2010/12/02	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/02/03	8.05	Put	Bond Future	3,575.0000	3,917.0000	9.566	0	0	0
2010/12/02	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/02/03	7.95	Put	Bond Future	4,492.0000	4,834.0000	7.614	0	0	0

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2010/12/02	R213 2011/05/05			Bond Future	8.5180	8.5590	0.481	0.0000	0.0000	0
2010/12/02	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/05/05	8.00	Put	Bond Future	4,551.0000	4,896.0000	7.581	0	0	0
2010/12/02	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/05/05	8.05	Put	Bond Future	4,096.0000	4,441.0000	8.423	0	0	0
2010/12/02	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/05/05	7.95	Put	Bond Future	5,009.0000	5,354.0000	6.888	0	0	0
2010/12/02	R213 2011/08/04			Bond Future	8.5850	8.6280	0.501	0.0000	0.0000	0
2010/12/02	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/08/04	8.00	Put	Bond Future	5,091.0000	5,449.0000	7.032	0	0	0
2010/12/02	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/08/04	8.05	Put	Bond Future	4,639.0000	4,996.0000	7.696	0	0	0
2010/12/02	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/02	R213 2011/08/04	7.95	Put	Bond Future	5,547.0000	5,905.0000	6.454	0	0	0
2010/12/02	TRT1 2011/02/03			Index Future	340.1490	339.3000	(0.250)	0.0000	0.0000	100
2010/12/02	TRT1 2011/05/05			Index Future	344.7680	343.9090	(0.249)	0.0000	0.0000	0
Total										174033.00