



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/12/2010

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
2010/12/14	AL7T 2011/02/03			Index Future	371.9670	373.0460	0.290	0.0000	0.0000	30
2010/12/14	ALBI 2011/02/03			Index Future	342.7870	343.8690	0.316	0.0000	0.0000	1,164
2010/12/14	ALBI 2011/05/05			Index Future	347.8010	348.8990	0.316	0.0000	0.0000	2
2010/12/14	CRD1 2011/02/03			Index Future	152.9360	153.1560	0.144	0.0000	0.0000	2
2010/12/14	CRD1 2011/05/05			Index Future	155.0170	155.2400	0.144	0.0000	0.0000	0
2010/12/14	GOVI 2011/02/03			GOVI	343.6820	344.6850	0.292	0.0000	0.0000	210
2010/12/14	GOVI 2011/02/03	343.00	Call	GOVI	6,820.0000	16,850.0000	147.067	0	0	0
2010/12/14	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/14	GOVI 2011/02/03	343.01	Call	GOVI	6,720.0000	16,750.0000	149.256	0	0	0
2010/12/14	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/14	GOVI 2011/02/03	342.99	Call	GOVI	6,920.0000	16,950.0000	144.942	0	0	0
2010/12/14	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/14	GOVI 2011/05/05			GOVI	348.7090	349.7270	0.292	0.0000	0.0000	0
2010/12/14	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	7,270.0000	100.000	0	0	0
2010/12/14	GOVI 2011/05/05	349.00	Put	GOVI	2,910.0000	0.0000	(100.000)	0	0	0
2010/12/14	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	7,170.0000	100.000	0	0	0
2010/12/14	GOVI 2011/05/05	349.01	Put	GOVI	3,010.0000	0.0000	(100.000)	0	0	0
2010/12/14	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	7,370.0000	100.000	0	0	0
2010/12/14	GOVI 2011/05/05	348.99	Put	GOVI	2,810.0000	0.0000	(100.000)	0	0	0
2010/12/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/14	IGOV 2011/02/03			Index Future	148.6270	148.4100	(0.146)	0.0000	0.0000	4
2010/12/14	IGOV 2011/05/05			Index Future	150.8010	150.5810	(0.146)	0.0000	0.0000	0

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2010/12/14	IGOV 2011/08/04			Index Future	152.9770	152.7540	(0.146)	0.0000	0.0000	0
2010/12/14	ILBI 2011/02/03			Index Future	402.5640	402.3690	(0.048)	0.0000	0.0000	370
2010/12/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/14	JBAF 2010/12/15			Jibar Tradeable Future	5.5500	5.5250	(0.450)	0.0000	0.0000	7,600
2010/12/14	JBAF 2011/01/19			Jibar Tradeable Future	5.5200	5.4700	(0.906)	0.0000	0.0000	5,000
2010/12/14	JBAF 2011/02/16			Jibar Tradeable Future	5.4700	5.4500	(0.366)	0.0000	0.0000	2,500
2010/12/14	JBAF 2011/03/16			Jibar Tradeable Future	5.4610	5.4430	(0.330)	0.0000	0.0000	5,500
2010/12/14	JBAF 2011/04/20			Jibar Tradeable Future	5.4610	5.4520	(0.165)	0.0000	0.0000	2
2010/12/14	JBAF 2011/05/18			Jibar Tradeable Future	5.4660	5.4610	(0.091)	0.0000	0.0000	0
2010/12/14	JBAF 2011/06/15			Jibar Tradeable Future	5.4730	5.4620	(0.201)	0.0000	0.0000	4,500
2010/12/14	JBAF 2011/09/21			Jibar Tradeable Future	5.6780	5.6320	(0.810)	0.0000	0.0000	13,900
2010/12/14	JBAF 2011/12/21			Jibar Tradeable Future	5.9240	5.8780	(0.777)	0.0000	0.0000	5,200
2010/12/14	JBAF 2012/03/20			Jibar Tradeable Future	6.2080	6.1650	(0.693)	0.0000	0.0000	0
2010/12/14	JBAF 2012/06/20			Jibar Tradeable Future	6.5200	6.4770	(0.660)	0.0000	0.0000	100
2010/12/14	JBAF 2012/09/19			Jibar Tradeable Future	6.8000	6.7700	(0.441)	0.0000	0.0000	40,100
2010/12/14	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/14	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/14	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/14	OTH1 2011/02/03			Index Future	337.5880	339.0970	0.447	0.0000	0.0000	3
2010/12/14	OTH1 2011/05/05			Index Future	342.5260	344.0570	0.447	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
2010/12/14	R157 2011/02/03			Bond Future	7.4690	7.4290	(0.536)	0.0000	0.0000	7,886
2010/12/14	R157 2011/02/03	7.90	Call	Bond Future	2,077.0000	2,217.0000	6.740	0	0	0
2010/12/14	R157 2011/02/03	7.90	Put	Bond Future	211.0000	175.0000	(17.062)	0	0	0
2010/12/14	R157 2011/02/03	7.95	Call	Bond Future	2,255.0000	2,400.0000	6.430	0	0	0
2010/12/14	R157 2011/02/03	7.95	Put	Bond Future	174.0000	144.0000	(17.241)	0	0	0
2010/12/14	R157 2011/02/03	7.85	Call	Bond Future	1,904.0000	2,039.0000	7.090	0	0	0
2010/12/14	R157 2011/02/03	7.85	Put	Bond Future	252.0000	212.0000	(15.873)	0	0	0
2010/12/14	R157 2011/05/05			Bond Future	7.5830	7.5400	(0.567)	0.0000	0.0000	705
2010/12/14	R157 2011/05/05	7.75	Call	Bond Future	1,756.0000	1,856.0000	5.695	0	0	0
2010/12/14	R157 2011/05/05	7.75	Put	Bond Future	1,069.0000	991.0000	(7.297)	0	0	0
2010/12/14	R157 2011/05/05	7.80	Call	Bond Future	1,879.0000	1,984.0000	5.588	0	0	0
2010/12/14	R157 2011/05/05	7.80	Put	Bond Future	987.0000	914.0000	(7.396)	0	0	0
2010/12/14	R157 2011/05/05	7.70	Call	Bond Future	1,636.0000	1,733.0000	5.929	0	0	0
2010/12/14	R157 2011/05/05	7.70	Put	Bond Future	1,154.0000	1,073.0000	(7.019)	0	0	0
2010/12/14	R157 2011/05/05	7.65	Call	Bond Future	1,521.0000	1,614.0000	6.114	0	0	0
2010/12/14	R157 2011/05/05	7.65	Put	Bond Future	1,245.0000	1,160.0000	(6.827)	0	0	0
2010/12/14	R157 2011/08/04			Bond Future	7.7160	7.6700	(0.596)	0.0000	0.0000	0
2010/12/14	R157 2011/08/04	7.50	Call	Bond Future	1,265.0000	1,339.0000	5.850	0	0	0
2010/12/14	R157 2011/08/04	7.50	Put	Bond Future	2,107.0000	2,003.0000	(4.936)	0	0	0
2010/12/14	R157 2011/08/04	7.55	Call	Bond Future	1,353.0000	1,430.0000	5.691	0	0	0
2010/12/14	R157 2011/08/04	7.55	Put	Bond Future	2,000.0000	1,898.0000	(5.100)	0	0	0
2010/12/14	R157 2011/08/04	7.45	Call	Bond Future	1,180.0000	1,251.0000	6.017	0	0	0
2010/12/14	R157 2011/08/04	7.45	Put	Bond Future	2,218.0000	2,111.0000	(4.824)	0	0	0
2010/12/14	R186 2011/02/03			Bond Future	8.4730	8.4050	(0.803)	0.0000	0.0000	24,674
2010/12/14	R186 2011/02/03	9.00	Call	Bond Future	5,448.0000	6,001.0000	10.151	0	0	0
2010/12/14	R186 2011/02/03	9.00	Put	Bond Future	479.0000	368.0000	(23.173)	0	0	0
2010/12/14	R186 2011/02/03	9.05	Call	Bond Future	5,832.0000	6,399.0000	9.722	0	0	0
2010/12/14	R186 2011/02/03	9.05	Put	Bond Future	408.0000	311.0000	(23.775)	0	0	0
2010/12/14	R186 2011/02/03	8.95	Call	Bond Future	5,072.0000	5,610.0000	10.607	0	0	0
2010/12/14	R186 2011/02/03	8.95	Put	Bond Future	561.0000	435.0000	(22.460)	0	0	0
2010/12/14	R186 2011/02/03	7.75	Put	Bond Future	7,515.0000	6,899.0000	(8.197)	0	0	0
2010/12/14	R186 2011/02/03	7.75	Call	Bond Future	160.0000	208.0000	30.000	0	0	3,000
2010/12/14	R186 2011/05/05			Bond Future	8.5520	8.4810	(0.830)	0.0000	0.0000	0
2010/12/14	R186 2011/05/05	8.75	Call	Bond Future	4,525.0000	4,931.0000	8.972	0	0	0

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2010/12/14	R186 2011/05/05	8.75	Put	Bond Future	2,656.0000	2,380.0000	(10.392)	0	0	0
2010/12/14	R186 2011/05/05	8.80	Call	Bond Future	4,806.0000	5,226.0000	8.739	0	0	0
2010/12/14	R186 2011/05/05	8.80	Put	Bond Future	2,471.0000	2,210.0000	(10.563)	0	0	0
2010/12/14	R186 2011/05/05	8.70	Call	Bond Future	4,251.0000	4,643.0000	9.221	0	0	0
2010/12/14	R186 2011/05/05	8.70	Put	Bond Future	2,850.0000	2,560.0000	(10.175)	0	0	0
2010/12/14	R186 2011/05/05	8.00	Put	Bond Future	6,817.0000	6,322.0000	(7.261)	0	0	0
2010/12/14	R186 2011/05/05	8.00	Call	Bond Future	1,365.0000	1,551.0000	13.626	0	0	5,500
2010/12/14	R186 2011/08/04			Bond Future	8.6360	8.5630	(0.845)	0.0000	0.0000	0
2010/12/14	R186 2011/08/04	8.25	Call	Bond Future	2,876.0000	3,142.0000	9.249	0	0	0
2010/12/14	R186 2011/08/04	8.25	Put	Bond Future	6,578.0000	6,157.0000	(6.400)	0	0	0
2010/12/14	R186 2011/08/04	8.30	Call	Bond Future	3,068.0000	3,346.0000	9.061	0	0	0
2010/12/14	R186 2011/08/04	8.30	Put	Bond Future	6,281.0000	5,872.0000	(6.512)	0	0	0
2010/12/14	R186 2011/08/04	8.20	Call	Bond Future	2,690.0000	2,944.0000	9.442	0	0	0
2010/12/14	R186 2011/08/04	8.20	Put	Bond Future	6,884.0000	6,451.0000	(6.290)	0	0	0
2010/12/14	R201 2011/02/03			Bond Future	7.2150	7.2010	(0.194)	0.0000	0.0000	489
2010/12/14	R201 2011/02/03	8.00	Call	Bond Future	2,677.0000	2,722.0000	1.681	0	0	0
2010/12/14	R201 2011/02/03	8.00	Put	Bond Future	29.0000	26.0000	(10.345)	0	0	0
2010/12/14	R201 2011/02/03	8.05	Call	Bond Future	2,837.0000	2,882.0000	1.586	0	0	0
2010/12/14	R201 2011/02/03	8.05	Put	Bond Future	23.0000	20.0000	(13.043)	0	0	0
2010/12/14	R201 2011/02/03	7.95	Call	Bond Future	2,519.0000	2,563.0000	1.747	0	0	0
2010/12/14	R201 2011/02/03	7.95	Put	Bond Future	37.0000	33.0000	(10.811)	0	0	0
2010/12/14	R201 2011/05/05			Bond Future	7.3220	7.3070	(0.205)	0.0000	0.0000	0
2010/12/14	R201 2011/05/05	7.75	Call	Bond Future	1,843.0000	1,875.0000	1.736	0	0	0
2010/12/14	R201 2011/05/05	7.75	Put	Bond Future	479.0000	462.0000	(3.549)	0	0	0
2010/12/14	R201 2011/05/05	7.80	Call	Bond Future	1,959.0000	1,991.0000	1.633	0	0	0
2010/12/14	R201 2011/05/05	7.80	Put	Bond Future	437.0000	420.0000	(3.890)	0	0	0
2010/12/14	R201 2011/05/05	7.70	Call	Bond Future	1,732.0000	1,762.0000	1.732	0	0	0
2010/12/14	R201 2011/05/05	7.70	Put	Bond Future	526.0000	508.0000	(3.422)	0	0	0
2010/12/14	R201 2011/08/04			Bond Future	7.4520	7.4360	(0.215)	0.0000	0.0000	0
2010/12/14	R201 2011/08/04	7.25	Call	Bond Future	938.0000	956.0000	1.919	0	0	0
2010/12/14	R201 2011/08/04	7.25	Put	Bond Future	1,546.0000	1,516.0000	(1.940)	0	0	0
2010/12/14	R201 2011/08/04	7.30	Call	Bond Future	1,006.0000	1,025.0000	1.889	0	0	0
2010/12/14	R201 2011/08/04	7.30	Put	Bond Future	1,463.0000	1,434.0000	(1.982)	0	0	0
2010/12/14	R201 2011/08/04	7.20	Call	Bond Future	872.0000	889.0000	1.950	0	0	0

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2010/12/14	R201 2011/08/04	7.20	Put	Bond Future	1,631.0000	1,600.0000	(1.901)	0	0	0
2010/12/14	R202 2011/02/03			Bond Future	0.3740	0.4210	12.567	0.0000	0.0000	3,649
2010/12/14	R202 2011/02/03	3.05	Call	Bond Future	60,701.0000	59,318.0000	(2.278)	0	0	0
2010/12/14	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R202 2011/02/03	3.10	Call	Bond Future	61,548.0000	60,165.0000	(2.247)	0	0	0
2010/12/14	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R202 2011/02/03	3.00	Call	Bond Future	59,846.0000	58,462.0000	(2.313)	0	0	0
2010/12/14	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R202 2011/05/05			Bond Future	0.2960	0.3440	16.216	0.0000	0.0000	6,500
2010/12/14	R202 2011/05/05	2.05	Call	Bond Future	43,631.0000	42,214.0000	(3.248)	0	0	0
2010/12/14	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R202 2011/05/05	2.10	Call	Bond Future	44,659.0000	43,242.0000	(3.173)	0	0	0
2010/12/14	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R202 2011/05/05	2.00	Call	Bond Future	42,593.0000	41,176.0000	(3.327)	0	0	0
2010/12/14	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R203 2011/02/03			Bond Future	8.0770	8.0380	(0.483)	0.0000	0.0000	1,407
2010/12/14	R203 2011/02/03	8.50	Call	Bond Future	2,412.0000	2,566.0000	6.385	0	0	0
2010/12/14	R203 2011/02/03	8.50	Put	Bond Future	297.0000	253.0000	(14.815)	0	0	0
2010/12/14	R203 2011/02/03	8.55	Call	Bond Future	2,613.0000	2,771.0000	6.047	0	0	0
2010/12/14	R203 2011/02/03	8.55	Put	Bond Future	252.0000	212.0000	(15.873)	0	0	0
2010/12/14	R203 2011/02/03	8.45	Call	Bond Future	2,218.0000	2,365.0000	6.628	0	0	0
2010/12/14	R203 2011/02/03	8.45	Put	Bond Future	350.0000	299.0000	(14.571)	0	0	0
2010/12/14	R203 2011/02/03	8.00	Put	Bond Future	1,212.0000	1,095.0000	(9.653)	0	0	0
2010/12/14	R203 2011/02/03	8.00	Call	Bond Future	821.0000	902.0000	9.866	0	0	1,000
2010/12/14	R203 2011/05/05			Bond Future	8.1870	8.1450	(0.513)	0.0000	0.0000	0
2010/12/14	R203 2011/05/05	8.25	Call	Bond Future	1,902.0000	2,008.0000	5.573	0	0	0
2010/12/14	R203 2011/05/05	8.25	Put	Bond Future	1,595.0000	1,495.0000	(6.270)	0	0	0
2010/12/14	R203 2011/05/05	8.30	Call	Bond Future	2,037.0000	2,147.0000	5.400	0	0	0
2010/12/14	R203 2011/05/05	8.30	Put	Bond Future	1,487.0000	1,391.0000	(6.456)	0	0	0
2010/12/14	R203 2011/05/05	8.20	Call	Bond Future	1,772.0000	1,874.0000	5.756	0	0	0
2010/12/14	R203 2011/05/05	8.20	Put	Bond Future	1,709.0000	1,605.0000	(6.085)	0	0	0
2010/12/14	R203 2011/08/04			Bond Future	8.3090	8.2650	(0.530)	0.0000	0.0000	0
2010/12/14	R203 2011/08/04	8.00	Call	Bond Future	1,506.0000	1,587.0000	5.378	0	0	0

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2010/12/14	R203 2011/08/04	8.00	Put	Bond Future	2,972.0000	2,846.0000	(4.240)	0	0	0
2010/12/14	R203 2011/08/04	8.05	Call	Bond Future	1,608.0000	1,692.0000	5.224	0	0	0
2010/12/14	R203 2011/08/04	8.05	Put	Bond Future	2,835.0000	2,712.0000	(4.339)	0	0	0
2010/12/14	R203 2011/08/04	7.95	Call	Bond Future	1,409.0000	1,486.0000	5.465	0	0	0
2010/12/14	R203 2011/08/04	7.95	Put	Bond Future	3,115.0000	2,985.0000	(4.173)	0	0	0
2010/12/14	R204 2011/02/03			Bond Future	8.2050	8.1510	(0.658)	0.0000	0.0000	1,926
2010/12/14	R204 2011/02/03	8.50	Call	Bond Future	2,167.0000	2,385.0000	10.060	0	0	0
2010/12/14	R204 2011/02/03	8.50	Put	Bond Future	512.0000	423.0000	(17.383)	0	0	0
2010/12/14	R204 2011/02/03	8.55	Call	Bond Future	2,372.0000	2,599.0000	9.570	0	0	0
2010/12/14	R204 2011/02/03	8.55	Put	Bond Future	439.0000	360.0000	(17.995)	0	0	0
2010/12/14	R204 2011/02/03	8.45	Call	Bond Future	1,971.0000	2,178.0000	10.502	0	0	0
2010/12/14	R204 2011/02/03	8.45	Put	Bond Future	594.0000	494.0000	(16.835)	0	0	0
2010/12/14	R204 2011/05/05			Bond Future	8.3080	8.2510	(0.686)	0.0000	0.0000	0
2010/12/14	R204 2011/05/05	8.50	Call	Bond Future	2,582.0000	2,765.0000	7.088	0	0	0
2010/12/14	R204 2011/05/05	8.50	Put	Bond Future	1,533.0000	1,401.0000	(8.611)	0	0	0
2010/12/14	R204 2011/05/05	8.55	Call	Bond Future	2,746.0000	2,936.0000	6.919	0	0	0
2010/12/14	R204 2011/05/05	8.55	Put	Bond Future	1,426.0000	1,301.0000	(8.766)	0	0	0
2010/12/14	R204 2011/05/05	8.45	Call	Bond Future	2,423.0000	2,599.0000	7.264	0	0	0
2010/12/14	R204 2011/05/05	8.45	Put	Bond Future	1,646.0000	1,507.0000	(8.445)	0	0	0
2010/12/14	R204 2011/08/04			Bond Future	8.4220	8.3630	(0.701)	0.0000	0.0000	0
2010/12/14	R204 2011/08/04	8.00	Call	Bond Future	1,525.0000	1,639.0000	7.475	0	0	0
2010/12/14	R204 2011/08/04	8.00	Put	Bond Future	3,807.0000	3,606.0000	(5.280)	0	0	0
2010/12/14	R204 2011/08/04	8.05	Call	Bond Future	1,631.0000	1,750.0000	7.296	0	0	0
2010/12/14	R204 2011/08/04	8.05	Put	Bond Future	3,639.0000	3,443.0000	(5.386)	0	0	0
2010/12/14	R204 2011/08/04	7.95	Call	Bond Future	1,424.0000	1,533.0000	7.654	0	0	0
2010/12/14	R204 2011/08/04	7.95	Put	Bond Future	3,981.0000	3,775.0000	(5.175)	0	0	0
2010/12/14	R206 2011/02/03			Bond Future	6.8530	6.8610	0.117	0.0000	0.0000	0
2010/12/14	R206 2011/02/03	8.00	Call	Bond Future	2,982.0000	2,961.0000	(0.704)	0	0	0
2010/12/14	R206 2011/02/03	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/12/14	R206 2011/02/03	8.05	Call	Bond Future	3,109.0000	3,088.0000	(0.675)	0	0	0
2010/12/14	R206 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/12/14	R206 2011/02/03	7.95	Call	Bond Future	2,856.0000	2,834.0000	(0.770)	0	0	0
2010/12/14	R206 2011/02/03	7.95	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0

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2010/12/14	R206 2011/05/05			Bond Future	6.9560	6.9650	0.129	0.0000	0.0000	0
2010/12/14	R206 2011/05/05	7.50	Call	Bond Future	1,609.0000	1,590.0000	(1.181)	0	0	0
2010/12/14	R206 2011/05/05	7.50	Put	Bond Future	297.0000	300.0000	1.010	0	0	0
2010/12/14	R206 2011/05/05	7.55	Call	Bond Future	1,700.0000	1,682.0000	(1.059)	0	0	0
2010/12/14	R206 2011/05/05	7.55	Put	Bond Future	269.0000	273.0000	1.487	0	0	0
2010/12/14	R206 2011/05/05	7.45	Call	Bond Future	1,520.0000	1,502.0000	(1.184)	0	0	0
2010/12/14	R206 2011/05/05	7.45	Put	Bond Future	328.0000	332.0000	1.220	0	0	0
2010/12/14	R206 2011/08/04			Bond Future	7.0900	7.0990	0.127	0.0000	0.0000	0
2010/12/14	R206 2011/08/04	7.00	Call	Bond Future	796.0000	785.0000	(1.382)	0	0	0
2010/12/14	R206 2011/08/04	7.00	Put	Bond Future	995.0000	1,004.0000	0.905	0	0	0
2010/12/14	R206 2011/08/04	7.05	Call	Bond Future	849.0000	837.0000	(1.413)	0	0	0
2010/12/14	R206 2011/08/04	7.05	Put	Bond Future	937.0000	945.0000	0.854	0	0	0
2010/12/14	R206 2011/08/04	6.95	Call	Bond Future	743.0000	732.0000	(1.480)	0	0	0
2010/12/14	R206 2011/08/04	6.95	Put	Bond Future	1,053.0000	1,062.0000	0.855	0	0	0
2010/12/14	R207 2011/02/03			Bond Future	8.2870	8.2430	(0.531)	0.0000	0.0000	800
2010/12/14	R207 2011/02/03	8.75	Call	Bond Future	3,041.0000	3,250.0000	6.873	0	0	0
2010/12/14	R207 2011/02/03	8.75	Put	Bond Future	330.0000	276.0000	(16.364)	0	0	0
2010/12/14	R207 2011/02/03	8.80	Call	Bond Future	3,278.0000	3,493.0000	6.559	0	0	0
2010/12/14	R207 2011/02/03	8.80	Put	Bond Future	280.0000	232.0000	(17.143)	0	0	0
2010/12/14	R207 2011/02/03	8.70	Call	Bond Future	2,810.0000	3,012.0000	7.189	0	0	0
2010/12/14	R207 2011/02/03	8.70	Put	Bond Future	387.0000	326.0000	(15.762)	0	0	0
2010/12/14	R207 2011/05/05			Bond Future	8.3840	8.3380	(0.549)	0.0000	0.0000	0
2010/12/14	R207 2011/05/05	8.50	Call	Bond Future	2,488.0000	2,634.0000	5.868	0	0	0
2010/12/14	R207 2011/05/05	8.50	Put	Bond Future	1,817.0000	1,695.0000	(6.714)	0	0	0
2010/12/14	R207 2011/05/05	8.55	Call	Bond Future	2,653.0000	2,804.0000	5.692	0	0	0
2010/12/14	R207 2011/05/05	8.55	Put	Bond Future	1,694.0000	1,577.0000	(6.907)	0	0	0
2010/12/14	R207 2011/05/05	8.45	Call	Bond Future	2,329.0000	2,469.0000	6.011	0	0	0
2010/12/14	R207 2011/05/05	8.45	Put	Bond Future	1,946.0000	1,818.0000	(6.578)	0	0	0
2010/12/14	R207 2011/08/04			Bond Future	8.4900	8.4420	(0.565)	0.0000	0.0000	0
2010/12/14	R207 2011/08/04	8.25	Call	Bond Future	2,049.0000	2,164.0000	5.612	0	0	0
2010/12/14	R207 2011/08/04	8.25	Put	Bond Future	3,419.0000	3,262.0000	(4.592)	0	0	0
2010/12/14	R207 2011/08/04	8.30	Call	Bond Future	2,177.0000	2,296.0000	5.466	0	0	0
2010/12/14	R207 2011/08/04	8.30	Put	Bond Future	3,259.0000	3,106.0000	(4.695)	0	0	0
2010/12/14	R207 2011/08/04	8.20	Call	Bond Future	1,926.0000	2,035.0000	5.659	0	0	0

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2010/12/14	R207 2011/08/04	8.20	Put	Bond Future	3,584.0000	3,422.0000	(4.520)	0	0	0
2010/12/14	R208 2011/02/03			Bond Future	8.3180	8.2650	(0.637)	0.0000	0.0000	5,598
2010/12/14	R208 2011/02/03	8.75	Call	Bond Future	3,057.0000	3,319.0000	8.570	0	0	0
2010/12/14	R208 2011/02/03	8.75	Put	Bond Future	392.0000	319.0000	(18.622)	0	0	0
2010/12/14	R208 2011/02/03	8.80	Call	Bond Future	3,301.0000	3,572.0000	8.210	0	0	0
2010/12/14	R208 2011/02/03	8.80	Put	Bond Future	334.0000	271.0000	(18.862)	0	0	0
2010/12/14	R208 2011/02/03	8.70	Call	Bond Future	2,820.0000	3,073.0000	8.972	0	0	0
2010/12/14	R208 2011/02/03	8.70	Put	Bond Future	458.0000	377.0000	(17.686)	0	0	0
2010/12/14	R208 2011/05/05			Bond Future	8.4050	8.3490	(0.666)	0.0000	0.0000	0
2010/12/14	R208 2011/05/05	8.50	Call	Bond Future	2,537.0000	2,724.0000	7.371	0	0	0
2010/12/14	R208 2011/05/05	8.50	Put	Bond Future	1,955.0000	1,797.0000	(8.082)	0	0	0
2010/12/14	R208 2011/05/05	8.55	Call	Bond Future	2,708.0000	2,904.0000	7.238	0	0	0
2010/12/14	R208 2011/05/05	8.55	Put	Bond Future	1,822.0000	1,672.0000	(8.233)	0	0	0
2010/12/14	R208 2011/05/05	8.45	Call	Bond Future	2,371.0000	2,551.0000	7.592	0	0	0
2010/12/14	R208 2011/05/05	8.45	Put	Bond Future	2,095.0000	1,929.0000	(7.924)	0	0	0
2010/12/14	R208 2011/08/04			Bond Future	8.4990	8.4410	(0.682)	0.0000	0.0000	0
2010/12/14	R208 2011/08/04	8.25	Call	Bond Future	2,137.0000	2,285.0000	6.926	0	0	0
2010/12/14	R208 2011/08/04	8.25	Put	Bond Future	3,650.0000	3,448.0000	(5.534)	0	0	0
2010/12/14	R208 2011/08/04	8.30	Call	Bond Future	2,273.0000	2,427.0000	6.775	0	0	0
2010/12/14	R208 2011/08/04	8.30	Put	Bond Future	3,479.0000	3,284.0000	(5.605)	0	0	0
2010/12/14	R208 2011/08/04	8.20	Call	Bond Future	2,006.0000	2,148.0000	7.079	0	0	0
2010/12/14	R208 2011/08/04	8.20	Put	Bond Future	3,827.0000	3,619.0000	(5.435)	0	0	0
2010/12/14	R209 2011/02/03			Bond Future	8.4680	8.3850	(0.980)	0.0000	0.0000	22,601
2010/12/14	R209 2011/02/03	9.00	Call	Bond Future	4,716.0000	5,304.0000	12.468	0	0	0
2010/12/14	R209 2011/02/03	9.00	Put	Bond Future	438.0000	322.0000	(26.484)	0	0	0
2010/12/14	R209 2011/02/03	9.05	Call	Bond Future	5,034.0000	5,636.0000	11.959	0	0	0
2010/12/14	R209 2011/02/03	9.05	Put	Bond Future	374.0000	272.0000	(27.273)	0	0	0
2010/12/14	R209 2011/02/03	8.95	Call	Bond Future	4,401.0000	4,974.0000	13.020	0	0	0
2010/12/14	R209 2011/02/03	8.95	Put	Bond Future	508.0000	377.0000	(25.787)	0	0	0
2010/12/14	R209 2011/05/05			Bond Future	8.5270	8.4420	(0.997)	0.0000	0.0000	0
2010/12/14	R209 2011/05/05	8.50	Call	Bond Future	2,971.0000	3,335.0000	12.252	0	0	0
2010/12/14	R209 2011/05/05	8.50	Put	Bond Future	3,196.0000	2,848.0000	(10.889)	0	0	0
2010/12/14	R209 2011/05/05	8.55	Call	Bond Future	3,182.0000	3,562.0000	11.942	0	0	0

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2010/12/14	R209 2011/05/05	8.55	Put	Bond Future	2,991.0000	2,659.0000	(11.100)	0	0	0
2010/12/14	R209 2011/05/05	8.45	Call	Bond Future	2,767.0000	3,116.0000	12.613	0	0	0
2010/12/14	R209 2011/05/05	8.45	Put	Bond Future	3,412.0000	3,049.0000	(10.639)	0	0	0
2010/12/14	R209 2011/08/04			Bond Future	8.5890	8.5010	(1.025)	0.0000	0.0000	0
2010/12/14	R209 2011/08/04	8.50	Call	Bond Future	3,591.0000	3,954.0000	10.109	0	0	0
2010/12/14	R209 2011/08/04	8.50	Put	Bond Future	4,328.0000	3,962.0000	(8.457)	0	0	0
2010/12/14	R209 2011/08/04	8.55	Call	Bond Future	3,794.0000	4,170.0000	9.910	0	0	0
2010/12/14	R209 2011/08/04	8.55	Put	Bond Future	4,116.0000	3,763.0000	(8.576)	0	0	0
2010/12/14	R209 2011/08/04	8.45	Call	Bond Future	3,392.0000	3,743.0000	10.348	0	0	0
2010/12/14	R209 2011/08/04	8.45	Put	Bond Future	4,548.0000	4,170.0000	(8.311)	0	0	0
2010/12/14	R209 2011/08/04	10.10	Call	Bond Future	11,690.0000	12,327.0000	5.449	0	0	0
2010/12/14	R209 2011/08/04	10.10	Put	Bond Future	736.0000	644.0000	(12.500)	0	0	0
2010/12/14	R211 2011/02/03			Bond Future	1.7530	1.7570	0.228	0.0000	0.0000	589
2010/12/14	R211 2011/02/03	2.50	Call	Bond Future	4,222.0000	4,199.0000	(0.545)	0	0	0
2010/12/14	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R211 2011/02/03	2.55	Call	Bond Future	4,498.0000	4,475.0000	(0.511)	0	0	0
2010/12/14	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R211 2011/02/03	2.45	Call	Bond Future	3,946.0000	3,922.0000	(0.608)	0	0	0
2010/12/14	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R212 2011/02/03			Bond Future	2.4720	2.4740	0.081	0.0000	0.0000	2,518
2010/12/14	R212 2011/02/03	3.00	Call	Bond Future	4,982.0000	4,963.0000	(0.381)	0	0	0
2010/12/14	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R212 2011/02/03	3.05	Call	Bond Future	5,440.0000	5,420.0000	(0.368)	0	0	0
2010/12/14	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R212 2011/02/03	2.95	Call	Bond Future	4,523.0000	4,503.0000	(0.442)	0	0	0
2010/12/14	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/02/03			Bond Future	8.5340	8.4600	(0.867)	0.0000	0.0000	0
2010/12/14	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/02/03	8.00	Put	Bond Future	4,704.0000	4,075.0000	(13.372)	0	0	0
2010/12/14	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/02/03	8.05	Put	Bond Future	4,248.0000	3,618.0000	(14.831)	0	0	0
2010/12/14	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/02/03	7.95	Put	Bond Future	5,165.0000	4,535.0000	(12.197)	0	0	0

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2010/12/14	R213 2011/05/05			Bond Future	8.5980	8.5230	(0.872)	0.0000	0.0000	0
2010/12/14	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/05/05	8.00	Put	Bond Future	5,222.0000	4,593.0000	(12.045)	0	0	0
2010/12/14	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/05/05	8.05	Put	Bond Future	4,768.0000	4,138.0000	(13.213)	0	0	0
2010/12/14	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/05/05	7.95	Put	Bond Future	5,681.0000	5,051.0000	(11.090)	0	0	0
2010/12/14	R213 2011/08/04			Bond Future	8.6680	8.5910	(0.888)	0.0000	0.0000	0
2010/12/14	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/08/04	8.00	Put	Bond Future	5,779.0000	5,141.0000	(11.040)	0	0	0
2010/12/14	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/08/04	8.05	Put	Bond Future	5,326.0000	4,689.0000	(11.960)	0	0	0
2010/12/14	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/14	R213 2011/08/04	7.95	Put	Bond Future	6,235.0000	5,597.0000	(10.233)	0	0	0
2010/12/14	TRT1 2011/02/03			Index Future	339.4810	340.4790	0.294	0.0000	0.0000	100
2010/12/14	TRT1 2011/05/05			Index Future	344.0990	345.1110	0.294	0.0000	0.0000	0
Total										175129.00