



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/12/2010

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
2010/12/20	AL7T 2011/02/03			Index Future	371.6970	372.3510	0.176	0.0000	0.0000	30
2010/12/20	ALBI 2011/02/03			Index Future	342.6160	343.2520	0.186	0.0000	0.0000	1,164
2010/12/20	ALBI 2011/05/05			Index Future	347.6300	348.2760	0.186	0.0000	0.0000	2
2010/12/20	CRD1 2011/02/03			Index Future	152.8160	153.0210	0.134	0.0000	0.0000	2
2010/12/20	CRD1 2011/05/05			Index Future	154.8970	155.1050	0.134	0.0000	0.0000	0
2010/12/20	GOVI 2011/02/03			GOVI	343.4630	344.0790	0.179	0.0000	0.0000	211
2010/12/20	GOVI 2011/02/03	343.00	Call	GOVI	4,630.0000	10,790.0000	133.045	0	0	0
2010/12/20	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/20	GOVI 2011/02/03	343.01	Call	GOVI	4,530.0000	10,690.0000	135.982	0	0	0
2010/12/20	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/20	GOVI 2011/02/03	342.99	Call	GOVI	4,730.0000	10,890.0000	130.233	0	0	0
2010/12/20	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/20	GOVI 2011/05/05			GOVI	348.4890	349.1160	0.180	0.0000	0.0000	0
2010/12/20	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	1,160.0000	100.000	0	0	0
2010/12/20	GOVI 2011/05/05	349.00	Put	GOVI	5,110.0000	0.0000	(100.000)	0	0	0
2010/12/20	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	1,060.0000	100.000	0	0	0
2010/12/20	GOVI 2011/05/05	349.01	Put	GOVI	5,210.0000	0.0000	(100.000)	0	0	0
2010/12/20	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	1,260.0000	100.000	0	0	0
2010/12/20	GOVI 2011/05/05	348.99	Put	GOVI	5,010.0000	0.0000	(100.000)	0	0	0
2010/12/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/20	IGOV 2011/02/03			Index Future	148.5380	148.5560	0.012	0.0000	0.0000	4
2010/12/20	IGOV 2011/05/05			Index Future	150.7120	150.7300	0.012	0.0000	0.0000	0

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2010/12/20	IGOV 2011/08/04			Index Future	152.8870	152.9060	0.012	0.0000	0.0000	0
2010/12/20	ILBI 2011/02/03			Index Future	402.3820	402.3590	(0.006)	0.0000	0.0000	370
2010/12/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/20	JBAF 2011/01/19			Jibar Tradeable Future	5.5450	5.5400	(0.090)	0.0000	0.0000	5,000
2010/12/20	JBAF 2011/02/16			Jibar Tradeable Future	5.4800	5.4810	0.018	0.0000	0.0000	2,500
2010/12/20	JBAF 2011/03/16			Jibar Tradeable Future	5.4750	5.4710	(0.073)	0.0000	0.0000	5,500
2010/12/20	JBAF 2011/04/20			Jibar Tradeable Future	5.4700	5.4760	0.110	0.0000	0.0000	2
2010/12/20	JBAF 2011/05/18			Jibar Tradeable Future	5.4800	5.4810	0.018	0.0000	0.0000	0
2010/12/20	JBAF 2011/06/15			Jibar Tradeable Future	5.4900	5.4820	(0.146)	0.0000	0.0000	4,500
2010/12/20	JBAF 2011/09/21			Jibar Tradeable Future	5.6400	5.6390	(0.018)	0.0000	0.0000	13,900
2010/12/20	JBAF 2011/12/21			Jibar Tradeable Future	5.9100	5.9210	0.186	0.0000	0.0000	5,200
2010/12/20	JBAF 2012/03/20			Jibar Tradeable Future	6.2000	6.1920	(0.129)	0.0000	0.0000	0
2010/12/20	JBAF 2012/06/20			Jibar Tradeable Future	6.5200	6.5250	0.077	0.0000	0.0000	100
2010/12/20	JBAF 2012/09/19			Jibar Tradeable Future	6.8250	6.8310	0.088	0.0000	0.0000	40,100
2010/12/20	JBAF 2012/12/19			Jibar Tradeable Future	7.0160	7.0700	0.770	0.0000	0.0000	0
2010/12/20	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/20	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/20	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/20	OTH1 2011/02/03			Index Future	337.6740	338.4200	0.221	0.0000	0.0000	3
2010/12/20	OTH1 2011/05/05			Index Future	342.6150	343.3730	0.221	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
2010/12/20	R157 2011/02/03			Bond Future	7.4880	7.4660	(0.294)	0.0000	0.0000	7,886
2010/12/20	R157 2011/02/03	7.90	Call	Bond Future	1,988.0000	2,050.0000	3.119	0	0	0
2010/12/20	R157 2011/02/03	7.90	Put	Bond Future	205.0000	170.0000	(17.073)	0	0	0
2010/12/20	R157 2011/02/03	7.95	Call	Bond Future	2,165.0000	2,232.0000	3.095	0	0	0
2010/12/20	R157 2011/02/03	7.95	Put	Bond Future	167.0000	138.0000	(17.365)	0	0	0
2010/12/20	R157 2011/02/03	7.85	Call	Bond Future	1,815.0000	1,874.0000	3.251	0	0	0
2010/12/20	R157 2011/02/03	7.85	Put	Bond Future	246.0000	209.0000	(15.041)	0	0	0
2010/12/20	R157 2011/05/05			Bond Future	7.6040	7.5800	(0.316)	0.0000	0.0000	705
2010/12/20	R157 2011/05/05	7.75	Call	Bond Future	1,686.0000	1,729.0000	2.550	0	0	0
2010/12/20	R157 2011/05/05	7.75	Put	Bond Future	1,086.0000	1,030.0000	(5.157)	0	0	0
2010/12/20	R157 2011/05/05	7.80	Call	Bond Future	1,808.0000	1,854.0000	2.544	0	0	0
2010/12/20	R157 2011/05/05	7.80	Put	Bond Future	1,003.0000	950.0000	(5.284)	0	0	0
2010/12/20	R157 2011/05/05	7.70	Call	Bond Future	1,569.0000	1,609.0000	2.549	0	0	0
2010/12/20	R157 2011/05/05	7.70	Put	Bond Future	1,174.0000	1,115.0000	(5.026)	0	0	0
2010/12/20	R157 2011/05/05	7.65	Call	Bond Future	1,456.0000	1,494.0000	2.610	0	0	0
2010/12/20	R157 2011/05/05	7.65	Put	Bond Future	1,266.0000	1,205.0000	(4.818)	0	0	0
2010/12/20	R157 2011/08/04			Bond Future	7.7390	7.7130	(0.336)	0.0000	0.0000	0
2010/12/20	R157 2011/08/04	7.50	Call	Bond Future	1,213.0000	1,245.0000	2.638	0	0	0
2010/12/20	R157 2011/08/04	7.50	Put	Bond Future	2,144.0000	2,076.0000	(3.172)	0	0	0
2010/12/20	R157 2011/08/04	7.55	Call	Bond Future	1,300.0000	1,333.0000	2.538	0	0	0
2010/12/20	R157 2011/08/04	7.55	Put	Bond Future	2,036.0000	1,968.0000	(3.340)	0	0	0
2010/12/20	R157 2011/08/04	7.45	Call	Bond Future	1,131.0000	1,161.0000	2.653	0	0	0
2010/12/20	R157 2011/08/04	7.45	Put	Bond Future	2,259.0000	2,188.0000	(3.143)	0	0	0
2010/12/20	R186 2011/02/03			Bond Future	8.4640	8.4380	(0.307)	0.0000	0.0000	25,674
2010/12/20	R186 2011/02/03	9.00	Call	Bond Future	5,471.0000	5,652.0000	3.308	0	0	0
2010/12/20	R186 2011/02/03	9.00	Put	Bond Future	415.0000	342.0000	(17.590)	0	0	0
2010/12/20	R186 2011/02/03	9.05	Call	Bond Future	5,861.0000	6,050.0000	3.225	0	0	0
2010/12/20	R186 2011/02/03	9.05	Put	Bond Future	349.0000	285.0000	(18.338)	0	0	0
2010/12/20	R186 2011/02/03	8.95	Call	Bond Future	5,088.0000	5,260.0000	3.381	0	0	0
2010/12/20	R186 2011/02/03	8.95	Put	Bond Future	490.0000	408.0000	(16.735)	0	0	0
2010/12/20	R186 2011/02/03	7.75	Put	Bond Future	7,408.0000	7,151.0000	(3.469)	0	0	0
2010/12/20	R186 2011/02/03	7.75	Call	Bond Future	140.0000	137.0000	(2.143)	0	0	3,000
2010/12/20	R186 2011/05/05			Bond Future	8.5420	8.5150	(0.316)	0.0000	0.0000	0
2010/12/20	R186 2011/05/05	8.75	Call	Bond Future	4,534.0000	4,655.0000	2.669	0	0	0

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2010/12/20	R186 2011/05/05	8.75	Put	Bond Future	2,569.0000	2,431.0000	(5.372)	0	0	0
2010/12/20	R186 2011/05/05	8.80	Call	Bond Future	4,818.0000	4,945.0000	2.636	0	0	0
2010/12/20	R186 2011/05/05	8.80	Put	Bond Future	2,388.0000	2,256.0000	(5.528)	0	0	0
2010/12/20	R186 2011/05/05	8.70	Call	Bond Future	4,258.0000	4,373.0000	2.701	0	0	0
2010/12/20	R186 2011/05/05	8.70	Put	Bond Future	2,761.0000	2,617.0000	(5.216)	0	0	0
2010/12/20	R186 2011/05/05	8.00	Put	Bond Future	6,709.0000	6,492.0000	(3.234)	0	0	0
2010/12/20	R186 2011/05/05	8.00	Call	Bond Future	1,352.0000	1,394.0000	3.107	0	0	5,500
2010/12/20	R186 2011/08/04			Bond Future	8.6260	8.5980	(0.325)	0.0000	0.0000	0
2010/12/20	R186 2011/08/04	8.25	Call	Bond Future	2,876.0000	2,952.0000	2.643	0	0	0
2010/12/20	R186 2011/08/04	8.25	Put	Bond Future	6,484.0000	6,297.0000	(2.884)	0	0	0
2010/12/20	R186 2011/08/04	8.30	Call	Bond Future	3,069.0000	3,150.0000	2.639	0	0	0
2010/12/20	R186 2011/08/04	8.30	Put	Bond Future	6,188.0000	6,006.0000	(2.941)	0	0	0
2010/12/20	R186 2011/08/04	8.20	Call	Bond Future	2,689.0000	2,761.0000	2.678	0	0	0
2010/12/20	R186 2011/08/04	8.20	Put	Bond Future	6,789.0000	6,598.0000	(2.813)	0	0	0
2010/12/20	R201 2011/02/03			Bond Future	7.2720	7.2450	(0.371)	0.0000	0.0000	489
2010/12/20	R201 2011/02/03	8.00	Call	Bond Future	2,485.0000	2,569.0000	3.380	0	0	0
2010/12/20	R201 2011/02/03	8.00	Put	Bond Future	32.0000	24.0000	(25.000)	0	0	0
2010/12/20	R201 2011/02/03	8.05	Call	Bond Future	2,644.0000	2,729.0000	3.215	0	0	0
2010/12/20	R201 2011/02/03	8.05	Put	Bond Future	25.0000	18.0000	(28.000)	0	0	0
2010/12/20	R201 2011/02/03	7.95	Call	Bond Future	2,328.0000	2,410.0000	3.522	0	0	0
2010/12/20	R201 2011/02/03	7.95	Put	Bond Future	41.0000	31.0000	(24.390)	0	0	0
2010/12/20	R201 2011/05/05			Bond Future	7.3830	7.3540	(0.393)	0.0000	0.0000	0
2010/12/20	R201 2011/05/05	7.75	Call	Bond Future	1,695.0000	1,749.0000	3.186	0	0	0
2010/12/20	R201 2011/05/05	7.75	Put	Bond Future	526.0000	487.0000	(7.414)	0	0	0
2010/12/20	R201 2011/05/05	7.80	Call	Bond Future	1,806.0000	1,863.0000	3.156	0	0	0
2010/12/20	R201 2011/05/05	7.80	Put	Bond Future	479.0000	443.0000	(7.516)	0	0	0
2010/12/20	R201 2011/05/05	7.70	Call	Bond Future	1,587.0000	1,639.0000	3.277	0	0	0
2010/12/20	R201 2011/05/05	7.70	Put	Bond Future	577.0000	536.0000	(7.106)	0	0	0
2010/12/20	R201 2011/08/04			Bond Future	7.5190	7.4870	(0.426)	0.0000	0.0000	0
2010/12/20	R201 2011/08/04	7.25	Call	Bond Future	844.0000	876.0000	3.791	0	0	0
2010/12/20	R201 2011/08/04	7.25	Put	Bond Future	1,652.0000	1,589.0000	(3.814)	0	0	0
2010/12/20	R201 2011/08/04	7.30	Call	Bond Future	909.0000	942.0000	3.630	0	0	0
2010/12/20	R201 2011/08/04	7.30	Put	Bond Future	1,566.0000	1,504.0000	(3.959)	0	0	0
2010/12/20	R201 2011/08/04	7.20	Call	Bond Future	783.0000	813.0000	3.831	0	0	0

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2010/12/20	R201 2011/08/04	7.20	Put	Bond Future	1,742.0000	1,677.0000	(3.731)	0	0	0
2010/12/20	R202 2011/02/03			Bond Future	0.3760	0.3760	0.000	0.0000	0.0000	3,689
2010/12/20	R202 2011/02/03	3.05	Call	Bond Future	60,642.0000	60,642.0000	0.000	0	0	0
2010/12/20	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R202 2011/02/03	3.10	Call	Bond Future	61,489.0000	61,489.0000	0.000	0	0	0
2010/12/20	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R202 2011/02/03	3.00	Call	Bond Future	59,786.0000	59,786.0000	0.000	0	0	0
2010/12/20	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R202 2011/05/05			Bond Future	0.2980	0.2980	0.000	0.0000	0.0000	6,500
2010/12/20	R202 2011/05/05	2.05	Call	Bond Future	43,572.0000	43,572.0000	0.000	0	0	0
2010/12/20	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R202 2011/05/05	2.10	Call	Bond Future	44,600.0000	44,600.0000	0.000	0	0	0
2010/12/20	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R202 2011/05/05	2.00	Call	Bond Future	42,533.0000	42,533.0000	0.000	0	0	0
2010/12/20	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R203 2011/02/03			Bond Future	8.0970	8.0750	(0.272)	0.0000	0.0000	1,407
2010/12/20	R203 2011/02/03	8.50	Call	Bond Future	2,303.0000	2,371.0000	2.953	0	0	0
2010/12/20	R203 2011/02/03	8.50	Put	Bond Future	289.0000	246.0000	(14.879)	0	0	0
2010/12/20	R203 2011/02/03	8.55	Call	Bond Future	2,503.0000	2,576.0000	2.917	0	0	0
2010/12/20	R203 2011/02/03	8.55	Put	Bond Future	243.0000	205.0000	(15.638)	0	0	0
2010/12/20	R203 2011/02/03	8.45	Call	Bond Future	2,109.0000	2,172.0000	2.987	0	0	0
2010/12/20	R203 2011/02/03	8.45	Put	Bond Future	342.0000	294.0000	(14.035)	0	0	0
2010/12/20	R203 2011/02/03	8.00	Put	Bond Future	1,230.0000	1,137.0000	(7.561)	0	0	0
2010/12/20	R203 2011/02/03	8.00	Call	Bond Future	738.0000	756.0000	2.439	0	0	1,000
2010/12/20	R203 2011/05/05			Bond Future	8.2070	8.1840	(0.280)	0.0000	0.0000	0
2010/12/20	R203 2011/05/05	8.25	Call	Bond Future	1,826.0000	1,867.0000	2.245	0	0	0
2010/12/20	R203 2011/05/05	8.25	Put	Bond Future	1,616.0000	1,545.0000	(4.394)	0	0	0
2010/12/20	R203 2011/05/05	8.30	Call	Bond Future	1,958.0000	2,002.0000	2.247	0	0	0
2010/12/20	R203 2011/05/05	8.30	Put	Bond Future	1,505.0000	1,437.0000	(4.518)	0	0	0
2010/12/20	R203 2011/05/05	8.20	Call	Bond Future	1,698.0000	1,737.0000	2.297	0	0	0
2010/12/20	R203 2011/05/05	8.20	Put	Bond Future	1,732.0000	1,659.0000	(4.215)	0	0	0
2010/12/20	R203 2011/08/04			Bond Future	8.3310	8.3060	(0.300)	0.0000	0.0000	0
2010/12/20	R203 2011/08/04	8.00	Call	Bond Future	1,447.0000	1,481.0000	2.350	0	0	0

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2010/12/20	R203 2011/08/04	8.00	Put	Bond Future	3,017.0000	2,933.0000	(2.784)	0	0	0
2010/12/20	R203 2011/08/04	8.05	Call	Bond Future	1,546.0000	1,582.0000	2.329	0	0	0
2010/12/20	R203 2011/08/04	8.05	Put	Bond Future	2,877.0000	2,795.0000	(2.850)	0	0	0
2010/12/20	R203 2011/08/04	7.95	Call	Bond Future	1,352.0000	1,384.0000	2.367	0	0	0
2010/12/20	R203 2011/08/04	7.95	Put	Bond Future	3,162.0000	3,076.0000	(2.720)	0	0	0
2010/12/20	R204 2011/02/03			Bond Future	8.2100	8.1890	(0.256)	0.0000	0.0000	1,926
2010/12/20	R204 2011/02/03	8.50	Call	Bond Future	2,109.0000	2,167.0000	2.750	0	0	0
2010/12/20	R204 2011/02/03	8.50	Put	Bond Future	482.0000	421.0000	(12.656)	0	0	0
2010/12/20	R204 2011/02/03	8.55	Call	Bond Future	2,314.0000	2,379.0000	2.809	0	0	0
2010/12/20	R204 2011/02/03	8.55	Put	Bond Future	410.0000	356.0000	(13.171)	0	0	0
2010/12/20	R204 2011/02/03	8.45	Call	Bond Future	1,911.0000	1,964.0000	2.773	0	0	0
2010/12/20	R204 2011/02/03	8.45	Put	Bond Future	562.0000	496.0000	(11.744)	0	0	0
2010/12/20	R204 2011/05/05			Bond Future	8.3130	8.2910	(0.265)	0.0000	0.0000	0
2010/12/20	R204 2011/05/05	8.50	Call	Bond Future	2,538.0000	2,589.0000	2.009	0	0	0
2010/12/20	R204 2011/05/05	8.50	Put	Bond Future	1,516.0000	1,446.0000	(4.617)	0	0	0
2010/12/20	R204 2011/05/05	8.55	Call	Bond Future	2,702.0000	2,756.0000	1.999	0	0	0
2010/12/20	R204 2011/05/05	8.55	Put	Bond Future	1,409.0000	1,342.0000	(4.755)	0	0	0
2010/12/20	R204 2011/05/05	8.45	Call	Bond Future	2,379.0000	2,427.0000	2.018	0	0	0
2010/12/20	R204 2011/05/05	8.45	Put	Bond Future	1,629.0000	1,556.0000	(4.481)	0	0	0
2010/12/20	R204 2011/08/04			Bond Future	8.4270	8.4040	(0.273)	0.0000	0.0000	0
2010/12/20	R204 2011/08/04	8.00	Call	Bond Future	1,495.0000	1,525.0000	2.007	0	0	0
2010/12/20	R204 2011/08/04	8.00	Put	Bond Future	3,804.0000	3,711.0000	(2.445)	0	0	0
2010/12/20	R204 2011/08/04	8.05	Call	Bond Future	1,600.0000	1,632.0000	2.000	0	0	0
2010/12/20	R204 2011/08/04	8.05	Put	Bond Future	3,635.0000	3,544.0000	(2.503)	0	0	0
2010/12/20	R204 2011/08/04	7.95	Call	Bond Future	1,395.0000	1,423.0000	2.007	0	0	0
2010/12/20	R204 2011/08/04	7.95	Put	Bond Future	3,978.0000	3,884.0000	(2.363)	0	0	0
2010/12/20	R206 2011/02/03			Bond Future	6.9170	6.8900	(0.390)	0.0000	0.0000	0
2010/12/20	R206 2011/02/03	8.00	Call	Bond Future	2,813.0000	2,883.0000	2.488	0	0	0
2010/12/20	R206 2011/02/03	8.00	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/12/20	R206 2011/02/03	8.05	Call	Bond Future	2,940.0000	3,010.0000	2.381	0	0	0
2010/12/20	R206 2011/02/03	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/12/20	R206 2011/02/03	7.95	Call	Bond Future	2,687.0000	2,757.0000	2.605	0	0	0
2010/12/20	R206 2011/02/03	7.95	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0

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2010/12/20	R206 2011/05/05			Bond Future	7.0270	6.9960	(0.441)	0.0000	0.0000	0
2010/12/20	R206 2011/05/05	7.50	Call	Bond Future	1,472.0000	1,521.0000	3.329	0	0	0
2010/12/20	R206 2011/05/05	7.50	Put	Bond Future	333.0000	307.0000	(7.808)	0	0	0
2010/12/20	R206 2011/05/05	7.55	Call	Bond Future	1,561.0000	1,611.0000	3.203	0	0	0
2010/12/20	R206 2011/05/05	7.55	Put	Bond Future	302.0000	277.0000	(8.278)	0	0	0
2010/12/20	R206 2011/05/05	7.45	Call	Bond Future	1,387.0000	1,433.0000	3.317	0	0	0
2010/12/20	R206 2011/05/05	7.45	Put	Bond Future	367.0000	338.0000	(7.902)	0	0	0
2010/12/20	R206 2011/08/04			Bond Future	7.1680	7.1340	(0.474)	0.0000	0.0000	0
2010/12/20	R206 2011/08/04	7.00	Call	Bond Future	710.0000	738.0000	3.944	0	0	0
2010/12/20	R206 2011/08/04	7.00	Put	Bond Future	1,081.0000	1,034.0000	(4.348)	0	0	0
2010/12/20	R206 2011/08/04	7.05	Call	Bond Future	760.0000	789.0000	3.816	0	0	0
2010/12/20	R206 2011/08/04	7.05	Put	Bond Future	1,021.0000	975.0000	(4.505)	0	0	0
2010/12/20	R206 2011/08/04	6.95	Call	Bond Future	661.0000	687.0000	3.933	0	0	0
2010/12/20	R206 2011/08/04	6.95	Put	Bond Future	1,143.0000	1,094.0000	(4.287)	0	0	0
2010/12/20	R207 2011/02/03			Bond Future	8.2970	8.2760	(0.253)	0.0000	0.0000	800
2010/12/20	R207 2011/02/03	8.75	Call	Bond Future	2,959.0000	3,038.0000	2.670	0	0	0
2010/12/20	R207 2011/02/03	8.75	Put	Bond Future	307.0000	261.0000	(14.984)	0	0	0
2010/12/20	R207 2011/02/03	8.80	Call	Bond Future	3,197.0000	3,281.0000	2.627	0	0	0
2010/12/20	R207 2011/02/03	8.80	Put	Bond Future	258.0000	217.0000	(15.891)	0	0	0
2010/12/20	R207 2011/02/03	8.70	Call	Bond Future	2,727.0000	2,801.0000	2.714	0	0	0
2010/12/20	R207 2011/02/03	8.70	Put	Bond Future	363.0000	312.0000	(14.050)	0	0	0
2010/12/20	R207 2011/05/05			Bond Future	8.3940	8.3720	(0.262)	0.0000	0.0000	0
2010/12/20	R207 2011/05/05	8.50	Call	Bond Future	2,426.0000	2,475.0000	2.020	0	0	0
2010/12/20	R207 2011/05/05	8.50	Put	Bond Future	1,813.0000	1,734.0000	(4.357)	0	0	0
2010/12/20	R207 2011/05/05	8.55	Call	Bond Future	2,590.0000	2,642.0000	2.008	0	0	0
2010/12/20	R207 2011/05/05	8.55	Put	Bond Future	1,689.0000	1,614.0000	(4.440)	0	0	0
2010/12/20	R207 2011/05/05	8.45	Call	Bond Future	2,268.0000	2,314.0000	2.028	0	0	0
2010/12/20	R207 2011/05/05	8.45	Put	Bond Future	1,943.0000	1,862.0000	(4.169)	0	0	0
2010/12/20	R207 2011/08/04			Bond Future	8.5010	8.4780	(0.271)	0.0000	0.0000	0
2010/12/20	R207 2011/08/04	8.25	Call	Bond Future	2,000.0000	2,039.0000	1.950	0	0	0
2010/12/20	R207 2011/08/04	8.25	Put	Bond Future	3,432.0000	3,341.0000	(2.652)	0	0	0
2010/12/20	R207 2011/08/04	8.30	Call	Bond Future	2,127.0000	2,168.0000	1.928	0	0	0
2010/12/20	R207 2011/08/04	8.30	Put	Bond Future	3,272.0000	3,182.0000	(2.751)	0	0	0
2010/12/20	R207 2011/08/04	8.20	Call	Bond Future	1,878.0000	1,915.0000	1.970	0	0	0

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2010/12/20	R207 2011/08/04	8.20	Put	Bond Future	3,599.0000	3,506.0000	(2.584)	0	0	0
2010/12/20	R208 2011/02/03			Bond Future	8.3190	8.2980	(0.252)	0.0000	0.0000	5,598
2010/12/20	R208 2011/02/03	8.75	Call	Bond Future	3,015.0000	3,095.0000	2.653	0	0	0
2010/12/20	R208 2011/02/03	8.75	Put	Bond Future	356.0000	304.0000	(14.607)	0	0	0
2010/12/20	R208 2011/02/03	8.80	Call	Bond Future	3,262.0000	3,347.0000	2.606	0	0	0
2010/12/20	R208 2011/02/03	8.80	Put	Bond Future	301.0000	254.0000	(15.615)	0	0	0
2010/12/20	R208 2011/02/03	8.70	Call	Bond Future	2,776.0000	2,850.0000	2.666	0	0	0
2010/12/20	R208 2011/02/03	8.70	Put	Bond Future	420.0000	362.0000	(13.810)	0	0	0
2010/12/20	R208 2011/05/05			Bond Future	8.4050	8.3830	(0.262)	0.0000	0.0000	0
2010/12/20	R208 2011/05/05	8.50	Call	Bond Future	2,505.0000	2,557.0000	2.076	0	0	0
2010/12/20	R208 2011/05/05	8.50	Put	Bond Future	1,923.0000	1,840.0000	(4.316)	0	0	0
2010/12/20	R208 2011/05/05	8.55	Call	Bond Future	2,677.0000	2,732.0000	2.055	0	0	0
2010/12/20	R208 2011/05/05	8.55	Put	Bond Future	1,791.0000	1,710.0000	(4.523)	0	0	0
2010/12/20	R208 2011/05/05	8.45	Call	Bond Future	2,339.0000	2,388.0000	2.095	0	0	0
2010/12/20	R208 2011/05/05	8.45	Put	Bond Future	2,063.0000	1,976.0000	(4.217)	0	0	0
2010/12/20	R208 2011/08/04			Bond Future	8.4990	8.4760	(0.271)	0.0000	0.0000	0
2010/12/20	R208 2011/08/04	8.25	Call	Bond Future	2,114.0000	2,156.0000	1.987	0	0	0
2010/12/20	R208 2011/08/04	8.25	Put	Bond Future	3,627.0000	3,530.0000	(2.674)	0	0	0
2010/12/20	R208 2011/08/04	8.30	Call	Bond Future	2,249.0000	2,293.0000	1.956	0	0	0
2010/12/20	R208 2011/08/04	8.30	Put	Bond Future	3,455.0000	3,361.0000	(2.721)	0	0	0
2010/12/20	R208 2011/08/04	8.20	Call	Bond Future	1,983.0000	2,023.0000	2.017	0	0	0
2010/12/20	R208 2011/08/04	8.20	Put	Bond Future	3,804.0000	3,705.0000	(2.603)	0	0	0
2010/12/20	R209 2011/02/03			Bond Future	8.4400	8.4140	(0.308)	0.0000	0.0000	22,601
2010/12/20	R209 2011/02/03	9.00	Call	Bond Future	4,870.0000	5,028.0000	3.244	0	0	0
2010/12/20	R209 2011/02/03	9.00	Put	Bond Future	356.0000	293.0000	(17.697)	0	0	0
2010/12/20	R209 2011/02/03	9.05	Call	Bond Future	5,197.0000	5,362.0000	3.175	0	0	0
2010/12/20	R209 2011/02/03	9.05	Put	Bond Future	300.0000	245.0000	(18.333)	0	0	0
2010/12/20	R209 2011/02/03	8.95	Call	Bond Future	4,547.0000	4,697.0000	3.299	0	0	0
2010/12/20	R209 2011/02/03	8.95	Put	Bond Future	418.0000	348.0000	(16.746)	0	0	0
2010/12/20	R209 2011/05/05			Bond Future	8.4980	8.4710	(0.318)	0.0000	0.0000	0
2010/12/20	R209 2011/05/05	8.50	Call	Bond Future	3,052.0000	3,138.0000	2.818	0	0	0
2010/12/20	R209 2011/05/05	8.50	Put	Bond Future	3,035.0000	2,895.0000	(4.613)	0	0	0
2010/12/20	R209 2011/05/05	8.55	Call	Bond Future	3,268.0000	3,359.0000	2.785	0	0	0

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2010/12/20	R209 2011/05/05	8.55	Put	Bond Future	2,835.0000	2,700.0000	(4.762)	0	0	0
2010/12/20	R209 2011/05/05	8.45	Call	Bond Future	2,843.0000	2,924.0000	2.849	0	0	0
2010/12/20	R209 2011/05/05	8.45	Put	Bond Future	3,246.0000	3,101.0000	(4.467)	0	0	0
2010/12/20	R209 2011/08/04			Bond Future	8.5590	8.5310	(0.327)	0.0000	0.0000	0
2010/12/20	R209 2011/08/04	8.50	Call	Bond Future	3,681.0000	3,773.0000	2.499	0	0	0
2010/12/20	R209 2011/08/04	8.50	Put	Bond Future	4,171.0000	4,031.0000	(3.357)	0	0	0
2010/12/20	R209 2011/08/04	8.55	Call	Bond Future	3,888.0000	3,985.0000	2.495	0	0	0
2010/12/20	R209 2011/08/04	8.55	Put	Bond Future	3,962.0000	3,828.0000	(3.382)	0	0	0
2010/12/20	R209 2011/08/04	8.45	Call	Bond Future	3,478.0000	3,567.0000	2.559	0	0	0
2010/12/20	R209 2011/08/04	8.45	Put	Bond Future	4,387.0000	4,244.0000	(3.260)	0	0	0
2010/12/20	R209 2011/08/04	10.10	Call	Bond Future	11,888.0000	12,078.0000	1.598	0	0	0
2010/12/20	R209 2011/08/04	10.10	Put	Bond Future	686.0000	645.0000	(5.977)	0	0	0
2010/12/20	R210 2011/02/03			Bond Future	0.9550	0.9550	0.000	0.0000	0.0000	2
2010/12/20	R210 2011/02/03	3.10	Call	Bond Future	32,563.0000	32,563.0000	0.000	0	0	0
2010/12/20	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R210 2011/02/03	3.15	Call	Bond Future	33,195.0000	33,195.0000	0.000	0	0	0
2010/12/20	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R210 2011/02/03	3.05	Call	Bond Future	31,925.0000	31,925.0000	0.000	0	0	0
2010/12/20	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R211 2011/02/03			Bond Future	1.7590	1.7590	0.000	0.0000	0.0000	589
2010/12/20	R211 2011/02/03	2.50	Call	Bond Future	4,187.0000	4,187.0000	0.000	0	0	0
2010/12/20	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R211 2011/02/03	2.55	Call	Bond Future	4,463.0000	4,463.0000	0.000	0	0	0
2010/12/20	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R211 2011/02/03	2.45	Call	Bond Future	3,911.0000	3,911.0000	0.000	0	0	0
2010/12/20	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R212 2011/02/03			Bond Future	2.4750	2.4750	0.000	0.0000	0.0000	2,518
2010/12/20	R212 2011/02/03	3.00	Call	Bond Future	4,953.0000	4,953.0000	0.000	0	0	0
2010/12/20	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R212 2011/02/03	3.05	Call	Bond Future	5,410.0000	5,410.0000	0.000	0	0	0
2010/12/20	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R212 2011/02/03	2.95	Call	Bond Future	4,493.0000	4,493.0000	0.000	0	0	0
2010/12/20	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/20	R213 2011/02/03			Bond Future	8.5150	8.4890	(0.305)	0.0000	0.0000	0
2010/12/20	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/02/03	8.00	Put	Bond Future	4,543.0000	4,322.0000	(4.865)	0	0	0
2010/12/20	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/02/03	8.05	Put	Bond Future	4,087.0000	3,866.0000	(5.407)	0	0	0
2010/12/20	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/02/03	7.95	Put	Bond Future	5,004.0000	4,783.0000	(4.416)	0	0	0
2010/12/20	R213 2011/05/05			Bond Future	8.5790	8.5520	(0.315)	0.0000	0.0000	0
2010/12/20	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/05/05	8.00	Put	Bond Future	5,064.0000	4,837.0000	(4.483)	0	0	0
2010/12/20	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/05/05	8.05	Put	Bond Future	4,609.0000	4,382.0000	(4.925)	0	0	0
2010/12/20	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/05/05	7.95	Put	Bond Future	5,522.0000	5,295.0000	(4.111)	0	0	0
2010/12/20	R213 2011/08/04			Bond Future	8.6480	8.6200	(0.324)	0.0000	0.0000	0
2010/12/20	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/08/04	8.00	Put	Bond Future	5,614.0000	5,382.0000	(4.133)	0	0	0
2010/12/20	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/08/04	8.05	Put	Bond Future	5,161.0000	4,930.0000	(4.476)	0	0	0
2010/12/20	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/20	R213 2011/08/04	7.95	Put	Bond Future	6,070.0000	5,838.0000	(3.822)	0	0	0
2010/12/20	TRT1 2011/02/03			Index Future	339.2720	339.9930	0.213	0.0000	0.0000	100
2010/12/20	TRT1 2011/05/05			Index Future	343.8910	344.6220	0.213	0.0000	0.0000	0
Total										168572.00