



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/12/2010

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
2010/12/21	AL7T 2011/02/03			Index Future	372.3510	373.1540	0.216	0.0000	0.0000	30
2010/12/21	ALBI 2011/02/03			Index Future	343.2520	344.0040	0.219	0.0000	0.0000	1,164
2010/12/21	ALBI 2011/05/05			Index Future	348.2760	349.0400	0.219	0.0000	0.0000	2
2010/12/21	CRD1 2011/02/03			Index Future	153.0210	153.2150	0.127	0.0000	0.0000	2
2010/12/21	CRD1 2011/05/05			Index Future	155.1050	155.3010	0.126	0.0000	0.0000	0
2010/12/21	GOVI 2011/02/03			GOVI	344.0790	344.8040	0.211	0.0000	0.0000	211
2010/12/21	GOVI 2011/02/03	343.00	Call	GOVI	10,790.0000	18,040.0000	67.192	0	0	0
2010/12/21	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/21	GOVI 2011/02/03	343.01	Call	GOVI	10,690.0000	17,940.0000	67.820	0	0	0
2010/12/21	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/21	GOVI 2011/02/03	342.99	Call	GOVI	10,890.0000	18,140.0000	66.575	0	0	0
2010/12/21	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/21	GOVI 2011/05/05			GOVI	349.1160	349.8520	0.211	0.0000	0.0000	0
2010/12/21	GOVI 2011/05/05	349.00	Call	GOVI	1,160.0000	8,520.0000	634.483	0	0	0
2010/12/21	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/21	GOVI 2011/05/05	349.01	Call	GOVI	1,060.0000	8,420.0000	694.340	0	0	0
2010/12/21	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/21	GOVI 2011/05/05	348.99	Call	GOVI	1,260.0000	8,620.0000	584.127	0	0	0
2010/12/21	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/21	IGOV 2011/02/03			Index Future	148.5560	148.5640	0.005	0.0000	0.0000	6
2010/12/21	IGOV 2011/05/05			Index Future	150.7300	150.7390	0.006	0.0000	0.0000	0

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2010/12/21	IGOV 2011/08/04			Index Future	152.9060	152.9140	0.005	0.0000	0.0000	0
2010/12/21	ILBI 2011/02/03			Index Future	402.3590	402.4180	0.015	0.0000	0.0000	370
2010/12/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/21	JBAF 2011/01/19			Jibar Tradeable Future	5.5400	5.5220	(0.325)	94.4300	94.4300	5,001
2010/12/21	JBAF 2011/02/16			Jibar Tradeable Future	5.4810	5.4780	(0.055)	0.0000	0.0000	2,500
2010/12/21	JBAF 2011/03/16			Jibar Tradeable Future	5.4710	5.4660	(0.091)	0.0000	0.0000	5,500
2010/12/21	JBAF 2011/04/20			Jibar Tradeable Future	5.4760	5.4760	0.000	0.0000	0.0000	2
2010/12/21	JBAF 2011/05/18			Jibar Tradeable Future	5.4810	5.4810	0.000	94.5500	94.5500	1
2010/12/21	JBAF 2011/06/15			Jibar Tradeable Future	5.4820	5.4810	(0.018)	0.0000	0.0000	4,500
2010/12/21	JBAF 2011/09/21			Jibar Tradeable Future	5.6390	5.6320	(0.124)	94.4060	94.4060	14,000
2010/12/21	JBAF 2011/12/21			Jibar Tradeable Future	5.9210	5.9090	(0.203)	0.0000	0.0000	5,200
2010/12/21	JBAF 2012/03/20			Jibar Tradeable Future	6.1920	6.1850	(0.113)	0.0000	0.0000	0
2010/12/21	JBAF 2012/06/20			Jibar Tradeable Future	6.5250	6.5130	(0.184)	0.0000	0.0000	100
2010/12/21	JBAF 2012/09/19			Jibar Tradeable Future	6.8310	6.8190	(0.176)	0.0000	0.0000	40,100
2010/12/21	JBAF 2012/12/19			Jibar Tradeable Future	7.0700	7.0500	(0.283)	0.0000	0.0000	0
2010/12/21	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/21	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/21	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/21	OTH1 2011/02/03			Index Future	338.4200	339.3210	0.266	0.0000	0.0000	3
2010/12/21	OTH1 2011/05/05			Index Future	343.3730	344.2880	0.266	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
2010/12/21	R157 2011/02/03			Bond Future	7.4660	7.4340	(0.429)	0.0000	0.0000	7,886
2010/12/21	R157 2011/02/03	7.90	Call	Bond Future	2,050.0000	2,164.0000	5.561	0	0	0
2010/12/21	R157 2011/02/03	7.90	Put	Bond Future	170.0000	144.0000	(15.294)	0	0	0
2010/12/21	R157 2011/02/03	7.95	Call	Bond Future	2,232.0000	2,350.0000	5.287	0	0	0
2010/12/21	R157 2011/02/03	7.95	Put	Bond Future	138.0000	116.0000	(15.942)	0	0	0
2010/12/21	R157 2011/02/03	7.85	Call	Bond Future	1,874.0000	1,983.0000	5.816	0	0	0
2010/12/21	R157 2011/02/03	7.85	Put	Bond Future	209.0000	178.0000	(14.833)	0	0	0
2010/12/21	R157 2011/05/05			Bond Future	7.5800	7.5450	(0.462)	0.0000	0.0000	705
2010/12/21	R157 2011/05/05	7.75	Call	Bond Future	1,729.0000	1,810.0000	4.685	0	0	0
2010/12/21	R157 2011/05/05	7.75	Put	Bond Future	1,030.0000	966.0000	(6.214)	0	0	0
2010/12/21	R157 2011/05/05	7.80	Call	Bond Future	1,854.0000	1,938.0000	4.531	0	0	0
2010/12/21	R157 2011/05/05	7.80	Put	Bond Future	950.0000	889.0000	(6.421)	0	0	0
2010/12/21	R157 2011/05/05	7.70	Call	Bond Future	1,609.0000	1,687.0000	4.848	0	0	0
2010/12/21	R157 2011/05/05	7.70	Put	Bond Future	1,115.0000	1,048.0000	(6.009)	0	0	0
2010/12/21	R157 2011/05/05	7.65	Call	Bond Future	1,494.0000	1,568.0000	4.953	0	0	0
2010/12/21	R157 2011/05/05	7.65	Put	Bond Future	1,205.0000	1,135.0000	(5.809)	0	0	0
2010/12/21	R157 2011/08/04			Bond Future	7.7130	7.6760	(0.480)	0.0000	0.0000	0
2010/12/21	R157 2011/08/04	7.50	Call	Bond Future	1,245.0000	1,304.0000	4.739	0	0	0
2010/12/21	R157 2011/08/04	7.50	Put	Bond Future	2,076.0000	1,991.0000	(4.094)	0	0	0
2010/12/21	R157 2011/08/04	7.55	Call	Bond Future	1,333.0000	1,395.0000	4.651	0	0	0
2010/12/21	R157 2011/08/04	7.55	Put	Bond Future	1,968.0000	1,886.0000	(4.167)	0	0	0
2010/12/21	R157 2011/08/04	7.45	Call	Bond Future	1,161.0000	1,217.0000	4.823	0	0	0
2010/12/21	R157 2011/08/04	7.45	Put	Bond Future	2,188.0000	2,100.0000	(4.022)	0	0	0
2010/12/21	R186 2011/02/03			Bond Future	8.4380	8.3960	(0.498)	0.0000	0.0000	25,674
2010/12/21	R186 2011/02/03	9.00	Call	Bond Future	5,652.0000	6,001.0000	6.175	0	0	0
2010/12/21	R186 2011/02/03	9.00	Put	Bond Future	342.0000	279.0000	(18.421)	0	0	0
2010/12/21	R186 2011/02/03	9.05	Call	Bond Future	6,050.0000	6,408.0000	5.917	0	0	0
2010/12/21	R186 2011/02/03	9.05	Put	Bond Future	285.0000	231.0000	(18.947)	0	0	0
2010/12/21	R186 2011/02/03	8.95	Call	Bond Future	5,260.0000	5,600.0000	6.464	0	0	0
2010/12/21	R186 2011/02/03	8.95	Put	Bond Future	408.0000	336.0000	(17.647)	0	0	0
2010/12/21	R186 2011/02/03	7.75	Put	Bond Future	7,151.0000	6,763.0000	(5.426)	0	0	0
2010/12/21	R186 2011/02/03	7.75	Call	Bond Future	137.0000	161.0000	17.518	0	0	3,000
2010/12/21	R186 2011/05/05			Bond Future	8.5150	8.4720	(0.505)	0.0000	0.0000	0
2010/12/21	R186 2011/05/05	8.75	Call	Bond Future	4,655.0000	4,902.0000	5.306	0	0	0

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2010/12/21	R186 2011/05/05	8.75	Put	Bond Future	2,431.0000	2,265.0000	(6.828)	0	0	0
2010/12/21	R186 2011/05/05	8.80	Call	Bond Future	4,945.0000	5,200.0000	5.157	0	0	0
2010/12/21	R186 2011/05/05	8.80	Put	Bond Future	2,256.0000	2,098.0000	(7.004)	0	0	0
2010/12/21	R186 2011/05/05	8.70	Call	Bond Future	4,373.0000	4,611.0000	5.442	0	0	0
2010/12/21	R186 2011/05/05	8.70	Put	Bond Future	2,617.0000	2,442.0000	(6.687)	0	0	0
2010/12/21	R186 2011/05/05	8.00	Put	Bond Future	6,492.0000	6,188.0000	(4.683)	0	0	0
2010/12/21	R186 2011/05/05	8.00	Call	Bond Future	1,394.0000	1,504.0000	7.891	0	0	5,500
2010/12/21	R186 2011/08/04			Bond Future	8.5980	8.5540	(0.512)	0.0000	0.0000	0
2010/12/21	R186 2011/08/04	8.25	Call	Bond Future	2,952.0000	3,111.0000	5.386	0	0	0
2010/12/21	R186 2011/08/04	8.25	Put	Bond Future	6,297.0000	6,041.0000	(4.065)	0	0	0
2010/12/21	R186 2011/08/04	8.30	Call	Bond Future	3,150.0000	3,317.0000	5.302	0	0	0
2010/12/21	R186 2011/08/04	8.30	Put	Bond Future	6,006.0000	5,758.0000	(4.129)	0	0	0
2010/12/21	R186 2011/08/04	8.20	Call	Bond Future	2,761.0000	2,913.0000	5.505	0	0	0
2010/12/21	R186 2011/08/04	8.20	Put	Bond Future	6,598.0000	6,335.0000	(3.986)	0	0	0
2010/12/21	R201 2011/02/03			Bond Future	7.2450	7.2180	(0.373)	0.0000	0.0000	489
2010/12/21	R201 2011/02/03	8.00	Call	Bond Future	2,569.0000	2,657.0000	3.425	0	0	0
2010/12/21	R201 2011/02/03	8.00	Put	Bond Future	24.0000	19.0000	(20.833)	0	0	0
2010/12/21	R201 2011/02/03	8.05	Call	Bond Future	2,729.0000	2,818.0000	3.261	0	0	0
2010/12/21	R201 2011/02/03	8.05	Put	Bond Future	18.0000	14.0000	(22.222)	0	0	0
2010/12/21	R201 2011/02/03	7.95	Call	Bond Future	2,410.0000	2,496.0000	3.568	0	0	0
2010/12/21	R201 2011/02/03	7.95	Put	Bond Future	31.0000	24.0000	(22.581)	0	0	0
2010/12/21	R201 2011/05/05			Bond Future	7.3540	7.3250	(0.394)	0.0000	0.0000	0
2010/12/21	R201 2011/05/05	7.75	Call	Bond Future	1,749.0000	1,812.0000	3.602	0	0	0
2010/12/21	R201 2011/05/05	7.75	Put	Bond Future	487.0000	457.0000	(6.160)	0	0	0
2010/12/21	R201 2011/05/05	7.80	Call	Bond Future	1,863.0000	1,927.0000	3.435	0	0	0
2010/12/21	R201 2011/05/05	7.80	Put	Bond Future	443.0000	414.0000	(6.546)	0	0	0
2010/12/21	R201 2011/05/05	7.70	Call	Bond Future	1,639.0000	1,699.0000	3.661	0	0	0
2010/12/21	R201 2011/05/05	7.70	Put	Bond Future	536.0000	502.0000	(6.343)	0	0	0
2010/12/21	R201 2011/08/04			Bond Future	7.4870	7.4550	(0.427)	0.0000	0.0000	0
2010/12/21	R201 2011/08/04	7.25	Call	Bond Future	876.0000	913.0000	4.224	0	0	0
2010/12/21	R201 2011/08/04	7.25	Put	Bond Future	1,589.0000	1,530.0000	(3.713)	0	0	0
2010/12/21	R201 2011/08/04	7.30	Call	Bond Future	942.0000	982.0000	4.246	0	0	0
2010/12/21	R201 2011/08/04	7.30	Put	Bond Future	1,504.0000	1,448.0000	(3.723)	0	0	0
2010/12/21	R201 2011/08/04	7.20	Call	Bond Future	813.0000	848.0000	4.305	0	0	0

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2010/12/21	R201 2011/08/04	7.20	Put	Bond Future	1,677.0000	1,616.0000	(3.637)	0	0	0
2010/12/21	R202 2011/02/03			Bond Future	0.3760	0.3760	0.000	0.0000	0.0000	3,689
2010/12/21	R202 2011/02/03	3.05	Call	Bond Future	60,642.0000	60,642.0000	0.000	0	0	0
2010/12/21	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R202 2011/02/03	3.10	Call	Bond Future	61,489.0000	61,489.0000	0.000	0	0	0
2010/12/21	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R202 2011/02/03	3.00	Call	Bond Future	59,786.0000	59,786.0000	0.000	0	0	0
2010/12/21	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R202 2011/05/05			Bond Future	0.2980	0.2980	0.000	0.0000	0.0000	6,500
2010/12/21	R202 2011/05/05	2.05	Call	Bond Future	43,572.0000	43,572.0000	0.000	0	0	0
2010/12/21	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R202 2011/05/05	2.10	Call	Bond Future	44,600.0000	44,600.0000	0.000	0	0	0
2010/12/21	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R202 2011/05/05	2.00	Call	Bond Future	42,533.0000	42,533.0000	0.000	0	0	0
2010/12/21	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R203 2011/02/03			Bond Future	8.0750	8.0380	(0.458)	0.0000	0.0000	1,407
2010/12/21	R203 2011/02/03	8.50	Call	Bond Future	2,371.0000	2,519.0000	6.242	0	0	0
2010/12/21	R203 2011/02/03	8.50	Put	Bond Future	246.0000	206.0000	(16.260)	0	0	0
2010/12/21	R203 2011/02/03	8.55	Call	Bond Future	2,576.0000	2,729.0000	5.939	0	0	0
2010/12/21	R203 2011/02/03	8.55	Put	Bond Future	205.0000	170.0000	(17.073)	0	0	0
2010/12/21	R203 2011/02/03	8.45	Call	Bond Future	2,172.0000	2,315.0000	6.584	0	0	0
2010/12/21	R203 2011/02/03	8.45	Put	Bond Future	294.0000	249.0000	(15.306)	0	0	0
2010/12/21	R203 2011/02/03	8.00	Put	Bond Future	1,137.0000	1,024.0000	(9.938)	0	0	0
2010/12/21	R203 2011/02/03	8.00	Call	Bond Future	756.0000	831.0000	9.921	0	0	1,000
2010/12/21	R203 2011/05/05			Bond Future	8.1840	8.1450	(0.477)	0.0000	0.0000	0
2010/12/21	R203 2011/05/05	8.25	Call	Bond Future	1,867.0000	1,965.0000	5.249	0	0	0
2010/12/21	R203 2011/05/05	8.25	Put	Bond Future	1,545.0000	1,452.0000	(6.019)	0	0	0
2010/12/21	R203 2011/05/05	8.30	Call	Bond Future	2,002.0000	2,104.0000	5.095	0	0	0
2010/12/21	R203 2011/05/05	8.30	Put	Bond Future	1,437.0000	1,348.0000	(6.193)	0	0	0
2010/12/21	R203 2011/05/05	8.20	Call	Bond Future	1,737.0000	1,831.0000	5.412	0	0	0
2010/12/21	R203 2011/05/05	8.20	Put	Bond Future	1,659.0000	1,562.0000	(5.847)	0	0	0
2010/12/21	R203 2011/08/04			Bond Future	8.3060	8.2650	(0.494)	0.0000	0.0000	0
2010/12/21	R203 2011/08/04	8.00	Call	Bond Future	1,481.0000	1,555.0000	4.997	0	0	0

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2010/12/21	R203 2011/08/04	8.00	Put	Bond Future	2,933.0000	2,814.0000	(4.057)	0	0	0
2010/12/21	R203 2011/08/04	8.05	Call	Bond Future	1,582.0000	1,660.0000	4.930	0	0	0
2010/12/21	R203 2011/08/04	8.05	Put	Bond Future	2,795.0000	2,680.0000	(4.114)	0	0	0
2010/12/21	R203 2011/08/04	7.95	Call	Bond Future	1,384.0000	1,455.0000	5.130	0	0	0
2010/12/21	R203 2011/08/04	7.95	Put	Bond Future	3,076.0000	2,954.0000	(3.966)	0	0	0
2010/12/21	R204 2011/02/03			Bond Future	8.1890	8.1570	(0.391)	0.0000	0.0000	1,926
2010/12/21	R204 2011/02/03	8.50	Call	Bond Future	2,167.0000	2,295.0000	5.907	0	0	0
2010/12/21	R204 2011/02/03	8.50	Put	Bond Future	421.0000	367.0000	(12.827)	0	0	0
2010/12/21	R204 2011/02/03	8.55	Call	Bond Future	2,379.0000	2,513.0000	5.633	0	0	0
2010/12/21	R204 2011/02/03	8.55	Put	Bond Future	356.0000	308.0000	(13.483)	0	0	0
2010/12/21	R204 2011/02/03	8.45	Call	Bond Future	1,964.0000	2,085.0000	6.161	0	0	0
2010/12/21	R204 2011/02/03	8.45	Put	Bond Future	496.0000	435.0000	(12.298)	0	0	0
2010/12/21	R204 2011/05/05			Bond Future	8.2910	8.2570	(0.410)	0.0000	0.0000	0
2010/12/21	R204 2011/05/05	8.50	Call	Bond Future	2,589.0000	2,696.0000	4.133	0	0	0
2010/12/21	R204 2011/05/05	8.50	Put	Bond Future	1,446.0000	1,366.0000	(5.533)	0	0	0
2010/12/21	R204 2011/05/05	8.55	Call	Bond Future	2,756.0000	2,867.0000	4.028	0	0	0
2010/12/21	R204 2011/05/05	8.55	Put	Bond Future	1,342.0000	1,266.0000	(5.663)	0	0	0
2010/12/21	R204 2011/05/05	8.45	Call	Bond Future	2,427.0000	2,530.0000	4.244	0	0	0
2010/12/21	R204 2011/05/05	8.45	Put	Bond Future	1,556.0000	1,471.0000	(5.463)	0	0	0
2010/12/21	R204 2011/08/04			Bond Future	8.4040	8.3690	(0.416)	0.0000	0.0000	0
2010/12/21	R204 2011/08/04	8.00	Call	Bond Future	1,525.0000	1,591.0000	4.328	0	0	0
2010/12/21	R204 2011/08/04	8.00	Put	Bond Future	3,711.0000	3,590.0000	(3.261)	0	0	0
2010/12/21	R204 2011/08/04	8.05	Call	Bond Future	1,632.0000	1,701.0000	4.228	0	0	0
2010/12/21	R204 2011/08/04	8.05	Put	Bond Future	3,544.0000	3,426.0000	(3.330)	0	0	0
2010/12/21	R204 2011/08/04	7.95	Call	Bond Future	1,423.0000	1,486.0000	4.427	0	0	0
2010/12/21	R204 2011/08/04	7.95	Put	Bond Future	3,884.0000	3,760.0000	(3.193)	0	0	0
2010/12/21	R206 2011/02/03			Bond Future	6.8900	6.8520	(0.552)	0.0000	0.0000	0
2010/12/21	R206 2011/02/03	8.00	Call	Bond Future	2,883.0000	2,983.0000	3.469	0	0	0
2010/12/21	R206 2011/02/03	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/12/21	R206 2011/02/03	8.05	Call	Bond Future	3,010.0000	3,110.0000	3.322	0	0	0
2010/12/21	R206 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/12/21	R206 2011/02/03	7.95	Call	Bond Future	2,757.0000	2,856.0000	3.591	0	0	0
2010/12/21	R206 2011/02/03	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0

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2010/12/21	R206 2011/05/05			Bond Future	6.9960	6.9550	(0.586)	0.0000	0.0000	0
2010/12/21	R206 2011/05/05	7.50	Call	Bond Future	1,521.0000	1,593.0000	4.734	0	0	0
2010/12/21	R206 2011/05/05	7.50	Put	Bond Future	307.0000	279.0000	(9.121)	0	0	0
2010/12/21	R206 2011/05/05	7.55	Call	Bond Future	1,611.0000	1,685.0000	4.593	0	0	0
2010/12/21	R206 2011/05/05	7.55	Put	Bond Future	277.0000	251.0000	(9.386)	0	0	0
2010/12/21	R206 2011/05/05	7.45	Call	Bond Future	1,433.0000	1,503.0000	4.885	0	0	0
2010/12/21	R206 2011/05/05	7.45	Put	Bond Future	338.0000	309.0000	(8.580)	0	0	0
2010/12/21	R206 2011/08/04			Bond Future	7.1340	7.0870	(0.659)	0.0000	0.0000	0
2010/12/21	R206 2011/08/04	7.00	Call	Bond Future	738.0000	784.0000	6.233	0	0	0
2010/12/21	R206 2011/08/04	7.00	Put	Bond Future	1,034.0000	977.0000	(5.513)	0	0	0
2010/12/21	R206 2011/08/04	7.05	Call	Bond Future	789.0000	837.0000	6.084	0	0	0
2010/12/21	R206 2011/08/04	7.05	Put	Bond Future	975.0000	919.0000	(5.744)	0	0	0
2010/12/21	R206 2011/08/04	6.95	Call	Bond Future	687.0000	731.0000	6.405	0	0	0
2010/12/21	R206 2011/08/04	6.95	Put	Bond Future	1,094.0000	1,034.0000	(5.484)	0	0	0
2010/12/21	R207 2011/02/03			Bond Future	8.2760	8.2390	(0.447)	0.0000	0.0000	800
2010/12/21	R207 2011/02/03	8.75	Call	Bond Future	3,038.0000	3,217.0000	5.892	0	0	0
2010/12/21	R207 2011/02/03	8.75	Put	Bond Future	261.0000	219.0000	(16.092)	0	0	0
2010/12/21	R207 2011/02/03	8.80	Call	Bond Future	3,281.0000	3,466.0000	5.639	0	0	0
2010/12/21	R207 2011/02/03	8.80	Put	Bond Future	217.0000	181.0000	(16.590)	0	0	0
2010/12/21	R207 2011/02/03	8.70	Call	Bond Future	2,801.0000	2,974.0000	6.176	0	0	0
2010/12/21	R207 2011/02/03	8.70	Put	Bond Future	312.0000	264.0000	(15.385)	0	0	0
2010/12/21	R207 2011/05/05			Bond Future	8.3720	8.3340	(0.454)	0.0000	0.0000	0
2010/12/21	R207 2011/05/05	8.50	Call	Bond Future	2,475.0000	2,595.0000	4.848	0	0	0
2010/12/21	R207 2011/05/05	8.50	Put	Bond Future	1,734.0000	1,632.0000	(5.882)	0	0	0
2010/12/21	R207 2011/05/05	8.55	Call	Bond Future	2,642.0000	2,767.0000	4.731	0	0	0
2010/12/21	R207 2011/05/05	8.55	Put	Bond Future	1,614.0000	1,517.0000	(6.010)	0	0	0
2010/12/21	R207 2011/05/05	8.45	Call	Bond Future	2,314.0000	2,429.0000	4.970	0	0	0
2010/12/21	R207 2011/05/05	8.45	Put	Bond Future	1,862.0000	1,755.0000	(5.747)	0	0	0
2010/12/21	R207 2011/08/04			Bond Future	8.4780	8.4380	(0.472)	0.0000	0.0000	0
2010/12/21	R207 2011/08/04	8.25	Call	Bond Future	2,039.0000	2,134.0000	4.659	0	0	0
2010/12/21	R207 2011/08/04	8.25	Put	Bond Future	3,341.0000	3,209.0000	(3.951)	0	0	0
2010/12/21	R207 2011/08/04	8.30	Call	Bond Future	2,168.0000	2,266.0000	4.520	0	0	0
2010/12/21	R207 2011/08/04	8.30	Put	Bond Future	3,182.0000	3,054.0000	(4.023)	0	0	0
2010/12/21	R207 2011/08/04	8.20	Call	Bond Future	1,915.0000	2,006.0000	4.752	0	0	0

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2010/12/21	R207 2011/08/04	8.20	Put	Bond Future	3,506.0000	3,370.0000	(3.879)	0	0	0
2010/12/21	R208 2011/02/03			Bond Future	8.2980	8.2610	(0.446)	0.0000	0.0000	5,598
2010/12/21	R208 2011/02/03	8.75	Call	Bond Future	3,095.0000	3,281.0000	6.010	0	0	0
2010/12/21	R208 2011/02/03	8.75	Put	Bond Future	304.0000	256.0000	(15.789)	0	0	0
2010/12/21	R208 2011/02/03	8.80	Call	Bond Future	3,347.0000	3,540.0000	5.766	0	0	0
2010/12/21	R208 2011/02/03	8.80	Put	Bond Future	254.0000	213.0000	(16.142)	0	0	0
2010/12/21	R208 2011/02/03	8.70	Call	Bond Future	2,850.0000	3,029.0000	6.281	0	0	0
2010/12/21	R208 2011/02/03	8.70	Put	Bond Future	362.0000	307.0000	(15.193)	0	0	0
2010/12/21	R208 2011/05/05			Bond Future	8.3830	8.3450	(0.453)	0.0000	0.0000	0
2010/12/21	R208 2011/05/05	8.50	Call	Bond Future	2,557.0000	2,684.0000	4.967	0	0	0
2010/12/21	R208 2011/05/05	8.50	Put	Bond Future	1,840.0000	1,732.0000	(5.870)	0	0	0
2010/12/21	R208 2011/05/05	8.55	Call	Bond Future	2,732.0000	2,864.0000	4.832	0	0	0
2010/12/21	R208 2011/05/05	8.55	Put	Bond Future	1,710.0000	1,608.0000	(5.965)	0	0	0
2010/12/21	R208 2011/05/05	8.45	Call	Bond Future	2,388.0000	2,510.0000	5.109	0	0	0
2010/12/21	R208 2011/05/05	8.45	Put	Bond Future	1,976.0000	1,864.0000	(5.668)	0	0	0
2010/12/21	R208 2011/08/04			Bond Future	8.4760	8.4370	(0.460)	0.0000	0.0000	0
2010/12/21	R208 2011/08/04	8.25	Call	Bond Future	2,156.0000	2,254.0000	4.545	0	0	0
2010/12/21	R208 2011/08/04	8.25	Put	Bond Future	3,530.0000	3,393.0000	(3.881)	0	0	0
2010/12/21	R208 2011/08/04	8.30	Call	Bond Future	2,293.0000	2,396.0000	4.492	0	0	0
2010/12/21	R208 2011/08/04	8.30	Put	Bond Future	3,361.0000	3,229.0000	(3.927)	0	0	0
2010/12/21	R208 2011/08/04	8.20	Call	Bond Future	2,023.0000	2,117.0000	4.647	0	0	0
2010/12/21	R208 2011/08/04	8.20	Put	Bond Future	3,705.0000	3,564.0000	(3.806)	0	0	0
2010/12/21	R209 2011/02/03			Bond Future	8.4140	8.3780	(0.428)	0.0000	0.0000	22,601
2010/12/21	R209 2011/02/03	9.00	Call	Bond Future	5,028.0000	5,288.0000	5.171	0	0	0
2010/12/21	R209 2011/02/03	9.00	Put	Bond Future	293.0000	246.0000	(16.041)	0	0	0
2010/12/21	R209 2011/02/03	9.05	Call	Bond Future	5,362.0000	5,628.0000	4.961	0	0	0
2010/12/21	R209 2011/02/03	9.05	Put	Bond Future	245.0000	204.0000	(16.735)	0	0	0
2010/12/21	R209 2011/02/03	8.95	Call	Bond Future	4,697.0000	4,951.0000	5.408	0	0	0
2010/12/21	R209 2011/02/03	8.95	Put	Bond Future	348.0000	295.0000	(15.230)	0	0	0
2010/12/21	R209 2011/05/05			Bond Future	8.4710	8.4340	(0.437)	0.0000	0.0000	0
2010/12/21	R209 2011/05/05	8.50	Call	Bond Future	3,138.0000	3,296.0000	5.035	0	0	0
2010/12/21	R209 2011/05/05	8.50	Put	Bond Future	2,895.0000	2,741.0000	(5.320)	0	0	0
2010/12/21	R209 2011/05/05	8.55	Call	Bond Future	3,359.0000	3,524.0000	4.912	0	0	0

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2010/12/21	R209 2011/05/05	8.55	Put	Bond Future	2,700.0000	2,553.0000	(5.444)	0	0	0
2010/12/21	R209 2011/05/05	8.45	Call	Bond Future	2,924.0000	3,075.0000	5.164	0	0	0
2010/12/21	R209 2011/05/05	8.45	Put	Bond Future	3,101.0000	2,940.0000	(5.192)	0	0	0
2010/12/21	R209 2011/08/04			Bond Future	8.5310	8.4930	(0.445)	0.0000	0.0000	0
2010/12/21	R209 2011/08/04	8.50	Call	Bond Future	3,773.0000	3,929.0000	4.135	0	0	0
2010/12/21	R209 2011/08/04	8.50	Put	Bond Future	4,031.0000	3,871.0000	(3.969)	0	0	0
2010/12/21	R209 2011/08/04	8.55	Call	Bond Future	3,985.0000	4,146.0000	4.040	0	0	0
2010/12/21	R209 2011/08/04	8.55	Put	Bond Future	3,828.0000	3,672.0000	(4.075)	0	0	0
2010/12/21	R209 2011/08/04	8.45	Call	Bond Future	3,567.0000	3,717.0000	4.205	0	0	0
2010/12/21	R209 2011/08/04	8.45	Put	Bond Future	4,244.0000	4,078.0000	(3.911)	0	0	0
2010/12/21	R209 2011/08/04	10.10	Call	Bond Future	12,078.0000	12,355.0000	2.293	0	0	0
2010/12/21	R209 2011/08/04	10.10	Put	Bond Future	645.0000	605.0000	(6.202)	0	0	0
2010/12/21	R210 2011/02/03			Bond Future	0.9550	0.9560	0.105	0.0000	0.0000	2
2010/12/21	R210 2011/02/03	3.10	Call	Bond Future	32,563.0000	32,545.0000	(0.055)	0	0	0
2010/12/21	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R210 2011/02/03	3.15	Call	Bond Future	33,195.0000	33,177.0000	(0.054)	0	0	0
2010/12/21	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R210 2011/02/03	3.05	Call	Bond Future	31,925.0000	31,907.0000	(0.056)	0	0	0
2010/12/21	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R211 2011/02/03			Bond Future	1.7590	1.7210	(2.160)	0.0000	0.0000	589
2010/12/21	R211 2011/02/03	2.50	Call	Bond Future	4,187.0000	4,407.0000	5.254	0	0	0
2010/12/21	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R211 2011/02/03	2.55	Call	Bond Future	4,463.0000	4,683.0000	4.929	0	0	0
2010/12/21	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R211 2011/02/03	2.45	Call	Bond Future	3,911.0000	4,131.0000	5.625	0	0	0
2010/12/21	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R212 2011/02/03			Bond Future	2.4750	2.4760	0.040	0.0000	0.0000	2,518
2010/12/21	R212 2011/02/03	3.00	Call	Bond Future	4,953.0000	4,943.0000	(0.202)	0	0	0
2010/12/21	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R212 2011/02/03	3.05	Call	Bond Future	5,410.0000	5,401.0000	(0.166)	0	0	0
2010/12/21	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R212 2011/02/03	2.95	Call	Bond Future	4,493.0000	4,484.0000	(0.200)	0	0	0
2010/12/21	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/21	R213 2011/02/03			Bond Future	8.4890	8.4520	(0.436)	0.0000	0.0000	0
2010/12/21	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/02/03	8.00	Put	Bond Future	4,322.0000	4,006.0000	(7.311)	0	0	0
2010/12/21	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/02/03	8.05	Put	Bond Future	3,866.0000	3,550.0000	(8.174)	0	0	0
2010/12/21	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/02/03	7.95	Put	Bond Future	4,783.0000	4,467.0000	(6.607)	0	0	0
2010/12/21	R213 2011/05/05			Bond Future	8.5520	8.5150	(0.433)	0.0000	0.0000	0
2010/12/21	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/05/05	8.00	Put	Bond Future	4,837.0000	4,525.0000	(6.450)	0	0	0
2010/12/21	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/05/05	8.05	Put	Bond Future	4,382.0000	4,070.0000	(7.120)	0	0	0
2010/12/21	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/05/05	7.95	Put	Bond Future	5,295.0000	4,983.0000	(5.892)	0	0	0
2010/12/21	R213 2011/08/04			Bond Future	8.6200	8.5820	(0.441)	0.0000	0.0000	0
2010/12/21	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/08/04	8.00	Put	Bond Future	5,382.0000	5,066.0000	(5.871)	0	0	0
2010/12/21	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/08/04	8.05	Put	Bond Future	4,930.0000	4,614.0000	(6.410)	0	0	0
2010/12/21	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/21	R213 2011/08/04	7.95	Put	Bond Future	5,838.0000	5,522.0000	(5.413)	0	0	0
2010/12/21	TRT1 2011/02/03			Index Future	339.9930	340.6530	0.194	0.0000	0.0000	100
2010/12/21	TRT1 2011/05/05			Index Future	344.6220	345.2920	0.194	0.0000	0.0000	0
Total										168676.00