



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/12/2010

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
2010/12/24	AL7T 2011/02/03			Index Future	372.6960	372.7680	0.019	0.0000	0.0000	30
2010/12/24	ALBI 2011/02/03			Index Future	343.5640	343.5980	0.010	0.0000	0.0000	1,164
2010/12/24	ALBI 2011/05/05			Index Future	348.5940	348.6300	0.010	0.0000	0.0000	2
2010/12/24	CRD1 2011/02/03			Index Future	153.0920	153.1060	0.009	0.0000	0.0000	2
2010/12/24	CRD1 2011/05/05			Index Future	155.1780	155.1930	0.010	0.0000	0.0000	0
2010/12/24	GOVI 2011/02/03			GOVI	344.3720	344.4050	0.010	0.0000	0.0000	211
2010/12/24	GOVI 2011/02/03	343.00	Call	GOVI	13,720.0000	14,050.0000	2.405	0	0	0
2010/12/24	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/24	GOVI 2011/02/03	343.01	Call	GOVI	13,620.0000	13,950.0000	2.423	0	0	0
2010/12/24	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/24	GOVI 2011/02/03	342.99	Call	GOVI	13,820.0000	14,150.0000	2.388	0	0	0
2010/12/24	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/24	GOVI 2011/05/05			GOVI	349.4140	349.4480	0.010	0.0000	0.0000	0
2010/12/24	GOVI 2011/05/05	349.00	Call	GOVI	4,140.0000	4,480.0000	8.213	0	0	0
2010/12/24	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/24	GOVI 2011/05/05	349.01	Call	GOVI	4,040.0000	4,380.0000	8.416	0	0	0
2010/12/24	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/24	GOVI 2011/05/05	348.99	Call	GOVI	4,240.0000	4,580.0000	8.019	0	0	0
2010/12/24	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/24	IGOV 2011/02/03			Index Future	148.4960	148.4850	(0.007)	0.0000	0.0000	6
2010/12/24	IGOV 2011/05/05			Index Future	150.6700	150.6600	(0.007)	0.0000	0.0000	0

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2010/12/24	IGOV 2011/08/04			Index Future	152.8450	152.8350	(0.007)	0.0000	0.0000	0
2010/12/24	ILBI 2011/02/03			Index Future	402.3580	402.2720	(0.021)	0.0000	0.0000	370
2010/12/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/24	JBAF 2011/01/19			Jibar Tradeable Future	5.5470	5.5240	(0.415)	0.0000	0.0000	5,291
2010/12/24	JBAF 2011/02/16			Jibar Tradeable Future	5.4770	5.4790	0.037	0.0000	0.0000	2,500
2010/12/24	JBAF 2011/03/16			Jibar Tradeable Future	5.4640	5.4660	0.037	0.0000	0.0000	5,790
2010/12/24	JBAF 2011/04/20			Jibar Tradeable Future	5.4630	5.4750	0.220	0.0000	0.0000	2
2010/12/24	JBAF 2011/05/18			Jibar Tradeable Future	5.4690	5.4760	0.128	0.0000	0.0000	1
2010/12/24	JBAF 2011/06/15			Jibar Tradeable Future	5.4780	5.4810	0.055	0.0000	0.0000	4,790
2010/12/24	JBAF 2011/09/21			Jibar Tradeable Future	5.6370	5.6260	(0.195)	0.0000	0.0000	14,390
2010/12/24	JBAF 2011/12/21			Jibar Tradeable Future	5.9040	5.8950	(0.152)	0.0000	0.0000	5,290
2010/12/24	JBAF 2012/03/20			Jibar Tradeable Future	6.1930	6.1820	(0.178)	0.0000	0.0000	290
2010/12/24	JBAF 2012/06/20			Jibar Tradeable Future	6.5030	6.5050	0.031	0.0000	0.0000	390
2010/12/24	JBAF 2012/09/19			Jibar Tradeable Future	6.8230	6.8130	(0.147)	0.0000	0.0000	40,390
2010/12/24	JBAF 2012/12/19			Jibar Tradeable Future	7.0500	7.1200	0.993	0.0000	0.0000	290
2010/12/24	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/24	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/24	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/24	OTH1 2011/02/03			Index Future	338.8310	338.8730	0.012	0.0000	0.0000	3
2010/12/24	OTH1 2011/05/05			Index Future	343.7920	343.8360	0.013	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
2010/12/24	R157 2011/02/03			Bond Future	7.4490	7.4480	(0.013)	0.0000	0.0000	7,886
2010/12/24	R157 2011/02/03	7.90	Call	Bond Future	2,097.0000	2,096.0000	(0.048)	0	0	0
2010/12/24	R157 2011/02/03	7.90	Put	Bond Future	143.0000	138.0000	(3.497)	0	0	0
2010/12/24	R157 2011/02/03	7.95	Call	Bond Future	2,283.0000	2,282.0000	(0.044)	0	0	0
2010/12/24	R157 2011/02/03	7.95	Put	Bond Future	115.0000	109.0000	(5.217)	0	0	0
2010/12/24	R157 2011/02/03	7.85	Call	Bond Future	1,917.0000	1,915.0000	(0.104)	0	0	0
2010/12/24	R157 2011/02/03	7.85	Put	Bond Future	178.0000	171.0000	(3.933)	0	0	0
2010/12/24	R157 2011/05/05			Bond Future	7.5610	7.5600	(0.013)	0.0000	0.0000	705
2010/12/24	R157 2011/05/05	7.75	Call	Bond Future	1,761.0000	1,759.0000	(0.114)	0	0	0
2010/12/24	R157 2011/05/05	7.75	Put	Bond Future	983.0000	977.0000	(0.610)	0	0	0
2010/12/24	R157 2011/05/05	7.80	Call	Bond Future	1,888.0000	1,885.0000	(0.159)	0	0	0
2010/12/24	R157 2011/05/05	7.80	Put	Bond Future	905.0000	898.0000	(0.773)	0	0	0
2010/12/24	R157 2011/05/05	7.70	Call	Bond Future	1,639.0000	1,636.0000	(0.183)	0	0	0
2010/12/24	R157 2011/05/05	7.70	Put	Bond Future	1,066.0000	1,059.0000	(0.657)	0	0	0
2010/12/24	R157 2011/05/05	7.65	Call	Bond Future	1,522.0000	1,519.0000	(0.197)	0	0	0
2010/12/24	R157 2011/05/05	7.65	Put	Bond Future	1,155.0000	1,148.0000	(0.606)	0	0	0
2010/12/24	R157 2011/08/04			Bond Future	7.6920	7.6910	(0.013)	0.0000	0.0000	0
2010/12/24	R157 2011/08/04	7.50	Call	Bond Future	1,270.0000	1,268.0000	(0.157)	0	0	0
2010/12/24	R157 2011/08/04	7.50	Put	Bond Future	2,019.0000	2,013.0000	(0.297)	0	0	0
2010/12/24	R157 2011/08/04	7.55	Call	Bond Future	1,359.0000	1,357.0000	(0.147)	0	0	0
2010/12/24	R157 2011/08/04	7.55	Put	Bond Future	1,912.0000	1,907.0000	(0.262)	0	0	0
2010/12/24	R157 2011/08/04	7.45	Call	Bond Future	1,184.0000	1,182.0000	(0.169)	0	0	0
2010/12/24	R157 2011/08/04	7.45	Put	Bond Future	2,129.0000	2,123.0000	(0.282)	0	0	0
2010/12/24	R186 2011/02/03			Bond Future	8.4130	8.4120	(0.012)	0.0000	0.0000	25,674
2010/12/24	R186 2011/02/03	9.00	Call	Bond Future	5,831.0000	5,829.0000	(0.034)	0	0	0
2010/12/24	R186 2011/02/03	9.00	Put	Bond Future	276.0000	265.0000	(3.986)	0	0	0
2010/12/24	R186 2011/02/03	9.05	Call	Bond Future	6,237.0000	6,236.0000	(0.016)	0	0	0
2010/12/24	R186 2011/02/03	9.05	Put	Bond Future	227.0000	216.0000	(4.846)	0	0	0
2010/12/24	R186 2011/02/03	8.95	Call	Bond Future	5,431.0000	5,427.0000	(0.074)	0	0	0
2010/12/24	R186 2011/02/03	8.95	Put	Bond Future	334.0000	320.0000	(4.192)	0	0	0
2010/12/24	R186 2011/02/03	7.75	Put	Bond Future	6,903.0000	6,887.0000	(0.232)	0	0	0
2010/12/24	R186 2011/02/03	7.75	Call	Bond Future	134.0000	128.0000	(4.478)	0	0	3,000
2010/12/24	R186 2011/05/05			Bond Future	8.4890	8.4880	(0.012)	0.0000	0.0000	0
2010/12/24	R186 2011/05/05	8.75	Call	Bond Future	4,774.0000	4,768.0000	(0.126)	0	0	0

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2010/12/24	R186	2011/05/05	8.75	Put	Bond Future	2,300.0000	2,285.0000	(0.652)	0	0	0
2010/12/24	R186	2011/05/05	8.80	Call	Bond Future	5,069.0000	5,063.0000	(0.118)	0	0	0
2010/12/24	R186	2011/05/05	8.80	Put	Bond Future	2,130.0000	2,115.0000	(0.704)	0	0	0
2010/12/24	R186	2011/05/05	8.70	Call	Bond Future	4,486.0000	4,480.0000	(0.134)	0	0	0
2010/12/24	R186	2011/05/05	8.70	Put	Bond Future	2,480.0000	2,465.0000	(0.605)	0	0	0
2010/12/24	R186	2011/05/05	8.00	Put	Bond Future	6,283.0000	6,266.0000	(0.271)	0	0	0
2010/12/24	R186	2011/05/05	8.00	Call	Bond Future	1,435.0000	1,427.0000	(0.557)	0	0	5,500
2010/12/24	R186	2011/08/04			Bond Future	8.5710	8.5700	(0.012)	0.0000	0.0000	0
2010/12/24	R186	2011/08/04	8.25	Call	Bond Future	3,027.0000	3,021.0000	(0.198)	0	0	0
2010/12/24	R186	2011/08/04	8.25	Put	Bond Future	6,117.0000	6,102.0000	(0.245)	0	0	0
2010/12/24	R186	2011/08/04	8.30	Call	Bond Future	3,229.0000	3,223.0000	(0.186)	0	0	0
2010/12/24	R186	2011/08/04	8.30	Put	Bond Future	5,830.0000	5,815.0000	(0.257)	0	0	0
2010/12/24	R186	2011/08/04	8.20	Call	Bond Future	2,832.0000	2,826.0000	(0.212)	0	0	0
2010/12/24	R186	2011/08/04	8.20	Put	Bond Future	6,414.0000	6,399.0000	(0.234)	0	0	0
2010/12/24	R201	2011/02/03			Bond Future	7.2330	7.2320	(0.014)	0.0000	0.0000	489
2010/12/24	R201	2011/02/03	8.00	Call	Bond Future	2,605.0000	2,607.0000	0.077	0	0	0
2010/12/24	R201	2011/02/03	8.00	Put	Bond Future	19.0000	17.0000	(10.526)	0	0	0
2010/12/24	R201	2011/02/03	8.05	Call	Bond Future	2,766.0000	2,768.0000	0.072	0	0	0
2010/12/24	R201	2011/02/03	8.05	Put	Bond Future	14.0000	12.0000	(14.286)	0	0	0
2010/12/24	R201	2011/02/03	7.95	Call	Bond Future	2,444.0000	2,446.0000	0.082	0	0	0
2010/12/24	R201	2011/02/03	7.95	Put	Bond Future	24.0000	22.0000	(8.333)	0	0	0
2010/12/24	R201	2011/05/05			Bond Future	7.3410	7.3400	(0.014)	0.0000	0.0000	0
2010/12/24	R201	2011/05/05	7.75	Call	Bond Future	1,769.0000	1,768.0000	(0.057)	0	0	0
2010/12/24	R201	2011/05/05	7.75	Put	Bond Future	466.0000	461.0000	(1.073)	0	0	0
2010/12/24	R201	2011/05/05	7.80	Call	Bond Future	1,884.0000	1,883.0000	(0.053)	0	0	0
2010/12/24	R201	2011/05/05	7.80	Put	Bond Future	423.0000	418.0000	(1.182)	0	0	0
2010/12/24	R201	2011/05/05	7.70	Call	Bond Future	1,657.0000	1,656.0000	(0.060)	0	0	0
2010/12/24	R201	2011/05/05	7.70	Put	Bond Future	512.0000	508.0000	(0.781)	0	0	0
2010/12/24	R201	2011/08/04			Bond Future	7.4730	7.4720	(0.013)	0.0000	0.0000	0
2010/12/24	R201	2011/08/04	7.25	Call	Bond Future	885.0000	884.0000	(0.113)	0	0	0
2010/12/24	R201	2011/08/04	7.25	Put	Bond Future	1,556.0000	1,552.0000	(0.257)	0	0	0
2010/12/24	R201	2011/08/04	7.30	Call	Bond Future	953.0000	951.0000	(0.210)	0	0	0
2010/12/24	R201	2011/08/04	7.30	Put	Bond Future	1,473.0000	1,468.0000	(0.339)	0	0	0
2010/12/24	R201	2011/08/04	7.20	Call	Bond Future	822.0000	820.0000	(0.243)	0	0	0

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2010/12/24	R201	2011/08/04	7.20	Put	Bond Future	1,644.0000	1,639.0000	(0.304)	0	0	0
2010/12/24	R202	2011/02/03			Bond Future	0.3780	0.3780	0.000	0.0000	0.0000	3,689
2010/12/24	R202	2011/02/03	3.05	Call	Bond Future	60,583.0000	60,583.0000	0.000	0	0	0
2010/12/24	R202	2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R202	2011/02/03	3.10	Call	Bond Future	61,430.0000	61,430.0000	0.000	0	0	0
2010/12/24	R202	2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R202	2011/02/03	3.00	Call	Bond Future	59,727.0000	59,727.0000	0.000	0	0	0
2010/12/24	R202	2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R202	2011/05/05			Bond Future	0.3000	0.3000	0.000	0.0000	0.0000	6,500
2010/12/24	R202	2011/05/05	2.05	Call	Bond Future	43,513.0000	43,513.0000	0.000	0	0	0
2010/12/24	R202	2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R202	2011/05/05	2.10	Call	Bond Future	44,541.0000	44,541.0000	0.000	0	0	0
2010/12/24	R202	2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R202	2011/05/05	2.00	Call	Bond Future	42,474.0000	42,474.0000	0.000	0	0	0
2010/12/24	R202	2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R203	2011/02/03			Bond Future	8.0480	8.0470	(0.012)	0.0000	0.0000	1,407
2010/12/24	R203	2011/02/03	8.50	Call	Bond Future	2,463.0000	2,461.0000	(0.081)	0	0	0
2010/12/24	R203	2011/02/03	8.50	Put	Bond Future	201.0000	194.0000	(3.483)	0	0	0
2010/12/24	R203	2011/02/03	8.55	Call	Bond Future	2,673.0000	2,671.0000	(0.075)	0	0	0
2010/12/24	R203	2011/02/03	8.55	Put	Bond Future	165.0000	158.0000	(4.242)	0	0	0
2010/12/24	R203	2011/02/03	8.45	Call	Bond Future	2,259.0000	2,255.0000	(0.177)	0	0	0
2010/12/24	R203	2011/02/03	8.45	Put	Bond Future	244.0000	235.0000	(3.689)	0	0	0
2010/12/24	R203	2011/02/03	8.00	Put	Bond Future	1,030.0000	1,017.0000	(1.262)	0	0	0
2010/12/24	R203	2011/02/03	8.00	Call	Bond Future	786.0000	778.0000	(1.018)	0	0	1,000
2010/12/24	R203	2011/05/05			Bond Future	8.1550	8.1540	(0.012)	0.0000	0.0000	0
2010/12/24	R203	2011/05/05	8.25	Call	Bond Future	1,926.0000	1,922.0000	(0.208)	0	0	0
2010/12/24	R203	2011/05/05	8.25	Put	Bond Future	1,462.0000	1,453.0000	(0.616)	0	0	0
2010/12/24	R203	2011/05/05	8.30	Call	Bond Future	2,064.0000	2,060.0000	(0.194)	0	0	0
2010/12/24	R203	2011/05/05	8.30	Put	Bond Future	1,357.0000	1,348.0000	(0.663)	0	0	0
2010/12/24	R203	2011/05/05	8.20	Call	Bond Future	1,792.0000	1,788.0000	(0.223)	0	0	0
2010/12/24	R203	2011/05/05	8.20	Put	Bond Future	1,572.0000	1,563.0000	(0.573)	0	0	0
2010/12/24	R203	2011/08/04			Bond Future	8.2760	8.2740	(0.024)	0.0000	0.0000	0
2010/12/24	R203	2011/08/04	8.00	Call	Bond Future	1,524.0000	1,524.0000	0.000	0	0	0

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2010/12/24	R203 2011/08/04	8.00	Put	Bond Future	2,835.0000	2,826.0000	(0.317)	0	0	0
2010/12/24	R203 2011/08/04	8.05	Call	Bond Future	1,628.0000	1,627.0000	(0.061)	0	0	0
2010/12/24	R203 2011/08/04	8.05	Put	Bond Future	2,700.0000	2,690.0000	(0.370)	0	0	0
2010/12/24	R203 2011/08/04	7.95	Call	Bond Future	1,426.0000	1,425.0000	(0.070)	0	0	0
2010/12/24	R203 2011/08/04	7.95	Put	Bond Future	2,977.0000	2,966.0000	(0.369)	0	0	0
2010/12/24	R204 2011/02/03			Bond Future	8.1720	8.1710	(0.012)	0.0000	0.0000	1,926
2010/12/24	R204 2011/02/03	8.50	Call	Bond Future	2,211.0000	2,206.0000	(0.226)	0	0	0
2010/12/24	R204 2011/02/03	8.50	Put	Bond Future	368.0000	357.0000	(2.989)	0	0	0
2010/12/24	R204 2011/02/03	8.55	Call	Bond Future	2,427.0000	2,423.0000	(0.165)	0	0	0
2010/12/24	R204 2011/02/03	8.55	Put	Bond Future	307.0000	297.0000	(3.257)	0	0	0
2010/12/24	R204 2011/02/03	8.45	Call	Bond Future	2,003.0000	1,996.0000	(0.349)	0	0	0
2010/12/24	R204 2011/02/03	8.45	Put	Bond Future	438.0000	426.0000	(2.740)	0	0	0
2010/12/24	R204 2011/05/05			Bond Future	8.2730	8.2720	(0.012)	0.0000	0.0000	0
2010/12/24	R204 2011/05/05	8.50	Call	Bond Future	2,628.0000	2,624.0000	(0.152)	0	0	0
2010/12/24	R204 2011/05/05	8.50	Put	Bond Future	1,386.0000	1,376.0000	(0.722)	0	0	0
2010/12/24	R204 2011/05/05	8.55	Call	Bond Future	2,797.0000	2,794.0000	(0.107)	0	0	0
2010/12/24	R204 2011/05/05	8.55	Put	Bond Future	1,284.0000	1,275.0000	(0.701)	0	0	0
2010/12/24	R204 2011/05/05	8.45	Call	Bond Future	2,464.0000	2,460.0000	(0.162)	0	0	0
2010/12/24	R204 2011/05/05	8.45	Put	Bond Future	1,494.0000	1,484.0000	(0.669)	0	0	0
2010/12/24	R204 2011/08/04			Bond Future	8.3860	8.3840	(0.024)	0.0000	0.0000	0
2010/12/24	R204 2011/08/04	8.00	Call	Bond Future	1,546.0000	1,545.0000	(0.065)	0	0	0
2010/12/24	R204 2011/08/04	8.00	Put	Bond Future	3,636.0000	3,624.0000	(0.330)	0	0	0
2010/12/24	R204 2011/08/04	8.05	Call	Bond Future	1,654.0000	1,653.0000	(0.060)	0	0	0
2010/12/24	R204 2011/08/04	8.05	Put	Bond Future	3,470.0000	3,458.0000	(0.346)	0	0	0
2010/12/24	R204 2011/08/04	7.95	Call	Bond Future	1,443.0000	1,441.0000	(0.139)	0	0	0
2010/12/24	R204 2011/08/04	7.95	Put	Bond Future	3,808.0000	3,795.0000	(0.341)	0	0	0
2010/12/24	R206 2011/02/03			Bond Future	6.8690	6.8680	(0.015)	0.0000	0.0000	0
2010/12/24	R206 2011/02/03	8.00	Call	Bond Future	2,938.0000	2,941.0000	0.102	0	0	0
2010/12/24	R206 2011/02/03	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/12/24	R206 2011/02/03	8.05	Call	Bond Future	3,065.0000	3,068.0000	0.098	0	0	0
2010/12/24	R206 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/12/24	R206 2011/02/03	7.95	Call	Bond Future	2,811.0000	2,814.0000	0.107	0	0	0
2010/12/24	R206 2011/02/03	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2010/12/24	R206 2011/05/05			Bond Future	6.9730	6.9720	(0.014)	0.0000	0.0000	0
2010/12/24	R206 2011/05/05	7.50	Call	Bond Future	1,555.0000	1,555.0000	0.000	0	0	0
2010/12/24	R206 2011/05/05	7.50	Put	Bond Future	285.0000	282.0000	(1.053)	0	0	0
2010/12/24	R206 2011/05/05	7.55	Call	Bond Future	1,647.0000	1,647.0000	0.000	0	0	0
2010/12/24	R206 2011/05/05	7.55	Put	Bond Future	257.0000	255.0000	(0.778)	0	0	0
2010/12/24	R206 2011/05/05	7.45	Call	Bond Future	1,466.0000	1,466.0000	0.000	0	0	0
2010/12/24	R206 2011/05/05	7.45	Put	Bond Future	315.0000	313.0000	(0.635)	0	0	0
2010/12/24	R206 2011/08/04			Bond Future	7.1070	7.1060	(0.014)	0.0000	0.0000	0
2010/12/24	R206 2011/08/04	7.00	Call	Bond Future	759.0000	758.0000	(0.132)	0	0	0
2010/12/24	R206 2011/08/04	7.00	Put	Bond Future	996.0000	992.0000	(0.402)	0	0	0
2010/12/24	R206 2011/08/04	7.05	Call	Bond Future	812.0000	811.0000	(0.123)	0	0	0
2010/12/24	R206 2011/08/04	7.05	Put	Bond Future	938.0000	935.0000	(0.320)	0	0	0
2010/12/24	R206 2011/08/04	6.95	Call	Bond Future	708.0000	707.0000	(0.141)	0	0	0
2010/12/24	R206 2011/08/04	6.95	Put	Bond Future	1,056.0000	1,052.0000	(0.379)	0	0	0
2010/12/24	R207 2011/02/03			Bond Future	8.2500	8.2440	(0.073)	0.0000	0.0000	800
2010/12/24	R207 2011/02/03	8.75	Call	Bond Future	3,146.0000	3,169.0000	0.731	0	0	0
2010/12/24	R207 2011/02/03	8.75	Put	Bond Future	214.0000	201.0000	(6.075)	0	0	0
2010/12/24	R207 2011/02/03	8.80	Call	Bond Future	3,394.0000	3,419.0000	0.737	0	0	0
2010/12/24	R207 2011/02/03	8.80	Put	Bond Future	175.0000	164.0000	(6.286)	0	0	0
2010/12/24	R207 2011/02/03	8.70	Call	Bond Future	2,902.0000	2,924.0000	0.758	0	0	0
2010/12/24	R207 2011/02/03	8.70	Put	Bond Future	257.0000	244.0000	(5.058)	0	0	0
2010/12/24	R207 2011/05/05			Bond Future	8.3450	8.3380	(0.084)	0.0000	0.0000	0
2010/12/24	R207 2011/05/05	8.50	Call	Bond Future	2,543.0000	2,559.0000	0.629	0	0	0
2010/12/24	R207 2011/05/05	8.50	Put	Bond Future	1,645.0000	1,620.0000	(1.520)	0	0	0
2010/12/24	R207 2011/05/05	8.55	Call	Bond Future	2,713.0000	2,730.0000	0.627	0	0	0
2010/12/24	R207 2011/05/05	8.55	Put	Bond Future	1,527.0000	1,503.0000	(1.572)	0	0	0
2010/12/24	R207 2011/05/05	8.45	Call	Bond Future	2,378.0000	2,393.0000	0.631	0	0	0
2010/12/24	R207 2011/05/05	8.45	Put	Bond Future	1,768.0000	1,742.0000	(1.471)	0	0	0
2010/12/24	R207 2011/08/04			Bond Future	8.4490	8.4430	(0.071)	0.0000	0.0000	0
2010/12/24	R207 2011/08/04	8.25	Call	Bond Future	2,095.0000	2,104.0000	0.430	0	0	0
2010/12/24	R207 2011/08/04	8.25	Put	Bond Future	3,233.0000	3,208.0000	(0.773)	0	0	0
2010/12/24	R207 2011/08/04	8.30	Call	Bond Future	2,226.0000	2,236.0000	0.449	0	0	0
2010/12/24	R207 2011/08/04	8.30	Put	Bond Future	3,076.0000	3,052.0000	(0.780)	0	0	0
2010/12/24	R207 2011/08/04	8.20	Call	Bond Future	1,967.0000	1,976.0000	0.458	0	0	0

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2010/12/24	R207 2011/08/04	8.20	Put	Bond Future	3,393.0000	3,368.0000	(0.737)	0	0	0
2010/12/24	R208 2011/02/03			Bond Future	8.2720	8.2710	(0.012)	0.0000	0.0000	5,598
2010/12/24	R208 2011/02/03	8.75	Call	Bond Future	3,206.0000	3,202.0000	(0.125)	0	0	0
2010/12/24	R208 2011/02/03	8.75	Put	Bond Future	251.0000	240.0000	(4.382)	0	0	0
2010/12/24	R208 2011/02/03	8.80	Call	Bond Future	3,464.0000	3,462.0000	(0.058)	0	0	0
2010/12/24	R208 2011/02/03	8.80	Put	Bond Future	207.0000	198.0000	(4.348)	0	0	0
2010/12/24	R208 2011/02/03	8.70	Call	Bond Future	2,953.0000	2,949.0000	(0.135)	0	0	0
2010/12/24	R208 2011/02/03	8.70	Put	Bond Future	301.0000	291.0000	(3.322)	0	0	0
2010/12/24	R208 2011/05/05			Bond Future	8.3560	8.3550	(0.012)	0.0000	0.0000	0
2010/12/24	R208 2011/05/05	8.50	Call	Bond Future	2,629.0000	2,624.0000	(0.190)	0	0	0
2010/12/24	R208 2011/05/05	8.50	Put	Bond Future	1,745.0000	1,734.0000	(0.630)	0	0	0
2010/12/24	R208 2011/05/05	8.55	Call	Bond Future	2,807.0000	2,803.0000	(0.143)	0	0	0
2010/12/24	R208 2011/05/05	8.55	Put	Bond Future	1,619.0000	1,608.0000	(0.679)	0	0	0
2010/12/24	R208 2011/05/05	8.45	Call	Bond Future	2,456.0000	2,451.0000	(0.204)	0	0	0
2010/12/24	R208 2011/05/05	8.45	Put	Bond Future	1,878.0000	1,866.0000	(0.639)	0	0	0
2010/12/24	R208 2011/08/04			Bond Future	8.4480	8.4470	(0.012)	0.0000	0.0000	0
2010/12/24	R208 2011/08/04	8.25	Call	Bond Future	2,212.0000	2,209.0000	(0.136)	0	0	0
2010/12/24	R208 2011/08/04	8.25	Put	Bond Future	3,418.0000	3,409.0000	(0.263)	0	0	0
2010/12/24	R208 2011/08/04	8.30	Call	Bond Future	2,352.0000	2,349.0000	(0.128)	0	0	0
2010/12/24	R208 2011/08/04	8.30	Put	Bond Future	3,251.0000	3,242.0000	(0.277)	0	0	0
2010/12/24	R208 2011/08/04	8.20	Call	Bond Future	2,076.0000	2,073.0000	(0.145)	0	0	0
2010/12/24	R208 2011/08/04	8.20	Put	Bond Future	3,589.0000	3,580.0000	(0.251)	0	0	0
2010/12/24	R209 2011/02/03			Bond Future	8.3900	8.3890	(0.012)	0.0000	0.0000	22,601
2010/12/24	R209 2011/02/03	9.00	Call	Bond Future	5,178.0000	5,176.0000	(0.039)	0	0	0
2010/12/24	R209 2011/02/03	9.00	Put	Bond Future	239.0000	228.0000	(4.603)	0	0	0
2010/12/24	R209 2011/02/03	9.05	Call	Bond Future	5,518.0000	5,517.0000	(0.018)	0	0	0
2010/12/24	R209 2011/02/03	9.05	Put	Bond Future	196.0000	187.0000	(4.592)	0	0	0
2010/12/24	R209 2011/02/03	8.95	Call	Bond Future	4,840.0000	4,837.0000	(0.062)	0	0	0
2010/12/24	R209 2011/02/03	8.95	Put	Bond Future	286.0000	275.0000	(3.846)	0	0	0
2010/12/24	R209 2011/05/05			Bond Future	8.4460	8.4460	0.000	0.0000	0.0000	0
2010/12/24	R209 2011/05/05	8.50	Call	Bond Future	3,218.0000	3,207.0000	(0.342)	0	0	0
2010/12/24	R209 2011/05/05	8.50	Put	Bond Future	2,765.0000	2,754.0000	(0.398)	0	0	0
2010/12/24	R209 2011/05/05	8.55	Call	Bond Future	3,444.0000	3,433.0000	(0.319)	0	0	0

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2010/12/24	R209	2011/05/05	8.55	Put	Bond Future	2,574.0000	2,563.0000	(0.427)	0	0	0
2010/12/24	R209	2011/05/05	8.45	Call	Bond Future	2,999.0000	2,988.0000	(0.367)	0	0	0
2010/12/24	R209	2011/05/05	8.45	Put	Bond Future	2,965.0000	2,954.0000	(0.371)	0	0	0
2010/12/24	R209	2011/08/04			Bond Future	8.5060	8.5050	(0.012)	0.0000	0.0000	0
2010/12/24	R209	2011/08/04	8.50	Call	Bond Future	3,855.0000	3,851.0000	(0.104)	0	0	0
2010/12/24	R209	2011/08/04	8.50	Put	Bond Future	3,905.0000	3,893.0000	(0.307)	0	0	0
2010/12/24	R209	2011/08/04	8.55	Call	Bond Future	4,070.0000	4,066.0000	(0.098)	0	0	0
2010/12/24	R209	2011/08/04	8.55	Put	Bond Future	3,705.0000	3,692.0000	(0.351)	0	0	0
2010/12/24	R209	2011/08/04	8.45	Call	Bond Future	3,645.0000	3,641.0000	(0.110)	0	0	0
2010/12/24	R209	2011/08/04	8.45	Put	Bond Future	4,114.0000	4,102.0000	(0.292)	0	0	0
2010/12/24	R209	2011/08/04	10.10	Call	Bond Future	12,249.0000	12,252.0000	0.024	0	0	0
2010/12/24	R209	2011/08/04	10.10	Put	Bond Future	608.0000	602.0000	(0.987)	0	0	0
2010/12/24	R210	2011/02/03			Bond Future	0.9580	0.9580	0.000	0.0000	0.0000	2
2010/12/24	R210	2011/02/03	3.10	Call	Bond Future	32,509.0000	32,509.0000	0.000	0	0	0
2010/12/24	R210	2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R210	2011/02/03	3.15	Call	Bond Future	33,141.0000	33,141.0000	0.000	0	0	0
2010/12/24	R210	2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R210	2011/02/03	3.05	Call	Bond Future	31,871.0000	31,871.0000	0.000	0	0	0
2010/12/24	R210	2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R211	2011/02/03			Bond Future	1.7280	1.7290	0.058	0.0000	0.0000	589
2010/12/24	R211	2011/02/03	2.50	Call	Bond Future	4,367.0000	4,361.0000	(0.137)	0	0	0
2010/12/24	R211	2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R211	2011/02/03	2.55	Call	Bond Future	4,642.0000	4,637.0000	(0.108)	0	0	0
2010/12/24	R211	2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R211	2011/02/03	2.45	Call	Bond Future	4,090.0000	4,085.0000	(0.122)	0	0	0
2010/12/24	R211	2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R212	2011/02/03			Bond Future	2.4790	2.4800	0.040	0.0000	0.0000	2,518
2010/12/24	R212	2011/02/03	3.00	Call	Bond Future	4,914.0000	4,905.0000	(0.183)	0	0	0
2010/12/24	R212	2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R212	2011/02/03	3.05	Call	Bond Future	5,372.0000	5,362.0000	(0.186)	0	0	0
2010/12/24	R212	2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R212	2011/02/03	2.95	Call	Bond Future	4,455.0000	4,445.0000	(0.224)	0	0	0
2010/12/24	R212	2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/24	R213 2011/02/03			Bond Future	8.4690	8.4680	(0.012)	0.0000	0.0000	0
2010/12/24	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/02/03	8.00	Put	Bond Future	4,152.0000	4,143.0000	(0.217)	0	0	0
2010/12/24	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/02/03	8.05	Put	Bond Future	3,695.0000	3,687.0000	(0.217)	0	0	0
2010/12/24	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/02/03	7.95	Put	Bond Future	4,612.0000	4,604.0000	(0.173)	0	0	0
2010/12/24	R213 2011/05/05			Bond Future	8.5320	8.5310	(0.012)	0.0000	0.0000	0
2010/12/24	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/05/05	8.00	Put	Bond Future	4,669.0000	4,660.0000	(0.193)	0	0	0
2010/12/24	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/05/05	8.05	Put	Bond Future	4,214.0000	4,205.0000	(0.214)	0	0	0
2010/12/24	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/05/05	7.95	Put	Bond Future	5,127.0000	5,118.0000	(0.176)	0	0	0
2010/12/24	R213 2011/08/04			Bond Future	8.6000	8.5990	(0.012)	0.0000	0.0000	0
2010/12/24	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/08/04	8.00	Put	Bond Future	5,216.0000	5,208.0000	(0.153)	0	0	0
2010/12/24	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/08/04	8.05	Put	Bond Future	4,764.0000	4,755.0000	(0.189)	0	0	0
2010/12/24	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/24	R213 2011/08/04	7.95	Put	Bond Future	5,672.0000	5,664.0000	(0.141)	0	0	0
2010/12/24	TRT1 2011/02/03			Index Future	340.2120	340.2340	0.006	0.0000	0.0000	100
2010/12/24	TRT1 2011/05/05			Index Future	344.8480	344.8710	0.007	0.0000	0.0000	0
Total										171186.00