



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/12/2010

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
2010/12/31	AL7T 2011/02/03			Index Future	374.6020	375.0430	0.118	0.0000	0.0000	30
2010/12/31	ALBI 2011/02/03			Index Future	345.2720	345.6220	0.101	0.0000	0.0000	1,164
2010/12/31	ALBI 2011/05/05			Index Future	350.3310	350.6870	0.102	0.0000	0.0000	2
2010/12/31	CRD1 2011/02/03			Index Future	153.5800	153.6990	0.077	0.0000	0.0000	2
2010/12/31	CRD1 2011/05/05			Index Future	155.6750	155.7960	0.078	0.0000	0.0000	0
2010/12/31	GOVI 2011/02/03			GOVI	346.0250	346.3730	0.101	0.0000	0.0000	211
2010/12/31	GOVI 2011/02/03	343.00	Call	GOVI	30,250.0000	33,730.0000	11.504	0	0	0
2010/12/31	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/31	GOVI 2011/02/03	343.01	Call	GOVI	30,150.0000	33,630.0000	11.542	0	0	0
2010/12/31	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/31	GOVI 2011/02/03	342.99	Call	GOVI	30,350.0000	33,830.0000	11.466	0	0	0
2010/12/31	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/31	GOVI 2011/05/05			GOVI	351.0950	351.4490	0.101	0.0000	0.0000	0
2010/12/31	GOVI 2011/05/05	349.00	Call	GOVI	20,950.0000	24,490.0000	16.897	0	0	0
2010/12/31	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/31	GOVI 2011/05/05	349.01	Call	GOVI	20,850.0000	24,390.0000	16.978	0	0	0
2010/12/31	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/31	GOVI 2011/05/05	348.99	Call	GOVI	21,050.0000	24,590.0000	16.817	0	0	0
2010/12/31	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/31	IGOV 2011/02/03			Index Future	148.4240	148.4140	(0.007)	0.0000	0.0000	6
2010/12/31	IGOV 2011/05/05			Index Future	150.5990	150.5890	(0.007)	0.0000	0.0000	0

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2010/12/31	IGOV 2011/08/04			Index Future	152.7740	152.7640	(0.007)	0.0000	0.0000	0
2010/12/31	ILBI 2011/02/03			Index Future	402.1860	402.6830	0.124	0.0000	0.0000	370
2010/12/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/31	JBAF 2011/01/19			Jibar Tradeable Future	5.5120	5.5070	(0.091)	0.0000	0.0000	5,291
2010/12/31	JBAF 2011/02/16			Jibar Tradeable Future	5.4680	5.4650	(0.055)	0.0000	0.0000	2,500
2010/12/31	JBAF 2011/03/16			Jibar Tradeable Future	5.4500	5.4500	0.000	0.0000	0.0000	5,790
2010/12/31	JBAF 2011/04/20			Jibar Tradeable Future	5.4500	5.4570	0.128	0.0000	0.0000	2
2010/12/31	JBAF 2011/05/18			Jibar Tradeable Future	5.4550	5.4610	0.110	0.0000	0.0000	1
2010/12/31	JBAF 2011/06/15			Jibar Tradeable Future	5.4600	5.4620	0.037	0.0000	0.0000	4,790
2010/12/31	JBAF 2011/09/21			Jibar Tradeable Future	5.6110	5.6050	(0.107)	0.0000	0.0000	14,490
2010/12/31	JBAF 2011/12/21			Jibar Tradeable Future	5.8720	5.8620	(0.170)	0.0000	0.0000	5,290
2010/12/31	JBAF 2012/03/20			Jibar Tradeable Future	6.1510	6.1410	(0.163)	0.0000	0.0000	290
2010/12/31	JBAF 2012/06/20			Jibar Tradeable Future	6.4770	6.4630	(0.216)	0.0000	0.0000	390
2010/12/31	JBAF 2012/09/19			Jibar Tradeable Future	6.7840	6.7670	(0.251)	0.0000	0.0000	41,390
2010/12/31	JBAF 2012/12/19			Jibar Tradeable Future	7.1500	7.1000	(0.699)	0.0000	0.0000	390
2010/12/31	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/31	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/31	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/31	OTH1 2011/02/03			Index Future	340.8350	341.1950	0.106	0.0000	0.0000	3
2010/12/31	OTH1 2011/05/05			Index Future	345.8300	346.1950	0.106	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
2010/12/31	R157 2011/02/03			Bond Future	7.3650	7.3480	(0.231)	0.0000	0.0000	7,886
2010/12/31	R157 2011/02/03	7.90	Call	Bond Future	2,391.0000	2,456.0000	2.719	0	0	0
2010/12/31	R157 2011/02/03	7.90	Put	Bond Future	69.0000	59.0000	(14.493)	0	0	0
2010/12/31	R157 2011/02/03	7.95	Call	Bond Future	2,589.0000	2,656.0000	2.588	0	0	0
2010/12/31	R157 2011/02/03	7.95	Put	Bond Future	53.0000	45.0000	(15.094)	0	0	0
2010/12/31	R157 2011/02/03	7.85	Call	Bond Future	2,197.0000	2,260.0000	2.868	0	0	0
2010/12/31	R157 2011/02/03	7.85	Put	Bond Future	89.0000	78.0000	(12.360)	0	0	0
2010/12/31	R157 2011/05/05			Bond Future	7.4700	7.4520	(0.241)	0.0000	0.0000	705
2010/12/31	R157 2011/05/05	7.75	Call	Bond Future	1,961.0000	2,004.0000	2.193	0	0	0
2010/12/31	R157 2011/05/05	7.75	Put	Bond Future	806.0000	775.0000	(3.846)	0	0	0
2010/12/31	R157 2011/05/05	7.80	Call	Bond Future	2,096.0000	2,142.0000	2.195	0	0	0
2010/12/31	R157 2011/05/05	7.80	Put	Bond Future	736.0000	708.0000	(3.804)	0	0	0
2010/12/31	R157 2011/05/05	7.70	Call	Bond Future	1,829.0000	1,871.0000	2.296	0	0	0
2010/12/31	R157 2011/05/05	7.70	Put	Bond Future	879.0000	847.0000	(3.641)	0	0	0
2010/12/31	R157 2011/05/05	7.65	Call	Bond Future	1,702.0000	1,742.0000	2.350	0	0	0
2010/12/31	R157 2011/05/05	7.65	Put	Bond Future	958.0000	923.0000	(3.653)	0	0	0
2010/12/31	R157 2011/08/04			Bond Future	7.5940	7.5750	(0.250)	0.0000	0.0000	0
2010/12/31	R157 2011/08/04	7.50	Call	Bond Future	1,417.0000	1,448.0000	2.188	0	0	0
2010/12/31	R157 2011/08/04	7.50	Put	Bond Future	1,784.0000	1,741.0000	(2.410)	0	0	0
2010/12/31	R157 2011/08/04	7.55	Call	Bond Future	1,513.0000	1,546.0000	2.181	0	0	0
2010/12/31	R157 2011/08/04	7.55	Put	Bond Future	1,685.0000	1,644.0000	(2.433)	0	0	0
2010/12/31	R157 2011/08/04	7.45	Call	Bond Future	1,324.0000	1,354.0000	2.266	0	0	0
2010/12/31	R157 2011/08/04	7.45	Put	Bond Future	1,887.0000	1,843.0000	(2.332)	0	0	0
2010/12/31	R186 2011/02/03			Bond Future	8.3320	8.3160	(0.192)	0.0000	0.0000	25,674
2010/12/31	R186 2011/02/03	9.00	Call	Bond Future	6,488.0000	6,628.0000	2.158	0	0	0
2010/12/31	R186 2011/02/03	9.00	Put	Bond Future	135.0000	117.0000	(13.333)	0	0	0
2010/12/31	R186 2011/02/03	9.05	Call	Bond Future	6,915.0000	7,058.0000	2.068	0	0	0
2010/12/31	R186 2011/02/03	9.05	Put	Bond Future	107.0000	92.0000	(14.019)	0	0	0
2010/12/31	R186 2011/02/03	8.95	Call	Bond Future	6,065.0000	6,201.0000	2.242	0	0	0
2010/12/31	R186 2011/02/03	8.95	Put	Bond Future	170.0000	148.0000	(12.941)	0	0	0
2010/12/31	R186 2011/02/03	7.75	Put	Bond Future	6,110.0000	5,956.0000	(2.520)	0	0	0
2010/12/31	R186 2011/02/03	7.75	Call	Bond Future	139.0000	143.0000	2.878	0	0	3,000
2010/12/31	R186 2011/05/05			Bond Future	8.4050	8.3890	(0.190)	0.0000	0.0000	0
2010/12/31	R186 2011/05/05	8.75	Call	Bond Future	5,214.0000	5,307.0000	1.784	0	0	0

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2010/12/31	R186 2011/05/05	8.75	Put	Bond Future	1,928.0000	1,865.0000	(3.268)	0	0	0
2010/12/31	R186 2011/05/05	8.80	Call	Bond Future	5,528.0000	5,623.0000	1.719	0	0	0
2010/12/31	R186 2011/05/05	8.80	Put	Bond Future	1,777.0000	1,716.0000	(3.433)	0	0	0
2010/12/31	R186 2011/05/05	8.70	Call	Bond Future	4,908.0000	4,997.0000	1.813	0	0	0
2010/12/31	R186 2011/05/05	8.70	Put	Bond Future	2,090.0000	2,023.0000	(3.206)	0	0	0
2010/12/31	R186 2011/05/05	8.00	Put	Bond Future	5,643.0000	5,526.0000	(2.073)	0	0	0
2010/12/31	R186 2011/05/05	8.00	Call	Bond Future	1,607.0000	1,646.0000	2.427	0	0	5,500
2010/12/31	R186 2011/08/04			Bond Future	8.4850	8.4680	(0.200)	0.0000	0.0000	0
2010/12/31	R186 2011/08/04	8.25	Call	Bond Future	3,303.0000	3,365.0000	1.877	0	0	0
2010/12/31	R186 2011/08/04	8.25	Put	Bond Future	5,577.0000	5,477.0000	(1.793)	0	0	0
2010/12/31	R186 2011/08/04	8.30	Call	Bond Future	3,519.0000	3,583.0000	1.819	0	0	0
2010/12/31	R186 2011/08/04	8.30	Put	Bond Future	5,304.0000	5,205.0000	(1.867)	0	0	0
2010/12/31	R186 2011/08/04	8.20	Call	Bond Future	3,095.0000	3,153.0000	1.874	0	0	0
2010/12/31	R186 2011/08/04	8.20	Put	Bond Future	5,861.0000	5,757.0000	(1.774)	0	0	0
2010/12/31	R201 2011/02/03			Bond Future	7.1500	7.1330	(0.238)	0.0000	0.0000	489
2010/12/31	R201 2011/02/03	8.00	Call	Bond Future	2,877.0000	2,934.0000	1.981	0	0	0
2010/12/31	R201 2011/02/03	8.00	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/12/31	R201 2011/02/03	8.05	Call	Bond Future	3,041.0000	3,098.0000	1.874	0	0	0
2010/12/31	R201 2011/02/03	8.05	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/12/31	R201 2011/02/03	7.95	Call	Bond Future	2,713.0000	2,770.0000	2.101	0	0	0
2010/12/31	R201 2011/02/03	7.95	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/12/31	R201 2011/05/05			Bond Future	7.2510	7.2330	(0.248)	0.0000	0.0000	0
2010/12/31	R201 2011/05/05	7.75	Call	Bond Future	1,958.0000	1,998.0000	2.043	0	0	0
2010/12/31	R201 2011/05/05	7.75	Put	Bond Future	365.0000	347.0000	(4.932)	0	0	0
2010/12/31	R201 2011/05/05	7.80	Call	Bond Future	2,079.0000	2,121.0000	2.020	0	0	0
2010/12/31	R201 2011/05/05	7.80	Put	Bond Future	328.0000	312.0000	(4.878)	0	0	0
2010/12/31	R201 2011/05/05	7.70	Call	Bond Future	1,839.0000	1,879.0000	2.175	0	0	0
2010/12/31	R201 2011/05/05	7.70	Put	Bond Future	404.0000	386.0000	(4.455)	0	0	0
2010/12/31	R201 2011/08/04			Bond Future	7.3740	7.3550	(0.258)	0.0000	0.0000	0
2010/12/31	R201 2011/08/04	7.25	Call	Bond Future	996.0000	1,020.0000	2.410	0	0	0
2010/12/31	R201 2011/08/04	7.25	Put	Bond Future	1,370.0000	1,336.0000	(2.482)	0	0	0
2010/12/31	R201 2011/08/04	7.30	Call	Bond Future	1,069.0000	1,094.0000	2.339	0	0	0
2010/12/31	R201 2011/08/04	7.30	Put	Bond Future	1,292.0000	1,260.0000	(2.477)	0	0	0
2010/12/31	R201 2011/08/04	7.20	Call	Bond Future	927.0000	949.0000	2.373	0	0	0

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2010/12/31	R201 2011/08/04	7.20	Put	Bond Future	1,452.0000	1,417.0000	(2.410)	0	0	0
2010/12/31	R202 2011/02/03			Bond Future	0.3790	0.3800	0.264	0.0000	0.0000	3,689
2010/12/31	R202 2011/02/03	3.05	Call	Bond Future	60,553.0000	60,524.0000	(0.048)	0	0	0
2010/12/31	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R202 2011/02/03	3.10	Call	Bond Future	61,400.0000	61,371.0000	(0.047)	0	0	0
2010/12/31	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R202 2011/02/03	3.00	Call	Bond Future	59,698.0000	59,668.0000	(0.050)	0	0	0
2010/12/31	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R202 2011/05/05			Bond Future	0.3010	0.3010	0.000	0.0000	0.0000	6,500
2010/12/31	R202 2011/05/05	2.05	Call	Bond Future	43,483.0000	43,483.0000	0.000	0	0	0
2010/12/31	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R202 2011/05/05	2.10	Call	Bond Future	44,511.0000	44,511.0000	0.000	0	0	0
2010/12/31	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R202 2011/05/05	2.00	Call	Bond Future	42,444.0000	42,444.0000	0.000	0	0	0
2010/12/31	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R203 2011/02/03			Bond Future	7.9640	7.9480	(0.201)	0.0000	0.0000	1,404
2010/12/31	R203 2011/02/03	8.50	Call	Bond Future	2,792.0000	2,861.0000	2.471	0	0	0
2010/12/31	R203 2011/02/03	8.50	Put	Bond Future	103.0000	90.0000	(12.621)	0	0	0
2010/12/31	R203 2011/02/03	8.55	Call	Bond Future	3,016.0000	3,087.0000	2.354	0	0	0
2010/12/31	R203 2011/02/03	8.55	Put	Bond Future	80.0000	70.0000	(12.500)	0	0	0
2010/12/31	R203 2011/02/03	8.45	Call	Bond Future	2,572.0000	2,638.0000	2.566	0	0	0
2010/12/31	R203 2011/02/03	8.45	Put	Bond Future	130.0000	114.0000	(12.308)	0	0	0
2010/12/31	R203 2011/02/03	8.00	Put	Bond Future	738.0000	689.0000	(6.640)	0	0	0
2010/12/31	R203 2011/02/03	8.00	Call	Bond Future	921.0000	954.0000	3.583	0	0	1,000
2010/12/31	R203 2011/05/05			Bond Future	8.0670	8.0500	(0.211)	0.0000	0.0000	0
2010/12/31	R203 2011/05/05	8.25	Call	Bond Future	2,129.0000	2,172.0000	2.020	0	0	0
2010/12/31	R203 2011/05/05	8.25	Put	Bond Future	1,233.0000	1,193.0000	(3.244)	0	0	0
2010/12/31	R203 2011/05/05	8.30	Call	Bond Future	2,277.0000	2,323.0000	2.020	0	0	0
2010/12/31	R203 2011/05/05	8.30	Put	Bond Future	1,138.0000	1,101.0000	(3.251)	0	0	0
2010/12/31	R203 2011/05/05	8.20	Call	Bond Future	1,985.0000	2,027.0000	2.116	0	0	0
2010/12/31	R203 2011/05/05	8.20	Put	Bond Future	1,333.0000	1,291.0000	(3.151)	0	0	0
2010/12/31	R203 2011/08/04			Bond Future	8.1830	8.1640	(0.232)	0.0000	0.0000	0
2010/12/31	R203 2011/08/04	8.00	Call	Bond Future	1,680.0000	1,715.0000	2.083	0	0	0

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2010/12/31	R203 2011/08/04	8.00	Put	Bond Future	2,552.0000	2,497.0000	(2.155)	0	0	0
2010/12/31	R203 2011/08/04	8.05	Call	Bond Future	1,791.0000	1,828.0000	2.066	0	0	0
2010/12/31	R203 2011/08/04	8.05	Put	Bond Future	2,424.0000	2,371.0000	(2.186)	0	0	0
2010/12/31	R203 2011/08/04	7.95	Call	Bond Future	1,573.0000	1,607.0000	2.161	0	0	0
2010/12/31	R203 2011/08/04	7.95	Put	Bond Future	2,684.0000	2,628.0000	(2.086)	0	0	0
2010/12/31	R204 2011/02/03			Bond Future	8.0900	8.0690	(0.260)	0.0000	0.0000	1,926
2010/12/31	R204 2011/02/03	8.50	Call	Bond Future	2,521.0000	2,615.0000	3.729	0	0	0
2010/12/31	R204 2011/02/03	8.50	Put	Bond Future	211.0000	184.0000	(12.796)	0	0	0
2010/12/31	R204 2011/02/03	8.55	Call	Bond Future	2,757.0000	2,854.0000	3.518	0	0	0
2010/12/31	R204 2011/02/03	8.55	Put	Bond Future	169.0000	146.0000	(13.609)	0	0	0
2010/12/31	R204 2011/02/03	8.45	Call	Bond Future	2,292.0000	2,381.0000	3.883	0	0	0
2010/12/31	R204 2011/02/03	8.45	Put	Bond Future	260.0000	228.0000	(12.308)	0	0	0
2010/12/31	R204 2011/05/05			Bond Future	8.1870	8.1650	(0.269)	0.0000	0.0000	0
2010/12/31	R204 2011/05/05	8.50	Call	Bond Future	2,878.0000	2,951.0000	2.536	0	0	0
2010/12/31	R204 2011/05/05	8.50	Put	Bond Future	1,160.0000	1,111.0000	(4.224)	0	0	0
2010/12/31	R204 2011/05/05	8.55	Call	Bond Future	3,058.0000	3,134.0000	2.485	0	0	0
2010/12/31	R204 2011/05/05	8.55	Put	Bond Future	1,069.0000	1,023.0000	(4.303)	0	0	0
2010/12/31	R204 2011/05/05	8.45	Call	Bond Future	2,703.0000	2,774.0000	2.627	0	0	0
2010/12/31	R204 2011/05/05	8.45	Put	Bond Future	1,257.0000	1,206.0000	(4.057)	0	0	0
2010/12/31	R204 2011/08/04			Bond Future	8.2950	8.2710	(0.289)	0.0000	0.0000	0
2010/12/31	R204 2011/08/04	8.00	Call	Bond Future	1,701.0000	1,749.0000	2.822	0	0	0
2010/12/31	R204 2011/08/04	8.00	Put	Bond Future	3,303.0000	3,222.0000	(2.452)	0	0	0
2010/12/31	R204 2011/08/04	8.05	Call	Bond Future	1,817.0000	1,867.0000	2.752	0	0	0
2010/12/31	R204 2011/08/04	8.05	Put	Bond Future	3,145.0000	3,066.0000	(2.512)	0	0	0
2010/12/31	R204 2011/08/04	7.95	Call	Bond Future	1,589.0000	1,635.0000	2.895	0	0	0
2010/12/31	R204 2011/08/04	7.95	Put	Bond Future	3,466.0000	3,383.0000	(2.395)	0	0	0
2010/12/31	R206 2011/02/03			Bond Future	6.7800	6.7590	(0.310)	0.0000	0.0000	0
2010/12/31	R206 2011/02/03	8.00	Call	Bond Future	3,173.0000	3,229.0000	1.765	0	0	0
2010/12/31	R206 2011/02/03	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/12/31	R206 2011/02/03	8.05	Call	Bond Future	3,300.0000	3,356.0000	1.697	0	0	0
2010/12/31	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R206 2011/02/03	7.95	Call	Bond Future	3,045.0000	3,101.0000	1.839	0	0	0
2010/12/31	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/31	R206 2011/05/05			Bond Future	6.8750	6.8510	(0.349)	0.0000	0.0000	0
2010/12/31	R206 2011/05/05	7.50	Call	Bond Future	1,725.0000	1,769.0000	2.551	0	0	0
2010/12/31	R206 2011/05/05	7.50	Put	Bond Future	216.0000	202.0000	(6.481)	0	0	0
2010/12/31	R206 2011/05/05	7.55	Call	Bond Future	1,821.0000	1,867.0000	2.526	0	0	0
2010/12/31	R206 2011/05/05	7.55	Put	Bond Future	193.0000	180.0000	(6.736)	0	0	0
2010/12/31	R206 2011/05/05	7.45	Call	Bond Future	1,630.0000	1,674.0000	2.699	0	0	0
2010/12/31	R206 2011/05/05	7.45	Put	Bond Future	241.0000	226.0000	(6.224)	0	0	0
2010/12/31	R206 2011/08/04			Bond Future	6.9980	6.9710	(0.386)	0.0000	0.0000	0
2010/12/31	R206 2011/08/04	7.00	Call	Bond Future	862.0000	890.0000	3.248	0	0	0
2010/12/31	R206 2011/08/04	7.00	Put	Bond Future	858.0000	826.0000	(3.730)	0	0	0
2010/12/31	R206 2011/08/04	7.05	Call	Bond Future	919.0000	949.0000	3.264	0	0	0
2010/12/31	R206 2011/08/04	7.05	Put	Bond Future	804.0000	774.0000	(3.731)	0	0	0
2010/12/31	R206 2011/08/04	6.95	Call	Bond Future	805.0000	833.0000	3.478	0	0	0
2010/12/31	R206 2011/08/04	6.95	Put	Bond Future	911.0000	880.0000	(3.403)	0	0	0
2010/12/31	R207 2011/02/03			Bond Future	8.1680	8.1510	(0.208)	0.0000	0.0000	800
2010/12/31	R207 2011/02/03	8.75	Call	Bond Future	3,533.0000	3,621.0000	2.491	0	0	0
2010/12/31	R207 2011/02/03	8.75	Put	Bond Future	108.0000	94.0000	(12.963)	0	0	0
2010/12/31	R207 2011/02/03	8.80	Call	Bond Future	3,797.0000	3,887.0000	2.370	0	0	0
2010/12/31	R207 2011/02/03	8.80	Put	Bond Future	85.0000	73.0000	(14.118)	0	0	0
2010/12/31	R207 2011/02/03	8.70	Call	Bond Future	3,273.0000	3,358.0000	2.597	0	0	0
2010/12/31	R207 2011/02/03	8.70	Put	Bond Future	136.0000	119.0000	(12.500)	0	0	0
2010/12/31	R207 2011/05/05			Bond Future	8.2590	8.2420	(0.206)	0.0000	0.0000	0
2010/12/31	R207 2011/05/05	8.50	Call	Bond Future	2,791.0000	2,845.0000	1.935	0	0	0
2010/12/31	R207 2011/05/05	8.50	Put	Bond Future	1,389.0000	1,344.0000	(3.240)	0	0	0
2010/12/31	R207 2011/05/05	8.55	Call	Bond Future	2,972.0000	3,029.0000	1.918	0	0	0
2010/12/31	R207 2011/05/05	8.55	Put	Bond Future	1,283.0000	1,240.0000	(3.352)	0	0	0
2010/12/31	R207 2011/05/05	8.45	Call	Bond Future	2,614.0000	2,667.0000	2.028	0	0	0
2010/12/31	R207 2011/05/05	8.45	Put	Bond Future	1,501.0000	1,454.0000	(3.131)	0	0	0
2010/12/31	R207 2011/08/04			Bond Future	8.3600	8.3420	(0.215)	0.0000	0.0000	0
2010/12/31	R207 2011/08/04	8.25	Call	Bond Future	2,287.0000	2,330.0000	1.880	0	0	0
2010/12/31	R207 2011/08/04	8.25	Put	Bond Future	2,918.0000	2,858.0000	(2.056)	0	0	0
2010/12/31	R207 2011/08/04	8.30	Call	Bond Future	2,427.0000	2,472.0000	1.854	0	0	0
2010/12/31	R207 2011/08/04	8.30	Put	Bond Future	2,771.0000	2,713.0000	(2.093)	0	0	0
2010/12/31	R207 2011/08/04	8.20	Call	Bond Future	2,151.0000	2,192.0000	1.906	0	0	0

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2010/12/31	R207 2011/08/04	8.20	Put	Bond Future	3,071.0000	3,009.0000	(2.019)	0	0	0
2010/12/31	R208 2011/02/03			Bond Future	8.1900	8.1690	(0.256)	0.0000	0.0000	5,598
2010/12/31	R208 2011/02/03	8.75	Call	Bond Future	3,605.0000	3,720.0000	3.190	0	0	0
2010/12/31	R208 2011/02/03	8.75	Put	Bond Future	130.0000	111.0000	(14.615)	0	0	0
2010/12/31	R208 2011/02/03	8.80	Call	Bond Future	3,880.0000	3,998.0000	3.041	0	0	0
2010/12/31	R208 2011/02/03	8.80	Put	Bond Future	103.0000	87.0000	(15.534)	0	0	0
2010/12/31	R208 2011/02/03	8.70	Call	Bond Future	3,335.0000	3,446.0000	3.328	0	0	0
2010/12/31	R208 2011/02/03	8.70	Put	Bond Future	163.0000	140.0000	(14.110)	0	0	0
2010/12/31	R208 2011/05/05			Bond Future	8.2720	8.2500	(0.266)	0.0000	0.0000	0
2010/12/31	R208 2011/05/05	8.50	Call	Bond Future	2,883.0000	2,960.0000	2.671	0	0	0
2010/12/31	R208 2011/05/05	8.50	Put	Bond Future	1,478.0000	1,418.0000	(4.060)	0	0	0
2010/12/31	R208 2011/05/05	8.55	Call	Bond Future	3,074.0000	3,154.0000	2.602	0	0	0
2010/12/31	R208 2011/05/05	8.55	Put	Bond Future	1,365.0000	1,308.0000	(4.176)	0	0	0
2010/12/31	R208 2011/05/05	8.45	Call	Bond Future	2,698.0000	2,772.0000	2.743	0	0	0
2010/12/31	R208 2011/05/05	8.45	Put	Bond Future	1,599.0000	1,536.0000	(3.940)	0	0	0
2010/12/31	R208 2011/08/04			Bond Future	8.3600	8.3380	(0.263)	0.0000	0.0000	0
2010/12/31	R208 2011/08/04	8.25	Call	Bond Future	2,414.0000	2,472.0000	2.403	0	0	0
2010/12/31	R208 2011/08/04	8.25	Put	Bond Future	3,086.0000	3,010.0000	(2.463)	0	0	0
2010/12/31	R208 2011/08/04	8.30	Call	Bond Future	2,564.0000	2,624.0000	2.340	0	0	0
2010/12/31	R208 2011/08/04	8.30	Put	Bond Future	2,930.0000	2,856.0000	(2.526)	0	0	0
2010/12/31	R208 2011/08/04	8.20	Call	Bond Future	2,270.0000	2,325.0000	2.423	0	0	0
2010/12/31	R208 2011/08/04	8.20	Put	Bond Future	3,250.0000	3,171.0000	(2.431)	0	0	0
2010/12/31	R209 2011/02/03			Bond Future	8.3110	8.2950	(0.193)	0.0000	0.0000	22,599
2010/12/31	R209 2011/02/03	9.00	Call	Bond Future	5,736.0000	5,859.0000	2.144	0	0	0
2010/12/31	R209 2011/02/03	9.00	Put	Bond Future	118.0000	102.0000	(13.559)	0	0	0
2010/12/31	R209 2011/02/03	9.05	Call	Bond Future	6,094.0000	6,220.0000	2.068	0	0	0
2010/12/31	R209 2011/02/03	9.05	Put	Bond Future	93.0000	81.0000	(12.903)	0	0	0
2010/12/31	R209 2011/02/03	8.95	Call	Bond Future	5,380.0000	5,500.0000	2.230	0	0	0
2010/12/31	R209 2011/02/03	8.95	Put	Bond Future	147.0000	129.0000	(12.245)	0	0	0
2010/12/31	R209 2011/05/05			Bond Future	8.3650	8.3480	(0.203)	0.0000	0.0000	0
2010/12/31	R209 2011/05/05	8.50	Call	Bond Future	3,525.0000	3,599.0000	2.099	0	0	0
2010/12/31	R209 2011/05/05	8.50	Put	Bond Future	2,383.0000	2,312.0000	(2.979)	0	0	0
2010/12/31	R209 2011/05/05	8.55	Call	Bond Future	3,767.0000	3,844.0000	2.044	0	0	0

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2010/12/31	R209 2011/05/05	8.55	Put	Bond Future	2,209.0000	2,140.0000	(3.124)	0	0	0
2010/12/31	R209 2011/05/05	8.45	Call	Bond Future	3,291.0000	3,361.0000	2.127	0	0	0
2010/12/31	R209 2011/05/05	8.45	Put	Bond Future	2,569.0000	2,493.0000	(2.958)	0	0	0
2010/12/31	R209 2011/08/04			Bond Future	8.4220	8.4060	(0.190)	0.0000	0.0000	0
2010/12/31	R209 2011/08/04	8.50	Call	Bond Future	4,172.0000	4,239.0000	1.606	0	0	0
2010/12/31	R209 2011/08/04	8.50	Put	Bond Future	3,517.0000	3,448.0000	(1.962)	0	0	0
2010/12/31	R209 2011/08/04	8.55	Call	Bond Future	4,400.0000	4,468.0000	1.545	0	0	0
2010/12/31	R209 2011/08/04	8.55	Put	Bond Future	3,329.0000	3,262.0000	(2.013)	0	0	0
2010/12/31	R209 2011/08/04	8.45	Call	Bond Future	3,950.0000	4,014.0000	1.620	0	0	0
2010/12/31	R209 2011/08/04	8.45	Put	Bond Future	3,714.0000	3,642.0000	(1.939)	0	0	0
2010/12/31	R209 2011/08/04	10.10	Call	Bond Future	12,852.0000	12,971.0000	0.926	0	0	0
2010/12/31	R209 2011/08/04	10.10	Put	Bond Future	505.0000	489.0000	(3.168)	0	0	0
2010/12/31	R210 2011/02/03			Bond Future	0.9600	0.9600	0.000	0.0000	0.0000	2
2010/12/31	R210 2011/02/03	3.10	Call	Bond Future	32,473.0000	32,473.0000	0.000	0	0	0
2010/12/31	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R210 2011/02/03	3.15	Call	Bond Future	33,105.0000	33,105.0000	0.000	0	0	0
2010/12/31	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R210 2011/02/03	3.05	Call	Bond Future	31,835.0000	31,835.0000	0.000	0	0	0
2010/12/31	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R211 2011/02/03			Bond Future	1.7340	1.7350	0.058	0.0000	0.0000	589
2010/12/31	R211 2011/02/03	2.50	Call	Bond Future	4,332.0000	4,326.0000	(0.139)	0	0	0
2010/12/31	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R211 2011/02/03	2.55	Call	Bond Future	4,608.0000	4,602.0000	(0.130)	0	0	0
2010/12/31	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R211 2011/02/03	2.45	Call	Bond Future	4,056.0000	4,050.0000	(0.148)	0	0	0
2010/12/31	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R212 2011/02/03			Bond Future	2.4820	2.4830	0.040	0.0000	0.0000	2,518
2010/12/31	R212 2011/02/03	3.00	Call	Bond Future	4,885.0000	4,876.0000	(0.184)	0	0	0
2010/12/31	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R212 2011/02/03	3.05	Call	Bond Future	5,343.0000	5,333.0000	(0.187)	0	0	0
2010/12/31	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R212 2011/02/03	2.95	Call	Bond Future	4,426.0000	4,416.0000	(0.226)	0	0	0
2010/12/31	R212 2011/02/03	2.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2010/12/31	R213 2011/02/03			Bond Future	8.3890	8.3980	0.107	0.0000	0.0000	0
2010/12/31	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/02/03	8.00	Put	Bond Future	3,464.0000	3,542.0000	2.252	0	0	0
2010/12/31	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/02/03	8.05	Put	Bond Future	3,007.0000	3,085.0000	2.594	0	0	0
2010/12/31	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/02/03	7.95	Put	Bond Future	3,924.0000	4,002.0000	1.988	0	0	0
2010/12/31	R213 2011/05/05			Bond Future	8.4490	8.4590	0.118	0.0000	0.0000	0
2010/12/31	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/05/05	8.00	Put	Bond Future	3,964.0000	4,050.0000	2.170	0	0	0
2010/12/31	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/05/05	8.05	Put	Bond Future	3,510.0000	3,595.0000	2.422	0	0	0
2010/12/31	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/05/05	7.95	Put	Bond Future	4,423.0000	4,508.0000	1.922	0	0	0
2010/12/31	R213 2011/08/04			Bond Future	8.5150	8.5250	0.117	0.0000	0.0000	0
2010/12/31	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/08/04	8.00	Put	Bond Future	4,505.0000	4,589.0000	1.865	0	0	0
2010/12/31	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/08/04	8.05	Put	Bond Future	4,052.0000	4,137.0000	2.098	0	0	0
2010/12/31	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/31	R213 2011/08/04	7.95	Put	Bond Future	4,961.0000	5,045.0000	1.693	0	0	0
2010/12/31	TRT1 2011/02/03			Index Future	341.8230	342.2470	0.124	0.0000	0.0000	100
2010/12/31	TRT1 2011/05/05			Index Future	346.4860	346.9160	0.124	0.0000	0.0000	0
Total										172381.00