



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/12/2010

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
2010/12/03	AL7T 2011/02/03			Index Future	371.4690	373.6270	0.581	0.0000	0.0000	30
2010/12/03	ALBI 2011/02/03			Index Future	342.6390	344.3830	0.509	0.0000	0.0000	1,132
2010/12/03	ALBI 2011/05/05			Index Future	347.6450	349.4150	0.509	0.0000	0.0000	2
2010/12/03	CRD1 2011/02/03			Index Future	152.4210	152.8360	0.272	0.0000	0.0000	2
2010/12/03	CRD1 2011/05/05			Index Future	154.4920	154.9120	0.272	0.0000	0.0000	0
2010/12/03	GOVI 2011/02/03			GOVI	343.5050	345.2060	0.495	0.0000	0.0000	209
2010/12/03	GOVI 2011/02/03	343.00	Call	GOVI	5,050.0000	22,060.0000	336.832	0	0	0
2010/12/03	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/03	GOVI 2011/02/03	343.01	Call	GOVI	4,950.0000	21,960.0000	343.636	0	0	0
2010/12/03	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/03	GOVI 2011/02/03	342.99	Call	GOVI	5,150.0000	22,160.0000	330.291	0	0	0
2010/12/03	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/03	GOVI 2011/05/05			GOVI	348.5240	350.2500	0.495	0.0000	0.0000	0
2010/12/03	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	12,500.0000	100.000	0	0	0
2010/12/03	GOVI 2011/05/05	349.00	Put	GOVI	4,760.0000	0.0000	(100.000)	0	0	0
2010/12/03	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	12,400.0000	100.000	0	0	0
2010/12/03	GOVI 2011/05/05	349.01	Put	GOVI	4,860.0000	0.0000	(100.000)	0	0	0
2010/12/03	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	12,600.0000	100.000	0	0	0
2010/12/03	GOVI 2011/05/05	348.99	Put	GOVI	4,660.0000	0.0000	(100.000)	0	0	0
2010/12/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/03	IGOV 2011/02/03			Index Future	148.5710	148.5830	0.008	0.0000	0.0000	0
2010/12/03	IGOV 2011/05/05			Index Future	150.7420	150.7550	0.009	0.0000	0.0000	0

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2010/12/03	IGOV 2011/08/04			Index Future	152.9160	152.9290	0.009	0.0000	0.0000	0
2010/12/03	ILBI 2011/02/03			Index Future	402.4020	402.3720	(0.007)	0.0000	0.0000	370
2010/12/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/03	JBAF 2010/12/15			Jibar Tradeable Future	5.5640	5.5400	(0.431)	0.0000	0.0000	7,600
2010/12/03	JBAF 2011/01/19			Jibar Tradeable Future	5.5650	5.5200	(0.809)	0.0000	0.0000	5,000
2010/12/03	JBAF 2011/02/16			Jibar Tradeable Future	5.5600	5.5100	(0.899)	0.0000	0.0000	2,500
2010/12/03	JBAF 2011/03/16			Jibar Tradeable Future	5.5660	5.5000	(1.186)	0.0000	0.0000	5,500
2010/12/03	JBAF 2011/04/20			Jibar Tradeable Future	5.5710	5.4900	(1.454)	0.0000	0.0000	2
2010/12/03	JBAF 2011/05/18			Jibar Tradeable Future	5.5840	5.5100	(1.325)	0.0000	0.0000	0
2010/12/03	JBAF 2011/06/15			Jibar Tradeable Future	5.5920	5.5000	(1.645)	0.0000	0.0000	4,500
2010/12/03	JBAF 2011/09/21			Jibar Tradeable Future	5.7930	5.7000	(1.605)	0.0000	0.0000	13,900
2010/12/03	JBAF 2011/12/21			Jibar Tradeable Future	6.0170	5.9200	(1.612)	0.0000	0.0000	5,200
2010/12/03	JBAF 2012/03/20			Jibar Tradeable Future	6.2890	6.1900	(1.574)	0.0000	0.0000	0
2010/12/03	JBAF 2012/06/20			Jibar Tradeable Future	6.5490	6.4900	(0.901)	0.0000	0.0000	100
2010/12/03	JBAF 2012/09/19			Jibar Tradeable Future	6.8070	6.7700	(0.544)	0.0000	0.0000	40,100
2010/12/03	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/03	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/03	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/03	OTH1 2011/02/03			Index Future	337.5910	339.5690	0.586	0.0000	0.0000	3
2010/12/03	OTH1 2011/05/05			Index Future	342.5240	344.5320	0.586	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
2010/12/03	R157 2011/02/03			Bond Future	7.4760	7.3900	(1.150)	0.0000	0.0000	7,186
2010/12/03	R157 2011/02/03	7.90	Call	Bond Future	2,111.0000	2,413.0000	14.306	0	0	0
2010/12/03	R157 2011/02/03	7.90	Put	Bond Future	275.0000	200.0000	(27.273)	0	0	0
2010/12/03	R157 2011/02/03	7.95	Call	Bond Future	2,283.0000	2,595.0000	13.666	0	0	0
2010/12/03	R157 2011/02/03	7.95	Put	Bond Future	233.0000	168.0000	(27.897)	0	0	0
2010/12/03	R157 2011/02/03	7.85	Call	Bond Future	1,944.0000	2,235.0000	14.969	0	0	0
2010/12/03	R157 2011/02/03	7.85	Put	Bond Future	323.0000	237.0000	(26.625)	0	0	0
2010/12/03	R157 2011/05/05			Bond Future	7.5910	7.4990	(1.212)	0.0000	0.0000	705
2010/12/03	R157 2011/05/05	7.75	Call	Bond Future	1,788.0000	2,011.0000	12.472	0	0	0
2010/12/03	R157 2011/05/05	7.75	Put	Bond Future	1,134.0000	976.0000	(13.933)	0	0	0
2010/12/03	R157 2011/05/05	7.80	Call	Bond Future	1,910.0000	2,142.0000	12.147	0	0	0
2010/12/03	R157 2011/05/05	7.80	Put	Bond Future	1,051.0000	903.0000	(14.082)	0	0	0
2010/12/03	R157 2011/05/05	7.70	Call	Bond Future	1,669.0000	1,884.0000	12.882	0	0	0
2010/12/03	R157 2011/05/05	7.70	Put	Bond Future	1,220.0000	1,055.0000	(13.525)	0	0	0
2010/12/03	R157 2011/05/05	7.65	Call	Bond Future	1,555.0000	1,762.0000	13.312	0	0	0
2010/12/03	R157 2011/05/05	7.65	Put	Bond Future	1,312.0000	1,138.0000	(13.262)	0	0	0
2010/12/03	R157 2011/08/04			Bond Future	7.7250	7.6260	(1.282)	0.0000	0.0000	0
2010/12/03	R157 2011/08/04	7.50	Call	Bond Future	1,287.0000	1,454.0000	12.976	0	0	0
2010/12/03	R157 2011/08/04	7.50	Put	Bond Future	2,164.0000	1,946.0000	(10.074)	0	0	0
2010/12/03	R157 2011/08/04	7.55	Call	Bond Future	1,375.0000	1,549.0000	12.655	0	0	0
2010/12/03	R157 2011/08/04	7.55	Put	Bond Future	2,057.0000	1,846.0000	(10.258)	0	0	0
2010/12/03	R157 2011/08/04	7.45	Call	Bond Future	1,203.0000	1,363.0000	13.300	0	0	0
2010/12/03	R157 2011/08/04	7.45	Put	Bond Future	2,276.0000	2,051.0000	(9.886)	0	0	0
2010/12/03	R186 2011/02/03			Bond Future	8.4410	8.3690	(0.853)	0.0000	0.0000	23,685
2010/12/03	R186 2011/02/03	9.00	Call	Bond Future	5,843.0000	6,427.0000	9.995	0	0	0
2010/12/03	R186 2011/02/03	9.00	Put	Bond Future	562.0000	440.0000	(21.708)	0	0	0
2010/12/03	R186 2011/02/03	9.05	Call	Bond Future	6,223.0000	6,820.0000	9.593	0	0	0
2010/12/03	R186 2011/02/03	9.05	Put	Bond Future	487.0000	378.0000	(22.382)	0	0	0
2010/12/03	R186 2011/02/03	8.95	Call	Bond Future	5,470.0000	6,039.0000	10.402	0	0	0
2010/12/03	R186 2011/02/03	8.95	Put	Bond Future	647.0000	510.0000	(21.175)	0	0	0
2010/12/03	R186 2011/02/03	7.75	Put	Bond Future	7,310.0000	6,679.0000	(8.632)	0	0	0
2010/12/03	R186 2011/02/03	7.75	Call	Bond Future	267.0000	342.0000	28.090	0	0	3,000
2010/12/03	R186 2011/05/05			Bond Future	8.5180	8.4440	(0.869)	0.0000	0.0000	0
2010/12/03	R186 2011/05/05	8.75	Call	Bond Future	4,851.0000	5,284.0000	8.926	0	0	0

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2010/12/03	R186 2011/05/05	8.75	Put	Bond Future	2,656.0000	2,376.0000	(10.542)	0	0	0
2010/12/03	R186 2011/05/05	8.80	Call	Bond Future	5,137.0000	5,584.0000	8.702	0	0	0
2010/12/03	R186 2011/05/05	8.80	Put	Bond Future	2,477.0000	2,211.0000	(10.739)	0	0	0
2010/12/03	R186 2011/05/05	8.70	Call	Bond Future	4,571.0000	4,991.0000	9.188	0	0	0
2010/12/03	R186 2011/05/05	8.70	Put	Bond Future	2,844.0000	2,551.0000	(10.302)	0	0	0
2010/12/03	R186 2011/05/05	8.00	Put	Bond Future	6,693.0000	6,190.0000	(7.515)	0	0	0
2010/12/03	R186 2011/05/05	8.00	Call	Bond Future	1,566.0000	1,776.0000	13.410	0	0	5,500
2010/12/03	R186 2011/08/04			Bond Future	8.6020	8.5250	(0.895)	0.0000	0.0000	0
2010/12/03	R186 2011/08/04	8.25	Call	Bond Future	3,101.0000	3,395.0000	9.481	0	0	0
2010/12/03	R186 2011/08/04	8.25	Put	Bond Future	6,484.0000	6,050.0000	(6.693)	0	0	0
2010/12/03	R186 2011/08/04	8.30	Call	Bond Future	3,301.0000	3,606.0000	9.240	0	0	0
2010/12/03	R186 2011/08/04	8.30	Put	Bond Future	6,195.0000	5,772.0000	(6.828)	0	0	0
2010/12/03	R186 2011/08/04	8.20	Call	Bond Future	2,908.0000	3,190.0000	9.697	0	0	0
2010/12/03	R186 2011/08/04	8.20	Put	Bond Future	6,783.0000	6,337.0000	(6.575)	0	0	0
2010/12/03	R201 2011/02/03			Bond Future	7.1940	7.1190	(1.043)	0.0000	0.0000	489
2010/12/03	R201 2011/02/03	8.00	Call	Bond Future	2,762.0000	3,006.0000	8.834	0	0	0
2010/12/03	R201 2011/02/03	8.00	Put	Bond Future	42.0000	28.0000	(33.333)	0	0	0
2010/12/03	R201 2011/02/03	8.05	Call	Bond Future	2,920.0000	3,166.0000	8.425	0	0	0
2010/12/03	R201 2011/02/03	8.05	Put	Bond Future	34.0000	22.0000	(35.294)	0	0	0
2010/12/03	R201 2011/02/03	7.95	Call	Bond Future	2,606.0000	2,847.0000	9.248	0	0	0
2010/12/03	R201 2011/02/03	7.95	Put	Bond Future	52.0000	35.0000	(32.692)	0	0	0
2010/12/03	R201 2011/05/05			Bond Future	7.3000	7.2190	(1.110)	0.0000	0.0000	0
2010/12/03	R201 2011/05/05	7.75	Call	Bond Future	1,927.0000	2,114.0000	9.704	0	0	0
2010/12/03	R201 2011/05/05	7.75	Put	Bond Future	492.0000	418.0000	(15.041)	0	0	0
2010/12/03	R201 2011/05/05	7.80	Call	Bond Future	2,043.0000	2,234.0000	9.349	0	0	0
2010/12/03	R201 2011/05/05	7.80	Put	Bond Future	450.0000	380.0000	(15.556)	0	0	0
2010/12/03	R201 2011/05/05	7.70	Call	Bond Future	1,815.0000	1,996.0000	9.972	0	0	0
2010/12/03	R201 2011/05/05	7.70	Put	Bond Future	538.0000	458.0000	(14.870)	0	0	0
2010/12/03	R201 2011/08/04			Bond Future	7.4280	7.3400	(1.185)	0.0000	0.0000	0
2010/12/03	R201 2011/08/04	7.25	Call	Bond Future	996.0000	1,114.0000	11.847	0	0	0
2010/12/03	R201 2011/08/04	7.25	Put	Bond Future	1,532.0000	1,385.0000	(9.595)	0	0	0
2010/12/03	R201 2011/08/04	7.30	Call	Bond Future	1,067.0000	1,190.0000	11.528	0	0	0
2010/12/03	R201 2011/08/04	7.30	Put	Bond Future	1,452.0000	1,310.0000	(9.780)	0	0	0
2010/12/03	R201 2011/08/04	7.20	Call	Bond Future	929.0000	1,042.0000	12.164	0	0	0

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2010/12/03	R201 2011/08/04	7.20	Put	Bond Future	1,616.0000	1,464.0000	(9.406)	0	0	0
2010/12/03	R202 2011/02/03			Bond Future	0.4170	0.4170	0.000	0.0000	0.0000	3,240
2010/12/03	R202 2011/02/03	3.05	Call	Bond Future	59,435.0000	59,435.0000	0.000	0	0	0
2010/12/03	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R202 2011/02/03	3.10	Call	Bond Future	60,282.0000	60,282.0000	0.000	0	0	0
2010/12/03	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R202 2011/02/03	3.00	Call	Bond Future	58,579.0000	58,579.0000	0.000	0	0	0
2010/12/03	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R202 2011/05/05			Bond Future	0.3390	0.3400	0.295	0.0000	0.0000	6,500
2010/12/03	R202 2011/05/05	2.05	Call	Bond Future	42,361.0000	42,332.0000	(0.068)	0	0	0
2010/12/03	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R202 2011/05/05	2.10	Call	Bond Future	43,389.0000	43,360.0000	(0.067)	0	0	0
2010/12/03	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R202 2011/05/05	2.00	Call	Bond Future	41,323.0000	41,293.0000	(0.073)	0	0	0
2010/12/03	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R203 2011/02/03			Bond Future	8.1250	8.0100	(1.415)	0.0000	0.0000	1,407
2010/12/03	R203 2011/02/03	8.50	Call	Bond Future	2,303.0000	2,752.0000	19.496	0	0	0
2010/12/03	R203 2011/02/03	8.50	Put	Bond Future	431.0000	297.0000	(31.090)	0	0	0
2010/12/03	R203 2011/02/03	8.55	Call	Bond Future	2,492.0000	2,956.0000	18.620	0	0	0
2010/12/03	R203 2011/02/03	8.55	Put	Bond Future	374.0000	255.0000	(31.818)	0	0	0
2010/12/03	R203 2011/02/03	8.45	Call	Bond Future	2,120.0000	2,554.0000	20.472	0	0	0
2010/12/03	R203 2011/02/03	8.45	Put	Bond Future	495.0000	346.0000	(30.101)	0	0	0
2010/12/03	R203 2011/02/03	8.00	Put	Bond Future	1,450.0000	1,124.0000	(22.483)	0	0	0
2010/12/03	R203 2011/02/03	8.00	Call	Bond Future	816.0000	1,073.0000	31.495	0	0	1,000
2010/12/03	R203 2011/05/05			Bond Future	8.2380	8.1170	(1.469)	0.0000	0.0000	0
2010/12/03	R203 2011/05/05	8.25	Call	Bond Future	1,837.0000	2,151.0000	17.093	0	0	0
2010/12/03	R203 2011/05/05	8.25	Put	Bond Future	1,779.0000	1,501.0000	(15.627)	0	0	0
2010/12/03	R203 2011/05/05	8.30	Call	Bond Future	1,966.0000	2,292.0000	16.582	0	0	0
2010/12/03	R203 2011/05/05	8.30	Put	Bond Future	1,665.0000	1,399.0000	(15.976)	0	0	0
2010/12/03	R203 2011/05/05	8.20	Call	Bond Future	1,713.0000	2,014.0000	17.572	0	0	0
2010/12/03	R203 2011/05/05	8.20	Put	Bond Future	1,898.0000	1,608.0000	(15.279)	0	0	0
2010/12/03	R203 2011/08/04			Bond Future	8.3630	8.2350	(1.531)	0.0000	0.0000	0
2010/12/03	R203 2011/08/04	8.00	Call	Bond Future	1,454.0000	1,696.0000	16.644	0	0	0

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2010/12/03	R203 2011/08/04	8.00	Put	Bond Future	3,174.0000	2,814.0000	(11.342)	0	0	0
2010/12/03	R203 2011/08/04	8.05	Call	Bond Future	1,552.0000	1,804.0000	16.237	0	0	0
2010/12/03	R203 2011/08/04	8.05	Put	Bond Future	3,033.0000	2,683.0000	(11.540)	0	0	0
2010/12/03	R203 2011/08/04	7.95	Call	Bond Future	1,361.0000	1,593.0000	17.046	0	0	0
2010/12/03	R203 2011/08/04	7.95	Put	Bond Future	3,321.0000	2,950.0000	(11.171)	0	0	0
2010/12/03	R204 2011/02/03			Bond Future	8.2370	8.1430	(1.141)	0.0000	0.0000	1,926
2010/12/03	R204 2011/02/03	8.50	Call	Bond Future	2,142.0000	2,514.0000	17.367	0	0	0
2010/12/03	R204 2011/02/03	8.50	Put	Bond Future	668.0000	506.0000	(24.251)	0	0	0
2010/12/03	R204 2011/02/03	8.55	Call	Bond Future	2,336.0000	2,724.0000	16.610	0	0	0
2010/12/03	R204 2011/02/03	8.55	Put	Bond Future	585.0000	439.0000	(24.957)	0	0	0
2010/12/03	R204 2011/02/03	8.45	Call	Bond Future	1,955.0000	2,311.0000	18.210	0	0	0
2010/12/03	R204 2011/02/03	8.45	Put	Bond Future	759.0000	581.0000	(23.452)	0	0	0
2010/12/03	R204 2011/05/05			Bond Future	8.3410	8.2430	(1.175)	0.0000	0.0000	0
2010/12/03	R204 2011/05/05	8.50	Call	Bond Future	2,551.0000	2,866.0000	12.348	0	0	0
2010/12/03	R204 2011/05/05	8.50	Put	Bond Future	1,683.0000	1,458.0000	(13.369)	0	0	0
2010/12/03	R204 2011/05/05	8.55	Call	Bond Future	2,711.0000	3,036.0000	11.988	0	0	0
2010/12/03	R204 2011/05/05	8.55	Put	Bond Future	1,572.0000	1,357.0000	(13.677)	0	0	0
2010/12/03	R204 2011/05/05	8.45	Call	Bond Future	2,396.0000	2,700.0000	12.688	0	0	0
2010/12/03	R204 2011/05/05	8.45	Put	Bond Future	1,800.0000	1,564.0000	(13.111)	0	0	0
2010/12/03	R204 2011/08/04			Bond Future	8.4570	8.3540	(1.218)	0.0000	0.0000	0
2010/12/03	R204 2011/08/04	8.00	Call	Bond Future	1,511.0000	1,714.0000	13.435	0	0	0
2010/12/03	R204 2011/08/04	8.00	Put	Bond Future	3,979.0000	3,633.0000	(8.696)	0	0	0
2010/12/03	R204 2011/08/04	8.05	Call	Bond Future	1,614.0000	1,826.0000	13.135	0	0	0
2010/12/03	R204 2011/08/04	8.05	Put	Bond Future	3,808.0000	3,471.0000	(8.850)	0	0	0
2010/12/03	R204 2011/08/04	7.95	Call	Bond Future	1,412.0000	1,606.0000	13.739	0	0	0
2010/12/03	R204 2011/08/04	7.95	Put	Bond Future	4,155.0000	3,799.0000	(8.568)	0	0	0
2010/12/03	R206 2011/02/03			Bond Future	6.8300	6.7760	(0.791)	0.0000	0.0000	0
2010/12/03	R206 2011/02/03	8.00	Call	Bond Future	3,046.0000	3,187.0000	4.629	0	0	0
2010/12/03	R206 2011/02/03	8.00	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/12/03	R206 2011/02/03	8.05	Call	Bond Future	3,172.0000	3,313.0000	4.445	0	0	0
2010/12/03	R206 2011/02/03	8.05	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/12/03	R206 2011/02/03	7.95	Call	Bond Future	2,920.0000	3,061.0000	4.829	0	0	0
2010/12/03	R206 2011/02/03	7.95	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0

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2010/12/03	R206 2011/05/05			Bond Future	6.9320	6.8720	(0.866)	0.0000	0.0000	0
2010/12/03	R206 2011/05/05	7.50	Call	Bond Future	1,676.0000	1,786.0000	6.563	0	0	0
2010/12/03	R206 2011/05/05	7.50	Put	Bond Future	306.0000	270.0000	(11.765)	0	0	0
2010/12/03	R206 2011/05/05	7.55	Call	Bond Future	1,768.0000	1,880.0000	6.335	0	0	0
2010/12/03	R206 2011/05/05	7.55	Put	Bond Future	278.0000	244.0000	(12.230)	0	0	0
2010/12/03	R206 2011/05/05	7.45	Call	Bond Future	1,587.0000	1,694.0000	6.742	0	0	0
2010/12/03	R206 2011/05/05	7.45	Put	Bond Future	337.0000	298.0000	(11.573)	0	0	0
2010/12/03	R206 2011/08/04			Bond Future	7.0630	6.9960	(0.949)	0.0000	0.0000	0
2010/12/03	R206 2011/08/04	7.00	Call	Bond Future	845.0000	916.0000	8.402	0	0	0
2010/12/03	R206 2011/08/04	7.00	Put	Bond Future	984.0000	907.0000	(7.825)	0	0	0
2010/12/03	R206 2011/08/04	7.05	Call	Bond Future	899.0000	973.0000	8.231	0	0	0
2010/12/03	R206 2011/08/04	7.05	Put	Bond Future	928.0000	853.0000	(8.082)	0	0	0
2010/12/03	R206 2011/08/04	6.95	Call	Bond Future	791.0000	859.0000	8.597	0	0	0
2010/12/03	R206 2011/08/04	6.95	Put	Bond Future	1,041.0000	961.0000	(7.685)	0	0	0
2010/12/03	R207 2011/02/03			Bond Future	8.2810	8.1830	(1.183)	0.0000	0.0000	1,400
2010/12/03	R207 2011/02/03	8.75	Call	Bond Future	3,158.0000	3,631.0000	14.978	0	0	0
2010/12/03	R207 2011/02/03	8.75	Put	Bond Future	411.0000	296.0000	(27.981)	0	0	0
2010/12/03	R207 2011/02/03	8.80	Call	Bond Future	3,389.0000	3,875.0000	14.341	0	0	0
2010/12/03	R207 2011/02/03	8.80	Put	Bond Future	355.0000	254.0000	(28.451)	0	0	0
2010/12/03	R207 2011/02/03	8.70	Call	Bond Future	2,932.0000	3,392.0000	15.689	0	0	0
2010/12/03	R207 2011/02/03	8.70	Put	Bond Future	473.0000	345.0000	(27.061)	0	0	0
2010/12/03	R207 2011/05/05			Bond Future	8.3780	8.2750	(1.229)	0.0000	0.0000	0
2010/12/03	R207 2011/05/05	8.50	Call	Bond Future	2,588.0000	2,932.0000	13.292	0	0	0
2010/12/03	R207 2011/05/05	8.50	Put	Bond Future	1,882.0000	1,624.0000	(13.709)	0	0	0
2010/12/03	R207 2011/05/05	8.55	Call	Bond Future	2,753.0000	3,109.0000	12.931	0	0	0
2010/12/03	R207 2011/05/05	8.55	Put	Bond Future	1,759.0000	1,514.0000	(13.928)	0	0	0
2010/12/03	R207 2011/05/05	8.45	Call	Bond Future	2,428.0000	2,759.0000	13.633	0	0	0
2010/12/03	R207 2011/05/05	8.45	Put	Bond Future	2,010.0000	1,740.0000	(13.433)	0	0	0
2010/12/03	R207 2011/08/04			Bond Future	8.4840	8.3770	(1.261)	0.0000	0.0000	0
2010/12/03	R207 2011/08/04	8.25	Call	Bond Future	2,125.0000	2,396.0000	12.753	0	0	0
2010/12/03	R207 2011/08/04	8.25	Put	Bond Future	3,461.0000	3,124.0000	(9.737)	0	0	0
2010/12/03	R207 2011/08/04	8.30	Call	Bond Future	2,254.0000	2,535.0000	12.467	0	0	0
2010/12/03	R207 2011/08/04	8.30	Put	Bond Future	3,302.0000	2,976.0000	(9.873)	0	0	0
2010/12/03	R207 2011/08/04	8.20	Call	Bond Future	2,000.0000	2,261.0000	13.050	0	0	0

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2010/12/03	R207 2011/08/04	8.20	Put	Bond Future	3,625.0000	3,278.0000	(9.572)	0	0	0
2010/12/03	R208 2011/02/03			Bond Future	8.3480	8.2550	(1.114)	0.0000	0.0000	5,598
2010/12/03	R208 2011/02/03	8.75	Call	Bond Future	3,011.0000	3,462.0000	14.978	0	0	0
2010/12/03	R208 2011/02/03	8.75	Put	Bond Future	534.0000	399.0000	(25.281)	0	0	0
2010/12/03	R208 2011/02/03	8.80	Call	Bond Future	3,244.0000	3,709.0000	14.334	0	0	0
2010/12/03	R208 2011/02/03	8.80	Put	Bond Future	465.0000	344.0000	(26.022)	0	0	0
2010/12/03	R208 2011/02/03	8.70	Call	Bond Future	2,785.0000	3,221.0000	15.655	0	0	0
2010/12/03	R208 2011/02/03	8.70	Put	Bond Future	611.0000	461.0000	(24.550)	0	0	0
2010/12/03	R208 2011/05/05			Bond Future	8.4360	8.3390	(1.150)	0.0000	0.0000	0
2010/12/03	R208 2011/05/05	8.50	Call	Bond Future	2,517.0000	2,844.0000	12.992	0	0	0
2010/12/03	R208 2011/05/05	8.50	Put	Bond Future	2,125.0000	1,855.0000	(12.706)	0	0	0
2010/12/03	R208 2011/05/05	8.55	Call	Bond Future	2,684.0000	3,023.0000	12.630	0	0	0
2010/12/03	R208 2011/05/05	8.55	Put	Bond Future	1,988.0000	1,729.0000	(13.028)	0	0	0
2010/12/03	R208 2011/05/05	8.45	Call	Bond Future	2,355.0000	2,670.0000	13.376	0	0	0
2010/12/03	R208 2011/05/05	8.45	Put	Bond Future	2,269.0000	1,987.0000	(12.428)	0	0	0
2010/12/03	R208 2011/08/04			Bond Future	8.5310	8.4310	(1.172)	0.0000	0.0000	0
2010/12/03	R208 2011/08/04	8.25	Call	Bond Future	2,119.0000	2,378.0000	12.223	0	0	0
2010/12/03	R208 2011/08/04	8.25	Put	Bond Future	3,824.0000	3,481.0000	(8.970)	0	0	0
2010/12/03	R208 2011/08/04	8.30	Call	Bond Future	2,253.0000	2,521.0000	11.895	0	0	0
2010/12/03	R208 2011/08/04	8.30	Put	Bond Future	3,652.0000	3,318.0000	(9.146)	0	0	0
2010/12/03	R208 2011/08/04	8.20	Call	Bond Future	1,991.0000	2,239.0000	12.456	0	0	0
2010/12/03	R208 2011/08/04	8.20	Put	Bond Future	4,004.0000	3,650.0000	(8.841)	0	0	0
2010/12/03	R209 2011/02/03			Bond Future	8.4750	8.3930	(0.968)	0.0000	0.0000	23,301
2010/12/03	R209 2011/02/03	9.00	Call	Bond Future	4,793.0000	5,356.0000	11.746	0	0	0
2010/12/03	R209 2011/02/03	9.00	Put	Bond Future	574.0000	442.0000	(22.997)	0	0	0
2010/12/03	R209 2011/02/03	9.05	Call	Bond Future	5,102.0000	5,678.0000	11.290	0	0	0
2010/12/03	R209 2011/02/03	9.05	Put	Bond Future	501.0000	382.0000	(23.752)	0	0	0
2010/12/03	R209 2011/02/03	8.95	Call	Bond Future	4,488.0000	5,036.0000	12.210	0	0	0
2010/12/03	R209 2011/02/03	8.95	Put	Bond Future	654.0000	508.0000	(22.324)	0	0	0
2010/12/03	R209 2011/05/05			Bond Future	8.5340	8.4490	(0.996)	0.0000	0.0000	0
2010/12/03	R209 2011/05/05	8.50	Call	Bond Future	3,058.0000	3,420.0000	11.838	0	0	0
2010/12/03	R209 2011/05/05	8.50	Put	Bond Future	3,341.0000	2,992.0000	(10.446)	0	0	0
2010/12/03	R209 2011/05/05	8.55	Call	Bond Future	3,268.0000	3,645.0000	11.536	0	0	0

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2010/12/03	R209 2011/05/05	8.55	Put	Bond Future	3,135.0000	2,801.0000	(10.654)	0	0	0
2010/12/03	R209 2011/05/05	8.45	Call	Bond Future	2,855.0000	3,202.0000	12.154	0	0	0
2010/12/03	R209 2011/05/05	8.45	Put	Bond Future	3,558.0000	3,194.0000	(10.230)	0	0	0
2010/12/03	R209 2011/08/04			Bond Future	8.5960	8.5090	(1.012)	0.0000	0.0000	0
2010/12/03	R209 2011/08/04	8.50	Call	Bond Future	3,654.0000	4,011.0000	9.770	0	0	0
2010/12/03	R209 2011/08/04	8.50	Put	Bond Future	4,448.0000	4,086.0000	(8.138)	0	0	0
2010/12/03	R209 2011/08/04	8.55	Call	Bond Future	3,857.0000	4,226.0000	9.567	0	0	0
2010/12/03	R209 2011/08/04	8.55	Put	Bond Future	4,236.0000	3,886.0000	(8.263)	0	0	0
2010/12/03	R209 2011/08/04	8.45	Call	Bond Future	3,456.0000	3,801.0000	9.983	0	0	0
2010/12/03	R209 2011/08/04	8.45	Put	Bond Future	4,669.0000	4,295.0000	(8.010)	0	0	0
2010/12/03	R209 2011/08/04	10.10	Call	Bond Future	11,694.0000	12,318.0000	5.336	0	0	0
2010/12/03	R209 2011/08/04	10.10	Put	Bond Future	797.0000	702.0000	(11.920)	0	0	0
2010/12/03	R211 2011/02/03			Bond Future	1.7700	1.8330	3.559	0.0000	0.0000	589
2010/12/03	R211 2011/02/03	2.50	Call	Bond Future	4,124.0000	3,760.0000	(8.826)	0	0	0
2010/12/03	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R211 2011/02/03	2.55	Call	Bond Future	4,399.0000	4,036.0000	(8.252)	0	0	0
2010/12/03	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R211 2011/02/03	2.45	Call	Bond Future	3,847.0000	3,484.0000	(9.436)	0	0	0
2010/12/03	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R212 2011/02/03			Bond Future	2.4550	2.4860	1.263	0.0000	0.0000	1,868
2010/12/03	R212 2011/02/03	3.00	Call	Bond Future	5,147.0000	4,846.0000	(5.848)	0	0	0
2010/12/03	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R212 2011/02/03	3.05	Call	Bond Future	5,605.0000	5,304.0000	(5.370)	0	0	0
2010/12/03	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R212 2011/02/03	2.95	Call	Bond Future	4,688.0000	4,387.0000	(6.421)	0	0	0
2010/12/03	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/02/03			Bond Future	8.4950	8.4180	(0.906)	0.0000	0.0000	0
2010/12/03	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/02/03	8.00	Put	Bond Future	4,374.0000	3,714.0000	(15.089)	0	0	0
2010/12/03	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/02/03	8.05	Put	Bond Future	3,917.0000	3,258.0000	(16.824)	0	0	0
2010/12/03	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/02/03	7.95	Put	Bond Future	4,834.0000	4,175.0000	(13.633)	0	0	0

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2010/12/03	R213 2011/05/05			Bond Future	8.5590	8.4800	(0.923)	0.0000	0.0000	0
2010/12/03	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/05/05	8.00	Put	Bond Future	4,896.0000	4,229.0000	(13.623)	0	0	0
2010/12/03	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/05/05	8.05	Put	Bond Future	4,441.0000	3,774.0000	(15.019)	0	0	0
2010/12/03	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/05/05	7.95	Put	Bond Future	5,354.0000	4,687.0000	(12.458)	0	0	0
2010/12/03	R213 2011/08/04			Bond Future	8.6280	8.5460	(0.950)	0.0000	0.0000	0
2010/12/03	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/08/04	8.00	Put	Bond Future	5,449.0000	4,765.0000	(12.553)	0	0	0
2010/12/03	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/08/04	8.05	Put	Bond Future	4,996.0000	4,313.0000	(13.671)	0	0	0
2010/12/03	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/03	R213 2011/08/04	7.95	Put	Bond Future	5,905.0000	5,221.0000	(11.583)	0	0	0
2010/12/03	TRT1 2011/02/03			Index Future	339.3000	340.9780	0.495	0.0000	0.0000	100
2010/12/03	TRT1 2011/05/05			Index Future	343.9090	345.6100	0.495	0.0000	0.0000	0
Total										173644.00