



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/12/2010

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
2010/12/07	AL7T 2011/02/03			Index Future	373.4170	373.9300	0.137	0.0000	0.0000	30
2010/12/07	ALBI 2011/02/03			Index Future	344.0570	344.4420	0.112	0.0000	0.0000	1,164
2010/12/07	ALBI 2011/05/05			Index Future	349.0860	349.4780	0.112	0.0000	0.0000	2
2010/12/07	CRD1 2011/02/03			Index Future	152.8120	153.0540	0.158	0.0000	0.0000	2
2010/12/07	CRD1 2011/05/05			Index Future	154.8880	155.1340	0.159	0.0000	0.0000	0
2010/12/07	GOVI 2011/02/03			GOVI	344.9180	345.2950	0.109	0.0000	0.0000	209
2010/12/07	GOVI 2011/02/03	343.00	Call	GOVI	19,180.0000	22,950.0000	19.656	0	0	0
2010/12/07	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/07	GOVI 2011/02/03	343.01	Call	GOVI	19,080.0000	22,850.0000	19.759	0	0	0
2010/12/07	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/07	GOVI 2011/02/03	342.99	Call	GOVI	19,280.0000	23,050.0000	19.554	0	0	0
2010/12/07	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/07	GOVI 2011/05/05			GOVI	349.9600	350.3430	0.109	0.0000	0.0000	0
2010/12/07	GOVI 2011/05/05	349.00	Call	GOVI	9,600.0000	13,430.0000	39.896	0	0	0
2010/12/07	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/07	GOVI 2011/05/05	349.01	Call	GOVI	9,500.0000	13,330.0000	40.316	0	0	0
2010/12/07	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/07	GOVI 2011/05/05	348.99	Call	GOVI	9,700.0000	13,530.0000	39.485	0	0	0
2010/12/07	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/07	IGOV 2011/02/03			Index Future	148.4670	148.4540	(0.009)	0.0000	0.0000	0
2010/12/07	IGOV 2011/05/05			Index Future	150.6380	150.6240	(0.009)	0.0000	0.0000	0

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2010/12/07	IGOV 2011/08/04			Index Future	152.8100	152.7970	(0.009)	0.0000	0.0000	0
2010/12/07	ILBI 2011/02/03			Index Future	402.0140	401.9900	(0.006)	0.0000	0.0000	370
2010/12/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/07	JBAF 2010/12/15			Jibar Tradeable Future	5.5200	5.5220	0.036	0.0000	0.0000	7,600
2010/12/07	JBAF 2011/01/19			Jibar Tradeable Future	5.4920	5.5030	0.200	0.0000	0.0000	5,000
2010/12/07	JBAF 2011/02/16			Jibar Tradeable Future	5.4790	5.4770	(0.037)	0.0000	0.0000	2,500
2010/12/07	JBAF 2011/03/16			Jibar Tradeable Future	5.4660	5.4600	(0.110)	0.0000	0.0000	5,500
2010/12/07	JBAF 2011/04/20			Jibar Tradeable Future	5.4750	5.4640	(0.201)	0.0000	0.0000	2
2010/12/07	JBAF 2011/05/18			Jibar Tradeable Future	5.4880	5.4710	(0.310)	0.0000	0.0000	0
2010/12/07	JBAF 2011/06/15			Jibar Tradeable Future	5.4880	5.4790	(0.164)	0.0000	0.0000	4,500
2010/12/07	JBAF 2011/09/21			Jibar Tradeable Future	5.6780	5.6730	(0.088)	0.0000	0.0000	13,900
2010/12/07	JBAF 2011/12/21			Jibar Tradeable Future	5.8860	5.8790	(0.119)	0.0000	0.0000	5,200
2010/12/07	JBAF 2012/03/20			Jibar Tradeable Future	6.1400	6.1460	0.098	0.0000	0.0000	0
2010/12/07	JBAF 2012/06/20			Jibar Tradeable Future	6.4400	6.4460	0.093	0.0000	0.0000	100
2010/12/07	JBAF 2012/09/19			Jibar Tradeable Future	6.7200	6.7100	(0.149)	0.0000	0.0000	40,100
2010/12/07	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/07	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/07	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/07	OTH1 2011/02/03			Index Future	339.0400	339.4670	0.126	0.0000	0.0000	3
2010/12/07	OTH1 2011/05/05			Index Future	343.9960	344.4300	0.126	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
2010/12/07	R157 2011/02/03			Bond Future	7.4050	7.3830	(0.297)	0.0000	0.0000	7,886
2010/12/07	R157 2011/02/03	7.90	Call	Bond Future	2,344.0000	2,421.0000	3.285	0	0	0
2010/12/07	R157 2011/02/03	7.90	Put	Bond Future	197.0000	178.0000	(9.645)	0	0	0
2010/12/07	R157 2011/02/03	7.95	Call	Bond Future	2,525.0000	2,605.0000	3.168	0	0	0
2010/12/07	R157 2011/02/03	7.95	Put	Bond Future	164.0000	148.0000	(9.756)	0	0	0
2010/12/07	R157 2011/02/03	7.85	Call	Bond Future	2,167.0000	2,241.0000	3.415	0	0	0
2010/12/07	R157 2011/02/03	7.85	Put	Bond Future	235.0000	212.0000	(9.787)	0	0	0
2010/12/07	R157 2011/05/05			Bond Future	7.5150	7.4910	(0.319)	0.0000	0.0000	705
2010/12/07	R157 2011/05/05	7.75	Call	Bond Future	1,956.0000	2,013.0000	2.914	0	0	0
2010/12/07	R157 2011/05/05	7.75	Put	Bond Future	988.0000	945.0000	(4.352)	0	0	0
2010/12/07	R157 2011/05/05	7.80	Call	Bond Future	2,086.0000	2,145.0000	2.828	0	0	0
2010/12/07	R157 2011/05/05	7.80	Put	Bond Future	913.0000	873.0000	(4.381)	0	0	0
2010/12/07	R157 2011/05/05	7.70	Call	Bond Future	1,831.0000	1,886.0000	3.004	0	0	0
2010/12/07	R157 2011/05/05	7.70	Put	Bond Future	1,068.0000	1,024.0000	(4.120)	0	0	0
2010/12/07	R157 2011/05/05	7.65	Call	Bond Future	1,710.0000	1,762.0000	3.041	0	0	0
2010/12/07	R157 2011/05/05	7.65	Put	Bond Future	1,153.0000	1,105.0000	(4.163)	0	0	0
2010/12/07	R157 2011/08/04			Bond Future	7.6430	7.6170	(0.340)	0.0000	0.0000	0
2010/12/07	R157 2011/08/04	7.50	Call	Bond Future	1,414.0000	1,457.0000	3.041	0	0	0
2010/12/07	R157 2011/08/04	7.50	Put	Bond Future	1,972.0000	1,914.0000	(2.941)	0	0	0
2010/12/07	R157 2011/08/04	7.55	Call	Bond Future	1,507.0000	1,552.0000	2.986	0	0	0
2010/12/07	R157 2011/08/04	7.55	Put	Bond Future	1,870.0000	1,814.0000	(2.995)	0	0	0
2010/12/07	R157 2011/08/04	7.45	Call	Bond Future	1,324.0000	1,365.0000	3.097	0	0	0
2010/12/07	R157 2011/08/04	7.45	Put	Bond Future	2,078.0000	2,018.0000	(2.887)	0	0	0
2010/12/07	R186 2011/02/03			Bond Future	8.4030	8.3920	(0.131)	0.0000	0.0000	23,674
2010/12/07	R186 2011/02/03	9.00	Call	Bond Future	6,108.0000	6,189.0000	1.326	0	0	0
2010/12/07	R186 2011/02/03	9.00	Put	Bond Future	455.0000	428.0000	(5.934)	0	0	0
2010/12/07	R186 2011/02/03	9.05	Call	Bond Future	6,499.0000	6,582.0000	1.277	0	0	0
2010/12/07	R186 2011/02/03	9.05	Put	Bond Future	391.0000	366.0000	(6.394)	0	0	0
2010/12/07	R186 2011/02/03	8.95	Call	Bond Future	5,724.0000	5,802.0000	1.363	0	0	0
2010/12/07	R186 2011/02/03	8.95	Put	Bond Future	529.0000	499.0000	(5.671)	0	0	0
2010/12/07	R186 2011/02/03	7.75	Put	Bond Future	6,946.0000	6,842.0000	(1.497)	0	0	0
2010/12/07	R186 2011/02/03	7.75	Call	Bond Future	275.0000	279.0000	1.455	0	0	3,000
2010/12/07	R186 2011/05/05			Bond Future	8.4800	8.4680	(0.142)	0.0000	0.0000	0
2010/12/07	R186 2011/05/05	8.75	Call	Bond Future	5,030.0000	5,091.0000	1.213	0	0	0

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2010/12/07	R186 2011/05/05	8.75	Put	Bond Future	2,470.0000	2,415.0000	(2.227)	0	0	0
2010/12/07	R186 2011/05/05	8.80	Call	Bond Future	5,324.0000	5,388.0000	1.202	0	0	0
2010/12/07	R186 2011/05/05	8.80	Put	Bond Future	2,299.0000	2,247.0000	(2.262)	0	0	0
2010/12/07	R186 2011/05/05	8.70	Call	Bond Future	4,743.0000	4,802.0000	1.244	0	0	0
2010/12/07	R186 2011/05/05	8.70	Put	Bond Future	2,651.0000	2,594.0000	(2.150)	0	0	0
2010/12/07	R186 2011/05/05	8.00	Put	Bond Future	6,398.0000	6,307.0000	(1.422)	0	0	0
2010/12/07	R186 2011/05/05	8.00	Call	Bond Future	1,636.0000	1,661.0000	1.528	0	0	5,500
2010/12/07	R186 2011/08/04			Bond Future	8.5620	8.5500	(0.140)	0.0000	0.0000	0
2010/12/07	R186 2011/08/04	8.25	Call	Bond Future	3,219.0000	3,258.0000	1.212	0	0	0
2010/12/07	R186 2011/08/04	8.25	Put	Bond Future	6,224.0000	6,150.0000	(1.189)	0	0	0
2010/12/07	R186 2011/08/04	8.30	Call	Bond Future	3,425.0000	3,465.0000	1.168	0	0	0
2010/12/07	R186 2011/08/04	8.30	Put	Bond Future	5,941.0000	5,868.0000	(1.229)	0	0	0
2010/12/07	R186 2011/08/04	8.20	Call	Bond Future	3,021.0000	3,057.0000	1.192	0	0	0
2010/12/07	R186 2011/08/04	8.20	Put	Bond Future	6,518.0000	6,441.0000	(1.181)	0	0	0
2010/12/07	R201 2011/02/03			Bond Future	7.1340	7.1170	(0.238)	0.0000	0.0000	489
2010/12/07	R201 2011/02/03	8.00	Call	Bond Future	2,953.0000	3,008.0000	1.863	0	0	0
2010/12/07	R201 2011/02/03	8.00	Put	Bond Future	27.0000	23.0000	(14.815)	0	0	0
2010/12/07	R201 2011/02/03	8.05	Call	Bond Future	3,113.0000	3,169.0000	1.799	0	0	0
2010/12/07	R201 2011/02/03	8.05	Put	Bond Future	21.0000	19.0000	(9.524)	0	0	0
2010/12/07	R201 2011/02/03	7.95	Call	Bond Future	2,794.0000	2,848.0000	1.933	0	0	0
2010/12/07	R201 2011/02/03	7.95	Put	Bond Future	34.0000	30.0000	(11.765)	0	0	0
2010/12/07	R201 2011/05/05			Bond Future	7.2350	7.2170	(0.249)	0.0000	0.0000	0
2010/12/07	R201 2011/05/05	7.75	Call	Bond Future	2,067.0000	2,107.0000	1.935	0	0	0
2010/12/07	R201 2011/05/05	7.75	Put	Bond Future	422.0000	404.0000	(4.265)	0	0	0
2010/12/07	R201 2011/05/05	7.80	Call	Bond Future	2,187.0000	2,228.0000	1.875	0	0	0
2010/12/07	R201 2011/05/05	7.80	Put	Bond Future	385.0000	367.0000	(4.675)	0	0	0
2010/12/07	R201 2011/05/05	7.70	Call	Bond Future	1,950.0000	1,989.0000	2.000	0	0	0
2010/12/07	R201 2011/05/05	7.70	Put	Bond Future	464.0000	445.0000	(4.095)	0	0	0
2010/12/07	R201 2011/08/04			Bond Future	7.3580	7.3380	(0.272)	0.0000	0.0000	0
2010/12/07	R201 2011/08/04	7.25	Call	Bond Future	1,081.0000	1,107.0000	2.405	0	0	0
2010/12/07	R201 2011/08/04	7.25	Put	Bond Future	1,406.0000	1,372.0000	(2.418)	0	0	0
2010/12/07	R201 2011/08/04	7.30	Call	Bond Future	1,156.0000	1,182.0000	2.249	0	0	0
2010/12/07	R201 2011/08/04	7.30	Put	Bond Future	1,331.0000	1,296.0000	(2.630)	0	0	0
2010/12/07	R201 2011/08/04	7.20	Call	Bond Future	1,010.0000	1,035.0000	2.475	0	0	0

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2010/12/07	R201 2011/08/04	7.20	Put	Bond Future	1,487.0000	1,451.0000	(2.421)	0	0	0
2010/12/07	R202 2011/02/03			Bond Future	0.4180	0.4180	0.000	0.0000	0.0000	3,240
2010/12/07	R202 2011/02/03	3.05	Call	Bond Future	59,406.0000	59,406.0000	0.000	0	0	0
2010/12/07	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R202 2011/02/03	3.10	Call	Bond Future	60,253.0000	60,253.0000	0.000	0	0	0
2010/12/07	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R202 2011/02/03	3.00	Call	Bond Future	58,550.0000	58,550.0000	0.000	0	0	0
2010/12/07	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R202 2011/05/05			Bond Future	0.3400	0.3400	0.000	0.0000	0.0000	6,500
2010/12/07	R202 2011/05/05	2.05	Call	Bond Future	42,332.0000	42,332.0000	0.000	0	0	0
2010/12/07	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R202 2011/05/05	2.10	Call	Bond Future	43,360.0000	43,360.0000	0.000	0	0	0
2010/12/07	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R202 2011/05/05	2.00	Call	Bond Future	41,293.0000	41,293.0000	0.000	0	0	0
2010/12/07	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R203 2011/02/03			Bond Future	8.0250	8.0030	(0.274)	0.0000	0.0000	1,407
2010/12/07	R203 2011/02/03	8.50	Call	Bond Future	2,671.0000	2,757.0000	3.220	0	0	0
2010/12/07	R203 2011/02/03	8.50	Put	Bond Future	292.0000	266.0000	(8.904)	0	0	0
2010/12/07	R203 2011/02/03	8.55	Call	Bond Future	2,875.0000	2,963.0000	3.061	0	0	0
2010/12/07	R203 2011/02/03	8.55	Put	Bond Future	250.0000	226.0000	(9.600)	0	0	0
2010/12/07	R203 2011/02/03	8.45	Call	Bond Future	2,473.0000	2,555.0000	3.316	0	0	0
2010/12/07	R203 2011/02/03	8.45	Put	Bond Future	341.0000	311.0000	(8.798)	0	0	0
2010/12/07	R203 2011/02/03	8.00	Put	Bond Future	1,136.0000	1,070.0000	(5.810)	0	0	0
2010/12/07	R203 2011/02/03	8.00	Call	Bond Future	1,009.0000	1,055.0000	4.559	0	0	1,000
2010/12/07	R203 2011/05/05			Bond Future	8.1320	8.1090	(0.283)	0.0000	0.0000	0
2010/12/07	R203 2011/05/05	8.25	Call	Bond Future	2,092.0000	2,150.0000	2.772	0	0	0
2010/12/07	R203 2011/05/05	8.25	Put	Bond Future	1,516.0000	1,461.0000	(3.628)	0	0	0
2010/12/07	R203 2011/05/05	8.30	Call	Bond Future	2,232.0000	2,292.0000	2.688	0	0	0
2010/12/07	R203 2011/05/05	8.30	Put	Bond Future	1,413.0000	1,360.0000	(3.751)	0	0	0
2010/12/07	R203 2011/05/05	8.20	Call	Bond Future	1,956.0000	2,011.0000	2.812	0	0	0
2010/12/07	R203 2011/05/05	8.20	Put	Bond Future	1,623.0000	1,565.0000	(3.574)	0	0	0
2010/12/07	R203 2011/08/04			Bond Future	8.2510	8.2270	(0.291)	0.0000	0.0000	0
2010/12/07	R203 2011/08/04	8.00	Call	Bond Future	1,650.0000	1,695.0000	2.727	0	0	0

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2010/12/07	R203 2011/08/04	8.00	Put	Bond Future	2,843.0000	2,775.0000	(2.392)	0	0	0
2010/12/07	R203 2011/08/04	8.05	Call	Bond Future	1,757.0000	1,803.0000	2.618	0	0	0
2010/12/07	R203 2011/08/04	8.05	Put	Bond Future	2,711.0000	2,644.0000	(2.471)	0	0	0
2010/12/07	R203 2011/08/04	7.95	Call	Bond Future	1,548.0000	1,591.0000	2.778	0	0	0
2010/12/07	R203 2011/08/04	7.95	Put	Bond Future	2,981.0000	2,911.0000	(2.348)	0	0	0
2010/12/07	R204 2011/02/03			Bond Future	8.1580	8.1150	(0.527)	0.0000	0.0000	1,926
2010/12/07	R204 2011/02/03	8.50	Call	Bond Future	2,425.0000	2,601.0000	7.258	0	0	0
2010/12/07	R204 2011/02/03	8.50	Put	Bond Future	502.0000	433.0000	(13.745)	0	0	0
2010/12/07	R204 2011/02/03	8.55	Call	Bond Future	2,634.0000	2,817.0000	6.948	0	0	0
2010/12/07	R204 2011/02/03	8.55	Put	Bond Future	434.0000	372.0000	(14.286)	0	0	0
2010/12/07	R204 2011/02/03	8.45	Call	Bond Future	2,224.0000	2,392.0000	7.554	0	0	0
2010/12/07	R204 2011/02/03	8.45	Put	Bond Future	580.0000	502.0000	(13.448)	0	0	0
2010/12/07	R204 2011/05/05			Bond Future	8.2580	8.2140	(0.533)	0.0000	0.0000	0
2010/12/07	R204 2011/05/05	8.50	Call	Bond Future	2,795.0000	2,939.0000	5.152	0	0	0
2010/12/07	R204 2011/05/05	8.50	Put	Bond Future	1,470.0000	1,371.0000	(6.735)	0	0	0
2010/12/07	R204 2011/05/05	8.55	Call	Bond Future	2,964.0000	3,113.0000	5.027	0	0	0
2010/12/07	R204 2011/05/05	8.55	Put	Bond Future	1,368.0000	1,274.0000	(6.871)	0	0	0
2010/12/07	R204 2011/05/05	8.45	Call	Bond Future	2,631.0000	2,770.0000	5.283	0	0	0
2010/12/07	R204 2011/05/05	8.45	Put	Bond Future	1,578.0000	1,474.0000	(6.591)	0	0	0
2010/12/07	R204 2011/08/04			Bond Future	8.3700	8.3240	(0.550)	0.0000	0.0000	0
2010/12/07	R204 2011/08/04	8.00	Call	Bond Future	1,665.0000	1,758.0000	5.586	0	0	0
2010/12/07	R204 2011/08/04	8.00	Put	Bond Future	3,669.0000	3,516.0000	(4.170)	0	0	0
2010/12/07	R204 2011/08/04	8.05	Call	Bond Future	1,776.0000	1,873.0000	5.462	0	0	0
2010/12/07	R204 2011/08/04	8.05	Put	Bond Future	3,506.0000	3,357.0000	(4.250)	0	0	0
2010/12/07	R204 2011/08/04	7.95	Call	Bond Future	1,559.0000	1,647.0000	5.645	0	0	0
2010/12/07	R204 2011/08/04	7.95	Put	Bond Future	3,838.0000	3,680.0000	(4.117)	0	0	0
2010/12/07	R206 2011/02/03			Bond Future	6.7910	6.7690	(0.324)	0.0000	0.0000	0
2010/12/07	R206 2011/02/03	8.00	Call	Bond Future	3,147.0000	3,205.0000	1.843	0	0	0
2010/12/07	R206 2011/02/03	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/12/07	R206 2011/02/03	8.05	Call	Bond Future	3,273.0000	3,331.0000	1.772	0	0	0
2010/12/07	R206 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/12/07	R206 2011/02/03	7.95	Call	Bond Future	3,020.0000	3,078.0000	1.921	0	0	0
2010/12/07	R206 2011/02/03	7.95	Put	Bond Future	4.0000	4.0000	0.000	0	0	0

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2010/12/07	R206 2011/05/05			Bond Future	6.8880	6.8640	(0.348)	0.0000	0.0000	0
2010/12/07	R206 2011/05/05	7.50	Call	Bond Future	1,750.0000	1,793.0000	2.457	0	0	0
2010/12/07	R206 2011/05/05	7.50	Put	Bond Future	273.0000	257.0000	(5.861)	0	0	0
2010/12/07	R206 2011/05/05	7.55	Call	Bond Future	1,844.0000	1,888.0000	2.386	0	0	0
2010/12/07	R206 2011/05/05	7.55	Put	Bond Future	247.0000	233.0000	(5.668)	0	0	0
2010/12/07	R206 2011/05/05	7.45	Call	Bond Future	1,658.0000	1,700.0000	2.533	0	0	0
2010/12/07	R206 2011/05/05	7.45	Put	Bond Future	301.0000	284.0000	(5.648)	0	0	0
2010/12/07	R206 2011/08/04			Bond Future	7.0140	6.9870	(0.385)	0.0000	0.0000	0
2010/12/07	R206 2011/08/04	7.00	Call	Bond Future	890.0000	919.0000	3.258	0	0	0
2010/12/07	R206 2011/08/04	7.00	Put	Bond Future	921.0000	890.0000	(3.366)	0	0	0
2010/12/07	R206 2011/08/04	7.05	Call	Bond Future	947.0000	976.0000	3.062	0	0	0
2010/12/07	R206 2011/08/04	7.05	Put	Bond Future	867.0000	837.0000	(3.460)	0	0	0
2010/12/07	R206 2011/08/04	6.95	Call	Bond Future	834.0000	862.0000	3.357	0	0	0
2010/12/07	R206 2011/08/04	6.95	Put	Bond Future	976.0000	944.0000	(3.279)	0	0	0
2010/12/07	R207 2011/02/03			Bond Future	8.2020	8.1960	(0.073)	0.0000	0.0000	800
2010/12/07	R207 2011/02/03	8.75	Call	Bond Future	3,514.0000	3,537.0000	0.655	0	0	0
2010/12/07	R207 2011/02/03	8.75	Put	Bond Future	294.0000	281.0000	(4.422)	0	0	0
2010/12/07	R207 2011/02/03	8.80	Call	Bond Future	3,758.0000	3,782.0000	0.639	0	0	0
2010/12/07	R207 2011/02/03	8.80	Put	Bond Future	251.0000	239.0000	(4.781)	0	0	0
2010/12/07	R207 2011/02/03	8.70	Call	Bond Future	3,276.0000	3,298.0000	0.672	0	0	0
2010/12/07	R207 2011/02/03	8.70	Put	Bond Future	344.0000	330.0000	(4.070)	0	0	0
2010/12/07	R207 2011/05/05			Bond Future	8.2960	8.2890	(0.084)	0.0000	0.0000	0
2010/12/07	R207 2011/05/05	8.50	Call	Bond Future	2,836.0000	2,854.0000	0.635	0	0	0
2010/12/07	R207 2011/05/05	8.50	Put	Bond Future	1,651.0000	1,628.0000	(1.393)	0	0	0
2010/12/07	R207 2011/05/05	8.55	Call	Bond Future	3,011.0000	3,030.0000	0.631	0	0	0
2010/12/07	R207 2011/05/05	8.55	Put	Bond Future	1,539.0000	1,517.0000	(1.429)	0	0	0
2010/12/07	R207 2011/05/05	8.45	Call	Bond Future	2,667.0000	2,683.0000	0.600	0	0	0
2010/12/07	R207 2011/05/05	8.45	Put	Bond Future	1,771.0000	1,746.0000	(1.412)	0	0	0
2010/12/07	R207 2011/08/04			Bond Future	8.3990	8.3920	(0.083)	0.0000	0.0000	0
2010/12/07	R207 2011/08/04	8.25	Call	Bond Future	2,321.0000	2,334.0000	0.560	0	0	0
2010/12/07	R207 2011/08/04	8.25	Put	Bond Future	3,174.0000	3,148.0000	(0.819)	0	0	0
2010/12/07	R207 2011/08/04	8.30	Call	Bond Future	2,457.0000	2,471.0000	0.570	0	0	0
2010/12/07	R207 2011/08/04	8.30	Put	Bond Future	3,023.0000	2,997.0000	(0.860)	0	0	0
2010/12/07	R207 2011/08/04	8.20	Call	Bond Future	2,188.0000	2,200.0000	0.548	0	0	0

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2010/12/07	R207 2011/08/04	8.20	Put	Bond Future	3,330.0000	3,302.0000	(0.841)	0	0	0
2010/12/07	R208 2011/02/03			Bond Future	8.2690	8.2430	(0.314)	0.0000	0.0000	5,598
2010/12/07	R208 2011/02/03	8.75	Call	Bond Future	3,366.0000	3,491.0000	3.714	0	0	0
2010/12/07	R208 2011/02/03	8.75	Put	Bond Future	392.0000	352.0000	(10.204)	0	0	0
2010/12/07	R208 2011/02/03	8.80	Call	Bond Future	3,613.0000	3,742.0000	3.570	0	0	0
2010/12/07	R208 2011/02/03	8.80	Put	Bond Future	337.0000	301.0000	(10.682)	0	0	0
2010/12/07	R208 2011/02/03	8.70	Call	Bond Future	3,125.0000	3,246.0000	3.872	0	0	0
2010/12/07	R208 2011/02/03	8.70	Put	Bond Future	454.0000	410.0000	(9.692)	0	0	0
2010/12/07	R208 2011/05/05			Bond Future	8.3540	8.3270	(0.323)	0.0000	0.0000	0
2010/12/07	R208 2011/05/05	8.50	Call	Bond Future	2,768.0000	2,857.0000	3.215	0	0	0
2010/12/07	R208 2011/05/05	8.50	Put	Bond Future	1,872.0000	1,794.0000	(4.167)	0	0	0
2010/12/07	R208 2011/05/05	8.55	Call	Bond Future	2,946.0000	3,039.0000	3.157	0	0	0
2010/12/07	R208 2011/05/05	8.55	Put	Bond Future	1,745.0000	1,671.0000	(4.241)	0	0	0
2010/12/07	R208 2011/05/05	8.45	Call	Bond Future	2,595.0000	2,681.0000	3.314	0	0	0
2010/12/07	R208 2011/05/05	8.45	Put	Bond Future	2,004.0000	1,923.0000	(4.042)	0	0	0
2010/12/07	R208 2011/08/04			Bond Future	8.4470	8.4180	(0.343)	0.0000	0.0000	0
2010/12/07	R208 2011/08/04	8.25	Call	Bond Future	2,316.0000	2,390.0000	3.195	0	0	0
2010/12/07	R208 2011/08/04	8.25	Put	Bond Future	3,516.0000	3,414.0000	(2.901)	0	0	0
2010/12/07	R208 2011/08/04	8.30	Call	Bond Future	2,458.0000	2,535.0000	3.133	0	0	0
2010/12/07	R208 2011/08/04	8.30	Put	Bond Future	3,351.0000	3,253.0000	(2.925)	0	0	0
2010/12/07	R208 2011/08/04	8.20	Call	Bond Future	2,180.0000	2,250.0000	3.211	0	0	0
2010/12/07	R208 2011/08/04	8.20	Put	Bond Future	3,687.0000	3,582.0000	(2.848)	0	0	0
2010/12/07	R209 2011/02/03			Bond Future	8.4230	8.4020	(0.249)	0.0000	0.0000	22,601
2010/12/07	R209 2011/02/03	9.00	Call	Bond Future	5,110.0000	5,250.0000	2.740	0	0	0
2010/12/07	R209 2011/02/03	9.00	Put	Bond Future	451.0000	413.0000	(8.426)	0	0	0
2010/12/07	R209 2011/02/03	9.05	Call	Bond Future	5,430.0000	5,574.0000	2.652	0	0	0
2010/12/07	R209 2011/02/03	9.05	Put	Bond Future	389.0000	355.0000	(8.740)	0	0	0
2010/12/07	R209 2011/02/03	8.95	Call	Bond Future	4,793.0000	4,929.0000	2.837	0	0	0
2010/12/07	R209 2011/02/03	8.95	Put	Bond Future	520.0000	477.0000	(8.269)	0	0	0
2010/12/07	R209 2011/05/05			Bond Future	8.4800	8.4580	(0.259)	0.0000	0.0000	0
2010/12/07	R209 2011/05/05	8.50	Call	Bond Future	3,249.0000	3,337.0000	2.709	0	0	0
2010/12/07	R209 2011/05/05	8.50	Put	Bond Future	3,082.0000	2,985.0000	(3.147)	0	0	0
2010/12/07	R209 2011/05/05	8.55	Call	Bond Future	3,469.0000	3,560.0000	2.623	0	0	0

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2010/12/07	R209 2011/05/05	8.55	Put	Bond Future	2,885.0000	2,792.0000	(3.224)	0	0	0
2010/12/07	R209 2011/05/05	8.45	Call	Bond Future	3,037.0000	3,121.0000	2.766	0	0	0
2010/12/07	R209 2011/05/05	8.45	Put	Bond Future	3,289.0000	3,188.0000	(3.071)	0	0	0
2010/12/07	R209 2011/08/04			Bond Future	8.5410	8.5190	(0.258)	0.0000	0.0000	0
2010/12/07	R209 2011/08/04	8.50	Call	Bond Future	3,849.0000	3,935.0000	2.234	0	0	0
2010/12/07	R209 2011/08/04	8.50	Put	Bond Future	4,190.0000	4,093.0000	(2.315)	0	0	0
2010/12/07	R209 2011/08/04	8.55	Call	Bond Future	4,059.0000	4,148.0000	2.193	0	0	0
2010/12/07	R209 2011/08/04	8.55	Put	Bond Future	3,984.0000	3,891.0000	(2.334)	0	0	0
2010/12/07	R209 2011/08/04	8.45	Call	Bond Future	3,643.0000	3,726.0000	2.278	0	0	0
2010/12/07	R209 2011/08/04	8.45	Put	Bond Future	4,403.0000	4,303.0000	(2.271)	0	0	0
2010/12/07	R209 2011/08/04	10.10	Call	Bond Future	12,071.0000	12,227.0000	1.292	0	0	0
2010/12/07	R209 2011/08/04	10.10	Put	Bond Future	721.0000	694.0000	(3.745)	0	0	0
2010/12/07	R211 2011/02/03			Bond Future	1.8240	1.8250	0.055	0.0000	0.0000	589
2010/12/07	R211 2011/02/03	2.50	Call	Bond Future	3,812.0000	3,806.0000	(0.157)	0	0	0
2010/12/07	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R211 2011/02/03	2.55	Call	Bond Future	4,088.0000	4,082.0000	(0.147)	0	0	0
2010/12/07	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R211 2011/02/03	2.45	Call	Bond Future	3,536.0000	3,530.0000	(0.170)	0	0	0
2010/12/07	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R212 2011/02/03			Bond Future	2.4870	2.4980	0.442	0.0000	0.0000	1,868
2010/12/07	R212 2011/02/03	3.00	Call	Bond Future	4,837.0000	4,730.0000	(2.212)	0	0	0
2010/12/07	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R212 2011/02/03	3.05	Call	Bond Future	5,294.0000	5,188.0000	(2.002)	0	0	0
2010/12/07	R212 2011/02/03	3.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/12/07	R212 2011/02/03	2.95	Call	Bond Future	4,377.0000	4,270.0000	(2.445)	0	0	0
2010/12/07	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/02/03			Bond Future	8.4630	8.4420	(0.248)	0.0000	0.0000	0
2010/12/07	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/02/03	8.00	Put	Bond Future	4,101.0000	3,921.0000	(4.389)	0	0	0
2010/12/07	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/02/03	8.05	Put	Bond Future	3,644.0000	3,464.0000	(4.940)	0	0	0
2010/12/07	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/02/03	7.95	Put	Bond Future	4,561.0000	4,381.0000	(3.947)	0	0	0

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2010/12/07	R213 2011/05/05			Bond Future	8.5260	8.5040	(0.258)	0.0000	0.0000	0
2010/12/07	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/05/05	8.00	Put	Bond Future	4,618.0000	4,432.0000	(4.028)	0	0	0
2010/12/07	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/05/05	8.05	Put	Bond Future	4,163.0000	3,977.0000	(4.468)	0	0	0
2010/12/07	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/05/05	7.95	Put	Bond Future	5,076.0000	4,890.0000	(3.664)	0	0	0
2010/12/07	R213 2011/08/04			Bond Future	8.5940	8.5710	(0.268)	0.0000	0.0000	0
2010/12/07	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/08/04	8.00	Put	Bond Future	5,166.0000	4,975.0000	(3.697)	0	0	0
2010/12/07	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/08/04	8.05	Put	Bond Future	4,714.0000	4,522.0000	(4.073)	0	0	0
2010/12/07	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/07	R213 2011/08/04	7.95	Put	Bond Future	5,622.0000	5,431.0000	(3.397)	0	0	0
2010/12/07	TRT1 2011/02/03			Index Future	340.6040	341.0250	0.124	0.0000	0.0000	100
2010/12/07	TRT1 2011/05/05			Index Future	345.2320	345.6590	0.124	0.0000	0.0000	0
Total										173065.00