



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/12/2010

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
2010/12/09	AL7T 2011/02/03			Index Future	370.1080	370.8230	0.193	0.0000	0.0000	30
2010/12/09	ALBI 2011/02/03			Index Future	341.1310	341.7750	0.189	0.0000	0.0000	1,164
2010/12/09	ALBI 2011/05/05			Index Future	346.1180	346.7720	0.189	0.0000	0.0000	2
2010/12/09	CRD1 2011/02/03			Index Future	152.1740	152.3910	0.143	0.0000	0.0000	2
2010/12/09	CRD1 2011/05/05			Index Future	154.2430	154.4630	0.143	0.0000	0.0000	0
2010/12/09	GOVI 2011/02/03			GOVI	342.0780	342.7030	0.183	0.0000	0.0000	210
2010/12/09	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/09	GOVI 2011/02/03	343.00	Put	GOVI	9,220.0000	2,970.0000	(67.787)	0	0	0
2010/12/09	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/09	GOVI 2011/02/03	343.01	Put	GOVI	9,320.0000	3,070.0000	(67.060)	0	0	0
2010/12/09	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/09	GOVI 2011/02/03	342.99	Put	GOVI	9,120.0000	2,870.0000	(68.531)	0	0	0
2010/12/09	GOVI 2011/05/05			GOVI	347.0800	347.7140	0.183	0.0000	0.0000	0
2010/12/09	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/09	GOVI 2011/05/05	349.00	Put	GOVI	19,200.0000	12,860.0000	(33.021)	0	0	0
2010/12/09	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/09	GOVI 2011/05/05	349.01	Put	GOVI	19,300.0000	12,960.0000	(32.850)	0	0	0
2010/12/09	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/09	GOVI 2011/05/05	348.99	Put	GOVI	19,100.0000	12,760.0000	(33.194)	0	0	0
2010/12/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/09	IGOV 2011/02/03			Index Future	148.4180	148.3490	(0.046)	0.0000	0.0000	4
2010/12/09	IGOV 2011/05/05			Index Future	150.5880	150.5180	(0.046)	0.0000	0.0000	0

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2010/12/09	IGOV 2011/08/04			Index Future	152.7600	152.6890	(0.046)	0.0000	0.0000	0
2010/12/09	ILBI 2011/02/03			Index Future	401.9790	401.8020	(0.044)	0.0000	0.0000	370
2010/12/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/09	JBAF 2010/12/15			Jibar Tradeable Future	5.5310	5.5520	0.380	0.0000	0.0000	7,600
2010/12/09	JBAF 2011/01/19			Jibar Tradeable Future	5.5270	5.5370	0.181	0.0000	0.0000	5,000
2010/12/09	JBAF 2011/02/16			Jibar Tradeable Future	5.5090	5.5090	0.000	0.0000	0.0000	2,500
2010/12/09	JBAF 2011/03/16			Jibar Tradeable Future	5.5030	5.5080	0.091	0.0000	0.0000	5,500
2010/12/09	JBAF 2011/04/20			Jibar Tradeable Future	5.5100	5.5100	0.000	0.0000	0.0000	2
2010/12/09	JBAF 2011/05/18			Jibar Tradeable Future	5.5170	5.5130	(0.073)	0.0000	0.0000	0
2010/12/09	JBAF 2011/06/15			Jibar Tradeable Future	5.5230	5.5260	0.054	0.0000	0.0000	4,500
2010/12/09	JBAF 2011/09/21			Jibar Tradeable Future	5.7480	5.7580	0.174	0.0000	0.0000	13,900
2010/12/09	JBAF 2011/12/21			Jibar Tradeable Future	5.9770	6.0140	0.619	94.0250	94.0250	5,200
2010/12/09	JBAF 2012/03/20			Jibar Tradeable Future	6.2410	6.2930	0.833	0.0000	0.0000	0
2010/12/09	JBAF 2012/06/20			Jibar Tradeable Future	6.5380	6.5810	0.658	0.0000	0.0000	100
2010/12/09	JBAF 2012/09/19			Jibar Tradeable Future	6.8100	6.8500	0.587	0.0000	0.0000	40,100
2010/12/09	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/09	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/09	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/09	OTH1 2011/02/03			Index Future	335.6510	336.4030	0.224	0.0000	0.0000	3
2010/12/09	OTH1 2011/05/05			Index Future	340.5580	341.3220	0.224	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
2010/12/09	R157 2011/02/03			Bond Future	7.5410	7.5090	(0.424)	0.0000	0.0000	7,886
2010/12/09	R157 2011/02/03	7.90	Call	Bond Future	1,857.0000	1,959.0000	5.493	0	0	0
2010/12/09	R157 2011/02/03	7.90	Put	Bond Future	305.0000	267.0000	(12.459)	0	0	0
2010/12/09	R157 2011/02/03	7.95	Call	Bond Future	2,024.0000	2,131.0000	5.287	0	0	0
2010/12/09	R157 2011/02/03	7.95	Put	Bond Future	258.0000	225.0000	(12.791)	0	0	0
2010/12/09	R157 2011/02/03	7.85	Call	Bond Future	1,695.0000	1,793.0000	5.782	0	0	0
2010/12/09	R157 2011/02/03	7.85	Put	Bond Future	358.0000	316.0000	(11.732)	0	0	0
2010/12/09	R157 2011/05/05			Bond Future	7.6610	7.6260	(0.457)	0.0000	0.0000	705
2010/12/09	R157 2011/05/05	7.75	Call	Bond Future	1,597.0000	1,673.0000	4.759	0	0	0
2010/12/09	R157 2011/05/05	7.75	Put	Bond Future	1,231.0000	1,163.0000	(5.524)	0	0	0
2010/12/09	R157 2011/05/05	7.80	Call	Bond Future	1,714.0000	1,792.0000	4.551	0	0	0
2010/12/09	R157 2011/05/05	7.80	Put	Bond Future	1,144.0000	1,078.0000	(5.769)	0	0	0
2010/12/09	R157 2011/05/05	7.70	Call	Bond Future	1,486.0000	1,558.0000	4.845	0	0	0
2010/12/09	R157 2011/05/05	7.70	Put	Bond Future	1,326.0000	1,254.0000	(5.430)	0	0	0
2010/12/09	R157 2011/05/05	7.65	Call	Bond Future	1,378.0000	1,447.0000	5.007	0	0	0
2010/12/09	R157 2011/05/05	7.65	Put	Bond Future	1,423.0000	1,348.0000	(5.271)	0	0	0
2010/12/09	R157 2011/08/04			Bond Future	7.8010	7.7630	(0.487)	0.0000	0.0000	0
2010/12/09	R157 2011/08/04	7.50	Call	Bond Future	1,146.0000	1,202.0000	4.887	0	0	0
2010/12/09	R157 2011/08/04	7.50	Put	Bond Future	2,318.0000	2,227.0000	(3.926)	0	0	0
2010/12/09	R157 2011/08/04	7.55	Call	Bond Future	1,229.0000	1,287.0000	4.719	0	0	0
2010/12/09	R157 2011/08/04	7.55	Put	Bond Future	2,205.0000	2,116.0000	(4.036)	0	0	0
2010/12/09	R157 2011/08/04	7.45	Call	Bond Future	1,068.0000	1,121.0000	4.963	0	0	0
2010/12/09	R157 2011/08/04	7.45	Put	Bond Future	2,436.0000	2,342.0000	(3.859)	0	0	0
2010/12/09	R186 2011/02/03			Bond Future	8.5430	8.5160	(0.316)	0.0000	0.0000	23,674
2010/12/09	R186 2011/02/03	9.00	Call	Bond Future	4,964.0000	5,158.0000	3.908	0	0	0
2010/12/09	R186 2011/02/03	9.00	Put	Bond Future	674.0000	607.0000	(9.941)	0	0	0
2010/12/09	R186 2011/02/03	9.05	Call	Bond Future	5,328.0000	5,530.0000	3.791	0	0	0
2010/12/09	R186 2011/02/03	9.05	Put	Bond Future	582.0000	523.0000	(10.137)	0	0	0
2010/12/09	R186 2011/02/03	8.95	Call	Bond Future	4,608.0000	4,796.0000	4.080	0	0	0
2010/12/09	R186 2011/02/03	8.95	Put	Bond Future	776.0000	703.0000	(9.407)	0	0	0
2010/12/09	R186 2011/02/03	7.75	Put	Bond Future	8,177.0000	7,928.0000	(3.045)	0	0	0
2010/12/09	R186 2011/02/03	7.75	Call	Bond Future	143.0000	155.0000	8.392	0	0	3,000
2010/12/09	R186 2011/05/05			Bond Future	8.6240	8.5960	(0.325)	0.0000	0.0000	0
2010/12/09	R186 2011/05/05	8.75	Call	Bond Future	4,185.0000	4,326.0000	3.369	0	0	0

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2010/12/09	R186 2011/05/05	8.75	Put	Bond Future	3,001.0000	2,876.0000	(4.165)	0	0	0
2010/12/09	R186 2011/05/05	8.80	Call	Bond Future	4,452.0000	4,598.0000	3.279	0	0	0
2010/12/09	R186 2011/05/05	8.80	Put	Bond Future	2,802.0000	2,683.0000	(4.247)	0	0	0
2010/12/09	R186 2011/05/05	8.70	Call	Bond Future	3,926.0000	4,061.0000	3.439	0	0	0
2010/12/09	R186 2011/05/05	8.70	Put	Bond Future	3,209.0000	3,079.0000	(4.051)	0	0	0
2010/12/09	R186 2011/05/05	8.00	Put	Bond Future	7,370.0000	7,163.0000	(2.809)	0	0	0
2010/12/09	R186 2011/05/05	8.00	Call	Bond Future	1,233.0000	1,291.0000	4.704	0	0	5,500
2010/12/09	R186 2011/08/04			Bond Future	8.7110	8.6820	(0.333)	0.0000	0.0000	0
2010/12/09	R186 2011/08/04	8.25	Call	Bond Future	2,656.0000	2,747.0000	3.426	0	0	0
2010/12/09	R186 2011/08/04	8.25	Put	Bond Future	7,058.0000	6,879.0000	(2.536)	0	0	0
2010/12/09	R186 2011/08/04	8.30	Call	Bond Future	2,837.0000	2,933.0000	3.384	0	0	0
2010/12/09	R186 2011/08/04	8.30	Put	Bond Future	6,750.0000	6,576.0000	(2.578)	0	0	0
2010/12/09	R186 2011/08/04	8.20	Call	Bond Future	2,481.0000	2,568.0000	3.507	0	0	0
2010/12/09	R186 2011/08/04	8.20	Put	Bond Future	7,375.0000	7,192.0000	(2.481)	0	0	0
2010/12/09	R201 2011/02/03			Bond Future	7.2810	7.2540	(0.371)	0.0000	0.0000	489
2010/12/09	R201 2011/02/03	8.00	Call	Bond Future	2,472.0000	2,557.0000	3.439	0	0	0
2010/12/09	R201 2011/02/03	8.00	Put	Bond Future	50.0000	42.0000	(16.000)	0	0	0
2010/12/09	R201 2011/02/03	8.05	Call	Bond Future	2,628.0000	2,714.0000	3.272	0	0	0
2010/12/09	R201 2011/02/03	8.05	Put	Bond Future	40.0000	34.0000	(15.000)	0	0	0
2010/12/09	R201 2011/02/03	7.95	Call	Bond Future	2,318.0000	2,401.0000	3.581	0	0	0
2010/12/09	R201 2011/02/03	7.95	Put	Bond Future	62.0000	53.0000	(14.516)	0	0	0
2010/12/09	R201 2011/05/05			Bond Future	7.3940	7.3650	(0.392)	0.0000	0.0000	0
2010/12/09	R201 2011/05/05	7.75	Call	Bond Future	1,700.0000	1,760.0000	3.529	0	0	0
2010/12/09	R201 2011/05/05	7.75	Put	Bond Future	567.0000	534.0000	(5.820)	0	0	0
2010/12/09	R201 2011/05/05	7.80	Call	Bond Future	1,810.0000	1,872.0000	3.425	0	0	0
2010/12/09	R201 2011/05/05	7.80	Put	Bond Future	519.0000	488.0000	(5.973)	0	0	0
2010/12/09	R201 2011/05/05	7.70	Call	Bond Future	1,593.0000	1,651.0000	3.641	0	0	0
2010/12/09	R201 2011/05/05	7.70	Put	Bond Future	618.0000	583.0000	(5.663)	0	0	0
2010/12/09	R201 2011/08/04			Bond Future	7.5310	7.4990	(0.425)	0.0000	0.0000	0
2010/12/09	R201 2011/08/04	7.25	Call	Bond Future	853.0000	889.0000	4.220	0	0	0
2010/12/09	R201 2011/08/04	7.25	Put	Bond Future	1,697.0000	1,637.0000	(3.536)	0	0	0
2010/12/09	R201 2011/08/04	7.30	Call	Bond Future	917.0000	955.0000	4.144	0	0	0
2010/12/09	R201 2011/08/04	7.30	Put	Bond Future	1,610.0000	1,553.0000	(3.540)	0	0	0
2010/12/09	R201 2011/08/04	7.20	Call	Bond Future	792.0000	826.0000	4.293	0	0	0

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2010/12/09	R201 2011/08/04	7.20	Put	Bond Future	1,787.0000	1,726.0000	(3.414)	0	0	0
2010/12/09	R202 2011/02/03			Bond Future	0.4190	0.4190	0.000	0.0000	0.0000	3,519
2010/12/09	R202 2011/02/03	3.05	Call	Bond Future	59,376.0000	59,376.0000	0.000	0	0	0
2010/12/09	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R202 2011/02/03	3.10	Call	Bond Future	60,223.0000	60,223.0000	0.000	0	0	0
2010/12/09	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R202 2011/02/03	3.00	Call	Bond Future	58,521.0000	58,521.0000	0.000	0	0	0
2010/12/09	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R202 2011/05/05			Bond Future	0.3410	0.3420	0.293	0.0000	0.0000	6,500
2010/12/09	R202 2011/05/05	2.05	Call	Bond Future	42,302.0000	42,273.0000	(0.069)	0	0	0
2010/12/09	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R202 2011/05/05	2.10	Call	Bond Future	43,330.0000	43,301.0000	(0.067)	0	0	0
2010/12/09	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R202 2011/05/05	2.00	Call	Bond Future	41,264.0000	41,235.0000	(0.070)	0	0	0
2010/12/09	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R203 2011/02/03			Bond Future	8.1700	8.1270	(0.526)	0.0000	0.0000	1,407
2010/12/09	R203 2011/02/03	8.50	Call	Bond Future	2,090.0000	2,244.0000	7.368	0	0	0
2010/12/09	R203 2011/02/03	8.50	Put	Bond Future	445.0000	382.0000	(14.157)	0	0	0
2010/12/09	R203 2011/02/03	8.55	Call	Bond Future	2,275.0000	2,436.0000	7.077	0	0	0
2010/12/09	R203 2011/02/03	8.55	Put	Bond Future	384.0000	328.0000	(14.583)	0	0	0
2010/12/09	R203 2011/02/03	8.45	Call	Bond Future	1,911.0000	2,059.0000	7.745	0	0	0
2010/12/09	R203 2011/02/03	8.45	Put	Bond Future	513.0000	444.0000	(13.450)	0	0	0
2010/12/09	R203 2011/02/03	8.00	Put	Bond Future	1,535.0000	1,395.0000	(9.121)	0	0	0
2010/12/09	R203 2011/02/03	8.00	Call	Bond Future	674.0000	751.0000	11.424	0	0	1,000
2010/12/09	R203 2011/05/05			Bond Future	8.2840	8.2390	(0.543)	0.0000	0.0000	0
2010/12/09	R203 2011/05/05	8.25	Call	Bond Future	1,689.0000	1,793.0000	6.157	0	0	0
2010/12/09	R203 2011/05/05	8.25	Put	Bond Future	1,854.0000	1,739.0000	(6.203)	0	0	0
2010/12/09	R203 2011/05/05	8.30	Call	Bond Future	1,813.0000	1,922.0000	6.012	0	0	0
2010/12/09	R203 2011/05/05	8.30	Put	Bond Future	1,735.0000	1,625.0000	(6.340)	0	0	0
2010/12/09	R203 2011/05/05	8.20	Call	Bond Future	1,569.0000	1,669.0000	6.373	0	0	0
2010/12/09	R203 2011/05/05	8.20	Put	Bond Future	1,978.0000	1,859.0000	(6.016)	0	0	0
2010/12/09	R203 2011/08/04			Bond Future	8.4120	8.3650	(0.559)	0.0000	0.0000	0
2010/12/09	R203 2011/08/04	8.00	Call	Bond Future	1,341.0000	1,420.0000	5.891	0	0	0

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2010/12/09	R203 2011/08/04	8.00	Put	Bond Future	3,290.0000	3,149.0000	(4.286)	0	0	0
2010/12/09	R203 2011/08/04	8.05	Call	Bond Future	1,435.0000	1,517.0000	5.714	0	0	0
2010/12/09	R203 2011/08/04	8.05	Put	Bond Future	3,145.0000	3,007.0000	(4.388)	0	0	0
2010/12/09	R203 2011/08/04	7.95	Call	Bond Future	1,252.0000	1,327.0000	5.990	0	0	0
2010/12/09	R203 2011/08/04	7.95	Put	Bond Future	3,441.0000	3,296.0000	(4.214)	0	0	0
2010/12/09	R204 2011/02/03			Bond Future	8.2760	8.2390	(0.447)	0.0000	0.0000	1,926
2010/12/09	R204 2011/02/03	8.50	Call	Bond Future	1,937.0000	2,069.0000	6.815	0	0	0
2010/12/09	R204 2011/02/03	8.50	Put	Bond Future	683.0000	606.0000	(11.274)	0	0	0
2010/12/09	R204 2011/02/03	8.55	Call	Bond Future	2,127.0000	2,266.0000	6.535	0	0	0
2010/12/09	R204 2011/02/03	8.55	Put	Bond Future	596.0000	526.0000	(11.745)	0	0	0
2010/12/09	R204 2011/02/03	8.45	Call	Bond Future	1,756.0000	1,881.0000	7.118	0	0	0
2010/12/09	R204 2011/02/03	8.45	Put	Bond Future	780.0000	696.0000	(10.769)	0	0	0
2010/12/09	R204 2011/05/05			Bond Future	8.3820	8.3440	(0.453)	0.0000	0.0000	0
2010/12/09	R204 2011/05/05	8.50	Call	Bond Future	2,382.0000	2,494.0000	4.702	0	0	0
2010/12/09	R204 2011/05/05	8.50	Put	Bond Future	1,739.0000	1,643.0000	(5.520)	0	0	0
2010/12/09	R204 2011/05/05	8.55	Call	Bond Future	2,538.0000	2,654.0000	4.571	0	0	0
2010/12/09	R204 2011/05/05	8.55	Put	Bond Future	1,624.0000	1,532.0000	(5.665)	0	0	0
2010/12/09	R204 2011/05/05	8.45	Call	Bond Future	2,232.0000	2,339.0000	4.794	0	0	0
2010/12/09	R204 2011/05/05	8.45	Put	Bond Future	1,861.0000	1,759.0000	(5.481)	0	0	0
2010/12/09	R204 2011/08/04			Bond Future	8.5000	8.4590	(0.482)	0.0000	0.0000	0
2010/12/09	R204 2011/08/04	8.00	Call	Bond Future	1,401.0000	1,473.0000	5.139	0	0	0
2010/12/09	R204 2011/08/04	8.00	Put	Bond Future	4,098.0000	3,952.0000	(3.563)	0	0	0
2010/12/09	R204 2011/08/04	8.05	Call	Bond Future	1,500.0000	1,576.0000	5.067	0	0	0
2010/12/09	R204 2011/08/04	8.05	Put	Bond Future	3,923.0000	3,781.0000	(3.620)	0	0	0
2010/12/09	R204 2011/08/04	7.95	Call	Bond Future	1,306.0000	1,375.0000	5.283	0	0	0
2010/12/09	R204 2011/08/04	7.95	Put	Bond Future	4,277.0000	4,129.0000	(3.460)	0	0	0
2010/12/09	R206 2011/02/03			Bond Future	6.9210	6.8930	(0.405)	0.0000	0.0000	0
2010/12/09	R206 2011/02/03	8.00	Call	Bond Future	2,806.0000	2,879.0000	2.602	0	0	0
2010/12/09	R206 2011/02/03	8.00	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/12/09	R206 2011/02/03	8.05	Call	Bond Future	2,932.0000	3,005.0000	2.490	0	0	0
2010/12/09	R206 2011/02/03	8.05	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/12/09	R206 2011/02/03	7.95	Call	Bond Future	2,680.0000	2,752.0000	2.687	0	0	0
2010/12/09	R206 2011/02/03	7.95	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0

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2010/12/09	R206 2011/05/05			Bond Future	7.0310	7.0010	(0.427)	0.0000	0.0000	0
2010/12/09	R206 2011/05/05	7.50	Call	Bond Future	1,486.0000	1,537.0000	3.432	0	0	0
2010/12/09	R206 2011/05/05	7.50	Put	Bond Future	356.0000	335.0000	(5.899)	0	0	0
2010/12/09	R206 2011/05/05	7.55	Call	Bond Future	1,574.0000	1,626.0000	3.304	0	0	0
2010/12/09	R206 2011/05/05	7.55	Put	Bond Future	325.0000	304.0000	(6.462)	0	0	0
2010/12/09	R206 2011/05/05	7.45	Call	Bond Future	1,401.0000	1,450.0000	3.498	0	0	0
2010/12/09	R206 2011/05/05	7.45	Put	Bond Future	391.0000	367.0000	(6.138)	0	0	0
2010/12/09	R206 2011/08/04			Bond Future	7.1730	7.1390	(0.474)	0.0000	0.0000	0
2010/12/09	R206 2011/08/04	7.00	Call	Bond Future	722.0000	754.0000	4.432	0	0	0
2010/12/09	R206 2011/08/04	7.00	Put	Bond Future	1,104.0000	1,061.0000	(3.895)	0	0	0
2010/12/09	R206 2011/08/04	7.05	Call	Bond Future	772.0000	805.0000	4.275	0	0	0
2010/12/09	R206 2011/08/04	7.05	Put	Bond Future	1,044.0000	1,002.0000	(4.023)	0	0	0
2010/12/09	R206 2011/08/04	6.95	Call	Bond Future	673.0000	703.0000	4.458	0	0	0
2010/12/09	R206 2011/08/04	6.95	Put	Bond Future	1,166.0000	1,121.0000	(3.859)	0	0	0
2010/12/09	R207 2011/02/03			Bond Future	8.3680	8.3360	(0.382)	0.0000	0.0000	800
2010/12/09	R207 2011/02/03	8.75	Call	Bond Future	2,705.0000	2,842.0000	5.065	0	0	0
2010/12/09	R207 2011/02/03	8.75	Put	Bond Future	475.0000	422.0000	(11.158)	0	0	0
2010/12/09	R207 2011/02/03	8.80	Call	Bond Future	2,927.0000	3,070.0000	4.886	0	0	0
2010/12/09	R207 2011/02/03	8.80	Put	Bond Future	411.0000	364.0000	(11.436)	0	0	0
2010/12/09	R207 2011/02/03	8.70	Call	Bond Future	2,490.0000	2,622.0000	5.301	0	0	0
2010/12/09	R207 2011/02/03	8.70	Put	Bond Future	548.0000	490.0000	(10.584)	0	0	0
2010/12/09	R207 2011/05/05			Bond Future	8.4680	8.4350	(0.390)	0.0000	0.0000	0
2010/12/09	R207 2011/05/05	8.50	Call	Bond Future	2,261.0000	2,355.0000	4.157	0	0	0
2010/12/09	R207 2011/05/05	8.50	Put	Bond Future	2,076.0000	1,980.0000	(4.624)	0	0	0
2010/12/09	R207 2011/05/05	8.55	Call	Bond Future	2,415.0000	2,514.0000	4.099	0	0	0
2010/12/09	R207 2011/05/05	8.55	Put	Bond Future	1,943.0000	1,851.0000	(4.735)	0	0	0
2010/12/09	R207 2011/05/05	8.45	Call	Bond Future	2,112.0000	2,202.0000	4.261	0	0	0
2010/12/09	R207 2011/05/05	8.45	Put	Bond Future	2,216.0000	2,115.0000	(4.558)	0	0	0
2010/12/09	R207 2011/08/04			Bond Future	8.5780	8.5440	(0.396)	0.0000	0.0000	0
2010/12/09	R207 2011/08/04	8.25	Call	Bond Future	1,869.0000	1,942.0000	3.906	0	0	0
2010/12/09	R207 2011/08/04	8.25	Put	Bond Future	3,735.0000	3,617.0000	(3.159)	0	0	0
2010/12/09	R207 2011/08/04	8.30	Call	Bond Future	1,989.0000	2,065.0000	3.821	0	0	0
2010/12/09	R207 2011/08/04	8.30	Put	Bond Future	3,567.0000	3,452.0000	(3.224)	0	0	0
2010/12/09	R207 2011/08/04	8.20	Call	Bond Future	1,753.0000	1,823.0000	3.993	0	0	0

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2010/12/09	R207 2011/08/04	8.20	Put	Bond Future	3,907.0000	3,786.0000	(3.097)	0	0	0
2010/12/09	R208 2011/02/03			Bond Future	8.3940	8.3670	(0.322)	0.0000	0.0000	5,598
2010/12/09	R208 2011/02/03	8.75	Call	Bond Future	2,738.0000	2,856.0000	4.310	0	0	0
2010/12/09	R208 2011/02/03	8.75	Put	Bond Future	549.0000	498.0000	(9.290)	0	0	0
2010/12/09	R208 2011/02/03	8.80	Call	Bond Future	2,967.0000	3,089.0000	4.112	0	0	0
2010/12/09	R208 2011/02/03	8.80	Put	Bond Future	476.0000	429.0000	(9.874)	0	0	0
2010/12/09	R208 2011/02/03	8.70	Call	Bond Future	2,517.0000	2,629.0000	4.450	0	0	0
2010/12/09	R208 2011/02/03	8.70	Put	Bond Future	631.0000	574.0000	(9.033)	0	0	0
2010/12/09	R208 2011/05/05			Bond Future	8.4830	8.4560	(0.318)	0.0000	0.0000	0
2010/12/09	R208 2011/05/05	8.50	Call	Bond Future	2,319.0000	2,398.0000	3.407	0	0	0
2010/12/09	R208 2011/05/05	8.50	Put	Bond Future	2,215.0000	2,129.0000	(3.883)	0	0	0
2010/12/09	R208 2011/05/05	8.55	Call	Bond Future	2,480.0000	2,563.0000	3.347	0	0	0
2010/12/09	R208 2011/05/05	8.55	Put	Bond Future	2,072.0000	1,990.0000	(3.958)	0	0	0
2010/12/09	R208 2011/05/05	8.45	Call	Bond Future	2,163.0000	2,239.0000	3.514	0	0	0
2010/12/09	R208 2011/05/05	8.45	Put	Bond Future	2,365.0000	2,276.0000	(3.763)	0	0	0
2010/12/09	R208 2011/08/04			Bond Future	8.5800	8.5520	(0.326)	0.0000	0.0000	0
2010/12/09	R208 2011/08/04	8.25	Call	Bond Future	1,964.0000	2,027.0000	3.208	0	0	0
2010/12/09	R208 2011/08/04	8.25	Put	Bond Future	3,962.0000	3,858.0000	(2.625)	0	0	0
2010/12/09	R208 2011/08/04	8.30	Call	Bond Future	2,092.0000	2,157.0000	3.107	0	0	0
2010/12/09	R208 2011/08/04	8.30	Put	Bond Future	3,784.0000	3,681.0000	(2.722)	0	0	0
2010/12/09	R208 2011/08/04	8.20	Call	Bond Future	1,841.0000	1,901.0000	3.259	0	0	0
2010/12/09	R208 2011/08/04	8.20	Put	Bond Future	4,147.0000	4,039.0000	(2.604)	0	0	0
2010/12/09	R209 2011/02/03			Bond Future	8.5520	8.5110	(0.479)	0.0000	0.0000	22,601
2010/12/09	R209 2011/02/03	9.00	Call	Bond Future	4,210.0000	4,468.0000	6.128	0	0	0
2010/12/09	R209 2011/02/03	9.00	Put	Bond Future	634.0000	551.0000	(13.091)	0	0	0
2010/12/09	R209 2011/02/03	9.05	Call	Bond Future	4,509.0000	4,776.0000	5.921	0	0	0
2010/12/09	R209 2011/02/03	9.05	Put	Bond Future	551.0000	476.0000	(13.612)	0	0	0
2010/12/09	R209 2011/02/03	8.95	Call	Bond Future	3,916.0000	4,165.0000	6.359	0	0	0
2010/12/09	R209 2011/02/03	8.95	Put	Bond Future	725.0000	633.0000	(12.690)	0	0	0
2010/12/09	R209 2011/05/05			Bond Future	8.6130	8.5710	(0.488)	0.0000	0.0000	0
2010/12/09	R209 2011/05/05	8.50	Call	Bond Future	2,676.0000	2,832.0000	5.830	0	0	0
2010/12/09	R209 2011/05/05	8.50	Put	Bond Future	3,611.0000	3,422.0000	(5.234)	0	0	0
2010/12/09	R209 2011/05/05	8.55	Call	Bond Future	2,872.0000	3,035.0000	5.675	0	0	0

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2010/12/09	R209 2011/05/05	8.55	Put	Bond Future	3,391.0000	3,209.0000	(5.367)	0	0	0
2010/12/09	R209 2011/05/05	8.45	Call	Bond Future	2,487.0000	2,636.0000	5.991	0	0	0
2010/12/09	R209 2011/05/05	8.45	Put	Bond Future	3,842.0000	3,646.0000	(5.102)	0	0	0
2010/12/09	R209 2011/08/04			Bond Future	8.6780	8.6340	(0.507)	0.0000	0.0000	0
2010/12/09	R209 2011/08/04	8.50	Call	Bond Future	3,283.0000	3,444.0000	4.904	0	0	0
2010/12/09	R209 2011/08/04	8.50	Put	Bond Future	4,746.0000	4,549.0000	(4.151)	0	0	0
2010/12/09	R209 2011/08/04	8.55	Call	Bond Future	3,475.0000	3,642.0000	4.806	0	0	0
2010/12/09	R209 2011/08/04	8.55	Put	Bond Future	4,522.0000	4,332.0000	(4.202)	0	0	0
2010/12/09	R209 2011/08/04	8.45	Call	Bond Future	3,097.0000	3,252.0000	5.005	0	0	0
2010/12/09	R209 2011/08/04	8.45	Put	Bond Future	4,979.0000	4,776.0000	(4.077)	0	0	0
2010/12/09	R209 2011/08/04	10.10	Call	Bond Future	11,087.0000	11,390.0000	2.733	0	0	0
2010/12/09	R209 2011/08/04	10.10	Put	Bond Future	858.0000	804.0000	(6.294)	0	0	0
2010/12/09	R211 2011/02/03			Bond Future	1.8090	1.8100	0.055	0.0000	0.0000	589
2010/12/09	R211 2011/02/03	2.50	Call	Bond Future	3,899.0000	3,893.0000	(0.154)	0	0	0
2010/12/09	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R211 2011/02/03	2.55	Call	Bond Future	4,174.0000	4,168.0000	(0.144)	0	0	0
2010/12/09	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R211 2011/02/03	2.45	Call	Bond Future	3,622.0000	3,616.0000	(0.166)	0	0	0
2010/12/09	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R212 2011/02/03			Bond Future	2.4900	2.4700	(0.803)	0.0000	0.0000	2,518
2010/12/09	R212 2011/02/03	3.00	Call	Bond Future	4,808.0000	5,002.0000	4.035	0	0	0
2010/12/09	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R212 2011/02/03	3.05	Call	Bond Future	5,265.0000	5,459.0000	3.685	0	0	0
2010/12/09	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R212 2011/02/03	2.95	Call	Bond Future	4,348.0000	4,542.0000	4.462	0	0	0
2010/12/09	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/02/03			Bond Future	8.5930	8.5770	(0.186)	0.0000	0.0000	0
2010/12/09	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/02/03	8.00	Put	Bond Future	5,201.0000	5,067.0000	(2.576)	0	0	0
2010/12/09	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/02/03	8.05	Put	Bond Future	4,745.0000	4,610.0000	(2.845)	0	0	0
2010/12/09	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/02/03	7.95	Put	Bond Future	5,662.0000	5,527.0000	(2.384)	0	0	0

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2010/12/09	R213 2011/05/05			Bond Future	8.6590	8.6430	(0.185)	0.0000	0.0000	0
2010/12/09	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/05/05	8.00	Put	Bond Future	5,730.0000	5,597.0000	(2.321)	0	0	0
2010/12/09	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/05/05	8.05	Put	Bond Future	5,275.0000	5,142.0000	(2.521)	0	0	0
2010/12/09	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/05/05	7.95	Put	Bond Future	6,188.0000	6,055.0000	(2.149)	0	0	0
2010/12/09	R213 2011/08/04			Bond Future	8.7310	8.7140	(0.195)	0.0000	0.0000	0
2010/12/09	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/08/04	8.00	Put	Bond Future	6,295.0000	6,156.0000	(2.208)	0	0	0
2010/12/09	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/08/04	8.05	Put	Bond Future	5,842.0000	5,703.0000	(2.379)	0	0	0
2010/12/09	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/09	R213 2011/08/04	7.95	Put	Bond Future	6,751.0000	6,612.0000	(2.059)	0	0	0
2010/12/09	TRT1 2011/02/03			Index Future	337.8450	338.4990	0.194	0.0000	0.0000	100
2010/12/09	TRT1 2011/05/05			Index Future	342.4380	343.1020	0.194	0.0000	0.0000	0
Total										173999.00