



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/12/2010

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
2010/12/13	AL7T 2011/02/03			Index Future	372.7680	371.9670	(0.215)	0.0000	0.0000	30
2010/12/13	ALBI 2011/02/03			Index Future	343.4460	342.7870	(0.192)	0.0000	0.0000	1,164
2010/12/13	ALBI 2011/05/05			Index Future	348.4690	347.8010	(0.192)	0.0000	0.0000	2
2010/12/13	CRD1 2011/02/03			Index Future	152.7890	152.9360	0.096	0.0000	0.0000	2
2010/12/13	CRD1 2011/05/05			Index Future	154.8670	155.0170	0.097	0.0000	0.0000	0
2010/12/13	GOVI 2011/02/03			GOVI	344.3150	343.6820	(0.184)	0.0000	0.0000	210
2010/12/13	GOVI 2011/02/03	343.00	Call	GOVI	13,150.0000	6,820.0000	(48.137)	0	0	0
2010/12/13	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/13	GOVI 2011/02/03	343.01	Call	GOVI	13,050.0000	6,720.0000	(48.506)	0	0	0
2010/12/13	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/13	GOVI 2011/02/03	342.99	Call	GOVI	13,250.0000	6,920.0000	(47.774)	0	0	0
2010/12/13	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/13	GOVI 2011/05/05			GOVI	349.3500	348.7090	(0.183)	0.0000	0.0000	0
2010/12/13	GOVI 2011/05/05	349.00	Call	GOVI	3,500.0000	0.0000	(100.000)	0	0	0
2010/12/13	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	2,910.0000	100.000	0	0	0
2010/12/13	GOVI 2011/05/05	349.01	Call	GOVI	3,400.0000	0.0000	(100.000)	0	0	0
2010/12/13	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	3,010.0000	100.000	0	0	0
2010/12/13	GOVI 2011/05/05	348.99	Call	GOVI	3,600.0000	0.0000	(100.000)	0	0	0
2010/12/13	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	2,810.0000	100.000	0	0	0
2010/12/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/13	IGOV 2011/02/03			Index Future	148.3670	148.6270	0.175	0.0000	0.0000	4
2010/12/13	IGOV 2011/05/05			Index Future	150.5370	150.8010	0.175	0.0000	0.0000	0

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2010/12/13	IGOV 2011/08/04			Index Future	152.7080	152.9770	0.176	0.0000	0.0000	0
2010/12/13	ILBI 2011/02/03			Index Future	401.8600	402.5640	0.175	0.0000	0.0000	370
2010/12/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/13	JBAF 2010/12/15			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	7,600
2010/12/13	JBAF 2011/01/19			Jibar Tradeable Future	5.5400	5.5200	(0.361)	0.0000	0.0000	5,000
2010/12/13	JBAF 2011/02/16			Jibar Tradeable Future	5.5200	5.4700	(0.906)	0.0000	0.0000	2,500
2010/12/13	JBAF 2011/03/16			Jibar Tradeable Future	5.5100	5.4610	(0.889)	0.0000	0.0000	5,500
2010/12/13	JBAF 2011/04/20			Jibar Tradeable Future	5.5100	5.4610	(0.889)	0.0000	0.0000	2
2010/12/13	JBAF 2011/05/18			Jibar Tradeable Future	5.5200	5.4660	(0.978)	0.0000	0.0000	0
2010/12/13	JBAF 2011/06/15			Jibar Tradeable Future	5.5200	5.4730	(0.851)	0.0000	0.0000	4,500
2010/12/13	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.6780	(1.080)	0.0000	0.0000	13,900
2010/12/13	JBAF 2011/12/21			Jibar Tradeable Future	5.9800	5.9240	(0.936)	0.0000	0.0000	5,200
2010/12/13	JBAF 2012/03/20			Jibar Tradeable Future	6.2500	6.2080	(0.672)	0.0000	0.0000	0
2010/12/13	JBAF 2012/06/20			Jibar Tradeable Future	6.5600	6.5200	(0.610)	0.0000	0.0000	100
2010/12/13	JBAF 2012/09/19			Jibar Tradeable Future	6.8500	6.8000	(0.730)	0.0000	0.0000	40,100
2010/12/13	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/13	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/13	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/13	OTH1 2011/02/03			Index Future	338.3930	337.5880	(0.238)	0.0000	0.0000	3
2010/12/13	OTH1 2011/05/05			Index Future	343.3410	342.5260	(0.237)	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
2010/12/13	R157 2011/02/03			Bond Future	7.4290	7.4690	0.538	0.0000	0.0000	7,886
2010/12/13	R157 2011/02/03	7.90	Call	Bond Future	2,237.0000	2,077.0000	(7.152)	0	0	0
2010/12/13	R157 2011/02/03	7.90	Put	Bond Future	195.0000	211.0000	8.205	0	0	0
2010/12/13	R157 2011/02/03	7.95	Call	Bond Future	2,418.0000	2,255.0000	(6.741)	0	0	0
2010/12/13	R157 2011/02/03	7.95	Put	Bond Future	162.0000	174.0000	7.407	0	0	0
2010/12/13	R157 2011/02/03	7.85	Call	Bond Future	2,061.0000	1,904.0000	(7.618)	0	0	0
2010/12/13	R157 2011/02/03	7.85	Put	Bond Future	234.0000	252.0000	7.692	0	0	0
2010/12/13	R157 2011/05/05			Bond Future	7.5410	7.5830	0.557	0.0000	0.0000	705
2010/12/13	R157 2011/05/05	7.75	Call	Bond Future	1,873.0000	1,756.0000	(6.247)	0	0	0
2010/12/13	R157 2011/05/05	7.75	Put	Bond Future	1,012.0000	1,069.0000	5.632	0	0	0
2010/12/13	R157 2011/05/05	7.80	Call	Bond Future	2,000.0000	1,879.0000	(6.050)	0	0	0
2010/12/13	R157 2011/05/05	7.80	Put	Bond Future	935.0000	987.0000	5.561	0	0	0
2010/12/13	R157 2011/05/05	7.70	Call	Bond Future	1,749.0000	1,636.0000	(6.461)	0	0	0
2010/12/13	R157 2011/05/05	7.70	Put	Bond Future	1,094.0000	1,154.0000	5.484	0	0	0
2010/12/13	R157 2011/05/05	7.65	Call	Bond Future	1,630.0000	1,521.0000	(6.687)	0	0	0
2010/12/13	R157 2011/05/05	7.65	Put	Bond Future	1,180.0000	1,245.0000	5.508	0	0	0
2010/12/13	R157 2011/08/04			Bond Future	7.6710	7.7160	0.587	0.0000	0.0000	0
2010/12/13	R157 2011/08/04	7.50	Call	Bond Future	1,351.0000	1,265.0000	(6.366)	0	0	0
2010/12/13	R157 2011/08/04	7.50	Put	Bond Future	2,018.0000	2,107.0000	4.410	0	0	0
2010/12/13	R157 2011/08/04	7.55	Call	Bond Future	1,443.0000	1,353.0000	(6.237)	0	0	0
2010/12/13	R157 2011/08/04	7.55	Put	Bond Future	1,915.0000	2,000.0000	4.439	0	0	0
2010/12/13	R157 2011/08/04	7.45	Call	Bond Future	1,263.0000	1,180.0000	(6.572)	0	0	0
2010/12/13	R157 2011/08/04	7.45	Put	Bond Future	2,126.0000	2,218.0000	4.327	0	0	0
2010/12/13	R186 2011/02/03			Bond Future	8.4340	8.4730	0.462	0.0000	0.0000	24,674
2010/12/13	R186 2011/02/03	9.00	Call	Bond Future	5,805.0000	5,448.0000	(6.150)	0	0	0
2010/12/13	R186 2011/02/03	9.00	Put	Bond Future	456.0000	479.0000	5.044	0	0	0
2010/12/13	R186 2011/02/03	9.05	Call	Bond Future	6,193.0000	5,832.0000	(5.829)	0	0	0
2010/12/13	R186 2011/02/03	9.05	Put	Bond Future	389.0000	408.0000	4.884	0	0	0
2010/12/13	R186 2011/02/03	8.95	Call	Bond Future	5,423.0000	5,072.0000	(6.472)	0	0	0
2010/12/13	R186 2011/02/03	8.95	Put	Bond Future	532.0000	561.0000	5.451	0	0	0
2010/12/13	R186 2011/02/03	7.75	Put	Bond Future	7,187.0000	7,515.0000	4.564	0	0	0
2010/12/13	R186 2011/02/03	7.75	Call	Bond Future	212.0000	160.0000	(24.528)	0	0	3,000
2010/12/13	R186 2011/05/05			Bond Future	8.5110	8.5520	0.482	0.0000	0.0000	0
2010/12/13	R186 2011/05/05	8.75	Call	Bond Future	4,799.0000	4,525.0000	(5.710)	0	0	0

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2010/12/13	R186 2011/05/05	8.75	Put	Bond Future	2,537.0000	2,656.0000	4.691	0	0	0
2010/12/13	R186 2011/05/05	8.80	Call	Bond Future	5,087.0000	4,806.0000	(5.524)	0	0	0
2010/12/13	R186 2011/05/05	8.80	Put	Bond Future	2,360.0000	2,471.0000	4.703	0	0	0
2010/12/13	R186 2011/05/05	8.70	Call	Bond Future	4,517.0000	4,251.0000	(5.889)	0	0	0
2010/12/13	R186 2011/05/05	8.70	Put	Bond Future	2,723.0000	2,850.0000	4.664	0	0	0
2010/12/13	R186 2011/05/05	8.00	Put	Bond Future	6,566.0000	6,817.0000	3.823	0	0	0
2010/12/13	R186 2011/05/05	8.00	Call	Bond Future	1,506.0000	1,365.0000	(9.363)	0	0	5,500
2010/12/13	R186 2011/08/04			Bond Future	8.5940	8.6360	0.489	0.0000	0.0000	0
2010/12/13	R186 2011/08/04	8.25	Call	Bond Future	3,059.0000	2,876.0000	(5.982)	0	0	0
2010/12/13	R186 2011/08/04	8.25	Put	Bond Future	6,366.0000	6,578.0000	3.330	0	0	0
2010/12/13	R186 2011/08/04	8.30	Call	Bond Future	3,259.0000	3,068.0000	(5.861)	0	0	0
2010/12/13	R186 2011/08/04	8.30	Put	Bond Future	6,077.0000	6,281.0000	3.357	0	0	0
2010/12/13	R186 2011/08/04	8.20	Call	Bond Future	2,866.0000	2,690.0000	(6.141)	0	0	0
2010/12/13	R186 2011/08/04	8.20	Put	Bond Future	6,665.0000	6,884.0000	3.286	0	0	0
2010/12/13	R201 2011/02/03			Bond Future	7.1750	7.2150	0.557	0.0000	0.0000	489
2010/12/13	R201 2011/02/03	8.00	Call	Bond Future	2,813.0000	2,677.0000	(4.835)	0	0	0
2010/12/13	R201 2011/02/03	8.00	Put	Bond Future	28.0000	29.0000	3.571	0	0	0
2010/12/13	R201 2011/02/03	8.05	Call	Bond Future	2,972.0000	2,837.0000	(4.542)	0	0	0
2010/12/13	R201 2011/02/03	8.05	Put	Bond Future	21.0000	23.0000	9.524	0	0	0
2010/12/13	R201 2011/02/03	7.95	Call	Bond Future	2,654.0000	2,519.0000	(5.087)	0	0	0
2010/12/13	R201 2011/02/03	7.95	Put	Bond Future	35.0000	37.0000	5.714	0	0	0
2010/12/13	R201 2011/05/05			Bond Future	7.2790	7.3220	0.591	0.0000	0.0000	0
2010/12/13	R201 2011/05/05	7.75	Call	Bond Future	1,952.0000	1,843.0000	(5.584)	0	0	0
2010/12/13	R201 2011/05/05	7.75	Put	Bond Future	449.0000	479.0000	6.682	0	0	0
2010/12/13	R201 2011/05/05	7.80	Call	Bond Future	2,069.0000	1,959.0000	(5.317)	0	0	0
2010/12/13	R201 2011/05/05	7.80	Put	Bond Future	408.0000	437.0000	7.108	0	0	0
2010/12/13	R201 2011/05/05	7.70	Call	Bond Future	1,837.0000	1,732.0000	(5.716)	0	0	0
2010/12/13	R201 2011/05/05	7.70	Put	Bond Future	492.0000	526.0000	6.911	0	0	0
2010/12/13	R201 2011/08/04			Bond Future	7.4050	7.4520	0.635	0.0000	0.0000	0
2010/12/13	R201 2011/08/04	7.25	Call	Bond Future	1,007.0000	938.0000	(6.852)	0	0	0
2010/12/13	R201 2011/08/04	7.25	Put	Bond Future	1,474.0000	1,546.0000	4.885	0	0	0
2010/12/13	R201 2011/08/04	7.30	Call	Bond Future	1,078.0000	1,006.0000	(6.679)	0	0	0
2010/12/13	R201 2011/08/04	7.30	Put	Bond Future	1,394.0000	1,463.0000	4.950	0	0	0
2010/12/13	R201 2011/08/04	7.20	Call	Bond Future	939.0000	872.0000	(7.135)	0	0	0

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2010/12/13	R201 2011/08/04	7.20	Put	Bond Future	1,557.0000	1,631.0000	4.753	0	0	0
2010/12/13	R202 2011/02/03			Bond Future	0.4200	0.3740	(10.952)	0.0000	0.0000	3,649
2010/12/13	R202 2011/02/03	3.05	Call	Bond Future	59,347.0000	60,701.0000	2.281	0	0	0
2010/12/13	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R202 2011/02/03	3.10	Call	Bond Future	60,194.0000	61,548.0000	2.249	0	0	0
2010/12/13	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R202 2011/02/03	3.00	Call	Bond Future	58,491.0000	59,846.0000	2.317	0	0	0
2010/12/13	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R202 2011/05/05			Bond Future	0.3420	0.2960	(13.450)	0.0000	0.0000	6,500
2010/12/13	R202 2011/05/05	2.05	Call	Bond Future	42,273.0000	43,631.0000	3.212	0	0	0
2010/12/13	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R202 2011/05/05	2.10	Call	Bond Future	43,301.0000	44,659.0000	3.136	0	0	0
2010/12/13	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R202 2011/05/05	2.00	Call	Bond Future	41,235.0000	42,593.0000	3.293	0	0	0
2010/12/13	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R203 2011/02/03			Bond Future	8.0490	8.0770	0.348	0.0000	0.0000	1,407
2010/12/13	R203 2011/02/03	8.50	Call	Bond Future	2,547.0000	2,412.0000	(5.300)	0	0	0
2010/12/13	R203 2011/02/03	8.50	Put	Bond Future	290.0000	297.0000	2.414	0	0	0
2010/12/13	R203 2011/02/03	8.55	Call	Bond Future	2,749.0000	2,613.0000	(4.947)	0	0	0
2010/12/13	R203 2011/02/03	8.55	Put	Bond Future	246.0000	252.0000	2.439	0	0	0
2010/12/13	R203 2011/02/03	8.45	Call	Bond Future	2,350.0000	2,218.0000	(5.617)	0	0	0
2010/12/13	R203 2011/02/03	8.45	Put	Bond Future	340.0000	350.0000	2.941	0	0	0
2010/12/13	R203 2011/02/03	8.00	Put	Bond Future	1,163.0000	1,212.0000	4.213	0	0	0
2010/12/13	R203 2011/02/03	8.00	Call	Bond Future	914.0000	821.0000	(10.175)	0	0	1,000
2010/12/13	R203 2011/05/05			Bond Future	8.1570	8.1870	0.368	0.0000	0.0000	0
2010/12/13	R203 2011/05/05	8.25	Call	Bond Future	2,000.0000	1,902.0000	(4.900)	0	0	0
2010/12/13	R203 2011/05/05	8.25	Put	Bond Future	1,546.0000	1,595.0000	3.169	0	0	0
2010/12/13	R203 2011/05/05	8.30	Call	Bond Future	2,138.0000	2,037.0000	(4.724)	0	0	0
2010/12/13	R203 2011/05/05	8.30	Put	Bond Future	1,441.0000	1,487.0000	3.192	0	0	0
2010/12/13	R203 2011/05/05	8.20	Call	Bond Future	1,867.0000	1,772.0000	(5.088)	0	0	0
2010/12/13	R203 2011/05/05	8.20	Put	Bond Future	1,657.0000	1,709.0000	3.138	0	0	0
2010/12/13	R203 2011/08/04			Bond Future	8.2770	8.3090	0.387	0.0000	0.0000	0
2010/12/13	R203 2011/08/04	8.00	Call	Bond Future	1,581.0000	1,506.0000	(4.744)	0	0	0

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2010/12/13	R203 2011/08/04	8.00	Put	Bond Future	2,897.0000	2,972.0000	2.589	0	0	0
2010/12/13	R203 2011/08/04	8.05	Call	Bond Future	1,685.0000	1,608.0000	(4.570)	0	0	0
2010/12/13	R203 2011/08/04	8.05	Put	Bond Future	2,762.0000	2,835.0000	2.643	0	0	0
2010/12/13	R203 2011/08/04	7.95	Call	Bond Future	1,482.0000	1,409.0000	(4.926)	0	0	0
2010/12/13	R203 2011/08/04	7.95	Put	Bond Future	3,038.0000	3,115.0000	2.535	0	0	0
2010/12/13	R204 2011/02/03			Bond Future	8.1610	8.2050	0.539	0.0000	0.0000	1,926
2010/12/13	R204 2011/02/03	8.50	Call	Bond Future	2,378.0000	2,167.0000	(8.873)	0	0	0
2010/12/13	R204 2011/02/03	8.50	Put	Bond Future	473.0000	512.0000	8.245	0	0	0
2010/12/13	R204 2011/02/03	8.55	Call	Bond Future	2,588.0000	2,372.0000	(8.346)	0	0	0
2010/12/13	R204 2011/02/03	8.55	Put	Bond Future	405.0000	439.0000	8.395	0	0	0
2010/12/13	R204 2011/02/03	8.45	Call	Bond Future	2,175.0000	1,971.0000	(9.379)	0	0	0
2010/12/13	R204 2011/02/03	8.45	Put	Bond Future	548.0000	594.0000	8.394	0	0	0
2010/12/13	R204 2011/05/05			Bond Future	8.2620	8.3080	0.557	0.0000	0.0000	0
2010/12/13	R204 2011/05/05	8.50	Call	Bond Future	2,755.0000	2,582.0000	(6.279)	0	0	0
2010/12/13	R204 2011/05/05	8.50	Put	Bond Future	1,452.0000	1,533.0000	5.579	0	0	0
2010/12/13	R204 2011/05/05	8.55	Call	Bond Future	2,924.0000	2,746.0000	(6.088)	0	0	0
2010/12/13	R204 2011/05/05	8.55	Put	Bond Future	1,350.0000	1,426.0000	5.630	0	0	0
2010/12/13	R204 2011/05/05	8.45	Call	Bond Future	2,591.0000	2,423.0000	(6.484)	0	0	0
2010/12/13	R204 2011/05/05	8.45	Put	Bond Future	1,560.0000	1,646.0000	5.513	0	0	0
2010/12/13	R204 2011/08/04			Bond Future	8.3740	8.4220	0.573	0.0000	0.0000	0
2010/12/13	R204 2011/08/04	8.00	Call	Bond Future	1,637.0000	1,525.0000	(6.842)	0	0	0
2010/12/13	R204 2011/08/04	8.00	Put	Bond Future	3,663.0000	3,807.0000	3.931	0	0	0
2010/12/13	R204 2011/08/04	8.05	Call	Bond Future	1,747.0000	1,631.0000	(6.640)	0	0	0
2010/12/13	R204 2011/08/04	8.05	Put	Bond Future	3,499.0000	3,639.0000	4.001	0	0	0
2010/12/13	R204 2011/08/04	7.95	Call	Bond Future	1,531.0000	1,424.0000	(6.989)	0	0	0
2010/12/13	R204 2011/08/04	7.95	Put	Bond Future	3,832.0000	3,981.0000	3.888	0	0	0
2010/12/13	R206 2011/02/03			Bond Future	6.8180	6.8530	0.513	0.0000	0.0000	0
2010/12/13	R206 2011/02/03	8.00	Call	Bond Future	3,075.0000	2,982.0000	(3.024)	0	0	0
2010/12/13	R206 2011/02/03	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/12/13	R206 2011/02/03	8.05	Call	Bond Future	3,202.0000	3,109.0000	(2.904)	0	0	0
2010/12/13	R206 2011/02/03	8.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/12/13	R206 2011/02/03	7.95	Call	Bond Future	2,948.0000	2,856.0000	(3.121)	0	0	0
2010/12/13	R206 2011/02/03	7.95	Put	Bond Future	4.0000	4.0000	0.000	0	0	0

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2010/12/13	R206 2011/05/05			Bond Future	6.9180	6.9560	0.549	0.0000	0.0000	0
2010/12/13	R206 2011/05/05	7.50	Call	Bond Future	1,685.0000	1,609.0000	(4.510)	0	0	0
2010/12/13	R206 2011/05/05	7.50	Put	Bond Future	281.0000	297.0000	5.694	0	0	0
2010/12/13	R206 2011/05/05	7.55	Call	Bond Future	1,778.0000	1,700.0000	(4.387)	0	0	0
2010/12/13	R206 2011/05/05	7.55	Put	Bond Future	254.0000	269.0000	5.906	0	0	0
2010/12/13	R206 2011/05/05	7.45	Call	Bond Future	1,595.0000	1,520.0000	(4.702)	0	0	0
2010/12/13	R206 2011/05/05	7.45	Put	Bond Future	311.0000	328.0000	5.466	0	0	0
2010/12/13	R206 2011/08/04			Bond Future	7.0470	7.0900	0.610	0.0000	0.0000	0
2010/12/13	R206 2011/08/04	7.00	Call	Bond Future	847.0000	796.0000	(6.021)	0	0	0
2010/12/13	R206 2011/08/04	7.00	Put	Bond Future	951.0000	995.0000	4.627	0	0	0
2010/12/13	R206 2011/08/04	7.05	Call	Bond Future	902.0000	849.0000	(5.876)	0	0	0
2010/12/13	R206 2011/08/04	7.05	Put	Bond Future	895.0000	937.0000	4.693	0	0	0
2010/12/13	R206 2011/08/04	6.95	Call	Bond Future	792.0000	743.0000	(6.187)	0	0	0
2010/12/13	R206 2011/08/04	6.95	Put	Bond Future	1,007.0000	1,053.0000	4.568	0	0	0
2010/12/13	R207 2011/02/03			Bond Future	8.2480	8.2870	0.473	0.0000	0.0000	800
2010/12/13	R207 2011/02/03	8.75	Call	Bond Future	3,255.0000	3,041.0000	(6.575)	0	0	0
2010/12/13	R207 2011/02/03	8.75	Put	Bond Future	311.0000	330.0000	6.109	0	0	0
2010/12/13	R207 2011/02/03	8.80	Call	Bond Future	3,495.0000	3,278.0000	(6.209)	0	0	0
2010/12/13	R207 2011/02/03	8.80	Put	Bond Future	264.0000	280.0000	6.061	0	0	0
2010/12/13	R207 2011/02/03	8.70	Call	Bond Future	3,021.0000	2,810.0000	(6.984)	0	0	0
2010/12/13	R207 2011/02/03	8.70	Put	Bond Future	364.0000	387.0000	6.319	0	0	0
2010/12/13	R207 2011/05/05			Bond Future	8.3430	8.3840	0.491	0.0000	0.0000	0
2010/12/13	R207 2011/05/05	8.50	Call	Bond Future	2,646.0000	2,488.0000	(5.971)	0	0	0
2010/12/13	R207 2011/05/05	8.50	Put	Bond Future	1,736.0000	1,817.0000	4.666	0	0	0
2010/12/13	R207 2011/05/05	8.55	Call	Bond Future	2,816.0000	2,653.0000	(5.788)	0	0	0
2010/12/13	R207 2011/05/05	8.55	Put	Bond Future	1,619.0000	1,694.0000	4.632	0	0	0
2010/12/13	R207 2011/05/05	8.45	Call	Bond Future	2,482.0000	2,329.0000	(6.164)	0	0	0
2010/12/13	R207 2011/05/05	8.45	Put	Bond Future	1,861.0000	1,946.0000	4.567	0	0	0
2010/12/13	R207 2011/08/04			Bond Future	8.4480	8.4900	0.497	0.0000	0.0000	0
2010/12/13	R207 2011/08/04	8.25	Call	Bond Future	2,171.0000	2,049.0000	(5.620)	0	0	0
2010/12/13	R207 2011/08/04	8.25	Put	Bond Future	3,303.0000	3,419.0000	3.512	0	0	0
2010/12/13	R207 2011/08/04	8.30	Call	Bond Future	2,303.0000	2,177.0000	(5.471)	0	0	0
2010/12/13	R207 2011/08/04	8.30	Put	Bond Future	3,147.0000	3,259.0000	3.559	0	0	0
2010/12/13	R207 2011/08/04	8.20	Call	Bond Future	2,043.0000	1,926.0000	(5.727)	0	0	0

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2010/12/13	R207 2011/08/04	8.20	Put	Bond Future	3,464.0000	3,584.0000	3.464	0	0	0
2010/12/13	R208 2011/02/03			Bond Future	8.2740	8.3180	0.532	0.0000	0.0000	5,598
2010/12/13	R208 2011/02/03	8.75	Call	Bond Future	3,307.0000	3,057.0000	(7.560)	0	0	0
2010/12/13	R208 2011/02/03	8.75	Put	Bond Future	364.0000	392.0000	7.692	0	0	0
2010/12/13	R208 2011/02/03	8.80	Call	Bond Future	3,555.0000	3,301.0000	(7.145)	0	0	0
2010/12/13	R208 2011/02/03	8.80	Put	Bond Future	310.0000	334.0000	7.742	0	0	0
2010/12/13	R208 2011/02/03	8.70	Call	Bond Future	3,064.0000	2,820.0000	(7.963)	0	0	0
2010/12/13	R208 2011/02/03	8.70	Put	Bond Future	424.0000	458.0000	8.019	0	0	0
2010/12/13	R208 2011/05/05			Bond Future	8.3590	8.4050	0.550	0.0000	0.0000	0
2010/12/13	R208 2011/05/05	8.50	Call	Bond Future	2,720.0000	2,537.0000	(6.728)	0	0	0
2010/12/13	R208 2011/05/05	8.50	Put	Bond Future	1,854.0000	1,955.0000	5.448	0	0	0
2010/12/13	R208 2011/05/05	8.55	Call	Bond Future	2,897.0000	2,708.0000	(6.524)	0	0	0
2010/12/13	R208 2011/05/05	8.55	Put	Bond Future	1,727.0000	1,822.0000	5.501	0	0	0
2010/12/13	R208 2011/05/05	8.45	Call	Bond Future	2,548.0000	2,371.0000	(6.947)	0	0	0
2010/12/13	R208 2011/05/05	8.45	Put	Bond Future	1,988.0000	2,095.0000	5.382	0	0	0
2010/12/13	R208 2011/08/04			Bond Future	8.4520	8.4990	0.556	0.0000	0.0000	0
2010/12/13	R208 2011/08/04	8.25	Call	Bond Future	2,279.0000	2,137.0000	(6.231)	0	0	0
2010/12/13	R208 2011/08/04	8.25	Put	Bond Future	3,509.0000	3,650.0000	4.018	0	0	0
2010/12/13	R208 2011/08/04	8.30	Call	Bond Future	2,420.0000	2,273.0000	(6.074)	0	0	0
2010/12/13	R208 2011/08/04	8.30	Put	Bond Future	3,343.0000	3,479.0000	4.068	0	0	0
2010/12/13	R208 2011/08/04	8.20	Call	Bond Future	2,143.0000	2,006.0000	(6.393)	0	0	0
2010/12/13	R208 2011/08/04	8.20	Put	Bond Future	3,681.0000	3,827.0000	3.966	0	0	0
2010/12/13	R209 2011/02/03			Bond Future	8.4290	8.4680	0.463	0.0000	0.0000	22,601
2010/12/13	R209 2011/02/03	9.00	Call	Bond Future	5,025.0000	4,716.0000	(6.149)	0	0	0
2010/12/13	R209 2011/02/03	9.00	Put	Bond Future	417.0000	438.0000	5.036	0	0	0
2010/12/13	R209 2011/02/03	9.05	Call	Bond Future	5,347.0000	5,034.0000	(5.854)	0	0	0
2010/12/13	R209 2011/02/03	9.05	Put	Bond Future	357.0000	374.0000	4.762	0	0	0
2010/12/13	R209 2011/02/03	8.95	Call	Bond Future	4,706.0000	4,401.0000	(6.481)	0	0	0
2010/12/13	R209 2011/02/03	8.95	Put	Bond Future	484.0000	508.0000	4.959	0	0	0
2010/12/13	R209 2011/05/05			Bond Future	8.4870	8.5270	0.471	0.0000	0.0000	0
2010/12/13	R209 2011/05/05	8.50	Call	Bond Future	3,176.0000	2,971.0000	(6.455)	0	0	0
2010/12/13	R209 2011/05/05	8.50	Put	Bond Future	3,067.0000	3,196.0000	4.206	0	0	0
2010/12/13	R209 2011/05/05	8.55	Call	Bond Future	3,394.0000	3,182.0000	(6.246)	0	0	0

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2010/12/13	R209 2011/05/05	8.55	Put	Bond Future	2,869.0000	2,991.0000	4.252	0	0	0
2010/12/13	R209 2011/05/05	8.45	Call	Bond Future	2,965.0000	2,767.0000	(6.678)	0	0	0
2010/12/13	R209 2011/05/05	8.45	Put	Bond Future	3,276.0000	3,412.0000	4.151	0	0	0
2010/12/13	R209 2011/08/04			Bond Future	8.5480	8.5890	0.480	0.0000	0.0000	0
2010/12/13	R209 2011/08/04	8.50	Call	Bond Future	3,786.0000	3,591.0000	(5.151)	0	0	0
2010/12/13	R209 2011/08/04	8.50	Put	Bond Future	4,185.0000	4,328.0000	3.417	0	0	0
2010/12/13	R209 2011/08/04	8.55	Call	Bond Future	3,995.0000	3,794.0000	(5.031)	0	0	0
2010/12/13	R209 2011/08/04	8.55	Put	Bond Future	3,978.0000	4,116.0000	3.469	0	0	0
2010/12/13	R209 2011/08/04	8.45	Call	Bond Future	3,581.0000	3,392.0000	(5.278)	0	0	0
2010/12/13	R209 2011/08/04	8.45	Put	Bond Future	4,399.0000	4,548.0000	3.387	0	0	0
2010/12/13	R209 2011/08/04	10.10	Call	Bond Future	12,001.0000	11,690.0000	(2.591)	0	0	0
2010/12/13	R209 2011/08/04	10.10	Put	Bond Future	708.0000	736.0000	3.955	0	0	0
2010/12/13	R211 2011/02/03			Bond Future	1.8110	1.7530	(3.203)	0.0000	0.0000	589
2010/12/13	R211 2011/02/03	2.50	Call	Bond Future	3,887.0000	4,222.0000	8.618	0	0	0
2010/12/13	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R211 2011/02/03	2.55	Call	Bond Future	4,163.0000	4,498.0000	8.047	0	0	0
2010/12/13	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R211 2011/02/03	2.45	Call	Bond Future	3,611.0000	3,946.0000	9.277	0	0	0
2010/12/13	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R212 2011/02/03			Bond Future	2.4710	2.4720	0.040	0.0000	0.0000	2,518
2010/12/13	R212 2011/02/03	3.00	Call	Bond Future	4,992.0000	4,982.0000	(0.200)	0	0	0
2010/12/13	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R212 2011/02/03	3.05	Call	Bond Future	5,449.0000	5,440.0000	(0.165)	0	0	0
2010/12/13	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R212 2011/02/03	2.95	Call	Bond Future	4,532.0000	4,523.0000	(0.199)	0	0	0
2010/12/13	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/02/03			Bond Future	8.4940	8.5340	0.471	0.0000	0.0000	0
2010/12/13	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/02/03	8.00	Put	Bond Future	4,365.0000	4,704.0000	7.766	0	0	0
2010/12/13	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/02/03	8.05	Put	Bond Future	3,908.0000	4,248.0000	8.700	0	0	0
2010/12/13	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/02/03	7.95	Put	Bond Future	4,825.0000	5,165.0000	7.047	0	0	0

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2010/12/13	R213 2011/05/05			Bond Future	8.5580	8.5980	0.467	0.0000	0.0000	0
2010/12/13	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/05/05	8.00	Put	Bond Future	4,887.0000	5,222.0000	6.855	0	0	0
2010/12/13	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/05/05	8.05	Put	Bond Future	4,433.0000	4,768.0000	7.557	0	0	0
2010/12/13	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/05/05	7.95	Put	Bond Future	5,346.0000	5,681.0000	6.266	0	0	0
2010/12/13	R213 2011/08/04			Bond Future	8.6270	8.6680	0.475	0.0000	0.0000	0
2010/12/13	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/08/04	8.00	Put	Bond Future	5,440.0000	5,779.0000	6.232	0	0	0
2010/12/13	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/08/04	8.05	Put	Bond Future	4,988.0000	5,326.0000	6.776	0	0	0
2010/12/13	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/13	R213 2011/08/04	7.95	Put	Bond Future	5,896.0000	6,235.0000	5.750	0	0	0
2010/12/13	TRT1 2011/02/03			Index Future	340.0810	339.4810	(0.176)	0.0000	0.0000	100
2010/12/13	TRT1 2011/05/05			Index Future	344.7060	344.0990	(0.176)	0.0000	0.0000	0
Total										175129.00