



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/12/2010

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
2010/12/15	AL7T 2011/02/03			Index Future	373.0460	371.4500	(0.428)	0.0000	0.0000	30
2010/12/15	ALBI 2011/02/03			Index Future	343.8690	342.3660	(0.437)	0.0000	0.0000	1,164
2010/12/15	ALBI 2011/05/05			Index Future	348.8990	347.3750	(0.437)	0.0000	0.0000	2
2010/12/15	CRD1 2011/02/03			Index Future	153.1560	152.7410	(0.271)	0.0000	0.0000	2
2010/12/15	CRD1 2011/05/05			Index Future	155.2400	154.8200	(0.271)	0.0000	0.0000	0
2010/12/15	GOVI 2011/02/03			GOVI	344.6850	343.2240	(0.424)	0.0000	0.0000	210
2010/12/15	GOVI 2011/02/03	343.00	Call	GOVI	16,850.0000	2,240.0000	(86.706)	0	0	0
2010/12/15	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/15	GOVI 2011/02/03	343.01	Call	GOVI	16,750.0000	2,140.0000	(87.224)	0	0	0
2010/12/15	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/15	GOVI 2011/02/03	342.99	Call	GOVI	16,950.0000	2,340.0000	(86.195)	0	0	0
2010/12/15	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/15	GOVI 2011/05/05			GOVI	349.7270	348.2460	(0.423)	0.0000	0.0000	0
2010/12/15	GOVI 2011/05/05	349.00	Call	GOVI	7,270.0000	0.0000	(100.000)	0	0	0
2010/12/15	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	7,540.0000	100.000	0	0	0
2010/12/15	GOVI 2011/05/05	349.01	Call	GOVI	7,170.0000	0.0000	(100.000)	0	0	0
2010/12/15	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	7,640.0000	100.000	0	0	0
2010/12/15	GOVI 2011/05/05	348.99	Call	GOVI	7,370.0000	0.0000	(100.000)	0	0	0
2010/12/15	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	7,440.0000	100.000	0	0	0
2010/12/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/15	IGOV 2011/02/03			Index Future	148.4100	148.5590	0.100	0.0000	0.0000	4
2010/12/15	IGOV 2011/05/05			Index Future	150.5810	150.7320	0.100	0.0000	0.0000	0

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2010/12/15	IGOV 2011/08/04			Index Future	152.7540	152.9070	0.100	0.0000	0.0000	0
2010/12/15	ILBI 2011/02/03			Index Future	402.3690	402.4660	0.024	0.0000	0.0000	370
2010/12/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/15	JBAF 2010/12/15			Jibar Tradeable Future	5.5250	5.5600	0.633	0.0000	0.0000	0
2010/12/15	JBAF 2011/01/19			Jibar Tradeable Future	5.4700	5.5100	0.731	0.0000	0.0000	5,000
2010/12/15	JBAF 2011/02/16			Jibar Tradeable Future	5.4500	5.4800	0.550	0.0000	0.0000	2,500
2010/12/15	JBAF 2011/03/16			Jibar Tradeable Future	5.4430	5.4800	0.680	0.0000	0.0000	5,500
2010/12/15	JBAF 2011/04/20			Jibar Tradeable Future	5.4520	5.4800	0.514	0.0000	0.0000	2
2010/12/15	JBAF 2011/05/18			Jibar Tradeable Future	5.4610	5.4800	0.348	0.0000	0.0000	0
2010/12/15	JBAF 2011/06/15			Jibar Tradeable Future	5.4620	5.4900	0.513	0.0000	0.0000	4,500
2010/12/15	JBAF 2011/09/21			Jibar Tradeable Future	5.6320	5.6400	0.142	0.0000	0.0000	13,900
2010/12/15	JBAF 2011/12/21			Jibar Tradeable Future	5.8780	5.9500	1.225	0.0000	0.0000	5,200
2010/12/15	JBAF 2012/03/20			Jibar Tradeable Future	6.1650	6.2500	1.379	0.0000	0.0000	0
2010/12/15	JBAF 2012/06/20			Jibar Tradeable Future	6.4770	6.5600	1.281	0.0000	0.0000	100
2010/12/15	JBAF 2012/09/19			Jibar Tradeable Future	6.7700	6.8400	1.034	0.0000	0.0000	40,100
2010/12/15	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/15	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/15	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/15	OTH1 2011/02/03			Index Future	339.0970	337.3700	(0.509)	0.0000	0.0000	3
2010/12/15	OTH1 2011/05/05			Index Future	344.0570	342.3060	(0.509)	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
2010/12/15	R157 2011/02/03			Bond Future	7.4290	7.5000	0.956	0.0000	0.0000	7,886
2010/12/15	R157 2011/02/03	7.90	Call	Bond Future	2,217.0000	1,956.0000	(11.773)	0	0	0
2010/12/15	R157 2011/02/03	7.90	Put	Bond Future	175.0000	225.0000	28.571	0	0	0
2010/12/15	R157 2011/02/03	7.95	Call	Bond Future	2,400.0000	2,132.0000	(11.167)	0	0	0
2010/12/15	R157 2011/02/03	7.95	Put	Bond Future	144.0000	187.0000	29.861	0	0	0
2010/12/15	R157 2011/02/03	7.85	Call	Bond Future	2,039.0000	1,787.0000	(12.359)	0	0	0
2010/12/15	R157 2011/02/03	7.85	Put	Bond Future	212.0000	271.0000	27.830	0	0	0
2010/12/15	R157 2011/05/05			Bond Future	7.5400	7.6160	1.008	0.0000	0.0000	705
2010/12/15	R157 2011/05/05	7.75	Call	Bond Future	1,856.0000	1,667.0000	(10.183)	0	0	0
2010/12/15	R157 2011/05/05	7.75	Put	Bond Future	991.0000	1,116.0000	12.614	0	0	0
2010/12/15	R157 2011/05/05	7.80	Call	Bond Future	1,984.0000	1,788.0000	(9.879)	0	0	0
2010/12/15	R157 2011/05/05	7.80	Put	Bond Future	914.0000	1,032.0000	12.910	0	0	0
2010/12/15	R157 2011/05/05	7.70	Call	Bond Future	1,733.0000	1,551.0000	(10.502)	0	0	0
2010/12/15	R157 2011/05/05	7.70	Put	Bond Future	1,073.0000	1,205.0000	12.302	0	0	0
2010/12/15	R157 2011/05/05	7.65	Call	Bond Future	1,614.0000	1,439.0000	(10.843)	0	0	0
2010/12/15	R157 2011/05/05	7.65	Put	Bond Future	1,160.0000	1,299.0000	11.983	0	0	0
2010/12/15	R157 2011/08/04			Bond Future	7.6700	7.7530	1.082	0.0000	0.0000	0
2010/12/15	R157 2011/08/04	7.50	Call	Bond Future	1,339.0000	1,198.0000	(10.530)	0	0	0
2010/12/15	R157 2011/08/04	7.50	Put	Bond Future	2,003.0000	2,184.0000	9.036	0	0	0
2010/12/15	R157 2011/08/04	7.55	Call	Bond Future	1,430.0000	1,283.0000	(10.280)	0	0	0
2010/12/15	R157 2011/08/04	7.55	Put	Bond Future	1,898.0000	2,073.0000	9.220	0	0	0
2010/12/15	R157 2011/08/04	7.45	Call	Bond Future	1,251.0000	1,116.0000	(10.791)	0	0	0
2010/12/15	R157 2011/08/04	7.45	Put	Bond Future	2,111.0000	2,298.0000	8.858	0	0	0
2010/12/15	R186 2011/02/03			Bond Future	8.4050	8.4750	0.833	0.0000	0.0000	24,674
2010/12/15	R186 2011/02/03	9.00	Call	Bond Future	6,001.0000	5,406.0000	(9.915)	0	0	0
2010/12/15	R186 2011/02/03	9.00	Put	Bond Future	368.0000	457.0000	24.185	0	0	0
2010/12/15	R186 2011/02/03	9.05	Call	Bond Future	6,399.0000	5,792.0000	(9.486)	0	0	0
2010/12/15	R186 2011/02/03	9.05	Put	Bond Future	311.0000	388.0000	24.759	0	0	0
2010/12/15	R186 2011/02/03	8.95	Call	Bond Future	5,610.0000	5,028.0000	(10.374)	0	0	0
2010/12/15	R186 2011/02/03	8.95	Put	Bond Future	435.0000	537.0000	23.448	0	0	0
2010/12/15	R186 2011/02/03	7.75	Put	Bond Future	6,899.0000	7,520.0000	9.001	0	0	0
2010/12/15	R186 2011/02/03	7.75	Call	Bond Future	208.0000	145.0000	(30.288)	0	0	3,000
2010/12/15	R186 2011/05/05			Bond Future	8.4810	8.5540	0.861	0.0000	0.0000	0
2010/12/15	R186 2011/05/05	8.75	Call	Bond Future	4,931.0000	4,489.0000	(8.964)	0	0	0

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2010/12/15	R186 2011/05/05	8.75	Put	Bond Future	2,380.0000	2,639.0000	10.882	0	0	0
2010/12/15	R186 2011/05/05	8.80	Call	Bond Future	5,226.0000	4,771.0000	(8.706)	0	0	0
2010/12/15	R186 2011/05/05	8.80	Put	Bond Future	2,210.0000	2,456.0000	11.131	0	0	0
2010/12/15	R186 2011/05/05	8.70	Call	Bond Future	4,643.0000	4,216.0000	(9.197)	0	0	0
2010/12/15	R186 2011/05/05	8.70	Put	Bond Future	2,560.0000	2,834.0000	10.703	0	0	0
2010/12/15	R186 2011/05/05	8.00	Put	Bond Future	6,322.0000	6,813.0000	7.767	0	0	0
2010/12/15	R186 2011/05/05	8.00	Call	Bond Future	1,551.0000	1,341.0000	(13.540)	0	0	5,500
2010/12/15	R186 2011/08/04			Bond Future	8.5630	8.6380	0.876	0.0000	0.0000	0
2010/12/15	R186 2011/08/04	8.25	Call	Bond Future	3,142.0000	2,850.0000	(9.293)	0	0	0
2010/12/15	R186 2011/08/04	8.25	Put	Bond Future	6,157.0000	6,571.0000	6.724	0	0	0
2010/12/15	R186 2011/08/04	8.30	Call	Bond Future	3,346.0000	3,042.0000	(9.085)	0	0	0
2010/12/15	R186 2011/08/04	8.30	Put	Bond Future	5,872.0000	6,274.0000	6.846	0	0	0
2010/12/15	R186 2011/08/04	8.20	Call	Bond Future	2,944.0000	2,665.0000	(9.477)	0	0	0
2010/12/15	R186 2011/08/04	8.20	Put	Bond Future	6,451.0000	6,878.0000	6.619	0	0	0
2010/12/15	R201 2011/02/03			Bond Future	7.2010	7.2830	1.139	0.0000	0.0000	489
2010/12/15	R201 2011/02/03	8.00	Call	Bond Future	2,722.0000	2,453.0000	(9.882)	0	0	0
2010/12/15	R201 2011/02/03	8.00	Put	Bond Future	26.0000	38.0000	46.154	0	0	0
2010/12/15	R201 2011/02/03	8.05	Call	Bond Future	2,882.0000	2,611.0000	(9.403)	0	0	0
2010/12/15	R201 2011/02/03	8.05	Put	Bond Future	20.0000	30.0000	50.000	0	0	0
2010/12/15	R201 2011/02/03	7.95	Call	Bond Future	2,563.0000	2,297.0000	(10.378)	0	0	0
2010/12/15	R201 2011/02/03	7.95	Put	Bond Future	33.0000	48.0000	45.455	0	0	0
2010/12/15	R201 2011/05/05			Bond Future	7.3070	7.3960	1.218	0.0000	0.0000	0
2010/12/15	R201 2011/05/05	7.75	Call	Bond Future	1,875.0000	1,673.0000	(10.773)	0	0	0
2010/12/15	R201 2011/05/05	7.75	Put	Bond Future	462.0000	546.0000	18.182	0	0	0
2010/12/15	R201 2011/05/05	7.80	Call	Bond Future	1,991.0000	1,783.0000	(10.447)	0	0	0
2010/12/15	R201 2011/05/05	7.80	Put	Bond Future	420.0000	498.0000	18.571	0	0	0
2010/12/15	R201 2011/05/05	7.70	Call	Bond Future	1,762.0000	1,566.0000	(11.124)	0	0	0
2010/12/15	R201 2011/05/05	7.70	Put	Bond Future	508.0000	597.0000	17.520	0	0	0
2010/12/15	R201 2011/08/04			Bond Future	7.4360	7.5330	1.304	0.0000	0.0000	0
2010/12/15	R201 2011/08/04	7.25	Call	Bond Future	956.0000	833.0000	(12.866)	0	0	0
2010/12/15	R201 2011/08/04	7.25	Put	Bond Future	1,516.0000	1,683.0000	11.016	0	0	0
2010/12/15	R201 2011/08/04	7.30	Call	Bond Future	1,025.0000	897.0000	(12.488)	0	0	0
2010/12/15	R201 2011/08/04	7.30	Put	Bond Future	1,434.0000	1,596.0000	11.297	0	0	0
2010/12/15	R201 2011/08/04	7.20	Call	Bond Future	889.0000	772.0000	(13.161)	0	0	0

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2010/12/15	R201 2011/08/04	7.20	Put	Bond Future	1,600.0000	1,773.0000	10.813	0	0	0
2010/12/15	R202 2011/02/03			Bond Future	0.4210	0.3750	(10.926)	0.0000	0.0000	3,689
2010/12/15	R202 2011/02/03	3.05	Call	Bond Future	59,318.0000	60,672.0000	2.283	0	0	0
2010/12/15	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R202 2011/02/03	3.10	Call	Bond Future	60,165.0000	61,519.0000	2.250	0	0	0
2010/12/15	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R202 2011/02/03	3.00	Call	Bond Future	58,462.0000	59,816.0000	2.316	0	0	0
2010/12/15	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R202 2011/05/05			Bond Future	0.3440	0.2970	(13.663)	0.0000	0.0000	6,500
2010/12/15	R202 2011/05/05	2.05	Call	Bond Future	42,214.0000	43,602.0000	3.288	0	0	0
2010/12/15	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R202 2011/05/05	2.10	Call	Bond Future	43,242.0000	44,630.0000	3.210	0	0	0
2010/12/15	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R202 2011/05/05	2.00	Call	Bond Future	41,176.0000	42,563.0000	3.368	0	0	0
2010/12/15	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R203 2011/02/03			Bond Future	8.0380	8.1080	0.871	0.0000	0.0000	1,407
2010/12/15	R203 2011/02/03	8.50	Call	Bond Future	2,566.0000	2,274.0000	(11.380)	0	0	0
2010/12/15	R203 2011/02/03	8.50	Put	Bond Future	253.0000	316.0000	24.901	0	0	0
2010/12/15	R203 2011/02/03	8.55	Call	Bond Future	2,771.0000	2,471.0000	(10.826)	0	0	0
2010/12/15	R203 2011/02/03	8.55	Put	Bond Future	212.0000	267.0000	25.943	0	0	0
2010/12/15	R203 2011/02/03	8.45	Call	Bond Future	2,365.0000	2,083.0000	(11.924)	0	0	0
2010/12/15	R203 2011/02/03	8.45	Put	Bond Future	299.0000	372.0000	24.415	0	0	0
2010/12/15	R203 2011/02/03	8.00	Put	Bond Future	1,095.0000	1,282.0000	17.078	0	0	0
2010/12/15	R203 2011/02/03	8.00	Call	Bond Future	902.0000	734.0000	(18.625)	0	0	1,000
2010/12/15	R203 2011/05/05			Bond Future	8.1450	8.2190	0.909	0.0000	0.0000	0
2010/12/15	R203 2011/05/05	8.25	Call	Bond Future	2,008.0000	1,807.0000	(10.010)	0	0	0
2010/12/15	R203 2011/05/05	8.25	Put	Bond Future	1,495.0000	1,656.0000	10.769	0	0	0
2010/12/15	R203 2011/05/05	8.30	Call	Bond Future	2,147.0000	1,938.0000	(9.735)	0	0	0
2010/12/15	R203 2011/05/05	8.30	Put	Bond Future	1,391.0000	1,544.0000	10.999	0	0	0
2010/12/15	R203 2011/05/05	8.20	Call	Bond Future	1,874.0000	1,681.0000	(10.299)	0	0	0
2010/12/15	R203 2011/05/05	8.20	Put	Bond Future	1,605.0000	1,774.0000	10.530	0	0	0
2010/12/15	R203 2011/08/04			Bond Future	8.2650	8.3430	0.944	0.0000	0.0000	0
2010/12/15	R203 2011/08/04	8.00	Call	Bond Future	1,587.0000	1,434.0000	(9.641)	0	0	0

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2010/12/15	R203 2011/08/04	8.00	Put	Bond Future	2,846.0000	3,060.0000	7.519	0	0	0
2010/12/15	R203 2011/08/04	8.05	Call	Bond Future	1,692.0000	1,532.0000	(9.456)	0	0	0
2010/12/15	R203 2011/08/04	8.05	Put	Bond Future	2,712.0000	2,919.0000	7.633	0	0	0
2010/12/15	R203 2011/08/04	7.95	Call	Bond Future	1,486.0000	1,340.0000	(9.825)	0	0	0
2010/12/15	R203 2011/08/04	7.95	Put	Bond Future	2,985.0000	3,206.0000	7.404	0	0	0
2010/12/15	R204 2011/02/03			Bond Future	8.1510	8.2220	0.871	0.0000	0.0000	1,926
2010/12/15	R204 2011/02/03	8.50	Call	Bond Future	2,385.0000	2,079.0000	(12.830)	0	0	0
2010/12/15	R204 2011/02/03	8.50	Put	Bond Future	423.0000	520.0000	22.931	0	0	0
2010/12/15	R204 2011/02/03	8.55	Call	Bond Future	2,599.0000	2,282.0000	(12.197)	0	0	0
2010/12/15	R204 2011/02/03	8.55	Put	Bond Future	360.0000	446.0000	23.889	0	0	0
2010/12/15	R204 2011/02/03	8.45	Call	Bond Future	2,178.0000	1,885.0000	(13.453)	0	0	0
2010/12/15	R204 2011/02/03	8.45	Put	Bond Future	494.0000	604.0000	22.267	0	0	0
2010/12/15	R204 2011/05/05			Bond Future	8.2510	8.3250	0.897	0.0000	0.0000	0
2010/12/15	R204 2011/05/05	8.50	Call	Bond Future	2,765.0000	2,513.0000	(9.114)	0	0	0
2010/12/15	R204 2011/05/05	8.50	Put	Bond Future	1,401.0000	1,557.0000	11.135	0	0	0
2010/12/15	R204 2011/05/05	8.55	Call	Bond Future	2,936.0000	2,676.0000	(8.856)	0	0	0
2010/12/15	R204 2011/05/05	8.55	Put	Bond Future	1,301.0000	1,449.0000	11.376	0	0	0
2010/12/15	R204 2011/05/05	8.45	Call	Bond Future	2,599.0000	2,356.0000	(9.350)	0	0	0
2010/12/15	R204 2011/05/05	8.45	Put	Bond Future	1,507.0000	1,672.0000	10.949	0	0	0
2010/12/15	R204 2011/08/04			Bond Future	8.3630	8.4400	0.921	0.0000	0.0000	0
2010/12/15	R204 2011/08/04	8.00	Call	Bond Future	1,639.0000	1,480.0000	(9.701)	0	0	0
2010/12/15	R204 2011/08/04	8.00	Put	Bond Future	3,606.0000	3,858.0000	6.988	0	0	0
2010/12/15	R204 2011/08/04	8.05	Call	Bond Future	1,750.0000	1,584.0000	(9.486)	0	0	0
2010/12/15	R204 2011/08/04	8.05	Put	Bond Future	3,443.0000	3,688.0000	7.116	0	0	0
2010/12/15	R204 2011/08/04	7.95	Call	Bond Future	1,533.0000	1,380.0000	(9.980)	0	0	0
2010/12/15	R204 2011/08/04	7.95	Put	Bond Future	3,775.0000	4,033.0000	6.834	0	0	0
2010/12/15	R206 2011/02/03			Bond Future	6.8610	6.9290	0.991	0.0000	0.0000	0
2010/12/15	R206 2011/02/03	8.00	Call	Bond Future	2,961.0000	2,783.0000	(6.011)	0	0	0
2010/12/15	R206 2011/02/03	8.00	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/12/15	R206 2011/02/03	8.05	Call	Bond Future	3,088.0000	2,909.0000	(5.797)	0	0	0
2010/12/15	R206 2011/02/03	8.05	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/12/15	R206 2011/02/03	7.95	Call	Bond Future	2,834.0000	2,656.0000	(6.281)	0	0	0
2010/12/15	R206 2011/02/03	7.95	Put	Bond Future	3.0000	5.0000	66.667	0	0	0

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2010/12/15	R206 2011/05/05			Bond Future	6.9650	7.0400	1.077	0.0000	0.0000	0
2010/12/15	R206 2011/05/05	7.50	Call	Bond Future	1,590.0000	1,454.0000	(8.553)	0	0	0
2010/12/15	R206 2011/05/05	7.50	Put	Bond Future	300.0000	346.0000	15.333	0	0	0
2010/12/15	R206 2011/05/05	7.55	Call	Bond Future	1,682.0000	1,542.0000	(8.323)	0	0	0
2010/12/15	R206 2011/05/05	7.55	Put	Bond Future	273.0000	315.0000	15.385	0	0	0
2010/12/15	R206 2011/05/05	7.45	Call	Bond Future	1,502.0000	1,369.0000	(8.855)	0	0	0
2010/12/15	R206 2011/05/05	7.45	Put	Bond Future	332.0000	381.0000	14.759	0	0	0
2010/12/15	R206 2011/08/04			Bond Future	7.0990	7.1820	1.169	0.0000	0.0000	0
2010/12/15	R206 2011/08/04	7.00	Call	Bond Future	785.0000	700.0000	(10.828)	0	0	0
2010/12/15	R206 2011/08/04	7.00	Put	Bond Future	1,004.0000	1,102.0000	9.761	0	0	0
2010/12/15	R206 2011/08/04	7.05	Call	Bond Future	837.0000	750.0000	(10.394)	0	0	0
2010/12/15	R206 2011/08/04	7.05	Put	Bond Future	945.0000	1,041.0000	10.159	0	0	0
2010/12/15	R206 2011/08/04	6.95	Call	Bond Future	732.0000	652.0000	(10.929)	0	0	0
2010/12/15	R206 2011/08/04	6.95	Put	Bond Future	1,062.0000	1,165.0000	9.699	0	0	0
2010/12/15	R207 2011/02/03			Bond Future	8.2430	8.3090	0.801	0.0000	0.0000	800
2010/12/15	R207 2011/02/03	8.75	Call	Bond Future	3,250.0000	2,918.0000	(10.215)	0	0	0
2010/12/15	R207 2011/02/03	8.75	Put	Bond Future	276.0000	338.0000	22.464	0	0	0
2010/12/15	R207 2011/02/03	8.80	Call	Bond Future	3,493.0000	3,153.0000	(9.734)	0	0	0
2010/12/15	R207 2011/02/03	8.80	Put	Bond Future	232.0000	286.0000	23.276	0	0	0
2010/12/15	R207 2011/02/03	8.70	Call	Bond Future	3,012.0000	2,690.0000	(10.691)	0	0	0
2010/12/15	R207 2011/02/03	8.70	Put	Bond Future	326.0000	398.0000	22.086	0	0	0
2010/12/15	R207 2011/05/05			Bond Future	8.3380	8.4060	0.816	0.0000	0.0000	0
2010/12/15	R207 2011/05/05	8.50	Call	Bond Future	2,634.0000	2,402.0000	(8.808)	0	0	0
2010/12/15	R207 2011/05/05	8.50	Put	Bond Future	1,695.0000	1,859.0000	9.676	0	0	0
2010/12/15	R207 2011/05/05	8.55	Call	Bond Future	2,804.0000	2,565.0000	(8.524)	0	0	0
2010/12/15	R207 2011/05/05	8.55	Put	Bond Future	1,577.0000	1,734.0000	9.956	0	0	0
2010/12/15	R207 2011/05/05	8.45	Call	Bond Future	2,469.0000	2,246.0000	(9.032)	0	0	0
2010/12/15	R207 2011/05/05	8.45	Put	Bond Future	1,818.0000	1,991.0000	9.516	0	0	0
2010/12/15	R207 2011/08/04			Bond Future	8.4420	8.5140	0.853	0.0000	0.0000	0
2010/12/15	R207 2011/08/04	8.25	Call	Bond Future	2,164.0000	1,980.0000	(8.503)	0	0	0
2010/12/15	R207 2011/08/04	8.25	Put	Bond Future	3,262.0000	3,485.0000	6.836	0	0	0
2010/12/15	R207 2011/08/04	8.30	Call	Bond Future	2,296.0000	2,105.0000	(8.319)	0	0	0
2010/12/15	R207 2011/08/04	8.30	Put	Bond Future	3,106.0000	3,323.0000	6.986	0	0	0
2010/12/15	R207 2011/08/04	8.20	Call	Bond Future	2,035.0000	1,859.0000	(8.649)	0	0	0

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2010/12/15	R207 2011/08/04	8.20	Put	Bond Future	3,422.0000	3,653.0000	6.750	0	0	0
2010/12/15	R208 2011/02/03			Bond Future	8.2650	8.3250	0.726	0.0000	0.0000	5,598
2010/12/15	R208 2011/02/03	8.75	Call	Bond Future	3,319.0000	3,004.0000	(9.491)	0	0	0
2010/12/15	R208 2011/02/03	8.75	Put	Bond Future	319.0000	383.0000	20.063	0	0	0
2010/12/15	R208 2011/02/03	8.80	Call	Bond Future	3,572.0000	3,248.0000	(9.071)	0	0	0
2010/12/15	R208 2011/02/03	8.80	Put	Bond Future	271.0000	325.0000	19.926	0	0	0
2010/12/15	R208 2011/02/03	8.70	Call	Bond Future	3,073.0000	2,766.0000	(9.990)	0	0	0
2010/12/15	R208 2011/02/03	8.70	Put	Bond Future	377.0000	448.0000	18.833	0	0	0
2010/12/15	R208 2011/05/05			Bond Future	8.3490	8.4120	0.755	0.0000	0.0000	0
2010/12/15	R208 2011/05/05	8.50	Call	Bond Future	2,724.0000	2,497.0000	(8.333)	0	0	0
2010/12/15	R208 2011/05/05	8.50	Put	Bond Future	1,797.0000	1,958.0000	8.959	0	0	0
2010/12/15	R208 2011/05/05	8.55	Call	Bond Future	2,904.0000	2,668.0000	(8.127)	0	0	0
2010/12/15	R208 2011/05/05	8.55	Put	Bond Future	1,672.0000	1,825.0000	9.151	0	0	0
2010/12/15	R208 2011/05/05	8.45	Call	Bond Future	2,551.0000	2,332.0000	(8.585)	0	0	0
2010/12/15	R208 2011/05/05	8.45	Put	Bond Future	1,929.0000	2,099.0000	8.813	0	0	0
2010/12/15	R208 2011/08/04			Bond Future	8.4410	8.5060	0.770	0.0000	0.0000	0
2010/12/15	R208 2011/08/04	8.25	Call	Bond Future	2,285.0000	2,107.0000	(7.790)	0	0	0
2010/12/15	R208 2011/08/04	8.25	Put	Bond Future	3,448.0000	3,662.0000	6.206	0	0	0
2010/12/15	R208 2011/08/04	8.30	Call	Bond Future	2,427.0000	2,242.0000	(7.623)	0	0	0
2010/12/15	R208 2011/08/04	8.30	Put	Bond Future	3,284.0000	3,491.0000	6.303	0	0	0
2010/12/15	R208 2011/08/04	8.20	Call	Bond Future	2,148.0000	1,977.0000	(7.961)	0	0	0
2010/12/15	R208 2011/08/04	8.20	Put	Bond Future	3,619.0000	3,840.0000	6.107	0	0	0
2010/12/15	R209 2011/02/03			Bond Future	8.3850	8.4560	0.847	0.0000	0.0000	22,601
2010/12/15	R209 2011/02/03	9.00	Call	Bond Future	5,304.0000	4,778.0000	(9.917)	0	0	0
2010/12/15	R209 2011/02/03	9.00	Put	Bond Future	322.0000	399.0000	23.913	0	0	0
2010/12/15	R209 2011/02/03	9.05	Call	Bond Future	5,636.0000	5,100.0000	(9.510)	0	0	0
2010/12/15	R209 2011/02/03	9.05	Put	Bond Future	272.0000	338.0000	24.265	0	0	0
2010/12/15	R209 2011/02/03	8.95	Call	Bond Future	4,974.0000	4,459.0000	(10.354)	0	0	0
2010/12/15	R209 2011/02/03	8.95	Put	Bond Future	377.0000	465.0000	23.342	0	0	0
2010/12/15	R209 2011/05/05			Bond Future	8.4420	8.5140	0.853	0.0000	0.0000	0
2010/12/15	R209 2011/05/05	8.50	Call	Bond Future	3,335.0000	3,005.0000	(9.895)	0	0	0
2010/12/15	R209 2011/05/05	8.50	Put	Bond Future	2,848.0000	3,122.0000	9.621	0	0	0
2010/12/15	R209 2011/05/05	8.55	Call	Bond Future	3,562.0000	3,218.0000	(9.657)	0	0	0

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2010/12/15	R209 2011/05/05	8.55	Put	Bond Future	2,659.0000	2,919.0000	9.778	0	0	0
2010/12/15	R209 2011/05/05	8.45	Call	Bond Future	3,116.0000	2,799.0000	(10.173)	0	0	0
2010/12/15	R209 2011/05/05	8.45	Put	Bond Future	3,049.0000	3,336.0000	9.413	0	0	0
2010/12/15	R209 2011/08/04			Bond Future	8.5010	8.5760	0.882	0.0000	0.0000	0
2010/12/15	R209 2011/08/04	8.50	Call	Bond Future	3,954.0000	3,627.0000	(8.270)	0	0	0
2010/12/15	R209 2011/08/04	8.50	Put	Bond Future	3,962.0000	4,257.0000	7.446	0	0	0
2010/12/15	R209 2011/08/04	8.55	Call	Bond Future	4,170.0000	3,833.0000	(8.082)	0	0	0
2010/12/15	R209 2011/08/04	8.55	Put	Bond Future	3,763.0000	4,048.0000	7.574	0	0	0
2010/12/15	R209 2011/08/04	8.45	Call	Bond Future	3,743.0000	3,427.0000	(8.442)	0	0	0
2010/12/15	R209 2011/08/04	8.45	Put	Bond Future	4,170.0000	4,476.0000	7.338	0	0	0
2010/12/15	R209 2011/08/04	10.10	Call	Bond Future	12,327.0000	11,774.0000	(4.486)	0	0	0
2010/12/15	R209 2011/08/04	10.10	Put	Bond Future	644.0000	713.0000	10.714	0	0	0
2010/12/15	R211 2011/02/03			Bond Future	1.7570	1.7580	0.057	0.0000	0.0000	589
2010/12/15	R211 2011/02/03	2.50	Call	Bond Future	4,199.0000	4,193.0000	(0.143)	0	0	0
2010/12/15	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R211 2011/02/03	2.55	Call	Bond Future	4,475.0000	4,469.0000	(0.134)	0	0	0
2010/12/15	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R211 2011/02/03	2.45	Call	Bond Future	3,922.0000	3,917.0000	(0.127)	0	0	0
2010/12/15	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R212 2011/02/03			Bond Future	2.4740	2.4740	0.000	0.0000	0.0000	2,518
2010/12/15	R212 2011/02/03	3.00	Call	Bond Future	4,963.0000	4,963.0000	0.000	0	0	0
2010/12/15	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R212 2011/02/03	3.05	Call	Bond Future	5,420.0000	5,420.0000	0.000	0	0	0
2010/12/15	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R212 2011/02/03	2.95	Call	Bond Future	4,503.0000	4,503.0000	0.000	0	0	0
2010/12/15	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/02/03			Bond Future	8.4600	8.5260	0.780	0.0000	0.0000	0
2010/12/15	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/02/03	8.00	Put	Bond Future	4,075.0000	4,637.0000	13.791	0	0	0
2010/12/15	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/02/03	8.05	Put	Bond Future	3,618.0000	4,180.0000	15.533	0	0	0
2010/12/15	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/02/03	7.95	Put	Bond Future	4,535.0000	5,097.0000	12.393	0	0	0

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2010/12/15	R213 2011/05/05			Bond Future	8.5230	8.5900	0.786	0.0000	0.0000	0
2010/12/15	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/05/05	8.00	Put	Bond Future	4,593.0000	5,156.0000	12.258	0	0	0
2010/12/15	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/05/05	8.05	Put	Bond Future	4,138.0000	4,701.0000	13.606	0	0	0
2010/12/15	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/05/05	7.95	Put	Bond Future	5,051.0000	5,614.0000	11.146	0	0	0
2010/12/15	R213 2011/08/04			Bond Future	8.5910	8.6600	0.803	0.0000	0.0000	0
2010/12/15	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/08/04	8.00	Put	Bond Future	5,141.0000	5,713.0000	11.126	0	0	0
2010/12/15	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/08/04	8.05	Put	Bond Future	4,689.0000	5,260.0000	12.177	0	0	0
2010/12/15	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/15	R213 2011/08/04	7.95	Put	Bond Future	5,597.0000	6,169.0000	10.220	0	0	0
2010/12/15	TRT1 2011/02/03			Index Future	340.4790	339.0320	(0.425)	0.0000	0.0000	100
2010/12/15	TRT1 2011/05/05			Index Future	345.1110	343.6460	(0.425)	0.0000	0.0000	0
Total										167569.00