



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/12/2010

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
2010/12/23	AL7T 2011/02/03			Index Future	372.6410	372.6960	0.015	0.0000	0.0000	30
2010/12/23	ALBI 2011/02/03			Index Future	343.5190	343.5640	0.013	0.0000	0.0000	1,164
2010/12/23	ALBI 2011/05/05			Index Future	348.5480	348.5940	0.013	0.0000	0.0000	2
2010/12/23	CRD1 2011/02/03			Index Future	153.0780	153.0920	0.009	0.0000	0.0000	2
2010/12/23	CRD1 2011/05/05			Index Future	155.1640	155.1780	0.009	0.0000	0.0000	0
2010/12/23	GOVI 2011/02/03			GOVI	344.3300	344.3720	0.012	0.0000	0.0000	211
2010/12/23	GOVI 2011/02/03	343.00	Call	GOVI	13,300.0000	13,720.0000	3.158	0	0	0
2010/12/23	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/23	GOVI 2011/02/03	343.01	Call	GOVI	13,200.0000	13,620.0000	3.182	0	0	0
2010/12/23	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/23	GOVI 2011/02/03	342.99	Call	GOVI	13,400.0000	13,820.0000	3.134	0	0	0
2010/12/23	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/23	GOVI 2011/05/05			GOVI	349.3720	349.4140	0.012	0.0000	0.0000	0
2010/12/23	GOVI 2011/05/05	349.00	Call	GOVI	3,720.0000	4,140.0000	11.290	0	0	0
2010/12/23	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/23	GOVI 2011/05/05	349.01	Call	GOVI	3,620.0000	4,040.0000	11.602	0	0	0
2010/12/23	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/23	GOVI 2011/05/05	348.99	Call	GOVI	3,820.0000	4,240.0000	10.995	0	0	0
2010/12/23	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/23	IGOV 2011/02/03			Index Future	148.5060	148.4960	(0.007)	0.0000	0.0000	6
2010/12/23	IGOV 2011/05/05			Index Future	150.6800	150.6700	(0.007)	0.0000	0.0000	0

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2010/12/23	IGOV 2011/08/04			Index Future	152.8550	152.8450	(0.007)	0.0000	0.0000	0
2010/12/23	ILBI 2011/02/03			Index Future	402.3820	402.3580	(0.006)	0.0000	0.0000	370
2010/12/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/23	JBAF 2011/01/19			Jibar Tradeable Future	5.5300	5.5470	0.307	94.4900	94.4900	5,291
2010/12/23	JBAF 2011/02/16			Jibar Tradeable Future	5.4780	5.4770	(0.018)	0.0000	0.0000	2,500
2010/12/23	JBAF 2011/03/16			Jibar Tradeable Future	5.4630	5.4640	0.018	94.5300	94.5300	5,790
2010/12/23	JBAF 2011/04/20			Jibar Tradeable Future	5.4670	5.4630	(0.073)	0.0000	0.0000	2
2010/12/23	JBAF 2011/05/18			Jibar Tradeable Future	5.4720	5.4690	(0.055)	0.0000	0.0000	1
2010/12/23	JBAF 2011/06/15			Jibar Tradeable Future	5.4760	5.4780	0.037	94.5200	94.5200	4,790
2010/12/23	JBAF 2011/09/21			Jibar Tradeable Future	5.6370	5.6370	0.000	94.3970	94.3600	14,390
2010/12/23	JBAF 2011/12/21			Jibar Tradeable Future	5.9030	5.9040	0.017	94.0900	94.0900	5,290
2010/12/23	JBAF 2012/03/20			Jibar Tradeable Future	6.1930	6.1930	0.000	93.8100	93.8100	290
2010/12/23	JBAF 2012/06/20			Jibar Tradeable Future	6.5110	6.5030	(0.123)	93.5000	93.5000	390
2010/12/23	JBAF 2012/09/19			Jibar Tradeable Future	6.8160	6.8230	0.103	93.1900	93.1900	40,390
2010/12/23	JBAF 2012/12/19			Jibar Tradeable Future	7.0500	7.0500	0.000	92.9000	92.8800	290
2010/12/23	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/23	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/23	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/23	OTH1 2011/02/03			Index Future	338.7680	338.8310	0.019	0.0000	0.0000	3
2010/12/23	OTH1 2011/05/05			Index Future	343.7280	343.7920	0.019	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
2010/12/23	R157 2011/02/03			Bond Future	7.4500	7.4490	(0.013)	0.0000	0.0000	7,886
2010/12/23	R157 2011/02/03	7.90	Call	Bond Future	2,099.0000	2,097.0000	(0.095)	0	0	0
2010/12/23	R157 2011/02/03	7.90	Put	Bond Future	149.0000	143.0000	(4.027)	0	0	0
2010/12/23	R157 2011/02/03	7.95	Call	Bond Future	2,284.0000	2,283.0000	(0.044)	0	0	0
2010/12/23	R157 2011/02/03	7.95	Put	Bond Future	120.0000	115.0000	(4.167)	0	0	0
2010/12/23	R157 2011/02/03	7.85	Call	Bond Future	1,919.0000	1,917.0000	(0.104)	0	0	0
2010/12/23	R157 2011/02/03	7.85	Put	Bond Future	184.0000	178.0000	(3.261)	0	0	0
2010/12/23	R157 2011/05/05			Bond Future	7.5620	7.5610	(0.013)	0.0000	0.0000	705
2010/12/23	R157 2011/05/05	7.75	Call	Bond Future	1,763.0000	1,761.0000	(0.113)	0	0	0
2010/12/23	R157 2011/05/05	7.75	Put	Bond Future	989.0000	983.0000	(0.607)	0	0	0
2010/12/23	R157 2011/05/05	7.80	Call	Bond Future	1,890.0000	1,888.0000	(0.106)	0	0	0
2010/12/23	R157 2011/05/05	7.80	Put	Bond Future	911.0000	905.0000	(0.659)	0	0	0
2010/12/23	R157 2011/05/05	7.70	Call	Bond Future	1,642.0000	1,639.0000	(0.183)	0	0	0
2010/12/23	R157 2011/05/05	7.70	Put	Bond Future	1,073.0000	1,066.0000	(0.652)	0	0	0
2010/12/23	R157 2011/05/05	7.65	Call	Bond Future	1,524.0000	1,522.0000	(0.131)	0	0	0
2010/12/23	R157 2011/05/05	7.65	Put	Bond Future	1,161.0000	1,155.0000	(0.517)	0	0	0
2010/12/23	R157 2011/08/04			Bond Future	7.6940	7.6920	(0.026)	0.0000	0.0000	0
2010/12/23	R157 2011/08/04	7.50	Call	Bond Future	1,270.0000	1,270.0000	0.000	0	0	0
2010/12/23	R157 2011/08/04	7.50	Put	Bond Future	2,027.0000	2,019.0000	(0.395)	0	0	0
2010/12/23	R157 2011/08/04	7.55	Call	Bond Future	1,359.0000	1,359.0000	0.000	0	0	0
2010/12/23	R157 2011/08/04	7.55	Put	Bond Future	1,920.0000	1,912.0000	(0.417)	0	0	0
2010/12/23	R157 2011/08/04	7.45	Call	Bond Future	1,184.0000	1,184.0000	0.000	0	0	0
2010/12/23	R157 2011/08/04	7.45	Put	Bond Future	2,137.0000	2,129.0000	(0.374)	0	0	0
2010/12/23	R186 2011/02/03			Bond Future	8.4130	8.4130	0.000	0.0000	0.0000	25,674
2010/12/23	R186 2011/02/03	9.00	Call	Bond Future	5,842.0000	5,831.0000	(0.188)	0	0	0
2010/12/23	R186 2011/02/03	9.00	Put	Bond Future	287.0000	276.0000	(3.833)	0	0	0
2010/12/23	R186 2011/02/03	9.05	Call	Bond Future	6,247.0000	6,237.0000	(0.160)	0	0	0
2010/12/23	R186 2011/02/03	9.05	Put	Bond Future	237.0000	227.0000	(4.219)	0	0	0
2010/12/23	R186 2011/02/03	8.95	Call	Bond Future	5,443.0000	5,431.0000	(0.220)	0	0	0
2010/12/23	R186 2011/02/03	8.95	Put	Bond Future	346.0000	334.0000	(3.468)	0	0	0
2010/12/23	R186 2011/02/03	7.75	Put	Bond Future	6,910.0000	6,903.0000	(0.101)	0	0	0
2010/12/23	R186 2011/02/03	7.75	Call	Bond Future	141.0000	134.0000	(4.965)	0	0	3,000
2010/12/23	R186 2011/05/05			Bond Future	8.4900	8.4890	(0.012)	0.0000	0.0000	0
2010/12/23	R186 2011/05/05	8.75	Call	Bond Future	4,780.0000	4,774.0000	(0.126)	0	0	0

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2010/12/23	R186	2011/05/05	8.75	Put	Bond Future	2,316.0000	2,300.0000	(0.691)	0	0	0
2010/12/23	R186	2011/05/05	8.80	Call	Bond Future	5,075.0000	5,069.0000	(0.118)	0	0	0
2010/12/23	R186	2011/05/05	8.80	Put	Bond Future	2,146.0000	2,130.0000	(0.746)	0	0	0
2010/12/23	R186	2011/05/05	8.70	Call	Bond Future	4,493.0000	4,486.0000	(0.156)	0	0	0
2010/12/23	R186	2011/05/05	8.70	Put	Bond Future	2,497.0000	2,480.0000	(0.681)	0	0	0
2010/12/23	R186	2011/05/05	8.00	Put	Bond Future	6,300.0000	6,283.0000	(0.270)	0	0	0
2010/12/23	R186	2011/05/05	8.00	Call	Bond Future	1,442.0000	1,435.0000	(0.485)	0	0	5,500
2010/12/23	R186	2011/08/04			Bond Future	8.5720	8.5710	(0.012)	0.0000	0.0000	0
2010/12/23	R186	2011/08/04	8.25	Call	Bond Future	3,032.0000	3,027.0000	(0.165)	0	0	0
2010/12/23	R186	2011/08/04	8.25	Put	Bond Future	6,132.0000	6,117.0000	(0.245)	0	0	0
2010/12/23	R186	2011/08/04	8.30	Call	Bond Future	3,234.0000	3,229.0000	(0.155)	0	0	0
2010/12/23	R186	2011/08/04	8.30	Put	Bond Future	5,845.0000	5,830.0000	(0.257)	0	0	0
2010/12/23	R186	2011/08/04	8.20	Call	Bond Future	2,837.0000	2,832.0000	(0.176)	0	0	0
2010/12/23	R186	2011/08/04	8.20	Put	Bond Future	6,429.0000	6,414.0000	(0.233)	0	0	0
2010/12/23	R201	2011/02/03			Bond Future	7.2340	7.2330	(0.014)	0.0000	0.0000	489
2010/12/23	R201	2011/02/03	8.00	Call	Bond Future	2,603.0000	2,605.0000	0.077	0	0	0
2010/12/23	R201	2011/02/03	8.00	Put	Bond Future	20.0000	19.0000	(5.000)	0	0	0
2010/12/23	R201	2011/02/03	8.05	Call	Bond Future	2,763.0000	2,766.0000	0.109	0	0	0
2010/12/23	R201	2011/02/03	8.05	Put	Bond Future	14.0000	14.0000	0.000	0	0	0
2010/12/23	R201	2011/02/03	7.95	Call	Bond Future	2,443.0000	2,444.0000	0.041	0	0	0
2010/12/23	R201	2011/02/03	7.95	Put	Bond Future	26.0000	24.0000	(7.692)	0	0	0
2010/12/23	R201	2011/05/05			Bond Future	7.3430	7.3410	(0.027)	0.0000	0.0000	0
2010/12/23	R201	2011/05/05	7.75	Call	Bond Future	1,768.0000	1,769.0000	0.057	0	0	0
2010/12/23	R201	2011/05/05	7.75	Put	Bond Future	471.0000	466.0000	(1.062)	0	0	0
2010/12/23	R201	2011/05/05	7.80	Call	Bond Future	1,882.0000	1,884.0000	0.106	0	0	0
2010/12/23	R201	2011/05/05	7.80	Put	Bond Future	427.0000	423.0000	(0.937)	0	0	0
2010/12/23	R201	2011/05/05	7.70	Call	Bond Future	1,656.0000	1,657.0000	0.060	0	0	0
2010/12/23	R201	2011/05/05	7.70	Put	Bond Future	517.0000	512.0000	(0.967)	0	0	0
2010/12/23	R201	2011/08/04			Bond Future	7.4740	7.4730	(0.013)	0.0000	0.0000	0
2010/12/23	R201	2011/08/04	7.25	Call	Bond Future	887.0000	885.0000	(0.225)	0	0	0
2010/12/23	R201	2011/08/04	7.25	Put	Bond Future	1,561.0000	1,556.0000	(0.320)	0	0	0
2010/12/23	R201	2011/08/04	7.30	Call	Bond Future	954.0000	953.0000	(0.105)	0	0	0
2010/12/23	R201	2011/08/04	7.30	Put	Bond Future	1,477.0000	1,473.0000	(0.271)	0	0	0
2010/12/23	R201	2011/08/04	7.20	Call	Bond Future	823.0000	822.0000	(0.122)	0	0	0

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2010/12/23	R201 2011/08/04	7.20	Put	Bond Future	1,648.0000	1,644.0000	(0.243)	0	0	0
2010/12/23	R202 2011/02/03			Bond Future	0.3780	0.3780	0.000	0.0000	0.0000	3,689
2010/12/23	R202 2011/02/03	3.05	Call	Bond Future	60,583.0000	60,583.0000	0.000	0	0	0
2010/12/23	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R202 2011/02/03	3.10	Call	Bond Future	61,430.0000	61,430.0000	0.000	0	0	0
2010/12/23	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R202 2011/02/03	3.00	Call	Bond Future	59,727.0000	59,727.0000	0.000	0	0	0
2010/12/23	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R202 2011/05/05			Bond Future	0.3000	0.3000	0.000	0.0000	0.0000	6,500
2010/12/23	R202 2011/05/05	2.05	Call	Bond Future	43,513.0000	43,513.0000	0.000	0	0	0
2010/12/23	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R202 2011/05/05	2.10	Call	Bond Future	44,541.0000	44,541.0000	0.000	0	0	0
2010/12/23	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R202 2011/05/05	2.00	Call	Bond Future	42,474.0000	42,474.0000	0.000	0	0	0
2010/12/23	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R203 2011/02/03			Bond Future	8.0490	8.0480	(0.012)	0.0000	0.0000	1,407
2010/12/23	R203 2011/02/03	8.50	Call	Bond Future	2,466.0000	2,463.0000	(0.122)	0	0	0
2010/12/23	R203 2011/02/03	8.50	Put	Bond Future	209.0000	201.0000	(3.828)	0	0	0
2010/12/23	R203 2011/02/03	8.55	Call	Bond Future	2,675.0000	2,673.0000	(0.075)	0	0	0
2010/12/23	R203 2011/02/03	8.55	Put	Bond Future	172.0000	165.0000	(4.070)	0	0	0
2010/12/23	R203 2011/02/03	8.45	Call	Bond Future	2,262.0000	2,259.0000	(0.133)	0	0	0
2010/12/23	R203 2011/02/03	8.45	Put	Bond Future	252.0000	244.0000	(3.175)	0	0	0
2010/12/23	R203 2011/02/03	8.00	Put	Bond Future	1,044.0000	1,030.0000	(1.341)	0	0	0
2010/12/23	R203 2011/02/03	8.00	Call	Bond Future	795.0000	786.0000	(1.132)	0	0	1,000
2010/12/23	R203 2011/05/05			Bond Future	8.1570	8.1550	(0.025)	0.0000	0.0000	0
2010/12/23	R203 2011/05/05	8.25	Call	Bond Future	1,926.0000	1,926.0000	0.000	0	0	0
2010/12/23	R203 2011/05/05	8.25	Put	Bond Future	1,472.0000	1,462.0000	(0.679)	0	0	0
2010/12/23	R203 2011/05/05	8.30	Call	Bond Future	2,064.0000	2,064.0000	0.000	0	0	0
2010/12/23	R203 2011/05/05	8.30	Put	Bond Future	1,367.0000	1,357.0000	(0.732)	0	0	0
2010/12/23	R203 2011/05/05	8.20	Call	Bond Future	1,793.0000	1,792.0000	(0.056)	0	0	0
2010/12/23	R203 2011/05/05	8.20	Put	Bond Future	1,583.0000	1,572.0000	(0.695)	0	0	0
2010/12/23	R203 2011/08/04			Bond Future	8.2770	8.2760	(0.012)	0.0000	0.0000	0
2010/12/23	R203 2011/08/04	8.00	Call	Bond Future	1,527.0000	1,524.0000	(0.196)	0	0	0

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2010/12/23	R203 2011/08/04	8.00	Put	Bond Future	2,843.0000	2,835.0000	(0.281)	0	0	0
2010/12/23	R203 2011/08/04	8.05	Call	Bond Future	1,631.0000	1,628.0000	(0.184)	0	0	0
2010/12/23	R203 2011/08/04	8.05	Put	Bond Future	2,708.0000	2,700.0000	(0.295)	0	0	0
2010/12/23	R203 2011/08/04	7.95	Call	Bond Future	1,428.0000	1,426.0000	(0.140)	0	0	0
2010/12/23	R203 2011/08/04	7.95	Put	Bond Future	2,984.0000	2,977.0000	(0.235)	0	0	0
2010/12/23	R204 2011/02/03			Bond Future	8.1730	8.1720	(0.012)	0.0000	0.0000	1,926
2010/12/23	R204 2011/02/03	8.50	Call	Bond Future	2,216.0000	2,211.0000	(0.226)	0	0	0
2010/12/23	R204 2011/02/03	8.50	Put	Bond Future	379.0000	368.0000	(2.902)	0	0	0
2010/12/23	R204 2011/02/03	8.55	Call	Bond Future	2,432.0000	2,427.0000	(0.206)	0	0	0
2010/12/23	R204 2011/02/03	8.55	Put	Bond Future	318.0000	307.0000	(3.459)	0	0	0
2010/12/23	R204 2011/02/03	8.45	Call	Bond Future	2,009.0000	2,003.0000	(0.299)	0	0	0
2010/12/23	R204 2011/02/03	8.45	Put	Bond Future	450.0000	438.0000	(2.667)	0	0	0
2010/12/23	R204 2011/05/05			Bond Future	8.2740	8.2730	(0.012)	0.0000	0.0000	0
2010/12/23	R204 2011/05/05	8.50	Call	Bond Future	2,632.0000	2,628.0000	(0.152)	0	0	0
2010/12/23	R204 2011/05/05	8.50	Put	Bond Future	1,395.0000	1,386.0000	(0.645)	0	0	0
2010/12/23	R204 2011/05/05	8.55	Call	Bond Future	2,801.0000	2,797.0000	(0.143)	0	0	0
2010/12/23	R204 2011/05/05	8.55	Put	Bond Future	1,293.0000	1,284.0000	(0.696)	0	0	0
2010/12/23	R204 2011/05/05	8.45	Call	Bond Future	2,468.0000	2,464.0000	(0.162)	0	0	0
2010/12/23	R204 2011/05/05	8.45	Put	Bond Future	1,503.0000	1,494.0000	(0.599)	0	0	0
2010/12/23	R204 2011/08/04			Bond Future	8.3870	8.3860	(0.012)	0.0000	0.0000	0
2010/12/23	R204 2011/08/04	8.00	Call	Bond Future	1,549.0000	1,546.0000	(0.194)	0	0	0
2010/12/23	R204 2011/08/04	8.00	Put	Bond Future	3,644.0000	3,636.0000	(0.220)	0	0	0
2010/12/23	R204 2011/08/04	8.05	Call	Bond Future	1,657.0000	1,654.0000	(0.181)	0	0	0
2010/12/23	R204 2011/08/04	8.05	Put	Bond Future	3,478.0000	3,470.0000	(0.230)	0	0	0
2010/12/23	R204 2011/08/04	7.95	Call	Bond Future	1,446.0000	1,443.0000	(0.207)	0	0	0
2010/12/23	R204 2011/08/04	7.95	Put	Bond Future	3,816.0000	3,808.0000	(0.210)	0	0	0
2010/12/23	R206 2011/02/03			Bond Future	6.8700	6.8690	(0.015)	0.0000	0.0000	0
2010/12/23	R206 2011/02/03	8.00	Call	Bond Future	2,936.0000	2,938.0000	0.068	0	0	0
2010/12/23	R206 2011/02/03	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/12/23	R206 2011/02/03	8.05	Call	Bond Future	3,063.0000	3,065.0000	0.065	0	0	0
2010/12/23	R206 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/12/23	R206 2011/02/03	7.95	Call	Bond Future	2,809.0000	2,811.0000	0.071	0	0	0
2010/12/23	R206 2011/02/03	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2010/12/23	R206 2011/05/05			Bond Future	6.9740	6.9730	(0.014)	0.0000	0.0000	0
2010/12/23	R206 2011/05/05	7.50	Call	Bond Future	1,556.0000	1,555.0000	(0.064)	0	0	0
2010/12/23	R206 2011/05/05	7.50	Put	Bond Future	288.0000	285.0000	(1.042)	0	0	0
2010/12/23	R206 2011/05/05	7.55	Call	Bond Future	1,647.0000	1,647.0000	0.000	0	0	0
2010/12/23	R206 2011/05/05	7.55	Put	Bond Future	260.0000	257.0000	(1.154)	0	0	0
2010/12/23	R206 2011/05/05	7.45	Call	Bond Future	1,467.0000	1,466.0000	(0.068)	0	0	0
2010/12/23	R206 2011/05/05	7.45	Put	Bond Future	319.0000	315.0000	(1.254)	0	0	0
2010/12/23	R206 2011/08/04			Bond Future	7.1090	7.1070	(0.028)	0.0000	0.0000	0
2010/12/23	R206 2011/08/04	7.00	Call	Bond Future	759.0000	759.0000	0.000	0	0	0
2010/12/23	R206 2011/08/04	7.00	Put	Bond Future	1,000.0000	996.0000	(0.400)	0	0	0
2010/12/23	R206 2011/08/04	7.05	Call	Bond Future	811.0000	812.0000	0.123	0	0	0
2010/12/23	R206 2011/08/04	7.05	Put	Bond Future	941.0000	938.0000	(0.319)	0	0	0
2010/12/23	R206 2011/08/04	6.95	Call	Bond Future	708.0000	708.0000	0.000	0	0	0
2010/12/23	R206 2011/08/04	6.95	Put	Bond Future	1,060.0000	1,056.0000	(0.377)	0	0	0
2010/12/23	R207 2011/02/03			Bond Future	8.2510	8.2500	(0.012)	0.0000	0.0000	800
2010/12/23	R207 2011/02/03	8.75	Call	Bond Future	3,148.0000	3,146.0000	(0.064)	0	0	0
2010/12/23	R207 2011/02/03	8.75	Put	Bond Future	221.0000	214.0000	(3.167)	0	0	0
2010/12/23	R207 2011/02/03	8.80	Call	Bond Future	3,396.0000	3,394.0000	(0.059)	0	0	0
2010/12/23	R207 2011/02/03	8.80	Put	Bond Future	183.0000	175.0000	(4.372)	0	0	0
2010/12/23	R207 2011/02/03	8.70	Call	Bond Future	2,906.0000	2,902.0000	(0.138)	0	0	0
2010/12/23	R207 2011/02/03	8.70	Put	Bond Future	267.0000	257.0000	(3.745)	0	0	0
2010/12/23	R207 2011/05/05			Bond Future	8.3460	8.3450	(0.012)	0.0000	0.0000	0
2010/12/23	R207 2011/05/05	8.50	Call	Bond Future	2,547.0000	2,543.0000	(0.157)	0	0	0
2010/12/23	R207 2011/05/05	8.50	Put	Bond Future	1,655.0000	1,645.0000	(0.604)	0	0	0
2010/12/23	R207 2011/05/05	8.55	Call	Bond Future	2,717.0000	2,713.0000	(0.147)	0	0	0
2010/12/23	R207 2011/05/05	8.55	Put	Bond Future	1,537.0000	1,527.0000	(0.651)	0	0	0
2010/12/23	R207 2011/05/05	8.45	Call	Bond Future	2,382.0000	2,378.0000	(0.168)	0	0	0
2010/12/23	R207 2011/05/05	8.45	Put	Bond Future	1,778.0000	1,768.0000	(0.562)	0	0	0
2010/12/23	R207 2011/08/04			Bond Future	8.4500	8.4490	(0.012)	0.0000	0.0000	0
2010/12/23	R207 2011/08/04	8.25	Call	Bond Future	2,098.0000	2,095.0000	(0.143)	0	0	0
2010/12/23	R207 2011/08/04	8.25	Put	Bond Future	3,241.0000	3,233.0000	(0.247)	0	0	0
2010/12/23	R207 2011/08/04	8.30	Call	Bond Future	2,229.0000	2,226.0000	(0.135)	0	0	0
2010/12/23	R207 2011/08/04	8.30	Put	Bond Future	3,085.0000	3,076.0000	(0.292)	0	0	0
2010/12/23	R207 2011/08/04	8.20	Call	Bond Future	1,971.0000	1,967.0000	(0.203)	0	0	0

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2010/12/23	R207 2011/08/04	8.20	Put	Bond Future	3,403.0000	3,393.0000	(0.294)	0	0	0
2010/12/23	R208 2011/02/03			Bond Future	8.2780	8.2720	(0.072)	0.0000	0.0000	5,598
2010/12/23	R208 2011/02/03	8.75	Call	Bond Future	3,183.0000	3,206.0000	0.723	0	0	0
2010/12/23	R208 2011/02/03	8.75	Put	Bond Future	266.0000	251.0000	(5.639)	0	0	0
2010/12/23	R208 2011/02/03	8.80	Call	Bond Future	3,439.0000	3,464.0000	0.727	0	0	0
2010/12/23	R208 2011/02/03	8.80	Put	Bond Future	220.0000	207.0000	(5.909)	0	0	0
2010/12/23	R208 2011/02/03	8.70	Call	Bond Future	2,932.0000	2,953.0000	0.716	0	0	0
2010/12/23	R208 2011/02/03	8.70	Put	Bond Future	318.0000	301.0000	(5.346)	0	0	0
2010/12/23	R208 2011/05/05			Bond Future	8.3620	8.3560	(0.072)	0.0000	0.0000	0
2010/12/23	R208 2011/05/05	8.50	Call	Bond Future	2,615.0000	2,629.0000	0.535	0	0	0
2010/12/23	R208 2011/05/05	8.50	Put	Bond Future	1,768.0000	1,745.0000	(1.301)	0	0	0
2010/12/23	R208 2011/05/05	8.55	Call	Bond Future	2,793.0000	2,807.0000	0.501	0	0	0
2010/12/23	R208 2011/05/05	8.55	Put	Bond Future	1,642.0000	1,619.0000	(1.401)	0	0	0
2010/12/23	R208 2011/05/05	8.45	Call	Bond Future	2,443.0000	2,456.0000	0.532	0	0	0
2010/12/23	R208 2011/05/05	8.45	Put	Bond Future	1,902.0000	1,878.0000	(1.262)	0	0	0
2010/12/23	R208 2011/08/04			Bond Future	8.4550	8.4480	(0.083)	0.0000	0.0000	0
2010/12/23	R208 2011/08/04	8.25	Call	Bond Future	2,199.0000	2,212.0000	0.591	0	0	0
2010/12/23	R208 2011/08/04	8.25	Put	Bond Future	3,447.0000	3,418.0000	(0.841)	0	0	0
2010/12/23	R208 2011/08/04	8.30	Call	Bond Future	2,339.0000	2,352.0000	0.556	0	0	0
2010/12/23	R208 2011/08/04	8.30	Put	Bond Future	3,280.0000	3,251.0000	(0.884)	0	0	0
2010/12/23	R208 2011/08/04	8.20	Call	Bond Future	2,064.0000	2,076.0000	0.581	0	0	0
2010/12/23	R208 2011/08/04	8.20	Put	Bond Future	3,620.0000	3,589.0000	(0.856)	0	0	0
2010/12/23	R209 2011/02/03			Bond Future	8.3960	8.3900	(0.071)	0.0000	0.0000	22,601
2010/12/23	R209 2011/02/03	9.00	Call	Bond Future	5,142.0000	5,178.0000	0.700	0	0	0
2010/12/23	R209 2011/02/03	9.00	Put	Bond Future	254.0000	239.0000	(5.906)	0	0	0
2010/12/23	R209 2011/02/03	9.05	Call	Bond Future	5,481.0000	5,518.0000	0.675	0	0	0
2010/12/23	R209 2011/02/03	9.05	Put	Bond Future	211.0000	196.0000	(7.109)	0	0	0
2010/12/23	R209 2011/02/03	8.95	Call	Bond Future	4,807.0000	4,840.0000	0.686	0	0	0
2010/12/23	R209 2011/02/03	8.95	Put	Bond Future	304.0000	286.0000	(5.921)	0	0	0
2010/12/23	R209 2011/05/05			Bond Future	8.4520	8.4460	(0.071)	0.0000	0.0000	0
2010/12/23	R209 2011/05/05	8.50	Call	Bond Future	3,202.0000	3,218.0000	0.500	0	0	0
2010/12/23	R209 2011/05/05	8.50	Put	Bond Future	2,799.0000	2,765.0000	(1.215)	0	0	0
2010/12/23	R209 2011/05/05	8.55	Call	Bond Future	3,426.0000	3,444.0000	0.525	0	0	0

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2010/12/23	R209 2011/05/05	8.55	Put	Bond Future	2,607.0000	2,574.0000	(1.266)	0	0	0
2010/12/23	R209 2011/05/05	8.45	Call	Bond Future	2,984.0000	2,999.0000	0.503	0	0	0
2010/12/23	R209 2011/05/05	8.45	Put	Bond Future	3,001.0000	2,965.0000	(1.200)	0	0	0
2010/12/23	R209 2011/08/04			Bond Future	8.5120	8.5060	(0.070)	0.0000	0.0000	0
2010/12/23	R209 2011/08/04	8.50	Call	Bond Future	3,838.0000	3,855.0000	0.443	0	0	0
2010/12/23	R209 2011/08/04	8.50	Put	Bond Future	3,938.0000	3,905.0000	(0.838)	0	0	0
2010/12/23	R209 2011/08/04	8.55	Call	Bond Future	4,052.0000	4,070.0000	0.444	0	0	0
2010/12/23	R209 2011/08/04	8.55	Put	Bond Future	3,737.0000	3,705.0000	(0.856)	0	0	0
2010/12/23	R209 2011/08/04	8.45	Call	Bond Future	3,628.0000	3,645.0000	0.469	0	0	0
2010/12/23	R209 2011/08/04	8.45	Put	Bond Future	4,147.0000	4,114.0000	(0.796)	0	0	0
2010/12/23	R209 2011/08/04	10.10	Call	Bond Future	12,209.0000	12,249.0000	0.328	0	0	0
2010/12/23	R209 2011/08/04	10.10	Put	Bond Future	618.0000	608.0000	(1.618)	0	0	0
2010/12/23	R210 2011/02/03			Bond Future	0.9570	0.9580	0.104	0.0000	0.0000	2
2010/12/23	R210 2011/02/03	3.10	Call	Bond Future	32,527.0000	32,509.0000	(0.055)	0	0	0
2010/12/23	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R210 2011/02/03	3.15	Call	Bond Future	33,159.0000	33,141.0000	(0.054)	0	0	0
2010/12/23	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R210 2011/02/03	3.05	Call	Bond Future	31,889.0000	31,871.0000	(0.056)	0	0	0
2010/12/23	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R211 2011/02/03			Bond Future	1.7260	1.7280	0.116	0.0000	0.0000	589
2010/12/23	R211 2011/02/03	2.50	Call	Bond Future	4,378.0000	4,367.0000	(0.251)	0	0	0
2010/12/23	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R211 2011/02/03	2.55	Call	Bond Future	4,654.0000	4,642.0000	(0.258)	0	0	0
2010/12/23	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R211 2011/02/03	2.45	Call	Bond Future	4,102.0000	4,090.0000	(0.293)	0	0	0
2010/12/23	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R212 2011/02/03			Bond Future	2.4790	2.4790	0.000	0.0000	0.0000	2,518
2010/12/23	R212 2011/02/03	3.00	Call	Bond Future	4,914.0000	4,914.0000	0.000	0	0	0
2010/12/23	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R212 2011/02/03	3.05	Call	Bond Future	5,372.0000	5,372.0000	0.000	0	0	0
2010/12/23	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R212 2011/02/03	2.95	Call	Bond Future	4,455.0000	4,455.0000	0.000	0	0	0
2010/12/23	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/23	R213 2011/02/03			Bond Future	8.4700	8.4690	(0.012)	0.0000	0.0000	0
2010/12/23	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/02/03	8.00	Put	Bond Future	4,160.0000	4,152.0000	(0.192)	0	0	0
2010/12/23	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/02/03	8.05	Put	Bond Future	3,704.0000	3,695.0000	(0.243)	0	0	0
2010/12/23	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/02/03	7.95	Put	Bond Future	4,621.0000	4,612.0000	(0.195)	0	0	0
2010/12/23	R213 2011/05/05			Bond Future	8.5330	8.5320	(0.012)	0.0000	0.0000	0
2010/12/23	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/05/05	8.00	Put	Bond Future	4,677.0000	4,669.0000	(0.171)	0	0	0
2010/12/23	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/05/05	8.05	Put	Bond Future	4,222.0000	4,214.0000	(0.189)	0	0	0
2010/12/23	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/05/05	7.95	Put	Bond Future	5,135.0000	5,127.0000	(0.156)	0	0	0
2010/12/23	R213 2011/08/04			Bond Future	8.6000	8.6000	0.000	0.0000	0.0000	0
2010/12/23	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/08/04	8.00	Put	Bond Future	5,216.0000	5,216.0000	0.000	0	0	0
2010/12/23	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/08/04	8.05	Put	Bond Future	4,764.0000	4,764.0000	0.000	0	0	0
2010/12/23	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/23	R213 2011/08/04	7.95	Put	Bond Future	5,672.0000	5,672.0000	0.000	0	0	0
2010/12/23	TRT1 2011/02/03			Index Future	340.1910	340.2120	0.006	0.0000	0.0000	100
2010/12/23	TRT1 2011/05/05			Index Future	344.8260	344.8480	0.006	0.0000	0.0000	0
Total										171186.00