



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/12/2010

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
2010/12/29	AL7T 2011/02/03			Index Future	373.3120	372.9830	(0.088)	0.0000	0.0000	30
2010/12/29	ALBI 2011/02/03			Index Future	344.0980	343.7980	(0.087)	0.0000	0.0000	1,164
2010/12/29	ALBI 2011/05/05			Index Future	349.1390	348.8350	(0.087)	0.0000	0.0000	2
2010/12/29	CRD1 2011/02/03			Index Future	153.2690	153.1850	(0.055)	0.0000	0.0000	2
2010/12/29	CRD1 2011/05/05			Index Future	155.3590	155.2750	(0.054)	0.0000	0.0000	0
2010/12/29	GOVI 2011/02/03			GOVI	344.8900	344.5950	(0.086)	0.0000	0.0000	211
2010/12/29	GOVI 2011/02/03	343.00	Call	GOVI	18,900.0000	15,950.0000	(15.608)	0	0	0
2010/12/29	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/29	GOVI 2011/02/03	343.01	Call	GOVI	18,800.0000	15,850.0000	(15.691)	0	0	0
2010/12/29	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/29	GOVI 2011/02/03	342.99	Call	GOVI	19,000.0000	16,050.0000	(15.526)	0	0	0
2010/12/29	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/29	GOVI 2011/05/05			GOVI	349.9420	349.6440	(0.085)	0.0000	0.0000	0
2010/12/29	GOVI 2011/05/05	349.00	Call	GOVI	9,420.0000	6,440.0000	(31.635)	0	0	0
2010/12/29	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/29	GOVI 2011/05/05	349.01	Call	GOVI	9,320.0000	6,340.0000	(31.974)	0	0	0
2010/12/29	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/29	GOVI 2011/05/05	348.99	Call	GOVI	9,520.0000	6,540.0000	(31.303)	0	0	0
2010/12/29	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/29	IGOV 2011/02/03			Index Future	148.4920	148.4340	(0.039)	0.0000	0.0000	6
2010/12/29	IGOV 2011/05/05			Index Future	150.6670	150.6090	(0.038)	0.0000	0.0000	0

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2010/12/29	IGOV 2011/08/04			Index Future	152.8430	152.7840	(0.039)	0.0000	0.0000	0
2010/12/29	ILBI 2011/02/03			Index Future	402.2500	402.1990	(0.013)	0.0000	0.0000	370
2010/12/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/29	JBAF 2011/01/19			Jibar Tradeable Future	5.5310	5.5350	0.072	0.0000	0.0000	5,291
2010/12/29	JBAF 2011/02/16			Jibar Tradeable Future	5.4860	5.4830	(0.055)	0.0000	0.0000	2,500
2010/12/29	JBAF 2011/03/16			Jibar Tradeable Future	5.4650	5.4650	0.000	0.0000	0.0000	5,790
2010/12/29	JBAF 2011/04/20			Jibar Tradeable Future	5.4660	5.4620	(0.073)	0.0000	0.0000	2
2010/12/29	JBAF 2011/05/18			Jibar Tradeable Future	5.4710	5.4680	(0.055)	0.0000	0.0000	1
2010/12/29	JBAF 2011/06/15			Jibar Tradeable Future	5.4770	5.4770	0.000	0.0000	0.0000	4,790
2010/12/29	JBAF 2011/09/21			Jibar Tradeable Future	5.6210	5.6230	0.036	0.0000	0.0000	14,390
2010/12/29	JBAF 2011/12/21			Jibar Tradeable Future	5.8860	5.8960	0.170	0.0000	0.0000	5,290
2010/12/29	JBAF 2012/03/20			Jibar Tradeable Future	6.1760	6.1830	0.113	0.0000	0.0000	290
2010/12/29	JBAF 2012/06/20			Jibar Tradeable Future	6.4910	6.5050	0.216	0.0000	0.0000	390
2010/12/29	JBAF 2012/09/19			Jibar Tradeable Future	6.8100	6.8270	0.250	93.1730	93.1730	41,390
2010/12/29	JBAF 2012/12/19			Jibar Tradeable Future	7.1750	7.2000	0.348	92.8300	92.8300	390
2010/12/29	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/29	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/29	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/29	OTH1 2011/02/03			Index Future	339.4480	339.1220	(0.096)	0.0000	0.0000	3
2010/12/29	OTH1 2011/05/05			Index Future	344.4210	344.0900	(0.096)	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
2010/12/29	R157 2011/02/03			Bond Future	7.4310	7.4380	0.094	0.0000	0.0000	7,886
2010/12/29	R157 2011/02/03	7.90	Call	Bond Future	2,141.0000	2,109.0000	(1.495)	0	0	0
2010/12/29	R157 2011/02/03	7.90	Put	Bond Future	108.0000	107.0000	(0.926)	0	0	0
2010/12/29	R157 2011/02/03	7.95	Call	Bond Future	2,331.0000	2,299.0000	(1.373)	0	0	0
2010/12/29	R157 2011/02/03	7.95	Put	Bond Future	84.0000	83.0000	(1.190)	0	0	0
2010/12/29	R157 2011/02/03	7.85	Call	Bond Future	1,955.0000	1,923.0000	(1.637)	0	0	0
2010/12/29	R157 2011/02/03	7.85	Put	Bond Future	137.0000	136.0000	(0.730)	0	0	0
2010/12/29	R157 2011/05/05			Bond Future	7.5420	7.5490	0.093	0.0000	0.0000	705
2010/12/29	R157 2011/05/05	7.75	Call	Bond Future	1,784.0000	1,761.0000	(1.289)	0	0	0
2010/12/29	R157 2011/05/05	7.75	Put	Bond Future	927.0000	933.0000	0.647	0	0	0
2010/12/29	R157 2011/05/05	7.80	Call	Bond Future	1,912.0000	1,889.0000	(1.203)	0	0	0
2010/12/29	R157 2011/05/05	7.80	Put	Bond Future	851.0000	857.0000	0.705	0	0	0
2010/12/29	R157 2011/05/05	7.70	Call	Bond Future	1,660.0000	1,638.0000	(1.325)	0	0	0
2010/12/29	R157 2011/05/05	7.70	Put	Bond Future	1,009.0000	1,016.0000	0.694	0	0	0
2010/12/29	R157 2011/05/05	7.65	Call	Bond Future	1,540.0000	1,519.0000	(1.364)	0	0	0
2010/12/29	R157 2011/05/05	7.65	Put	Bond Future	1,094.0000	1,102.0000	0.731	0	0	0
2010/12/29	R157 2011/08/04			Bond Future	7.6710	7.6790	0.104	0.0000	0.0000	0
2010/12/29	R157 2011/08/04	7.50	Call	Bond Future	1,288.0000	1,270.0000	(1.398)	0	0	0
2010/12/29	R157 2011/08/04	7.50	Put	Bond Future	1,955.0000	1,969.0000	0.716	0	0	0
2010/12/29	R157 2011/08/04	7.55	Call	Bond Future	1,378.0000	1,361.0000	(1.234)	0	0	0
2010/12/29	R157 2011/08/04	7.55	Put	Bond Future	1,850.0000	1,864.0000	0.757	0	0	0
2010/12/29	R157 2011/08/04	7.45	Call	Bond Future	1,200.0000	1,184.0000	(1.333)	0	0	0
2010/12/29	R157 2011/08/04	7.45	Put	Bond Future	2,063.0000	2,079.0000	0.776	0	0	0
2010/12/29	R186 2011/02/03			Bond Future	8.3960	8.4040	0.095	0.0000	0.0000	25,674
2010/12/29	R186 2011/02/03	9.00	Call	Bond Future	5,926.0000	5,845.0000	(1.367)	0	0	0
2010/12/29	R186 2011/02/03	9.00	Put	Bond Future	204.0000	202.0000	(0.980)	0	0	0
2010/12/29	R186 2011/02/03	9.05	Call	Bond Future	6,342.0000	6,260.0000	(1.293)	0	0	0
2010/12/29	R186 2011/02/03	9.05	Put	Bond Future	165.0000	162.0000	(1.818)	0	0	0
2010/12/29	R186 2011/02/03	8.95	Call	Bond Future	5,516.0000	5,435.0000	(1.468)	0	0	0
2010/12/29	R186 2011/02/03	8.95	Put	Bond Future	252.0000	250.0000	(0.794)	0	0	0
2010/12/29	R186 2011/02/03	7.75	Put	Bond Future	6,712.0000	6,780.0000	1.013	0	0	0
2010/12/29	R186 2011/02/03	7.75	Call	Bond Future	110.0000	99.0000	(10.000)	0	0	3,000
2010/12/29	R186 2011/05/05			Bond Future	8.4710	8.4790	0.094	0.0000	0.0000	0
2010/12/29	R186 2011/05/05	8.75	Call	Bond Future	4,822.0000	4,761.0000	(1.265)	0	0	0

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2010/12/29	R186 2011/05/05	8.75	Put	Bond Future	2,175.0000	2,191.0000	0.736	0	0	0
2010/12/29	R186 2011/05/05	8.80	Call	Bond Future	5,122.0000	5,059.0000	(1.230)	0	0	0
2010/12/29	R186 2011/05/05	8.80	Put	Bond Future	2,010.0000	2,024.0000	0.697	0	0	0
2010/12/29	R186 2011/05/05	8.70	Call	Bond Future	4,530.0000	4,470.0000	(1.325)	0	0	0
2010/12/29	R186 2011/05/05	8.70	Put	Bond Future	2,351.0000	2,368.0000	0.723	0	0	0
2010/12/29	R186 2011/05/05	8.00	Put	Bond Future	6,107.0000	6,151.0000	0.720	0	0	0
2010/12/29	R186 2011/05/05	8.00	Call	Bond Future	1,432.0000	1,399.0000	(2.304)	0	0	5,500
2010/12/29	R186 2011/08/04			Bond Future	8.5530	8.5610	0.094	0.0000	0.0000	0
2010/12/29	R186 2011/08/04	8.25	Call	Bond Future	3,049.0000	3,008.0000	(1.345)	0	0	0
2010/12/29	R186 2011/08/04	8.25	Put	Bond Future	5,969.0000	6,004.0000	0.586	0	0	0
2010/12/29	R186 2011/08/04	8.30	Call	Bond Future	3,253.0000	3,211.0000	(1.291)	0	0	0
2010/12/29	R186 2011/08/04	8.30	Put	Bond Future	5,684.0000	5,718.0000	0.598	0	0	0
2010/12/29	R186 2011/08/04	8.20	Call	Bond Future	2,852.0000	2,812.0000	(1.403)	0	0	0
2010/12/29	R186 2011/08/04	8.20	Put	Bond Future	6,264.0000	6,300.0000	0.575	0	0	0
2010/12/29	R201 2011/02/03			Bond Future	7.2150	7.2230	0.111	0.0000	0.0000	489
2010/12/29	R201 2011/02/03	8.00	Call	Bond Future	2,659.0000	2,631.0000	(1.053)	0	0	0
2010/12/29	R201 2011/02/03	8.00	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2010/12/29	R201 2011/02/03	8.05	Call	Bond Future	2,822.0000	2,794.0000	(0.992)	0	0	0
2010/12/29	R201 2011/02/03	8.05	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/12/29	R201 2011/02/03	7.95	Call	Bond Future	2,497.0000	2,469.0000	(1.121)	0	0	0
2010/12/29	R201 2011/02/03	7.95	Put	Bond Future	15.0000	15.0000	0.000	0	0	0
2010/12/29	R201 2011/05/05			Bond Future	7.3220	7.3300	0.109	0.0000	0.0000	0
2010/12/29	R201 2011/05/05	7.75	Call	Bond Future	1,796.0000	1,775.0000	(1.169)	0	0	0
2010/12/29	R201 2011/05/05	7.75	Put	Bond Future	432.0000	436.0000	0.926	0	0	0
2010/12/29	R201 2011/05/05	7.80	Call	Bond Future	1,913.0000	1,891.0000	(1.150)	0	0	0
2010/12/29	R201 2011/05/05	7.80	Put	Bond Future	391.0000	394.0000	0.767	0	0	0
2010/12/29	R201 2011/05/05	7.70	Call	Bond Future	1,683.0000	1,662.0000	(1.248)	0	0	0
2010/12/29	R201 2011/05/05	7.70	Put	Bond Future	477.0000	482.0000	1.048	0	0	0
2010/12/29	R201 2011/08/04			Bond Future	7.4520	7.4600	0.107	0.0000	0.0000	0
2010/12/29	R201 2011/08/04	7.25	Call	Bond Future	899.0000	886.0000	(1.446)	0	0	0
2010/12/29	R201 2011/08/04	7.25	Put	Bond Future	1,507.0000	1,518.0000	0.730	0	0	0
2010/12/29	R201 2011/08/04	7.30	Call	Bond Future	967.0000	954.0000	(1.344)	0	0	0
2010/12/29	R201 2011/08/04	7.30	Put	Bond Future	1,424.0000	1,435.0000	0.772	0	0	0
2010/12/29	R201 2011/08/04	7.20	Call	Bond Future	834.0000	822.0000	(1.439)	0	0	0

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2010/12/29	R201 2011/08/04	7.20	Put	Bond Future	1,593.0000	1,605.0000	0.753	0	0	0
2010/12/29	R202 2011/02/03			Bond Future	0.3790	0.3790	0.000	0.0000	0.0000	3,689
2010/12/29	R202 2011/02/03	3.05	Call	Bond Future	60,553.0000	60,553.0000	0.000	0	0	0
2010/12/29	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R202 2011/02/03	3.10	Call	Bond Future	61,400.0000	61,400.0000	0.000	0	0	0
2010/12/29	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R202 2011/02/03	3.00	Call	Bond Future	59,698.0000	59,698.0000	0.000	0	0	0
2010/12/29	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R202 2011/05/05			Bond Future	0.3000	0.3010	0.333	0.0000	0.0000	6,500
2010/12/29	R202 2011/05/05	2.05	Call	Bond Future	43,513.0000	43,483.0000	(0.069)	0	0	0
2010/12/29	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R202 2011/05/05	2.10	Call	Bond Future	44,541.0000	44,511.0000	(0.067)	0	0	0
2010/12/29	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R202 2011/05/05	2.00	Call	Bond Future	42,474.0000	42,444.0000	(0.071)	0	0	0
2010/12/29	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R203 2011/02/03			Bond Future	8.0300	8.0370	0.087	0.0000	0.0000	1,407
2010/12/29	R203 2011/02/03	8.50	Call	Bond Future	2,508.0000	2,470.0000	(1.515)	0	0	0
2010/12/29	R203 2011/02/03	8.50	Put	Bond Future	155.0000	152.0000	(1.935)	0	0	0
2010/12/29	R203 2011/02/03	8.55	Call	Bond Future	2,723.0000	2,686.0000	(1.359)	0	0	0
2010/12/29	R203 2011/02/03	8.55	Put	Bond Future	123.0000	122.0000	(0.813)	0	0	0
2010/12/29	R203 2011/02/03	8.45	Call	Bond Future	2,297.0000	2,260.0000	(1.611)	0	0	0
2010/12/29	R203 2011/02/03	8.45	Put	Bond Future	191.0000	189.0000	(1.047)	0	0	0
2010/12/29	R203 2011/02/03	8.00	Put	Bond Future	927.0000	934.0000	0.755	0	0	0
2010/12/29	R203 2011/02/03	8.00	Call	Bond Future	774.0000	746.0000	(3.618)	0	0	1,000
2010/12/29	R203 2011/05/05			Bond Future	8.1360	8.1440	0.098	0.0000	0.0000	0
2010/12/29	R203 2011/05/05	8.25	Call	Bond Future	1,946.0000	1,917.0000	(1.490)	0	0	0
2010/12/29	R203 2011/05/05	8.25	Put	Bond Future	1,389.0000	1,399.0000	0.720	0	0	0
2010/12/29	R203 2011/05/05	8.30	Call	Bond Future	2,086.0000	2,057.0000	(1.390)	0	0	0
2010/12/29	R203 2011/05/05	8.30	Put	Bond Future	1,286.0000	1,296.0000	0.778	0	0	0
2010/12/29	R203 2011/05/05	8.20	Call	Bond Future	1,810.0000	1,782.0000	(1.547)	0	0	0
2010/12/29	R203 2011/05/05	8.20	Put	Bond Future	1,497.0000	1,508.0000	0.735	0	0	0
2010/12/29	R203 2011/08/04			Bond Future	8.2560	8.2630	0.085	0.0000	0.0000	0
2010/12/29	R203 2011/08/04	8.00	Call	Bond Future	1,540.0000	1,522.0000	(1.169)	0	0	0

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2010/12/29	R203 2011/08/04	8.00	Put	Bond Future	2,757.0000	2,772.0000	0.544	0	0	0
2010/12/29	R203 2011/08/04	8.05	Call	Bond Future	1,645.0000	1,626.0000	(1.155)	0	0	0
2010/12/29	R203 2011/08/04	8.05	Put	Bond Future	2,623.0000	2,637.0000	0.534	0	0	0
2010/12/29	R203 2011/08/04	7.95	Call	Bond Future	1,440.0000	1,422.0000	(1.250)	0	0	0
2010/12/29	R203 2011/08/04	7.95	Put	Bond Future	2,897.0000	2,912.0000	0.518	0	0	0
2010/12/29	R204 2011/02/03			Bond Future	8.1550	8.1620	0.086	0.0000	0.0000	1,926
2010/12/29	R204 2011/02/03	8.50	Call	Bond Future	2,238.0000	2,197.0000	(1.832)	0	0	0
2010/12/29	R204 2011/02/03	8.50	Put	Bond Future	298.0000	297.0000	(0.336)	0	0	0
2010/12/29	R204 2011/02/03	8.55	Call	Bond Future	2,461.0000	2,420.0000	(1.666)	0	0	0
2010/12/29	R204 2011/02/03	8.55	Put	Bond Future	244.0000	243.0000	(0.410)	0	0	0
2010/12/29	R204 2011/02/03	8.45	Call	Bond Future	2,022.0000	1,982.0000	(1.978)	0	0	0
2010/12/29	R204 2011/02/03	8.45	Put	Bond Future	361.0000	360.0000	(0.277)	0	0	0
2010/12/29	R204 2011/05/05			Bond Future	8.2550	8.2620	0.085	0.0000	0.0000	0
2010/12/29	R204 2011/05/05	8.50	Call	Bond Future	2,653.0000	2,622.0000	(1.168)	0	0	0
2010/12/29	R204 2011/05/05	8.50	Put	Bond Future	1,312.0000	1,319.0000	0.534	0	0	0
2010/12/29	R204 2011/05/05	8.55	Call	Bond Future	2,825.0000	2,793.0000	(1.133)	0	0	0
2010/12/29	R204 2011/05/05	8.55	Put	Bond Future	1,213.0000	1,219.0000	0.495	0	0	0
2010/12/29	R204 2011/05/05	8.45	Call	Bond Future	2,487.0000	2,457.0000	(1.206)	0	0	0
2010/12/29	R204 2011/05/05	8.45	Put	Bond Future	1,417.0000	1,426.0000	0.635	0	0	0
2010/12/29	R204 2011/08/04			Bond Future	8.3660	8.3740	0.096	0.0000	0.0000	0
2010/12/29	R204 2011/08/04	8.00	Call	Bond Future	1,561.0000	1,539.0000	(1.409)	0	0	0
2010/12/29	R204 2011/08/04	8.00	Put	Bond Future	3,544.0000	3,565.0000	0.593	0	0	0
2010/12/29	R204 2011/08/04	8.05	Call	Bond Future	1,670.0000	1,648.0000	(1.317)	0	0	0
2010/12/29	R204 2011/08/04	8.05	Put	Bond Future	3,379.0000	3,400.0000	0.621	0	0	0
2010/12/29	R204 2011/08/04	7.95	Call	Bond Future	1,456.0000	1,435.0000	(1.442)	0	0	0
2010/12/29	R204 2011/08/04	7.95	Put	Bond Future	3,714.0000	3,736.0000	0.592	0	0	0
2010/12/29	R206 2011/02/03			Bond Future	6.8510	6.8590	0.117	0.0000	0.0000	0
2010/12/29	R206 2011/02/03	8.00	Call	Bond Future	2,985.0000	2,964.0000	(0.704)	0	0	0
2010/12/29	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R206 2011/02/03	8.05	Call	Bond Future	3,112.0000	3,091.0000	(0.675)	0	0	0
2010/12/29	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R206 2011/02/03	7.95	Call	Bond Future	2,858.0000	2,837.0000	(0.735)	0	0	0
2010/12/29	R206 2011/02/03	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2010/12/29	R206 2011/05/05			Bond Future	6.9530	6.9620	0.129	0.0000	0.0000	0
2010/12/29	R206 2011/05/05	7.50	Call	Bond Future	1,581.0000	1,562.0000	(1.202)	0	0	0
2010/12/29	R206 2011/05/05	7.50	Put	Bond Future	262.0000	265.0000	1.145	0	0	0
2010/12/29	R206 2011/05/05	7.55	Call	Bond Future	1,674.0000	1,655.0000	(1.135)	0	0	0
2010/12/29	R206 2011/05/05	7.55	Put	Bond Future	236.0000	238.0000	0.847	0	0	0
2010/12/29	R206 2011/05/05	7.45	Call	Bond Future	1,490.0000	1,472.0000	(1.208)	0	0	0
2010/12/29	R206 2011/05/05	7.45	Put	Bond Future	291.0000	295.0000	1.375	0	0	0
2010/12/29	R206 2011/08/04			Bond Future	7.0850	7.0950	0.141	0.0000	0.0000	0
2010/12/29	R206 2011/08/04	7.00	Call	Bond Future	772.0000	760.0000	(1.554)	0	0	0
2010/12/29	R206 2011/08/04	7.00	Put	Bond Future	960.0000	970.0000	1.042	0	0	0
2010/12/29	R206 2011/08/04	7.05	Call	Bond Future	825.0000	813.0000	(1.455)	0	0	0
2010/12/29	R206 2011/08/04	7.05	Put	Bond Future	902.0000	912.0000	1.109	0	0	0
2010/12/29	R206 2011/08/04	6.95	Call	Bond Future	720.0000	708.0000	(1.667)	0	0	0
2010/12/29	R206 2011/08/04	6.95	Put	Bond Future	1,019.0000	1,029.0000	0.981	0	0	0
2010/12/29	R207 2011/02/03			Bond Future	8.2330	8.2400	0.085	0.0000	0.0000	800
2010/12/29	R207 2011/02/03	8.75	Call	Bond Future	3,196.0000	3,152.0000	(1.377)	0	0	0
2010/12/29	R207 2011/02/03	8.75	Put	Bond Future	162.0000	160.0000	(1.235)	0	0	0
2010/12/29	R207 2011/02/03	8.80	Call	Bond Future	3,451.0000	3,407.0000	(1.275)	0	0	0
2010/12/29	R207 2011/02/03	8.80	Put	Bond Future	130.0000	128.0000	(1.538)	0	0	0
2010/12/29	R207 2011/02/03	8.70	Call	Bond Future	2,947.0000	2,902.0000	(1.527)	0	0	0
2010/12/29	R207 2011/02/03	8.70	Put	Bond Future	201.0000	198.0000	(1.493)	0	0	0
2010/12/29	R207 2011/05/05			Bond Future	8.3270	8.3340	0.084	0.0000	0.0000	0
2010/12/29	R207 2011/05/05	8.50	Call	Bond Future	2,565.0000	2,534.0000	(1.209)	0	0	0
2010/12/29	R207 2011/05/05	8.50	Put	Bond Future	1,562.0000	1,571.0000	0.576	0	0	0
2010/12/29	R207 2011/05/05	8.55	Call	Bond Future	2,738.0000	2,706.0000	(1.169)	0	0	0
2010/12/29	R207 2011/05/05	8.55	Put	Bond Future	1,447.0000	1,456.0000	0.622	0	0	0
2010/12/29	R207 2011/05/05	8.45	Call	Bond Future	2,398.0000	2,367.0000	(1.293)	0	0	0
2010/12/29	R207 2011/05/05	8.45	Put	Bond Future	1,683.0000	1,693.0000	0.594	0	0	0
2010/12/29	R207 2011/08/04			Bond Future	8.4300	8.4380	0.095	0.0000	0.0000	0
2010/12/29	R207 2011/08/04	8.25	Call	Bond Future	2,114.0000	2,088.0000	(1.230)	0	0	0
2010/12/29	R207 2011/08/04	8.25	Put	Bond Future	3,144.0000	3,163.0000	0.604	0	0	0
2010/12/29	R207 2011/08/04	8.30	Call	Bond Future	2,247.0000	2,220.0000	(1.202)	0	0	0
2010/12/29	R207 2011/08/04	8.30	Put	Bond Future	2,989.0000	3,008.0000	0.636	0	0	0
2010/12/29	R207 2011/08/04	8.20	Call	Bond Future	1,985.0000	1,960.0000	(1.259)	0	0	0

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2010/12/29	R207 2011/08/04	8.20	Put	Bond Future	3,303.0000	3,324.0000	0.636	0	0	0
2010/12/29	R208 2011/02/03			Bond Future	8.2500	8.2570	0.085	0.0000	0.0000	5,598
2010/12/29	R208 2011/02/03	8.75	Call	Bond Future	3,283.0000	3,236.0000	(1.432)	0	0	0
2010/12/29	R208 2011/02/03	8.75	Put	Bond Future	189.0000	186.0000	(1.587)	0	0	0
2010/12/29	R208 2011/02/03	8.80	Call	Bond Future	3,549.0000	3,502.0000	(1.324)	0	0	0
2010/12/29	R208 2011/02/03	8.80	Put	Bond Future	153.0000	150.0000	(1.961)	0	0	0
2010/12/29	R208 2011/02/03	8.70	Call	Bond Future	3,023.0000	2,976.0000	(1.555)	0	0	0
2010/12/29	R208 2011/02/03	8.70	Put	Bond Future	232.0000	229.0000	(1.293)	0	0	0
2010/12/29	R208 2011/05/05			Bond Future	8.3330	8.3410	0.096	0.0000	0.0000	0
2010/12/29	R208 2011/05/05	8.50	Call	Bond Future	2,671.0000	2,634.0000	(1.385)	0	0	0
2010/12/29	R208 2011/05/05	8.50	Put	Bond Future	1,645.0000	1,657.0000	0.729	0	0	0
2010/12/29	R208 2011/05/05	8.55	Call	Bond Future	2,854.0000	2,815.0000	(1.367)	0	0	0
2010/12/29	R208 2011/05/05	8.55	Put	Bond Future	1,523.0000	1,534.0000	0.722	0	0	0
2010/12/29	R208 2011/05/05	8.45	Call	Bond Future	2,495.0000	2,459.0000	(1.443)	0	0	0
2010/12/29	R208 2011/05/05	8.45	Put	Bond Future	1,774.0000	1,788.0000	0.789	0	0	0
2010/12/29	R208 2011/08/04			Bond Future	8.4240	8.4320	0.095	0.0000	0.0000	0
2010/12/29	R208 2011/08/04	8.25	Call	Bond Future	2,247.0000	2,218.0000	(1.291)	0	0	0
2010/12/29	R208 2011/08/04	8.25	Put	Bond Future	3,308.0000	3,327.0000	0.574	0	0	0
2010/12/29	R208 2011/08/04	8.30	Call	Bond Future	2,389.0000	2,360.0000	(1.214)	0	0	0
2010/12/29	R208 2011/08/04	8.30	Put	Bond Future	3,143.0000	3,163.0000	0.636	0	0	0
2010/12/29	R208 2011/08/04	8.20	Call	Bond Future	2,109.0000	2,081.0000	(1.328)	0	0	0
2010/12/29	R208 2011/08/04	8.20	Put	Bond Future	3,477.0000	3,498.0000	0.604	0	0	0
2010/12/29	R209 2011/02/03			Bond Future	8.3740	8.3820	0.096	0.0000	0.0000	22,601
2010/12/29	R209 2011/02/03	9.00	Call	Bond Future	5,253.0000	5,182.0000	(1.352)	0	0	0
2010/12/29	R209 2011/02/03	9.00	Put	Bond Future	177.0000	174.0000	(1.695)	0	0	0
2010/12/29	R209 2011/02/03	9.05	Call	Bond Future	5,602.0000	5,531.0000	(1.267)	0	0	0
2010/12/29	R209 2011/02/03	9.05	Put	Bond Future	144.0000	141.0000	(2.083)	0	0	0
2010/12/29	R209 2011/02/03	8.95	Call	Bond Future	4,908.0000	4,837.0000	(1.447)	0	0	0
2010/12/29	R209 2011/02/03	8.95	Put	Bond Future	217.0000	215.0000	(0.922)	0	0	0
2010/12/29	R209 2011/05/05			Bond Future	8.4290	8.4380	0.107	0.0000	0.0000	0
2010/12/29	R209 2011/05/05	8.50	Call	Bond Future	3,240.0000	3,187.0000	(1.636)	0	0	0
2010/12/29	R209 2011/05/05	8.50	Put	Bond Future	2,643.0000	2,666.0000	0.870	0	0	0
2010/12/29	R209 2011/05/05	8.55	Call	Bond Future	3,469.0000	3,414.0000	(1.585)	0	0	0

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2010/12/29	R209 2011/05/05	8.55	Put	Bond Future	2,456.0000	2,477.0000	0.855	0	0	0
2010/12/29	R209 2011/05/05	8.45	Call	Bond Future	3,018.0000	2,967.0000	(1.690)	0	0	0
2010/12/29	R209 2011/05/05	8.45	Put	Bond Future	2,841.0000	2,866.0000	0.880	0	0	0
2010/12/29	R209 2011/08/04			Bond Future	8.4890	8.4970	0.094	0.0000	0.0000	0
2010/12/29	R209 2011/08/04	8.50	Call	Bond Future	3,886.0000	3,842.0000	(1.132)	0	0	0
2010/12/29	R209 2011/08/04	8.50	Put	Bond Future	3,794.0000	3,817.0000	0.606	0	0	0
2010/12/29	R209 2011/08/04	8.55	Call	Bond Future	4,104.0000	4,059.0000	(1.096)	0	0	0
2010/12/29	R209 2011/08/04	8.55	Put	Bond Future	3,597.0000	3,619.0000	0.612	0	0	0
2010/12/29	R209 2011/08/04	8.45	Call	Bond Future	3,674.0000	3,631.0000	(1.170)	0	0	0
2010/12/29	R209 2011/08/04	8.45	Put	Bond Future	4,001.0000	4,025.0000	0.600	0	0	0
2010/12/29	R209 2011/08/04	10.10	Call	Bond Future	12,353.0000	12,289.0000	(0.518)	0	0	0
2010/12/29	R209 2011/08/04	10.10	Put	Bond Future	570.0000	573.0000	0.526	0	0	0
2010/12/29	R210 2011/02/03			Bond Future	0.9590	0.9600	0.104	0.0000	0.0000	2
2010/12/29	R210 2011/02/03	3.10	Call	Bond Future	32,491.0000	32,473.0000	(0.055)	0	0	0
2010/12/29	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R210 2011/02/03	3.15	Call	Bond Future	33,123.0000	33,105.0000	(0.054)	0	0	0
2010/12/29	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R210 2011/02/03	3.05	Call	Bond Future	31,853.0000	31,835.0000	(0.057)	0	0	0
2010/12/29	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R211 2011/02/03			Bond Future	1.7300	1.7330	0.173	0.0000	0.0000	589
2010/12/29	R211 2011/02/03	2.50	Call	Bond Future	4,355.0000	4,338.0000	(0.390)	0	0	0
2010/12/29	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R211 2011/02/03	2.55	Call	Bond Future	4,631.0000	4,613.0000	(0.389)	0	0	0
2010/12/29	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R211 2011/02/03	2.45	Call	Bond Future	4,079.0000	4,061.0000	(0.441)	0	0	0
2010/12/29	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R212 2011/02/03			Bond Future	2.4810	2.4820	0.040	0.0000	0.0000	2,518
2010/12/29	R212 2011/02/03	3.00	Call	Bond Future	4,895.0000	4,885.0000	(0.204)	0	0	0
2010/12/29	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R212 2011/02/03	3.05	Call	Bond Future	5,352.0000	5,343.0000	(0.168)	0	0	0
2010/12/29	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R212 2011/02/03	2.95	Call	Bond Future	4,435.0000	4,426.0000	(0.203)	0	0	0
2010/12/29	R212 2011/02/03	2.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2010/12/29	R213 2011/02/03			Bond Future	8.4530	8.4600	0.083	0.0000	0.0000	0
2010/12/29	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/02/03	8.00	Put	Bond Future	4,015.0000	4,075.0000	1.494	0	0	0
2010/12/29	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/02/03	8.05	Put	Bond Future	3,558.0000	3,618.0000	1.686	0	0	0
2010/12/29	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/02/03	7.95	Put	Bond Future	4,475.0000	4,535.0000	1.341	0	0	0
2010/12/29	R213 2011/05/05			Bond Future	8.5150	8.5230	0.094	0.0000	0.0000	0
2010/12/29	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/05/05	8.00	Put	Bond Future	4,525.0000	4,593.0000	1.503	0	0	0
2010/12/29	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/05/05	8.05	Put	Bond Future	4,070.0000	4,138.0000	1.671	0	0	0
2010/12/29	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/05/05	7.95	Put	Bond Future	4,983.0000	5,051.0000	1.365	0	0	0
2010/12/29	R213 2011/08/04			Bond Future	8.5820	8.5900	0.093	0.0000	0.0000	0
2010/12/29	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/08/04	8.00	Put	Bond Future	5,066.0000	5,133.0000	1.323	0	0	0
2010/12/29	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/08/04	8.05	Put	Bond Future	4,614.0000	4,680.0000	1.430	0	0	0
2010/12/29	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/29	R213 2011/08/04	7.95	Put	Bond Future	5,522.0000	5,589.0000	1.213	0	0	0
2010/12/29	TRT1 2011/02/03			Index Future	340.6700	340.3900	(0.082)	0.0000	0.0000	100
2010/12/29	TRT1 2011/05/05			Index Future	345.3140	345.0330	(0.081)	0.0000	0.0000	0
Total										172286.00