



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/12/2010

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
2010/12/06	AL7T 2011/02/03			Index Future	373.6270	373.4170	(0.056)	0.0000	0.0000	30
2010/12/06	ALBI 2011/02/03			Index Future	344.3830	344.0570	(0.095)	0.0000	0.0000	1,132
2010/12/06	ALBI 2011/05/05			Index Future	349.4150	349.0860	(0.094)	0.0000	0.0000	2
2010/12/06	CRD1 2011/02/03			Index Future	152.8360	152.8120	(0.016)	0.0000	0.0000	2
2010/12/06	CRD1 2011/05/05			Index Future	154.9120	154.8880	(0.015)	0.0000	0.0000	0
2010/12/06	GOVI 2011/02/03			GOVI	345.2060	344.9180	(0.083)	0.0000	0.0000	209
2010/12/06	GOVI 2011/02/03	343.00	Call	GOVI	22,060.0000	19,180.0000	(13.055)	0	0	0
2010/12/06	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/06	GOVI 2011/02/03	343.01	Call	GOVI	21,960.0000	19,080.0000	(13.115)	0	0	0
2010/12/06	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/06	GOVI 2011/02/03	342.99	Call	GOVI	22,160.0000	19,280.0000	(12.996)	0	0	0
2010/12/06	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/06	GOVI 2011/05/05			GOVI	350.2500	349.9600	(0.083)	0.0000	0.0000	0
2010/12/06	GOVI 2011/05/05	349.00	Call	GOVI	12,500.0000	9,600.0000	(23.200)	0	0	0
2010/12/06	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/06	GOVI 2011/05/05	349.01	Call	GOVI	12,400.0000	9,500.0000	(23.387)	0	0	0
2010/12/06	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/06	GOVI 2011/05/05	348.99	Call	GOVI	12,600.0000	9,700.0000	(23.016)	0	0	0
2010/12/06	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/06	IGOV 2011/02/03			Index Future	148.5830	148.4670	(0.078)	0.0000	0.0000	0
2010/12/06	IGOV 2011/05/05			Index Future	150.7550	150.6380	(0.078)	0.0000	0.0000	0

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2010/12/06	IGOV 2011/08/04			Index Future	152.9290	152.8100	(0.078)	0.0000	0.0000	0
2010/12/06	ILBI 2011/02/03			Index Future	402.3720	402.0140	(0.089)	0.0000	0.0000	370
2010/12/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/06	JBAF 2010/12/15			Jibar Tradeable Future	5.5400	5.5200	(0.361)	0.0000	0.0000	7,600
2010/12/06	JBAF 2011/01/19			Jibar Tradeable Future	5.5200	5.4920	(0.507)	0.0000	0.0000	5,000
2010/12/06	JBAF 2011/02/16			Jibar Tradeable Future	5.5100	5.4790	(0.563)	0.0000	0.0000	2,500
2010/12/06	JBAF 2011/03/16			Jibar Tradeable Future	5.5000	5.4660	(0.618)	0.0000	0.0000	5,500
2010/12/06	JBAF 2011/04/20			Jibar Tradeable Future	5.4900	5.4750	(0.273)	0.0000	0.0000	2
2010/12/06	JBAF 2011/05/18			Jibar Tradeable Future	5.5100	5.4880	(0.399)	0.0000	0.0000	0
2010/12/06	JBAF 2011/06/15			Jibar Tradeable Future	5.5000	5.4880	(0.218)	0.0000	0.0000	4,500
2010/12/06	JBAF 2011/09/21			Jibar Tradeable Future	5.7000	5.6780	(0.386)	0.0000	0.0000	13,900
2010/12/06	JBAF 2011/12/21			Jibar Tradeable Future	5.9200	5.8860	(0.574)	0.0000	0.0000	5,200
2010/12/06	JBAF 2012/03/20			Jibar Tradeable Future	6.1900	6.1400	(0.808)	0.0000	0.0000	0
2010/12/06	JBAF 2012/06/20			Jibar Tradeable Future	6.4900	6.4400	(0.770)	0.0000	0.0000	100
2010/12/06	JBAF 2012/09/19			Jibar Tradeable Future	6.7700	6.7200	(0.739)	0.0000	0.0000	40,100
2010/12/06	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/06	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/06	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/06	OTH1 2011/02/03			Index Future	339.5690	339.0400	(0.156)	0.0000	0.0000	3
2010/12/06	OTH1 2011/05/05			Index Future	344.5320	343.9960	(0.156)	0.0000	0.0000	0

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2010/12/06	R157 2011/02/03			Bond Future	7.3900	7.4050	0.203	0.0000	0.0000	7,186
2010/12/06	R157 2011/02/03	7.90	Call	Bond Future	2,413.0000	2,344.0000	(2.860)	0	0	0
2010/12/06	R157 2011/02/03	7.90	Put	Bond Future	200.0000	197.0000	(1.500)	0	0	0
2010/12/06	R157 2011/02/03	7.95	Call	Bond Future	2,595.0000	2,525.0000	(2.697)	0	0	0
2010/12/06	R157 2011/02/03	7.95	Put	Bond Future	168.0000	164.0000	(2.381)	0	0	0
2010/12/06	R157 2011/02/03	7.85	Call	Bond Future	2,235.0000	2,167.0000	(3.043)	0	0	0
2010/12/06	R157 2011/02/03	7.85	Put	Bond Future	237.0000	235.0000	(0.844)	0	0	0
2010/12/06	R157 2011/05/05			Bond Future	7.4990	7.5150	0.213	0.0000	0.0000	705
2010/12/06	R157 2011/05/05	7.75	Call	Bond Future	2,011.0000	1,956.0000	(2.735)	0	0	0
2010/12/06	R157 2011/05/05	7.75	Put	Bond Future	976.0000	988.0000	1.230	0	0	0
2010/12/06	R157 2011/05/05	7.80	Call	Bond Future	2,142.0000	2,086.0000	(2.614)	0	0	0
2010/12/06	R157 2011/05/05	7.80	Put	Bond Future	903.0000	913.0000	1.107	0	0	0
2010/12/06	R157 2011/05/05	7.70	Call	Bond Future	1,884.0000	1,831.0000	(2.813)	0	0	0
2010/12/06	R157 2011/05/05	7.70	Put	Bond Future	1,055.0000	1,068.0000	1.232	0	0	0
2010/12/06	R157 2011/05/05	7.65	Call	Bond Future	1,762.0000	1,710.0000	(2.951)	0	0	0
2010/12/06	R157 2011/05/05	7.65	Put	Bond Future	1,138.0000	1,153.0000	1.318	0	0	0
2010/12/06	R157 2011/08/04			Bond Future	7.6260	7.6430	0.223	0.0000	0.0000	0
2010/12/06	R157 2011/08/04	7.50	Call	Bond Future	1,454.0000	1,414.0000	(2.751)	0	0	0
2010/12/06	R157 2011/08/04	7.50	Put	Bond Future	1,946.0000	1,972.0000	1.336	0	0	0
2010/12/06	R157 2011/08/04	7.55	Call	Bond Future	1,549.0000	1,507.0000	(2.711)	0	0	0
2010/12/06	R157 2011/08/04	7.55	Put	Bond Future	1,846.0000	1,870.0000	1.300	0	0	0
2010/12/06	R157 2011/08/04	7.45	Call	Bond Future	1,363.0000	1,324.0000	(2.861)	0	0	0
2010/12/06	R157 2011/08/04	7.45	Put	Bond Future	2,051.0000	2,078.0000	1.316	0	0	0
2010/12/06	R186 2011/02/03			Bond Future	8.3690	8.4030	0.406	0.0000	0.0000	23,674
2010/12/06	R186 2011/02/03	9.00	Call	Bond Future	6,427.0000	6,108.0000	(4.963)	0	0	0
2010/12/06	R186 2011/02/03	9.00	Put	Bond Future	440.0000	455.0000	3.409	0	0	0
2010/12/06	R186 2011/02/03	9.05	Call	Bond Future	6,820.0000	6,499.0000	(4.707)	0	0	0
2010/12/06	R186 2011/02/03	9.05	Put	Bond Future	378.0000	391.0000	3.439	0	0	0
2010/12/06	R186 2011/02/03	8.95	Call	Bond Future	6,039.0000	5,724.0000	(5.216)	0	0	0
2010/12/06	R186 2011/02/03	8.95	Put	Bond Future	510.0000	529.0000	3.725	0	0	0
2010/12/06	R186 2011/02/03	7.75	Put	Bond Future	6,679.0000	6,946.0000	3.998	0	0	0
2010/12/06	R186 2011/02/03	7.75	Call	Bond Future	342.0000	275.0000	(19.591)	0	0	3,000
2010/12/06	R186 2011/05/05			Bond Future	8.4440	8.4800	0.426	0.0000	0.0000	0
2010/12/06	R186 2011/05/05	8.75	Call	Bond Future	5,284.0000	5,030.0000	(4.807)	0	0	0

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2010/12/06	R186 2011/05/05	8.75	Put	Bond Future	2,376.0000	2,470.0000	3.956	0	0	0
2010/12/06	R186 2011/05/05	8.80	Call	Bond Future	5,584.0000	5,324.0000	(4.656)	0	0	0
2010/12/06	R186 2011/05/05	8.80	Put	Bond Future	2,211.0000	2,299.0000	3.980	0	0	0
2010/12/06	R186 2011/05/05	8.70	Call	Bond Future	4,991.0000	4,743.0000	(4.969)	0	0	0
2010/12/06	R186 2011/05/05	8.70	Put	Bond Future	2,551.0000	2,651.0000	3.920	0	0	0
2010/12/06	R186 2011/05/05	8.00	Put	Bond Future	6,190.0000	6,398.0000	3.360	0	0	0
2010/12/06	R186 2011/05/05	8.00	Call	Bond Future	1,776.0000	1,636.0000	(7.883)	0	0	5,500
2010/12/06	R186 2011/08/04			Bond Future	8.5250	8.5620	0.434	0.0000	0.0000	0
2010/12/06	R186 2011/08/04	8.25	Call	Bond Future	3,395.0000	3,219.0000	(5.184)	0	0	0
2010/12/06	R186 2011/08/04	8.25	Put	Bond Future	6,050.0000	6,224.0000	2.876	0	0	0
2010/12/06	R186 2011/08/04	8.30	Call	Bond Future	3,606.0000	3,425.0000	(5.019)	0	0	0
2010/12/06	R186 2011/08/04	8.30	Put	Bond Future	5,772.0000	5,941.0000	2.928	0	0	0
2010/12/06	R186 2011/08/04	8.20	Call	Bond Future	3,190.0000	3,021.0000	(5.298)	0	0	0
2010/12/06	R186 2011/08/04	8.20	Put	Bond Future	6,337.0000	6,518.0000	2.856	0	0	0
2010/12/06	R201 2011/02/03			Bond Future	7.1190	7.1340	0.211	0.0000	0.0000	489
2010/12/06	R201 2011/02/03	8.00	Call	Bond Future	3,006.0000	2,953.0000	(1.763)	0	0	0
2010/12/06	R201 2011/02/03	8.00	Put	Bond Future	28.0000	27.0000	(3.571)	0	0	0
2010/12/06	R201 2011/02/03	8.05	Call	Bond Future	3,166.0000	3,113.0000	(1.674)	0	0	0
2010/12/06	R201 2011/02/03	8.05	Put	Bond Future	22.0000	21.0000	(4.545)	0	0	0
2010/12/06	R201 2011/02/03	7.95	Call	Bond Future	2,847.0000	2,794.0000	(1.862)	0	0	0
2010/12/06	R201 2011/02/03	7.95	Put	Bond Future	35.0000	34.0000	(2.857)	0	0	0
2010/12/06	R201 2011/05/05			Bond Future	7.2190	7.2350	0.222	0.0000	0.0000	0
2010/12/06	R201 2011/05/05	7.75	Call	Bond Future	2,114.0000	2,067.0000	(2.223)	0	0	0
2010/12/06	R201 2011/05/05	7.75	Put	Bond Future	418.0000	422.0000	0.957	0	0	0
2010/12/06	R201 2011/05/05	7.80	Call	Bond Future	2,234.0000	2,187.0000	(2.104)	0	0	0
2010/12/06	R201 2011/05/05	7.80	Put	Bond Future	380.0000	385.0000	1.316	0	0	0
2010/12/06	R201 2011/05/05	7.70	Call	Bond Future	1,996.0000	1,950.0000	(2.305)	0	0	0
2010/12/06	R201 2011/05/05	7.70	Put	Bond Future	458.0000	464.0000	1.310	0	0	0
2010/12/06	R201 2011/08/04			Bond Future	7.3400	7.3580	0.245	0.0000	0.0000	0
2010/12/06	R201 2011/08/04	7.25	Call	Bond Future	1,114.0000	1,081.0000	(2.962)	0	0	0
2010/12/06	R201 2011/08/04	7.25	Put	Bond Future	1,385.0000	1,406.0000	1.516	0	0	0
2010/12/06	R201 2011/08/04	7.30	Call	Bond Future	1,190.0000	1,156.0000	(2.857)	0	0	0
2010/12/06	R201 2011/08/04	7.30	Put	Bond Future	1,310.0000	1,331.0000	1.603	0	0	0
2010/12/06	R201 2011/08/04	7.20	Call	Bond Future	1,042.0000	1,010.0000	(3.071)	0	0	0

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2010/12/06	R201 2011/08/04	7.20	Put	Bond Future	1,464.0000	1,487.0000	1.571	0	0	0
2010/12/06	R202 2011/02/03			Bond Future	0.4170	0.4180	0.240	0.0000	0.0000	3,240
2010/12/06	R202 2011/02/03	3.05	Call	Bond Future	59,435.0000	59,406.0000	(0.049)	0	0	0
2010/12/06	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R202 2011/02/03	3.10	Call	Bond Future	60,282.0000	60,253.0000	(0.048)	0	0	0
2010/12/06	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R202 2011/02/03	3.00	Call	Bond Future	58,579.0000	58,550.0000	(0.050)	0	0	0
2010/12/06	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R202 2011/05/05			Bond Future	0.3400	0.3400	0.000	0.0000	0.0000	6,500
2010/12/06	R202 2011/05/05	2.05	Call	Bond Future	42,332.0000	42,332.0000	0.000	0	0	0
2010/12/06	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R202 2011/05/05	2.10	Call	Bond Future	43,360.0000	43,360.0000	0.000	0	0	0
2010/12/06	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R202 2011/05/05	2.00	Call	Bond Future	41,293.0000	41,293.0000	0.000	0	0	0
2010/12/06	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R203 2011/02/03			Bond Future	8.0100	8.0250	0.187	0.0000	0.0000	1,407
2010/12/06	R203 2011/02/03	8.50	Call	Bond Future	2,752.0000	2,671.0000	(2.943)	0	0	0
2010/12/06	R203 2011/02/03	8.50	Put	Bond Future	297.0000	292.0000	(1.684)	0	0	0
2010/12/06	R203 2011/02/03	8.55	Call	Bond Future	2,956.0000	2,875.0000	(2.740)	0	0	0
2010/12/06	R203 2011/02/03	8.55	Put	Bond Future	255.0000	250.0000	(1.961)	0	0	0
2010/12/06	R203 2011/02/03	8.45	Call	Bond Future	2,554.0000	2,473.0000	(3.171)	0	0	0
2010/12/06	R203 2011/02/03	8.45	Put	Bond Future	346.0000	341.0000	(1.445)	0	0	0
2010/12/06	R203 2011/02/03	8.00	Put	Bond Future	1,124.0000	1,136.0000	1.068	0	0	0
2010/12/06	R203 2011/02/03	8.00	Call	Bond Future	1,073.0000	1,009.0000	(5.965)	0	0	1,000
2010/12/06	R203 2011/05/05			Bond Future	8.1170	8.1320	0.185	0.0000	0.0000	0
2010/12/06	R203 2011/05/05	8.25	Call	Bond Future	2,151.0000	2,092.0000	(2.743)	0	0	0
2010/12/06	R203 2011/05/05	8.25	Put	Bond Future	1,501.0000	1,516.0000	0.999	0	0	0
2010/12/06	R203 2011/05/05	8.30	Call	Bond Future	2,292.0000	2,232.0000	(2.618)	0	0	0
2010/12/06	R203 2011/05/05	8.30	Put	Bond Future	1,399.0000	1,413.0000	1.001	0	0	0
2010/12/06	R203 2011/05/05	8.20	Call	Bond Future	2,014.0000	1,956.0000	(2.880)	0	0	0
2010/12/06	R203 2011/05/05	8.20	Put	Bond Future	1,608.0000	1,623.0000	0.933	0	0	0
2010/12/06	R203 2011/08/04			Bond Future	8.2350	8.2510	0.194	0.0000	0.0000	0
2010/12/06	R203 2011/08/04	8.00	Call	Bond Future	1,696.0000	1,650.0000	(2.712)	0	0	0

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2010/12/06	R203 2011/08/04	8.00	Put	Bond Future	2,814.0000	2,843.0000	1.031	0	0	0
2010/12/06	R203 2011/08/04	8.05	Call	Bond Future	1,804.0000	1,757.0000	(2.605)	0	0	0
2010/12/06	R203 2011/08/04	8.05	Put	Bond Future	2,683.0000	2,711.0000	1.044	0	0	0
2010/12/06	R203 2011/08/04	7.95	Call	Bond Future	1,593.0000	1,548.0000	(2.825)	0	0	0
2010/12/06	R203 2011/08/04	7.95	Put	Bond Future	2,950.0000	2,981.0000	1.051	0	0	0
2010/12/06	R204 2011/02/03			Bond Future	8.1430	8.1580	0.184	0.0000	0.0000	1,926
2010/12/06	R204 2011/02/03	8.50	Call	Bond Future	2,514.0000	2,425.0000	(3.540)	0	0	0
2010/12/06	R204 2011/02/03	8.50	Put	Bond Future	506.0000	502.0000	(0.791)	0	0	0
2010/12/06	R204 2011/02/03	8.55	Call	Bond Future	2,724.0000	2,634.0000	(3.304)	0	0	0
2010/12/06	R204 2011/02/03	8.55	Put	Bond Future	439.0000	434.0000	(1.139)	0	0	0
2010/12/06	R204 2011/02/03	8.45	Call	Bond Future	2,311.0000	2,224.0000	(3.765)	0	0	0
2010/12/06	R204 2011/02/03	8.45	Put	Bond Future	581.0000	580.0000	(0.172)	0	0	0
2010/12/06	R204 2011/05/05			Bond Future	8.2430	8.2580	0.182	0.0000	0.0000	0
2010/12/06	R204 2011/05/05	8.50	Call	Bond Future	2,866.0000	2,795.0000	(2.477)	0	0	0
2010/12/06	R204 2011/05/05	8.50	Put	Bond Future	1,458.0000	1,470.0000	0.823	0	0	0
2010/12/06	R204 2011/05/05	8.55	Call	Bond Future	3,036.0000	2,964.0000	(2.372)	0	0	0
2010/12/06	R204 2011/05/05	8.55	Put	Bond Future	1,357.0000	1,368.0000	0.811	0	0	0
2010/12/06	R204 2011/05/05	8.45	Call	Bond Future	2,700.0000	2,631.0000	(2.556)	0	0	0
2010/12/06	R204 2011/05/05	8.45	Put	Bond Future	1,564.0000	1,578.0000	0.895	0	0	0
2010/12/06	R204 2011/08/04			Bond Future	8.3540	8.3700	0.192	0.0000	0.0000	0
2010/12/06	R204 2011/08/04	8.00	Call	Bond Future	1,714.0000	1,665.0000	(2.859)	0	0	0
2010/12/06	R204 2011/08/04	8.00	Put	Bond Future	3,633.0000	3,669.0000	0.991	0	0	0
2010/12/06	R204 2011/08/04	8.05	Call	Bond Future	1,826.0000	1,776.0000	(2.738)	0	0	0
2010/12/06	R204 2011/08/04	8.05	Put	Bond Future	3,471.0000	3,506.0000	1.008	0	0	0
2010/12/06	R204 2011/08/04	7.95	Call	Bond Future	1,606.0000	1,559.0000	(2.927)	0	0	0
2010/12/06	R204 2011/08/04	7.95	Put	Bond Future	3,799.0000	3,838.0000	1.027	0	0	0
2010/12/06	R206 2011/02/03			Bond Future	6.7760	6.7910	0.221	0.0000	0.0000	0
2010/12/06	R206 2011/02/03	8.00	Call	Bond Future	3,187.0000	3,147.0000	(1.255)	0	0	0
2010/12/06	R206 2011/02/03	8.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/12/06	R206 2011/02/03	8.05	Call	Bond Future	3,313.0000	3,273.0000	(1.207)	0	0	0
2010/12/06	R206 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/12/06	R206 2011/02/03	7.95	Call	Bond Future	3,061.0000	3,020.0000	(1.339)	0	0	0
2010/12/06	R206 2011/02/03	7.95	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0

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2010/12/06	R206 2011/05/05			Bond Future	6.8720	6.8880	0.233	0.0000	0.0000	0
2010/12/06	R206 2011/05/05	7.50	Call	Bond Future	1,786.0000	1,750.0000	(2.016)	0	0	0
2010/12/06	R206 2011/05/05	7.50	Put	Bond Future	270.0000	273.0000	1.111	0	0	0
2010/12/06	R206 2011/05/05	7.55	Call	Bond Future	1,880.0000	1,844.0000	(1.915)	0	0	0
2010/12/06	R206 2011/05/05	7.55	Put	Bond Future	244.0000	247.0000	1.230	0	0	0
2010/12/06	R206 2011/05/05	7.45	Call	Bond Future	1,694.0000	1,658.0000	(2.125)	0	0	0
2010/12/06	R206 2011/05/05	7.45	Put	Bond Future	298.0000	301.0000	1.007	0	0	0
2010/12/06	R206 2011/08/04			Bond Future	6.9960	7.0140	0.257	0.0000	0.0000	0
2010/12/06	R206 2011/08/04	7.00	Call	Bond Future	916.0000	890.0000	(2.838)	0	0	0
2010/12/06	R206 2011/08/04	7.00	Put	Bond Future	907.0000	921.0000	1.544	0	0	0
2010/12/06	R206 2011/08/04	7.05	Call	Bond Future	973.0000	947.0000	(2.672)	0	0	0
2010/12/06	R206 2011/08/04	7.05	Put	Bond Future	853.0000	867.0000	1.641	0	0	0
2010/12/06	R206 2011/08/04	6.95	Call	Bond Future	859.0000	834.0000	(2.910)	0	0	0
2010/12/06	R206 2011/08/04	6.95	Put	Bond Future	961.0000	976.0000	1.561	0	0	0
2010/12/06	R207 2011/02/03			Bond Future	8.1830	8.2020	0.232	0.0000	0.0000	1,400
2010/12/06	R207 2011/02/03	8.75	Call	Bond Future	3,631.0000	3,514.0000	(3.222)	0	0	0
2010/12/06	R207 2011/02/03	8.75	Put	Bond Future	296.0000	294.0000	(0.676)	0	0	0
2010/12/06	R207 2011/02/03	8.80	Call	Bond Future	3,875.0000	3,758.0000	(3.019)	0	0	0
2010/12/06	R207 2011/02/03	8.80	Put	Bond Future	254.0000	251.0000	(1.181)	0	0	0
2010/12/06	R207 2011/02/03	8.70	Call	Bond Future	3,392.0000	3,276.0000	(3.420)	0	0	0
2010/12/06	R207 2011/02/03	8.70	Put	Bond Future	345.0000	344.0000	(0.290)	0	0	0
2010/12/06	R207 2011/05/05			Bond Future	8.2750	8.2960	0.254	0.0000	0.0000	0
2010/12/06	R207 2011/05/05	8.50	Call	Bond Future	2,932.0000	2,836.0000	(3.274)	0	0	0
2010/12/06	R207 2011/05/05	8.50	Put	Bond Future	1,624.0000	1,651.0000	1.663	0	0	0
2010/12/06	R207 2011/05/05	8.55	Call	Bond Future	3,109.0000	3,011.0000	(3.152)	0	0	0
2010/12/06	R207 2011/05/05	8.55	Put	Bond Future	1,514.0000	1,539.0000	1.651	0	0	0
2010/12/06	R207 2011/05/05	8.45	Call	Bond Future	2,759.0000	2,667.0000	(3.335)	0	0	0
2010/12/06	R207 2011/05/05	8.45	Put	Bond Future	1,740.0000	1,771.0000	1.782	0	0	0
2010/12/06	R207 2011/08/04			Bond Future	8.3770	8.3990	0.263	0.0000	0.0000	0
2010/12/06	R207 2011/08/04	8.25	Call	Bond Future	2,396.0000	2,321.0000	(3.130)	0	0	0
2010/12/06	R207 2011/08/04	8.25	Put	Bond Future	3,124.0000	3,174.0000	1.601	0	0	0
2010/12/06	R207 2011/08/04	8.30	Call	Bond Future	2,535.0000	2,457.0000	(3.077)	0	0	0
2010/12/06	R207 2011/08/04	8.30	Put	Bond Future	2,976.0000	3,023.0000	1.579	0	0	0
2010/12/06	R207 2011/08/04	8.20	Call	Bond Future	2,261.0000	2,188.0000	(3.229)	0	0	0

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2010/12/06	R207 2011/08/04	8.20	Put	Bond Future	3,278.0000	3,330.0000	1.586	0	0	0
2010/12/06	R208 2011/02/03			Bond Future	8.2550	8.2690	0.170	0.0000	0.0000	5,598
2010/12/06	R208 2011/02/03	8.75	Call	Bond Future	3,462.0000	3,366.0000	(2.773)	0	0	0
2010/12/06	R208 2011/02/03	8.75	Put	Bond Future	399.0000	392.0000	(1.754)	0	0	0
2010/12/06	R208 2011/02/03	8.80	Call	Bond Future	3,709.0000	3,613.0000	(2.588)	0	0	0
2010/12/06	R208 2011/02/03	8.80	Put	Bond Future	344.0000	337.0000	(2.035)	0	0	0
2010/12/06	R208 2011/02/03	8.70	Call	Bond Future	3,221.0000	3,125.0000	(2.980)	0	0	0
2010/12/06	R208 2011/02/03	8.70	Put	Bond Future	461.0000	454.0000	(1.518)	0	0	0
2010/12/06	R208 2011/05/05			Bond Future	8.3390	8.3540	0.180	0.0000	0.0000	0
2010/12/06	R208 2011/05/05	8.50	Call	Bond Future	2,844.0000	2,768.0000	(2.672)	0	0	0
2010/12/06	R208 2011/05/05	8.50	Put	Bond Future	1,855.0000	1,872.0000	0.916	0	0	0
2010/12/06	R208 2011/05/05	8.55	Call	Bond Future	3,023.0000	2,946.0000	(2.547)	0	0	0
2010/12/06	R208 2011/05/05	8.55	Put	Bond Future	1,729.0000	1,745.0000	0.925	0	0	0
2010/12/06	R208 2011/05/05	8.45	Call	Bond Future	2,670.0000	2,595.0000	(2.809)	0	0	0
2010/12/06	R208 2011/05/05	8.45	Put	Bond Future	1,987.0000	2,004.0000	0.856	0	0	0
2010/12/06	R208 2011/08/04			Bond Future	8.4310	8.4470	0.190	0.0000	0.0000	0
2010/12/06	R208 2011/08/04	8.25	Call	Bond Future	2,378.0000	2,316.0000	(2.607)	0	0	0
2010/12/06	R208 2011/08/04	8.25	Put	Bond Future	3,481.0000	3,516.0000	1.005	0	0	0
2010/12/06	R208 2011/08/04	8.30	Call	Bond Future	2,521.0000	2,458.0000	(2.499)	0	0	0
2010/12/06	R208 2011/08/04	8.30	Put	Bond Future	3,318.0000	3,351.0000	0.995	0	0	0
2010/12/06	R208 2011/08/04	8.20	Call	Bond Future	2,239.0000	2,180.0000	(2.635)	0	0	0
2010/12/06	R208 2011/08/04	8.20	Put	Bond Future	3,650.0000	3,687.0000	1.014	0	0	0
2010/12/06	R209 2011/02/03			Bond Future	8.3930	8.4230	0.357	0.0000	0.0000	23,301
2010/12/06	R209 2011/02/03	9.00	Call	Bond Future	5,356.0000	5,110.0000	(4.593)	0	0	0
2010/12/06	R209 2011/02/03	9.00	Put	Bond Future	442.0000	451.0000	2.036	0	0	0
2010/12/06	R209 2011/02/03	9.05	Call	Bond Future	5,678.0000	5,430.0000	(4.368)	0	0	0
2010/12/06	R209 2011/02/03	9.05	Put	Bond Future	382.0000	389.0000	1.832	0	0	0
2010/12/06	R209 2011/02/03	8.95	Call	Bond Future	5,036.0000	4,793.0000	(4.825)	0	0	0
2010/12/06	R209 2011/02/03	8.95	Put	Bond Future	508.0000	520.0000	2.362	0	0	0
2010/12/06	R209 2011/05/05			Bond Future	8.4490	8.4800	0.367	0.0000	0.0000	0
2010/12/06	R209 2011/05/05	8.50	Call	Bond Future	3,420.0000	3,249.0000	(5.000)	0	0	0
2010/12/06	R209 2011/05/05	8.50	Put	Bond Future	2,992.0000	3,082.0000	3.008	0	0	0
2010/12/06	R209 2011/05/05	8.55	Call	Bond Future	3,645.0000	3,469.0000	(4.829)	0	0	0

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2010/12/06	R209 2011/05/05	8.55	Put	Bond Future	2,801.0000	2,885.0000	2.999	0	0	0
2010/12/06	R209 2011/05/05	8.45	Call	Bond Future	3,202.0000	3,037.0000	(5.153)	0	0	0
2010/12/06	R209 2011/05/05	8.45	Put	Bond Future	3,194.0000	3,289.0000	2.974	0	0	0
2010/12/06	R209 2011/08/04			Bond Future	8.5090	8.5410	0.376	0.0000	0.0000	0
2010/12/06	R209 2011/08/04	8.50	Call	Bond Future	4,011.0000	3,849.0000	(4.039)	0	0	0
2010/12/06	R209 2011/08/04	8.50	Put	Bond Future	4,086.0000	4,190.0000	2.545	0	0	0
2010/12/06	R209 2011/08/04	8.55	Call	Bond Future	4,226.0000	4,059.0000	(3.952)	0	0	0
2010/12/06	R209 2011/08/04	8.55	Put	Bond Future	3,886.0000	3,984.0000	2.522	0	0	0
2010/12/06	R209 2011/08/04	8.45	Call	Bond Future	3,801.0000	3,643.0000	(4.157)	0	0	0
2010/12/06	R209 2011/08/04	8.45	Put	Bond Future	4,295.0000	4,403.0000	2.515	0	0	0
2010/12/06	R209 2011/08/04	10.10	Call	Bond Future	12,318.0000	12,071.0000	(2.005)	0	0	0
2010/12/06	R209 2011/08/04	10.10	Put	Bond Future	702.0000	721.0000	2.707	0	0	0
2010/12/06	R211 2011/02/03			Bond Future	1.8330	1.8240	(0.491)	0.0000	0.0000	589
2010/12/06	R211 2011/02/03	2.50	Call	Bond Future	3,760.0000	3,812.0000	1.383	0	0	0
2010/12/06	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R211 2011/02/03	2.55	Call	Bond Future	4,036.0000	4,088.0000	1.288	0	0	0
2010/12/06	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R211 2011/02/03	2.45	Call	Bond Future	3,484.0000	3,536.0000	1.493	0	0	0
2010/12/06	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R212 2011/02/03			Bond Future	2.4860	2.4870	0.040	0.0000	0.0000	1,868
2010/12/06	R212 2011/02/03	3.00	Call	Bond Future	4,846.0000	4,837.0000	(0.186)	0	0	0
2010/12/06	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R212 2011/02/03	3.05	Call	Bond Future	5,304.0000	5,294.0000	(0.189)	0	0	0
2010/12/06	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R212 2011/02/03	2.95	Call	Bond Future	4,387.0000	4,377.0000	(0.228)	0	0	0
2010/12/06	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/02/03			Bond Future	8.4180	8.4630	0.535	0.0000	0.0000	0
2010/12/06	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/02/03	8.00	Put	Bond Future	3,714.0000	4,101.0000	10.420	0	0	0
2010/12/06	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/02/03	8.05	Put	Bond Future	3,258.0000	3,644.0000	11.848	0	0	0
2010/12/06	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/02/03	7.95	Put	Bond Future	4,175.0000	4,561.0000	9.246	0	0	0

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2010/12/06	R213 2011/05/05			Bond Future	8.4800	8.5260	0.542	0.0000	0.0000	0
2010/12/06	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/05/05	8.00	Put	Bond Future	4,229.0000	4,618.0000	9.198	0	0	0
2010/12/06	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/05/05	8.05	Put	Bond Future	3,774.0000	4,163.0000	10.307	0	0	0
2010/12/06	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/05/05	7.95	Put	Bond Future	4,687.0000	5,076.0000	8.300	0	0	0
2010/12/06	R213 2011/08/04			Bond Future	8.5460	8.5940	0.562	0.0000	0.0000	0
2010/12/06	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/08/04	8.00	Put	Bond Future	4,765.0000	5,166.0000	8.416	0	0	0
2010/12/06	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/08/04	8.05	Put	Bond Future	4,313.0000	4,714.0000	9.297	0	0	0
2010/12/06	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/06	R213 2011/08/04	7.95	Put	Bond Future	5,221.0000	5,622.0000	7.681	0	0	0
2010/12/06	TRT1 2011/02/03			Index Future	340.9780	340.6040	(0.110)	0.0000	0.0000	100
2010/12/06	TRT1 2011/05/05			Index Future	345.6100	345.2320	(0.109)	0.0000	0.0000	0
Total										173633.00