



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/12/2010

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
2010/12/08	AL7T 2011/02/03			Index Future	373.9300	370.1080	(1.022)	0.0000	0.0000	30
2010/12/08	ALBI 2011/02/03			Index Future	344.4420	341.1310	(0.961)	0.0000	0.0000	1,164
2010/12/08	ALBI 2011/05/05			Index Future	349.4780	346.1180	(0.961)	0.0000	0.0000	2
2010/12/08	CRD1 2011/02/03			Index Future	153.0540	152.1740	(0.575)	0.0000	0.0000	2
2010/12/08	CRD1 2011/05/05			Index Future	155.1340	154.2430	(0.574)	0.0000	0.0000	0
2010/12/08	GOVI 2011/02/03			GOVI	345.2950	342.0780	(0.932)	0.0000	0.0000	209
2010/12/08	GOVI 2011/02/03	343.00	Call	GOVI	22,950.0000	0.0000	(100.000)	0	0	0
2010/12/08	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	9,220.0000	100.000	0	0	0
2010/12/08	GOVI 2011/02/03	343.01	Call	GOVI	22,850.0000	0.0000	(100.000)	0	0	0
2010/12/08	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	9,320.0000	100.000	0	0	0
2010/12/08	GOVI 2011/02/03	342.99	Call	GOVI	23,050.0000	0.0000	(100.000)	0	0	0
2010/12/08	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	9,120.0000	100.000	0	0	0
2010/12/08	GOVI 2011/05/05			GOVI	350.3430	347.0800	(0.931)	0.0000	0.0000	0
2010/12/08	GOVI 2011/05/05	349.00	Call	GOVI	13,430.0000	0.0000	(100.000)	0	0	0
2010/12/08	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	19,200.0000	100.000	0	0	0
2010/12/08	GOVI 2011/05/05	349.01	Call	GOVI	13,330.0000	0.0000	(100.000)	0	0	0
2010/12/08	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	19,300.0000	100.000	0	0	0
2010/12/08	GOVI 2011/05/05	348.99	Call	GOVI	13,530.0000	0.0000	(100.000)	0	0	0
2010/12/08	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	19,100.0000	100.000	0	0	0
2010/12/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/08	IGOV 2011/02/03			Index Future	148.4540	148.4180	(0.024)	0.0000	0.0000	0
2010/12/08	IGOV 2011/05/05			Index Future	150.6240	150.5880	(0.024)	0.0000	0.0000	0

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2010/12/08	IGOV 2011/08/04			Index Future	152.7970	152.7600	(0.024)	0.0000	0.0000	0
2010/12/08	ILBI 2011/02/03			Index Future	401.9900	401.9790	(0.003)	0.0000	0.0000	370
2010/12/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/08	JBAF 2010/12/15			Jibar Tradeable Future	5.5220	5.5310	0.163	0.0000	0.0000	7,600
2010/12/08	JBAF 2011/01/19			Jibar Tradeable Future	5.5030	5.5270	0.436	0.0000	0.0000	5,000
2010/12/08	JBAF 2011/02/16			Jibar Tradeable Future	5.4770	5.5090	0.584	0.0000	0.0000	2,500
2010/12/08	JBAF 2011/03/16			Jibar Tradeable Future	5.4600	5.5030	0.788	0.0000	0.0000	5,500
2010/12/08	JBAF 2011/04/20			Jibar Tradeable Future	5.4640	5.5100	0.842	0.0000	0.0000	2
2010/12/08	JBAF 2011/05/18			Jibar Tradeable Future	5.4710	5.5170	0.841	0.0000	0.0000	0
2010/12/08	JBAF 2011/06/15			Jibar Tradeable Future	5.4790	5.5230	0.803	0.0000	0.0000	4,500
2010/12/08	JBAF 2011/09/21			Jibar Tradeable Future	5.6730	5.7480	1.322	0.0000	0.0000	13,900
2010/12/08	JBAF 2011/12/21			Jibar Tradeable Future	5.8790	5.9770	1.667	0.0000	0.0000	5,200
2010/12/08	JBAF 2012/03/20			Jibar Tradeable Future	6.1460	6.2410	1.546	0.0000	0.0000	0
2010/12/08	JBAF 2012/06/20			Jibar Tradeable Future	6.4460	6.5380	1.427	0.0000	0.0000	100
2010/12/08	JBAF 2012/09/19			Jibar Tradeable Future	6.7100	6.8100	1.490	0.0000	0.0000	40,100
2010/12/08	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/08	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/08	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/08	OTH1 2011/02/03			Index Future	339.4670	335.6510	(1.124)	0.0000	0.0000	3
2010/12/08	OTH1 2011/05/05			Index Future	344.4300	340.5580	(1.124)	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
2010/12/08	R157 2011/02/03			Bond Future	7.3830	7.5410	2.140	0.0000	0.0000	7,886
2010/12/08	R157 2011/02/03	7.90	Call	Bond Future	2,421.0000	1,857.0000	(23.296)	0	0	0
2010/12/08	R157 2011/02/03	7.90	Put	Bond Future	178.0000	305.0000	71.348	0	0	0
2010/12/08	R157 2011/02/03	7.95	Call	Bond Future	2,605.0000	2,024.0000	(22.303)	0	0	0
2010/12/08	R157 2011/02/03	7.95	Put	Bond Future	148.0000	258.0000	74.324	0	0	0
2010/12/08	R157 2011/02/03	7.85	Call	Bond Future	2,241.0000	1,695.0000	(24.364)	0	0	0
2010/12/08	R157 2011/02/03	7.85	Put	Bond Future	212.0000	358.0000	68.868	0	0	0
2010/12/08	R157 2011/05/05			Bond Future	7.4910	7.6610	2.269	0.0000	0.0000	705
2010/12/08	R157 2011/05/05	7.75	Call	Bond Future	2,013.0000	1,597.0000	(20.666)	0	0	0
2010/12/08	R157 2011/05/05	7.75	Put	Bond Future	945.0000	1,231.0000	30.265	0	0	0
2010/12/08	R157 2011/05/05	7.80	Call	Bond Future	2,145.0000	1,714.0000	(20.093)	0	0	0
2010/12/08	R157 2011/05/05	7.80	Put	Bond Future	873.0000	1,144.0000	31.042	0	0	0
2010/12/08	R157 2011/05/05	7.70	Call	Bond Future	1,886.0000	1,486.0000	(21.209)	0	0	0
2010/12/08	R157 2011/05/05	7.70	Put	Bond Future	1,024.0000	1,326.0000	29.492	0	0	0
2010/12/08	R157 2011/05/05	7.65	Call	Bond Future	1,762.0000	1,378.0000	(21.793)	0	0	0
2010/12/08	R157 2011/05/05	7.65	Put	Bond Future	1,105.0000	1,423.0000	28.778	0	0	0
2010/12/08	R157 2011/08/04			Bond Future	7.6170	7.8010	2.416	0.0000	0.0000	0
2010/12/08	R157 2011/08/04	7.50	Call	Bond Future	1,457.0000	1,146.0000	(21.345)	0	0	0
2010/12/08	R157 2011/08/04	7.50	Put	Bond Future	1,914.0000	2,318.0000	21.108	0	0	0
2010/12/08	R157 2011/08/04	7.55	Call	Bond Future	1,552.0000	1,229.0000	(20.812)	0	0	0
2010/12/08	R157 2011/08/04	7.55	Put	Bond Future	1,814.0000	2,205.0000	21.555	0	0	0
2010/12/08	R157 2011/08/04	7.45	Call	Bond Future	1,365.0000	1,068.0000	(21.758)	0	0	0
2010/12/08	R157 2011/08/04	7.45	Put	Bond Future	2,018.0000	2,436.0000	20.714	0	0	0
2010/12/08	R186 2011/02/03			Bond Future	8.3920	8.5430	1.799	0.0000	0.0000	23,674
2010/12/08	R186 2011/02/03	9.00	Call	Bond Future	6,189.0000	4,964.0000	(19.793)	0	0	0
2010/12/08	R186 2011/02/03	9.00	Put	Bond Future	428.0000	674.0000	57.477	0	0	0
2010/12/08	R186 2011/02/03	9.05	Call	Bond Future	6,582.0000	5,328.0000	(19.052)	0	0	0
2010/12/08	R186 2011/02/03	9.05	Put	Bond Future	366.0000	582.0000	59.016	0	0	0
2010/12/08	R186 2011/02/03	8.95	Call	Bond Future	5,802.0000	4,608.0000	(20.579)	0	0	0
2010/12/08	R186 2011/02/03	8.95	Put	Bond Future	499.0000	776.0000	55.511	0	0	0
2010/12/08	R186 2011/02/03	7.75	Put	Bond Future	6,842.0000	8,177.0000	19.512	0	0	0
2010/12/08	R186 2011/02/03	7.75	Call	Bond Future	279.0000	143.0000	(48.746)	0	0	3,000
2010/12/08	R186 2011/05/05			Bond Future	8.4680	8.6240	1.842	0.0000	0.0000	0
2010/12/08	R186 2011/05/05	8.75	Call	Bond Future	5,091.0000	4,185.0000	(17.796)	0	0	0

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2010/12/08	R186	2011/05/05	8.75	Put	Bond Future	2,415.0000	3,001.0000	24.265	0	0	0
2010/12/08	R186	2011/05/05	8.80	Call	Bond Future	5,388.0000	4,452.0000	(17.372)	0	0	0
2010/12/08	R186	2011/05/05	8.80	Put	Bond Future	2,247.0000	2,802.0000	24.700	0	0	0
2010/12/08	R186	2011/05/05	8.70	Call	Bond Future	4,802.0000	3,926.0000	(18.242)	0	0	0
2010/12/08	R186	2011/05/05	8.70	Put	Bond Future	2,594.0000	3,209.0000	23.709	0	0	0
2010/12/08	R186	2011/05/05	8.00	Put	Bond Future	6,307.0000	7,370.0000	16.854	0	0	0
2010/12/08	R186	2011/05/05	8.00	Call	Bond Future	1,661.0000	1,233.0000	(25.768)	0	0	5,500
2010/12/08	R186	2011/08/04			Bond Future	8.5500	8.7110	1.883	0.0000	0.0000	0
2010/12/08	R186	2011/08/04	8.25	Call	Bond Future	3,258.0000	2,656.0000	(18.478)	0	0	0
2010/12/08	R186	2011/08/04	8.25	Put	Bond Future	6,150.0000	7,058.0000	14.764	0	0	0
2010/12/08	R186	2011/08/04	8.30	Call	Bond Future	3,465.0000	2,837.0000	(18.124)	0	0	0
2010/12/08	R186	2011/08/04	8.30	Put	Bond Future	5,868.0000	6,750.0000	15.031	0	0	0
2010/12/08	R186	2011/08/04	8.20	Call	Bond Future	3,057.0000	2,481.0000	(18.842)	0	0	0
2010/12/08	R186	2011/08/04	8.20	Put	Bond Future	6,441.0000	7,375.0000	14.501	0	0	0
2010/12/08	R201	2011/02/03			Bond Future	7.1170	7.2810	2.304	0.0000	0.0000	489
2010/12/08	R201	2011/02/03	8.00	Call	Bond Future	3,008.0000	2,472.0000	(17.819)	0	0	0
2010/12/08	R201	2011/02/03	8.00	Put	Bond Future	23.0000	50.0000	117.391	0	0	0
2010/12/08	R201	2011/02/03	8.05	Call	Bond Future	3,169.0000	2,628.0000	(17.072)	0	0	0
2010/12/08	R201	2011/02/03	8.05	Put	Bond Future	19.0000	40.0000	110.526	0	0	0
2010/12/08	R201	2011/02/03	7.95	Call	Bond Future	2,848.0000	2,318.0000	(18.610)	0	0	0
2010/12/08	R201	2011/02/03	7.95	Put	Bond Future	30.0000	62.0000	106.667	0	0	0
2010/12/08	R201	2011/05/05			Bond Future	7.2170	7.3940	2.453	0.0000	0.0000	0
2010/12/08	R201	2011/05/05	7.75	Call	Bond Future	2,107.0000	1,700.0000	(19.317)	0	0	0
2010/12/08	R201	2011/05/05	7.75	Put	Bond Future	404.0000	567.0000	40.347	0	0	0
2010/12/08	R201	2011/05/05	7.80	Call	Bond Future	2,228.0000	1,810.0000	(18.761)	0	0	0
2010/12/08	R201	2011/05/05	7.80	Put	Bond Future	367.0000	519.0000	41.417	0	0	0
2010/12/08	R201	2011/05/05	7.70	Call	Bond Future	1,989.0000	1,593.0000	(19.910)	0	0	0
2010/12/08	R201	2011/05/05	7.70	Put	Bond Future	445.0000	618.0000	38.876	0	0	0
2010/12/08	R201	2011/08/04			Bond Future	7.3380	7.5310	2.630	0.0000	0.0000	0
2010/12/08	R201	2011/08/04	7.25	Call	Bond Future	1,107.0000	853.0000	(22.945)	0	0	0
2010/12/08	R201	2011/08/04	7.25	Put	Bond Future	1,372.0000	1,697.0000	23.688	0	0	0
2010/12/08	R201	2011/08/04	7.30	Call	Bond Future	1,182.0000	917.0000	(22.420)	0	0	0
2010/12/08	R201	2011/08/04	7.30	Put	Bond Future	1,296.0000	1,610.0000	24.228	0	0	0
2010/12/08	R201	2011/08/04	7.20	Call	Bond Future	1,035.0000	792.0000	(23.478)	0	0	0

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2010/12/08	R201 2011/08/04	7.20	Put	Bond Future	1,451.0000	1,787.0000	23.156	0	0	0
2010/12/08	R202 2011/02/03			Bond Future	0.4180	0.4190	0.239	0.0000	0.0000	3,240
2010/12/08	R202 2011/02/03	3.05	Call	Bond Future	59,406.0000	59,376.0000	(0.050)	0	0	0
2010/12/08	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R202 2011/02/03	3.10	Call	Bond Future	60,253.0000	60,223.0000	(0.050)	0	0	0
2010/12/08	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R202 2011/02/03	3.00	Call	Bond Future	58,550.0000	58,521.0000	(0.050)	0	0	0
2010/12/08	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R202 2011/05/05			Bond Future	0.3400	0.3410	0.294	0.0000	0.0000	6,500
2010/12/08	R202 2011/05/05	2.05	Call	Bond Future	42,332.0000	42,302.0000	(0.071)	0	0	0
2010/12/08	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R202 2011/05/05	2.10	Call	Bond Future	43,360.0000	43,330.0000	(0.069)	0	0	0
2010/12/08	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R202 2011/05/05	2.00	Call	Bond Future	41,293.0000	41,264.0000	(0.070)	0	0	0
2010/12/08	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R203 2011/02/03			Bond Future	8.0030	8.1700	2.087	0.0000	0.0000	1,407
2010/12/08	R203 2011/02/03	8.50	Call	Bond Future	2,757.0000	2,090.0000	(24.193)	0	0	0
2010/12/08	R203 2011/02/03	8.50	Put	Bond Future	266.0000	445.0000	67.293	0	0	0
2010/12/08	R203 2011/02/03	8.55	Call	Bond Future	2,963.0000	2,275.0000	(23.220)	0	0	0
2010/12/08	R203 2011/02/03	8.55	Put	Bond Future	226.0000	384.0000	69.912	0	0	0
2010/12/08	R203 2011/02/03	8.45	Call	Bond Future	2,555.0000	1,911.0000	(25.205)	0	0	0
2010/12/08	R203 2011/02/03	8.45	Put	Bond Future	311.0000	513.0000	64.952	0	0	0
2010/12/08	R203 2011/02/03	8.00	Put	Bond Future	1,070.0000	1,535.0000	43.458	0	0	0
2010/12/08	R203 2011/02/03	8.00	Call	Bond Future	1,055.0000	674.0000	(36.114)	0	0	1,000
2010/12/08	R203 2011/05/05			Bond Future	8.1090	8.2840	2.158	0.0000	0.0000	0
2010/12/08	R203 2011/05/05	8.25	Call	Bond Future	2,150.0000	1,689.0000	(21.442)	0	0	0
2010/12/08	R203 2011/05/05	8.25	Put	Bond Future	1,461.0000	1,854.0000	26.899	0	0	0
2010/12/08	R203 2011/05/05	8.30	Call	Bond Future	2,292.0000	1,813.0000	(20.899)	0	0	0
2010/12/08	R203 2011/05/05	8.30	Put	Bond Future	1,360.0000	1,735.0000	27.574	0	0	0
2010/12/08	R203 2011/05/05	8.20	Call	Bond Future	2,011.0000	1,569.0000	(21.979)	0	0	0
2010/12/08	R203 2011/05/05	8.20	Put	Bond Future	1,565.0000	1,978.0000	26.390	0	0	0
2010/12/08	R203 2011/08/04			Bond Future	8.2270	8.4120	2.249	0.0000	0.0000	0
2010/12/08	R203 2011/08/04	8.00	Call	Bond Future	1,695.0000	1,341.0000	(20.885)	0	0	0

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2010/12/08	R203 2011/08/04	8.00	Put	Bond Future	2,775.0000	3,290.0000	18.559	0	0	0
2010/12/08	R203 2011/08/04	8.05	Call	Bond Future	1,803.0000	1,435.0000	(20.410)	0	0	0
2010/12/08	R203 2011/08/04	8.05	Put	Bond Future	2,644.0000	3,145.0000	18.949	0	0	0
2010/12/08	R203 2011/08/04	7.95	Call	Bond Future	1,591.0000	1,252.0000	(21.307)	0	0	0
2010/12/08	R203 2011/08/04	7.95	Put	Bond Future	2,911.0000	3,441.0000	18.207	0	0	0
2010/12/08	R204 2011/02/03			Bond Future	8.1150	8.2760	1.984	0.0000	0.0000	1,926
2010/12/08	R204 2011/02/03	8.50	Call	Bond Future	2,601.0000	1,937.0000	(25.529)	0	0	0
2010/12/08	R204 2011/02/03	8.50	Put	Bond Future	433.0000	683.0000	57.737	0	0	0
2010/12/08	R204 2011/02/03	8.55	Call	Bond Future	2,817.0000	2,127.0000	(24.494)	0	0	0
2010/12/08	R204 2011/02/03	8.55	Put	Bond Future	372.0000	596.0000	60.215	0	0	0
2010/12/08	R204 2011/02/03	8.45	Call	Bond Future	2,392.0000	1,756.0000	(26.589)	0	0	0
2010/12/08	R204 2011/02/03	8.45	Put	Bond Future	502.0000	780.0000	55.378	0	0	0
2010/12/08	R204 2011/05/05			Bond Future	8.2140	8.3820	2.045	0.0000	0.0000	0
2010/12/08	R204 2011/05/05	8.50	Call	Bond Future	2,939.0000	2,382.0000	(18.952)	0	0	0
2010/12/08	R204 2011/05/05	8.50	Put	Bond Future	1,371.0000	1,739.0000	26.842	0	0	0
2010/12/08	R204 2011/05/05	8.55	Call	Bond Future	3,113.0000	2,538.0000	(18.471)	0	0	0
2010/12/08	R204 2011/05/05	8.55	Put	Bond Future	1,274.0000	1,624.0000	27.473	0	0	0
2010/12/08	R204 2011/05/05	8.45	Call	Bond Future	2,770.0000	2,232.0000	(19.422)	0	0	0
2010/12/08	R204 2011/05/05	8.45	Put	Bond Future	1,474.0000	1,861.0000	26.255	0	0	0
2010/12/08	R204 2011/08/04			Bond Future	8.3240	8.5000	2.114	0.0000	0.0000	0
2010/12/08	R204 2011/08/04	8.00	Call	Bond Future	1,758.0000	1,401.0000	(20.307)	0	0	0
2010/12/08	R204 2011/08/04	8.00	Put	Bond Future	3,516.0000	4,098.0000	16.553	0	0	0
2010/12/08	R204 2011/08/04	8.05	Call	Bond Future	1,873.0000	1,500.0000	(19.915)	0	0	0
2010/12/08	R204 2011/08/04	8.05	Put	Bond Future	3,357.0000	3,923.0000	16.860	0	0	0
2010/12/08	R204 2011/08/04	7.95	Call	Bond Future	1,647.0000	1,306.0000	(20.704)	0	0	0
2010/12/08	R204 2011/08/04	7.95	Put	Bond Future	3,680.0000	4,277.0000	16.223	0	0	0
2010/12/08	R206 2011/02/03			Bond Future	6.7690	6.9210	2.246	0.0000	0.0000	0
2010/12/08	R206 2011/02/03	8.00	Call	Bond Future	3,205.0000	2,806.0000	(12.449)	0	0	0
2010/12/08	R206 2011/02/03	8.00	Put	Bond Future	3.0000	6.0000	100.000	0	0	0
2010/12/08	R206 2011/02/03	8.05	Call	Bond Future	3,331.0000	2,932.0000	(11.978)	0	0	0
2010/12/08	R206 2011/02/03	8.05	Put	Bond Future	2.0000	5.0000	150.000	0	0	0
2010/12/08	R206 2011/02/03	7.95	Call	Bond Future	3,078.0000	2,680.0000	(12.930)	0	0	0
2010/12/08	R206 2011/02/03	7.95	Put	Bond Future	4.0000	8.0000	100.000	0	0	0

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2010/12/08	R206 2011/05/05			Bond Future	6.8640	7.0310	2.433	0.0000	0.0000	0
2010/12/08	R206 2011/05/05	7.50	Call	Bond Future	1,793.0000	1,486.0000	(17.122)	0	0	0
2010/12/08	R206 2011/05/05	7.50	Put	Bond Future	257.0000	356.0000	38.521	0	0	0
2010/12/08	R206 2011/05/05	7.55	Call	Bond Future	1,888.0000	1,574.0000	(16.631)	0	0	0
2010/12/08	R206 2011/05/05	7.55	Put	Bond Future	233.0000	325.0000	39.485	0	0	0
2010/12/08	R206 2011/05/05	7.45	Call	Bond Future	1,700.0000	1,401.0000	(17.588)	0	0	0
2010/12/08	R206 2011/05/05	7.45	Put	Bond Future	284.0000	391.0000	37.676	0	0	0
2010/12/08	R206 2011/08/04			Bond Future	6.9870	7.1730	2.662	0.0000	0.0000	0
2010/12/08	R206 2011/08/04	7.00	Call	Bond Future	919.0000	722.0000	(21.436)	0	0	0
2010/12/08	R206 2011/08/04	7.00	Put	Bond Future	890.0000	1,104.0000	24.045	0	0	0
2010/12/08	R206 2011/08/04	7.05	Call	Bond Future	976.0000	772.0000	(20.902)	0	0	0
2010/12/08	R206 2011/08/04	7.05	Put	Bond Future	837.0000	1,044.0000	24.731	0	0	0
2010/12/08	R206 2011/08/04	6.95	Call	Bond Future	862.0000	673.0000	(21.926)	0	0	0
2010/12/08	R206 2011/08/04	6.95	Put	Bond Future	944.0000	1,166.0000	23.517	0	0	0
2010/12/08	R207 2011/02/03			Bond Future	8.1960	8.3680	2.099	0.0000	0.0000	800
2010/12/08	R207 2011/02/03	8.75	Call	Bond Future	3,537.0000	2,705.0000	(23.523)	0	0	0
2010/12/08	R207 2011/02/03	8.75	Put	Bond Future	281.0000	475.0000	69.039	0	0	0
2010/12/08	R207 2011/02/03	8.80	Call	Bond Future	3,782.0000	2,927.0000	(22.607)	0	0	0
2010/12/08	R207 2011/02/03	8.80	Put	Bond Future	239.0000	411.0000	71.967	0	0	0
2010/12/08	R207 2011/02/03	8.70	Call	Bond Future	3,298.0000	2,490.0000	(24.500)	0	0	0
2010/12/08	R207 2011/02/03	8.70	Put	Bond Future	330.0000	548.0000	66.061	0	0	0
2010/12/08	R207 2011/05/05			Bond Future	8.2890	8.4680	2.159	0.0000	0.0000	0
2010/12/08	R207 2011/05/05	8.50	Call	Bond Future	2,854.0000	2,261.0000	(20.778)	0	0	0
2010/12/08	R207 2011/05/05	8.50	Put	Bond Future	1,628.0000	2,076.0000	27.518	0	0	0
2010/12/08	R207 2011/05/05	8.55	Call	Bond Future	3,030.0000	2,415.0000	(20.297)	0	0	0
2010/12/08	R207 2011/05/05	8.55	Put	Bond Future	1,517.0000	1,943.0000	28.082	0	0	0
2010/12/08	R207 2011/05/05	8.45	Call	Bond Future	2,683.0000	2,112.0000	(21.282)	0	0	0
2010/12/08	R207 2011/05/05	8.45	Put	Bond Future	1,746.0000	2,216.0000	26.919	0	0	0
2010/12/08	R207 2011/08/04			Bond Future	8.3920	8.5780	2.216	0.0000	0.0000	0
2010/12/08	R207 2011/08/04	8.25	Call	Bond Future	2,334.0000	1,869.0000	(19.923)	0	0	0
2010/12/08	R207 2011/08/04	8.25	Put	Bond Future	3,148.0000	3,735.0000	18.647	0	0	0
2010/12/08	R207 2011/08/04	8.30	Call	Bond Future	2,471.0000	1,989.0000	(19.506)	0	0	0
2010/12/08	R207 2011/08/04	8.30	Put	Bond Future	2,997.0000	3,567.0000	19.019	0	0	0
2010/12/08	R207 2011/08/04	8.20	Call	Bond Future	2,200.0000	1,753.0000	(20.318)	0	0	0

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2010/12/08	R207 2011/08/04	8.20	Put	Bond Future	3,302.0000	3,907.0000	18.322	0	0	0
2010/12/08	R208 2011/02/03			Bond Future	8.2430	8.3940	1.832	0.0000	0.0000	5,598
2010/12/08	R208 2011/02/03	8.75	Call	Bond Future	3,491.0000	2,738.0000	(21.570)	0	0	0
2010/12/08	R208 2011/02/03	8.75	Put	Bond Future	352.0000	549.0000	55.966	0	0	0
2010/12/08	R208 2011/02/03	8.80	Call	Bond Future	3,742.0000	2,967.0000	(20.711)	0	0	0
2010/12/08	R208 2011/02/03	8.80	Put	Bond Future	301.0000	476.0000	58.140	0	0	0
2010/12/08	R208 2011/02/03	8.70	Call	Bond Future	3,246.0000	2,517.0000	(22.458)	0	0	0
2010/12/08	R208 2011/02/03	8.70	Put	Bond Future	410.0000	631.0000	53.902	0	0	0
2010/12/08	R208 2011/05/05			Bond Future	8.3270	8.4830	1.873	0.0000	0.0000	0
2010/12/08	R208 2011/05/05	8.50	Call	Bond Future	2,857.0000	2,319.0000	(18.831)	0	0	0
2010/12/08	R208 2011/05/05	8.50	Put	Bond Future	1,794.0000	2,215.0000	23.467	0	0	0
2010/12/08	R208 2011/05/05	8.55	Call	Bond Future	3,039.0000	2,480.0000	(18.394)	0	0	0
2010/12/08	R208 2011/05/05	8.55	Put	Bond Future	1,671.0000	2,072.0000	23.998	0	0	0
2010/12/08	R208 2011/05/05	8.45	Call	Bond Future	2,681.0000	2,163.0000	(19.321)	0	0	0
2010/12/08	R208 2011/05/05	8.45	Put	Bond Future	1,923.0000	2,365.0000	22.985	0	0	0
2010/12/08	R208 2011/08/04			Bond Future	8.4180	8.5800	1.924	0.0000	0.0000	0
2010/12/08	R208 2011/08/04	8.25	Call	Bond Future	2,390.0000	1,964.0000	(17.824)	0	0	0
2010/12/08	R208 2011/08/04	8.25	Put	Bond Future	3,414.0000	3,962.0000	16.052	0	0	0
2010/12/08	R208 2011/08/04	8.30	Call	Bond Future	2,535.0000	2,092.0000	(17.475)	0	0	0
2010/12/08	R208 2011/08/04	8.30	Put	Bond Future	3,253.0000	3,784.0000	16.323	0	0	0
2010/12/08	R208 2011/08/04	8.20	Call	Bond Future	2,250.0000	1,841.0000	(18.178)	0	0	0
2010/12/08	R208 2011/08/04	8.20	Put	Bond Future	3,582.0000	4,147.0000	15.773	0	0	0
2010/12/08	R209 2011/02/03			Bond Future	8.4020	8.5520	1.785	0.0000	0.0000	22,601
2010/12/08	R209 2011/02/03	9.00	Call	Bond Future	5,250.0000	4,210.0000	(19.810)	0	0	0
2010/12/08	R209 2011/02/03	9.00	Put	Bond Future	413.0000	634.0000	53.511	0	0	0
2010/12/08	R209 2011/02/03	9.05	Call	Bond Future	5,574.0000	4,509.0000	(19.107)	0	0	0
2010/12/08	R209 2011/02/03	9.05	Put	Bond Future	355.0000	551.0000	55.211	0	0	0
2010/12/08	R209 2011/02/03	8.95	Call	Bond Future	4,929.0000	3,916.0000	(20.552)	0	0	0
2010/12/08	R209 2011/02/03	8.95	Put	Bond Future	477.0000	725.0000	51.992	0	0	0
2010/12/08	R209 2011/05/05			Bond Future	8.4580	8.6130	1.833	0.0000	0.0000	0
2010/12/08	R209 2011/05/05	8.50	Call	Bond Future	3,337.0000	2,676.0000	(19.808)	0	0	0
2010/12/08	R209 2011/05/05	8.50	Put	Bond Future	2,985.0000	3,611.0000	20.972	0	0	0
2010/12/08	R209 2011/05/05	8.55	Call	Bond Future	3,560.0000	2,872.0000	(19.326)	0	0	0

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2010/12/08	R209 2011/05/05	8.55	Put	Bond Future	2,792.0000	3,391.0000	21.454	0	0	0
2010/12/08	R209 2011/05/05	8.45	Call	Bond Future	3,121.0000	2,487.0000	(20.314)	0	0	0
2010/12/08	R209 2011/05/05	8.45	Put	Bond Future	3,188.0000	3,842.0000	20.514	0	0	0
2010/12/08	R209 2011/08/04			Bond Future	8.5190	8.6780	1.866	0.0000	0.0000	0
2010/12/08	R209 2011/08/04	8.50	Call	Bond Future	3,935.0000	3,283.0000	(16.569)	0	0	0
2010/12/08	R209 2011/08/04	8.50	Put	Bond Future	4,093.0000	4,746.0000	15.954	0	0	0
2010/12/08	R209 2011/08/04	8.55	Call	Bond Future	4,148.0000	3,475.0000	(16.225)	0	0	0
2010/12/08	R209 2011/08/04	8.55	Put	Bond Future	3,891.0000	4,522.0000	16.217	0	0	0
2010/12/08	R209 2011/08/04	8.45	Call	Bond Future	3,726.0000	3,097.0000	(16.881)	0	0	0
2010/12/08	R209 2011/08/04	8.45	Put	Bond Future	4,303.0000	4,979.0000	15.710	0	0	0
2010/12/08	R209 2011/08/04	10.10	Call	Bond Future	12,227.0000	11,087.0000	(9.324)	0	0	0
2010/12/08	R209 2011/08/04	10.10	Put	Bond Future	694.0000	858.0000	23.631	0	0	0
2010/12/08	R211 2011/02/03			Bond Future	1.8250	1.8090	(0.877)	0.0000	0.0000	589
2010/12/08	R211 2011/02/03	2.50	Call	Bond Future	3,806.0000	3,899.0000	2.444	0	0	0
2010/12/08	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R211 2011/02/03	2.55	Call	Bond Future	4,082.0000	4,174.0000	2.254	0	0	0
2010/12/08	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R211 2011/02/03	2.45	Call	Bond Future	3,530.0000	3,622.0000	2.606	0	0	0
2010/12/08	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R212 2011/02/03			Bond Future	2.4980	2.4900	(0.320)	0.0000	0.0000	1,868
2010/12/08	R212 2011/02/03	3.00	Call	Bond Future	4,730.0000	4,808.0000	1.649	0	0	0
2010/12/08	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R212 2011/02/03	3.05	Call	Bond Future	5,188.0000	5,265.0000	1.484	0	0	0
2010/12/08	R212 2011/02/03	3.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/12/08	R212 2011/02/03	2.95	Call	Bond Future	4,270.0000	4,348.0000	1.827	0	0	0
2010/12/08	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/02/03			Bond Future	8.4420	8.5930	1.789	0.0000	0.0000	0
2010/12/08	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/02/03	8.00	Put	Bond Future	3,921.0000	5,201.0000	32.645	0	0	0
2010/12/08	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/02/03	8.05	Put	Bond Future	3,464.0000	4,745.0000	36.980	0	0	0
2010/12/08	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/02/03	7.95	Put	Bond Future	4,381.0000	5,662.0000	29.240	0	0	0

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2010/12/08	R213 2011/05/05			Bond Future	8.5040	8.6590	1.823	0.0000	0.0000	0
2010/12/08	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/05/05	8.00	Put	Bond Future	4,432.0000	5,730.0000	29.287	0	0	0
2010/12/08	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/05/05	8.05	Put	Bond Future	3,977.0000	5,275.0000	32.638	0	0	0
2010/12/08	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/05/05	7.95	Put	Bond Future	4,890.0000	6,188.0000	26.544	0	0	0
2010/12/08	R213 2011/08/04			Bond Future	8.5710	8.7310	1.867	0.0000	0.0000	0
2010/12/08	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/08/04	8.00	Put	Bond Future	4,975.0000	6,295.0000	26.533	0	0	0
2010/12/08	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/08/04	8.05	Put	Bond Future	4,522.0000	5,842.0000	29.191	0	0	0
2010/12/08	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/08	R213 2011/08/04	7.95	Put	Bond Future	5,431.0000	6,751.0000	24.305	0	0	0
2010/12/08	TRT1 2011/02/03			Index Future	341.0250	337.8450	(0.932)	0.0000	0.0000	100
2010/12/08	TRT1 2011/05/05			Index Future	345.6590	342.4380	(0.932)	0.0000	0.0000	0
Total										173065.00