



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/12/2010

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
2010/12/10	AL7T 2011/02/03			Index Future	370.8230	372.7680	0.525	0.0000	0.0000	30
2010/12/10	ALBI 2011/02/03			Index Future	341.7750	343.4460	0.489	0.0000	0.0000	1,164
2010/12/10	ALBI 2011/05/05			Index Future	346.7720	348.4690	0.489	0.0000	0.0000	2
2010/12/10	CRD1 2011/02/03			Index Future	152.3910	152.7890	0.261	0.0000	0.0000	2
2010/12/10	CRD1 2011/05/05			Index Future	154.4630	154.8670	0.262	0.0000	0.0000	0
2010/12/10	GOVI 2011/02/03			GOVI	342.7030	344.3150	0.470	0.0000	0.0000	210
2010/12/10	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	13,150.0000	100.000	0	0	0
2010/12/10	GOVI 2011/02/03	343.00	Put	GOVI	2,970.0000	0.0000	(100.000)	0	0	0
2010/12/10	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	13,050.0000	100.000	0	0	0
2010/12/10	GOVI 2011/02/03	343.01	Put	GOVI	3,070.0000	0.0000	(100.000)	0	0	0
2010/12/10	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	13,250.0000	100.000	0	0	0
2010/12/10	GOVI 2011/02/03	342.99	Put	GOVI	2,870.0000	0.0000	(100.000)	0	0	0
2010/12/10	GOVI 2011/05/05			GOVI	347.7140	349.3500	0.471	0.0000	0.0000	0
2010/12/10	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	3,500.0000	100.000	0	0	0
2010/12/10	GOVI 2011/05/05	349.00	Put	GOVI	12,860.0000	0.0000	(100.000)	0	0	0
2010/12/10	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	3,400.0000	100.000	0	0	0
2010/12/10	GOVI 2011/05/05	349.01	Put	GOVI	12,960.0000	0.0000	(100.000)	0	0	0
2010/12/10	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	3,600.0000	100.000	0	0	0
2010/12/10	GOVI 2011/05/05	348.99	Put	GOVI	12,760.0000	0.0000	(100.000)	0	0	0
2010/12/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/10	IGOV 2011/02/03			Index Future	148.3490	148.3670	0.012	0.0000	0.0000	4
2010/12/10	IGOV 2011/05/05			Index Future	150.5180	150.5370	0.013	0.0000	0.0000	0

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2010/12/10	IGOV 2011/08/04			Index Future	152.6890	152.7080	0.012	0.0000	0.0000	0
2010/12/10	ILBI 2011/02/03			Index Future	401.8020	401.8600	0.014	0.0000	0.0000	370
2010/12/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/10	JBAF 2010/12/15			Jibar Tradeable Future	5.5520	5.5500	(0.036)	0.0000	0.0000	7,600
2010/12/10	JBAF 2011/01/19			Jibar Tradeable Future	5.5370	5.5400	0.054	0.0000	0.0000	5,000
2010/12/10	JBAF 2011/02/16			Jibar Tradeable Future	5.5090	5.5200	0.200	0.0000	0.0000	2,500
2010/12/10	JBAF 2011/03/16			Jibar Tradeable Future	5.5080	5.5100	0.036	0.0000	0.0000	5,500
2010/12/10	JBAF 2011/04/20			Jibar Tradeable Future	5.5100	5.5100	0.000	0.0000	0.0000	2
2010/12/10	JBAF 2011/05/18			Jibar Tradeable Future	5.5130	5.5200	0.127	0.0000	0.0000	0
2010/12/10	JBAF 2011/06/15			Jibar Tradeable Future	5.5260	5.5200	(0.109)	0.0000	0.0000	4,500
2010/12/10	JBAF 2011/09/21			Jibar Tradeable Future	5.7580	5.7400	(0.313)	0.0000	0.0000	13,900
2010/12/10	JBAF 2011/12/21			Jibar Tradeable Future	6.0140	5.9800	(0.565)	0.0000	0.0000	5,200
2010/12/10	JBAF 2012/03/20			Jibar Tradeable Future	6.2930	6.2500	(0.683)	0.0000	0.0000	0
2010/12/10	JBAF 2012/06/20			Jibar Tradeable Future	6.5810	6.5600	(0.319)	0.0000	0.0000	100
2010/12/10	JBAF 2012/09/19			Jibar Tradeable Future	6.8500	6.8500	0.000	0.0000	0.0000	40,100
2010/12/10	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/10	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/10	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/10	OTH1 2011/02/03			Index Future	336.4030	338.3930	0.592	0.0000	0.0000	3
2010/12/10	OTH1 2011/05/05			Index Future	341.3220	343.3410	0.592	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
2010/12/10	R157 2011/02/03			Bond Future	7.5090	7.4290	(1.065)	0.0000	0.0000	7,886
2010/12/10	R157 2011/02/03	7.90	Call	Bond Future	1,959.0000	2,237.0000	14.191	0	0	0
2010/12/10	R157 2011/02/03	7.90	Put	Bond Future	267.0000	195.0000	(26.966)	0	0	0
2010/12/10	R157 2011/02/03	7.95	Call	Bond Future	2,131.0000	2,418.0000	13.468	0	0	0
2010/12/10	R157 2011/02/03	7.95	Put	Bond Future	225.0000	162.0000	(28.000)	0	0	0
2010/12/10	R157 2011/02/03	7.85	Call	Bond Future	1,793.0000	2,061.0000	14.947	0	0	0
2010/12/10	R157 2011/02/03	7.85	Put	Bond Future	316.0000	234.0000	(25.949)	0	0	0
2010/12/10	R157 2011/05/05			Bond Future	7.6260	7.5410	(1.115)	0.0000	0.0000	705
2010/12/10	R157 2011/05/05	7.75	Call	Bond Future	1,673.0000	1,873.0000	11.955	0	0	0
2010/12/10	R157 2011/05/05	7.75	Put	Bond Future	1,163.0000	1,012.0000	(12.984)	0	0	0
2010/12/10	R157 2011/05/05	7.80	Call	Bond Future	1,792.0000	2,000.0000	11.607	0	0	0
2010/12/10	R157 2011/05/05	7.80	Put	Bond Future	1,078.0000	935.0000	(13.265)	0	0	0
2010/12/10	R157 2011/05/05	7.70	Call	Bond Future	1,558.0000	1,749.0000	12.259	0	0	0
2010/12/10	R157 2011/05/05	7.70	Put	Bond Future	1,254.0000	1,094.0000	(12.759)	0	0	0
2010/12/10	R157 2011/05/05	7.65	Call	Bond Future	1,447.0000	1,630.0000	12.647	0	0	0
2010/12/10	R157 2011/05/05	7.65	Put	Bond Future	1,348.0000	1,180.0000	(12.463)	0	0	0
2010/12/10	R157 2011/08/04			Bond Future	7.7630	7.6710	(1.185)	0.0000	0.0000	0
2010/12/10	R157 2011/08/04	7.50	Call	Bond Future	1,202.0000	1,351.0000	12.396	0	0	0
2010/12/10	R157 2011/08/04	7.50	Put	Bond Future	2,227.0000	2,018.0000	(9.385)	0	0	0
2010/12/10	R157 2011/08/04	7.55	Call	Bond Future	1,287.0000	1,443.0000	12.121	0	0	0
2010/12/10	R157 2011/08/04	7.55	Put	Bond Future	2,116.0000	1,915.0000	(9.499)	0	0	0
2010/12/10	R157 2011/08/04	7.45	Call	Bond Future	1,121.0000	1,263.0000	12.667	0	0	0
2010/12/10	R157 2011/08/04	7.45	Put	Bond Future	2,342.0000	2,126.0000	(9.223)	0	0	0
2010/12/10	R186 2011/02/03			Bond Future	8.5160	8.4340	(0.963)	0.0000	0.0000	24,674
2010/12/10	R186 2011/02/03	9.00	Call	Bond Future	5,158.0000	5,805.0000	12.544	0	0	0
2010/12/10	R186 2011/02/03	9.00	Put	Bond Future	607.0000	456.0000	(24.876)	0	0	0
2010/12/10	R186 2011/02/03	9.05	Call	Bond Future	5,530.0000	6,193.0000	11.989	0	0	0
2010/12/10	R186 2011/02/03	9.05	Put	Bond Future	523.0000	389.0000	(25.621)	0	0	0
2010/12/10	R186 2011/02/03	8.95	Call	Bond Future	4,796.0000	5,423.0000	13.073	0	0	0
2010/12/10	R186 2011/02/03	8.95	Put	Bond Future	703.0000	532.0000	(24.324)	0	0	0
2010/12/10	R186 2011/02/03	7.75	Put	Bond Future	7,928.0000	7,187.0000	(9.347)	0	0	0
2010/12/10	R186 2011/02/03	7.75	Call	Bond Future	155.0000	212.0000	36.774	0	0	3,000
2010/12/10	R186 2011/05/05			Bond Future	8.5960	8.5110	(0.989)	0.0000	0.0000	0
2010/12/10	R186 2011/05/05	8.75	Call	Bond Future	4,326.0000	4,799.0000	10.934	0	0	0

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2010/12/10	R186 2011/05/05	8.75	Put	Bond Future	2,876.0000	2,537.0000	(11.787)	0	0	0
2010/12/10	R186 2011/05/05	8.80	Call	Bond Future	4,598.0000	5,087.0000	10.635	0	0	0
2010/12/10	R186 2011/05/05	8.80	Put	Bond Future	2,683.0000	2,360.0000	(12.039)	0	0	0
2010/12/10	R186 2011/05/05	8.70	Call	Bond Future	4,061.0000	4,517.0000	11.229	0	0	0
2010/12/10	R186 2011/05/05	8.70	Put	Bond Future	3,079.0000	2,723.0000	(11.562)	0	0	0
2010/12/10	R186 2011/05/05	8.00	Put	Bond Future	7,163.0000	6,566.0000	(8.334)	0	0	0
2010/12/10	R186 2011/05/05	8.00	Call	Bond Future	1,291.0000	1,506.0000	16.654	0	0	5,500
2010/12/10	R186 2011/08/04			Bond Future	8.6820	8.5940	(1.014)	0.0000	0.0000	0
2010/12/10	R186 2011/08/04	8.25	Call	Bond Future	2,747.0000	3,059.0000	11.358	0	0	0
2010/12/10	R186 2011/08/04	8.25	Put	Bond Future	6,879.0000	6,366.0000	(7.457)	0	0	0
2010/12/10	R186 2011/08/04	8.30	Call	Bond Future	2,933.0000	3,259.0000	11.115	0	0	0
2010/12/10	R186 2011/08/04	8.30	Put	Bond Future	6,576.0000	6,077.0000	(7.588)	0	0	0
2010/12/10	R186 2011/08/04	8.20	Call	Bond Future	2,568.0000	2,866.0000	11.604	0	0	0
2010/12/10	R186 2011/08/04	8.20	Put	Bond Future	7,192.0000	6,665.0000	(7.328)	0	0	0
2010/12/10	R201 2011/02/03			Bond Future	7.2540	7.1750	(1.089)	0.0000	0.0000	489
2010/12/10	R201 2011/02/03	8.00	Call	Bond Future	2,557.0000	2,813.0000	10.012	0	0	0
2010/12/10	R201 2011/02/03	8.00	Put	Bond Future	42.0000	28.0000	(33.333)	0	0	0
2010/12/10	R201 2011/02/03	8.05	Call	Bond Future	2,714.0000	2,972.0000	9.506	0	0	0
2010/12/10	R201 2011/02/03	8.05	Put	Bond Future	34.0000	21.0000	(38.235)	0	0	0
2010/12/10	R201 2011/02/03	7.95	Call	Bond Future	2,401.0000	2,654.0000	10.537	0	0	0
2010/12/10	R201 2011/02/03	7.95	Put	Bond Future	53.0000	35.0000	(33.962)	0	0	0
2010/12/10	R201 2011/05/05			Bond Future	7.3650	7.2790	(1.168)	0.0000	0.0000	0
2010/12/10	R201 2011/05/05	7.75	Call	Bond Future	1,760.0000	1,952.0000	10.909	0	0	0
2010/12/10	R201 2011/05/05	7.75	Put	Bond Future	534.0000	449.0000	(15.918)	0	0	0
2010/12/10	R201 2011/05/05	7.80	Call	Bond Future	1,872.0000	2,069.0000	10.524	0	0	0
2010/12/10	R201 2011/05/05	7.80	Put	Bond Future	488.0000	408.0000	(16.393)	0	0	0
2010/12/10	R201 2011/05/05	7.70	Call	Bond Future	1,651.0000	1,837.0000	11.266	0	0	0
2010/12/10	R201 2011/05/05	7.70	Put	Bond Future	583.0000	492.0000	(15.609)	0	0	0
2010/12/10	R201 2011/08/04			Bond Future	7.4990	7.4050	(1.254)	0.0000	0.0000	0
2010/12/10	R201 2011/08/04	7.25	Call	Bond Future	889.0000	1,007.0000	13.273	0	0	0
2010/12/10	R201 2011/08/04	7.25	Put	Bond Future	1,637.0000	1,474.0000	(9.957)	0	0	0
2010/12/10	R201 2011/08/04	7.30	Call	Bond Future	955.0000	1,078.0000	12.880	0	0	0
2010/12/10	R201 2011/08/04	7.30	Put	Bond Future	1,553.0000	1,394.0000	(10.238)	0	0	0
2010/12/10	R201 2011/08/04	7.20	Call	Bond Future	826.0000	939.0000	13.680	0	0	0

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2010/12/10	R201 2011/08/04	7.20	Put	Bond Future	1,726.0000	1,557.0000	(9.791)	0	0	0
2010/12/10	R202 2011/02/03			Bond Future	0.4190	0.4200	0.239	0.0000	0.0000	3,519
2010/12/10	R202 2011/02/03	3.05	Call	Bond Future	59,376.0000	59,347.0000	(0.049)	0	0	0
2010/12/10	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R202 2011/02/03	3.10	Call	Bond Future	60,223.0000	60,194.0000	(0.048)	0	0	0
2010/12/10	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R202 2011/02/03	3.00	Call	Bond Future	58,521.0000	58,491.0000	(0.051)	0	0	0
2010/12/10	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R202 2011/05/05			Bond Future	0.3420	0.3420	0.000	0.0000	0.0000	6,500
2010/12/10	R202 2011/05/05	2.05	Call	Bond Future	42,273.0000	42,273.0000	0.000	0	0	0
2010/12/10	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R202 2011/05/05	2.10	Call	Bond Future	43,301.0000	43,301.0000	0.000	0	0	0
2010/12/10	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R202 2011/05/05	2.00	Call	Bond Future	41,235.0000	41,235.0000	0.000	0	0	0
2010/12/10	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R203 2011/02/03			Bond Future	8.1270	8.0490	(0.960)	0.0000	0.0000	1,407
2010/12/10	R203 2011/02/03	8.50	Call	Bond Future	2,244.0000	2,547.0000	13.503	0	0	0
2010/12/10	R203 2011/02/03	8.50	Put	Bond Future	382.0000	290.0000	(24.084)	0	0	0
2010/12/10	R203 2011/02/03	8.55	Call	Bond Future	2,436.0000	2,749.0000	12.849	0	0	0
2010/12/10	R203 2011/02/03	8.55	Put	Bond Future	328.0000	246.0000	(25.000)	0	0	0
2010/12/10	R203 2011/02/03	8.45	Call	Bond Future	2,059.0000	2,350.0000	14.133	0	0	0
2010/12/10	R203 2011/02/03	8.45	Put	Bond Future	444.0000	340.0000	(23.423)	0	0	0
2010/12/10	R203 2011/02/03	8.00	Put	Bond Future	1,395.0000	1,163.0000	(16.631)	0	0	0
2010/12/10	R203 2011/02/03	8.00	Call	Bond Future	751.0000	914.0000	21.704	0	0	1,000
2010/12/10	R203 2011/05/05			Bond Future	8.2390	8.1570	(0.995)	0.0000	0.0000	0
2010/12/10	R203 2011/05/05	8.25	Call	Bond Future	1,793.0000	2,000.0000	11.545	0	0	0
2010/12/10	R203 2011/05/05	8.25	Put	Bond Future	1,739.0000	1,546.0000	(11.098)	0	0	0
2010/12/10	R203 2011/05/05	8.30	Call	Bond Future	1,922.0000	2,138.0000	11.238	0	0	0
2010/12/10	R203 2011/05/05	8.30	Put	Bond Future	1,625.0000	1,441.0000	(11.323)	0	0	0
2010/12/10	R203 2011/05/05	8.20	Call	Bond Future	1,669.0000	1,867.0000	11.863	0	0	0
2010/12/10	R203 2011/05/05	8.20	Put	Bond Future	1,859.0000	1,657.0000	(10.866)	0	0	0
2010/12/10	R203 2011/08/04			Bond Future	8.3650	8.2770	(1.052)	0.0000	0.0000	0
2010/12/10	R203 2011/08/04	8.00	Call	Bond Future	1,420.0000	1,581.0000	11.338	0	0	0

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2010/12/10	R203 2011/08/04	8.00	Put	Bond Future	3,149.0000	2,897.0000	(8.003)	0	0	0
2010/12/10	R203 2011/08/04	8.05	Call	Bond Future	1,517.0000	1,685.0000	11.074	0	0	0
2010/12/10	R203 2011/08/04	8.05	Put	Bond Future	3,007.0000	2,762.0000	(8.148)	0	0	0
2010/12/10	R203 2011/08/04	7.95	Call	Bond Future	1,327.0000	1,482.0000	11.680	0	0	0
2010/12/10	R203 2011/08/04	7.95	Put	Bond Future	3,296.0000	3,038.0000	(7.828)	0	0	0
2010/12/10	R204 2011/02/03			Bond Future	8.2390	8.1610	(0.947)	0.0000	0.0000	1,926
2010/12/10	R204 2011/02/03	8.50	Call	Bond Future	2,069.0000	2,378.0000	14.935	0	0	0
2010/12/10	R204 2011/02/03	8.50	Put	Bond Future	606.0000	473.0000	(21.947)	0	0	0
2010/12/10	R204 2011/02/03	8.55	Call	Bond Future	2,266.0000	2,588.0000	14.210	0	0	0
2010/12/10	R204 2011/02/03	8.55	Put	Bond Future	526.0000	405.0000	(23.004)	0	0	0
2010/12/10	R204 2011/02/03	8.45	Call	Bond Future	1,881.0000	2,175.0000	15.630	0	0	0
2010/12/10	R204 2011/02/03	8.45	Put	Bond Future	696.0000	548.0000	(21.264)	0	0	0
2010/12/10	R204 2011/05/05			Bond Future	8.3440	8.2620	(0.983)	0.0000	0.0000	0
2010/12/10	R204 2011/05/05	8.50	Call	Bond Future	2,494.0000	2,755.0000	10.465	0	0	0
2010/12/10	R204 2011/05/05	8.50	Put	Bond Future	1,643.0000	1,452.0000	(11.625)	0	0	0
2010/12/10	R204 2011/05/05	8.55	Call	Bond Future	2,654.0000	2,924.0000	10.173	0	0	0
2010/12/10	R204 2011/05/05	8.55	Put	Bond Future	1,532.0000	1,350.0000	(11.880)	0	0	0
2010/12/10	R204 2011/05/05	8.45	Call	Bond Future	2,339.0000	2,591.0000	10.774	0	0	0
2010/12/10	R204 2011/05/05	8.45	Put	Bond Future	1,759.0000	1,560.0000	(11.313)	0	0	0
2010/12/10	R204 2011/08/04			Bond Future	8.4590	8.3740	(1.005)	0.0000	0.0000	0
2010/12/10	R204 2011/08/04	8.00	Call	Bond Future	1,473.0000	1,637.0000	11.134	0	0	0
2010/12/10	R204 2011/08/04	8.00	Put	Bond Future	3,952.0000	3,663.0000	(7.313)	0	0	0
2010/12/10	R204 2011/08/04	8.05	Call	Bond Future	1,576.0000	1,747.0000	10.850	0	0	0
2010/12/10	R204 2011/08/04	8.05	Put	Bond Future	3,781.0000	3,499.0000	(7.458)	0	0	0
2010/12/10	R204 2011/08/04	7.95	Call	Bond Future	1,375.0000	1,531.0000	11.345	0	0	0
2010/12/10	R204 2011/08/04	7.95	Put	Bond Future	4,129.0000	3,832.0000	(7.193)	0	0	0
2010/12/10	R206 2011/02/03			Bond Future	6.8930	6.8180	(1.088)	0.0000	0.0000	0
2010/12/10	R206 2011/02/03	8.00	Call	Bond Future	2,879.0000	3,075.0000	6.808	0	0	0
2010/12/10	R206 2011/02/03	8.00	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/12/10	R206 2011/02/03	8.05	Call	Bond Future	3,005.0000	3,202.0000	6.556	0	0	0
2010/12/10	R206 2011/02/03	8.05	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/12/10	R206 2011/02/03	7.95	Call	Bond Future	2,752.0000	2,948.0000	7.122	0	0	0
2010/12/10	R206 2011/02/03	7.95	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0

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2010/12/10	R206 2011/05/05			Bond Future	7.0010	6.9180	(1.186)	0.0000	0.0000	0
2010/12/10	R206 2011/05/05	7.50	Call	Bond Future	1,537.0000	1,685.0000	9.629	0	0	0
2010/12/10	R206 2011/05/05	7.50	Put	Bond Future	335.0000	281.0000	(16.119)	0	0	0
2010/12/10	R206 2011/05/05	7.55	Call	Bond Future	1,626.0000	1,778.0000	9.348	0	0	0
2010/12/10	R206 2011/05/05	7.55	Put	Bond Future	304.0000	254.0000	(16.447)	0	0	0
2010/12/10	R206 2011/05/05	7.45	Call	Bond Future	1,450.0000	1,595.0000	10.000	0	0	0
2010/12/10	R206 2011/05/05	7.45	Put	Bond Future	367.0000	311.0000	(15.259)	0	0	0
2010/12/10	R206 2011/08/04			Bond Future	7.1390	7.0470	(1.289)	0.0000	0.0000	0
2010/12/10	R206 2011/08/04	7.00	Call	Bond Future	754.0000	847.0000	12.334	0	0	0
2010/12/10	R206 2011/08/04	7.00	Put	Bond Future	1,061.0000	951.0000	(10.368)	0	0	0
2010/12/10	R206 2011/08/04	7.05	Call	Bond Future	805.0000	902.0000	12.050	0	0	0
2010/12/10	R206 2011/08/04	7.05	Put	Bond Future	1,002.0000	895.0000	(10.679)	0	0	0
2010/12/10	R206 2011/08/04	6.95	Call	Bond Future	703.0000	792.0000	12.660	0	0	0
2010/12/10	R206 2011/08/04	6.95	Put	Bond Future	1,121.0000	1,007.0000	(10.169)	0	0	0
2010/12/10	R207 2011/02/03			Bond Future	8.3360	8.2480	(1.056)	0.0000	0.0000	800
2010/12/10	R207 2011/02/03	8.75	Call	Bond Future	2,842.0000	3,255.0000	14.532	0	0	0
2010/12/10	R207 2011/02/03	8.75	Put	Bond Future	422.0000	311.0000	(26.303)	0	0	0
2010/12/10	R207 2011/02/03	8.80	Call	Bond Future	3,070.0000	3,495.0000	13.844	0	0	0
2010/12/10	R207 2011/02/03	8.80	Put	Bond Future	364.0000	264.0000	(27.473)	0	0	0
2010/12/10	R207 2011/02/03	8.70	Call	Bond Future	2,622.0000	3,021.0000	15.217	0	0	0
2010/12/10	R207 2011/02/03	8.70	Put	Bond Future	490.0000	364.0000	(25.714)	0	0	0
2010/12/10	R207 2011/05/05			Bond Future	8.4350	8.3430	(1.091)	0.0000	0.0000	0
2010/12/10	R207 2011/05/05	8.50	Call	Bond Future	2,355.0000	2,646.0000	12.357	0	0	0
2010/12/10	R207 2011/05/05	8.50	Put	Bond Future	1,980.0000	1,736.0000	(12.323)	0	0	0
2010/12/10	R207 2011/05/05	8.55	Call	Bond Future	2,514.0000	2,816.0000	12.013	0	0	0
2010/12/10	R207 2011/05/05	8.55	Put	Bond Future	1,851.0000	1,619.0000	(12.534)	0	0	0
2010/12/10	R207 2011/05/05	8.45	Call	Bond Future	2,202.0000	2,482.0000	12.716	0	0	0
2010/12/10	R207 2011/05/05	8.45	Put	Bond Future	2,115.0000	1,861.0000	(12.009)	0	0	0
2010/12/10	R207 2011/08/04			Bond Future	8.5440	8.4480	(1.124)	0.0000	0.0000	0
2010/12/10	R207 2011/08/04	8.25	Call	Bond Future	1,942.0000	2,171.0000	11.792	0	0	0
2010/12/10	R207 2011/08/04	8.25	Put	Bond Future	3,617.0000	3,303.0000	(8.681)	0	0	0
2010/12/10	R207 2011/08/04	8.30	Call	Bond Future	2,065.0000	2,303.0000	11.525	0	0	0
2010/12/10	R207 2011/08/04	8.30	Put	Bond Future	3,452.0000	3,147.0000	(8.835)	0	0	0
2010/12/10	R207 2011/08/04	8.20	Call	Bond Future	1,823.0000	2,043.0000	12.068	0	0	0

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2010/12/10	R207 2011/08/04	8.20	Put	Bond Future	3,786.0000	3,464.0000	(8.505)	0	0	0
2010/12/10	R208 2011/02/03			Bond Future	8.3670	8.2740	(1.112)	0.0000	0.0000	5,598
2010/12/10	R208 2011/02/03	8.75	Call	Bond Future	2,856.0000	3,307.0000	15.791	0	0	0
2010/12/10	R208 2011/02/03	8.75	Put	Bond Future	498.0000	364.0000	(26.908)	0	0	0
2010/12/10	R208 2011/02/03	8.80	Call	Bond Future	3,089.0000	3,555.0000	15.086	0	0	0
2010/12/10	R208 2011/02/03	8.80	Put	Bond Future	429.0000	310.0000	(27.739)	0	0	0
2010/12/10	R208 2011/02/03	8.70	Call	Bond Future	2,629.0000	3,064.0000	16.546	0	0	0
2010/12/10	R208 2011/02/03	8.70	Put	Bond Future	574.0000	424.0000	(26.132)	0	0	0
2010/12/10	R208 2011/05/05			Bond Future	8.4560	8.3590	(1.147)	0.0000	0.0000	0
2010/12/10	R208 2011/05/05	8.50	Call	Bond Future	2,398.0000	2,720.0000	13.428	0	0	0
2010/12/10	R208 2011/05/05	8.50	Put	Bond Future	2,129.0000	1,854.0000	(12.917)	0	0	0
2010/12/10	R208 2011/05/05	8.55	Call	Bond Future	2,563.0000	2,897.0000	13.032	0	0	0
2010/12/10	R208 2011/05/05	8.55	Put	Bond Future	1,990.0000	1,727.0000	(13.216)	0	0	0
2010/12/10	R208 2011/05/05	8.45	Call	Bond Future	2,239.0000	2,548.0000	13.801	0	0	0
2010/12/10	R208 2011/05/05	8.45	Put	Bond Future	2,276.0000	1,988.0000	(12.654)	0	0	0
2010/12/10	R208 2011/08/04			Bond Future	8.5520	8.4520	(1.169)	0.0000	0.0000	0
2010/12/10	R208 2011/08/04	8.25	Call	Bond Future	2,027.0000	2,279.0000	12.432	0	0	0
2010/12/10	R208 2011/08/04	8.25	Put	Bond Future	3,858.0000	3,509.0000	(9.046)	0	0	0
2010/12/10	R208 2011/08/04	8.30	Call	Bond Future	2,157.0000	2,420.0000	12.193	0	0	0
2010/12/10	R208 2011/08/04	8.30	Put	Bond Future	3,681.0000	3,343.0000	(9.182)	0	0	0
2010/12/10	R208 2011/08/04	8.20	Call	Bond Future	1,901.0000	2,143.0000	12.730	0	0	0
2010/12/10	R208 2011/08/04	8.20	Put	Bond Future	4,039.0000	3,681.0000	(8.864)	0	0	0
2010/12/10	R209 2011/02/03			Bond Future	8.5110	8.4290	(0.963)	0.0000	0.0000	22,601
2010/12/10	R209 2011/02/03	9.00	Call	Bond Future	4,468.0000	5,025.0000	12.466	0	0	0
2010/12/10	R209 2011/02/03	9.00	Put	Bond Future	551.0000	417.0000	(24.319)	0	0	0
2010/12/10	R209 2011/02/03	9.05	Call	Bond Future	4,776.0000	5,347.0000	11.956	0	0	0
2010/12/10	R209 2011/02/03	9.05	Put	Bond Future	476.0000	357.0000	(25.000)	0	0	0
2010/12/10	R209 2011/02/03	8.95	Call	Bond Future	4,165.0000	4,706.0000	12.989	0	0	0
2010/12/10	R209 2011/02/03	8.95	Put	Bond Future	633.0000	484.0000	(23.539)	0	0	0
2010/12/10	R209 2011/05/05			Bond Future	8.5710	8.4870	(0.980)	0.0000	0.0000	0
2010/12/10	R209 2011/05/05	8.50	Call	Bond Future	2,832.0000	3,176.0000	12.147	0	0	0
2010/12/10	R209 2011/05/05	8.50	Put	Bond Future	3,422.0000	3,067.0000	(10.374)	0	0	0
2010/12/10	R209 2011/05/05	8.55	Call	Bond Future	3,035.0000	3,394.0000	11.829	0	0	0

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2010/12/10	R209 2011/05/05	8.55	Put	Bond Future	3,209.0000	2,869.0000	(10.595)	0	0	0
2010/12/10	R209 2011/05/05	8.45	Call	Bond Future	2,636.0000	2,965.0000	12.481	0	0	0
2010/12/10	R209 2011/05/05	8.45	Put	Bond Future	3,646.0000	3,276.0000	(10.148)	0	0	0
2010/12/10	R209 2011/08/04			Bond Future	8.6340	8.5480	(0.996)	0.0000	0.0000	0
2010/12/10	R209 2011/08/04	8.50	Call	Bond Future	3,444.0000	3,786.0000	9.930	0	0	0
2010/12/10	R209 2011/08/04	8.50	Put	Bond Future	4,549.0000	4,185.0000	(8.002)	0	0	0
2010/12/10	R209 2011/08/04	8.55	Call	Bond Future	3,642.0000	3,995.0000	9.692	0	0	0
2010/12/10	R209 2011/08/04	8.55	Put	Bond Future	4,332.0000	3,978.0000	(8.172)	0	0	0
2010/12/10	R209 2011/08/04	8.45	Call	Bond Future	3,252.0000	3,581.0000	10.117	0	0	0
2010/12/10	R209 2011/08/04	8.45	Put	Bond Future	4,776.0000	4,399.0000	(7.894)	0	0	0
2010/12/10	R209 2011/08/04	10.10	Call	Bond Future	11,390.0000	12,001.0000	5.364	0	0	0
2010/12/10	R209 2011/08/04	10.10	Put	Bond Future	804.0000	708.0000	(11.940)	0	0	0
2010/12/10	R211 2011/02/03			Bond Future	1.8100	1.8110	0.055	0.0000	0.0000	589
2010/12/10	R211 2011/02/03	2.50	Call	Bond Future	3,893.0000	3,887.0000	(0.154)	0	0	0
2010/12/10	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R211 2011/02/03	2.55	Call	Bond Future	4,168.0000	4,163.0000	(0.120)	0	0	0
2010/12/10	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R211 2011/02/03	2.45	Call	Bond Future	3,616.0000	3,611.0000	(0.138)	0	0	0
2010/12/10	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R212 2011/02/03			Bond Future	2.4700	2.4710	0.040	0.0000	0.0000	2,518
2010/12/10	R212 2011/02/03	3.00	Call	Bond Future	5,002.0000	4,992.0000	(0.200)	0	0	0
2010/12/10	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R212 2011/02/03	3.05	Call	Bond Future	5,459.0000	5,449.0000	(0.183)	0	0	0
2010/12/10	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R212 2011/02/03	2.95	Call	Bond Future	4,542.0000	4,532.0000	(0.220)	0	0	0
2010/12/10	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/02/03			Bond Future	8.5770	8.4940	(0.968)	0.0000	0.0000	0
2010/12/10	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/02/03	8.00	Put	Bond Future	5,067.0000	4,365.0000	(13.854)	0	0	0
2010/12/10	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/02/03	8.05	Put	Bond Future	4,610.0000	3,908.0000	(15.228)	0	0	0
2010/12/10	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/02/03	7.95	Put	Bond Future	5,527.0000	4,825.0000	(12.701)	0	0	0

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2010/12/10	R213 2011/05/05			Bond Future	8.6430	8.5580	(0.983)	0.0000	0.0000	0
2010/12/10	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/05/05	8.00	Put	Bond Future	5,597.0000	4,887.0000	(12.685)	0	0	0
2010/12/10	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/05/05	8.05	Put	Bond Future	5,142.0000	4,433.0000	(13.788)	0	0	0
2010/12/10	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/05/05	7.95	Put	Bond Future	6,055.0000	5,346.0000	(11.709)	0	0	0
2010/12/10	R213 2011/08/04			Bond Future	8.7140	8.6270	(0.998)	0.0000	0.0000	0
2010/12/10	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/08/04	8.00	Put	Bond Future	6,156.0000	5,440.0000	(11.631)	0	0	0
2010/12/10	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/08/04	8.05	Put	Bond Future	5,703.0000	4,988.0000	(12.537)	0	0	0
2010/12/10	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/10	R213 2011/08/04	7.95	Put	Bond Future	6,612.0000	5,896.0000	(10.829)	0	0	0
2010/12/10	TRT1 2011/02/03			Index Future	338.4990	340.0810	0.467	0.0000	0.0000	100
2010/12/10	TRT1 2011/05/05			Index Future	343.1020	344.7060	0.467	0.0000	0.0000	0
Total										174999.00