



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/12/2010

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
2010/12/17	AL7T 2011/02/03			Index Future	371.4500	371.6970	0.066	0.0000	0.0000	30
2010/12/17	ALBI 2011/02/03			Index Future	342.3660	342.6160	0.073	0.0000	0.0000	1,164
2010/12/17	ALBI 2011/05/05			Index Future	347.3750	347.6300	0.073	0.0000	0.0000	2
2010/12/17	CRD1 2011/02/03			Index Future	152.7410	152.8160	0.049	0.0000	0.0000	2
2010/12/17	CRD1 2011/05/05			Index Future	154.8200	154.8970	0.050	0.0000	0.0000	0
2010/12/17	GOVI 2011/02/03			GOVI	343.2240	343.4630	0.070	0.0000	0.0000	210
2010/12/17	GOVI 2011/02/03	343.00	Call	GOVI	2,240.0000	4,630.0000	106.696	0	0	0
2010/12/17	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/17	GOVI 2011/02/03	343.01	Call	GOVI	2,140.0000	4,530.0000	111.682	0	0	0
2010/12/17	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/17	GOVI 2011/02/03	342.99	Call	GOVI	2,340.0000	4,730.0000	102.137	0	0	0
2010/12/17	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/17	GOVI 2011/05/05			GOVI	348.2460	348.4890	0.070	0.0000	0.0000	0
2010/12/17	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/17	GOVI 2011/05/05	349.00	Put	GOVI	7,540.0000	5,110.0000	(32.228)	0	0	0
2010/12/17	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/17	GOVI 2011/05/05	349.01	Put	GOVI	7,640.0000	5,210.0000	(31.806)	0	0	0
2010/12/17	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/17	GOVI 2011/05/05	348.99	Put	GOVI	7,440.0000	5,010.0000	(32.661)	0	0	0
2010/12/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/17	IGOV 2011/02/03			Index Future	148.5590	148.5380	(0.014)	0.0000	0.0000	4
2010/12/17	IGOV 2011/05/05			Index Future	150.7320	150.7120	(0.013)	0.0000	0.0000	0

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2010/12/17	IGOV 2011/08/04			Index Future	152.9070	152.8870	(0.013)	0.0000	0.0000	0
2010/12/17	ILBI 2011/02/03			Index Future	402.4660	402.3820	(0.021)	0.0000	0.0000	370
2010/12/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/17	JBAF 2011/01/19			Jibar Tradeable Future	5.5100	5.5450	0.635	0.0000	0.0000	5,000
2010/12/17	JBAF 2011/02/16			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	2,500
2010/12/17	JBAF 2011/03/16			Jibar Tradeable Future	5.4800	5.4750	(0.091)	0.0000	0.0000	5,500
2010/12/17	JBAF 2011/04/20			Jibar Tradeable Future	5.4800	5.4700	(0.182)	0.0000	0.0000	2
2010/12/17	JBAF 2011/05/18			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	0
2010/12/17	JBAF 2011/06/15			Jibar Tradeable Future	5.4900	5.4900	0.000	0.0000	0.0000	4,500
2010/12/17	JBAF 2011/09/21			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	13,900
2010/12/17	JBAF 2011/12/21			Jibar Tradeable Future	5.9500	5.9100	(0.672)	0.0000	0.0000	5,200
2010/12/17	JBAF 2012/03/20			Jibar Tradeable Future	6.2500	6.2000	(0.800)	0.0000	0.0000	0
2010/12/17	JBAF 2012/06/20			Jibar Tradeable Future	6.5600	6.5200	(0.610)	0.0000	0.0000	100
2010/12/17	JBAF 2012/09/19			Jibar Tradeable Future	6.8400	6.8250	(0.219)	0.0000	0.0000	40,100
2010/12/17	JBAF 2012/12/19			Jibar Tradeable Future	6.8500	7.0160	2.423	0.0000	0.0000	0
2010/12/17	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/17	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/17	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/17	OTH1 2011/02/03			Index Future	337.3700	337.6740	0.090	0.0000	0.0000	3
2010/12/17	OTH1 2011/05/05			Index Future	342.3060	342.6150	0.090	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
2010/12/17	R157 2011/02/03			Bond Future	7.5000	7.4880	(0.160)	0.0000	0.0000	7,886
2010/12/17	R157 2011/02/03	7.90	Call	Bond Future	1,956.0000	1,988.0000	1.636	0	0	0
2010/12/17	R157 2011/02/03	7.90	Put	Bond Future	225.0000	205.0000	(8.889)	0	0	0
2010/12/17	R157 2011/02/03	7.95	Call	Bond Future	2,132.0000	2,165.0000	1.548	0	0	0
2010/12/17	R157 2011/02/03	7.95	Put	Bond Future	187.0000	167.0000	(10.695)	0	0	0
2010/12/17	R157 2011/02/03	7.85	Call	Bond Future	1,787.0000	1,815.0000	1.567	0	0	0
2010/12/17	R157 2011/02/03	7.85	Put	Bond Future	271.0000	246.0000	(9.225)	0	0	0
2010/12/17	R157 2011/05/05			Bond Future	7.6160	7.6040	(0.158)	0.0000	0.0000	705
2010/12/17	R157 2011/05/05	7.75	Call	Bond Future	1,667.0000	1,686.0000	1.140	0	0	0
2010/12/17	R157 2011/05/05	7.75	Put	Bond Future	1,116.0000	1,086.0000	(2.688)	0	0	0
2010/12/17	R157 2011/05/05	7.80	Call	Bond Future	1,788.0000	1,808.0000	1.119	0	0	0
2010/12/17	R157 2011/05/05	7.80	Put	Bond Future	1,032.0000	1,003.0000	(2.810)	0	0	0
2010/12/17	R157 2011/05/05	7.70	Call	Bond Future	1,551.0000	1,569.0000	1.161	0	0	0
2010/12/17	R157 2011/05/05	7.70	Put	Bond Future	1,205.0000	1,174.0000	(2.573)	0	0	0
2010/12/17	R157 2011/05/05	7.65	Call	Bond Future	1,439.0000	1,456.0000	1.181	0	0	0
2010/12/17	R157 2011/05/05	7.65	Put	Bond Future	1,299.0000	1,266.0000	(2.540)	0	0	0
2010/12/17	R157 2011/08/04			Bond Future	7.7530	7.7390	(0.181)	0.0000	0.0000	0
2010/12/17	R157 2011/08/04	7.50	Call	Bond Future	1,198.0000	1,213.0000	1.252	0	0	0
2010/12/17	R157 2011/08/04	7.50	Put	Bond Future	2,184.0000	2,144.0000	(1.832)	0	0	0
2010/12/17	R157 2011/08/04	7.55	Call	Bond Future	1,283.0000	1,300.0000	1.325	0	0	0
2010/12/17	R157 2011/08/04	7.55	Put	Bond Future	2,073.0000	2,036.0000	(1.785)	0	0	0
2010/12/17	R157 2011/08/04	7.45	Call	Bond Future	1,116.0000	1,131.0000	1.344	0	0	0
2010/12/17	R157 2011/08/04	7.45	Put	Bond Future	2,298.0000	2,259.0000	(1.697)	0	0	0
2010/12/17	R186 2011/02/03			Bond Future	8.4750	8.4640	(0.130)	0.0000	0.0000	25,674
2010/12/17	R186 2011/02/03	9.00	Call	Bond Future	5,406.0000	5,471.0000	1.202	0	0	0
2010/12/17	R186 2011/02/03	9.00	Put	Bond Future	457.0000	415.0000	(9.190)	0	0	0
2010/12/17	R186 2011/02/03	9.05	Call	Bond Future	5,792.0000	5,861.0000	1.191	0	0	0
2010/12/17	R186 2011/02/03	9.05	Put	Bond Future	388.0000	349.0000	(10.052)	0	0	0
2010/12/17	R186 2011/02/03	8.95	Call	Bond Future	5,028.0000	5,088.0000	1.193	0	0	0
2010/12/17	R186 2011/02/03	8.95	Put	Bond Future	537.0000	490.0000	(8.752)	0	0	0
2010/12/17	R186 2011/02/03	7.75	Put	Bond Future	7,520.0000	7,408.0000	(1.489)	0	0	0
2010/12/17	R186 2011/02/03	7.75	Call	Bond Future	145.0000	140.0000	(3.448)	0	0	3,000
2010/12/17	R186 2011/05/05			Bond Future	8.5540	8.5420	(0.140)	0.0000	0.0000	0
2010/12/17	R186 2011/05/05	8.75	Call	Bond Future	4,489.0000	4,534.0000	1.002	0	0	0

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2010/12/17	R186 2011/05/05	8.75	Put	Bond Future	2,639.0000	2,569.0000	(2.653)	0	0	0
2010/12/17	R186 2011/05/05	8.80	Call	Bond Future	4,771.0000	4,818.0000	0.985	0	0	0
2010/12/17	R186 2011/05/05	8.80	Put	Bond Future	2,456.0000	2,388.0000	(2.769)	0	0	0
2010/12/17	R186 2011/05/05	8.70	Call	Bond Future	4,216.0000	4,258.0000	0.996	0	0	0
2010/12/17	R186 2011/05/05	8.70	Put	Bond Future	2,834.0000	2,761.0000	(2.576)	0	0	0
2010/12/17	R186 2011/05/05	8.00	Put	Bond Future	6,813.0000	6,709.0000	(1.526)	0	0	0
2010/12/17	R186 2011/05/05	8.00	Call	Bond Future	1,341.0000	1,352.0000	0.820	0	0	5,500
2010/12/17	R186 2011/08/04			Bond Future	8.6380	8.6260	(0.139)	0.0000	0.0000	0
2010/12/17	R186 2011/08/04	8.25	Call	Bond Future	2,850.0000	2,876.0000	0.912	0	0	0
2010/12/17	R186 2011/08/04	8.25	Put	Bond Future	6,571.0000	6,484.0000	(1.324)	0	0	0
2010/12/17	R186 2011/08/04	8.30	Call	Bond Future	3,042.0000	3,069.0000	0.888	0	0	0
2010/12/17	R186 2011/08/04	8.30	Put	Bond Future	6,274.0000	6,188.0000	(1.371)	0	0	0
2010/12/17	R186 2011/08/04	8.20	Call	Bond Future	2,665.0000	2,689.0000	0.901	0	0	0
2010/12/17	R186 2011/08/04	8.20	Put	Bond Future	6,878.0000	6,789.0000	(1.294)	0	0	0
2010/12/17	R201 2011/02/03			Bond Future	7.2830	7.2720	(0.151)	0.0000	0.0000	489
2010/12/17	R201 2011/02/03	8.00	Call	Bond Future	2,453.0000	2,485.0000	1.305	0	0	0
2010/12/17	R201 2011/02/03	8.00	Put	Bond Future	38.0000	32.0000	(15.789)	0	0	0
2010/12/17	R201 2011/02/03	8.05	Call	Bond Future	2,611.0000	2,644.0000	1.264	0	0	0
2010/12/17	R201 2011/02/03	8.05	Put	Bond Future	30.0000	25.0000	(16.667)	0	0	0
2010/12/17	R201 2011/02/03	7.95	Call	Bond Future	2,297.0000	2,328.0000	1.350	0	0	0
2010/12/17	R201 2011/02/03	7.95	Put	Bond Future	48.0000	41.0000	(14.583)	0	0	0
2010/12/17	R201 2011/05/05			Bond Future	7.3960	7.3830	(0.176)	0.0000	0.0000	0
2010/12/17	R201 2011/05/05	7.75	Call	Bond Future	1,673.0000	1,695.0000	1.315	0	0	0
2010/12/17	R201 2011/05/05	7.75	Put	Bond Future	546.0000	526.0000	(3.663)	0	0	0
2010/12/17	R201 2011/05/05	7.80	Call	Bond Future	1,783.0000	1,806.0000	1.290	0	0	0
2010/12/17	R201 2011/05/05	7.80	Put	Bond Future	498.0000	479.0000	(3.815)	0	0	0
2010/12/17	R201 2011/05/05	7.70	Call	Bond Future	1,566.0000	1,587.0000	1.341	0	0	0
2010/12/17	R201 2011/05/05	7.70	Put	Bond Future	597.0000	577.0000	(3.350)	0	0	0
2010/12/17	R201 2011/08/04			Bond Future	7.5330	7.5190	(0.186)	0.0000	0.0000	0
2010/12/17	R201 2011/08/04	7.25	Call	Bond Future	833.0000	844.0000	1.321	0	0	0
2010/12/17	R201 2011/08/04	7.25	Put	Bond Future	1,683.0000	1,652.0000	(1.842)	0	0	0
2010/12/17	R201 2011/08/04	7.30	Call	Bond Future	897.0000	909.0000	1.338	0	0	0
2010/12/17	R201 2011/08/04	7.30	Put	Bond Future	1,596.0000	1,566.0000	(1.880)	0	0	0
2010/12/17	R201 2011/08/04	7.20	Call	Bond Future	772.0000	783.0000	1.425	0	0	0

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2010/12/17	R201 2011/08/04	7.20	Put	Bond Future	1,773.0000	1,742.0000	(1.748)	0	0	0
2010/12/17	R202 2011/02/03			Bond Future	0.3750	0.3760	0.267	0.0000	0.0000	3,689
2010/12/17	R202 2011/02/03	3.05	Call	Bond Future	60,672.0000	60,642.0000	(0.049)	0	0	0
2010/12/17	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R202 2011/02/03	3.10	Call	Bond Future	61,519.0000	61,489.0000	(0.049)	0	0	0
2010/12/17	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R202 2011/02/03	3.00	Call	Bond Future	59,816.0000	59,786.0000	(0.050)	0	0	0
2010/12/17	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R202 2011/05/05			Bond Future	0.2970	0.2980	0.337	0.0000	0.0000	6,500
2010/12/17	R202 2011/05/05	2.05	Call	Bond Future	43,602.0000	43,572.0000	(0.069)	0	0	0
2010/12/17	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R202 2011/05/05	2.10	Call	Bond Future	44,630.0000	44,600.0000	(0.067)	0	0	0
2010/12/17	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R202 2011/05/05	2.00	Call	Bond Future	42,563.0000	42,533.0000	(0.070)	0	0	0
2010/12/17	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R203 2011/02/03			Bond Future	8.1080	8.0970	(0.136)	0.0000	0.0000	1,407
2010/12/17	R203 2011/02/03	8.50	Call	Bond Future	2,274.0000	2,303.0000	1.275	0	0	0
2010/12/17	R203 2011/02/03	8.50	Put	Bond Future	316.0000	289.0000	(8.544)	0	0	0
2010/12/17	R203 2011/02/03	8.55	Call	Bond Future	2,471.0000	2,503.0000	1.295	0	0	0
2010/12/17	R203 2011/02/03	8.55	Put	Bond Future	267.0000	243.0000	(8.989)	0	0	0
2010/12/17	R203 2011/02/03	8.45	Call	Bond Future	2,083.0000	2,109.0000	1.248	0	0	0
2010/12/17	R203 2011/02/03	8.45	Put	Bond Future	372.0000	342.0000	(8.065)	0	0	0
2010/12/17	R203 2011/02/03	8.00	Put	Bond Future	1,282.0000	1,230.0000	(4.056)	0	0	0
2010/12/17	R203 2011/02/03	8.00	Call	Bond Future	734.0000	738.0000	0.545	0	0	1,000
2010/12/17	R203 2011/05/05			Bond Future	8.2190	8.2070	(0.146)	0.0000	0.0000	0
2010/12/17	R203 2011/05/05	8.25	Call	Bond Future	1,807.0000	1,826.0000	1.051	0	0	0
2010/12/17	R203 2011/05/05	8.25	Put	Bond Future	1,656.0000	1,616.0000	(2.415)	0	0	0
2010/12/17	R203 2011/05/05	8.30	Call	Bond Future	1,938.0000	1,958.0000	1.032	0	0	0
2010/12/17	R203 2011/05/05	8.30	Put	Bond Future	1,544.0000	1,505.0000	(2.526)	0	0	0
2010/12/17	R203 2011/05/05	8.20	Call	Bond Future	1,681.0000	1,698.0000	1.011	0	0	0
2010/12/17	R203 2011/05/05	8.20	Put	Bond Future	1,774.0000	1,732.0000	(2.368)	0	0	0
2010/12/17	R203 2011/08/04			Bond Future	8.3430	8.3310	(0.144)	0.0000	0.0000	0
2010/12/17	R203 2011/08/04	8.00	Call	Bond Future	1,434.0000	1,447.0000	0.907	0	0	0

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2010/12/17	R203 2011/08/04	8.00	Put	Bond Future	3,060.0000	3,017.0000	(1.405)	0	0	0
2010/12/17	R203 2011/08/04	8.05	Call	Bond Future	1,532.0000	1,546.0000	0.914	0	0	0
2010/12/17	R203 2011/08/04	8.05	Put	Bond Future	2,919.0000	2,877.0000	(1.439)	0	0	0
2010/12/17	R203 2011/08/04	7.95	Call	Bond Future	1,340.0000	1,352.0000	0.896	0	0	0
2010/12/17	R203 2011/08/04	7.95	Put	Bond Future	3,206.0000	3,162.0000	(1.372)	0	0	0
2010/12/17	R204 2011/02/03			Bond Future	8.2220	8.2100	(0.146)	0.0000	0.0000	1,926
2010/12/17	R204 2011/02/03	8.50	Call	Bond Future	2,079.0000	2,109.0000	1.443	0	0	0
2010/12/17	R204 2011/02/03	8.50	Put	Bond Future	520.0000	482.0000	(7.308)	0	0	0
2010/12/17	R204 2011/02/03	8.55	Call	Bond Future	2,282.0000	2,314.0000	1.402	0	0	0
2010/12/17	R204 2011/02/03	8.55	Put	Bond Future	446.0000	410.0000	(8.072)	0	0	0
2010/12/17	R204 2011/02/03	8.45	Call	Bond Future	1,885.0000	1,911.0000	1.379	0	0	0
2010/12/17	R204 2011/02/03	8.45	Put	Bond Future	604.0000	562.0000	(6.954)	0	0	0
2010/12/17	R204 2011/05/05			Bond Future	8.3250	8.3130	(0.144)	0.0000	0.0000	0
2010/12/17	R204 2011/05/05	8.50	Call	Bond Future	2,513.0000	2,538.0000	0.995	0	0	0
2010/12/17	R204 2011/05/05	8.50	Put	Bond Future	1,557.0000	1,516.0000	(2.633)	0	0	0
2010/12/17	R204 2011/05/05	8.55	Call	Bond Future	2,676.0000	2,702.0000	0.972	0	0	0
2010/12/17	R204 2011/05/05	8.55	Put	Bond Future	1,449.0000	1,409.0000	(2.761)	0	0	0
2010/12/17	R204 2011/05/05	8.45	Call	Bond Future	2,356.0000	2,379.0000	0.976	0	0	0
2010/12/17	R204 2011/05/05	8.45	Put	Bond Future	1,672.0000	1,629.0000	(2.572)	0	0	0
2010/12/17	R204 2011/08/04			Bond Future	8.4400	8.4270	(0.154)	0.0000	0.0000	0
2010/12/17	R204 2011/08/04	8.00	Call	Bond Future	1,480.0000	1,495.0000	1.014	0	0	0
2010/12/17	R204 2011/08/04	8.00	Put	Bond Future	3,858.0000	3,804.0000	(1.400)	0	0	0
2010/12/17	R204 2011/08/04	8.05	Call	Bond Future	1,584.0000	1,600.0000	1.010	0	0	0
2010/12/17	R204 2011/08/04	8.05	Put	Bond Future	3,688.0000	3,635.0000	(1.437)	0	0	0
2010/12/17	R204 2011/08/04	7.95	Call	Bond Future	1,380.0000	1,395.0000	1.087	0	0	0
2010/12/17	R204 2011/08/04	7.95	Put	Bond Future	4,033.0000	3,978.0000	(1.364)	0	0	0
2010/12/17	R206 2011/02/03			Bond Future	6.9290	6.9170	(0.173)	0.0000	0.0000	0
2010/12/17	R206 2011/02/03	8.00	Call	Bond Future	2,783.0000	2,813.0000	1.078	0	0	0
2010/12/17	R206 2011/02/03	8.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/12/17	R206 2011/02/03	8.05	Call	Bond Future	2,909.0000	2,940.0000	1.066	0	0	0
2010/12/17	R206 2011/02/03	8.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/12/17	R206 2011/02/03	7.95	Call	Bond Future	2,656.0000	2,687.0000	1.167	0	0	0
2010/12/17	R206 2011/02/03	7.95	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0

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2010/12/17	R206 2011/05/05			Bond Future	7.0400	7.0270	(0.185)	0.0000	0.0000	0
2010/12/17	R206 2011/05/05	7.50	Call	Bond Future	1,454.0000	1,472.0000	1.238	0	0	0
2010/12/17	R206 2011/05/05	7.50	Put	Bond Future	346.0000	333.0000	(3.757)	0	0	0
2010/12/17	R206 2011/05/05	7.55	Call	Bond Future	1,542.0000	1,561.0000	1.232	0	0	0
2010/12/17	R206 2011/05/05	7.55	Put	Bond Future	315.0000	302.0000	(4.127)	0	0	0
2010/12/17	R206 2011/05/05	7.45	Call	Bond Future	1,369.0000	1,387.0000	1.315	0	0	0
2010/12/17	R206 2011/05/05	7.45	Put	Bond Future	381.0000	367.0000	(3.675)	0	0	0
2010/12/17	R206 2011/08/04			Bond Future	7.1820	7.1680	(0.195)	0.0000	0.0000	0
2010/12/17	R206 2011/08/04	7.00	Call	Bond Future	700.0000	710.0000	1.429	0	0	0
2010/12/17	R206 2011/08/04	7.00	Put	Bond Future	1,102.0000	1,081.0000	(1.906)	0	0	0
2010/12/17	R206 2011/08/04	7.05	Call	Bond Future	750.0000	760.0000	1.333	0	0	0
2010/12/17	R206 2011/08/04	7.05	Put	Bond Future	1,041.0000	1,021.0000	(1.921)	0	0	0
2010/12/17	R206 2011/08/04	6.95	Call	Bond Future	652.0000	661.0000	1.380	0	0	0
2010/12/17	R206 2011/08/04	6.95	Put	Bond Future	1,165.0000	1,143.0000	(1.888)	0	0	0
2010/12/17	R207 2011/02/03			Bond Future	8.3090	8.2970	(0.144)	0.0000	0.0000	800
2010/12/17	R207 2011/02/03	8.75	Call	Bond Future	2,918.0000	2,959.0000	1.405	0	0	0
2010/12/17	R207 2011/02/03	8.75	Put	Bond Future	338.0000	307.0000	(9.172)	0	0	0
2010/12/17	R207 2011/02/03	8.80	Call	Bond Future	3,153.0000	3,197.0000	1.395	0	0	0
2010/12/17	R207 2011/02/03	8.80	Put	Bond Future	286.0000	258.0000	(9.790)	0	0	0
2010/12/17	R207 2011/02/03	8.70	Call	Bond Future	2,690.0000	2,727.0000	1.375	0	0	0
2010/12/17	R207 2011/02/03	8.70	Put	Bond Future	398.0000	363.0000	(8.794)	0	0	0
2010/12/17	R207 2011/05/05			Bond Future	8.4060	8.3940	(0.143)	0.0000	0.0000	0
2010/12/17	R207 2011/05/05	8.50	Call	Bond Future	2,402.0000	2,426.0000	0.999	0	0	0
2010/12/17	R207 2011/05/05	8.50	Put	Bond Future	1,859.0000	1,813.0000	(2.474)	0	0	0
2010/12/17	R207 2011/05/05	8.55	Call	Bond Future	2,565.0000	2,590.0000	0.975	0	0	0
2010/12/17	R207 2011/05/05	8.55	Put	Bond Future	1,734.0000	1,689.0000	(2.595)	0	0	0
2010/12/17	R207 2011/05/05	8.45	Call	Bond Future	2,246.0000	2,268.0000	0.980	0	0	0
2010/12/17	R207 2011/05/05	8.45	Put	Bond Future	1,991.0000	1,943.0000	(2.411)	0	0	0
2010/12/17	R207 2011/08/04			Bond Future	8.5140	8.5010	(0.153)	0.0000	0.0000	0
2010/12/17	R207 2011/08/04	8.25	Call	Bond Future	1,980.0000	2,000.0000	1.010	0	0	0
2010/12/17	R207 2011/08/04	8.25	Put	Bond Future	3,485.0000	3,432.0000	(1.521)	0	0	0
2010/12/17	R207 2011/08/04	8.30	Call	Bond Future	2,105.0000	2,127.0000	1.045	0	0	0
2010/12/17	R207 2011/08/04	8.30	Put	Bond Future	3,323.0000	3,272.0000	(1.535)	0	0	0
2010/12/17	R207 2011/08/04	8.20	Call	Bond Future	1,859.0000	1,878.0000	1.022	0	0	0

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2010/12/17	R207 2011/08/04	8.20	Put	Bond Future	3,653.0000	3,599.0000	(1.478)	0	0	0
2010/12/17	R208 2011/02/03			Bond Future	8.3250	8.3190	(0.072)	0.0000	0.0000	5,598
2010/12/17	R208 2011/02/03	8.75	Call	Bond Future	3,004.0000	3,015.0000	0.366	0	0	0
2010/12/17	R208 2011/02/03	8.75	Put	Bond Future	383.0000	356.0000	(7.050)	0	0	0
2010/12/17	R208 2011/02/03	8.80	Call	Bond Future	3,248.0000	3,262.0000	0.431	0	0	0
2010/12/17	R208 2011/02/03	8.80	Put	Bond Future	325.0000	301.0000	(7.385)	0	0	0
2010/12/17	R208 2011/02/03	8.70	Call	Bond Future	2,766.0000	2,776.0000	0.362	0	0	0
2010/12/17	R208 2011/02/03	8.70	Put	Bond Future	448.0000	420.0000	(6.250)	0	0	0
2010/12/17	R208 2011/05/05			Bond Future	8.4120	8.4050	(0.083)	0.0000	0.0000	0
2010/12/17	R208 2011/05/05	8.50	Call	Bond Future	2,497.0000	2,505.0000	0.320	0	0	0
2010/12/17	R208 2011/05/05	8.50	Put	Bond Future	1,958.0000	1,923.0000	(1.788)	0	0	0
2010/12/17	R208 2011/05/05	8.55	Call	Bond Future	2,668.0000	2,677.0000	0.337	0	0	0
2010/12/17	R208 2011/05/05	8.55	Put	Bond Future	1,825.0000	1,791.0000	(1.863)	0	0	0
2010/12/17	R208 2011/05/05	8.45	Call	Bond Future	2,332.0000	2,339.0000	0.300	0	0	0
2010/12/17	R208 2011/05/05	8.45	Put	Bond Future	2,099.0000	2,063.0000	(1.715)	0	0	0
2010/12/17	R208 2011/08/04			Bond Future	8.5060	8.4990	(0.082)	0.0000	0.0000	0
2010/12/17	R208 2011/08/04	8.25	Call	Bond Future	2,107.0000	2,114.0000	0.332	0	0	0
2010/12/17	R208 2011/08/04	8.25	Put	Bond Future	3,662.0000	3,627.0000	(0.956)	0	0	0
2010/12/17	R208 2011/08/04	8.30	Call	Bond Future	2,242.0000	2,249.0000	0.312	0	0	0
2010/12/17	R208 2011/08/04	8.30	Put	Bond Future	3,491.0000	3,455.0000	(1.031)	0	0	0
2010/12/17	R208 2011/08/04	8.20	Call	Bond Future	1,977.0000	1,983.0000	0.303	0	0	0
2010/12/17	R208 2011/08/04	8.20	Put	Bond Future	3,840.0000	3,804.0000	(0.938)	0	0	0
2010/12/17	R209 2011/02/03			Bond Future	8.4560	8.4400	(0.189)	0.0000	0.0000	22,601
2010/12/17	R209 2011/02/03	9.00	Call	Bond Future	4,778.0000	4,870.0000	1.925	0	0	0
2010/12/17	R209 2011/02/03	9.00	Put	Bond Future	399.0000	356.0000	(10.777)	0	0	0
2010/12/17	R209 2011/02/03	9.05	Call	Bond Future	5,100.0000	5,197.0000	1.902	0	0	0
2010/12/17	R209 2011/02/03	9.05	Put	Bond Future	338.0000	300.0000	(11.243)	0	0	0
2010/12/17	R209 2011/02/03	8.95	Call	Bond Future	4,459.0000	4,547.0000	1.974	0	0	0
2010/12/17	R209 2011/02/03	8.95	Put	Bond Future	465.0000	418.0000	(10.108)	0	0	0
2010/12/17	R209 2011/05/05			Bond Future	8.5140	8.4980	(0.188)	0.0000	0.0000	0
2010/12/17	R209 2011/05/05	8.50	Call	Bond Future	3,005.0000	3,052.0000	1.564	0	0	0
2010/12/17	R209 2011/05/05	8.50	Put	Bond Future	3,122.0000	3,035.0000	(2.787)	0	0	0
2010/12/17	R209 2011/05/05	8.55	Call	Bond Future	3,218.0000	3,268.0000	1.554	0	0	0

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2010/12/17	R209 2011/05/05	8.55	Put	Bond Future	2,919.0000	2,835.0000	(2.878)	0	0	0
2010/12/17	R209 2011/05/05	8.45	Call	Bond Future	2,799.0000	2,843.0000	1.572	0	0	0
2010/12/17	R209 2011/05/05	8.45	Put	Bond Future	3,336.0000	3,246.0000	(2.698)	0	0	0
2010/12/17	R209 2011/08/04			Bond Future	8.5760	8.5590	(0.198)	0.0000	0.0000	0
2010/12/17	R209 2011/08/04	8.50	Call	Bond Future	3,627.0000	3,681.0000	1.489	0	0	0
2010/12/17	R209 2011/08/04	8.50	Put	Bond Future	4,257.0000	4,171.0000	(2.020)	0	0	0
2010/12/17	R209 2011/08/04	8.55	Call	Bond Future	3,833.0000	3,888.0000	1.435	0	0	0
2010/12/17	R209 2011/08/04	8.55	Put	Bond Future	4,048.0000	3,962.0000	(2.125)	0	0	0
2010/12/17	R209 2011/08/04	8.45	Call	Bond Future	3,427.0000	3,478.0000	1.488	0	0	0
2010/12/17	R209 2011/08/04	8.45	Put	Bond Future	4,476.0000	4,387.0000	(1.988)	0	0	0
2010/12/17	R209 2011/08/04	10.10	Call	Bond Future	11,774.0000	11,888.0000	0.968	0	0	0
2010/12/17	R209 2011/08/04	10.10	Put	Bond Future	713.0000	686.0000	(3.787)	0	0	0
2010/12/17	R210 2011/02/03			Bond Future	3.1000	0.9550	(69.194)	0.0000	0.0000	2
2010/12/17	R210 2011/02/03	3.10	Call	Bond Future	0.0000	32,586.0000	100.000	0	0	0
2010/12/17	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R210 2011/02/03	3.15	Call	Bond Future	0.0000	33,218.0000	100.000	0	0	0
2010/12/17	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R210 2011/02/03	3.05	Call	Bond Future	0.0000	31,948.0000	100.000	0	0	0
2010/12/17	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R211 2011/02/03			Bond Future	1.7580	1.7590	0.057	0.0000	0.0000	589
2010/12/17	R211 2011/02/03	2.50	Call	Bond Future	4,193.0000	4,187.0000	(0.143)	0	0	0
2010/12/17	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R211 2011/02/03	2.55	Call	Bond Future	4,469.0000	4,463.0000	(0.134)	0	0	0
2010/12/17	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R211 2011/02/03	2.45	Call	Bond Future	3,917.0000	3,911.0000	(0.153)	0	0	0
2010/12/17	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R212 2011/02/03			Bond Future	2.4740	2.4750	0.040	0.0000	0.0000	2,518
2010/12/17	R212 2011/02/03	3.00	Call	Bond Future	4,963.0000	4,953.0000	(0.201)	0	0	0
2010/12/17	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R212 2011/02/03	3.05	Call	Bond Future	5,420.0000	5,410.0000	(0.185)	0	0	0
2010/12/17	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R212 2011/02/03	2.95	Call	Bond Future	4,503.0000	4,493.0000	(0.222)	0	0	0
2010/12/17	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/17	R213 2011/02/03			Bond Future	8.5260	8.5150	(0.129)	0.0000	0.0000	0
2010/12/17	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/02/03	8.00	Put	Bond Future	4,637.0000	4,543.0000	(2.027)	0	0	0
2010/12/17	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/02/03	8.05	Put	Bond Future	4,180.0000	4,087.0000	(2.225)	0	0	0
2010/12/17	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/02/03	7.95	Put	Bond Future	5,097.0000	5,004.0000	(1.825)	0	0	0
2010/12/17	R213 2011/05/05			Bond Future	8.5900	8.5790	(0.128)	0.0000	0.0000	0
2010/12/17	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/05/05	8.00	Put	Bond Future	5,156.0000	5,064.0000	(1.784)	0	0	0
2010/12/17	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/05/05	8.05	Put	Bond Future	4,701.0000	4,609.0000	(1.957)	0	0	0
2010/12/17	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/05/05	7.95	Put	Bond Future	5,614.0000	5,522.0000	(1.639)	0	0	0
2010/12/17	R213 2011/08/04			Bond Future	8.6600	8.6480	(0.139)	0.0000	0.0000	0
2010/12/17	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/08/04	8.00	Put	Bond Future	5,713.0000	5,614.0000	(1.733)	0	0	0
2010/12/17	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/08/04	8.05	Put	Bond Future	5,260.0000	5,161.0000	(1.882)	0	0	0
2010/12/17	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/17	R213 2011/08/04	7.95	Put	Bond Future	6,169.0000	6,070.0000	(1.605)	0	0	0
2010/12/17	TRT1 2011/02/03			Index Future	339.0320	339.2720	0.071	0.0000	0.0000	100
2010/12/17	TRT1 2011/05/05			Index Future	343.6460	343.8910	0.071	0.0000	0.0000	0
Total										168571.00