



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/12/2010

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
2010/12/22	AL7T 2011/02/03			Index Future	373.1540	372.6410	(0.137)	0.0000	0.0000	30
2010/12/22	ALBI 2011/02/03			Index Future	344.0040	343.5190	(0.141)	0.0000	0.0000	1,164
2010/12/22	ALBI 2011/05/05			Index Future	349.0400	348.5480	(0.141)	0.0000	0.0000	2
2010/12/22	CRD1 2011/02/03			Index Future	153.2150	153.0780	(0.089)	0.0000	0.0000	2
2010/12/22	CRD1 2011/05/05			Index Future	155.3010	155.1640	(0.088)	0.0000	0.0000	0
2010/12/22	GOVI 2011/02/03			GOVI	344.8040	344.3300	(0.137)	0.0000	0.0000	211
2010/12/22	GOVI 2011/02/03	343.00	Call	GOVI	18,040.0000	13,300.0000	(26.275)	0	0	0
2010/12/22	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/22	GOVI 2011/02/03	343.01	Call	GOVI	17,940.0000	13,200.0000	(26.421)	0	0	0
2010/12/22	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/22	GOVI 2011/02/03	342.99	Call	GOVI	18,140.0000	13,400.0000	(26.130)	0	0	0
2010/12/22	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/22	GOVI 2011/05/05			GOVI	349.8520	349.3720	(0.137)	0.0000	0.0000	0
2010/12/22	GOVI 2011/05/05	349.00	Call	GOVI	8,520.0000	3,720.0000	(56.338)	0	0	0
2010/12/22	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/22	GOVI 2011/05/05	349.01	Call	GOVI	8,420.0000	3,620.0000	(57.007)	0	0	0
2010/12/22	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/22	GOVI 2011/05/05	348.99	Call	GOVI	8,620.0000	3,820.0000	(55.684)	0	0	0
2010/12/22	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/22	IGOV 2011/02/03			Index Future	148.5640	148.5060	(0.039)	0.0000	0.0000	6
2010/12/22	IGOV 2011/05/05			Index Future	150.7390	150.6800	(0.039)	0.0000	0.0000	0

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2010/12/22	IGOV 2011/08/04			Index Future	152.9140	152.8550	(0.039)	0.0000	0.0000	0
2010/12/22	ILBI 2011/02/03			Index Future	402.4180	402.3820	(0.009)	0.0000	0.0000	370
2010/12/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/22	JBAF 2011/01/19			Jibar Tradeable Future	5.5220	5.5300	0.145	0.0000	0.0000	5,001
2010/12/22	JBAF 2011/02/16			Jibar Tradeable Future	5.4780	5.4780	0.000	0.0000	0.0000	2,500
2010/12/22	JBAF 2011/03/16			Jibar Tradeable Future	5.4660	5.4630	(0.055)	0.0000	0.0000	5,500
2010/12/22	JBAF 2011/04/20			Jibar Tradeable Future	5.4760	5.4670	(0.164)	0.0000	0.0000	2
2010/12/22	JBAF 2011/05/18			Jibar Tradeable Future	5.4810	5.4720	(0.164)	0.0000	0.0000	1
2010/12/22	JBAF 2011/06/15			Jibar Tradeable Future	5.4810	5.4760	(0.091)	0.0000	0.0000	4,500
2010/12/22	JBAF 2011/09/21			Jibar Tradeable Future	5.6320	5.6370	0.089	0.0000	0.0000	14,000
2010/12/22	JBAF 2011/12/21			Jibar Tradeable Future	5.9090	5.9030	(0.102)	0.0000	0.0000	5,200
2010/12/22	JBAF 2012/03/20			Jibar Tradeable Future	6.1850	6.1930	0.129	0.0000	0.0000	0
2010/12/22	JBAF 2012/06/20			Jibar Tradeable Future	6.5130	6.5110	(0.031)	0.0000	0.0000	100
2010/12/22	JBAF 2012/09/19			Jibar Tradeable Future	6.8190	6.8160	(0.044)	0.0000	0.0000	40,100
2010/12/22	JBAF 2012/12/19			Jibar Tradeable Future	7.0500	7.0500	0.000	0.0000	0.0000	0
2010/12/22	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/22	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/22	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/22	OTH1 2011/02/03			Index Future	339.3210	338.7680	(0.163)	0.0000	0.0000	3
2010/12/22	OTH1 2011/05/05			Index Future	344.2880	343.7280	(0.163)	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
2010/12/22	R157 2011/02/03			Bond Future	7.4340	7.4500	0.215	0.0000	0.0000	7,886
2010/12/22	R157 2011/02/03	7.90	Call	Bond Future	2,164.0000	2,099.0000	(3.004)	0	0	0
2010/12/22	R157 2011/02/03	7.90	Put	Bond Future	144.0000	149.0000	3.472	0	0	0
2010/12/22	R157 2011/02/03	7.95	Call	Bond Future	2,350.0000	2,284.0000	(2.809)	0	0	0
2010/12/22	R157 2011/02/03	7.95	Put	Bond Future	116.0000	120.0000	3.448	0	0	0
2010/12/22	R157 2011/02/03	7.85	Call	Bond Future	1,983.0000	1,919.0000	(3.227)	0	0	0
2010/12/22	R157 2011/02/03	7.85	Put	Bond Future	178.0000	184.0000	3.371	0	0	0
2010/12/22	R157 2011/05/05			Bond Future	7.5450	7.5620	0.225	0.0000	0.0000	705
2010/12/22	R157 2011/05/05	7.75	Call	Bond Future	1,810.0000	1,763.0000	(2.597)	0	0	0
2010/12/22	R157 2011/05/05	7.75	Put	Bond Future	966.0000	989.0000	2.381	0	0	0
2010/12/22	R157 2011/05/05	7.80	Call	Bond Future	1,938.0000	1,890.0000	(2.477)	0	0	0
2010/12/22	R157 2011/05/05	7.80	Put	Bond Future	889.0000	911.0000	2.475	0	0	0
2010/12/22	R157 2011/05/05	7.70	Call	Bond Future	1,687.0000	1,642.0000	(2.667)	0	0	0
2010/12/22	R157 2011/05/05	7.70	Put	Bond Future	1,048.0000	1,073.0000	2.385	0	0	0
2010/12/22	R157 2011/05/05	7.65	Call	Bond Future	1,568.0000	1,524.0000	(2.806)	0	0	0
2010/12/22	R157 2011/05/05	7.65	Put	Bond Future	1,135.0000	1,161.0000	2.291	0	0	0
2010/12/22	R157 2011/08/04			Bond Future	7.6760	7.6940	0.234	0.0000	0.0000	0
2010/12/22	R157 2011/08/04	7.50	Call	Bond Future	1,304.0000	1,270.0000	(2.607)	0	0	0
2010/12/22	R157 2011/08/04	7.50	Put	Bond Future	1,991.0000	2,027.0000	1.808	0	0	0
2010/12/22	R157 2011/08/04	7.55	Call	Bond Future	1,395.0000	1,359.0000	(2.581)	0	0	0
2010/12/22	R157 2011/08/04	7.55	Put	Bond Future	1,886.0000	1,920.0000	1.803	0	0	0
2010/12/22	R157 2011/08/04	7.45	Call	Bond Future	1,217.0000	1,184.0000	(2.712)	0	0	0
2010/12/22	R157 2011/08/04	7.45	Put	Bond Future	2,100.0000	2,137.0000	1.762	0	0	0
2010/12/22	R186 2011/02/03			Bond Future	8.3960	8.4130	0.202	0.0000	0.0000	25,674
2010/12/22	R186 2011/02/03	9.00	Call	Bond Future	6,001.0000	5,842.0000	(2.650)	0	0	0
2010/12/22	R186 2011/02/03	9.00	Put	Bond Future	279.0000	287.0000	2.867	0	0	0
2010/12/22	R186 2011/02/03	9.05	Call	Bond Future	6,408.0000	6,247.0000	(2.512)	0	0	0
2010/12/22	R186 2011/02/03	9.05	Put	Bond Future	231.0000	237.0000	2.597	0	0	0
2010/12/22	R186 2011/02/03	8.95	Call	Bond Future	5,600.0000	5,443.0000	(2.804)	0	0	0
2010/12/22	R186 2011/02/03	8.95	Put	Bond Future	336.0000	346.0000	2.976	0	0	0
2010/12/22	R186 2011/02/03	7.75	Put	Bond Future	6,763.0000	6,910.0000	2.174	0	0	0
2010/12/22	R186 2011/02/03	7.75	Call	Bond Future	161.0000	141.0000	(12.422)	0	0	3,000
2010/12/22	R186 2011/05/05			Bond Future	8.4720	8.4900	0.212	0.0000	0.0000	0
2010/12/22	R186 2011/05/05	8.75	Call	Bond Future	4,902.0000	4,780.0000	(2.489)	0	0	0

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2010/12/22	R186	2011/05/05	8.75	Put	Bond Future	2,265.0000	2,316.0000	2.252	0	0	0
2010/12/22	R186	2011/05/05	8.80	Call	Bond Future	5,200.0000	5,075.0000	(2.404)	0	0	0
2010/12/22	R186	2011/05/05	8.80	Put	Bond Future	2,098.0000	2,146.0000	2.288	0	0	0
2010/12/22	R186	2011/05/05	8.70	Call	Bond Future	4,611.0000	4,493.0000	(2.559)	0	0	0
2010/12/22	R186	2011/05/05	8.70	Put	Bond Future	2,442.0000	2,497.0000	2.252	0	0	0
2010/12/22	R186	2011/05/05	8.00	Put	Bond Future	6,188.0000	6,300.0000	1.810	0	0	0
2010/12/22	R186	2011/05/05	8.00	Call	Bond Future	1,504.0000	1,442.0000	(4.122)	0	0	5,500
2010/12/22	R186	2011/08/04			Bond Future	8.5540	8.5720	0.210	0.0000	0.0000	0
2010/12/22	R186	2011/08/04	8.25	Call	Bond Future	3,111.0000	3,032.0000	(2.539)	0	0	0
2010/12/22	R186	2011/08/04	8.25	Put	Bond Future	6,041.0000	6,132.0000	1.506	0	0	0
2010/12/22	R186	2011/08/04	8.30	Call	Bond Future	3,317.0000	3,234.0000	(2.502)	0	0	0
2010/12/22	R186	2011/08/04	8.30	Put	Bond Future	5,758.0000	5,845.0000	1.511	0	0	0
2010/12/22	R186	2011/08/04	8.20	Call	Bond Future	2,913.0000	2,837.0000	(2.609)	0	0	0
2010/12/22	R186	2011/08/04	8.20	Put	Bond Future	6,335.0000	6,429.0000	1.484	0	0	0
2010/12/22	R201	2011/02/03			Bond Future	7.2180	7.2340	0.222	0.0000	0.0000	489
2010/12/22	R201	2011/02/03	8.00	Call	Bond Future	2,657.0000	2,603.0000	(2.032)	0	0	0
2010/12/22	R201	2011/02/03	8.00	Put	Bond Future	19.0000	20.0000	5.263	0	0	0
2010/12/22	R201	2011/02/03	8.05	Call	Bond Future	2,818.0000	2,763.0000	(1.952)	0	0	0
2010/12/22	R201	2011/02/03	8.05	Put	Bond Future	14.0000	14.0000	0.000	0	0	0
2010/12/22	R201	2011/02/03	7.95	Call	Bond Future	2,496.0000	2,443.0000	(2.123)	0	0	0
2010/12/22	R201	2011/02/03	7.95	Put	Bond Future	24.0000	26.0000	8.333	0	0	0
2010/12/22	R201	2011/05/05			Bond Future	7.3250	7.3430	0.246	0.0000	0.0000	0
2010/12/22	R201	2011/05/05	7.75	Call	Bond Future	1,812.0000	1,768.0000	(2.428)	0	0	0
2010/12/22	R201	2011/05/05	7.75	Put	Bond Future	457.0000	471.0000	3.063	0	0	0
2010/12/22	R201	2011/05/05	7.80	Call	Bond Future	1,927.0000	1,882.0000	(2.335)	0	0	0
2010/12/22	R201	2011/05/05	7.80	Put	Bond Future	414.0000	427.0000	3.140	0	0	0
2010/12/22	R201	2011/05/05	7.70	Call	Bond Future	1,699.0000	1,656.0000	(2.531)	0	0	0
2010/12/22	R201	2011/05/05	7.70	Put	Bond Future	502.0000	517.0000	2.988	0	0	0
2010/12/22	R201	2011/08/04			Bond Future	7.4550	7.4740	0.255	0.0000	0.0000	0
2010/12/22	R201	2011/08/04	7.25	Call	Bond Future	913.0000	887.0000	(2.848)	0	0	0
2010/12/22	R201	2011/08/04	7.25	Put	Bond Future	1,530.0000	1,561.0000	2.026	0	0	0
2010/12/22	R201	2011/08/04	7.30	Call	Bond Future	982.0000	954.0000	(2.851)	0	0	0
2010/12/22	R201	2011/08/04	7.30	Put	Bond Future	1,448.0000	1,477.0000	2.003	0	0	0
2010/12/22	R201	2011/08/04	7.20	Call	Bond Future	848.0000	823.0000	(2.948)	0	0	0

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2010/12/22	R201 2011/08/04	7.20	Put	Bond Future	1,616.0000	1,648.0000	1.980	0	0	0
2010/12/22	R202 2011/02/03			Bond Future	0.3760	0.3780	0.532	0.0000	0.0000	3,689
2010/12/22	R202 2011/02/03	3.05	Call	Bond Future	60,642.0000	60,583.0000	(0.097)	0	0	0
2010/12/22	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R202 2011/02/03	3.10	Call	Bond Future	61,489.0000	61,430.0000	(0.096)	0	0	0
2010/12/22	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R202 2011/02/03	3.00	Call	Bond Future	59,786.0000	59,727.0000	(0.099)	0	0	0
2010/12/22	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R202 2011/05/05			Bond Future	0.2980	0.3000	0.671	0.0000	0.0000	6,500
2010/12/22	R202 2011/05/05	2.05	Call	Bond Future	43,572.0000	43,513.0000	(0.135)	0	0	0
2010/12/22	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R202 2011/05/05	2.10	Call	Bond Future	44,600.0000	44,541.0000	(0.132)	0	0	0
2010/12/22	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R202 2011/05/05	2.00	Call	Bond Future	42,533.0000	42,474.0000	(0.139)	0	0	0
2010/12/22	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R203 2011/02/03			Bond Future	8.0380	8.0490	0.137	0.0000	0.0000	1,407
2010/12/22	R203 2011/02/03	8.50	Call	Bond Future	2,519.0000	2,466.0000	(2.104)	0	0	0
2010/12/22	R203 2011/02/03	8.50	Put	Bond Future	206.0000	209.0000	1.456	0	0	0
2010/12/22	R203 2011/02/03	8.55	Call	Bond Future	2,729.0000	2,675.0000	(1.979)	0	0	0
2010/12/22	R203 2011/02/03	8.55	Put	Bond Future	170.0000	172.0000	1.176	0	0	0
2010/12/22	R203 2011/02/03	8.45	Call	Bond Future	2,315.0000	2,262.0000	(2.289)	0	0	0
2010/12/22	R203 2011/02/03	8.45	Put	Bond Future	249.0000	252.0000	1.205	0	0	0
2010/12/22	R203 2011/02/03	8.00	Put	Bond Future	1,024.0000	1,044.0000	1.953	0	0	0
2010/12/22	R203 2011/02/03	8.00	Call	Bond Future	831.0000	795.0000	(4.332)	0	0	1,000
2010/12/22	R203 2011/05/05			Bond Future	8.1450	8.1570	0.147	0.0000	0.0000	0
2010/12/22	R203 2011/05/05	8.25	Call	Bond Future	1,965.0000	1,926.0000	(1.985)	0	0	0
2010/12/22	R203 2011/05/05	8.25	Put	Bond Future	1,452.0000	1,472.0000	1.377	0	0	0
2010/12/22	R203 2011/05/05	8.30	Call	Bond Future	2,104.0000	2,064.0000	(1.901)	0	0	0
2010/12/22	R203 2011/05/05	8.30	Put	Bond Future	1,348.0000	1,367.0000	1.409	0	0	0
2010/12/22	R203 2011/05/05	8.20	Call	Bond Future	1,831.0000	1,793.0000	(2.075)	0	0	0
2010/12/22	R203 2011/05/05	8.20	Put	Bond Future	1,562.0000	1,583.0000	1.344	0	0	0
2010/12/22	R203 2011/08/04			Bond Future	8.2650	8.2770	0.145	0.0000	0.0000	0
2010/12/22	R203 2011/08/04	8.00	Call	Bond Future	1,555.0000	1,527.0000	(1.801)	0	0	0

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2010/12/22	R203 2011/08/04	8.00	Put	Bond Future	2,814.0000	2,843.0000	1.031	0	0	0
2010/12/22	R203 2011/08/04	8.05	Call	Bond Future	1,660.0000	1,631.0000	(1.747)	0	0	0
2010/12/22	R203 2011/08/04	8.05	Put	Bond Future	2,680.0000	2,708.0000	1.045	0	0	0
2010/12/22	R203 2011/08/04	7.95	Call	Bond Future	1,455.0000	1,428.0000	(1.856)	0	0	0
2010/12/22	R203 2011/08/04	7.95	Put	Bond Future	2,954.0000	2,984.0000	1.016	0	0	0
2010/12/22	R204 2011/02/03			Bond Future	8.1570	8.1730	0.196	0.0000	0.0000	1,926
2010/12/22	R204 2011/02/03	8.50	Call	Bond Future	2,295.0000	2,216.0000	(3.442)	0	0	0
2010/12/22	R204 2011/02/03	8.50	Put	Bond Future	367.0000	379.0000	3.270	0	0	0
2010/12/22	R204 2011/02/03	8.55	Call	Bond Future	2,513.0000	2,432.0000	(3.223)	0	0	0
2010/12/22	R204 2011/02/03	8.55	Put	Bond Future	308.0000	318.0000	3.247	0	0	0
2010/12/22	R204 2011/02/03	8.45	Call	Bond Future	2,085.0000	2,009.0000	(3.645)	0	0	0
2010/12/22	R204 2011/02/03	8.45	Put	Bond Future	435.0000	450.0000	3.448	0	0	0
2010/12/22	R204 2011/05/05			Bond Future	8.2570	8.2740	0.206	0.0000	0.0000	0
2010/12/22	R204 2011/05/05	8.50	Call	Bond Future	2,696.0000	2,632.0000	(2.374)	0	0	0
2010/12/22	R204 2011/05/05	8.50	Put	Bond Future	1,366.0000	1,395.0000	2.123	0	0	0
2010/12/22	R204 2011/05/05	8.55	Call	Bond Future	2,867.0000	2,801.0000	(2.302)	0	0	0
2010/12/22	R204 2011/05/05	8.55	Put	Bond Future	1,266.0000	1,293.0000	2.133	0	0	0
2010/12/22	R204 2011/05/05	8.45	Call	Bond Future	2,530.0000	2,468.0000	(2.451)	0	0	0
2010/12/22	R204 2011/05/05	8.45	Put	Bond Future	1,471.0000	1,503.0000	2.175	0	0	0
2010/12/22	R204 2011/08/04			Bond Future	8.3690	8.3870	0.215	0.0000	0.0000	0
2010/12/22	R204 2011/08/04	8.00	Call	Bond Future	1,591.0000	1,549.0000	(2.640)	0	0	0
2010/12/22	R204 2011/08/04	8.00	Put	Bond Future	3,590.0000	3,644.0000	1.504	0	0	0
2010/12/22	R204 2011/08/04	8.05	Call	Bond Future	1,701.0000	1,657.0000	(2.587)	0	0	0
2010/12/22	R204 2011/08/04	8.05	Put	Bond Future	3,426.0000	3,478.0000	1.518	0	0	0
2010/12/22	R204 2011/08/04	7.95	Call	Bond Future	1,486.0000	1,446.0000	(2.692)	0	0	0
2010/12/22	R204 2011/08/04	7.95	Put	Bond Future	3,760.0000	3,816.0000	1.489	0	0	0
2010/12/22	R206 2011/02/03			Bond Future	6.8520	6.8700	0.263	0.0000	0.0000	0
2010/12/22	R206 2011/02/03	8.00	Call	Bond Future	2,983.0000	2,936.0000	(1.576)	0	0	0
2010/12/22	R206 2011/02/03	8.00	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/12/22	R206 2011/02/03	8.05	Call	Bond Future	3,110.0000	3,063.0000	(1.511)	0	0	0
2010/12/22	R206 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/12/22	R206 2011/02/03	7.95	Call	Bond Future	2,856.0000	2,809.0000	(1.646)	0	0	0
2010/12/22	R206 2011/02/03	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2010/12/22	R206 2011/05/05			Bond Future	6.9550	6.9740	0.273	0.0000	0.0000	0
2010/12/22	R206 2011/05/05	7.50	Call	Bond Future	1,593.0000	1,556.0000	(2.323)	0	0	0
2010/12/22	R206 2011/05/05	7.50	Put	Bond Future	279.0000	288.0000	3.226	0	0	0
2010/12/22	R206 2011/05/05	7.55	Call	Bond Future	1,685.0000	1,647.0000	(2.255)	0	0	0
2010/12/22	R206 2011/05/05	7.55	Put	Bond Future	251.0000	260.0000	3.586	0	0	0
2010/12/22	R206 2011/05/05	7.45	Call	Bond Future	1,503.0000	1,467.0000	(2.395)	0	0	0
2010/12/22	R206 2011/05/05	7.45	Put	Bond Future	309.0000	319.0000	3.236	0	0	0
2010/12/22	R206 2011/08/04			Bond Future	7.0870	7.1090	0.310	0.0000	0.0000	0
2010/12/22	R206 2011/08/04	7.00	Call	Bond Future	784.0000	759.0000	(3.189)	0	0	0
2010/12/22	R206 2011/08/04	7.00	Put	Bond Future	977.0000	1,000.0000	2.354	0	0	0
2010/12/22	R206 2011/08/04	7.05	Call	Bond Future	837.0000	811.0000	(3.106)	0	0	0
2010/12/22	R206 2011/08/04	7.05	Put	Bond Future	919.0000	941.0000	2.394	0	0	0
2010/12/22	R206 2011/08/04	6.95	Call	Bond Future	731.0000	708.0000	(3.146)	0	0	0
2010/12/22	R206 2011/08/04	6.95	Put	Bond Future	1,034.0000	1,060.0000	2.515	0	0	0
2010/12/22	R207 2011/02/03			Bond Future	8.2390	8.2510	0.146	0.0000	0.0000	800
2010/12/22	R207 2011/02/03	8.75	Call	Bond Future	3,217.0000	3,148.0000	(2.145)	0	0	0
2010/12/22	R207 2011/02/03	8.75	Put	Bond Future	219.0000	221.0000	0.913	0	0	0
2010/12/22	R207 2011/02/03	8.80	Call	Bond Future	3,466.0000	3,396.0000	(2.020)	0	0	0
2010/12/22	R207 2011/02/03	8.80	Put	Bond Future	181.0000	183.0000	1.105	0	0	0
2010/12/22	R207 2011/02/03	8.70	Call	Bond Future	2,974.0000	2,906.0000	(2.286)	0	0	0
2010/12/22	R207 2011/02/03	8.70	Put	Bond Future	264.0000	267.0000	1.136	0	0	0
2010/12/22	R207 2011/05/05			Bond Future	8.3340	8.3460	0.144	0.0000	0.0000	0
2010/12/22	R207 2011/05/05	8.50	Call	Bond Future	2,595.0000	2,547.0000	(1.850)	0	0	0
2010/12/22	R207 2011/05/05	8.50	Put	Bond Future	1,632.0000	1,655.0000	1.409	0	0	0
2010/12/22	R207 2011/05/05	8.55	Call	Bond Future	2,767.0000	2,717.0000	(1.807)	0	0	0
2010/12/22	R207 2011/05/05	8.55	Put	Bond Future	1,517.0000	1,537.0000	1.318	0	0	0
2010/12/22	R207 2011/05/05	8.45	Call	Bond Future	2,429.0000	2,382.0000	(1.935)	0	0	0
2010/12/22	R207 2011/05/05	8.45	Put	Bond Future	1,755.0000	1,778.0000	1.311	0	0	0
2010/12/22	R207 2011/08/04			Bond Future	8.4380	8.4500	0.142	0.0000	0.0000	0
2010/12/22	R207 2011/08/04	8.25	Call	Bond Future	2,134.0000	2,098.0000	(1.687)	0	0	0
2010/12/22	R207 2011/08/04	8.25	Put	Bond Future	3,209.0000	3,241.0000	0.997	0	0	0
2010/12/22	R207 2011/08/04	8.30	Call	Bond Future	2,266.0000	2,229.0000	(1.633)	0	0	0
2010/12/22	R207 2011/08/04	8.30	Put	Bond Future	3,054.0000	3,085.0000	1.015	0	0	0
2010/12/22	R207 2011/08/04	8.20	Call	Bond Future	2,006.0000	1,971.0000	(1.745)	0	0	0

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2010/12/22	R207 2011/08/04	8.20	Put	Bond Future	3,370.0000	3,403.0000	0.979	0	0	0
2010/12/22	R208 2011/02/03			Bond Future	8.2610	8.2780	0.206	0.0000	0.0000	5,598
2010/12/22	R208 2011/02/03	8.75	Call	Bond Future	3,281.0000	3,183.0000	(2.987)	0	0	0
2010/12/22	R208 2011/02/03	8.75	Put	Bond Future	256.0000	266.0000	3.906	0	0	0
2010/12/22	R208 2011/02/03	8.80	Call	Bond Future	3,540.0000	3,439.0000	(2.853)	0	0	0
2010/12/22	R208 2011/02/03	8.80	Put	Bond Future	213.0000	220.0000	3.286	0	0	0
2010/12/22	R208 2011/02/03	8.70	Call	Bond Future	3,029.0000	2,932.0000	(3.202)	0	0	0
2010/12/22	R208 2011/02/03	8.70	Put	Bond Future	307.0000	318.0000	3.583	0	0	0
2010/12/22	R208 2011/05/05			Bond Future	8.3450	8.3620	0.204	0.0000	0.0000	0
2010/12/22	R208 2011/05/05	8.50	Call	Bond Future	2,684.0000	2,615.0000	(2.571)	0	0	0
2010/12/22	R208 2011/05/05	8.50	Put	Bond Future	1,732.0000	1,768.0000	2.079	0	0	0
2010/12/22	R208 2011/05/05	8.55	Call	Bond Future	2,864.0000	2,793.0000	(2.479)	0	0	0
2010/12/22	R208 2011/05/05	8.55	Put	Bond Future	1,608.0000	1,642.0000	2.114	0	0	0
2010/12/22	R208 2011/05/05	8.45	Call	Bond Future	2,510.0000	2,443.0000	(2.669)	0	0	0
2010/12/22	R208 2011/05/05	8.45	Put	Bond Future	1,864.0000	1,902.0000	2.039	0	0	0
2010/12/22	R208 2011/08/04			Bond Future	8.4370	8.4550	0.213	0.0000	0.0000	0
2010/12/22	R208 2011/08/04	8.25	Call	Bond Future	2,254.0000	2,199.0000	(2.440)	0	0	0
2010/12/22	R208 2011/08/04	8.25	Put	Bond Future	3,393.0000	3,447.0000	1.592	0	0	0
2010/12/22	R208 2011/08/04	8.30	Call	Bond Future	2,396.0000	2,339.0000	(2.379)	0	0	0
2010/12/22	R208 2011/08/04	8.30	Put	Bond Future	3,229.0000	3,280.0000	1.579	0	0	0
2010/12/22	R208 2011/08/04	8.20	Call	Bond Future	2,117.0000	2,064.0000	(2.504)	0	0	0
2010/12/22	R208 2011/08/04	8.20	Put	Bond Future	3,564.0000	3,620.0000	1.571	0	0	0
2010/12/22	R209 2011/02/03			Bond Future	8.3780	8.3960	0.215	0.0000	0.0000	22,601
2010/12/22	R209 2011/02/03	9.00	Call	Bond Future	5,288.0000	5,142.0000	(2.761)	0	0	0
2010/12/22	R209 2011/02/03	9.00	Put	Bond Future	246.0000	254.0000	3.252	0	0	0
2010/12/22	R209 2011/02/03	9.05	Call	Bond Future	5,628.0000	5,481.0000	(2.612)	0	0	0
2010/12/22	R209 2011/02/03	9.05	Put	Bond Future	204.0000	211.0000	3.431	0	0	0
2010/12/22	R209 2011/02/03	8.95	Call	Bond Future	4,951.0000	4,807.0000	(2.909)	0	0	0
2010/12/22	R209 2011/02/03	8.95	Put	Bond Future	295.0000	304.0000	3.051	0	0	0
2010/12/22	R209 2011/05/05			Bond Future	8.4340	8.4520	0.213	0.0000	0.0000	0
2010/12/22	R209 2011/05/05	8.50	Call	Bond Future	3,296.0000	3,202.0000	(2.852)	0	0	0
2010/12/22	R209 2011/05/05	8.50	Put	Bond Future	2,741.0000	2,799.0000	2.116	0	0	0
2010/12/22	R209 2011/05/05	8.55	Call	Bond Future	3,524.0000	3,426.0000	(2.781)	0	0	0

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2010/12/22	R209 2011/05/05	8.55	Put	Bond Future	2,553.0000	2,607.0000	2.115	0	0	0
2010/12/22	R209 2011/05/05	8.45	Call	Bond Future	3,075.0000	2,984.0000	(2.959)	0	0	0
2010/12/22	R209 2011/05/05	8.45	Put	Bond Future	2,940.0000	3,001.0000	2.075	0	0	0
2010/12/22	R209 2011/08/04			Bond Future	8.4930	8.5120	0.224	0.0000	0.0000	0
2010/12/22	R209 2011/08/04	8.50	Call	Bond Future	3,929.0000	3,838.0000	(2.316)	0	0	0
2010/12/22	R209 2011/08/04	8.50	Put	Bond Future	3,871.0000	3,938.0000	1.731	0	0	0
2010/12/22	R209 2011/08/04	8.55	Call	Bond Future	4,146.0000	4,052.0000	(2.267)	0	0	0
2010/12/22	R209 2011/08/04	8.55	Put	Bond Future	3,672.0000	3,737.0000	1.770	0	0	0
2010/12/22	R209 2011/08/04	8.45	Call	Bond Future	3,717.0000	3,628.0000	(2.394)	0	0	0
2010/12/22	R209 2011/08/04	8.45	Put	Bond Future	4,078.0000	4,147.0000	1.692	0	0	0
2010/12/22	R209 2011/08/04	10.10	Call	Bond Future	12,355.0000	12,209.0000	(1.182)	0	0	0
2010/12/22	R209 2011/08/04	10.10	Put	Bond Future	605.0000	618.0000	2.149	0	0	0
2010/12/22	R210 2011/02/03			Bond Future	0.9560	0.9570	0.105	0.0000	0.0000	2
2010/12/22	R210 2011/02/03	3.10	Call	Bond Future	32,545.0000	32,527.0000	(0.055)	0	0	0
2010/12/22	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R210 2011/02/03	3.15	Call	Bond Future	33,177.0000	33,159.0000	(0.054)	0	0	0
2010/12/22	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R210 2011/02/03	3.05	Call	Bond Future	31,907.0000	31,889.0000	(0.056)	0	0	0
2010/12/22	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R211 2011/02/03			Bond Future	1.7210	1.7260	0.291	0.0000	0.0000	589
2010/12/22	R211 2011/02/03	2.50	Call	Bond Future	4,407.0000	4,378.0000	(0.658)	0	0	0
2010/12/22	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R211 2011/02/03	2.55	Call	Bond Future	4,683.0000	4,654.0000	(0.619)	0	0	0
2010/12/22	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R211 2011/02/03	2.45	Call	Bond Future	4,131.0000	4,102.0000	(0.702)	0	0	0
2010/12/22	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R212 2011/02/03			Bond Future	2.4760	2.4790	0.121	0.0000	0.0000	2,518
2010/12/22	R212 2011/02/03	3.00	Call	Bond Future	4,943.0000	4,914.0000	(0.587)	0	0	0
2010/12/22	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R212 2011/02/03	3.05	Call	Bond Future	5,401.0000	5,372.0000	(0.537)	0	0	0
2010/12/22	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R212 2011/02/03	2.95	Call	Bond Future	4,484.0000	4,455.0000	(0.647)	0	0	0
2010/12/22	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/22	R213 2011/02/03			Bond Future	8.4520	8.4700	0.213	0.0000	0.0000	0
2010/12/22	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/02/03	8.00	Put	Bond Future	4,006.0000	4,160.0000	3.844	0	0	0
2010/12/22	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/02/03	8.05	Put	Bond Future	3,550.0000	3,704.0000	4.338	0	0	0
2010/12/22	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/02/03	7.95	Put	Bond Future	4,467.0000	4,621.0000	3.448	0	0	0
2010/12/22	R213 2011/05/05			Bond Future	8.5150	8.5330	0.211	0.0000	0.0000	0
2010/12/22	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/05/05	8.00	Put	Bond Future	4,525.0000	4,677.0000	3.359	0	0	0
2010/12/22	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/05/05	8.05	Put	Bond Future	4,070.0000	4,222.0000	3.735	0	0	0
2010/12/22	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/05/05	7.95	Put	Bond Future	4,983.0000	5,135.0000	3.050	0	0	0
2010/12/22	R213 2011/08/04			Bond Future	8.5820	8.6000	0.210	0.0000	0.0000	0
2010/12/22	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/08/04	8.00	Put	Bond Future	5,066.0000	5,216.0000	2.961	0	0	0
2010/12/22	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/08/04	8.05	Put	Bond Future	4,614.0000	4,764.0000	3.251	0	0	0
2010/12/22	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/22	R213 2011/08/04	7.95	Put	Bond Future	5,522.0000	5,672.0000	2.716	0	0	0
2010/12/22	TRT1 2011/02/03			Index Future	340.6530	340.1910	(0.136)	0.0000	0.0000	100
2010/12/22	TRT1 2011/05/05			Index Future	345.2920	344.8260	(0.135)	0.0000	0.0000	0
Total										168676.00