



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/12/2010

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
2010/12/28	AL7T 2011/02/03			Index Future	372.7680	373.3120	0.146	0.0000	0.0000	30
2010/12/28	ALBI 2011/02/03			Index Future	343.5980	344.0980	0.146	0.0000	0.0000	1,164
2010/12/28	ALBI 2011/05/05			Index Future	348.6300	349.1390	0.146	0.0000	0.0000	2
2010/12/28	CRD1 2011/02/03			Index Future	153.1060	153.2690	0.106	0.0000	0.0000	2
2010/12/28	CRD1 2011/05/05			Index Future	155.1930	155.3590	0.107	0.0000	0.0000	0
2010/12/28	GOVI 2011/02/03			GOVI	344.4050	344.8900	0.141	0.0000	0.0000	211
2010/12/28	GOVI 2011/02/03	343.00	Call	GOVI	14,050.0000	18,900.0000	34.520	0	0	0
2010/12/28	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/28	GOVI 2011/02/03	343.01	Call	GOVI	13,950.0000	18,800.0000	34.767	0	0	0
2010/12/28	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/28	GOVI 2011/02/03	342.99	Call	GOVI	14,150.0000	19,000.0000	34.276	0	0	0
2010/12/28	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/28	GOVI 2011/05/05			GOVI	349.4480	349.9420	0.141	0.0000	0.0000	0
2010/12/28	GOVI 2011/05/05	349.00	Call	GOVI	4,480.0000	9,420.0000	110.268	0	0	0
2010/12/28	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/28	GOVI 2011/05/05	349.01	Call	GOVI	4,380.0000	9,320.0000	112.785	0	0	0
2010/12/28	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/28	GOVI 2011/05/05	348.99	Call	GOVI	4,580.0000	9,520.0000	107.860	0	0	0
2010/12/28	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/28	IGOV 2011/02/03			Index Future	148.4850	148.4920	0.005	0.0000	0.0000	6
2010/12/28	IGOV 2011/05/05			Index Future	150.6600	150.6670	0.005	0.0000	0.0000	0

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2010/12/28	IGOV 2011/08/04			Index Future	152.8350	152.8430	0.005	0.0000	0.0000	0
2010/12/28	ILBI 2011/02/03			Index Future	402.2720	402.2500	(0.005)	0.0000	0.0000	370
2010/12/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/28	JBAF 2011/01/19			Jibar Tradeable Future	5.5240	5.5310	0.127	0.0000	0.0000	5,291
2010/12/28	JBAF 2011/02/16			Jibar Tradeable Future	5.4790	5.4860	0.128	0.0000	0.0000	2,500
2010/12/28	JBAF 2011/03/16			Jibar Tradeable Future	5.4660	5.4650	(0.018)	0.0000	0.0000	5,790
2010/12/28	JBAF 2011/04/20			Jibar Tradeable Future	5.4750	5.4660	(0.164)	0.0000	0.0000	2
2010/12/28	JBAF 2011/05/18			Jibar Tradeable Future	5.4760	5.4710	(0.091)	0.0000	0.0000	1
2010/12/28	JBAF 2011/06/15			Jibar Tradeable Future	5.4810	5.4770	(0.073)	0.0000	0.0000	4,790
2010/12/28	JBAF 2011/09/21			Jibar Tradeable Future	5.6260	5.6210	(0.089)	0.0000	0.0000	14,390
2010/12/28	JBAF 2011/12/21			Jibar Tradeable Future	5.8950	5.8860	(0.153)	0.0000	0.0000	5,290
2010/12/28	JBAF 2012/03/20			Jibar Tradeable Future	6.1820	6.1760	(0.097)	0.0000	0.0000	290
2010/12/28	JBAF 2012/06/20			Jibar Tradeable Future	6.5050	6.4910	(0.215)	0.0000	0.0000	390
2010/12/28	JBAF 2012/09/19			Jibar Tradeable Future	6.8130	6.8100	(0.044)	0.0000	0.0000	40,390
2010/12/28	JBAF 2012/12/19			Jibar Tradeable Future	7.1200	7.1750	0.772	0.0000	0.0000	290
2010/12/28	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/28	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/28	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/28	OTH1 2011/02/03			Index Future	338.8730	339.4480	0.170	0.0000	0.0000	3
2010/12/28	OTH1 2011/05/05			Index Future	343.8360	344.4210	0.170	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
2010/12/28	R157 2011/02/03			Bond Future	7.4480	7.4310	(0.228)	0.0000	0.0000	7,886
2010/12/28	R157 2011/02/03	7.90	Call	Bond Future	2,096.0000	2,141.0000	2.147	0	0	0
2010/12/28	R157 2011/02/03	7.90	Put	Bond Future	138.0000	108.0000	(21.739)	0	0	0
2010/12/28	R157 2011/02/03	7.95	Call	Bond Future	2,282.0000	2,331.0000	2.147	0	0	0
2010/12/28	R157 2011/02/03	7.95	Put	Bond Future	109.0000	84.0000	(22.936)	0	0	0
2010/12/28	R157 2011/02/03	7.85	Call	Bond Future	1,915.0000	1,955.0000	2.089	0	0	0
2010/12/28	R157 2011/02/03	7.85	Put	Bond Future	171.0000	137.0000	(19.883)	0	0	0
2010/12/28	R157 2011/05/05			Bond Future	7.5600	7.5420	(0.238)	0.0000	0.0000	705
2010/12/28	R157 2011/05/05	7.75	Call	Bond Future	1,759.0000	1,784.0000	1.421	0	0	0
2010/12/28	R157 2011/05/05	7.75	Put	Bond Future	977.0000	927.0000	(5.118)	0	0	0
2010/12/28	R157 2011/05/05	7.80	Call	Bond Future	1,885.0000	1,912.0000	1.432	0	0	0
2010/12/28	R157 2011/05/05	7.80	Put	Bond Future	898.0000	851.0000	(5.234)	0	0	0
2010/12/28	R157 2011/05/05	7.70	Call	Bond Future	1,636.0000	1,660.0000	1.467	0	0	0
2010/12/28	R157 2011/05/05	7.70	Put	Bond Future	1,059.0000	1,009.0000	(4.721)	0	0	0
2010/12/28	R157 2011/05/05	7.65	Call	Bond Future	1,519.0000	1,540.0000	1.382	0	0	0
2010/12/28	R157 2011/05/05	7.65	Put	Bond Future	1,148.0000	1,094.0000	(4.704)	0	0	0
2010/12/28	R157 2011/08/04			Bond Future	7.6910	7.6710	(0.260)	0.0000	0.0000	0
2010/12/28	R157 2011/08/04	7.50	Call	Bond Future	1,268.0000	1,288.0000	1.577	0	0	0
2010/12/28	R157 2011/08/04	7.50	Put	Bond Future	2,013.0000	1,955.0000	(2.881)	0	0	0
2010/12/28	R157 2011/08/04	7.55	Call	Bond Future	1,357.0000	1,378.0000	1.548	0	0	0
2010/12/28	R157 2011/08/04	7.55	Put	Bond Future	1,907.0000	1,850.0000	(2.989)	0	0	0
2010/12/28	R157 2011/08/04	7.45	Call	Bond Future	1,182.0000	1,200.0000	1.523	0	0	0
2010/12/28	R157 2011/08/04	7.45	Put	Bond Future	2,123.0000	2,063.0000	(2.826)	0	0	0
2010/12/28	R186 2011/02/03			Bond Future	8.4120	8.3960	(0.190)	0.0000	0.0000	25,674
2010/12/28	R186 2011/02/03	9.00	Call	Bond Future	5,829.0000	5,926.0000	1.664	0	0	0
2010/12/28	R186 2011/02/03	9.00	Put	Bond Future	265.0000	204.0000	(23.019)	0	0	0
2010/12/28	R186 2011/02/03	9.05	Call	Bond Future	6,236.0000	6,342.0000	1.700	0	0	0
2010/12/28	R186 2011/02/03	9.05	Put	Bond Future	216.0000	165.0000	(23.611)	0	0	0
2010/12/28	R186 2011/02/03	8.95	Call	Bond Future	5,427.0000	5,516.0000	1.640	0	0	0
2010/12/28	R186 2011/02/03	8.95	Put	Bond Future	320.0000	252.0000	(21.250)	0	0	0
2010/12/28	R186 2011/02/03	7.75	Put	Bond Future	6,887.0000	6,712.0000	(2.541)	0	0	0
2010/12/28	R186 2011/02/03	7.75	Call	Bond Future	128.0000	110.0000	(14.063)	0	0	3,000
2010/12/28	R186 2011/05/05			Bond Future	8.4880	8.4710	(0.200)	0.0000	0.0000	0
2010/12/28	R186 2011/05/05	8.75	Call	Bond Future	4,768.0000	4,822.0000	1.133	0	0	0

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2010/12/28	R186	2011/05/05	8.75	Put	Bond Future	2,285.0000	2,175.0000	(4.814)	0	0	0
2010/12/28	R186	2011/05/05	8.80	Call	Bond Future	5,063.0000	5,122.0000	1.165	0	0	0
2010/12/28	R186	2011/05/05	8.80	Put	Bond Future	2,115.0000	2,010.0000	(4.965)	0	0	0
2010/12/28	R186	2011/05/05	8.70	Call	Bond Future	4,480.0000	4,530.0000	1.116	0	0	0
2010/12/28	R186	2011/05/05	8.70	Put	Bond Future	2,465.0000	2,351.0000	(4.625)	0	0	0
2010/12/28	R186	2011/05/05	8.00	Put	Bond Future	6,266.0000	6,107.0000	(2.538)	0	0	0
2010/12/28	R186	2011/05/05	8.00	Call	Bond Future	1,427.0000	1,432.0000	0.350	0	0	5,500
2010/12/28	R186	2011/08/04			Bond Future	8.5700	8.5530	(0.198)	0.0000	0.0000	0
2010/12/28	R186	2011/08/04	8.25	Call	Bond Future	3,021.0000	3,049.0000	0.927	0	0	0
2010/12/28	R186	2011/08/04	8.25	Put	Bond Future	6,102.0000	5,969.0000	(2.180)	0	0	0
2010/12/28	R186	2011/08/04	8.30	Call	Bond Future	3,223.0000	3,253.0000	0.931	0	0	0
2010/12/28	R186	2011/08/04	8.30	Put	Bond Future	5,815.0000	5,684.0000	(2.253)	0	0	0
2010/12/28	R186	2011/08/04	8.20	Call	Bond Future	2,826.0000	2,852.0000	0.920	0	0	0
2010/12/28	R186	2011/08/04	8.20	Put	Bond Future	6,399.0000	6,264.0000	(2.110)	0	0	0
2010/12/28	R201	2011/02/03			Bond Future	7.2320	7.2150	(0.235)	0.0000	0.0000	489
2010/12/28	R201	2011/02/03	8.00	Call	Bond Future	2,607.0000	2,659.0000	1.995	0	0	0
2010/12/28	R201	2011/02/03	8.00	Put	Bond Future	17.0000	11.0000	(35.294)	0	0	0
2010/12/28	R201	2011/02/03	8.05	Call	Bond Future	2,768.0000	2,822.0000	1.951	0	0	0
2010/12/28	R201	2011/02/03	8.05	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2010/12/28	R201	2011/02/03	7.95	Call	Bond Future	2,446.0000	2,497.0000	2.085	0	0	0
2010/12/28	R201	2011/02/03	7.95	Put	Bond Future	22.0000	15.0000	(31.818)	0	0	0
2010/12/28	R201	2011/05/05			Bond Future	7.3400	7.3220	(0.245)	0.0000	0.0000	0
2010/12/28	R201	2011/05/05	7.75	Call	Bond Future	1,768.0000	1,796.0000	1.584	0	0	0
2010/12/28	R201	2011/05/05	7.75	Put	Bond Future	461.0000	432.0000	(6.291)	0	0	0
2010/12/28	R201	2011/05/05	7.80	Call	Bond Future	1,883.0000	1,913.0000	1.593	0	0	0
2010/12/28	R201	2011/05/05	7.80	Put	Bond Future	418.0000	391.0000	(6.459)	0	0	0
2010/12/28	R201	2011/05/05	7.70	Call	Bond Future	1,656.0000	1,683.0000	1.630	0	0	0
2010/12/28	R201	2011/05/05	7.70	Put	Bond Future	508.0000	477.0000	(6.102)	0	0	0
2010/12/28	R201	2011/08/04			Bond Future	7.4720	7.4520	(0.268)	0.0000	0.0000	0
2010/12/28	R201	2011/08/04	7.25	Call	Bond Future	884.0000	899.0000	1.697	0	0	0
2010/12/28	R201	2011/08/04	7.25	Put	Bond Future	1,552.0000	1,507.0000	(2.899)	0	0	0
2010/12/28	R201	2011/08/04	7.30	Call	Bond Future	951.0000	967.0000	1.682	0	0	0
2010/12/28	R201	2011/08/04	7.30	Put	Bond Future	1,468.0000	1,424.0000	(2.997)	0	0	0
2010/12/28	R201	2011/08/04	7.20	Call	Bond Future	820.0000	834.0000	1.707	0	0	0

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2010/12/28	R201 2011/08/04	7.20	Put	Bond Future	1,639.0000	1,593.0000	(2.807)	0	0	0
2010/12/28	R202 2011/02/03			Bond Future	0.3780	0.3790	0.265	0.0000	0.0000	3,689
2010/12/28	R202 2011/02/03	3.05	Call	Bond Future	60,583.0000	60,553.0000	(0.050)	0	0	0
2010/12/28	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R202 2011/02/03	3.10	Call	Bond Future	61,430.0000	61,400.0000	(0.049)	0	0	0
2010/12/28	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R202 2011/02/03	3.00	Call	Bond Future	59,727.0000	59,698.0000	(0.049)	0	0	0
2010/12/28	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R202 2011/05/05			Bond Future	0.3000	0.3000	0.000	0.0000	0.0000	6,500
2010/12/28	R202 2011/05/05	2.05	Call	Bond Future	43,513.0000	43,513.0000	0.000	0	0	0
2010/12/28	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R202 2011/05/05	2.10	Call	Bond Future	44,541.0000	44,541.0000	0.000	0	0	0
2010/12/28	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R202 2011/05/05	2.00	Call	Bond Future	42,474.0000	42,474.0000	0.000	0	0	0
2010/12/28	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R203 2011/02/03			Bond Future	8.0470	8.0300	(0.211)	0.0000	0.0000	1,407
2010/12/28	R203 2011/02/03	8.50	Call	Bond Future	2,461.0000	2,508.0000	1.910	0	0	0
2010/12/28	R203 2011/02/03	8.50	Put	Bond Future	194.0000	155.0000	(20.103)	0	0	0
2010/12/28	R203 2011/02/03	8.55	Call	Bond Future	2,671.0000	2,723.0000	1.947	0	0	0
2010/12/28	R203 2011/02/03	8.55	Put	Bond Future	158.0000	123.0000	(22.152)	0	0	0
2010/12/28	R203 2011/02/03	8.45	Call	Bond Future	2,255.0000	2,297.0000	1.863	0	0	0
2010/12/28	R203 2011/02/03	8.45	Put	Bond Future	235.0000	191.0000	(18.723)	0	0	0
2010/12/28	R203 2011/02/03	8.00	Put	Bond Future	1,017.0000	927.0000	(8.850)	0	0	0
2010/12/28	R203 2011/02/03	8.00	Call	Bond Future	778.0000	774.0000	(0.514)	0	0	1,000
2010/12/28	R203 2011/05/05			Bond Future	8.1540	8.1360	(0.221)	0.0000	0.0000	0
2010/12/28	R203 2011/05/05	8.25	Call	Bond Future	1,922.0000	1,946.0000	1.249	0	0	0
2010/12/28	R203 2011/05/05	8.25	Put	Bond Future	1,453.0000	1,389.0000	(4.405)	0	0	0
2010/12/28	R203 2011/05/05	8.30	Call	Bond Future	2,060.0000	2,086.0000	1.262	0	0	0
2010/12/28	R203 2011/05/05	8.30	Put	Bond Future	1,348.0000	1,286.0000	(4.599)	0	0	0
2010/12/28	R203 2011/05/05	8.20	Call	Bond Future	1,788.0000	1,810.0000	1.230	0	0	0
2010/12/28	R203 2011/05/05	8.20	Put	Bond Future	1,563.0000	1,497.0000	(4.223)	0	0	0
2010/12/28	R203 2011/08/04			Bond Future	8.2740	8.2560	(0.218)	0.0000	0.0000	0
2010/12/28	R203 2011/08/04	8.00	Call	Bond Future	1,524.0000	1,540.0000	1.050	0	0	0

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2010/12/28	R203 2011/08/04	8.00	Put	Bond Future	2,826.0000	2,757.0000	(2.442)	0	0	0
2010/12/28	R203 2011/08/04	8.05	Call	Bond Future	1,627.0000	1,645.0000	1.106	0	0	0
2010/12/28	R203 2011/08/04	8.05	Put	Bond Future	2,690.0000	2,623.0000	(2.491)	0	0	0
2010/12/28	R203 2011/08/04	7.95	Call	Bond Future	1,425.0000	1,440.0000	1.053	0	0	0
2010/12/28	R203 2011/08/04	7.95	Put	Bond Future	2,966.0000	2,897.0000	(2.326)	0	0	0
2010/12/28	R204 2011/02/03			Bond Future	8.1710	8.1550	(0.196)	0.0000	0.0000	1,926
2010/12/28	R204 2011/02/03	8.50	Call	Bond Future	2,206.0000	2,238.0000	1.451	0	0	0
2010/12/28	R204 2011/02/03	8.50	Put	Bond Future	357.0000	298.0000	(16.527)	0	0	0
2010/12/28	R204 2011/02/03	8.55	Call	Bond Future	2,423.0000	2,461.0000	1.568	0	0	0
2010/12/28	R204 2011/02/03	8.55	Put	Bond Future	297.0000	244.0000	(17.845)	0	0	0
2010/12/28	R204 2011/02/03	8.45	Call	Bond Future	1,996.0000	2,022.0000	1.303	0	0	0
2010/12/28	R204 2011/02/03	8.45	Put	Bond Future	426.0000	361.0000	(15.258)	0	0	0
2010/12/28	R204 2011/05/05			Bond Future	8.2720	8.2550	(0.206)	0.0000	0.0000	0
2010/12/28	R204 2011/05/05	8.50	Call	Bond Future	2,624.0000	2,653.0000	1.105	0	0	0
2010/12/28	R204 2011/05/05	8.50	Put	Bond Future	1,376.0000	1,312.0000	(4.651)	0	0	0
2010/12/28	R204 2011/05/05	8.55	Call	Bond Future	2,794.0000	2,825.0000	1.110	0	0	0
2010/12/28	R204 2011/05/05	8.55	Put	Bond Future	1,275.0000	1,213.0000	(4.863)	0	0	0
2010/12/28	R204 2011/05/05	8.45	Call	Bond Future	2,460.0000	2,487.0000	1.098	0	0	0
2010/12/28	R204 2011/05/05	8.45	Put	Bond Future	1,484.0000	1,417.0000	(4.515)	0	0	0
2010/12/28	R204 2011/08/04			Bond Future	8.3840	8.3660	(0.215)	0.0000	0.0000	0
2010/12/28	R204 2011/08/04	8.00	Call	Bond Future	1,545.0000	1,561.0000	1.036	0	0	0
2010/12/28	R204 2011/08/04	8.00	Put	Bond Future	3,624.0000	3,544.0000	(2.208)	0	0	0
2010/12/28	R204 2011/08/04	8.05	Call	Bond Future	1,653.0000	1,670.0000	1.028	0	0	0
2010/12/28	R204 2011/08/04	8.05	Put	Bond Future	3,458.0000	3,379.0000	(2.285)	0	0	0
2010/12/28	R204 2011/08/04	7.95	Call	Bond Future	1,441.0000	1,456.0000	1.041	0	0	0
2010/12/28	R204 2011/08/04	7.95	Put	Bond Future	3,795.0000	3,714.0000	(2.134)	0	0	0
2010/12/28	R206 2011/02/03			Bond Future	6.8680	6.8510	(0.248)	0.0000	0.0000	0
2010/12/28	R206 2011/02/03	8.00	Call	Bond Future	2,941.0000	2,985.0000	1.496	0	0	0
2010/12/28	R206 2011/02/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/12/28	R206 2011/02/03	8.05	Call	Bond Future	3,068.0000	3,112.0000	1.434	0	0	0
2010/12/28	R206 2011/02/03	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/12/28	R206 2011/02/03	7.95	Call	Bond Future	2,814.0000	2,858.0000	1.564	0	0	0
2010/12/28	R206 2011/02/03	7.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0

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2010/12/28	R206 2011/05/05			Bond Future	6.9720	6.9530	(0.273)	0.0000	0.0000	0
2010/12/28	R206 2011/05/05	7.50	Call	Bond Future	1,555.0000	1,581.0000	1.672	0	0	0
2010/12/28	R206 2011/05/05	7.50	Put	Bond Future	282.0000	262.0000	(7.092)	0	0	0
2010/12/28	R206 2011/05/05	7.55	Call	Bond Future	1,647.0000	1,674.0000	1.639	0	0	0
2010/12/28	R206 2011/05/05	7.55	Put	Bond Future	255.0000	236.0000	(7.451)	0	0	0
2010/12/28	R206 2011/05/05	7.45	Call	Bond Future	1,466.0000	1,490.0000	1.637	0	0	0
2010/12/28	R206 2011/05/05	7.45	Put	Bond Future	313.0000	291.0000	(7.029)	0	0	0
2010/12/28	R206 2011/08/04			Bond Future	7.1060	7.0850	(0.296)	0.0000	0.0000	0
2010/12/28	R206 2011/08/04	7.00	Call	Bond Future	758.0000	772.0000	1.847	0	0	0
2010/12/28	R206 2011/08/04	7.00	Put	Bond Future	992.0000	960.0000	(3.226)	0	0	0
2010/12/28	R206 2011/08/04	7.05	Call	Bond Future	811.0000	825.0000	1.726	0	0	0
2010/12/28	R206 2011/08/04	7.05	Put	Bond Future	935.0000	902.0000	(3.529)	0	0	0
2010/12/28	R206 2011/08/04	6.95	Call	Bond Future	707.0000	720.0000	1.839	0	0	0
2010/12/28	R206 2011/08/04	6.95	Put	Bond Future	1,052.0000	1,019.0000	(3.137)	0	0	0
2010/12/28	R207 2011/02/03			Bond Future	8.2440	8.2330	(0.133)	0.0000	0.0000	800
2010/12/28	R207 2011/02/03	8.75	Call	Bond Future	3,169.0000	3,196.0000	0.852	0	0	0
2010/12/28	R207 2011/02/03	8.75	Put	Bond Future	201.0000	162.0000	(19.403)	0	0	0
2010/12/28	R207 2011/02/03	8.80	Call	Bond Future	3,419.0000	3,451.0000	0.936	0	0	0
2010/12/28	R207 2011/02/03	8.80	Put	Bond Future	164.0000	130.0000	(20.732)	0	0	0
2010/12/28	R207 2011/02/03	8.70	Call	Bond Future	2,924.0000	2,947.0000	0.787	0	0	0
2010/12/28	R207 2011/02/03	8.70	Put	Bond Future	244.0000	201.0000	(17.623)	0	0	0
2010/12/28	R207 2011/05/05			Bond Future	8.3380	8.3270	(0.132)	0.0000	0.0000	0
2010/12/28	R207 2011/05/05	8.50	Call	Bond Future	2,559.0000	2,565.0000	0.234	0	0	0
2010/12/28	R207 2011/05/05	8.50	Put	Bond Future	1,620.0000	1,562.0000	(3.580)	0	0	0
2010/12/28	R207 2011/05/05	8.55	Call	Bond Future	2,730.0000	2,738.0000	0.293	0	0	0
2010/12/28	R207 2011/05/05	8.55	Put	Bond Future	1,503.0000	1,447.0000	(3.726)	0	0	0
2010/12/28	R207 2011/05/05	8.45	Call	Bond Future	2,393.0000	2,398.0000	0.209	0	0	0
2010/12/28	R207 2011/05/05	8.45	Put	Bond Future	1,742.0000	1,683.0000	(3.387)	0	0	0
2010/12/28	R207 2011/08/04			Bond Future	8.4430	8.4300	(0.154)	0.0000	0.0000	0
2010/12/28	R207 2011/08/04	8.25	Call	Bond Future	2,104.0000	2,114.0000	0.475	0	0	0
2010/12/28	R207 2011/08/04	8.25	Put	Bond Future	3,208.0000	3,144.0000	(1.995)	0	0	0
2010/12/28	R207 2011/08/04	8.30	Call	Bond Future	2,236.0000	2,247.0000	0.492	0	0	0
2010/12/28	R207 2011/08/04	8.30	Put	Bond Future	3,052.0000	2,989.0000	(2.064)	0	0	0
2010/12/28	R207 2011/08/04	8.20	Call	Bond Future	1,976.0000	1,985.0000	0.455	0	0	0

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2010/12/28	R207 2011/08/04	8.20	Put	Bond Future	3,368.0000	3,303.0000	(1.930)	0	0	0
2010/12/28	R208 2011/02/03			Bond Future	8.2710	8.2500	(0.254)	0.0000	0.0000	5,598
2010/12/28	R208 2011/02/03	8.75	Call	Bond Future	3,202.0000	3,283.0000	2.530	0	0	0
2010/12/28	R208 2011/02/03	8.75	Put	Bond Future	240.0000	189.0000	(21.250)	0	0	0
2010/12/28	R208 2011/02/03	8.80	Call	Bond Future	3,462.0000	3,549.0000	2.513	0	0	0
2010/12/28	R208 2011/02/03	8.80	Put	Bond Future	198.0000	153.0000	(22.727)	0	0	0
2010/12/28	R208 2011/02/03	8.70	Call	Bond Future	2,949.0000	3,023.0000	2.509	0	0	0
2010/12/28	R208 2011/02/03	8.70	Put	Bond Future	291.0000	232.0000	(20.275)	0	0	0
2010/12/28	R208 2011/05/05			Bond Future	8.3550	8.3330	(0.263)	0.0000	0.0000	0
2010/12/28	R208 2011/05/05	8.50	Call	Bond Future	2,624.0000	2,671.0000	1.791	0	0	0
2010/12/28	R208 2011/05/05	8.50	Put	Bond Future	1,734.0000	1,645.0000	(5.133)	0	0	0
2010/12/28	R208 2011/05/05	8.55	Call	Bond Future	2,803.0000	2,854.0000	1.819	0	0	0
2010/12/28	R208 2011/05/05	8.55	Put	Bond Future	1,608.0000	1,523.0000	(5.286)	0	0	0
2010/12/28	R208 2011/05/05	8.45	Call	Bond Future	2,451.0000	2,495.0000	1.795	0	0	0
2010/12/28	R208 2011/05/05	8.45	Put	Bond Future	1,866.0000	1,774.0000	(4.930)	0	0	0
2010/12/28	R208 2011/08/04			Bond Future	8.4470	8.4240	(0.272)	0.0000	0.0000	0
2010/12/28	R208 2011/08/04	8.25	Call	Bond Future	2,209.0000	2,247.0000	1.720	0	0	0
2010/12/28	R208 2011/08/04	8.25	Put	Bond Future	3,409.0000	3,308.0000	(2.963)	0	0	0
2010/12/28	R208 2011/08/04	8.30	Call	Bond Future	2,349.0000	2,389.0000	1.703	0	0	0
2010/12/28	R208 2011/08/04	8.30	Put	Bond Future	3,242.0000	3,143.0000	(3.054)	0	0	0
2010/12/28	R208 2011/08/04	8.20	Call	Bond Future	2,073.0000	2,109.0000	1.737	0	0	0
2010/12/28	R208 2011/08/04	8.20	Put	Bond Future	3,580.0000	3,477.0000	(2.877)	0	0	0
2010/12/28	R209 2011/02/03			Bond Future	8.3890	8.3740	(0.179)	0.0000	0.0000	22,601
2010/12/28	R209 2011/02/03	9.00	Call	Bond Future	5,176.0000	5,253.0000	1.488	0	0	0
2010/12/28	R209 2011/02/03	9.00	Put	Bond Future	228.0000	177.0000	(22.368)	0	0	0
2010/12/28	R209 2011/02/03	9.05	Call	Bond Future	5,517.0000	5,602.0000	1.541	0	0	0
2010/12/28	R209 2011/02/03	9.05	Put	Bond Future	187.0000	144.0000	(22.995)	0	0	0
2010/12/28	R209 2011/02/03	8.95	Call	Bond Future	4,837.0000	4,908.0000	1.468	0	0	0
2010/12/28	R209 2011/02/03	8.95	Put	Bond Future	275.0000	217.0000	(21.091)	0	0	0
2010/12/28	R209 2011/05/05			Bond Future	8.4460	8.4290	(0.201)	0.0000	0.0000	0
2010/12/28	R209 2011/05/05	8.50	Call	Bond Future	3,207.0000	3,240.0000	1.029	0	0	0
2010/12/28	R209 2011/05/05	8.50	Put	Bond Future	2,754.0000	2,643.0000	(4.031)	0	0	0
2010/12/28	R209 2011/05/05	8.55	Call	Bond Future	3,433.0000	3,469.0000	1.049	0	0	0

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2010/12/28	R209	2011/05/05	8.55	Put	Bond Future	2,563.0000	2,456.0000	(4.175)	0	0	0
2010/12/28	R209	2011/05/05	8.45	Call	Bond Future	2,988.0000	3,018.0000	1.004	0	0	0
2010/12/28	R209	2011/05/05	8.45	Put	Bond Future	2,954.0000	2,841.0000	(3.825)	0	0	0
2010/12/28	R209	2011/08/04			Bond Future	8.5050	8.4890	(0.188)	0.0000	0.0000	0
2010/12/28	R209	2011/08/04	8.50	Call	Bond Future	3,851.0000	3,886.0000	0.909	0	0	0
2010/12/28	R209	2011/08/04	8.50	Put	Bond Future	3,893.0000	3,794.0000	(2.543)	0	0	0
2010/12/28	R209	2011/08/04	8.55	Call	Bond Future	4,066.0000	4,104.0000	0.935	0	0	0
2010/12/28	R209	2011/08/04	8.55	Put	Bond Future	3,692.0000	3,597.0000	(2.573)	0	0	0
2010/12/28	R209	2011/08/04	8.45	Call	Bond Future	3,641.0000	3,674.0000	0.906	0	0	0
2010/12/28	R209	2011/08/04	8.45	Put	Bond Future	4,102.0000	4,001.0000	(2.462)	0	0	0
2010/12/28	R209	2011/08/04	10.10	Call	Bond Future	12,252.0000	12,353.0000	0.824	0	0	0
2010/12/28	R209	2011/08/04	10.10	Put	Bond Future	602.0000	570.0000	(5.316)	0	0	0
2010/12/28	R210	2011/02/03			Bond Future	0.9580	0.9590	0.104	0.0000	0.0000	2
2010/12/28	R210	2011/02/03	3.10	Call	Bond Future	32,509.0000	32,491.0000	(0.055)	0	0	0
2010/12/28	R210	2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R210	2011/02/03	3.15	Call	Bond Future	33,141.0000	33,123.0000	(0.054)	0	0	0
2010/12/28	R210	2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R210	2011/02/03	3.05	Call	Bond Future	31,871.0000	31,853.0000	(0.056)	0	0	0
2010/12/28	R210	2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R211	2011/02/03			Bond Future	1.7290	1.7300	0.058	0.0000	0.0000	589
2010/12/28	R211	2011/02/03	2.50	Call	Bond Future	4,361.0000	4,355.0000	(0.138)	0	0	0
2010/12/28	R211	2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R211	2011/02/03	2.55	Call	Bond Future	4,637.0000	4,631.0000	(0.129)	0	0	0
2010/12/28	R211	2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R211	2011/02/03	2.45	Call	Bond Future	4,085.0000	4,079.0000	(0.147)	0	0	0
2010/12/28	R211	2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R212	2011/02/03			Bond Future	2.4800	2.4810	0.040	0.0000	0.0000	2,518
2010/12/28	R212	2011/02/03	3.00	Call	Bond Future	4,905.0000	4,895.0000	(0.204)	0	0	0
2010/12/28	R212	2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R212	2011/02/03	3.05	Call	Bond Future	5,362.0000	5,352.0000	(0.186)	0	0	0
2010/12/28	R212	2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R212	2011/02/03	2.95	Call	Bond Future	4,445.0000	4,435.0000	(0.225)	0	0	0
2010/12/28	R212	2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/12/28	R213 2011/02/03			Bond Future	8.4680	8.4530	(0.177)	0.0000	0.0000	0
2010/12/28	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/02/03	8.00	Put	Bond Future	4,143.0000	4,015.0000	(3.090)	0	0	0
2010/12/28	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/02/03	8.05	Put	Bond Future	3,687.0000	3,558.0000	(3.499)	0	0	0
2010/12/28	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/02/03	7.95	Put	Bond Future	4,604.0000	4,475.0000	(2.802)	0	0	0
2010/12/28	R213 2011/05/05			Bond Future	8.5310	8.5150	(0.188)	0.0000	0.0000	0
2010/12/28	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/05/05	8.00	Put	Bond Future	4,660.0000	4,525.0000	(2.897)	0	0	0
2010/12/28	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/05/05	8.05	Put	Bond Future	4,205.0000	4,070.0000	(3.210)	0	0	0
2010/12/28	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/05/05	7.95	Put	Bond Future	5,118.0000	4,983.0000	(2.638)	0	0	0
2010/12/28	R213 2011/08/04			Bond Future	8.5990	8.5820	(0.198)	0.0000	0.0000	0
2010/12/28	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/08/04	8.00	Put	Bond Future	5,208.0000	5,066.0000	(2.727)	0	0	0
2010/12/28	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/08/04	8.05	Put	Bond Future	4,755.0000	4,614.0000	(2.965)	0	0	0
2010/12/28	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/28	R213 2011/08/04	7.95	Put	Bond Future	5,664.0000	5,522.0000	(2.507)	0	0	0
2010/12/28	TRT1 2011/02/03			Index Future	340.2340	340.6700	0.128	0.0000	0.0000	100
2010/12/28	TRT1 2011/05/05			Index Future	344.8710	345.3140	0.128	0.0000	0.0000	0
Total										171186.00