



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 03/01/2011

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
2011/01/03	AL7T 2011/02/03			Index Future	375.0430	376.4060	0.363	0.0000	0.0000	30
2011/01/03	ALBI 2011/02/03			Index Future	345.6220	346.8290	0.349	0.0000	0.0000	1,164
2011/01/03	ALBI 2011/05/05			Index Future	350.6870	351.8440	0.330	0.0000	0.0000	2
2011/01/03	CRD1 2011/02/03			Index Future	153.6990	154.1140	0.270	0.0000	0.0000	2
2011/01/03	CRD1 2011/05/05			Index Future	155.7960	156.2160	0.270	0.0000	0.0000	0
2011/01/03	GOVI 2011/02/03			GOVI	346.3730	347.5420	0.337	0.0000	0.0000	211
2011/01/03	GOVI 2011/02/03	343.00	Call	GOVI	33,730.0000	45,420.0000	34.658	0	0	0
2011/01/03	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/03	GOVI 2011/02/03	343.01	Call	GOVI	33,630.0000	45,320.0000	34.761	0	0	0
2011/01/03	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/03	GOVI 2011/02/03	342.99	Call	GOVI	33,830.0000	45,520.0000	34.555	0	0	0
2011/01/03	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/03	GOVI 2011/05/05			GOVI	351.4490	352.5670	0.318	0.0000	0.0000	0
2011/01/03	GOVI 2011/05/05	349.00	Call	GOVI	24,490.0000	35,670.0000	45.651	0	0	0
2011/01/03	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/03	GOVI 2011/05/05	349.01	Call	GOVI	24,390.0000	35,570.0000	45.838	0	0	0
2011/01/03	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/03	GOVI 2011/05/05	348.99	Call	GOVI	24,590.0000	35,770.0000	45.466	0	0	0
2011/01/03	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/03	IGOV 2011/02/03			Index Future	148.4140	148.4280	0.009	0.0000	0.0000	6
2011/01/03	IGOV 2011/05/05			Index Future	150.5890	150.5740	(0.010)	0.0000	0.0000	0

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2011/01/03	IGOV 2011/08/04			Index Future	152.7640	152.7350	(0.019)	0.0000	0.0000	0
2011/01/03	ILBI 2011/02/03			Index Future	402.6830	402.1620	(0.129)	0.0000	0.0000	370
2011/01/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/03	JBAF 2011/01/19			Jibar Tradeable Future	5.5070	5.5000	(0.127)	94.5190	94.5190	7,791
2011/01/03	JBAF 2011/02/16			Jibar Tradeable Future	5.4650	5.4400	(0.457)	0.0000	0.0000	2,500
2011/01/03	JBAF 2011/03/16			Jibar Tradeable Future	5.4500	5.4400	(0.183)	0.0000	0.0000	5,790
2011/01/03	JBAF 2011/04/20			Jibar Tradeable Future	5.4570	5.4400	(0.312)	0.0000	0.0000	2
2011/01/03	JBAF 2011/05/18			Jibar Tradeable Future	5.4610	5.4400	(0.385)	0.0000	0.0000	1
2011/01/03	JBAF 2011/06/15			Jibar Tradeable Future	5.4620	5.4400	(0.403)	0.0000	0.0000	4,790
2011/01/03	JBAF 2011/09/21			Jibar Tradeable Future	5.6050	5.5800	(0.446)	94.4660	94.4400	14,590
2011/01/03	JBAF 2011/12/21			Jibar Tradeable Future	5.8620	5.8400	(0.375)	94.2040	94.2040	5,290
2011/01/03	JBAF 2012/03/20			Jibar Tradeable Future	6.1410	6.1500	0.147	93.9240	93.9240	290
2011/01/03	JBAF 2012/06/20			Jibar Tradeable Future	6.4630	6.4700	0.108	93.6060	93.6060	390
2011/01/03	JBAF 2012/09/19			Jibar Tradeable Future	6.7670	6.7700	0.044	93.2770	93.2770	41,390
2011/01/03	JBAF 2012/12/19			Jibar Tradeable Future	7.1000	7.0500	(0.704)	0.0000	0.0000	390
2011/01/03	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/03	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/03	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/03	OTH1 2011/02/03			Index Future	341.1950	342.5980	0.411	0.0000	0.0000	3
2011/01/03	OTH1 2011/05/05			Index Future	346.1950	347.5510	0.392	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
2011/01/03	R157 2011/02/03			Bond Future	7.3480	7.2980	(0.680)	0.0000	0.0000	7,886
2011/01/03	R157 2011/02/03	7.90	Call	Bond Future	2,456.0000	2,653.0000	8.021	0	0	0
2011/01/03	R157 2011/02/03	7.90	Put	Bond Future	59.0000	36.0000	(38.983)	0	0	0
2011/01/03	R157 2011/02/03	7.95	Call	Bond Future	2,656.0000	2,857.0000	7.568	0	0	0
2011/01/03	R157 2011/02/03	7.95	Put	Bond Future	45.0000	26.0000	(42.222)	0	0	0
2011/01/03	R157 2011/02/03	7.85	Call	Bond Future	2,260.0000	2,451.0000	8.451	0	0	0
2011/01/03	R157 2011/02/03	7.85	Put	Bond Future	78.0000	49.0000	(37.179)	0	0	0
2011/01/03	R157 2011/05/05			Bond Future	7.4520	7.4040	(0.644)	0.0000	0.0000	705
2011/01/03	R157 2011/05/05	7.75	Call	Bond Future	2,004.0000	2,122.0000	5.888	0	0	0
2011/01/03	R157 2011/05/05	7.75	Put	Bond Future	775.0000	693.0000	(10.581)	0	0	0
2011/01/03	R157 2011/05/05	7.80	Call	Bond Future	2,142.0000	2,265.0000	5.742	0	0	0
2011/01/03	R157 2011/05/05	7.80	Put	Bond Future	708.0000	631.0000	(10.876)	0	0	0
2011/01/03	R157 2011/05/05	7.70	Call	Bond Future	1,871.0000	1,984.0000	6.040	0	0	0
2011/01/03	R157 2011/05/05	7.70	Put	Bond Future	847.0000	760.0000	(10.272)	0	0	0
2011/01/03	R157 2011/05/05	7.65	Call	Bond Future	1,742.0000	1,850.0000	6.200	0	0	0
2011/01/03	R157 2011/05/05	7.65	Put	Bond Future	923.0000	832.0000	(9.859)	0	0	0
2011/01/03	R157 2011/08/04			Bond Future	7.5750	7.5260	(0.647)	0.0000	0.0000	0
2011/01/03	R157 2011/08/04	7.50	Call	Bond Future	1,448.0000	1,530.0000	5.663	0	0	0
2011/01/03	R157 2011/08/04	7.50	Put	Bond Future	1,741.0000	1,632.0000	(6.261)	0	0	0
2011/01/03	R157 2011/08/04	7.55	Call	Bond Future	1,546.0000	1,632.0000	5.563	0	0	0
2011/01/03	R157 2011/08/04	7.55	Put	Bond Future	1,644.0000	1,538.0000	(6.448)	0	0	0
2011/01/03	R157 2011/08/04	7.45	Call	Bond Future	1,354.0000	1,432.0000	5.761	0	0	0
2011/01/03	R157 2011/08/04	7.45	Put	Bond Future	1,843.0000	1,730.0000	(6.131)	0	0	0
2011/01/03	R186 2011/02/03			Bond Future	8.3160	8.2660	(0.601)	0.0000	0.0000	25,674
2011/01/03	R186 2011/02/03	9.00	Call	Bond Future	6,628.0000	7,080.0000	6.820	0	0	0
2011/01/03	R186 2011/02/03	9.00	Put	Bond Future	117.0000	71.0000	(39.316)	0	0	0
2011/01/03	R186 2011/02/03	9.05	Call	Bond Future	7,058.0000	7,518.0000	6.517	0	0	0
2011/01/03	R186 2011/02/03	9.05	Put	Bond Future	92.0000	54.0000	(41.304)	0	0	0
2011/01/03	R186 2011/02/03	8.95	Call	Bond Future	6,201.0000	6,643.0000	7.128	0	0	0
2011/01/03	R186 2011/02/03	8.95	Put	Bond Future	148.0000	92.0000	(37.838)	0	0	0
2011/01/03	R186 2011/02/03	7.75	Put	Bond Future	5,956.0000	5,472.0000	(8.126)	0	0	0
2011/01/03	R186 2011/02/03	7.75	Call	Bond Future	143.0000	157.0000	9.790	0	0	3,000
2011/01/03	R186 2011/05/05			Bond Future	8.3890	8.3390	(0.596)	0.0000	0.0000	0
2011/01/03	R186 2011/05/05	8.75	Call	Bond Future	5,307.0000	5,605.0000	5.615	0	0	0

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2011/01/03	R186 2011/05/05	8.75	Put	Bond Future	1,865.0000	1,674.0000	(10.241)	0	0	0
2011/01/03	R186 2011/05/05	8.80	Call	Bond Future	5,623.0000	5,932.0000	5.495	0	0	0
2011/01/03	R186 2011/05/05	8.80	Put	Bond Future	1,716.0000	1,536.0000	(10.490)	0	0	0
2011/01/03	R186 2011/05/05	8.70	Call	Bond Future	4,997.0000	5,285.0000	5.763	0	0	0
2011/01/03	R186 2011/05/05	8.70	Put	Bond Future	2,023.0000	1,822.0000	(9.936)	0	0	0
2011/01/03	R186 2011/05/05	8.00	Put	Bond Future	5,526.0000	5,166.0000	(6.515)	0	0	0
2011/01/03	R186 2011/05/05	8.00	Call	Bond Future	1,646.0000	1,775.0000	7.837	0	0	5,500
2011/01/03	R186 2011/08/04			Bond Future	8.4680	8.4170	(0.602)	0.0000	0.0000	0
2011/01/03	R186 2011/08/04	8.25	Call	Bond Future	3,365.0000	3,555.0000	5.646	0	0	0
2011/01/03	R186 2011/08/04	8.25	Put	Bond Future	5,477.0000	5,177.0000	(5.477)	0	0	0
2011/01/03	R186 2011/08/04	8.30	Call	Bond Future	3,583.0000	3,782.0000	5.554	0	0	0
2011/01/03	R186 2011/08/04	8.30	Put	Bond Future	5,205.0000	4,915.0000	(5.572)	0	0	0
2011/01/03	R186 2011/08/04	8.20	Call	Bond Future	3,153.0000	3,335.0000	5.772	0	0	0
2011/01/03	R186 2011/08/04	8.20	Put	Bond Future	5,757.0000	5,450.0000	(5.333)	0	0	0
2011/01/03	R201 2011/02/03			Bond Future	7.1330	7.0830	(0.701)	0.0000	0.0000	489
2011/01/03	R201 2011/02/03	8.00	Call	Bond Future	2,934.0000	3,104.0000	5.794	0	0	0
2011/01/03	R201 2011/02/03	8.00	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/01/03	R201 2011/02/03	8.05	Call	Bond Future	3,098.0000	3,269.0000	5.520	0	0	0
2011/01/03	R201 2011/02/03	8.05	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/01/03	R201 2011/02/03	7.95	Call	Bond Future	2,770.0000	2,938.0000	6.065	0	0	0
2011/01/03	R201 2011/02/03	7.95	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2011/01/03	R201 2011/05/05			Bond Future	7.2330	7.1850	(0.664)	0.0000	0.0000	0
2011/01/03	R201 2011/05/05	7.75	Call	Bond Future	1,998.0000	2,109.0000	5.556	0	0	0
2011/01/03	R201 2011/05/05	7.75	Put	Bond Future	347.0000	303.0000	(12.680)	0	0	0
2011/01/03	R201 2011/05/05	7.80	Call	Bond Future	2,121.0000	2,235.0000	5.375	0	0	0
2011/01/03	R201 2011/05/05	7.80	Put	Bond Future	312.0000	271.0000	(13.141)	0	0	0
2011/01/03	R201 2011/05/05	7.70	Call	Bond Future	1,879.0000	1,986.0000	5.695	0	0	0
2011/01/03	R201 2011/05/05	7.70	Put	Bond Future	386.0000	338.0000	(12.435)	0	0	0
2011/01/03	R201 2011/08/04			Bond Future	7.3550	7.3060	(0.666)	0.0000	0.0000	0
2011/01/03	R201 2011/08/04	7.25	Call	Bond Future	1,020.0000	1,081.0000	5.980	0	0	0
2011/01/03	R201 2011/08/04	7.25	Put	Bond Future	1,336.0000	1,250.0000	(6.437)	0	0	0
2011/01/03	R201 2011/08/04	7.30	Call	Bond Future	1,094.0000	1,159.0000	5.941	0	0	0
2011/01/03	R201 2011/08/04	7.30	Put	Bond Future	1,260.0000	1,177.0000	(6.587)	0	0	0
2011/01/03	R201 2011/08/04	7.20	Call	Bond Future	949.0000	1,008.0000	6.217	0	0	0

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2011/01/03	R201 2011/08/04	7.20	Put	Bond Future	1,417.0000	1,328.0000	(6.281)	0	0	0
2011/01/03	R202 2011/02/03			Bond Future	0.3800	0.3800	0.000	0.0000	0.0000	3,689
2011/01/03	R202 2011/02/03	3.05	Call	Bond Future	60,524.0000	60,524.0000	0.000	0	0	0
2011/01/03	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R202 2011/02/03	3.10	Call	Bond Future	61,371.0000	61,371.0000	0.000	0	0	0
2011/01/03	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R202 2011/02/03	3.00	Call	Bond Future	59,668.0000	59,668.0000	0.000	0	0	0
2011/01/03	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R202 2011/05/05			Bond Future	0.3010	0.3030	0.664	0.0000	0.0000	6,500
2011/01/03	R202 2011/05/05	2.05	Call	Bond Future	43,483.0000	43,424.0000	(0.136)	0	0	0
2011/01/03	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R202 2011/05/05	2.10	Call	Bond Future	44,511.0000	44,452.0000	(0.133)	0	0	0
2011/01/03	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R202 2011/05/05	2.00	Call	Bond Future	42,444.0000	42,385.0000	(0.139)	0	0	0
2011/01/03	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R203 2011/02/03			Bond Future	7.9480	7.8970	(0.642)	0.0000	0.0000	1,404
2011/01/03	R203 2011/02/03	8.50	Call	Bond Future	2,861.0000	3,088.0000	7.934	0	0	0
2011/01/03	R203 2011/02/03	8.50	Put	Bond Future	90.0000	56.0000	(37.778)	0	0	0
2011/01/03	R203 2011/02/03	8.55	Call	Bond Future	3,087.0000	3,321.0000	7.580	0	0	0
2011/01/03	R203 2011/02/03	8.55	Put	Bond Future	70.0000	43.0000	(38.571)	0	0	0
2011/01/03	R203 2011/02/03	8.45	Call	Bond Future	2,638.0000	2,858.0000	8.340	0	0	0
2011/01/03	R203 2011/02/03	8.45	Put	Bond Future	114.0000	73.0000	(35.965)	0	0	0
2011/01/03	R203 2011/02/03	8.00	Put	Bond Future	689.0000	544.0000	(21.045)	0	0	0
2011/01/03	R203 2011/02/03	8.00	Call	Bond Future	954.0000	1,070.0000	12.159	0	0	1,000
2011/01/03	R203 2011/05/05			Bond Future	8.0500	8.0010	(0.609)	0.0000	0.0000	0
2011/01/03	R203 2011/05/05	8.25	Call	Bond Future	2,172.0000	2,302.0000	5.985	0	0	0
2011/01/03	R203 2011/05/05	8.25	Put	Bond Future	1,193.0000	1,081.0000	(9.388)	0	0	0
2011/01/03	R203 2011/05/05	8.30	Call	Bond Future	2,323.0000	2,458.0000	5.811	0	0	0
2011/01/03	R203 2011/05/05	8.30	Put	Bond Future	1,101.0000	994.0000	(9.718)	0	0	0
2011/01/03	R203 2011/05/05	8.20	Call	Bond Future	2,027.0000	2,150.0000	6.068	0	0	0
2011/01/03	R203 2011/05/05	8.20	Put	Bond Future	1,291.0000	1,173.0000	(9.140)	0	0	0
2011/01/03	R203 2011/08/04			Bond Future	8.1640	8.1150	(0.600)	0.0000	0.0000	0
2011/01/03	R203 2011/08/04	8.00	Call	Bond Future	1,715.0000	1,808.0000	5.423	0	0	0

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2011/01/03	R203 2011/08/04	8.00	Put	Bond Future	2,497.0000	2,357.0000	(5.607)	0	0	0
2011/01/03	R203 2011/08/04	8.05	Call	Bond Future	1,828.0000	1,925.0000	5.306	0	0	0
2011/01/03	R203 2011/08/04	8.05	Put	Bond Future	2,371.0000	2,235.0000	(5.736)	0	0	0
2011/01/03	R203 2011/08/04	7.95	Call	Bond Future	1,607.0000	1,696.0000	5.538	0	0	0
2011/01/03	R203 2011/08/04	7.95	Put	Bond Future	2,628.0000	2,485.0000	(5.441)	0	0	0
2011/01/03	R204 2011/02/03			Bond Future	8.0690	8.0130	(0.694)	0.0000	0.0000	1,926
2011/01/03	R204 2011/02/03	8.50	Call	Bond Future	2,615.0000	2,872.0000	9.828	0	0	0
2011/01/03	R204 2011/02/03	8.50	Put	Bond Future	184.0000	120.0000	(34.783)	0	0	0
2011/01/03	R204 2011/02/03	8.55	Call	Bond Future	2,854.0000	3,123.0000	9.425	0	0	0
2011/01/03	R204 2011/02/03	8.55	Put	Bond Future	146.0000	94.0000	(35.616)	0	0	0
2011/01/03	R204 2011/02/03	8.45	Call	Bond Future	2,381.0000	2,628.0000	10.374	0	0	0
2011/01/03	R204 2011/02/03	8.45	Put	Bond Future	228.0000	154.0000	(32.456)	0	0	0
2011/01/03	R204 2011/05/05			Bond Future	8.1650	8.1100	(0.674)	0.0000	0.0000	0
2011/01/03	R204 2011/05/05	8.50	Call	Bond Future	2,951.0000	3,136.0000	6.269	0	0	0
2011/01/03	R204 2011/05/05	8.50	Put	Bond Future	1,111.0000	990.0000	(10.891)	0	0	0
2011/01/03	R204 2011/05/05	8.55	Call	Bond Future	3,134.0000	3,325.0000	6.094	0	0	0
2011/01/03	R204 2011/05/05	8.55	Put	Bond Future	1,023.0000	908.0000	(11.241)	0	0	0
2011/01/03	R204 2011/05/05	8.45	Call	Bond Future	2,774.0000	2,952.0000	6.417	0	0	0
2011/01/03	R204 2011/05/05	8.45	Put	Bond Future	1,206.0000	1,077.0000	(10.697)	0	0	0
2011/01/03	R204 2011/08/04			Bond Future	8.2710	8.2160	(0.665)	0.0000	0.0000	0
2011/01/03	R204 2011/08/04	8.00	Call	Bond Future	1,749.0000	1,858.0000	6.232	0	0	0
2011/01/03	R204 2011/08/04	8.00	Put	Bond Future	3,222.0000	3,034.0000	(5.835)	0	0	0
2011/01/03	R204 2011/08/04	8.05	Call	Bond Future	1,867.0000	1,982.0000	6.160	0	0	0
2011/01/03	R204 2011/08/04	8.05	Put	Bond Future	3,066.0000	2,884.0000	(5.936)	0	0	0
2011/01/03	R204 2011/08/04	7.95	Call	Bond Future	1,635.0000	1,739.0000	6.361	0	0	0
2011/01/03	R204 2011/08/04	7.95	Put	Bond Future	3,383.0000	3,190.0000	(5.705)	0	0	0
2011/01/03	R206 2011/02/03			Bond Future	6.7590	6.7090	(0.740)	0.0000	0.0000	0
2011/01/03	R206 2011/02/03	8.00	Call	Bond Future	3,229.0000	3,361.0000	4.088	0	0	0
2011/01/03	R206 2011/02/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/01/03	R206 2011/02/03	8.05	Call	Bond Future	3,356.0000	3,489.0000	3.963	0	0	0
2011/01/03	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R206 2011/02/03	7.95	Call	Bond Future	3,101.0000	3,234.0000	4.289	0	0	0
2011/01/03	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	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
2011/01/03	R206 2011/05/05			Bond Future	6.8510	6.8040	(0.686)	0.0000	0.0000	0
2011/01/03	R206 2011/05/05	7.50	Call	Bond Future	1,769.0000	1,857.0000	4.975	0	0	0
2011/01/03	R206 2011/05/05	7.50	Put	Bond Future	202.0000	175.0000	(13.366)	0	0	0
2011/01/03	R206 2011/05/05	7.55	Call	Bond Future	1,867.0000	1,957.0000	4.821	0	0	0
2011/01/03	R206 2011/05/05	7.55	Put	Bond Future	180.0000	156.0000	(13.333)	0	0	0
2011/01/03	R206 2011/05/05	7.45	Call	Bond Future	1,674.0000	1,759.0000	5.078	0	0	0
2011/01/03	R206 2011/05/05	7.45	Put	Bond Future	226.0000	197.0000	(12.832)	0	0	0
2011/01/03	R206 2011/08/04			Bond Future	6.9710	6.9230	(0.689)	0.0000	0.0000	0
2011/01/03	R206 2011/08/04	7.00	Call	Bond Future	890.0000	940.0000	5.618	0	0	0
2011/01/03	R206 2011/08/04	7.00	Put	Bond Future	826.0000	769.0000	(6.901)	0	0	0
2011/01/03	R206 2011/08/04	7.05	Call	Bond Future	949.0000	1,001.0000	5.479	0	0	0
2011/01/03	R206 2011/08/04	7.05	Put	Bond Future	774.0000	720.0000	(6.977)	0	0	0
2011/01/03	R206 2011/08/04	6.95	Call	Bond Future	833.0000	881.0000	5.762	0	0	0
2011/01/03	R206 2011/08/04	6.95	Put	Bond Future	880.0000	821.0000	(6.705)	0	0	0
2011/01/03	R207 2011/02/03			Bond Future	8.1510	8.1010	(0.613)	0.0000	0.0000	800
2011/01/03	R207 2011/02/03	8.75	Call	Bond Future	3,621.0000	3,888.0000	7.374	0	0	0
2011/01/03	R207 2011/02/03	8.75	Put	Bond Future	94.0000	58.0000	(38.298)	0	0	0
2011/01/03	R207 2011/02/03	8.80	Call	Bond Future	3,887.0000	4,161.0000	7.049	0	0	0
2011/01/03	R207 2011/02/03	8.80	Put	Bond Future	73.0000	45.0000	(38.356)	0	0	0
2011/01/03	R207 2011/02/03	8.70	Call	Bond Future	3,358.0000	3,618.0000	7.743	0	0	0
2011/01/03	R207 2011/02/03	8.70	Put	Bond Future	119.0000	76.0000	(36.134)	0	0	0
2011/01/03	R207 2011/05/05			Bond Future	8.2420	8.1930	(0.595)	0.0000	0.0000	0
2011/01/03	R207 2011/05/05	8.50	Call	Bond Future	2,845.0000	3,007.0000	5.694	0	0	0
2011/01/03	R207 2011/05/05	8.50	Put	Bond Future	1,344.0000	1,217.0000	(9.449)	0	0	0
2011/01/03	R207 2011/05/05	8.55	Call	Bond Future	3,029.0000	3,197.0000	5.546	0	0	0
2011/01/03	R207 2011/05/05	8.55	Put	Bond Future	1,240.0000	1,120.0000	(9.677)	0	0	0
2011/01/03	R207 2011/05/05	8.45	Call	Bond Future	2,667.0000	2,821.0000	5.774	0	0	0
2011/01/03	R207 2011/05/05	8.45	Put	Bond Future	1,454.0000	1,320.0000	(9.216)	0	0	0
2011/01/03	R207 2011/08/04			Bond Future	8.3420	8.2920	(0.599)	0.0000	0.0000	0
2011/01/03	R207 2011/08/04	8.25	Call	Bond Future	2,330.0000	2,452.0000	5.236	0	0	0
2011/01/03	R207 2011/08/04	8.25	Put	Bond Future	2,858.0000	2,694.0000	(5.738)	0	0	0
2011/01/03	R207 2011/08/04	8.30	Call	Bond Future	2,472.0000	2,599.0000	5.138	0	0	0
2011/01/03	R207 2011/08/04	8.30	Put	Bond Future	2,713.0000	2,553.0000	(5.898)	0	0	0
2011/01/03	R207 2011/08/04	8.20	Call	Bond Future	2,192.0000	2,310.0000	5.383	0	0	0

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2011/01/03	R207 2011/08/04	8.20	Put	Bond Future	3,009.0000	2,840.0000	(5.616)	0	0	0
2011/01/03	R208 2011/02/03			Bond Future	8.1690	8.1190	(0.612)	0.0000	0.0000	5,598
2011/01/03	R208 2011/02/03	8.75	Call	Bond Future	3,720.0000	3,999.0000	7.500	0	0	0
2011/01/03	R208 2011/02/03	8.75	Put	Bond Future	111.0000	70.0000	(36.937)	0	0	0
2011/01/03	R208 2011/02/03	8.80	Call	Bond Future	3,998.0000	4,284.0000	7.154	0	0	0
2011/01/03	R208 2011/02/03	8.80	Put	Bond Future	87.0000	53.0000	(39.080)	0	0	0
2011/01/03	R208 2011/02/03	8.70	Call	Bond Future	3,446.0000	3,716.0000	7.835	0	0	0
2011/01/03	R208 2011/02/03	8.70	Put	Bond Future	140.0000	91.0000	(35.000)	0	0	0
2011/01/03	R208 2011/05/05			Bond Future	8.2500	8.2000	(0.606)	0.0000	0.0000	0
2011/01/03	R208 2011/05/05	8.50	Call	Bond Future	2,960.0000	3,135.0000	5.912	0	0	0
2011/01/03	R208 2011/05/05	8.50	Put	Bond Future	1,418.0000	1,280.0000	(9.732)	0	0	0
2011/01/03	R208 2011/05/05	8.55	Call	Bond Future	3,154.0000	3,337.0000	5.802	0	0	0
2011/01/03	R208 2011/05/05	8.55	Put	Bond Future	1,308.0000	1,178.0000	(9.939)	0	0	0
2011/01/03	R208 2011/05/05	8.45	Call	Bond Future	2,772.0000	2,940.0000	6.061	0	0	0
2011/01/03	R208 2011/05/05	8.45	Put	Bond Future	1,536.0000	1,391.0000	(9.440)	0	0	0
2011/01/03	R208 2011/08/04			Bond Future	8.3380	8.2880	(0.600)	0.0000	0.0000	0
2011/01/03	R208 2011/08/04	8.25	Call	Bond Future	2,472.0000	2,604.0000	5.340	0	0	0
2011/01/03	R208 2011/08/04	8.25	Put	Bond Future	3,010.0000	2,837.0000	(5.748)	0	0	0
2011/01/03	R208 2011/08/04	8.30	Call	Bond Future	2,624.0000	2,761.0000	5.221	0	0	0
2011/01/03	R208 2011/08/04	8.30	Put	Bond Future	2,856.0000	2,688.0000	(5.882)	0	0	0
2011/01/03	R208 2011/08/04	8.20	Call	Bond Future	2,325.0000	2,451.0000	5.419	0	0	0
2011/01/03	R208 2011/08/04	8.20	Put	Bond Future	3,171.0000	2,992.0000	(5.645)	0	0	0
2011/01/03	R209 2011/02/03			Bond Future	8.2950	8.2440	(0.615)	0.0000	0.0000	22,599
2011/01/03	R209 2011/02/03	9.00	Call	Bond Future	5,859.0000	6,264.0000	6.912	0	0	0
2011/01/03	R209 2011/02/03	9.00	Put	Bond Future	102.0000	62.0000	(39.216)	0	0	0
2011/01/03	R209 2011/02/03	9.05	Call	Bond Future	6,220.0000	6,631.0000	6.608	0	0	0
2011/01/03	R209 2011/02/03	9.05	Put	Bond Future	81.0000	47.0000	(41.975)	0	0	0
2011/01/03	R209 2011/02/03	8.95	Call	Bond Future	5,500.0000	5,896.0000	7.200	0	0	0
2011/01/03	R209 2011/02/03	8.95	Put	Bond Future	129.0000	80.0000	(37.984)	0	0	0
2011/01/03	R209 2011/05/05			Bond Future	8.3480	8.2990	(0.587)	0.0000	0.0000	0
2011/01/03	R209 2011/05/05	8.50	Call	Bond Future	3,599.0000	3,818.0000	6.085	0	0	0
2011/01/03	R209 2011/05/05	8.50	Put	Bond Future	2,312.0000	2,108.0000	(8.824)	0	0	0
2011/01/03	R209 2011/05/05	8.55	Call	Bond Future	3,844.0000	4,072.0000	5.931	0	0	0



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2011/01/03	R209 2011/05/05	8.55	Put	Bond Future	2,140.0000	1,946.0000	(9.065)	0	0	0
2011/01/03	R209 2011/05/05	8.45	Call	Bond Future	3,361.0000	3,570.0000	6.218	0	0	0
2011/01/03	R209 2011/05/05	8.45	Put	Bond Future	2,493.0000	2,280.0000	(8.544)	0	0	0
2011/01/03	R209 2011/08/04			Bond Future	8.4060	8.3550	(0.607)	0.0000	0.0000	0
2011/01/03	R209 2011/08/04	8.50	Call	Bond Future	4,239.0000	4,458.0000	5.166	0	0	0
2011/01/03	R209 2011/08/04	8.50	Put	Bond Future	3,448.0000	3,233.0000	(6.235)	0	0	0
2011/01/03	R209 2011/08/04	8.55	Call	Bond Future	4,468.0000	4,695.0000	5.081	0	0	0
2011/01/03	R209 2011/08/04	8.55	Put	Bond Future	3,262.0000	3,054.0000	(6.376)	0	0	0
2011/01/03	R209 2011/08/04	8.45	Call	Bond Future	4,014.0000	4,226.0000	5.282	0	0	0
2011/01/03	R209 2011/08/04	8.45	Put	Bond Future	3,642.0000	3,420.0000	(6.096)	0	0	0
2011/01/03	R209 2011/08/04	10.10	Call	Bond Future	12,971.0000	13,355.0000	2.960	0	0	0
2011/01/03	R209 2011/08/04	10.10	Put	Bond Future	489.0000	438.0000	(10.429)	0	0	0
2011/01/03	R210 2011/02/03			Bond Future	0.9600	0.9610	0.104	0.0000	0.0000	2
2011/01/03	R210 2011/02/03	3.10	Call	Bond Future	32,473.0000	32,455.0000	(0.055)	0	0	0
2011/01/03	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R210 2011/02/03	3.15	Call	Bond Future	33,105.0000	33,087.0000	(0.054)	0	0	0
2011/01/03	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R210 2011/02/03	3.05	Call	Bond Future	31,835.0000	31,817.0000	(0.057)	0	0	0
2011/01/03	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R211 2011/02/03			Bond Future	1.7350	1.7370	0.115	0.0000	0.0000	589
2011/01/03	R211 2011/02/03	2.50	Call	Bond Future	4,326.0000	4,315.0000	(0.254)	0	0	0
2011/01/03	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R211 2011/02/03	2.55	Call	Bond Future	4,602.0000	4,590.0000	(0.261)	0	0	0
2011/01/03	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R211 2011/02/03	2.45	Call	Bond Future	4,050.0000	4,038.0000	(0.296)	0	0	0
2011/01/03	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R212 2011/02/03			Bond Future	2.4830	2.4840	0.040	0.0000	0.0000	2,518
2011/01/03	R212 2011/02/03	3.00	Call	Bond Future	4,876.0000	4,866.0000	(0.205)	0	0	0
2011/01/03	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R212 2011/02/03	3.05	Call	Bond Future	5,333.0000	5,323.0000	(0.188)	0	0	0
2011/01/03	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R212 2011/02/03	2.95	Call	Bond Future	4,416.0000	4,406.0000	(0.226)	0	0	0
2011/01/03	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/03	R213 2011/02/03			Bond Future	8.3980	8.3430	(0.655)	0.0000	0.0000	0
2011/01/03	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/02/03	8.00	Put	Bond Future	3,542.0000	3,065.0000	(13.467)	0	0	0
2011/01/03	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/02/03	8.05	Put	Bond Future	3,085.0000	2,608.0000	(15.462)	0	0	0
2011/01/03	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/02/03	7.95	Put	Bond Future	4,002.0000	3,525.0000	(11.919)	0	0	0
2011/01/03	R213 2011/05/05			Bond Future	8.4590	8.4040	(0.650)	0.0000	0.0000	0
2011/01/03	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/05/05	8.00	Put	Bond Future	4,050.0000	3,579.0000	(11.630)	0	0	0
2011/01/03	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/05/05	8.05	Put	Bond Future	3,595.0000	3,124.0000	(13.102)	0	0	0
2011/01/03	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/05/05	7.95	Put	Bond Future	4,508.0000	4,037.0000	(10.448)	0	0	0
2011/01/03	R213 2011/08/04			Bond Future	8.5250	8.4690	(0.657)	0.0000	0.0000	0
2011/01/03	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/08/04	8.00	Put	Bond Future	4,589.0000	4,116.0000	(10.307)	0	0	0
2011/01/03	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/08/04	8.05	Put	Bond Future	4,137.0000	3,664.0000	(11.433)	0	0	0
2011/01/03	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/03	R213 2011/08/04	7.95	Put	Bond Future	5,045.0000	4,573.0000	(9.356)	0	0	0
2011/01/03	TRT1 2011/02/03			Index Future	342.2470	343.4220	0.343	0.0000	0.0000	100
2011/01/03	TRT1 2011/05/05			Index Future	346.9160	348.1080	0.344	0.0000	0.0000	0
<b>Total</b>										<b>174981.00</b>