



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/01/2011

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
2011/01/11	AL7T 2011/02/03			Index Future	373.8170	374.4110	0.159	0.0000	0.0000	30
2011/01/11	ALBI 2011/02/03			Index Future	344.9490	345.5440	0.172	0.0000	0.0000	1,123
2011/01/11	ALBI 2011/05/05			Index Future	349.9360	350.5390	0.172	0.0000	0.0000	2
2011/01/11	CRD1 2011/02/03			Index Future	153.6560	153.7900	0.087	0.0000	0.0000	2
2011/01/11	CRD1 2011/05/05			Index Future	155.7540	155.8910	0.088	0.0000	0.0000	0
2011/01/11	GOVI 2011/02/03			GOVI	345.6800	346.2450	0.163	0.0000	0.0000	211
2011/01/11	GOVI 2011/02/03	343.00	Call	GOVI	26,800.0000	32,450.0000	21.082	0	0	0
2011/01/11	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/11	GOVI 2011/02/03	343.01	Call	GOVI	26,700.0000	32,350.0000	21.161	0	0	0
2011/01/11	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/11	GOVI 2011/02/03	342.99	Call	GOVI	26,900.0000	32,550.0000	21.004	0	0	0
2011/01/11	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/11	GOVI 2011/05/05			GOVI	350.6770	351.2500	0.163	0.0000	0.0000	0
2011/01/11	GOVI 2011/05/05	349.00	Call	GOVI	16,770.0000	22,500.0000	34.168	0	0	0
2011/01/11	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/11	GOVI 2011/05/05	349.01	Call	GOVI	16,670.0000	22,400.0000	34.373	0	0	0
2011/01/11	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/11	GOVI 2011/05/05	348.99	Call	GOVI	16,870.0000	22,600.0000	33.966	0	0	0
2011/01/11	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/11	IGOV 2011/02/03			Index Future	148.5180	148.6250	0.072	0.0000	0.0000	8
2011/01/11	IGOV 2011/05/05			Index Future	150.6650	150.7730	0.072	0.0000	0.0000	0

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2011/01/11	IGOV 2011/08/04			Index Future	152.8290	152.9390	0.072	0.0000	0.0000	0
2011/01/11	ILBI 2011/02/03			Index Future	402.4150	402.7040	0.072	0.0000	0.0000	370
2011/01/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/11	JBAF 2011/01/19			Jibar Tradeable Future	5.5300	5.5270	(0.054)	0.0000	0.0000	7,791
2011/01/11	JBAF 2011/02/16			Jibar Tradeable Future	5.4900	5.4870	(0.055)	0.0000	0.0000	2,500
2011/01/11	JBAF 2011/03/16			Jibar Tradeable Future	5.4600	5.4670	0.128	94.5450	94.5450	6,890
2011/01/11	JBAF 2011/04/20			Jibar Tradeable Future	5.4300	5.4510	0.387	0.0000	0.0000	2
2011/01/11	JBAF 2011/05/18			Jibar Tradeable Future	5.4300	5.4510	0.387	0.0000	0.0000	2,000
2011/01/11	JBAF 2011/06/15			Jibar Tradeable Future	5.4300	5.4510	0.387	94.5880	94.5870	3,790
2011/01/11	JBAF 2011/09/21			Jibar Tradeable Future	5.5500	5.5550	0.090	94.4300	94.4300	15,590
2011/01/11	JBAF 2011/12/21			Jibar Tradeable Future	5.7900	5.8040	0.242	0.0000	0.0000	5,290
2011/01/11	JBAF 2012/03/20			Jibar Tradeable Future	6.0900	6.0890	(0.016)	0.0000	0.0000	290
2011/01/11	JBAF 2012/06/20			Jibar Tradeable Future	6.4200	6.4210	0.016	0.0000	0.0000	390
2011/01/11	JBAF 2012/09/19			Jibar Tradeable Future	6.7300	6.7390	0.134	0.0000	0.0000	41,490
2011/01/11	JBAF 2012/12/19			Jibar Tradeable Future	6.9600	6.9600	0.000	0.0000	0.0000	390
2011/01/11	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/11	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/11	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/11	OTH1 2011/02/03			Index Future	340.6320	341.3810	0.220	0.0000	0.0000	3
2011/01/11	OTH1 2011/05/05			Index Future	345.5560	346.3160	0.220	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
2011/01/11	R157 2011/02/03			Bond Future	7.3710	7.3500	(0.285)	0.0000	0.0000	7,886
2011/01/11	R157 2011/02/03	7.90	Call	Bond Future	2,327.0000	2,412.0000	3.653	0	0	0
2011/01/11	R157 2011/02/03	7.90	Put	Bond Future	31.0000	24.0000	(22.581)	0	0	0
2011/01/11	R157 2011/02/03	7.95	Call	Bond Future	2,532.0000	2,619.0000	3.436	0	0	0
2011/01/11	R157 2011/02/03	7.95	Put	Bond Future	22.0000	17.0000	(22.727)	0	0	0
2011/01/11	R157 2011/02/03	7.85	Call	Bond Future	2,126.0000	2,208.0000	3.857	0	0	0
2011/01/11	R157 2011/02/03	7.85	Put	Bond Future	45.0000	34.0000	(24.444)	0	0	0
2011/01/11	R157 2011/05/05			Bond Future	7.4830	7.4600	(0.307)	0.0000	0.0000	705
2011/01/11	R157 2011/05/05	7.75	Call	Bond Future	1,871.0000	1,928.0000	3.046	0	0	0
2011/01/11	R157 2011/05/05	7.75	Put	Bond Future	770.0000	732.0000	(4.935)	0	0	0
2011/01/11	R157 2011/05/05	7.80	Call	Bond Future	2,007.0000	2,066.0000	2.940	0	0	0
2011/01/11	R157 2011/05/05	7.80	Put	Bond Future	701.0000	665.0000	(5.136)	0	0	0
2011/01/11	R157 2011/05/05	7.70	Call	Bond Future	1,740.0000	1,795.0000	3.161	0	0	0
2011/01/11	R157 2011/05/05	7.70	Put	Bond Future	844.0000	804.0000	(4.739)	0	0	0
2011/01/11	R157 2011/05/05	7.65	Call	Bond Future	1,614.0000	1,666.0000	3.222	0	0	0
2011/01/11	R157 2011/05/05	7.65	Put	Bond Future	924.0000	881.0000	(4.654)	0	0	0
2011/01/11	R157 2011/08/04			Bond Future	7.6110	7.5860	(0.328)	0.0000	0.0000	0
2011/01/11	R157 2011/08/04	7.50	Call	Bond Future	1,345.0000	1,387.0000	3.123	0	0	0
2011/01/11	R157 2011/08/04	7.50	Put	Bond Future	1,779.0000	1,723.0000	(3.148)	0	0	0
2011/01/11	R157 2011/08/04	7.55	Call	Bond Future	1,440.0000	1,484.0000	3.056	0	0	0
2011/01/11	R157 2011/08/04	7.55	Put	Bond Future	1,678.0000	1,625.0000	(3.159)	0	0	0
2011/01/11	R157 2011/08/04	7.45	Call	Bond Future	1,254.0000	1,294.0000	3.190	0	0	0
2011/01/11	R157 2011/08/04	7.45	Put	Bond Future	1,884.0000	1,826.0000	(3.079)	0	0	0
2011/01/11	R186 2011/02/03			Bond Future	8.3410	8.3100	(0.372)	0.0000	0.0000	25,674
2011/01/11	R186 2011/02/03	9.00	Call	Bond Future	6,321.0000	6,612.0000	4.604	0	0	0
2011/01/11	R186 2011/02/03	9.00	Put	Bond Future	57.0000	41.0000	(28.070)	0	0	0
2011/01/11	R186 2011/02/03	9.05	Call	Bond Future	6,761.0000	7,056.0000	4.363	0	0	0
2011/01/11	R186 2011/02/03	9.05	Put	Bond Future	42.0000	30.0000	(28.571)	0	0	0
2011/01/11	R186 2011/02/03	8.95	Call	Bond Future	5,883.0000	6,170.0000	4.878	0	0	0
2011/01/11	R186 2011/02/03	8.95	Put	Bond Future	77.0000	57.0000	(25.974)	0	0	0
2011/01/11	R186 2011/02/03	7.75	Put	Bond Future	6,113.0000	5,813.0000	(4.908)	0	0	0
2011/01/11	R186 2011/02/03	7.75	Call	Bond Future	53.0000	60.0000	13.208	0	0	3,000
2011/01/11	R186 2011/05/05			Bond Future	8.4170	8.3850	(0.380)	0.0000	0.0000	500
2011/01/11	R186 2011/05/05	8.75	Call	Bond Future	5,000.0000	5,197.0000	3.940	0	0	0

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2011/01/11	R186 2011/05/05	8.75	Put	Bond Future	1,830.0000	1,716.0000	(6.230)	0	0	0
2011/01/11	R186 2011/05/05	8.80	Call	Bond Future	5,314.0000	5,518.0000	3.839	0	0	0
2011/01/11	R186 2011/05/05	8.80	Put	Bond Future	1,679.0000	1,572.0000	(6.373)	0	0	0
2011/01/11	R186 2011/05/05	8.70	Call	Bond Future	4,694.0000	4,884.0000	4.048	0	0	0
2011/01/11	R186 2011/05/05	8.70	Put	Bond Future	1,992.0000	1,871.0000	(6.074)	0	0	0
2011/01/11	R186 2011/05/05	8.00	Put	Bond Future	5,596.0000	5,371.0000	(4.021)	0	0	0
2011/01/11	R186 2011/05/05	8.00	Call	Bond Future	1,444.0000	1,530.0000	5.956	0	0	5,500
2011/01/11	R186 2011/08/04			Bond Future	8.4980	8.4640	(0.400)	0.0000	0.0000	0
2011/01/11	R186 2011/08/04	8.25	Call	Bond Future	3,141.0000	3,272.0000	4.171	0	0	0
2011/01/11	R186 2011/08/04	8.25	Put	Bond Future	5,539.0000	5,345.0000	(3.502)	0	0	0
2011/01/11	R186 2011/08/04	8.30	Call	Bond Future	3,353.0000	3,490.0000	4.086	0	0	0
2011/01/11	R186 2011/08/04	8.30	Put	Bond Future	5,262.0000	5,074.0000	(3.573)	0	0	0
2011/01/11	R186 2011/08/04	8.20	Call	Bond Future	2,936.0000	3,061.0000	4.257	0	0	0
2011/01/11	R186 2011/08/04	8.20	Put	Bond Future	5,826.0000	5,626.0000	(3.433)	0	0	0
2011/01/11	R201 2011/02/03			Bond Future	7.2090	7.1870	(0.305)	0.0000	0.0000	489
2011/01/11	R201 2011/02/03	8.00	Call	Bond Future	2,671.0000	2,745.0000	2.770	0	0	0
2011/01/11	R201 2011/02/03	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/01/11	R201 2011/02/03	8.05	Call	Bond Future	2,836.0000	2,911.0000	2.645	0	0	0
2011/01/11	R201 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/11	R201 2011/02/03	7.95	Call	Bond Future	2,506.0000	2,580.0000	2.953	0	0	0
2011/01/11	R201 2011/02/03	7.95	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/01/11	R201 2011/05/05			Bond Future	7.3210	7.2980	(0.314)	0.0000	0.0000	0
2011/01/11	R201 2011/05/05	7.75	Call	Bond Future	1,756.0000	1,807.0000	2.904	0	0	0
2011/01/11	R201 2011/05/05	7.75	Put	Bond Future	388.0000	365.0000	(5.928)	0	0	0
2011/01/11	R201 2011/05/05	7.80	Call	Bond Future	1,874.0000	1,927.0000	2.828	0	0	0
2011/01/11	R201 2011/05/05	7.80	Put	Bond Future	348.0000	327.0000	(6.034)	0	0	0
2011/01/11	R201 2011/05/05	7.70	Call	Bond Future	1,641.0000	1,690.0000	2.986	0	0	0
2011/01/11	R201 2011/05/05	7.70	Put	Bond Future	432.0000	407.0000	(5.787)	0	0	0
2011/01/11	R201 2011/08/04			Bond Future	7.4530	7.4280	(0.335)	0.0000	0.0000	0
2011/01/11	R201 2011/08/04	7.25	Call	Bond Future	863.0000	892.0000	3.360	0	0	0
2011/01/11	R201 2011/08/04	7.25	Put	Bond Future	1,474.0000	1,428.0000	(3.121)	0	0	0
2011/01/11	R201 2011/08/04	7.30	Call	Bond Future	931.0000	961.0000	3.222	0	0	0
2011/01/11	R201 2011/08/04	7.30	Put	Bond Future	1,391.0000	1,346.0000	(3.235)	0	0	0
2011/01/11	R201 2011/08/04	7.20	Call	Bond Future	799.0000	826.0000	3.379	0	0	0

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2011/01/11	R201 2011/08/04	7.20	Put	Bond Future	1,561.0000	1,513.0000	(3.075)	0	0	0
2011/01/11	R202 2011/02/03			Bond Future	0.3810	0.3820	0.262	0.0000	0.0000	3,739
2011/01/11	R202 2011/02/03	3.05	Call	Bond Future	60,494.0000	60,465.0000	(0.048)	0	0	0
2011/01/11	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R202 2011/02/03	3.10	Call	Bond Future	61,341.0000	61,312.0000	(0.047)	0	0	0
2011/01/11	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R202 2011/02/03	3.00	Call	Bond Future	59,639.0000	59,609.0000	(0.050)	0	0	0
2011/01/11	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R202 2011/05/05			Bond Future	0.3040	0.3040	0.000	0.0000	0.0000	6,500
2011/01/11	R202 2011/05/05	2.05	Call	Bond Future	43,394.0000	43,394.0000	0.000	0	0	0
2011/01/11	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R202 2011/05/05	2.10	Call	Bond Future	44,422.0000	44,422.0000	0.000	0	0	0
2011/01/11	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R202 2011/05/05	2.00	Call	Bond Future	42,356.0000	42,356.0000	0.000	0	0	0
2011/01/11	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R203 2011/02/03			Bond Future	7.9860	7.9690	(0.213)	0.0000	0.0000	1,404
2011/01/11	R203 2011/02/03	8.50	Call	Bond Future	2,632.0000	2,708.0000	2.888	0	0	0
2011/01/11	R203 2011/02/03	8.50	Put	Bond Future	55.0000	44.0000	(20.000)	0	0	0
2011/01/11	R203 2011/02/03	8.55	Call	Bond Future	2,864.0000	2,942.0000	2.723	0	0	0
2011/01/11	R203 2011/02/03	8.55	Put	Bond Future	40.0000	32.0000	(20.000)	0	0	0
2011/01/11	R203 2011/02/03	8.45	Call	Bond Future	2,404.0000	2,478.0000	3.078	0	0	0
2011/01/11	R203 2011/02/03	8.45	Put	Bond Future	74.0000	61.0000	(17.568)	0	0	0
2011/01/11	R203 2011/02/03	8.00	Put	Bond Future	649.0000	594.0000	(8.475)	0	0	0
2011/01/11	R203 2011/02/03	8.00	Call	Bond Future	720.0000	752.0000	4.444	0	0	1,000
2011/01/11	R203 2011/05/05			Bond Future	8.0940	8.0770	(0.210)	0.0000	0.0000	0
2011/01/11	R203 2011/05/05	8.25	Call	Bond Future	1,979.0000	2,021.0000	2.122	0	0	0
2011/01/11	R203 2011/05/05	8.25	Put	Bond Future	1,216.0000	1,174.0000	(3.454)	0	0	0
2011/01/11	R203 2011/05/05	8.30	Call	Bond Future	2,125.0000	2,169.0000	2.071	0	0	0
2011/01/11	R203 2011/05/05	8.30	Put	Bond Future	1,119.0000	1,079.0000	(3.575)	0	0	0
2011/01/11	R203 2011/05/05	8.20	Call	Bond Future	1,837.0000	1,878.0000	2.232	0	0	0
2011/01/11	R203 2011/05/05	8.20	Put	Bond Future	1,318.0000	1,275.0000	(3.263)	0	0	0
2011/01/11	R203 2011/08/04			Bond Future	8.2120	8.1940	(0.219)	0.0000	0.0000	0
2011/01/11	R203 2011/08/04	8.00	Call	Bond Future	1,567.0000	1,599.0000	2.042	0	0	0

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2011/01/11	R203 2011/08/04	8.00	Put	Bond Future	2,576.0000	2,523.0000	(2.057)	0	0	0
2011/01/11	R203 2011/08/04	8.05	Call	Bond Future	1,675.0000	1,709.0000	2.030	0	0	0
2011/01/11	R203 2011/08/04	8.05	Put	Bond Future	2,445.0000	2,394.0000	(2.086)	0	0	0
2011/01/11	R203 2011/08/04	7.95	Call	Bond Future	1,464.0000	1,494.0000	2.049	0	0	0
2011/01/11	R203 2011/08/04	7.95	Put	Bond Future	2,713.0000	2,658.0000	(2.027)	0	0	0
2011/01/11	R204 2011/02/03			Bond Future	8.1270	8.1060	(0.258)	0.0000	0.0000	1,926
2011/01/11	R204 2011/02/03	8.50	Call	Bond Future	2,244.0000	2,339.0000	4.234	0	0	0
2011/01/11	R204 2011/02/03	8.50	Put	Bond Future	145.0000	120.0000	(17.241)	0	0	0
2011/01/11	R204 2011/02/03	8.55	Call	Bond Future	2,487.0000	2,586.0000	3.981	0	0	0
2011/01/11	R204 2011/02/03	8.55	Put	Bond Future	111.0000	90.0000	(18.919)	0	0	0
2011/01/11	R204 2011/02/03	8.45	Call	Bond Future	2,010.0000	2,100.0000	4.478	0	0	0
2011/01/11	R204 2011/02/03	8.45	Put	Bond Future	189.0000	159.0000	(15.873)	0	0	0
2011/01/11	R204 2011/05/05			Bond Future	8.2300	8.2070	(0.279)	0.0000	0.0000	100
2011/01/11	R204 2011/05/05	8.50	Call	Bond Future	2,645.0000	2,719.0000	2.798	0	0	0
2011/01/11	R204 2011/05/05	8.50	Put	Bond Future	1,165.0000	1,112.0000	(4.549)	0	0	0
2011/01/11	R204 2011/05/05	8.55	Call	Bond Future	2,821.0000	2,899.0000	2.765	0	0	0
2011/01/11	R204 2011/05/05	8.55	Put	Bond Future	1,070.0000	1,021.0000	(4.579)	0	0	0
2011/01/11	R204 2011/05/05	8.45	Call	Bond Future	2,474.0000	2,546.0000	2.910	0	0	0
2011/01/11	R204 2011/05/05	8.45	Put	Bond Future	1,266.0000	1,211.0000	(4.344)	0	0	0
2011/01/11	R204 2011/08/04			Bond Future	8.3410	8.3180	(0.276)	0.0000	0.0000	0
2011/01/11	R204 2011/08/04	8.00	Call	Bond Future	1,543.0000	1,586.0000	2.787	0	0	0
2011/01/11	R204 2011/08/04	8.00	Put	Bond Future	3,392.0000	3,312.0000	(2.358)	0	0	0
2011/01/11	R204 2011/08/04	8.05	Call	Bond Future	1,654.0000	1,699.0000	2.721	0	0	0
2011/01/11	R204 2011/08/04	8.05	Put	Bond Future	3,229.0000	3,151.0000	(2.416)	0	0	0
2011/01/11	R204 2011/08/04	7.95	Call	Bond Future	1,437.0000	1,478.0000	2.853	0	0	0
2011/01/11	R204 2011/08/04	7.95	Put	Bond Future	3,561.0000	3,478.0000	(2.331)	0	0	0
2011/01/11	R206 2011/02/03			Bond Future	6.8260	6.7950	(0.454)	0.0000	0.0000	0
2011/01/11	R206 2011/02/03	8.00	Call	Bond Future	3,051.0000	3,133.0000	2.688	0	0	0
2011/01/11	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R206 2011/02/03	8.05	Call	Bond Future	3,178.0000	3,260.0000	2.580	0	0	0
2011/01/11	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R206 2011/02/03	7.95	Call	Bond Future	2,923.0000	3,005.0000	2.805	0	0	0
2011/01/11	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/11	R206 2011/05/05			Bond Future	6.9340	6.8990	(0.505)	0.0000	0.0000	0
2011/01/11	R206 2011/05/05	7.50	Call	Bond Future	1,587.0000	1,652.0000	4.096	0	0	0
2011/01/11	R206 2011/05/05	7.50	Put	Bond Future	222.0000	202.0000	(9.009)	0	0	0
2011/01/11	R206 2011/05/05	7.55	Call	Bond Future	1,683.0000	1,749.0000	3.922	0	0	0
2011/01/11	R206 2011/05/05	7.55	Put	Bond Future	198.0000	179.0000	(9.596)	0	0	0
2011/01/11	R206 2011/05/05	7.45	Call	Bond Future	1,494.0000	1,558.0000	4.284	0	0	0
2011/01/11	R206 2011/05/05	7.45	Put	Bond Future	249.0000	227.0000	(8.835)	0	0	0
2011/01/11	R206 2011/08/04			Bond Future	7.0670	7.0280	(0.552)	0.0000	0.0000	0
2011/01/11	R206 2011/08/04	7.00	Call	Bond Future	765.0000	805.0000	5.229	0	0	0
2011/01/11	R206 2011/08/04	7.00	Put	Bond Future	913.0000	867.0000	(5.038)	0	0	0
2011/01/11	R206 2011/08/04	7.05	Call	Bond Future	819.0000	861.0000	5.128	0	0	0
2011/01/11	R206 2011/08/04	7.05	Put	Bond Future	857.0000	812.0000	(5.251)	0	0	0
2011/01/11	R206 2011/08/04	6.95	Call	Bond Future	712.0000	750.0000	5.337	0	0	0
2011/01/11	R206 2011/08/04	6.95	Put	Bond Future	971.0000	923.0000	(4.943)	0	0	0
2011/01/11	R207 2011/02/03			Bond Future	8.2110	8.1850	(0.317)	0.0000	0.0000	800
2011/01/11	R207 2011/02/03	8.75	Call	Bond Future	3,229.0000	3,371.0000	4.398	0	0	0
2011/01/11	R207 2011/02/03	8.75	Put	Bond Future	63.0000	48.0000	(23.810)	0	0	0
2011/01/11	R207 2011/02/03	8.80	Call	Bond Future	3,499.0000	3,644.0000	4.144	0	0	0
2011/01/11	R207 2011/02/03	8.80	Put	Bond Future	46.0000	35.0000	(23.913)	0	0	0
2011/01/11	R207 2011/02/03	8.70	Call	Bond Future	2,963.0000	3,101.0000	4.657	0	0	0
2011/01/11	R207 2011/02/03	8.70	Put	Bond Future	85.0000	66.0000	(22.353)	0	0	0
2011/01/11	R207 2011/05/05			Bond Future	8.3070	8.2800	(0.325)	0.0000	0.0000	0
2011/01/11	R207 2011/05/05	8.50	Call	Bond Future	2,532.0000	2,620.0000	3.476	0	0	0
2011/01/11	R207 2011/05/05	8.50	Put	Bond Future	1,412.0000	1,342.0000	(4.958)	0	0	0
2011/01/11	R207 2011/05/05	8.55	Call	Bond Future	2,709.0000	2,800.0000	3.359	0	0	0
2011/01/11	R207 2011/05/05	8.55	Put	Bond Future	1,301.0000	1,234.0000	(5.150)	0	0	0
2011/01/11	R207 2011/05/05	8.45	Call	Bond Future	2,361.0000	2,445.0000	3.558	0	0	0
2011/01/11	R207 2011/05/05	8.45	Put	Bond Future	1,529.0000	1,455.0000	(4.840)	0	0	0
2011/01/11	R207 2011/08/04			Bond Future	8.4110	8.3830	(0.333)	0.0000	0.0000	0
2011/01/11	R207 2011/08/04	8.25	Call	Bond Future	2,085.0000	2,153.0000	3.261	0	0	0
2011/01/11	R207 2011/08/04	8.25	Put	Bond Future	3,007.0000	2,915.0000	(3.060)	0	0	0
2011/01/11	R207 2011/08/04	8.30	Call	Bond Future	2,220.0000	2,290.0000	3.153	0	0	0
2011/01/11	R207 2011/08/04	8.30	Put	Bond Future	2,854.0000	2,765.0000	(3.118)	0	0	0
2011/01/11	R207 2011/08/04	8.20	Call	Bond Future	1,955.0000	2,020.0000	3.325	0	0	0

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2011/01/11	R207 2011/08/04	8.20	Put	Bond Future	3,165.0000	3,071.0000	(2.970)	0	0	0
2011/01/11	R208 2011/02/03			Bond Future	8.2340	8.2030	(0.376)	0.0000	0.0000	5,598
2011/01/11	R208 2011/02/03	8.75	Call	Bond Future	3,275.0000	3,452.0000	5.405	0	0	0
2011/01/11	R208 2011/02/03	8.75	Put	Bond Future	79.0000	59.0000	(25.316)	0	0	0
2011/01/11	R208 2011/02/03	8.80	Call	Bond Future	3,556.0000	3,738.0000	5.118	0	0	0
2011/01/11	R208 2011/02/03	8.80	Put	Bond Future	58.0000	44.0000	(24.138)	0	0	0
2011/01/11	R208 2011/02/03	8.70	Call	Bond Future	2,998.0000	3,169.0000	5.704	0	0	0
2011/01/11	R208 2011/02/03	8.70	Put	Bond Future	105.0000	80.0000	(23.810)	0	0	0
2011/01/11	R208 2011/05/05			Bond Future	8.3200	8.2870	(0.397)	0.0000	0.0000	100
2011/01/11	R208 2011/05/05	8.50	Call	Bond Future	2,611.0000	2,726.0000	4.404	0	0	0
2011/01/11	R208 2011/05/05	8.50	Put	Bond Future	1,504.0000	1,414.0000	(5.984)	0	0	0
2011/01/11	R208 2011/05/05	8.55	Call	Bond Future	2,796.0000	2,917.0000	4.328	0	0	0
2011/01/11	R208 2011/05/05	8.55	Put	Bond Future	1,385.0000	1,301.0000	(6.065)	0	0	0
2011/01/11	R208 2011/05/05	8.45	Call	Bond Future	2,432.0000	2,542.0000	4.523	0	0	0
2011/01/11	R208 2011/05/05	8.45	Put	Bond Future	1,631.0000	1,536.0000	(5.825)	0	0	0
2011/01/11	R208 2011/08/04			Bond Future	8.4110	8.3780	(0.392)	0.0000	0.0000	0
2011/01/11	R208 2011/08/04	8.25	Call	Bond Future	2,201.0000	2,287.0000	3.907	0	0	0
2011/01/11	R208 2011/08/04	8.25	Put	Bond Future	3,183.0000	3,069.0000	(3.582)	0	0	0
2011/01/11	R208 2011/08/04	8.30	Call	Bond Future	2,344.0000	2,434.0000	3.840	0	0	0
2011/01/11	R208 2011/08/04	8.30	Put	Bond Future	3,020.0000	2,909.0000	(3.675)	0	0	0
2011/01/11	R208 2011/08/04	8.20	Call	Bond Future	2,062.0000	2,144.0000	3.977	0	0	0
2011/01/11	R208 2011/08/04	8.20	Put	Bond Future	3,352.0000	3,234.0000	(3.520)	0	0	0
2011/01/11	R209 2011/02/03			Bond Future	8.3110	8.2650	(0.553)	0.0000	0.0000	22,596
2011/01/11	R209 2011/02/03	9.00	Call	Bond Future	5,666.0000	6,049.0000	6.760	0	0	0
2011/01/11	R209 2011/02/03	9.00	Put	Bond Future	48.0000	31.0000	(35.417)	0	0	0
2011/01/11	R209 2011/02/03	9.05	Call	Bond Future	6,035.0000	6,422.0000	6.413	0	0	0
2011/01/11	R209 2011/02/03	9.05	Put	Bond Future	34.0000	22.0000	(35.294)	0	0	0
2011/01/11	R209 2011/02/03	8.95	Call	Bond Future	5,296.0000	5,674.0000	7.137	0	0	0
2011/01/11	R209 2011/02/03	8.95	Put	Bond Future	63.0000	41.0000	(34.921)	0	0	0
2011/01/11	R209 2011/05/05			Bond Future	8.3670	8.3200	(0.562)	0.0000	0.0000	200
2011/01/11	R209 2011/05/05	8.50	Call	Bond Future	3,387.0000	3,614.0000	6.702	0	0	0
2011/01/11	R209 2011/05/05	8.50	Put	Bond Future	2,262.0000	2,086.0000	(7.781)	0	0	0
2011/01/11	R209 2011/05/05	8.55	Call	Bond Future	3,629.0000	3,866.0000	6.531	0	0	0

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2011/01/11	R209 2011/05/05	8.55	Put	Bond Future	2,088.0000	1,922.0000	(7.950)	0	0	0
2011/01/11	R209 2011/05/05	8.45	Call	Bond Future	3,152.0000	3,370.0000	6.916	0	0	0
2011/01/11	R209 2011/05/05	8.45	Put	Bond Future	2,447.0000	2,261.0000	(7.601)	0	0	0
2011/01/11	R209 2011/08/04			Bond Future	8.4250	8.3770	(0.570)	0.0000	0.0000	0
2011/01/11	R209 2011/08/04	8.50	Call	Bond Future	4,060.0000	4,279.0000	5.394	0	0	0
2011/01/11	R209 2011/08/04	8.50	Put	Bond Future	3,430.0000	3,242.0000	(5.481)	0	0	0
2011/01/11	R209 2011/08/04	8.55	Call	Bond Future	4,287.0000	4,513.0000	5.272	0	0	0
2011/01/11	R209 2011/08/04	8.55	Put	Bond Future	3,242.0000	3,060.0000	(5.614)	0	0	0
2011/01/11	R209 2011/08/04	8.45	Call	Bond Future	3,839.0000	4,050.0000	5.496	0	0	0
2011/01/11	R209 2011/08/04	8.45	Put	Bond Future	3,628.0000	3,432.0000	(5.402)	0	0	0
2011/01/11	R209 2011/08/04	10.10	Call	Bond Future	12,783.0000	13,151.0000	2.879	0	0	0
2011/01/11	R209 2011/08/04	10.10	Put	Bond Future	462.0000	422.0000	(8.658)	0	0	0
2011/01/11	R210 2011/02/03			Bond Future	0.9620	0.9620	0.000	0.0000	0.0000	2
2011/01/11	R210 2011/02/03	3.10	Call	Bond Future	32,437.0000	32,437.0000	0.000	0	0	0
2011/01/11	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R210 2011/02/03	3.15	Call	Bond Future	33,069.0000	33,069.0000	0.000	0	0	0
2011/01/11	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R210 2011/02/03	3.05	Call	Bond Future	31,799.0000	31,799.0000	0.000	0	0	0
2011/01/11	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R211 2011/02/03			Bond Future	1.7230	1.7230	0.000	0.0000	0.0000	589
2011/01/11	R211 2011/02/03	2.50	Call	Bond Future	4,396.0000	4,396.0000	0.000	0	0	0
2011/01/11	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R211 2011/02/03	2.55	Call	Bond Future	4,671.0000	4,671.0000	0.000	0	0	0
2011/01/11	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R211 2011/02/03	2.45	Call	Bond Future	4,119.0000	4,119.0000	0.000	0	0	0
2011/01/11	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R212 2011/02/03			Bond Future	2.4960	2.5060	0.401	0.0000	0.0000	2,518
2011/01/11	R212 2011/02/03	3.00	Call	Bond Future	4,750.0000	4,653.0000	(2.042)	0	0	0
2011/01/11	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R212 2011/02/03	3.05	Call	Bond Future	5,207.0000	5,110.0000	(1.863)	0	0	0
2011/01/11	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R212 2011/02/03	2.95	Call	Bond Future	4,290.0000	4,193.0000	(2.261)	0	0	0
2011/01/11	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/11	R213 2011/02/03			Bond Future	8.3930	8.3680	(0.298)	0.0000	0.0000	0
2011/01/11	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/02/03	8.00	Put	Bond Future	3,499.0000	3,282.0000	(6.202)	0	0	0
2011/01/11	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/02/03	8.05	Put	Bond Future	3,042.0000	2,826.0000	(7.101)	0	0	0
2011/01/11	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/02/03	7.95	Put	Bond Future	3,959.0000	3,743.0000	(5.456)	0	0	0
2011/01/11	R213 2011/05/05			Bond Future	8.4560	8.4290	(0.319)	0.0000	0.0000	0
2011/01/11	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/05/05	8.00	Put	Bond Future	4,024.0000	3,793.0000	(5.741)	0	0	0
2011/01/11	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/05/05	8.05	Put	Bond Future	3,569.0000	3,339.0000	(6.444)	0	0	0
2011/01/11	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/05/05	7.95	Put	Bond Future	4,482.0000	4,252.0000	(5.132)	0	0	0
2011/01/11	R213 2011/08/04			Bond Future	8.5220	8.4950	(0.317)	0.0000	0.0000	0
2011/01/11	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/08/04	8.00	Put	Bond Future	4,564.0000	4,336.0000	(4.996)	0	0	0
2011/01/11	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/08/04	8.05	Put	Bond Future	4,111.0000	3,884.0000	(5.522)	0	0	0
2011/01/11	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/11	R213 2011/08/04	7.95	Put	Bond Future	5,020.0000	4,792.0000	(4.542)	0	0	0
2011/01/11	TRT1 2011/02/03			Index Future	341.6100	342.1880	0.169	0.0000	0.0000	100
2011/01/11	TRT1 2011/05/05			Index Future	346.2760	346.8620	0.169	0.0000	0.0000	0
Total										179088.00