



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/01/2011

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
2011/01/17	AL7T 2011/02/03			Index Future	369.3530	366.1090	(0.878)	0.0000	0.0000	30
2011/01/17	ALBI 2011/02/03			Index Future	341.0100	338.1440	(0.840)	0.0000	0.0000	1,090
2011/01/17	ALBI 2011/05/05			Index Future	345.9390	343.0310	(0.841)	0.0000	0.0000	2
2011/01/17	CRD1 2011/02/03			Index Future	152.6570	151.9600	(0.457)	0.0000	0.0000	2
2011/01/17	CRD1 2011/05/05			Index Future	154.7440	154.0380	(0.456)	0.0000	0.0000	0
2011/01/17	GOVI 2011/02/03			GOVI	341.8490	339.0730	(0.812)	0.0000	0.0000	211
2011/01/17	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/17	GOVI 2011/02/03	343.00	Put	GOVI	11,510.0000	39,270.0000	241.182	0	0	0
2011/01/17	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/17	GOVI 2011/02/03	343.01	Put	GOVI	11,610.0000	39,370.0000	239.104	0	0	0
2011/01/17	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/17	GOVI 2011/02/03	342.99	Put	GOVI	11,410.0000	39,170.0000	243.295	0	0	0
2011/01/17	GOVI 2011/05/05			GOVI	346.7900	343.9740	(0.812)	0.0000	0.0000	0
2011/01/17	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/17	GOVI 2011/05/05	349.00	Put	GOVI	22,100.0000	50,260.0000	127.421	0	0	0
2011/01/17	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/17	GOVI 2011/05/05	349.01	Put	GOVI	22,200.0000	50,360.0000	126.847	0	0	0
2011/01/17	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/17	GOVI 2011/05/05	348.99	Put	GOVI	22,000.0000	50,160.0000	128.000	0	0	0
2011/01/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/17	IGOV 2011/02/03			Index Future	148.1810	147.7720	(0.276)	0.0000	0.0000	9
2011/01/17	IGOV 2011/05/05			Index Future	150.3230	149.9080	(0.276)	0.0000	0.0000	0

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2011/01/17	IGOV 2011/08/04			Index Future	152.4840	152.0630	(0.276)	0.0000	0.0000	0
2011/01/17	ILBI 2011/02/03			Index Future	401.6370	400.4180	(0.304)	0.0000	0.0000	353
2011/01/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/17	JBAF 2011/01/19			Jibar Tradeable Future	5.5440	5.5490	0.090	0.0000	0.0000	7,791
2011/01/17	JBAF 2011/02/16			Jibar Tradeable Future	5.5090	5.5310	0.399	0.0000	0.0000	2,500
2011/01/17	JBAF 2011/03/16			Jibar Tradeable Future	5.5010	5.5400	0.709	0.0000	0.0000	6,990
2011/01/17	JBAF 2011/04/20			Jibar Tradeable Future	5.5080	5.5730	1.180	0.0000	0.0000	2
2011/01/17	JBAF 2011/05/18			Jibar Tradeable Future	5.5180	5.6030	1.540	0.0000	0.0000	2,000
2011/01/17	JBAF 2011/06/15			Jibar Tradeable Future	5.5480	5.6480	1.802	0.0000	0.0000	3,890
2011/01/17	JBAF 2011/09/21			Jibar Tradeable Future	5.7070	5.8440	2.401	94.1500	94.1500	15,790
2011/01/17	JBAF 2011/12/21			Jibar Tradeable Future	5.9890	6.2110	3.707	0.0000	0.0000	5,290
2011/01/17	JBAF 2012/03/20			Jibar Tradeable Future	6.2850	6.5200	3.739	0.0000	0.0000	290
2011/01/17	JBAF 2012/06/20			Jibar Tradeable Future	6.6190	6.8440	3.399	0.0000	0.0000	390
2011/01/17	JBAF 2012/09/19			Jibar Tradeable Future	6.9530	7.2100	3.696	92.7990	92.7990	41,500
2011/01/17	JBAF 2012/12/19			Jibar Tradeable Future	7.1900	7.4800	4.033	0.0000	0.0000	390
2011/01/17	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/17	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/17	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/17	OTH1 2011/02/03			Index Future	336.1310	332.8000	(0.991)	0.0000	0.0000	3
2011/01/17	OTH1 2011/05/05			Index Future	340.9890	337.6100	(0.991)	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
2011/01/17	R157 2011/02/03			Bond Future	7.5570	7.7080	1.998	0.0000	0.0000	7,886
2011/01/17	R157 2011/02/03	7.90	Call	Bond Future	1,563.0000	997.0000	(36.212)	0	0	0
2011/01/17	R157 2011/02/03	7.90	Put	Bond Future	81.0000	170.0000	109.877	0	0	0
2011/01/17	R157 2011/02/03	7.95	Call	Bond Future	1,754.0000	1,166.0000	(33.523)	0	0	0
2011/01/17	R157 2011/02/03	7.95	Put	Bond Future	57.0000	125.0000	119.298	0	0	0
2011/01/17	R157 2011/02/03	7.85	Call	Bond Future	1,378.0000	840.0000	(39.042)	0	0	0
2011/01/17	R157 2011/02/03	7.85	Put	Bond Future	110.0000	228.0000	107.273	0	0	0
2011/01/17	R157 2011/05/05			Bond Future	7.6830	7.8450	2.109	0.0000	0.0000	705
2011/01/17	R157 2011/05/05	7.75	Call	Bond Future	1,361.0000	1,014.0000	(25.496)	0	0	0
2011/01/17	R157 2011/05/05	7.75	Put	Bond Future	1,086.0000	1,403.0000	29.190	0	0	0
2011/01/17	R157 2011/05/05	7.80	Call	Bond Future	1,476.0000	1,111.0000	(24.729)	0	0	0
2011/01/17	R157 2011/05/05	7.80	Put	Bond Future	996.0000	1,295.0000	30.020	0	0	0
2011/01/17	R157 2011/05/05	7.70	Call	Bond Future	1,251.0000	922.0000	(26.299)	0	0	0
2011/01/17	R157 2011/05/05	7.70	Put	Bond Future	1,181.0000	1,516.0000	28.366	0	0	0
2011/01/17	R157 2011/05/05	7.65	Call	Bond Future	1,146.0000	836.0000	(27.051)	0	0	0
2011/01/17	R157 2011/05/05	7.65	Put	Bond Future	1,282.0000	1,635.0000	27.535	0	0	0
2011/01/17	R157 2011/08/04			Bond Future	7.8260	8.0010	2.236	0.0000	0.0000	0
2011/01/17	R157 2011/08/04	7.50	Call	Bond Future	981.0000	739.0000	(24.669)	0	0	0
2011/01/17	R157 2011/08/04	7.50	Put	Bond Future	2,249.0000	2,681.0000	19.209	0	0	0
2011/01/17	R157 2011/08/04	7.55	Call	Bond Future	1,059.0000	804.0000	(24.079)	0	0	0
2011/01/17	R157 2011/08/04	7.55	Put	Bond Future	2,132.0000	2,551.0000	19.653	0	0	0
2011/01/17	R157 2011/08/04	7.45	Call	Bond Future	906.0000	678.0000	(25.166)	0	0	0
2011/01/17	R157 2011/08/04	7.45	Put	Bond Future	2,370.0000	2,816.0000	18.819	0	0	0
2011/01/17	R186 2011/02/03			Bond Future	8.5270	8.6770	1.759	0.0000	0.0000	25,674
2011/01/17	R186 2011/02/03	9.00	Call	Bond Future	4,571.0000	3,249.0000	(28.921)	0	0	0
2011/01/17	R186 2011/02/03	9.00	Put	Bond Future	126.0000	241.0000	91.270	0	0	0
2011/01/17	R186 2011/02/03	9.05	Call	Bond Future	4,993.0000	3,642.0000	(27.058)	0	0	0
2011/01/17	R186 2011/02/03	9.05	Put	Bond Future	93.0000	179.0000	92.473	0	0	0
2011/01/17	R186 2011/02/03	8.95	Call	Bond Future	4,156.0000	2,869.0000	(30.967)	0	0	0
2011/01/17	R186 2011/02/03	8.95	Put	Bond Future	169.0000	319.0000	88.757	0	0	0
2011/01/17	R186 2011/02/03	7.75	Put	Bond Future	7,885.0000	9,316.0000	18.148	0	0	0
2011/01/17	R186 2011/02/03	7.75	Call	Bond Future	6.0000	0.0000	(100.000)	0	0	3,000
2011/01/17	R186 2011/05/05			Bond Future	8.6100	8.7650	1.800	0.0000	0.0000	500
2011/01/17	R186 2011/05/05	8.75	Call	Bond Future	3,790.0000	2,957.0000	(21.979)	0	0	0

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2011/01/17	R186 2011/05/05	8.75	Put	Bond Future	2,473.0000	3,097.0000	25.233	0	0	0
2011/01/17	R186 2011/05/05	8.80	Call	Bond Future	4,064.0000	3,196.0000	(21.358)	0	0	0
2011/01/17	R186 2011/05/05	8.80	Put	Bond Future	2,282.0000	2,871.0000	25.811	0	0	0
2011/01/17	R186 2011/05/05	8.70	Call	Bond Future	3,525.0000	2,727.0000	(22.638)	0	0	0
2011/01/17	R186 2011/05/05	8.70	Put	Bond Future	2,676.0000	3,335.0000	24.626	0	0	0
2011/01/17	R186 2011/05/05	8.00	Put	Bond Future	6,918.0000	8,067.0000	16.609	0	0	0
2011/01/17	R186 2011/05/05	8.00	Call	Bond Future	913.0000	605.0000	(33.735)	0	0	5,500
2011/01/17	R186 2011/08/04			Bond Future	8.6970	8.8570	1.840	0.0000	0.0000	0
2011/01/17	R186 2011/08/04	8.25	Call	Bond Future	2,366.0000	1,852.0000	(21.724)	0	0	0
2011/01/17	R186 2011/08/04	8.25	Put	Bond Future	6,638.0000	7,599.0000	14.477	0	0	0
2011/01/17	R186 2011/08/04	8.30	Call	Bond Future	2,544.0000	2,003.0000	(21.266)	0	0	0
2011/01/17	R186 2011/08/04	8.30	Put	Bond Future	6,327.0000	7,260.0000	14.746	0	0	0
2011/01/17	R186 2011/08/04	8.20	Call	Bond Future	2,196.0000	1,708.0000	(22.222)	0	0	0
2011/01/17	R186 2011/08/04	8.20	Put	Bond Future	6,960.0000	7,947.0000	14.181	0	0	0
2011/01/17	R201 2011/02/03			Bond Future	7.3850	7.5260	1.909	0.0000	0.0000	489
2011/01/17	R201 2011/02/03	8.00	Call	Bond Future	2,073.0000	1,602.0000	(22.721)	0	0	0
2011/01/17	R201 2011/02/03	8.00	Put	Bond Future	5.0000	13.0000	160.000	0	0	0
2011/01/17	R201 2011/02/03	8.05	Call	Bond Future	2,237.0000	1,763.0000	(21.189)	0	0	0
2011/01/17	R201 2011/02/03	8.05	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2011/01/17	R201 2011/02/03	7.95	Call	Bond Future	1,910.0000	1,443.0000	(24.450)	0	0	0
2011/01/17	R201 2011/02/03	7.95	Put	Bond Future	9.0000	20.0000	122.222	0	0	0
2011/01/17	R201 2011/05/05			Bond Future	7.5120	7.6650	2.037	0.0000	0.0000	0
2011/01/17	R201 2011/05/05	7.75	Call	Bond Future	1,324.0000	1,022.0000	(22.810)	0	0	0
2011/01/17	R201 2011/05/05	7.75	Put	Bond Future	568.0000	753.0000	32.570	0	0	0
2011/01/17	R201 2011/05/05	7.80	Call	Bond Future	1,428.0000	1,114.0000	(21.989)	0	0	0
2011/01/17	R201 2011/05/05	7.80	Put	Bond Future	514.0000	687.0000	33.658	0	0	0
2011/01/17	R201 2011/05/05	7.70	Call	Bond Future	1,224.0000	936.0000	(23.529)	0	0	0
2011/01/17	R201 2011/05/05	7.70	Put	Bond Future	626.0000	825.0000	31.789	0	0	0
2011/01/17	R201 2011/08/04			Bond Future	7.6610	7.8260	2.154	0.0000	0.0000	0
2011/01/17	R201 2011/08/04	7.25	Call	Bond Future	617.0000	461.0000	(25.284)	0	0	0
2011/01/17	R201 2011/08/04	7.25	Put	Bond Future	1,849.0000	2,182.0000	18.010	0	0	0
2011/01/17	R201 2011/08/04	7.30	Call	Bond Future	672.0000	506.0000	(24.702)	0	0	0
2011/01/17	R201 2011/08/04	7.30	Put	Bond Future	1,753.0000	2,077.0000	18.483	0	0	0
2011/01/17	R201 2011/08/04	7.20	Call	Bond Future	566.0000	419.0000	(25.972)	0	0	0

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2011/01/17	R201 2011/08/04	7.20	Put	Bond Future	1,949.0000	2,292.0000	17.599	0	0	0
2011/01/17	R202 2011/02/03			Bond Future	0.4470	0.4650	4.027	0.0000	0.0000	3,739
2011/01/17	R202 2011/02/03	3.05	Call	Bond Future	58,558.0000	58,035.0000	(0.893)	0	0	0
2011/01/17	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R202 2011/02/03	3.10	Call	Bond Future	59,405.0000	58,882.0000	(0.880)	0	0	0
2011/01/17	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R202 2011/02/03	3.00	Call	Bond Future	57,703.0000	57,179.0000	(0.908)	0	0	0
2011/01/17	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R202 2011/05/05			Bond Future	0.3700	0.3890	5.135	0.0000	0.0000	6,500
2011/01/17	R202 2011/05/05	2.05	Call	Bond Future	41,453.0000	40,899.0000	(1.336)	0	0	0
2011/01/17	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R202 2011/05/05	2.10	Call	Bond Future	42,481.0000	41,927.0000	(1.304)	0	0	0
2011/01/17	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R202 2011/05/05	2.00	Call	Bond Future	40,414.0000	39,860.0000	(1.371)	0	0	0
2011/01/17	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R203 2011/02/03			Bond Future	8.1660	8.3060	1.714	0.0000	0.0000	1,404
2011/01/17	R203 2011/02/03	8.50	Call	Bond Future	1,787.0000	1,187.0000	(33.576)	0	0	0
2011/01/17	R203 2011/02/03	8.50	Put	Bond Future	122.0000	224.0000	83.607	0	0	0
2011/01/17	R203 2011/02/03	8.55	Call	Bond Future	2,001.0000	1,378.0000	(31.134)	0	0	0
2011/01/17	R203 2011/02/03	8.55	Put	Bond Future	89.0000	169.0000	89.888	0	0	0
2011/01/17	R203 2011/02/03	8.45	Call	Bond Future	1,580.0000	1,009.0000	(36.139)	0	0	0
2011/01/17	R203 2011/02/03	8.45	Put	Bond Future	162.0000	293.0000	80.864	0	0	0
2011/01/17	R203 2011/02/03	8.00	Put	Bond Future	1,131.0000	1,646.0000	45.535	0	0	0
2011/01/17	R203 2011/02/03	8.00	Call	Bond Future	290.0000	103.0000	(64.483)	0	0	1,000
2011/01/17	R203 2011/05/05			Bond Future	8.2830	8.4310	1.787	0.0000	0.0000	0
2011/01/17	R203 2011/05/05	8.25	Call	Bond Future	1,454.0000	1,109.0000	(23.728)	0	0	0
2011/01/17	R203 2011/05/05	8.25	Put	Bond Future	1,614.0000	1,985.0000	22.986	0	0	0
2011/01/17	R203 2011/05/05	8.30	Call	Bond Future	1,578.0000	1,215.0000	(23.004)	0	0	0
2011/01/17	R203 2011/05/05	8.30	Put	Bond Future	1,495.0000	1,848.0000	23.612	0	0	0
2011/01/17	R203 2011/05/05	8.20	Call	Bond Future	1,336.0000	1,010.0000	(24.401)	0	0	0
2011/01/17	R203 2011/05/05	8.20	Put	Bond Future	1,740.0000	2,130.0000	22.414	0	0	0
2011/01/17	R203 2011/08/04			Bond Future	8.4120	8.5670	1.843	0.0000	0.0000	0
2011/01/17	R203 2011/08/04	8.00	Call	Bond Future	1,177.0000	925.0000	(21.410)	0	0	0

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2011/01/17	R203 2011/08/04	8.00	Put	Bond Future	3,126.0000	3,596.0000	15.035	0	0	0
2011/01/17	R203 2011/08/04	8.05	Call	Bond Future	1,268.0000	1,003.0000	(20.899)	0	0	0
2011/01/17	R203 2011/08/04	8.05	Put	Bond Future	2,978.0000	3,435.0000	15.346	0	0	0
2011/01/17	R203 2011/08/04	7.95	Call	Bond Future	1,092.0000	853.0000	(21.886)	0	0	0
2011/01/17	R203 2011/08/04	7.95	Put	Bond Future	3,281.0000	3,763.0000	14.691	0	0	0
2011/01/17	R204 2011/02/03			Bond Future	8.3130	8.4630	1.804	0.0000	0.0000	1,926
2011/01/17	R204 2011/02/03	8.50	Call	Bond Future	1,356.0000	764.0000	(43.658)	0	0	0
2011/01/17	R204 2011/02/03	8.50	Put	Bond Future	311.0000	558.0000	79.421	0	0	0
2011/01/17	R204 2011/02/03	8.55	Call	Bond Future	1,563.0000	927.0000	(40.691)	0	0	0
2011/01/17	R204 2011/02/03	8.55	Put	Bond Future	241.0000	444.0000	84.232	0	0	0
2011/01/17	R204 2011/02/03	8.45	Call	Bond Future	1,162.0000	619.0000	(46.730)	0	0	0
2011/01/17	R204 2011/02/03	8.45	Put	Bond Future	395.0000	691.0000	74.937	0	0	0
2011/01/17	R204 2011/05/05			Bond Future	8.4240	8.5810	1.864	0.0000	0.0000	100
2011/01/17	R204 2011/05/05	8.50	Call	Bond Future	1,983.0000	1,527.0000	(22.995)	0	0	0
2011/01/17	R204 2011/05/05	8.50	Put	Bond Future	1,569.0000	1,965.0000	25.239	0	0	0
2011/01/17	R204 2011/05/05	8.55	Call	Bond Future	2,135.0000	1,658.0000	(22.342)	0	0	0
2011/01/17	R204 2011/05/05	8.55	Put	Bond Future	1,450.0000	1,826.0000	25.931	0	0	0
2011/01/17	R204 2011/05/05	8.45	Call	Bond Future	1,837.0000	1,402.0000	(23.680)	0	0	0
2011/01/17	R204 2011/05/05	8.45	Put	Bond Future	1,695.0000	2,112.0000	24.602	0	0	0
2011/01/17	R204 2011/08/04			Bond Future	8.5440	8.7090	1.931	0.0000	0.0000	0
2011/01/17	R204 2011/08/04	8.00	Call	Bond Future	1,141.0000	875.0000	(23.313)	0	0	0
2011/01/17	R204 2011/08/04	8.00	Put	Bond Future	4,070.0000	4,672.0000	14.791	0	0	0
2011/01/17	R204 2011/08/04	8.05	Call	Bond Future	1,232.0000	951.0000	(22.808)	0	0	0
2011/01/17	R204 2011/08/04	8.05	Put	Bond Future	3,888.0000	4,474.0000	15.072	0	0	0
2011/01/17	R204 2011/08/04	7.95	Call	Bond Future	1,055.0000	803.0000	(23.886)	0	0	0
2011/01/17	R204 2011/08/04	7.95	Put	Bond Future	4,259.0000	4,874.0000	14.440	0	0	0
2011/01/17	R206 2011/02/03			Bond Future	7.0140	7.1810	2.381	0.0000	0.0000	0
2011/01/17	R206 2011/02/03	8.00	Call	Bond Future	2,555.0000	2,116.0000	(17.182)	0	0	0
2011/01/17	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R206 2011/02/03	8.05	Call	Bond Future	2,682.0000	2,244.0000	(16.331)	0	0	0
2011/01/17	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R206 2011/02/03	7.95	Call	Bond Future	2,427.0000	1,989.0000	(18.047)	0	0	0
2011/01/17	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/17	R206 2011/05/05			Bond Future	7.1420	7.3260	2.576	0.0000	0.0000	0
2011/01/17	R206 2011/05/05	7.50	Call	Bond Future	1,204.0000	908.0000	(24.585)	0	0	0
2011/01/17	R206 2011/05/05	7.50	Put	Bond Future	343.0000	491.0000	43.149	0	0	0
2011/01/17	R206 2011/05/05	7.55	Call	Bond Future	1,289.0000	982.0000	(23.817)	0	0	0
2011/01/17	R206 2011/05/05	7.55	Put	Bond Future	309.0000	445.0000	44.013	0	0	0
2011/01/17	R206 2011/05/05	7.45	Call	Bond Future	1,122.0000	837.0000	(25.401)	0	0	0
2011/01/17	R206 2011/05/05	7.45	Put	Bond Future	381.0000	539.0000	41.470	0	0	0
2011/01/17	R206 2011/08/04			Bond Future	7.2990	7.5040	2.809	0.0000	0.0000	0
2011/01/17	R206 2011/08/04	7.00	Call	Bond Future	538.0000	381.0000	(29.182)	0	0	0
2011/01/17	R206 2011/08/04	7.00	Put	Bond Future	1,198.0000	1,490.0000	24.374	0	0	0
2011/01/17	R206 2011/08/04	7.05	Call	Bond Future	582.0000	415.0000	(28.694)	0	0	0
2011/01/17	R206 2011/08/04	7.05	Put	Bond Future	1,131.0000	1,413.0000	24.934	0	0	0
2011/01/17	R206 2011/08/04	6.95	Call	Bond Future	496.0000	348.0000	(29.839)	0	0	0
2011/01/17	R206 2011/08/04	6.95	Put	Bond Future	1,266.0000	1,568.0000	23.855	0	0	0
2011/01/17	R207 2011/02/03			Bond Future	8.4020	8.5520	1.785	0.0000	0.0000	800
2011/01/17	R207 2011/02/03	8.75	Call	Bond Future	2,173.0000	1,421.0000	(34.607)	0	0	0
2011/01/17	R207 2011/02/03	8.75	Put	Bond Future	145.0000	274.0000	88.966	0	0	0
2011/01/17	R207 2011/02/03	8.80	Call	Bond Future	2,423.0000	1,642.0000	(32.233)	0	0	0
2011/01/17	R207 2011/02/03	8.80	Put	Bond Future	108.0000	208.0000	92.593	0	0	0
2011/01/17	R207 2011/02/03	8.70	Call	Bond Future	1,931.0000	1,214.0000	(37.131)	0	0	0
2011/01/17	R207 2011/02/03	8.70	Put	Bond Future	191.0000	355.0000	85.864	0	0	0
2011/01/17	R207 2011/05/05			Bond Future	8.5060	8.6620	1.834	0.0000	0.0000	0
2011/01/17	R207 2011/05/05	8.50	Call	Bond Future	1,858.0000	1,414.0000	(23.897)	0	0	0
2011/01/17	R207 2011/05/05	8.50	Put	Bond Future	1,893.0000	2,341.0000	23.666	0	0	0
2011/01/17	R207 2011/05/05	8.55	Call	Bond Future	2,007.0000	1,542.0000	(23.169)	0	0	0
2011/01/17	R207 2011/05/05	8.55	Put	Bond Future	1,754.0000	2,182.0000	24.401	0	0	0
2011/01/17	R207 2011/05/05	8.45	Call	Bond Future	1,714.0000	1,293.0000	(24.562)	0	0	0
2011/01/17	R207 2011/05/05	8.45	Put	Bond Future	2,037.0000	2,509.0000	23.171	0	0	0
2011/01/17	R207 2011/08/04			Bond Future	8.6190	8.7820	1.891	0.0000	0.0000	0
2011/01/17	R207 2011/08/04	8.25	Call	Bond Future	1,571.0000	1,235.0000	(21.388)	0	0	0
2011/01/17	R207 2011/08/04	8.25	Put	Bond Future	3,667.0000	4,238.0000	15.571	0	0	0
2011/01/17	R207 2011/08/04	8.30	Call	Bond Future	1,684.0000	1,331.0000	(20.962)	0	0	0
2011/01/17	R207 2011/08/04	8.30	Put	Bond Future	3,492.0000	4,046.0000	15.865	0	0	0
2011/01/17	R207 2011/08/04	8.20	Call	Bond Future	1,463.0000	1,143.0000	(21.873)	0	0	0

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2011/01/17	R207 2011/08/04	8.20	Put	Bond Future	3,847.0000	4,434.0000	15.259	0	0	0
2011/01/17	R208 2011/02/03			Bond Future	8.4200	8.5700	1.781	0.0000	0.0000	5,598
2011/01/17	R208 2011/02/03	8.75	Call	Bond Future	2,199.0000	1,421.0000	(35.380)	0	0	0
2011/01/17	R208 2011/02/03	8.75	Put	Bond Future	172.0000	323.0000	87.791	0	0	0
2011/01/17	R208 2011/02/03	8.80	Call	Bond Future	2,458.0000	1,647.0000	(32.994)	0	0	0
2011/01/17	R208 2011/02/03	8.80	Put	Bond Future	130.0000	247.0000	90.000	0	0	0
2011/01/17	R208 2011/02/03	8.70	Call	Bond Future	1,949.0000	1,209.0000	(37.968)	0	0	0
2011/01/17	R208 2011/02/03	8.70	Put	Bond Future	226.0000	414.0000	83.186	0	0	0
2011/01/17	R208 2011/05/05			Bond Future	8.5130	8.6690	1.832	0.0000	0.0000	100
2011/01/17	R208 2011/05/05	8.50	Call	Bond Future	1,921.0000	1,455.0000	(24.258)	0	0	0
2011/01/17	R208 2011/05/05	8.50	Put	Bond Future	2,000.0000	2,478.0000	23.900	0	0	0
2011/01/17	R208 2011/05/05	8.55	Call	Bond Future	2,079.0000	1,589.0000	(23.569)	0	0	0
2011/01/17	R208 2011/05/05	8.55	Put	Bond Future	1,854.0000	2,308.0000	24.488	0	0	0
2011/01/17	R208 2011/05/05	8.45	Call	Bond Future	1,771.0000	1,329.0000	(24.958)	0	0	0
2011/01/17	R208 2011/05/05	8.45	Put	Bond Future	2,156.0000	2,658.0000	23.284	0	0	0
2011/01/17	R208 2011/08/04			Bond Future	8.6120	8.7740	1.881	0.0000	0.0000	0
2011/01/17	R208 2011/08/04	8.25	Call	Bond Future	1,669.0000	1,312.0000	(21.390)	0	0	0
2011/01/17	R208 2011/08/04	8.25	Put	Bond Future	3,858.0000	4,458.0000	15.552	0	0	0
2011/01/17	R208 2011/08/04	8.30	Call	Bond Future	1,790.0000	1,415.0000	(20.950)	0	0	0
2011/01/17	R208 2011/08/04	8.30	Put	Bond Future	3,672.0000	4,255.0000	15.877	0	0	0
2011/01/17	R208 2011/08/04	8.20	Call	Bond Future	1,553.0000	1,213.0000	(21.893)	0	0	0
2011/01/17	R208 2011/08/04	8.20	Put	Bond Future	4,049.0000	4,667.0000	15.263	0	0	0
2011/01/17	R209 2011/02/03			Bond Future	8.4880	8.6330	1.708	0.0000	0.0000	22,596
2011/01/17	R209 2011/02/03	9.00	Call	Bond Future	4,205.0000	3,083.0000	(26.683)	0	0	0
2011/01/17	R209 2011/02/03	9.00	Put	Bond Future	95.0000	174.0000	83.158	0	0	0
2011/01/17	R209 2011/02/03	9.05	Call	Bond Future	4,562.0000	3,420.0000	(25.033)	0	0	0
2011/01/17	R209 2011/02/03	9.05	Put	Bond Future	70.0000	129.0000	84.286	0	0	0
2011/01/17	R209 2011/02/03	8.95	Call	Bond Future	3,852.0000	2,754.0000	(28.505)	0	0	0
2011/01/17	R209 2011/02/03	8.95	Put	Bond Future	127.0000	231.0000	81.890	0	0	0
2011/01/17	R209 2011/05/05			Bond Future	8.5490	8.6980	1.743	0.0000	0.0000	200
2011/01/17	R209 2011/05/05	8.50	Call	Bond Future	2,514.0000	1,920.0000	(23.628)	0	0	0
2011/01/17	R209 2011/05/05	8.50	Put	Bond Future	2,922.0000	3,547.0000	21.389	0	0	0
2011/01/17	R209 2011/05/05	8.55	Call	Bond Future	2,720.0000	2,096.0000	(22.941)	0	0	0

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2011/01/17	R209 2011/05/05	8.55	Put	Bond Future	2,712.0000	3,307.0000	21.940	0	0	0
2011/01/17	R209 2011/05/05	8.45	Call	Bond Future	2,316.0000	1,753.0000	(24.309)	0	0	0
2011/01/17	R209 2011/05/05	8.45	Put	Bond Future	3,144.0000	3,800.0000	20.865	0	0	0
2011/01/17	R209 2011/08/04			Bond Future	8.6120	8.7650	1.777	0.0000	0.0000	0
2011/01/17	R209 2011/08/04	8.50	Call	Bond Future	3,220.0000	2,630.0000	(18.323)	0	0	0
2011/01/17	R209 2011/08/04	8.50	Put	Bond Future	4,146.0000	4,791.0000	15.557	0	0	0
2011/01/17	R209 2011/08/04	8.55	Call	Bond Future	3,419.0000	2,807.0000	(17.900)	0	0	0
2011/01/17	R209 2011/08/04	8.55	Put	Bond Future	3,929.0000	4,553.0000	15.882	0	0	0
2011/01/17	R209 2011/08/04	8.45	Call	Bond Future	3,027.0000	2,460.0000	(18.731)	0	0	0
2011/01/17	R209 2011/08/04	8.45	Put	Bond Future	4,372.0000	5,040.0000	15.279	0	0	0
2011/01/17	R209 2011/08/04	10.10	Call	Bond Future	11,368.0000	10,273.0000	(9.632)	0	0	0
2011/01/17	R209 2011/08/04	10.10	Put	Bond Future	602.0000	743.0000	23.422	0	0	0
2011/01/17	R210 2011/02/03			Bond Future	0.9970	1.0360	3.912	0.0000	0.0000	2
2011/01/17	R210 2011/02/03	3.10	Call	Bond Future	31,809.0000	31,115.0000	(2.182)	0	0	0
2011/01/17	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R210 2011/02/03	3.15	Call	Bond Future	32,442.0000	31,747.0000	(2.142)	0	0	0
2011/01/17	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R210 2011/02/03	3.05	Call	Bond Future	31,172.0000	30,477.0000	(2.230)	0	0	0
2011/01/17	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R211 2011/02/03			Bond Future	1.7470	1.7480	0.057	0.0000	0.0000	589
2011/01/17	R211 2011/02/03	2.50	Call	Bond Future	4,257.0000	4,251.0000	(0.141)	0	0	0
2011/01/17	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R211 2011/02/03	2.55	Call	Bond Future	4,532.0000	4,527.0000	(0.110)	0	0	0
2011/01/17	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R211 2011/02/03	2.45	Call	Bond Future	3,980.0000	3,975.0000	(0.126)	0	0	0
2011/01/17	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R212 2011/02/03			Bond Future	2.5280	2.5280	0.000	0.0000	0.0000	2,518
2011/01/17	R212 2011/02/03	3.00	Call	Bond Future	4,440.0000	4,440.0000	0.000	0	0	0
2011/01/17	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R212 2011/02/03	3.05	Call	Bond Future	4,898.0000	4,898.0000	0.000	0	0	0
2011/01/17	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R212 2011/02/03	2.95	Call	Bond Future	3,981.0000	3,981.0000	0.000	0	0	0
2011/01/17	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/17	R213 2011/02/03			Bond Future	8.5960	8.7460	1.745	0.0000	0.0000	0
2011/01/17	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/02/03	8.00	Put	Bond Future	5,227.0000	6,470.0000	23.780	0	0	0
2011/01/17	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/02/03	8.05	Put	Bond Future	4,770.0000	6,013.0000	26.059	0	0	0
2011/01/17	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/02/03	7.95	Put	Bond Future	5,687.0000	6,930.0000	21.857	0	0	0
2011/01/17	R213 2011/05/05			Bond Future	8.6640	8.8180	1.777	0.0000	0.0000	0
2011/01/17	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/05/05	8.00	Put	Bond Future	5,771.0000	7,030.0000	21.816	0	0	0
2011/01/17	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/05/05	8.05	Put	Bond Future	5,316.0000	6,575.0000	23.683	0	0	0
2011/01/17	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/05/05	7.95	Put	Bond Future	6,229.0000	7,488.0000	20.212	0	0	0
2011/01/17	R213 2011/08/04			Bond Future	8.7360	8.8950	1.820	0.0000	0.0000	0
2011/01/17	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/08/04	8.00	Put	Bond Future	6,336.0000	7,617.0000	20.218	0	0	0
2011/01/17	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/08/04	8.05	Put	Bond Future	5,883.0000	7,164.0000	21.775	0	0	0
2011/01/17	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/17	R213 2011/08/04	7.95	Put	Bond Future	6,792.0000	8,073.0000	18.860	0	0	0
2011/01/17	TRT1 2011/02/03			Index Future	337.8270	335.0870	(0.811)	0.0000	0.0000	100
2011/01/17	TRT1 2011/05/05			Index Future	342.4450	339.6690	(0.811)	0.0000	0.0000	0
Total										179449.00