



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/01/2011

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
2011/01/18	AL7T 2011/02/03			Index Future	366.1090	365.0800	(0.281)	0.0000	0.0000	30
2011/01/18	ALBI 2011/02/03			Index Future	338.1440	337.4100	(0.217)	0.0000	0.0000	1,090
2011/01/18	ALBI 2011/05/05			Index Future	343.0310	342.2860	(0.217)	0.0000	0.0000	2
2011/01/18	CRD1 2011/02/03			Index Future	151.9600	151.7340	(0.149)	0.0000	0.0000	2
2011/01/18	CRD1 2011/05/05			Index Future	154.0380	153.8090	(0.149)	0.0000	0.0000	0
2011/01/18	GOVI 2011/02/03			GOVI	339.0730	338.3360	(0.217)	0.0000	0.0000	211
2011/01/18	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/18	GOVI 2011/02/03	343.00	Put	GOVI	39,270.0000	46,640.0000	18.768	0	0	0
2011/01/18	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/18	GOVI 2011/02/03	343.01	Put	GOVI	39,370.0000	46,740.0000	18.720	0	0	0
2011/01/18	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/18	GOVI 2011/02/03	342.99	Put	GOVI	39,170.0000	46,540.0000	18.815	0	0	0
2011/01/18	GOVI 2011/05/05			GOVI	343.9740	343.2260	(0.217)	0.0000	0.0000	0
2011/01/18	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/18	GOVI 2011/05/05	349.00	Put	GOVI	50,260.0000	57,740.0000	14.883	0	0	0
2011/01/18	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/18	GOVI 2011/05/05	349.01	Put	GOVI	50,360.0000	57,840.0000	14.853	0	0	0
2011/01/18	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/18	GOVI 2011/05/05	348.99	Put	GOVI	50,160.0000	57,640.0000	14.912	0	0	0
2011/01/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/18	IGOV 2011/02/03			Index Future	147.7720	147.7530	(0.013)	0.0000	0.0000	9
2011/01/18	IGOV 2011/05/05			Index Future	149.9080	149.8880	(0.013)	0.0000	0.0000	0

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2011/01/18	IGOV 2011/08/04			Index Future	152.0630	152.0440	(0.012)	0.0000	0.0000	0
2011/01/18	ILBI 2011/02/03			Index Future	400.4180	400.3700	(0.012)	0.0000	0.0000	353
2011/01/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/18	JBAF 2011/01/19			Jibar Tradeable Future	5.5490	5.5500	0.018	0.0000	0.0000	7,791
2011/01/18	JBAF 2011/02/16			Jibar Tradeable Future	5.5310	5.5600	0.524	0.0000	0.0000	2,500
2011/01/18	JBAF 2011/03/16			Jibar Tradeable Future	5.5400	5.5700	0.542	0.0000	0.0000	6,990
2011/01/18	JBAF 2011/04/20			Jibar Tradeable Future	5.5730	5.6130	0.718	0.0000	0.0000	2
2011/01/18	JBAF 2011/05/18			Jibar Tradeable Future	5.6030	5.6410	0.678	0.0000	0.0000	2,000
2011/01/18	JBAF 2011/06/15			Jibar Tradeable Future	5.6480	5.6840	0.637	0.0000	0.0000	3,890
2011/01/18	JBAF 2011/09/21			Jibar Tradeable Future	5.8440	5.8840	0.684	0.0000	0.0000	15,790
2011/01/18	JBAF 2011/12/21			Jibar Tradeable Future	6.2110	6.2360	0.403	0.0000	0.0000	5,290
2011/01/18	JBAF 2012/03/20			Jibar Tradeable Future	6.5200	6.5370	0.261	0.0000	0.0000	290
2011/01/18	JBAF 2012/06/20			Jibar Tradeable Future	6.8440	6.8600	0.234	0.0000	0.0000	390
2011/01/18	JBAF 2012/09/19			Jibar Tradeable Future	7.2100	7.2260	0.222	0.0000	0.0000	41,500
2011/01/18	JBAF 2012/12/19			Jibar Tradeable Future	7.4800	7.5000	0.267	0.0000	0.0000	390
2011/01/18	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/18	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/18	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/18	OTH1 2011/02/03			Index Future	332.8000	332.0740	(0.218)	0.0000	0.0000	3
2011/01/18	OTH1 2011/05/05			Index Future	337.6100	336.8740	(0.218)	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
2011/01/18	R157 2011/02/03			Bond Future	7.7080	7.7570	0.636	0.0000	0.0000	7,886
2011/01/18	R157 2011/02/03	7.90	Call	Bond Future	997.0000	830.0000	(16.750)	0	0	0
2011/01/18	R157 2011/02/03	7.90	Put	Bond Future	170.0000	215.0000	26.471	0	0	0
2011/01/18	R157 2011/02/03	7.95	Call	Bond Future	1,166.0000	988.0000	(15.266)	0	0	0
2011/01/18	R157 2011/02/03	7.95	Put	Bond Future	125.0000	159.0000	27.200	0	0	0
2011/01/18	R157 2011/02/03	7.85	Call	Bond Future	840.0000	686.0000	(18.333)	0	0	0
2011/01/18	R157 2011/02/03	7.85	Put	Bond Future	228.0000	285.0000	25.000	0	0	0
2011/01/18	R157 2011/05/05			Bond Future	7.8450	7.8980	0.676	0.0000	0.0000	705
2011/01/18	R157 2011/05/05	7.75	Call	Bond Future	1,014.0000	914.0000	(9.862)	0	0	0
2011/01/18	R157 2011/05/05	7.75	Put	Bond Future	1,403.0000	1,519.0000	8.268	0	0	0
2011/01/18	R157 2011/05/05	7.80	Call	Bond Future	1,111.0000	1,005.0000	(9.541)	0	0	0
2011/01/18	R157 2011/05/05	7.80	Put	Bond Future	1,295.0000	1,405.0000	8.494	0	0	0
2011/01/18	R157 2011/05/05	7.70	Call	Bond Future	922.0000	828.0000	(10.195)	0	0	0
2011/01/18	R157 2011/05/05	7.70	Put	Bond Future	1,516.0000	1,638.0000	8.047	0	0	0
2011/01/18	R157 2011/05/05	7.65	Call	Bond Future	836.0000	747.0000	(10.646)	0	0	0
2011/01/18	R157 2011/05/05	7.65	Put	Bond Future	1,635.0000	1,763.0000	7.829	0	0	0
2011/01/18	R157 2011/08/04			Bond Future	8.0010	8.0580	0.712	0.0000	0.0000	0
2011/01/18	R157 2011/08/04	7.50	Call	Bond Future	739.0000	670.0000	(9.337)	0	0	0
2011/01/18	R157 2011/08/04	7.50	Put	Bond Future	2,681.0000	2,831.0000	5.595	0	0	0
2011/01/18	R157 2011/08/04	7.55	Call	Bond Future	804.0000	731.0000	(9.080)	0	0	0
2011/01/18	R157 2011/08/04	7.55	Put	Bond Future	2,551.0000	2,696.0000	5.684	0	0	0
2011/01/18	R157 2011/08/04	7.45	Call	Bond Future	678.0000	613.0000	(9.587)	0	0	0
2011/01/18	R157 2011/08/04	7.45	Put	Bond Future	2,816.0000	2,970.0000	5.469	0	0	0
2011/01/18	R186 2011/02/03			Bond Future	8.6770	8.7020	0.288	0.0000	0.0000	25,674
2011/01/18	R186 2011/02/03	9.00	Call	Bond Future	3,249.0000	3,027.0000	(6.833)	0	0	0
2011/01/18	R186 2011/02/03	9.00	Put	Bond Future	241.0000	256.0000	6.224	0	0	0
2011/01/18	R186 2011/02/03	9.05	Call	Bond Future	3,642.0000	3,416.0000	(6.205)	0	0	0
2011/01/18	R186 2011/02/03	9.05	Put	Bond Future	179.0000	190.0000	6.145	0	0	0
2011/01/18	R186 2011/02/03	8.95	Call	Bond Future	2,869.0000	2,655.0000	(7.459)	0	0	0
2011/01/18	R186 2011/02/03	8.95	Put	Bond Future	319.0000	342.0000	7.210	0	0	0
2011/01/18	R186 2011/02/03	7.75	Put	Bond Future	9,316.0000	9,553.0000	2.544	0	0	0
2011/01/18	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/18	R186 2011/05/05			Bond Future	8.7650	8.7900	0.285	0.0000	0.0000	500
2011/01/18	R186 2011/05/05	8.75	Call	Bond Future	2,957.0000	2,827.0000	(4.396)	0	0	0

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2011/01/18	R186 2011/05/05	8.75	Put	Bond Future	3,097.0000	3,199.0000	3.294	0	0	0
2011/01/18	R186 2011/05/05	8.80	Call	Bond Future	3,196.0000	3,060.0000	(4.255)	0	0	0
2011/01/18	R186 2011/05/05	8.80	Put	Bond Future	2,871.0000	2,967.0000	3.344	0	0	0
2011/01/18	R186 2011/05/05	8.70	Call	Bond Future	2,727.0000	2,603.0000	(4.547)	0	0	0
2011/01/18	R186 2011/05/05	8.70	Put	Bond Future	3,335.0000	3,443.0000	3.238	0	0	0
2011/01/18	R186 2011/05/05	8.00	Put	Bond Future	8,067.0000	8,254.0000	2.318	0	0	0
2011/01/18	R186 2011/05/05	8.00	Call	Bond Future	605.0000	560.0000	(7.438)	0	0	5,500
2011/01/18	R186 2011/08/04			Bond Future	8.8570	8.8830	0.294	0.0000	0.0000	0
2011/01/18	R186 2011/08/04	8.25	Call	Bond Future	1,852.0000	1,773.0000	(4.266)	0	0	0
2011/01/18	R186 2011/08/04	8.25	Put	Bond Future	7,599.0000	7,757.0000	2.079	0	0	0
2011/01/18	R186 2011/08/04	8.30	Call	Bond Future	2,003.0000	1,919.0000	(4.194)	0	0	0
2011/01/18	R186 2011/08/04	8.30	Put	Bond Future	7,260.0000	7,414.0000	2.121	0	0	0
2011/01/18	R186 2011/08/04	8.20	Call	Bond Future	1,708.0000	1,633.0000	(4.391)	0	0	0
2011/01/18	R186 2011/08/04	8.20	Put	Bond Future	7,947.0000	8,109.0000	2.039	0	0	0
2011/01/18	R201 2011/02/03			Bond Future	7.5260	7.5750	0.651	0.0000	0.0000	489
2011/01/18	R201 2011/02/03	8.00	Call	Bond Future	1,602.0000	1,441.0000	(10.050)	0	0	0
2011/01/18	R201 2011/02/03	8.00	Put	Bond Future	13.0000	18.0000	38.462	0	0	0
2011/01/18	R201 2011/02/03	8.05	Call	Bond Future	1,763.0000	1,600.0000	(9.246)	0	0	0
2011/01/18	R201 2011/02/03	8.05	Put	Bond Future	8.0000	11.0000	37.500	0	0	0
2011/01/18	R201 2011/02/03	7.95	Call	Bond Future	1,443.0000	1,285.0000	(10.949)	0	0	0
2011/01/18	R201 2011/02/03	7.95	Put	Bond Future	20.0000	28.0000	40.000	0	0	0
2011/01/18	R201 2011/05/05			Bond Future	7.6650	7.7180	0.691	0.0000	0.0000	0
2011/01/18	R201 2011/05/05	7.75	Call	Bond Future	1,022.0000	928.0000	(9.198)	0	0	0
2011/01/18	R201 2011/05/05	7.75	Put	Bond Future	753.0000	827.0000	9.827	0	0	0
2011/01/18	R201 2011/05/05	7.80	Call	Bond Future	1,114.0000	1,015.0000	(8.887)	0	0	0
2011/01/18	R201 2011/05/05	7.80	Put	Bond Future	687.0000	756.0000	10.044	0	0	0
2011/01/18	R201 2011/05/05	7.70	Call	Bond Future	936.0000	846.0000	(9.615)	0	0	0
2011/01/18	R201 2011/05/05	7.70	Put	Bond Future	825.0000	903.0000	9.455	0	0	0
2011/01/18	R201 2011/08/04			Bond Future	7.8260	7.8840	0.741	0.0000	0.0000	0
2011/01/18	R201 2011/08/04	7.25	Call	Bond Future	461.0000	413.0000	(10.412)	0	0	0
2011/01/18	R201 2011/08/04	7.25	Put	Bond Future	2,182.0000	2,306.0000	5.683	0	0	0
2011/01/18	R201 2011/08/04	7.30	Call	Bond Future	506.0000	455.0000	(10.079)	0	0	0
2011/01/18	R201 2011/08/04	7.30	Put	Bond Future	2,077.0000	2,197.0000	5.778	0	0	0
2011/01/18	R201 2011/08/04	7.20	Call	Bond Future	419.0000	375.0000	(10.501)	0	0	0

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2011/01/18	R201 2011/08/04	7.20	Put	Bond Future	2,292.0000	2,419.0000	5.541	0	0	0
2011/01/18	R202 2011/02/03			Bond Future	0.4650	0.4650	0.000	0.0000	0.0000	3,739
2011/01/18	R202 2011/02/03	3.05	Call	Bond Future	58,035.0000	58,035.0000	0.000	0	0	0
2011/01/18	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R202 2011/02/03	3.10	Call	Bond Future	58,882.0000	58,882.0000	0.000	0	0	0
2011/01/18	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R202 2011/02/03	3.00	Call	Bond Future	57,179.0000	57,179.0000	0.000	0	0	0
2011/01/18	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R202 2011/05/05			Bond Future	0.3890	0.3890	0.000	0.0000	0.0000	6,500
2011/01/18	R202 2011/05/05	2.05	Call	Bond Future	40,899.0000	40,899.0000	0.000	0	0	0
2011/01/18	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R202 2011/05/05	2.10	Call	Bond Future	41,927.0000	41,927.0000	0.000	0	0	0
2011/01/18	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R202 2011/05/05	2.00	Call	Bond Future	39,860.0000	39,860.0000	0.000	0	0	0
2011/01/18	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R203 2011/02/03			Bond Future	8.3060	8.3450	0.470	0.0000	0.0000	1,404
2011/01/18	R203 2011/02/03	8.50	Call	Bond Future	1,187.0000	1,031.0000	(13.142)	0	0	0
2011/01/18	R203 2011/02/03	8.50	Put	Bond Future	224.0000	263.0000	17.411	0	0	0
2011/01/18	R203 2011/02/03	8.55	Call	Bond Future	1,378.0000	1,213.0000	(11.974)	0	0	0
2011/01/18	R203 2011/02/03	8.55	Put	Bond Future	169.0000	198.0000	17.160	0	0	0
2011/01/18	R203 2011/02/03	8.45	Call	Bond Future	1,009.0000	863.0000	(14.470)	0	0	0
2011/01/18	R203 2011/02/03	8.45	Put	Bond Future	293.0000	342.0000	16.724	0	0	0
2011/01/18	R203 2011/02/03	8.00	Put	Bond Future	1,646.0000	1,807.0000	9.781	0	0	0
2011/01/18	R203 2011/02/03	8.00	Call	Bond Future	103.0000	70.0000	(32.039)	0	0	1,000
2011/01/18	R203 2011/05/05			Bond Future	8.4310	8.4720	0.486	0.0000	0.0000	0
2011/01/18	R203 2011/05/05	8.25	Call	Bond Future	1,109.0000	1,023.0000	(7.755)	0	0	0
2011/01/18	R203 2011/05/05	8.25	Put	Bond Future	1,985.0000	2,096.0000	5.592	0	0	0
2011/01/18	R203 2011/05/05	8.30	Call	Bond Future	1,215.0000	1,123.0000	(7.572)	0	0	0
2011/01/18	R203 2011/05/05	8.30	Put	Bond Future	1,848.0000	1,953.0000	5.682	0	0	0
2011/01/18	R203 2011/05/05	8.20	Call	Bond Future	1,010.0000	928.0000	(8.119)	0	0	0
2011/01/18	R203 2011/05/05	8.20	Put	Bond Future	2,130.0000	2,245.0000	5.399	0	0	0
2011/01/18	R203 2011/08/04			Bond Future	8.5670	8.6110	0.514	0.0000	0.0000	0
2011/01/18	R203 2011/08/04	8.00	Call	Bond Future	925.0000	861.0000	(6.919)	0	0	0

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2011/01/18	R203 2011/08/04	8.00	Put	Bond Future	3,596.0000	3,735.0000	3.865	0	0	0
2011/01/18	R203 2011/08/04	8.05	Call	Bond Future	1,003.0000	934.0000	(6.879)	0	0	0
2011/01/18	R203 2011/08/04	8.05	Put	Bond Future	3,435.0000	3,569.0000	3.901	0	0	0
2011/01/18	R203 2011/08/04	7.95	Call	Bond Future	853.0000	792.0000	(7.151)	0	0	0
2011/01/18	R203 2011/08/04	7.95	Put	Bond Future	3,763.0000	3,906.0000	3.800	0	0	0
2011/01/18	R204 2011/02/03			Bond Future	8.4630	8.5070	0.520	0.0000	0.0000	1,926
2011/01/18	R204 2011/02/03	8.50	Call	Bond Future	764.0000	617.0000	(19.241)	0	0	0
2011/01/18	R204 2011/02/03	8.50	Put	Bond Future	558.0000	656.0000	17.563	0	0	0
2011/01/18	R204 2011/02/03	8.55	Call	Bond Future	927.0000	763.0000	(17.691)	0	0	0
2011/01/18	R204 2011/02/03	8.55	Put	Bond Future	444.0000	525.0000	18.243	0	0	0
2011/01/18	R204 2011/02/03	8.45	Call	Bond Future	619.0000	489.0000	(21.002)	0	0	0
2011/01/18	R204 2011/02/03	8.45	Put	Bond Future	691.0000	806.0000	16.643	0	0	0
2011/01/18	R204 2011/05/05			Bond Future	8.5810	8.6270	0.536	0.0000	0.0000	100
2011/01/18	R204 2011/05/05	8.50	Call	Bond Future	1,527.0000	1,406.0000	(7.924)	0	0	0
2011/01/18	R204 2011/05/05	8.50	Put	Bond Future	1,965.0000	2,092.0000	6.463	0	0	0
2011/01/18	R204 2011/05/05	8.55	Call	Bond Future	1,658.0000	1,531.0000	(7.660)	0	0	0
2011/01/18	R204 2011/05/05	8.55	Put	Bond Future	1,826.0000	1,946.0000	6.572	0	0	0
2011/01/18	R204 2011/05/05	8.45	Call	Bond Future	1,402.0000	1,287.0000	(8.203)	0	0	0
2011/01/18	R204 2011/05/05	8.45	Put	Bond Future	2,112.0000	2,245.0000	6.297	0	0	0
2011/01/18	R204 2011/08/04			Bond Future	8.7090	8.7570	0.551	0.0000	0.0000	0
2011/01/18	R204 2011/08/04	8.00	Call	Bond Future	875.0000	806.0000	(7.886)	0	0	0
2011/01/18	R204 2011/08/04	8.00	Put	Bond Future	4,672.0000	4,853.0000	3.874	0	0	0
2011/01/18	R204 2011/08/04	8.05	Call	Bond Future	951.0000	878.0000	(7.676)	0	0	0
2011/01/18	R204 2011/08/04	8.05	Put	Bond Future	4,474.0000	4,651.0000	3.956	0	0	0
2011/01/18	R204 2011/08/04	7.95	Call	Bond Future	803.0000	739.0000	(7.970)	0	0	0
2011/01/18	R204 2011/08/04	7.95	Put	Bond Future	4,874.0000	5,061.0000	3.837	0	0	0
2011/01/18	R206 2011/02/03			Bond Future	7.1810	7.2260	0.627	0.0000	0.0000	0
2011/01/18	R206 2011/02/03	8.00	Call	Bond Future	2,116.0000	1,999.0000	(5.529)	0	0	0
2011/01/18	R206 2011/02/03	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/01/18	R206 2011/02/03	8.05	Call	Bond Future	2,244.0000	2,126.0000	(5.258)	0	0	0
2011/01/18	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R206 2011/02/03	7.95	Call	Bond Future	1,989.0000	1,871.0000	(5.933)	0	0	0
2011/01/18	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/18	R206 2011/05/05			Bond Future	7.3260	7.3750	0.669	0.0000	0.0000	0
2011/01/18	R206 2011/05/05	7.50	Call	Bond Future	908.0000	836.0000	(7.930)	0	0	0
2011/01/18	R206 2011/05/05	7.50	Put	Bond Future	491.0000	536.0000	9.165	0	0	0
2011/01/18	R206 2011/05/05	7.55	Call	Bond Future	982.0000	907.0000	(7.637)	0	0	0
2011/01/18	R206 2011/05/05	7.55	Put	Bond Future	445.0000	488.0000	9.663	0	0	0
2011/01/18	R206 2011/05/05	7.45	Call	Bond Future	837.0000	768.0000	(8.244)	0	0	0
2011/01/18	R206 2011/05/05	7.45	Put	Bond Future	539.0000	588.0000	9.091	0	0	0
2011/01/18	R206 2011/08/04			Bond Future	7.5040	7.5590	0.733	0.0000	0.0000	0
2011/01/18	R206 2011/08/04	7.00	Call	Bond Future	381.0000	345.0000	(9.449)	0	0	0
2011/01/18	R206 2011/08/04	7.00	Put	Bond Future	1,490.0000	1,574.0000	5.638	0	0	0
2011/01/18	R206 2011/08/04	7.05	Call	Bond Future	415.0000	377.0000	(9.157)	0	0	0
2011/01/18	R206 2011/08/04	7.05	Put	Bond Future	1,413.0000	1,495.0000	5.803	0	0	0
2011/01/18	R206 2011/08/04	6.95	Call	Bond Future	348.0000	314.0000	(9.770)	0	0	0
2011/01/18	R206 2011/08/04	6.95	Put	Bond Future	1,568.0000	1,654.0000	5.485	0	0	0
2011/01/18	R207 2011/02/03			Bond Future	8.5520	8.5960	0.514	0.0000	0.0000	800
2011/01/18	R207 2011/02/03	8.75	Call	Bond Future	1,421.0000	1,218.0000	(14.286)	0	0	0
2011/01/18	R207 2011/02/03	8.75	Put	Bond Future	274.0000	327.0000	19.343	0	0	0
2011/01/18	R207 2011/02/03	8.80	Call	Bond Future	1,642.0000	1,427.0000	(13.094)	0	0	0
2011/01/18	R207 2011/02/03	8.80	Put	Bond Future	208.0000	250.0000	20.192	0	0	0
2011/01/18	R207 2011/02/03	8.70	Call	Bond Future	1,214.0000	1,024.0000	(15.651)	0	0	0
2011/01/18	R207 2011/02/03	8.70	Put	Bond Future	355.0000	421.0000	18.592	0	0	0
2011/01/18	R207 2011/05/05			Bond Future	8.6620	8.7080	0.531	0.0000	0.0000	0
2011/01/18	R207 2011/05/05	8.50	Call	Bond Future	1,414.0000	1,296.0000	(8.345)	0	0	0
2011/01/18	R207 2011/05/05	8.50	Put	Bond Future	2,341.0000	2,484.0000	6.109	0	0	0
2011/01/18	R207 2011/05/05	8.55	Call	Bond Future	1,542.0000	1,418.0000	(8.042)	0	0	0
2011/01/18	R207 2011/05/05	8.55	Put	Bond Future	2,182.0000	2,319.0000	6.279	0	0	0
2011/01/18	R207 2011/05/05	8.45	Call	Bond Future	1,293.0000	1,182.0000	(8.585)	0	0	0
2011/01/18	R207 2011/05/05	8.45	Put	Bond Future	2,509.0000	2,659.0000	5.978	0	0	0
2011/01/18	R207 2011/08/04			Bond Future	8.7820	8.8300	0.547	0.0000	0.0000	0
2011/01/18	R207 2011/08/04	8.25	Call	Bond Future	1,235.0000	1,146.0000	(7.206)	0	0	0
2011/01/18	R207 2011/08/04	8.25	Put	Bond Future	4,238.0000	4,413.0000	4.129	0	0	0
2011/01/18	R207 2011/08/04	8.30	Call	Bond Future	1,331.0000	1,237.0000	(7.062)	0	0	0
2011/01/18	R207 2011/08/04	8.30	Put	Bond Future	4,046.0000	4,217.0000	4.226	0	0	0
2011/01/18	R207 2011/08/04	8.20	Call	Bond Future	1,143.0000	1,058.0000	(7.437)	0	0	0

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2011/01/18	R207 2011/08/04	8.20	Put	Bond Future	4,434.0000	4,614.0000	4.060	0	0	0
2011/01/18	R208 2011/02/03			Bond Future	8.5700	8.6190	0.572	0.0000	0.0000	5,598
2011/01/18	R208 2011/02/03	8.75	Call	Bond Future	1,421.0000	1,191.0000	(16.186)	0	0	0
2011/01/18	R208 2011/02/03	8.75	Put	Bond Future	323.0000	394.0000	21.981	0	0	0
2011/01/18	R208 2011/02/03	8.80	Call	Bond Future	1,647.0000	1,403.0000	(14.815)	0	0	0
2011/01/18	R208 2011/02/03	8.80	Put	Bond Future	247.0000	304.0000	23.077	0	0	0
2011/01/18	R208 2011/02/03	8.70	Call	Bond Future	1,209.0000	996.0000	(17.618)	0	0	0
2011/01/18	R208 2011/02/03	8.70	Put	Bond Future	414.0000	502.0000	21.256	0	0	0
2011/01/18	R208 2011/05/05			Bond Future	8.6690	8.7200	0.588	0.0000	0.0000	100
2011/01/18	R208 2011/05/05	8.50	Call	Bond Future	1,455.0000	1,320.0000	(9.278)	0	0	0
2011/01/18	R208 2011/05/05	8.50	Put	Bond Future	2,478.0000	2,649.0000	6.901	0	0	0
2011/01/18	R208 2011/05/05	8.55	Call	Bond Future	1,589.0000	1,446.0000	(8.999)	0	0	0
2011/01/18	R208 2011/05/05	8.55	Put	Bond Future	2,308.0000	2,471.0000	7.062	0	0	0
2011/01/18	R208 2011/05/05	8.45	Call	Bond Future	1,329.0000	1,201.0000	(9.631)	0	0	0
2011/01/18	R208 2011/05/05	8.45	Put	Bond Future	2,658.0000	2,836.0000	6.697	0	0	0
2011/01/18	R208 2011/08/04			Bond Future	8.7740	8.8270	0.604	0.0000	0.0000	0
2011/01/18	R208 2011/08/04	8.25	Call	Bond Future	1,312.0000	1,208.0000	(7.927)	0	0	0
2011/01/18	R208 2011/08/04	8.25	Put	Bond Future	4,458.0000	4,664.0000	4.621	0	0	0
2011/01/18	R208 2011/08/04	8.30	Call	Bond Future	1,415.0000	1,306.0000	(7.703)	0	0	0
2011/01/18	R208 2011/08/04	8.30	Put	Bond Future	4,255.0000	4,456.0000	4.724	0	0	0
2011/01/18	R208 2011/08/04	8.20	Call	Bond Future	1,213.0000	1,114.0000	(8.162)	0	0	0
2011/01/18	R208 2011/08/04	8.20	Put	Bond Future	4,667.0000	4,878.0000	4.521	0	0	0
2011/01/18	R209 2011/02/03			Bond Future	8.6330	8.6580	0.290	0.0000	0.0000	22,596
2011/01/18	R209 2011/02/03	9.00	Call	Bond Future	3,083.0000	2,889.0000	(6.293)	0	0	0
2011/01/18	R209 2011/02/03	9.00	Put	Bond Future	174.0000	184.0000	5.747	0	0	0
2011/01/18	R209 2011/02/03	9.05	Call	Bond Future	3,420.0000	3,223.0000	(5.760)	0	0	0
2011/01/18	R209 2011/02/03	9.05	Put	Bond Future	129.0000	136.0000	5.426	0	0	0
2011/01/18	R209 2011/02/03	8.95	Call	Bond Future	2,754.0000	2,564.0000	(6.899)	0	0	0
2011/01/18	R209 2011/02/03	8.95	Put	Bond Future	231.0000	245.0000	6.061	0	0	0
2011/01/18	R209 2011/05/05			Bond Future	8.6980	8.7230	0.287	0.0000	0.0000	200
2011/01/18	R209 2011/05/05	8.50	Call	Bond Future	1,920.0000	1,825.0000	(4.948)	0	0	0
2011/01/18	R209 2011/05/05	8.50	Put	Bond Future	3,547.0000	3,653.0000	2.988	0	0	0
2011/01/18	R209 2011/05/05	8.55	Call	Bond Future	2,096.0000	1,995.0000	(4.819)	0	0	0

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2011/01/18	R209 2011/05/05	8.55	Put	Bond Future	3,307.0000	3,407.0000	3.024	0	0	0
2011/01/18	R209 2011/05/05	8.45	Call	Bond Future	1,753.0000	1,663.0000	(5.134)	0	0	0
2011/01/18	R209 2011/05/05	8.45	Put	Bond Future	3,800.0000	3,911.0000	2.921	0	0	0
2011/01/18	R209 2011/08/04			Bond Future	8.7650	8.7910	0.297	0.0000	0.0000	0
2011/01/18	R209 2011/08/04	8.50	Call	Bond Future	2,630.0000	2,534.0000	(3.650)	0	0	0
2011/01/18	R209 2011/08/04	8.50	Put	Bond Future	4,791.0000	4,902.0000	2.317	0	0	0
2011/01/18	R209 2011/08/04	8.55	Call	Bond Future	2,807.0000	2,706.0000	(3.598)	0	0	0
2011/01/18	R209 2011/08/04	8.55	Put	Bond Future	4,553.0000	4,659.0000	2.328	0	0	0
2011/01/18	R209 2011/08/04	8.45	Call	Bond Future	2,460.0000	2,367.0000	(3.780)	0	0	0
2011/01/18	R209 2011/08/04	8.45	Put	Bond Future	5,040.0000	5,154.0000	2.262	0	0	0
2011/01/18	R209 2011/08/04	10.10	Call	Bond Future	10,273.0000	10,089.0000	(1.791)	0	0	0
2011/01/18	R209 2011/08/04	10.10	Put	Bond Future	743.0000	766.0000	3.096	0	0	0
2011/01/18	R210 2011/02/03			Bond Future	1.0360	1.0360	0.000	0.0000	0.0000	2
2011/01/18	R210 2011/02/03	3.10	Call	Bond Future	31,115.0000	31,115.0000	0.000	0	0	0
2011/01/18	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R210 2011/02/03	3.15	Call	Bond Future	31,747.0000	31,747.0000	0.000	0	0	0
2011/01/18	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R210 2011/02/03	3.05	Call	Bond Future	30,477.0000	30,477.0000	0.000	0	0	0
2011/01/18	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R211 2011/02/03			Bond Future	1.7480	1.7490	0.057	0.0000	0.0000	589
2011/01/18	R211 2011/02/03	2.50	Call	Bond Future	4,251.0000	4,245.0000	(0.141)	0	0	0
2011/01/18	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R211 2011/02/03	2.55	Call	Bond Future	4,527.0000	4,521.0000	(0.133)	0	0	0
2011/01/18	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R211 2011/02/03	2.45	Call	Bond Future	3,975.0000	3,969.0000	(0.151)	0	0	0
2011/01/18	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R212 2011/02/03			Bond Future	2.5280	2.5280	0.000	0.0000	0.0000	2,518
2011/01/18	R212 2011/02/03	3.00	Call	Bond Future	4,440.0000	4,440.0000	0.000	0	0	0
2011/01/18	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R212 2011/02/03	3.05	Call	Bond Future	4,898.0000	4,898.0000	0.000	0	0	0
2011/01/18	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R212 2011/02/03	2.95	Call	Bond Future	3,981.0000	3,981.0000	0.000	0	0	0
2011/01/18	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/18	R213 2011/02/03			Bond Future	8.7460	8.7650	0.217	0.0000	0.0000	0
2011/01/18	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/02/03	8.00	Put	Bond Future	6,470.0000	6,626.0000	2.411	0	0	0
2011/01/18	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/02/03	8.05	Put	Bond Future	6,013.0000	6,169.0000	2.594	0	0	0
2011/01/18	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/02/03	7.95	Put	Bond Future	6,930.0000	7,086.0000	2.251	0	0	0
2011/01/18	R213 2011/05/05			Bond Future	8.8180	8.8380	0.227	0.0000	0.0000	0
2011/01/18	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/05/05	8.00	Put	Bond Future	7,030.0000	7,191.0000	2.290	0	0	0
2011/01/18	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/05/05	8.05	Put	Bond Future	6,575.0000	6,737.0000	2.464	0	0	0
2011/01/18	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/05/05	7.95	Put	Bond Future	7,488.0000	7,650.0000	2.163	0	0	0
2011/01/18	R213 2011/08/04			Bond Future	8.8950	8.9150	0.225	0.0000	0.0000	0
2011/01/18	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/08/04	8.00	Put	Bond Future	7,617.0000	7,776.0000	2.087	0	0	0
2011/01/18	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/08/04	8.05	Put	Bond Future	7,164.0000	7,323.0000	2.219	0	0	0
2011/01/18	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/18	R213 2011/08/04	7.95	Put	Bond Future	8,073.0000	8,232.0000	1.970	0	0	0
2011/01/18	TRT1 2011/02/03			Index Future	335.0870	334.3060	(0.233)	0.0000	0.0000	100
2011/01/18	TRT1 2011/05/05			Index Future	339.6690	338.8780	(0.233)	0.0000	0.0000	0
Total										179449.00