



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/01/2011

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
2011/01/05	AL7T 2011/02/03			Index Future	377.5910	378.0430	0.120	0.0000	0.0000	30
2011/01/05	ALBI 2011/02/03			Index Future	347.9290	348.4220	0.142	0.0000	0.0000	1,164
2011/01/05	ALBI 2011/05/05			Index Future	352.9600	353.4590	0.141	0.0000	0.0000	2
2011/01/05	CRD1 2011/02/03			Index Future	154.3640	154.4480	0.054	0.0000	0.0000	2
2011/01/05	CRD1 2011/05/05			Index Future	156.4700	156.5570	0.056	0.0000	0.0000	0
2011/01/05	GOVI 2011/02/03			GOVI	348.6000	349.0410	0.127	0.0000	0.0000	211
2011/01/05	GOVI 2011/02/03	343.00	Call	GOVI	56,000.0000	60,410.0000	7.875	0	0	0
2011/01/05	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/05	GOVI 2011/02/03	343.01	Call	GOVI	55,900.0000	60,310.0000	7.889	0	0	0
2011/01/05	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/05	GOVI 2011/02/03	342.99	Call	GOVI	56,100.0000	60,510.0000	7.861	0	0	0
2011/01/05	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/05	GOVI 2011/05/05			GOVI	353.6400	354.0870	0.126	0.0000	0.0000	0
2011/01/05	GOVI 2011/05/05	349.00	Call	GOVI	46,400.0000	50,870.0000	9.634	0	0	0
2011/01/05	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/05	GOVI 2011/05/05	349.01	Call	GOVI	46,300.0000	50,770.0000	9.654	0	0	0
2011/01/05	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/05	GOVI 2011/05/05	348.99	Call	GOVI	46,500.0000	50,970.0000	9.613	0	0	0
2011/01/05	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/05	IGOV 2011/02/03			Index Future	148.4220	148.4890	0.045	0.0000	0.0000	6
2011/01/05	IGOV 2011/05/05			Index Future	150.5680	150.6350	0.044	0.0000	0.0000	0

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2011/01/05	IGOV 2011/08/04			Index Future	152.7290	152.7980	0.045	0.0000	0.0000	0
2011/01/05	ILBI 2011/02/03			Index Future	402.1490	402.4250	0.069	0.0000	0.0000	370
2011/01/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/05	JBAF 2011/01/19			Jibar Tradeable Future	5.4920	5.5040	0.218	0.0000	0.0000	7,791
2011/01/05	JBAF 2011/02/16			Jibar Tradeable Future	5.4240	5.4410	0.313	0.0000	0.0000	2,500
2011/01/05	JBAF 2011/03/16			Jibar Tradeable Future	5.3950	5.4050	0.185	0.0000	0.0000	5,790
2011/01/05	JBAF 2011/04/20			Jibar Tradeable Future	5.3710	5.3710	0.000	0.0000	0.0000	2
2011/01/05	JBAF 2011/05/18			Jibar Tradeable Future	5.3710	5.3760	0.093	0.0000	0.0000	2,000
2011/01/05	JBAF 2011/06/15			Jibar Tradeable Future	5.3720	5.3770	0.093	0.0000	0.0000	3,790
2011/01/05	JBAF 2011/09/21			Jibar Tradeable Future	5.4900	5.4940	0.073	0.0000	0.0000	14,590
2011/01/05	JBAF 2011/12/21			Jibar Tradeable Future	5.7670	5.7460	(0.364)	0.0000	0.0000	5,290
2011/01/05	JBAF 2012/03/20			Jibar Tradeable Future	6.0390	6.0250	(0.232)	0.0000	0.0000	290
2011/01/05	JBAF 2012/06/20			Jibar Tradeable Future	6.3660	6.3470	(0.298)	0.0000	0.0000	390
2011/01/05	JBAF 2012/09/19			Jibar Tradeable Future	6.6770	6.6570	(0.300)	0.0000	0.0000	41,490
2011/01/05	JBAF 2012/12/19			Jibar Tradeable Future	6.9000	6.8900	(0.145)	0.0000	0.0000	390
2011/01/05	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/05	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/05	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/05	OTH1 2011/02/03			Index Future	343.9190	344.6820	0.222	0.0000	0.0000	3
2011/01/05	OTH1 2011/05/05			Index Future	348.8910	349.6660	0.222	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
2011/01/05	R157 2011/02/03			Bond Future	7.2500	7.2220	(0.386)	0.0000	0.0000	7,886
2011/01/05	R157 2011/02/03	7.90	Call	Bond Future	2,853.0000	2,970.0000	4.101	0	0	0
2011/01/05	R157 2011/02/03	7.90	Put	Bond Future	24.0000	17.0000	(29.167)	0	0	0
2011/01/05	R157 2011/02/03	7.95	Call	Bond Future	3,060.0000	3,179.0000	3.889	0	0	0
2011/01/05	R157 2011/02/03	7.95	Put	Bond Future	17.0000	12.0000	(29.412)	0	0	0
2011/01/05	R157 2011/02/03	7.85	Call	Bond Future	2,647.0000	2,763.0000	4.382	0	0	0
2011/01/05	R157 2011/02/03	7.85	Put	Bond Future	33.0000	25.0000	(24.242)	0	0	0
2011/01/05	R157 2011/05/05			Bond Future	7.3530	7.3220	(0.422)	0.0000	0.0000	705
2011/01/05	R157 2011/05/05	7.75	Call	Bond Future	2,264.0000	2,351.0000	3.843	0	0	0
2011/01/05	R157 2011/05/05	7.75	Put	Bond Future	623.0000	580.0000	(6.902)	0	0	0
2011/01/05	R157 2011/05/05	7.80	Call	Bond Future	2,411.0000	2,501.0000	3.733	0	0	0
2011/01/05	R157 2011/05/05	7.80	Put	Bond Future	565.0000	525.0000	(7.080)	0	0	0
2011/01/05	R157 2011/05/05	7.70	Call	Bond Future	2,121.0000	2,205.0000	3.960	0	0	0
2011/01/05	R157 2011/05/05	7.70	Put	Bond Future	685.0000	639.0000	(6.715)	0	0	0
2011/01/05	R157 2011/05/05	7.65	Call	Bond Future	1,982.0000	2,063.0000	4.087	0	0	0
2011/01/05	R157 2011/05/05	7.65	Put	Bond Future	751.0000	703.0000	(6.391)	0	0	0
2011/01/05	R157 2011/08/04			Bond Future	7.4710	7.4370	(0.455)	0.0000	0.0000	0
2011/01/05	R157 2011/08/04	7.50	Call	Bond Future	1,636.0000	1,702.0000	4.034	0	0	0
2011/01/05	R157 2011/08/04	7.50	Put	Bond Future	1,522.0000	1,455.0000	(4.402)	0	0	0
2011/01/05	R157 2011/08/04	7.55	Call	Bond Future	1,742.0000	1,811.0000	3.961	0	0	0
2011/01/05	R157 2011/08/04	7.55	Put	Bond Future	1,433.0000	1,368.0000	(4.536)	0	0	0
2011/01/05	R157 2011/08/04	7.45	Call	Bond Future	1,533.0000	1,597.0000	4.175	0	0	0
2011/01/05	R157 2011/08/04	7.45	Put	Bond Future	1,615.0000	1,546.0000	(4.272)	0	0	0
2011/01/05	R186 2011/02/03			Bond Future	8.2090	8.1720	(0.451)	0.0000	0.0000	25,674
2011/01/05	R186 2011/02/03	9.00	Call	Bond Future	7,625.0000	7,985.0000	4.721	0	0	0
2011/01/05	R186 2011/02/03	9.00	Put	Bond Future	46.0000	33.0000	(28.261)	0	0	0
2011/01/05	R186 2011/02/03	9.05	Call	Bond Future	8,069.0000	8,431.0000	4.486	0	0	0
2011/01/05	R186 2011/02/03	9.05	Put	Bond Future	34.0000	24.0000	(29.412)	0	0	0
2011/01/05	R186 2011/02/03	8.95	Call	Bond Future	7,182.0000	7,538.0000	4.957	0	0	0
2011/01/05	R186 2011/02/03	8.95	Put	Bond Future	61.0000	44.0000	(27.869)	0	0	0
2011/01/05	R186 2011/02/03	7.75	Put	Bond Future	4,947.0000	4,607.0000	(6.873)	0	0	0
2011/01/05	R186 2011/02/03	7.75	Call	Bond Future	203.0000	235.0000	15.764	0	0	3,000
2011/01/05	R186 2011/05/05			Bond Future	8.2810	8.2420	(0.471)	0.0000	0.0000	0
2011/01/05	R186 2011/05/05	8.75	Call	Bond Future	5,997.0000	6,267.0000	4.502	0	0	0

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2011/01/05	R186 2011/05/05	8.75	Put	Bond Future	1,496.0000	1,380.0000	(7.754)	0	0	0
2011/01/05	R186 2011/05/05	8.80	Call	Bond Future	6,335.0000	6,612.0000	4.373	0	0	0
2011/01/05	R186 2011/05/05	8.80	Put	Bond Future	1,369.0000	1,260.0000	(7.962)	0	0	0
2011/01/05	R186 2011/05/05	8.70	Call	Bond Future	5,666.0000	5,927.0000	4.606	0	0	0
2011/01/05	R186 2011/05/05	8.70	Put	Bond Future	1,633.0000	1,508.0000	(7.655)	0	0	0
2011/01/05	R186 2011/05/05	8.00	Put	Bond Future	4,790.0000	4,539.0000	(5.240)	0	0	0
2011/01/05	R186 2011/05/05	8.00	Call	Bond Future	1,969.0000	2,104.0000	6.856	0	0	5,500
2011/01/05	R186 2011/08/04			Bond Future	8.3570	8.3170	(0.479)	0.0000	0.0000	0
2011/01/05	R186 2011/08/04	8.25	Call	Bond Future	3,816.0000	3,995.0000	4.691	0	0	0
2011/01/05	R186 2011/08/04	8.25	Put	Bond Future	4,859.0000	4,650.0000	(4.301)	0	0	0
2011/01/05	R186 2011/08/04	8.30	Call	Bond Future	4,054.0000	4,239.0000	4.563	0	0	0
2011/01/05	R186 2011/08/04	8.30	Put	Bond Future	4,608.0000	4,405.0000	(4.405)	0	0	0
2011/01/05	R186 2011/08/04	8.20	Call	Bond Future	3,586.0000	3,758.0000	4.796	0	0	0
2011/01/05	R186 2011/08/04	8.20	Put	Bond Future	5,121.0000	4,905.0000	(4.218)	0	0	0
2011/01/05	R201 2011/02/03			Bond Future	7.0460	7.0590	0.185	0.0000	0.0000	489
2011/01/05	R201 2011/02/03	8.00	Call	Bond Future	3,230.0000	3,186.0000	(1.362)	0	0	0
2011/01/05	R201 2011/02/03	8.00	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/01/05	R201 2011/02/03	8.05	Call	Bond Future	3,396.0000	3,351.0000	(1.325)	0	0	0
2011/01/05	R201 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/05	R201 2011/02/03	7.95	Call	Bond Future	3,065.0000	3,020.0000	(1.468)	0	0	0
2011/01/05	R201 2011/02/03	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/01/05	R201 2011/05/05			Bond Future	7.1450	7.1590	0.196	0.0000	0.0000	0
2011/01/05	R201 2011/05/05	7.75	Call	Bond Future	2,208.0000	2,169.0000	(1.766)	0	0	0
2011/01/05	R201 2011/05/05	7.75	Put	Bond Future	273.0000	279.0000	2.198	0	0	0
2011/01/05	R201 2011/05/05	7.80	Call	Bond Future	2,337.0000	2,297.0000	(1.712)	0	0	0
2011/01/05	R201 2011/05/05	7.80	Put	Bond Future	244.0000	249.0000	2.049	0	0	0
2011/01/05	R201 2011/05/05	7.70	Call	Bond Future	2,082.0000	2,044.0000	(1.825)	0	0	0
2011/01/05	R201 2011/05/05	7.70	Put	Bond Future	305.0000	312.0000	2.295	0	0	0
2011/01/05	R201 2011/08/04			Bond Future	7.2620	7.2770	0.207	0.0000	0.0000	0
2011/01/05	R201 2011/08/04	7.25	Call	Bond Future	1,144.0000	1,119.0000	(2.185)	0	0	0
2011/01/05	R201 2011/08/04	7.25	Put	Bond Future	1,180.0000	1,200.0000	1.695	0	0	0
2011/01/05	R201 2011/08/04	7.30	Call	Bond Future	1,224.0000	1,198.0000	(2.124)	0	0	0
2011/01/05	R201 2011/08/04	7.30	Put	Bond Future	1,109.0000	1,129.0000	1.803	0	0	0
2011/01/05	R201 2011/08/04	7.20	Call	Bond Future	1,068.0000	1,043.0000	(2.341)	0	0	0

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2011/01/05	R201 2011/08/04	7.20	Put	Bond Future	1,255.0000	1,276.0000	1.673	0	0	0
2011/01/05	R202 2011/02/03			Bond Future	0.3800	0.3810	0.263	0.0000	0.0000	3,689
2011/01/05	R202 2011/02/03	3.05	Call	Bond Future	60,524.0000	60,494.0000	(0.050)	0	0	0
2011/01/05	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R202 2011/02/03	3.10	Call	Bond Future	61,371.0000	61,341.0000	(0.049)	0	0	0
2011/01/05	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R202 2011/02/03	3.00	Call	Bond Future	59,668.0000	59,639.0000	(0.049)	0	0	0
2011/01/05	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R202 2011/05/05			Bond Future	0.3030	0.3040	0.330	0.0000	0.0000	6,500
2011/01/05	R202 2011/05/05	2.05	Call	Bond Future	43,424.0000	43,394.0000	(0.069)	0	0	0
2011/01/05	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R202 2011/05/05	2.10	Call	Bond Future	44,452.0000	44,422.0000	(0.067)	0	0	0
2011/01/05	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R202 2011/05/05	2.00	Call	Bond Future	42,385.0000	42,356.0000	(0.068)	0	0	0
2011/01/05	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R203 2011/02/03			Bond Future	7.8400	7.8220	(0.230)	0.0000	0.0000	1,404
2011/01/05	R203 2011/02/03	8.50	Call	Bond Future	3,361.0000	3,447.0000	2.559	0	0	0
2011/01/05	R203 2011/02/03	8.50	Put	Bond Future	36.0000	30.0000	(16.667)	0	0	0
2011/01/05	R203 2011/02/03	8.55	Call	Bond Future	3,598.0000	3,685.0000	2.418	0	0	0
2011/01/05	R203 2011/02/03	8.55	Put	Bond Future	27.0000	22.0000	(18.519)	0	0	0
2011/01/05	R203 2011/02/03	8.45	Call	Bond Future	3,127.0000	3,211.0000	2.686	0	0	0
2011/01/05	R203 2011/02/03	8.45	Put	Bond Future	50.0000	41.0000	(18.000)	0	0	0
2011/01/05	R203 2011/02/03	8.00	Put	Bond Future	426.0000	385.0000	(9.624)	0	0	0
2011/01/05	R203 2011/02/03	8.00	Call	Bond Future	1,245.0000	1,296.0000	4.096	0	0	1,000
2011/01/05	R203 2011/05/05			Bond Future	7.9410	7.9210	(0.252)	0.0000	0.0000	0
2011/01/05	R203 2011/05/05	8.25	Call	Bond Future	2,486.0000	2,545.0000	2.373	0	0	0
2011/01/05	R203 2011/05/05	8.25	Put	Bond Future	968.0000	927.0000	(4.236)	0	0	0
2011/01/05	R203 2011/05/05	8.30	Call	Bond Future	2,648.0000	2,710.0000	2.341	0	0	0
2011/01/05	R203 2011/05/05	8.30	Put	Bond Future	887.0000	849.0000	(4.284)	0	0	0
2011/01/05	R203 2011/05/05	8.20	Call	Bond Future	2,327.0000	2,384.0000	2.450	0	0	0
2011/01/05	R203 2011/05/05	8.20	Put	Bond Future	1,052.0000	1,010.0000	(3.992)	0	0	0
2011/01/05	R203 2011/08/04			Bond Future	8.0510	8.0310	(0.248)	0.0000	0.0000	0
2011/01/05	R203 2011/08/04	8.00	Call	Bond Future	1,949.0000	1,992.0000	2.206	0	0	0

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2011/01/05	R203 2011/08/04	8.00	Put	Bond Future	2,193.0000	2,140.0000	(2.417)	0	0	0
2011/01/05	R203 2011/08/04	8.05	Call	Bond Future	2,072.0000	2,116.0000	2.124	0	0	0
2011/01/05	R203 2011/08/04	8.05	Put	Bond Future	2,077.0000	2,025.0000	(2.504)	0	0	0
2011/01/05	R203 2011/08/04	7.95	Call	Bond Future	1,831.0000	1,872.0000	2.239	0	0	0
2011/01/05	R203 2011/08/04	7.95	Put	Bond Future	2,315.0000	2,260.0000	(2.376)	0	0	0
2011/01/05	R204 2011/02/03			Bond Future	7.9510	7.9380	(0.164)	0.0000	0.0000	1,926
2011/01/05	R204 2011/02/03	8.50	Call	Bond Future	3,190.0000	3,255.0000	2.038	0	0	0
2011/01/05	R204 2011/02/03	8.50	Put	Bond Future	80.0000	70.0000	(12.500)	0	0	0
2011/01/05	R204 2011/02/03	8.55	Call	Bond Future	3,448.0000	3,514.0000	1.914	0	0	0
2011/01/05	R204 2011/02/03	8.55	Put	Bond Future	61.0000	52.0000	(14.754)	0	0	0
2011/01/05	R204 2011/02/03	8.45	Call	Bond Future	2,937.0000	2,998.0000	2.077	0	0	0
2011/01/05	R204 2011/02/03	8.45	Put	Bond Future	106.0000	91.0000	(14.151)	0	0	0
2011/01/05	R204 2011/05/05			Bond Future	8.0450	8.0320	(0.162)	0.0000	0.0000	0
2011/01/05	R204 2011/05/05	8.50	Call	Bond Future	3,383.0000	3,429.0000	1.360	0	0	0
2011/01/05	R204 2011/05/05	8.50	Put	Bond Future	873.0000	846.0000	(3.093)	0	0	0
2011/01/05	R204 2011/05/05	8.55	Call	Bond Future	3,580.0000	3,627.0000	1.313	0	0	0
2011/01/05	R204 2011/05/05	8.55	Put	Bond Future	799.0000	773.0000	(3.254)	0	0	0
2011/01/05	R204 2011/05/05	8.45	Call	Bond Future	3,191.0000	3,235.0000	1.379	0	0	0
2011/01/05	R204 2011/05/05	8.45	Put	Bond Future	953.0000	924.0000	(3.043)	0	0	0
2011/01/05	R204 2011/08/04			Bond Future	8.1480	8.1340	(0.172)	0.0000	0.0000	0
2011/01/05	R204 2011/08/04	8.00	Call	Bond Future	2,017.0000	2,046.0000	1.438	0	0	0
2011/01/05	R204 2011/08/04	8.00	Put	Bond Future	2,825.0000	2,778.0000	(1.664)	0	0	0
2011/01/05	R204 2011/08/04	8.05	Call	Bond Future	2,147.0000	2,178.0000	1.444	0	0	0
2011/01/05	R204 2011/08/04	8.05	Put	Bond Future	2,681.0000	2,636.0000	(1.678)	0	0	0
2011/01/05	R204 2011/08/04	7.95	Call	Bond Future	1,892.0000	1,920.0000	1.480	0	0	0
2011/01/05	R204 2011/08/04	7.95	Put	Bond Future	2,975.0000	2,927.0000	(1.613)	0	0	0
2011/01/05	R206 2011/02/03			Bond Future	6.6670	6.6590	(0.120)	0.0000	0.0000	0
2011/01/05	R206 2011/02/03	8.00	Call	Bond Future	3,473.0000	3,494.0000	0.605	0	0	0
2011/01/05	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R206 2011/02/03	8.05	Call	Bond Future	3,600.0000	3,622.0000	0.611	0	0	0
2011/01/05	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R206 2011/02/03	7.95	Call	Bond Future	3,345.0000	3,367.0000	0.658	0	0	0
2011/01/05	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/05	R206 2011/05/05			Bond Future	6.7580	6.7490	(0.133)	0.0000	0.0000	0
2011/01/05	R206 2011/05/05	7.50	Call	Bond Future	1,949.0000	1,965.0000	0.821	0	0	0
2011/01/05	R206 2011/05/05	7.50	Put	Bond Future	155.0000	149.0000	(3.871)	0	0	0
2011/01/05	R206 2011/05/05	7.55	Call	Bond Future	2,051.0000	2,068.0000	0.829	0	0	0
2011/01/05	R206 2011/05/05	7.55	Put	Bond Future	137.0000	132.0000	(3.650)	0	0	0
2011/01/05	R206 2011/05/05	7.45	Call	Bond Future	1,849.0000	1,865.0000	0.865	0	0	0
2011/01/05	R206 2011/05/05	7.45	Put	Bond Future	174.0000	168.0000	(3.448)	0	0	0
2011/01/05	R206 2011/08/04			Bond Future	6.8710	6.8620	(0.131)	0.0000	0.0000	0
2011/01/05	R206 2011/08/04	7.00	Call	Bond Future	1,002.0000	1,011.0000	0.898	0	0	0
2011/01/05	R206 2011/08/04	7.00	Put	Bond Future	716.0000	705.0000	(1.536)	0	0	0
2011/01/05	R206 2011/08/04	7.05	Call	Bond Future	1,065.0000	1,074.0000	0.845	0	0	0
2011/01/05	R206 2011/08/04	7.05	Put	Bond Future	668.0000	657.0000	(1.647)	0	0	0
2011/01/05	R206 2011/08/04	6.95	Call	Bond Future	939.0000	948.0000	0.958	0	0	0
2011/01/05	R206 2011/08/04	6.95	Put	Bond Future	764.0000	753.0000	(1.440)	0	0	0
2011/01/05	R207 2011/02/03			Bond Future	8.0540	8.0260	(0.348)	0.0000	0.0000	800
2011/01/05	R207 2011/02/03	8.75	Call	Bond Future	4,156.0000	4,317.0000	3.874	0	0	0
2011/01/05	R207 2011/02/03	8.75	Put	Bond Future	41.0000	32.0000	(21.951)	0	0	0
2011/01/05	R207 2011/02/03	8.80	Call	Bond Future	4,432.0000	4,595.0000	3.678	0	0	0
2011/01/05	R207 2011/02/03	8.80	Put	Bond Future	30.0000	23.0000	(23.333)	0	0	0
2011/01/05	R207 2011/02/03	8.70	Call	Bond Future	3,881.0000	4,039.0000	4.071	0	0	0
2011/01/05	R207 2011/02/03	8.70	Put	Bond Future	54.0000	42.0000	(22.222)	0	0	0
2011/01/05	R207 2011/05/05			Bond Future	8.1440	8.1150	(0.356)	0.0000	0.0000	0
2011/01/05	R207 2011/05/05	8.50	Call	Bond Future	3,191.0000	3,300.0000	3.416	0	0	0
2011/01/05	R207 2011/05/05	8.50	Put	Bond Future	1,111.0000	1,048.0000	(5.671)	0	0	0
2011/01/05	R207 2011/05/05	8.55	Call	Bond Future	3,387.0000	3,500.0000	3.336	0	0	0
2011/01/05	R207 2011/05/05	8.55	Put	Bond Future	1,020.0000	961.0000	(5.784)	0	0	0
2011/01/05	R207 2011/05/05	8.45	Call	Bond Future	2,999.0000	3,105.0000	3.535	0	0	0
2011/01/05	R207 2011/05/05	8.45	Put	Bond Future	1,208.0000	1,142.0000	(5.464)	0	0	0
2011/01/05	R207 2011/08/04			Bond Future	8.2420	8.2110	(0.376)	0.0000	0.0000	0
2011/01/05	R207 2011/08/04	8.25	Call	Bond Future	2,592.0000	2,680.0000	3.395	0	0	0
2011/01/05	R207 2011/08/04	8.25	Put	Bond Future	2,546.0000	2,455.0000	(3.574)	0	0	0
2011/01/05	R207 2011/08/04	8.30	Call	Bond Future	2,744.0000	2,835.0000	3.316	0	0	0
2011/01/05	R207 2011/08/04	8.30	Put	Bond Future	2,410.0000	2,323.0000	(3.610)	0	0	0
2011/01/05	R207 2011/08/04	8.20	Call	Bond Future	2,444.0000	2,529.0000	3.478	0	0	0

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2011/01/05	R207 2011/08/04	8.20	Put	Bond Future	2,687.0000	2,593.0000	(3.498)	0	0	0
2011/01/05	R208 2011/02/03			Bond Future	8.0720	8.0340	(0.471)	0.0000	0.0000	5,598
2011/01/05	R208 2011/02/03	8.75	Call	Bond Future	4,280.0000	4,511.0000	5.397	0	0	0
2011/01/05	R208 2011/02/03	8.75	Put	Bond Future	50.0000	36.0000	(28.000)	0	0	0
2011/01/05	R208 2011/02/03	8.80	Call	Bond Future	4,569.0000	4,804.0000	5.143	0	0	0
2011/01/05	R208 2011/02/03	8.80	Put	Bond Future	37.0000	27.0000	(27.027)	0	0	0
2011/01/05	R208 2011/02/03	8.70	Call	Bond Future	3,992.0000	4,220.0000	5.711	0	0	0
2011/01/05	R208 2011/02/03	8.70	Put	Bond Future	65.0000	48.0000	(26.154)	0	0	0
2011/01/05	R208 2011/05/05			Bond Future	8.1520	8.1130	(0.478)	0.0000	0.0000	0
2011/01/05	R208 2011/05/05	8.50	Call	Bond Future	3,327.0000	3,486.0000	4.779	0	0	0
2011/01/05	R208 2011/05/05	8.50	Put	Bond Future	1,171.0000	1,084.0000	(7.430)	0	0	0
2011/01/05	R208 2011/05/05	8.55	Call	Bond Future	3,534.0000	3,699.0000	4.669	0	0	0
2011/01/05	R208 2011/05/05	8.55	Put	Bond Future	1,074.0000	993.0000	(7.542)	0	0	0
2011/01/05	R208 2011/05/05	8.45	Call	Bond Future	3,125.0000	3,279.0000	4.928	0	0	0
2011/01/05	R208 2011/05/05	8.45	Put	Bond Future	1,275.0000	1,183.0000	(7.216)	0	0	0
2011/01/05	R208 2011/08/04			Bond Future	8.2380	8.1970	(0.498)	0.0000	0.0000	0
2011/01/05	R208 2011/08/04	8.25	Call	Bond Future	2,754.0000	2,880.0000	4.575	0	0	0
2011/01/05	R208 2011/08/04	8.25	Put	Bond Future	2,680.0000	2,554.0000	(4.701)	0	0	0
2011/01/05	R208 2011/08/04	8.30	Call	Bond Future	2,917.0000	3,048.0000	4.491	0	0	0
2011/01/05	R208 2011/08/04	8.30	Put	Bond Future	2,537.0000	2,415.0000	(4.809)	0	0	0
2011/01/05	R208 2011/08/04	8.20	Call	Bond Future	2,596.0000	2,718.0000	4.700	0	0	0
2011/01/05	R208 2011/08/04	8.20	Put	Bond Future	2,830.0000	2,699.0000	(4.629)	0	0	0
2011/01/05	R209 2011/02/03			Bond Future	8.1880	8.1410	(0.574)	0.0000	0.0000	22,596
2011/01/05	R209 2011/02/03	9.00	Call	Bond Future	6,735.0000	7,139.0000	5.999	0	0	0
2011/01/05	R209 2011/02/03	9.00	Put	Bond Future	41.0000	27.0000	(34.146)	0	0	0
2011/01/05	R209 2011/02/03	9.05	Call	Bond Future	7,107.0000	7,514.0000	5.727	0	0	0
2011/01/05	R209 2011/02/03	9.05	Put	Bond Future	30.0000	20.0000	(33.333)	0	0	0
2011/01/05	R209 2011/02/03	8.95	Call	Bond Future	6,362.0000	6,763.0000	6.303	0	0	0
2011/01/05	R209 2011/02/03	8.95	Put	Bond Future	53.0000	37.0000	(30.189)	0	0	0
2011/01/05	R209 2011/05/05			Bond Future	8.2410	8.1930	(0.582)	0.0000	0.0000	0
2011/01/05	R209 2011/05/05	8.50	Call	Bond Future	4,122.0000	4,384.0000	6.356	0	0	0
2011/01/05	R209 2011/05/05	8.50	Put	Bond Future	1,908.0000	1,748.0000	(8.386)	0	0	0
2011/01/05	R209 2011/05/05	8.55	Call	Bond Future	4,387.0000	4,659.0000	6.200	0	0	0

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2011/01/05	R209 2011/05/05	8.55	Put	Bond Future	1,756.0000	1,607.0000	(8.485)	0	0	0
2011/01/05	R209 2011/05/05	8.45	Call	Bond Future	3,863.0000	4,116.0000	6.549	0	0	0
2011/01/05	R209 2011/05/05	8.45	Put	Bond Future	2,068.0000	1,900.0000	(8.124)	0	0	0
2011/01/05	R209 2011/08/04			Bond Future	8.2960	8.2470	(0.591)	0.0000	0.0000	0
2011/01/05	R209 2011/08/04	8.50	Call	Bond Future	4,746.0000	4,994.0000	5.225	0	0	0
2011/01/05	R209 2011/08/04	8.50	Put	Bond Future	3,013.0000	2,836.0000	(5.875)	0	0	0
2011/01/05	R209 2011/08/04	8.55	Call	Bond Future	4,992.0000	5,247.0000	5.108	0	0	0
2011/01/05	R209 2011/08/04	8.55	Put	Bond Future	2,844.0000	2,674.0000	(5.977)	0	0	0
2011/01/05	R209 2011/08/04	8.45	Call	Bond Future	4,505.0000	4,746.0000	5.350	0	0	0
2011/01/05	R209 2011/08/04	8.45	Put	Bond Future	3,191.0000	3,007.0000	(5.766)	0	0	0
2011/01/05	R209 2011/08/04	10.10	Call	Bond Future	13,818.0000	14,208.0000	2.822	0	0	0
2011/01/05	R209 2011/08/04	10.10	Put	Bond Future	394.0000	359.0000	(8.883)	0	0	0
2011/01/05	R210 2011/02/03			Bond Future	0.9610	0.9620	0.104	0.0000	0.0000	2
2011/01/05	R210 2011/02/03	3.10	Call	Bond Future	32,455.0000	32,437.0000	(0.055)	0	0	0
2011/01/05	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R210 2011/02/03	3.15	Call	Bond Future	33,087.0000	33,069.0000	(0.054)	0	0	0
2011/01/05	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R210 2011/02/03	3.05	Call	Bond Future	31,817.0000	31,799.0000	(0.057)	0	0	0
2011/01/05	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R211 2011/02/03			Bond Future	1.7380	1.7400	0.115	0.0000	0.0000	589
2011/01/05	R211 2011/02/03	2.50	Call	Bond Future	4,309.0000	4,297.0000	(0.278)	0	0	0
2011/01/05	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R211 2011/02/03	2.55	Call	Bond Future	4,584.0000	4,573.0000	(0.240)	0	0	0
2011/01/05	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R211 2011/02/03	2.45	Call	Bond Future	4,032.0000	4,021.0000	(0.273)	0	0	0
2011/01/05	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R212 2011/02/03			Bond Future	2.4840	2.4850	0.040	0.0000	0.0000	2,518
2011/01/05	R212 2011/02/03	3.00	Call	Bond Future	4,866.0000	4,856.0000	(0.206)	0	0	0
2011/01/05	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R212 2011/02/03	3.05	Call	Bond Future	5,323.0000	5,313.0000	(0.188)	0	0	0
2011/01/05	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R212 2011/02/03	2.95	Call	Bond Future	4,406.0000	4,396.0000	(0.227)	0	0	0
2011/01/05	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/05	R213 2011/02/03			Bond Future	8.2820	8.2340	(0.580)	0.0000	0.0000	0
2011/01/05	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/02/03	8.00	Put	Bond Future	2,532.0000	2,108.0000	(16.746)	0	0	0
2011/01/05	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/02/03	8.05	Put	Bond Future	2,075.0000	1,651.0000	(20.434)	0	0	0
2011/01/05	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/02/03	7.95	Put	Bond Future	2,992.0000	2,568.0000	(14.171)	0	0	0
2011/01/05	R213 2011/05/05			Bond Future	8.3410	8.2920	(0.587)	0.0000	0.0000	0
2011/01/05	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/05/05	8.00	Put	Bond Future	3,035.0000	2,608.0000	(14.069)	0	0	0
2011/01/05	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/05/05	8.05	Put	Bond Future	2,580.0000	2,154.0000	(16.512)	0	0	0
2011/01/05	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/05/05	7.95	Put	Bond Future	3,493.0000	3,067.0000	(12.196)	0	0	0
2011/01/05	R213 2011/08/04			Bond Future	8.4040	8.3540	(0.595)	0.0000	0.0000	0
2011/01/05	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/08/04	8.00	Put	Bond Future	3,563.0000	3,133.0000	(12.068)	0	0	0
2011/01/05	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/08/04	8.05	Put	Bond Future	3,110.0000	2,681.0000	(13.794)	0	0	0
2011/01/05	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/05	R213 2011/08/04	7.95	Put	Bond Future	4,019.0000	3,589.0000	(10.699)	0	0	0
2011/01/05	TRT1 2011/02/03			Index Future	344.4100	344.9480	0.156	0.0000	0.0000	100
2011/01/05	TRT1 2011/05/05			Index Future	349.1100	349.6570	0.157	0.0000	0.0000	0
Total										176077.00