



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/01/2011

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
2011/01/06	AL7T 2011/02/03			Index Future	378.0430	376.3320	(0.453)	0.0000	0.0000	30
2011/01/06	ALBI 2011/02/03			Index Future	348.4220	347.0450	(0.395)	0.0000	0.0000	1,123
2011/01/06	ALBI 2011/05/05			Index Future	353.4590	352.0620	(0.395)	0.0000	0.0000	2
2011/01/06	CRD1 2011/02/03			Index Future	154.4480	154.1240	(0.210)	0.0000	0.0000	2
2011/01/06	CRD1 2011/05/05			Index Future	156.5570	156.2280	(0.210)	0.0000	0.0000	0
2011/01/06	GOVI 2011/02/03			GOVI	349.0410	347.7130	(0.380)	0.0000	0.0000	211
2011/01/06	GOVI 2011/02/03	343.00	Call	GOVI	60,410.0000	47,130.0000	(21.983)	0	0	0
2011/01/06	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/06	GOVI 2011/02/03	343.01	Call	GOVI	60,310.0000	47,030.0000	(22.020)	0	0	0
2011/01/06	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/06	GOVI 2011/02/03	342.99	Call	GOVI	60,510.0000	47,230.0000	(21.947)	0	0	0
2011/01/06	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/06	GOVI 2011/05/05			GOVI	354.0870	352.7390	(0.381)	0.0000	0.0000	0
2011/01/06	GOVI 2011/05/05	349.00	Call	GOVI	50,870.0000	37,390.0000	(26.499)	0	0	0
2011/01/06	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/06	GOVI 2011/05/05	349.01	Call	GOVI	50,770.0000	37,290.0000	(26.551)	0	0	0
2011/01/06	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/06	GOVI 2011/05/05	348.99	Call	GOVI	50,970.0000	37,490.0000	(26.447)	0	0	0
2011/01/06	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/06	IGOV 2011/02/03			Index Future	148.4890	148.4830	(0.004)	0.0000	0.0000	6
2011/01/06	IGOV 2011/05/05			Index Future	150.6350	150.6290	(0.004)	0.0000	0.0000	0

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2011/01/06	IGOV 2011/08/04			Index Future	152.7980	152.7920	(0.004)	0.0000	0.0000	0
2011/01/06	ILBI 2011/02/03			Index Future	402.4250	402.4120	(0.003)	0.0000	0.0000	370
2011/01/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/06	JBAF 2011/01/19			Jibar Tradeable Future	5.5040	5.5110	0.127	0.0000	0.0000	7,791
2011/01/06	JBAF 2011/02/16			Jibar Tradeable Future	5.4410	5.4630	0.404	0.0000	0.0000	2,500
2011/01/06	JBAF 2011/03/16			Jibar Tradeable Future	5.4050	5.4290	0.444	94.5800	94.5800	6,290
2011/01/06	JBAF 2011/04/20			Jibar Tradeable Future	5.3710	5.3930	0.410	0.0000	0.0000	2
2011/01/06	JBAF 2011/05/18			Jibar Tradeable Future	5.3760	5.3960	0.372	0.0000	0.0000	2,000
2011/01/06	JBAF 2011/06/15			Jibar Tradeable Future	5.3770	5.3960	0.353	0.0000	0.0000	3,790
2011/01/06	JBAF 2011/09/21			Jibar Tradeable Future	5.4940	5.5110	0.309	94.5000	94.5000	15,090
2011/01/06	JBAF 2011/12/21			Jibar Tradeable Future	5.7460	5.7640	0.313	0.0000	0.0000	5,290
2011/01/06	JBAF 2012/03/20			Jibar Tradeable Future	6.0250	6.0360	0.183	0.0000	0.0000	290
2011/01/06	JBAF 2012/06/20			Jibar Tradeable Future	6.3470	6.3660	0.299	0.0000	0.0000	390
2011/01/06	JBAF 2012/09/19			Jibar Tradeable Future	6.6570	6.6730	0.240	0.0000	0.0000	41,490
2011/01/06	JBAF 2012/12/19			Jibar Tradeable Future	6.8900	6.9000	0.145	0.0000	0.0000	390
2011/01/06	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/06	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/06	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/06	OTH1 2011/02/03			Index Future	344.6820	343.0560	(0.472)	0.0000	0.0000	3
2011/01/06	OTH1 2011/05/05			Index Future	349.6660	348.0160	(0.472)	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
2011/01/06	R157 2011/02/03			Bond Future	7.2220	7.2720	0.692	0.0000	0.0000	7,886
2011/01/06	R157 2011/02/03	7.90	Call	Bond Future	2,970.0000	2,755.0000	(7.239)	0	0	0
2011/01/06	R157 2011/02/03	7.90	Put	Bond Future	17.0000	23.0000	35.294	0	0	0
2011/01/06	R157 2011/02/03	7.95	Call	Bond Future	3,179.0000	2,962.0000	(6.826)	0	0	0
2011/01/06	R157 2011/02/03	7.95	Put	Bond Future	12.0000	16.0000	33.333	0	0	0
2011/01/06	R157 2011/02/03	7.85	Call	Bond Future	2,763.0000	2,549.0000	(7.745)	0	0	0
2011/01/06	R157 2011/02/03	7.85	Put	Bond Future	25.0000	32.0000	28.000	0	0	0
2011/01/06	R157 2011/05/05			Bond Future	7.3220	7.3760	0.738	0.0000	0.0000	705
2011/01/06	R157 2011/05/05	7.75	Call	Bond Future	2,351.0000	2,188.0000	(6.933)	0	0	0
2011/01/06	R157 2011/05/05	7.75	Put	Bond Future	580.0000	642.0000	10.690	0	0	0
2011/01/06	R157 2011/05/05	7.80	Call	Bond Future	2,501.0000	2,333.0000	(6.717)	0	0	0
2011/01/06	R157 2011/05/05	7.80	Put	Bond Future	525.0000	583.0000	11.048	0	0	0
2011/01/06	R157 2011/05/05	7.70	Call	Bond Future	2,205.0000	2,046.0000	(7.211)	0	0	0
2011/01/06	R157 2011/05/05	7.70	Put	Bond Future	639.0000	706.0000	10.485	0	0	0
2011/01/06	R157 2011/05/05	7.65	Call	Bond Future	2,063.0000	1,910.0000	(7.416)	0	0	0
2011/01/06	R157 2011/05/05	7.65	Put	Bond Future	703.0000	775.0000	10.242	0	0	0
2011/01/06	R157 2011/08/04			Bond Future	7.4370	7.4950	0.780	0.0000	0.0000	0
2011/01/06	R157 2011/08/04	7.50	Call	Bond Future	1,702.0000	1,580.0000	(7.168)	0	0	0
2011/01/06	R157 2011/08/04	7.50	Put	Bond Future	1,455.0000	1,560.0000	7.216	0	0	0
2011/01/06	R157 2011/08/04	7.55	Call	Bond Future	1,811.0000	1,684.0000	(7.013)	0	0	0
2011/01/06	R157 2011/08/04	7.55	Put	Bond Future	1,368.0000	1,469.0000	7.383	0	0	0
2011/01/06	R157 2011/08/04	7.45	Call	Bond Future	1,597.0000	1,479.0000	(7.389)	0	0	0
2011/01/06	R157 2011/08/04	7.45	Put	Bond Future	1,546.0000	1,655.0000	7.050	0	0	0
2011/01/06	R186 2011/02/03			Bond Future	8.1720	8.2360	0.783	0.0000	0.0000	25,674
2011/01/06	R186 2011/02/03	9.00	Call	Bond Future	7,985.0000	7,353.0000	(7.915)	0	0	0
2011/01/06	R186 2011/02/03	9.00	Put	Bond Future	33.0000	44.0000	33.333	0	0	0
2011/01/06	R186 2011/02/03	9.05	Call	Bond Future	8,431.0000	7,797.0000	(7.520)	0	0	0
2011/01/06	R186 2011/02/03	9.05	Put	Bond Future	24.0000	33.0000	37.500	0	0	0
2011/01/06	R186 2011/02/03	8.95	Call	Bond Future	7,538.0000	6,910.0000	(8.331)	0	0	0
2011/01/06	R186 2011/02/03	8.95	Put	Bond Future	44.0000	59.0000	34.091	0	0	0
2011/01/06	R186 2011/02/03	7.75	Put	Bond Future	4,607.0000	5,168.0000	12.177	0	0	0
2011/01/06	R186 2011/02/03	7.75	Call	Bond Future	235.0000	153.0000	(34.894)	0	0	3,000
2011/01/06	R186 2011/05/05			Bond Future	8.2420	8.3090	0.813	0.0000	0.0000	0
2011/01/06	R186 2011/05/05	8.75	Call	Bond Future	6,267.0000	5,777.0000	(7.819)	0	0	0

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2011/01/06	R186 2011/05/05	8.75	Put	Bond Future	1,380.0000	1,552.0000	12.464	0	0	0
2011/01/06	R186 2011/05/05	8.80	Call	Bond Future	6,612.0000	6,110.0000	(7.592)	0	0	0
2011/01/06	R186 2011/05/05	8.80	Put	Bond Future	1,260.0000	1,420.0000	12.698	0	0	0
2011/01/06	R186 2011/05/05	8.70	Call	Bond Future	5,927.0000	5,450.0000	(8.048)	0	0	0
2011/01/06	R186 2011/05/05	8.70	Put	Bond Future	1,508.0000	1,693.0000	12.268	0	0	0
2011/01/06	R186 2011/05/05	8.00	Put	Bond Future	4,539.0000	4,940.0000	8.835	0	0	0
2011/01/06	R186 2011/05/05	8.00	Call	Bond Future	2,104.0000	1,843.0000	(12.405)	0	0	5,500
2011/01/06	R186 2011/08/04			Bond Future	8.3170	8.3860	0.830	0.0000	0.0000	0
2011/01/06	R186 2011/08/04	8.25	Call	Bond Future	3,995.0000	3,663.0000	(8.310)	0	0	0
2011/01/06	R186 2011/08/04	8.25	Put	Bond Future	4,650.0000	4,987.0000	7.247	0	0	0
2011/01/06	R186 2011/08/04	8.30	Call	Bond Future	4,239.0000	3,895.0000	(8.115)	0	0	0
2011/01/06	R186 2011/08/04	8.30	Put	Bond Future	4,405.0000	4,730.0000	7.378	0	0	0
2011/01/06	R186 2011/08/04	8.20	Call	Bond Future	3,758.0000	3,438.0000	(8.515)	0	0	0
2011/01/06	R186 2011/08/04	8.20	Put	Bond Future	4,905.0000	5,254.0000	7.115	0	0	0
2011/01/06	R201 2011/02/03			Bond Future	7.0590	7.1040	0.637	0.0000	0.0000	489
2011/01/06	R201 2011/02/03	8.00	Call	Bond Future	3,186.0000	3,031.0000	(4.865)	0	0	0
2011/01/06	R201 2011/02/03	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/01/06	R201 2011/02/03	8.05	Call	Bond Future	3,351.0000	3,196.0000	(4.625)	0	0	0
2011/01/06	R201 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/06	R201 2011/02/03	7.95	Call	Bond Future	3,020.0000	2,865.0000	(5.132)	0	0	0
2011/01/06	R201 2011/02/03	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/01/06	R201 2011/05/05			Bond Future	7.1590	7.2070	0.670	0.0000	0.0000	0
2011/01/06	R201 2011/05/05	7.75	Call	Bond Future	2,169.0000	2,045.0000	(5.717)	0	0	0
2011/01/06	R201 2011/05/05	7.75	Put	Bond Future	279.0000	310.0000	11.111	0	0	0
2011/01/06	R201 2011/05/05	7.80	Call	Bond Future	2,297.0000	2,170.0000	(5.529)	0	0	0
2011/01/06	R201 2011/05/05	7.80	Put	Bond Future	249.0000	277.0000	11.245	0	0	0
2011/01/06	R201 2011/05/05	7.70	Call	Bond Future	2,044.0000	1,923.0000	(5.920)	0	0	0
2011/01/06	R201 2011/05/05	7.70	Put	Bond Future	312.0000	346.0000	10.897	0	0	0
2011/01/06	R201 2011/08/04			Bond Future	7.2770	7.3300	0.728	0.0000	0.0000	0
2011/01/06	R201 2011/08/04	7.25	Call	Bond Future	1,119.0000	1,039.0000	(7.149)	0	0	0
2011/01/06	R201 2011/08/04	7.25	Put	Bond Future	1,200.0000	1,280.0000	6.667	0	0	0
2011/01/06	R201 2011/08/04	7.30	Call	Bond Future	1,198.0000	1,114.0000	(7.012)	0	0	0
2011/01/06	R201 2011/08/04	7.30	Put	Bond Future	1,129.0000	1,204.0000	6.643	0	0	0
2011/01/06	R201 2011/08/04	7.20	Call	Bond Future	1,043.0000	967.0000	(7.287)	0	0	0

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2011/01/06	R201 2011/08/04	7.20	Put	Bond Future	1,276.0000	1,359.0000	6.505	0	0	0
2011/01/06	R202 2011/02/03			Bond Future	0.3810	0.3810	0.000	0.0000	0.0000	3,689
2011/01/06	R202 2011/02/03	3.05	Call	Bond Future	60,494.0000	60,494.0000	0.000	0	0	0
2011/01/06	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R202 2011/02/03	3.10	Call	Bond Future	61,341.0000	61,341.0000	0.000	0	0	0
2011/01/06	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R202 2011/02/03	3.00	Call	Bond Future	59,639.0000	59,639.0000	0.000	0	0	0
2011/01/06	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R202 2011/05/05			Bond Future	0.3040	0.3040	0.000	0.0000	0.0000	6,500
2011/01/06	R202 2011/05/05	2.05	Call	Bond Future	43,394.0000	43,394.0000	0.000	0	0	0
2011/01/06	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R202 2011/05/05	2.10	Call	Bond Future	44,422.0000	44,422.0000	0.000	0	0	0
2011/01/06	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R202 2011/05/05	2.00	Call	Bond Future	42,356.0000	42,356.0000	0.000	0	0	0
2011/01/06	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R203 2011/02/03			Bond Future	7.8220	7.8810	0.754	0.0000	0.0000	1,404
2011/01/06	R203 2011/02/03	8.50	Call	Bond Future	3,447.0000	3,154.0000	(8.500)	0	0	0
2011/01/06	R203 2011/02/03	8.50	Put	Bond Future	30.0000	40.0000	33.333	0	0	0
2011/01/06	R203 2011/02/03	8.55	Call	Bond Future	3,685.0000	3,390.0000	(8.005)	0	0	0
2011/01/06	R203 2011/02/03	8.55	Put	Bond Future	22.0000	30.0000	36.364	0	0	0
2011/01/06	R203 2011/02/03	8.45	Call	Bond Future	3,211.0000	2,921.0000	(9.031)	0	0	0
2011/01/06	R203 2011/02/03	8.45	Put	Bond Future	41.0000	54.0000	31.707	0	0	0
2011/01/06	R203 2011/02/03	8.00	Put	Bond Future	385.0000	476.0000	23.636	0	0	0
2011/01/06	R203 2011/02/03	8.00	Call	Bond Future	1,296.0000	1,084.0000	(16.358)	0	0	1,000
2011/01/06	R203 2011/05/05			Bond Future	7.9210	7.9840	0.795	0.0000	0.0000	0
2011/01/06	R203 2011/05/05	8.25	Call	Bond Future	2,545.0000	2,336.0000	(8.212)	0	0	0
2011/01/06	R203 2011/05/05	8.25	Put	Bond Future	927.0000	1,031.0000	11.219	0	0	0
2011/01/06	R203 2011/05/05	8.30	Call	Bond Future	2,710.0000	2,494.0000	(7.970)	0	0	0
2011/01/06	R203 2011/05/05	8.30	Put	Bond Future	849.0000	946.0000	11.425	0	0	0
2011/01/06	R203 2011/05/05	8.20	Call	Bond Future	2,384.0000	2,182.0000	(8.473)	0	0	0
2011/01/06	R203 2011/05/05	8.20	Put	Bond Future	1,010.0000	1,120.0000	10.891	0	0	0
2011/01/06	R203 2011/08/04			Bond Future	8.0310	8.0970	0.822	0.0000	0.0000	0
2011/01/06	R203 2011/08/04	8.00	Call	Bond Future	1,992.0000	1,834.0000	(7.932)	0	0	0

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2011/01/06	R203 2011/08/04	8.00	Put	Bond Future	2,140.0000	2,297.0000	7.336	0	0	0
2011/01/06	R203 2011/08/04	8.05	Call	Bond Future	2,116.0000	1,952.0000	(7.750)	0	0	0
2011/01/06	R203 2011/08/04	8.05	Put	Bond Future	2,025.0000	2,176.0000	7.457	0	0	0
2011/01/06	R203 2011/08/04	7.95	Call	Bond Future	1,872.0000	1,720.0000	(8.120)	0	0	0
2011/01/06	R203 2011/08/04	7.95	Put	Bond Future	2,260.0000	2,423.0000	7.212	0	0	0
2011/01/06	R204 2011/02/03			Bond Future	7.9380	8.0230	1.071	0.0000	0.0000	1,926
2011/01/06	R204 2011/02/03	8.50	Call	Bond Future	3,255.0000	2,800.0000	(13.978)	0	0	0
2011/01/06	R204 2011/02/03	8.50	Put	Bond Future	70.0000	105.0000	50.000	0	0	0
2011/01/06	R204 2011/02/03	8.55	Call	Bond Future	3,514.0000	3,052.0000	(13.147)	0	0	0
2011/01/06	R204 2011/02/03	8.55	Put	Bond Future	52.0000	80.0000	53.846	0	0	0
2011/01/06	R204 2011/02/03	8.45	Call	Bond Future	2,998.0000	2,554.0000	(14.810)	0	0	0
2011/01/06	R204 2011/02/03	8.45	Put	Bond Future	91.0000	137.0000	50.549	0	0	0
2011/01/06	R204 2011/05/05			Bond Future	8.0320	8.1210	1.108	0.0000	0.0000	0
2011/01/06	R204 2011/05/05	8.50	Call	Bond Future	3,429.0000	3,073.0000	(10.382)	0	0	0
2011/01/06	R204 2011/05/05	8.50	Put	Bond Future	846.0000	988.0000	16.785	0	0	0
2011/01/06	R204 2011/05/05	8.55	Call	Bond Future	3,627.0000	3,262.0000	(10.063)	0	0	0
2011/01/06	R204 2011/05/05	8.55	Put	Bond Future	773.0000	906.0000	17.206	0	0	0
2011/01/06	R204 2011/05/05	8.45	Call	Bond Future	3,235.0000	2,890.0000	(10.665)	0	0	0
2011/01/06	R204 2011/05/05	8.45	Put	Bond Future	924.0000	1,077.0000	16.558	0	0	0
2011/01/06	R204 2011/08/04			Bond Future	8.1340	8.2270	1.143	0.0000	0.0000	0
2011/01/06	R204 2011/08/04	8.00	Call	Bond Future	2,046.0000	1,816.0000	(11.241)	0	0	0
2011/01/06	R204 2011/08/04	8.00	Put	Bond Future	2,778.0000	3,052.0000	9.863	0	0	0
2011/01/06	R204 2011/08/04	8.05	Call	Bond Future	2,178.0000	1,938.0000	(11.019)	0	0	0
2011/01/06	R204 2011/08/04	8.05	Put	Bond Future	2,636.0000	2,900.0000	10.015	0	0	0
2011/01/06	R204 2011/08/04	7.95	Call	Bond Future	1,920.0000	1,698.0000	(11.563)	0	0	0
2011/01/06	R204 2011/08/04	7.95	Put	Bond Future	2,927.0000	3,209.0000	9.634	0	0	0
2011/01/06	R206 2011/02/03			Bond Future	6.6590	6.7100	0.766	0.0000	0.0000	0
2011/01/06	R206 2011/02/03	8.00	Call	Bond Future	3,494.0000	3,359.0000	(3.864)	0	0	0
2011/01/06	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R206 2011/02/03	8.05	Call	Bond Future	3,622.0000	3,486.0000	(3.755)	0	0	0
2011/01/06	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R206 2011/02/03	7.95	Call	Bond Future	3,367.0000	3,231.0000	(4.039)	0	0	0
2011/01/06	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/06	R206 2011/05/05			Bond Future	6.7490	6.8050	0.830	0.0000	0.0000	0
2011/01/06	R206 2011/05/05	7.50	Call	Bond Future	1,965.0000	1,849.0000	(5.903)	0	0	0
2011/01/06	R206 2011/05/05	7.50	Put	Bond Future	149.0000	169.0000	13.423	0	0	0
2011/01/06	R206 2011/05/05	7.55	Call	Bond Future	2,068.0000	1,949.0000	(5.754)	0	0	0
2011/01/06	R206 2011/05/05	7.55	Put	Bond Future	132.0000	150.0000	13.636	0	0	0
2011/01/06	R206 2011/05/05	7.45	Call	Bond Future	1,865.0000	1,751.0000	(6.113)	0	0	0
2011/01/06	R206 2011/05/05	7.45	Put	Bond Future	168.0000	191.0000	13.690	0	0	0
2011/01/06	R206 2011/08/04			Bond Future	6.8620	6.9240	0.904	0.0000	0.0000	0
2011/01/06	R206 2011/08/04	7.00	Call	Bond Future	1,011.0000	933.0000	(7.715)	0	0	0
2011/01/06	R206 2011/08/04	7.00	Put	Bond Future	705.0000	764.0000	8.369	0	0	0
2011/01/06	R206 2011/08/04	7.05	Call	Bond Future	1,074.0000	994.0000	(7.449)	0	0	0
2011/01/06	R206 2011/08/04	7.05	Put	Bond Future	657.0000	715.0000	8.828	0	0	0
2011/01/06	R206 2011/08/04	6.95	Call	Bond Future	948.0000	874.0000	(7.806)	0	0	0
2011/01/06	R206 2011/08/04	6.95	Put	Bond Future	753.0000	816.0000	8.367	0	0	0
2011/01/06	R207 2011/02/03			Bond Future	8.0260	8.0910	0.810	0.0000	0.0000	800
2011/01/06	R207 2011/02/03	8.75	Call	Bond Future	4,317.0000	3,933.0000	(8.895)	0	0	0
2011/01/06	R207 2011/02/03	8.75	Put	Bond Future	32.0000	43.0000	34.375	0	0	0
2011/01/06	R207 2011/02/03	8.80	Call	Bond Future	4,595.0000	4,209.0000	(8.400)	0	0	0
2011/01/06	R207 2011/02/03	8.80	Put	Bond Future	23.0000	32.0000	39.130	0	0	0
2011/01/06	R207 2011/02/03	8.70	Call	Bond Future	4,039.0000	3,659.0000	(9.408)	0	0	0
2011/01/06	R207 2011/02/03	8.70	Put	Bond Future	42.0000	57.0000	35.714	0	0	0
2011/01/06	R207 2011/05/05			Bond Future	8.1150	8.1830	0.838	0.0000	0.0000	0
2011/01/06	R207 2011/05/05	8.50	Call	Bond Future	3,300.0000	3,022.0000	(8.424)	0	0	0
2011/01/06	R207 2011/05/05	8.50	Put	Bond Future	1,048.0000	1,173.0000	11.927	0	0	0
2011/01/06	R207 2011/05/05	8.55	Call	Bond Future	3,500.0000	3,214.0000	(8.171)	0	0	0
2011/01/06	R207 2011/05/05	8.55	Put	Bond Future	961.0000	1,077.0000	12.071	0	0	0
2011/01/06	R207 2011/05/05	8.45	Call	Bond Future	3,105.0000	2,835.0000	(8.696)	0	0	0
2011/01/06	R207 2011/05/05	8.45	Put	Bond Future	1,142.0000	1,274.0000	11.559	0	0	0
2011/01/06	R207 2011/08/04			Bond Future	8.2110	8.2820	0.865	0.0000	0.0000	0
2011/01/06	R207 2011/08/04	8.25	Call	Bond Future	2,680.0000	2,463.0000	(8.097)	0	0	0
2011/01/06	R207 2011/08/04	8.25	Put	Bond Future	2,455.0000	2,647.0000	7.821	0	0	0
2011/01/06	R207 2011/08/04	8.30	Call	Bond Future	2,835.0000	2,611.0000	(7.901)	0	0	0
2011/01/06	R207 2011/08/04	8.30	Put	Bond Future	2,323.0000	2,508.0000	7.964	0	0	0
2011/01/06	R207 2011/08/04	8.20	Call	Bond Future	2,529.0000	2,319.0000	(8.304)	0	0	0

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2011/01/06	R207 2011/08/04	8.20	Put	Bond Future	2,593.0000	2,792.0000	7.675	0	0	0
2011/01/06	R208 2011/02/03			Bond Future	8.0340	8.1090	0.934	0.0000	0.0000	5,598
2011/01/06	R208 2011/02/03	8.75	Call	Bond Future	4,511.0000	4,045.0000	(10.330)	0	0	0
2011/01/06	R208 2011/02/03	8.75	Put	Bond Future	36.0000	52.0000	44.444	0	0	0
2011/01/06	R208 2011/02/03	8.80	Call	Bond Future	4,804.0000	4,333.0000	(9.804)	0	0	0
2011/01/06	R208 2011/02/03	8.80	Put	Bond Future	27.0000	38.0000	40.741	0	0	0
2011/01/06	R208 2011/02/03	8.70	Call	Bond Future	4,220.0000	3,759.0000	(10.924)	0	0	0
2011/01/06	R208 2011/02/03	8.70	Put	Bond Future	48.0000	69.0000	43.750	0	0	0
2011/01/06	R208 2011/05/05			Bond Future	8.1130	8.1900	0.949	0.0000	0.0000	0
2011/01/06	R208 2011/05/05	8.50	Call	Bond Future	3,486.0000	3,152.0000	(9.581)	0	0	0
2011/01/06	R208 2011/05/05	8.50	Put	Bond Future	1,084.0000	1,235.0000	13.930	0	0	0
2011/01/06	R208 2011/05/05	8.55	Call	Bond Future	3,699.0000	3,355.0000	(9.300)	0	0	0
2011/01/06	R208 2011/05/05	8.55	Put	Bond Future	993.0000	1,133.0000	14.099	0	0	0
2011/01/06	R208 2011/05/05	8.45	Call	Bond Future	3,279.0000	2,955.0000	(9.881)	0	0	0
2011/01/06	R208 2011/05/05	8.45	Put	Bond Future	1,183.0000	1,343.0000	13.525	0	0	0
2011/01/06	R208 2011/08/04			Bond Future	8.1970	8.2770	0.976	0.0000	0.0000	0
2011/01/06	R208 2011/08/04	8.25	Call	Bond Future	2,880.0000	2,618.0000	(9.097)	0	0	0
2011/01/06	R208 2011/08/04	8.25	Put	Bond Future	2,554.0000	2,784.0000	9.005	0	0	0
2011/01/06	R208 2011/08/04	8.30	Call	Bond Future	3,048.0000	2,777.0000	(8.891)	0	0	0
2011/01/06	R208 2011/08/04	8.30	Put	Bond Future	2,415.0000	2,636.0000	9.151	0	0	0
2011/01/06	R208 2011/08/04	8.20	Call	Bond Future	2,718.0000	2,465.0000	(9.308)	0	0	0
2011/01/06	R208 2011/08/04	8.20	Put	Bond Future	2,699.0000	2,938.0000	8.855	0	0	0
2011/01/06	R209 2011/02/03			Bond Future	8.1410	8.2110	0.860	0.0000	0.0000	22,596
2011/01/06	R209 2011/02/03	9.00	Call	Bond Future	7,139.0000	6,530.0000	(8.531)	0	0	0
2011/01/06	R209 2011/02/03	9.00	Put	Bond Future	27.0000	39.0000	44.444	0	0	0
2011/01/06	R209 2011/02/03	9.05	Call	Bond Future	7,514.0000	6,902.0000	(8.145)	0	0	0
2011/01/06	R209 2011/02/03	9.05	Put	Bond Future	20.0000	28.0000	40.000	0	0	0
2011/01/06	R209 2011/02/03	8.95	Call	Bond Future	6,763.0000	6,157.0000	(8.961)	0	0	0
2011/01/06	R209 2011/02/03	8.95	Put	Bond Future	37.0000	51.0000	37.838	0	0	0
2011/01/06	R209 2011/05/05			Bond Future	8.1930	8.2650	0.879	0.0000	0.0000	0
2011/01/06	R209 2011/05/05	8.50	Call	Bond Future	4,384.0000	3,966.0000	(9.535)	0	0	0
2011/01/06	R209 2011/05/05	8.50	Put	Bond Future	1,748.0000	1,961.0000	12.185	0	0	0
2011/01/06	R209 2011/05/05	8.55	Call	Bond Future	4,659.0000	4,228.0000	(9.251)	0	0	0

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2011/01/06	R209 2011/05/05	8.55	Put	Bond Future	1,607.0000	1,807.0000	12.446	0	0	0
2011/01/06	R209 2011/05/05	8.45	Call	Bond Future	4,116.0000	3,712.0000	(9.815)	0	0	0
2011/01/06	R209 2011/05/05	8.45	Put	Bond Future	1,900.0000	2,127.0000	11.947	0	0	0
2011/01/06	R209 2011/08/04			Bond Future	8.2470	8.3200	0.885	0.0000	0.0000	0
2011/01/06	R209 2011/08/04	8.50	Call	Bond Future	4,994.0000	4,606.0000	(7.769)	0	0	0
2011/01/06	R209 2011/08/04	8.50	Put	Bond Future	2,836.0000	3,080.0000	8.604	0	0	0
2011/01/06	R209 2011/08/04	8.55	Call	Bond Future	5,247.0000	4,848.0000	(7.604)	0	0	0
2011/01/06	R209 2011/08/04	8.55	Put	Bond Future	2,674.0000	2,907.0000	8.714	0	0	0
2011/01/06	R209 2011/08/04	8.45	Call	Bond Future	4,746.0000	4,368.0000	(7.965)	0	0	0
2011/01/06	R209 2011/08/04	8.45	Put	Bond Future	3,007.0000	3,261.0000	8.447	0	0	0
2011/01/06	R209 2011/08/04	10.10	Call	Bond Future	14,208.0000	13,619.0000	(4.146)	0	0	0
2011/01/06	R209 2011/08/04	10.10	Put	Bond Future	359.0000	402.0000	11.978	0	0	0
2011/01/06	R210 2011/02/03			Bond Future	0.9620	0.9620	0.000	0.0000	0.0000	2
2011/01/06	R210 2011/02/03	3.10	Call	Bond Future	32,437.0000	32,437.0000	0.000	0	0	0
2011/01/06	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R210 2011/02/03	3.15	Call	Bond Future	33,069.0000	33,069.0000	0.000	0	0	0
2011/01/06	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R210 2011/02/03	3.05	Call	Bond Future	31,799.0000	31,799.0000	0.000	0	0	0
2011/01/06	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R211 2011/02/03			Bond Future	1.7400	1.7410	0.057	0.0000	0.0000	589
2011/01/06	R211 2011/02/03	2.50	Call	Bond Future	4,297.0000	4,292.0000	(0.116)	0	0	0
2011/01/06	R211 2011/02/03	2.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/01/06	R211 2011/02/03	2.55	Call	Bond Future	4,573.0000	4,567.0000	(0.131)	0	0	0
2011/01/06	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R211 2011/02/03	2.45	Call	Bond Future	4,021.0000	4,015.0000	(0.149)	0	0	0
2011/01/06	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R212 2011/02/03			Bond Future	2.4850	2.4850	0.000	0.0000	0.0000	2,518
2011/01/06	R212 2011/02/03	3.00	Call	Bond Future	4,856.0000	4,856.0000	0.000	0	0	0
2011/01/06	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R212 2011/02/03	3.05	Call	Bond Future	5,313.0000	5,313.0000	0.000	0	0	0
2011/01/06	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R212 2011/02/03	2.95	Call	Bond Future	4,396.0000	4,396.0000	0.000	0	0	0
2011/01/06	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/06	R213 2011/02/03			Bond Future	8.2340	8.2940	0.729	0.0000	0.0000	0
2011/01/06	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/02/03	8.00	Put	Bond Future	2,108.0000	2,637.0000	25.095	0	0	0
2011/01/06	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/02/03	8.05	Put	Bond Future	1,651.0000	2,180.0000	32.041	0	0	0
2011/01/06	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/02/03	7.95	Put	Bond Future	2,568.0000	3,097.0000	20.600	0	0	0
2011/01/06	R213 2011/05/05			Bond Future	8.2920	8.3540	0.748	0.0000	0.0000	0
2011/01/06	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/05/05	8.00	Put	Bond Future	2,608.0000	3,148.0000	20.706	0	0	0
2011/01/06	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/05/05	8.05	Put	Bond Future	2,154.0000	2,693.0000	25.023	0	0	0
2011/01/06	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/05/05	7.95	Put	Bond Future	3,067.0000	3,606.0000	17.574	0	0	0
2011/01/06	R213 2011/08/04			Bond Future	8.3540	8.4170	0.754	0.0000	0.0000	0
2011/01/06	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/08/04	8.00	Put	Bond Future	3,133.0000	3,674.0000	17.268	0	0	0
2011/01/06	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/08/04	8.05	Put	Bond Future	2,681.0000	3,221.0000	20.142	0	0	0
2011/01/06	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/06	R213 2011/08/04	7.95	Put	Bond Future	3,589.0000	4,130.0000	15.074	0	0	0
2011/01/06	TRT1 2011/02/03			Index Future	344.9480	343.5920	(0.393)	0.0000	0.0000	100
2011/01/06	TRT1 2011/05/05			Index Future	349.6570	348.2840	(0.393)	0.0000	0.0000	0
Total										177036.00