



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/01/2011

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
2011/01/25	AL7T 2011/02/03			Index Future	364.7080	367.0420	0.640	0.0000	0.0000	30
2011/01/25	ALBI 2011/02/03			Index Future	337.1670	338.8560	0.501	0.0000	0.0000	1,110
2011/01/25	ALBI 2011/05/05			Index Future	342.0400	343.7540	0.501	0.0000	0.0000	2
2011/01/25	CRD1 2011/02/03			Index Future	151.5120	151.9860	0.313	0.0000	0.0000	2
2011/01/25	CRD1 2011/05/05			Index Future	153.5860	154.0660	0.313	0.0000	0.0000	0
2011/01/25	GOVI 2011/02/03			GOVI	338.0020	339.6860	0.498	0.0000	0.0000	211
2011/01/25	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/25	GOVI 2011/02/03	343.00	Put	GOVI	49,980.0000	33,140.0000	(33.693)	0	0	0
2011/01/25	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/25	GOVI 2011/02/03	343.01	Put	GOVI	50,080.0000	33,240.0000	(33.626)	0	0	0
2011/01/25	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/25	GOVI 2011/02/03	342.99	Put	GOVI	49,880.0000	33,040.0000	(33.761)	0	0	0
2011/01/25	GOVI 2011/05/05			GOVI	342.8880	344.5960	0.498	0.0000	0.0000	0
2011/01/25	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/25	GOVI 2011/05/05	349.00	Put	GOVI	61,120.0000	44,040.0000	(27.945)	0	0	0
2011/01/25	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/25	GOVI 2011/05/05	349.01	Put	GOVI	61,220.0000	44,140.0000	(27.899)	0	0	0
2011/01/25	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/25	GOVI 2011/05/05	348.99	Put	GOVI	61,020.0000	43,940.0000	(27.991)	0	0	0
2011/01/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/25	IGOV 2011/02/03			Index Future	147.6820	147.6770	(0.003)	0.0000	0.0000	9
2011/01/25	IGOV 2011/05/05			Index Future	149.8170	149.8110	(0.004)	0.0000	0.0000	0

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2011/01/25	IGOV 2011/08/04			Index Future	151.9730	151.9680	(0.003)	0.0000	0.0000	0
2011/01/25	ILBI 2011/02/03			Index Future	399.8180	400.1680	0.088	0.0000	0.0000	353
2011/01/25	ILBI 2011/05/05			Index Future	405.3900	405.6960	0.075	0.0000	0.0000	0
2011/01/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/25	JBAF 2011/02/16			Jibar Tradeable Future	5.5700	5.5990	0.521	0.0000	0.0000	5,000
2011/01/25	JBAF 2011/03/16			Jibar Tradeable Future	5.5900	5.5970	0.125	0.0000	0.0000	6,990
2011/01/25	JBAF 2011/04/20			Jibar Tradeable Future	5.6100	5.6230	0.232	0.0000	0.0000	2
2011/01/25	JBAF 2011/05/18			Jibar Tradeable Future	5.6300	5.6390	0.160	0.0000	0.0000	2,000
2011/01/25	JBAF 2011/06/15			Jibar Tradeable Future	5.6900	5.6670	(0.404)	0.0000	0.0000	3,890
2011/01/25	JBAF 2011/07/20			Jibar Tradeable Future	5.7700	5.7390	(0.537)	0.0000	0.0000	0
2011/01/25	JBAF 2011/09/21			Jibar Tradeable Future	5.9300	5.8810	(0.826)	0.0000	0.0000	15,890
2011/01/25	JBAF 2011/12/21			Jibar Tradeable Future	6.3900	6.3280	(0.970)	93.7130	93.7130	5,290
2011/01/25	JBAF 2012/03/20			Jibar Tradeable Future	6.7600	6.7080	(0.769)	0.0000	0.0000	290
2011/01/25	JBAF 2012/06/20			Jibar Tradeable Future	7.1500	7.1090	(0.573)	0.0000	0.0000	2,890
2011/01/25	JBAF 2012/09/19			Jibar Tradeable Future	7.5500	7.5440	(0.079)	0.0000	0.0000	44,010
2011/01/25	JBAF 2012/12/19			Jibar Tradeable Future	7.8700	7.8300	(0.508)	0.0000	0.0000	390
2011/01/25	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/25	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/25	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/25	OTH1 2011/02/03			Index Future	332.3070	334.0270	0.518	0.0000	0.0000	3
2011/01/25	OTH1 2011/05/05			Index Future	337.1100	338.8550	0.518	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
2011/01/25	R157 2011/02/03			Bond Future	7.8490	7.7620	(1.108)	0.0000	0.0000	7,929
2011/01/25	R157 2011/02/03	7.90	Call	Bond Future	482.0000	719.0000	49.170	0	0	0
2011/01/25	R157 2011/02/03	7.90	Put	Bond Future	263.0000	125.0000	(52.471)	0	0	0
2011/01/25	R157 2011/02/03	7.95	Call	Bond Future	620.0000	889.0000	43.387	0	0	0
2011/01/25	R157 2011/02/03	7.95	Put	Bond Future	187.0000	81.0000	(56.684)	0	0	0
2011/01/25	R157 2011/02/03	7.85	Call	Bond Future	364.0000	566.0000	55.495	0	0	0
2011/01/25	R157 2011/02/03	7.85	Put	Bond Future	360.0000	187.0000	(48.056)	0	0	0
2011/01/25	R157 2011/05/05			Bond Future	7.9970	7.9030	(1.175)	0.0000	0.0000	845
2011/01/25	R157 2011/05/05	7.75	Call	Bond Future	722.0000	866.0000	19.945	0	0	0
2011/01/25	R157 2011/05/05	7.75	Put	Bond Future	1,729.0000	1,491.0000	(13.765)	0	0	0
2011/01/25	R157 2011/05/05	7.80	Call	Bond Future	801.0000	957.0000	19.476	0	0	0
2011/01/25	R157 2011/05/05	7.80	Put	Bond Future	1,603.0000	1,377.0000	(14.099)	0	0	0
2011/01/25	R157 2011/05/05	7.70	Call	Bond Future	647.0000	782.0000	20.866	0	0	0
2011/01/25	R157 2011/05/05	7.70	Put	Bond Future	1,859.0000	1,612.0000	(13.287)	0	0	0
2011/01/25	R157 2011/05/05	7.65	Call	Bond Future	578.0000	702.0000	21.453	0	0	0
2011/01/25	R157 2011/05/05	7.65	Put	Bond Future	1,996.0000	1,738.0000	(12.926)	0	0	0
2011/01/25	R157 2011/08/04			Bond Future	8.1640	8.0630	(1.237)	0.0000	0.0000	0
2011/01/25	R157 2011/08/04	7.50	Call	Bond Future	542.0000	642.0000	18.450	0	0	0
2011/01/25	R157 2011/08/04	7.50	Put	Bond Future	3,107.0000	2,822.0000	(9.173)	0	0	0
2011/01/25	R157 2011/08/04	7.55	Call	Bond Future	595.0000	702.0000	17.983	0	0	0
2011/01/25	R157 2011/08/04	7.55	Put	Bond Future	2,965.0000	2,686.0000	(9.410)	0	0	0
2011/01/25	R157 2011/08/04	7.45	Call	Bond Future	493.0000	586.0000	18.864	0	0	0
2011/01/25	R157 2011/08/04	7.45	Put	Bond Future	3,254.0000	2,962.0000	(8.974)	0	0	0
2011/01/25	R186 2011/02/03			Bond Future	8.6760	8.6200	(0.645)	0.0000	0.0000	25,674
2011/01/25	R186 2011/02/03	9.00	Call	Bond Future	3,115.0000	3,596.0000	15.441	0	0	0
2011/01/25	R186 2011/02/03	9.00	Put	Bond Future	98.0000	45.0000	(54.082)	0	0	0
2011/01/25	R186 2011/02/03	9.05	Call	Bond Future	3,536.0000	4,033.0000	14.055	0	0	0
2011/01/25	R186 2011/02/03	9.05	Put	Bond Future	64.0000	27.0000	(57.813)	0	0	0
2011/01/25	R186 2011/02/03	8.95	Call	Bond Future	2,707.0000	3,167.0000	16.993	0	0	0
2011/01/25	R186 2011/02/03	8.95	Put	Bond Future	148.0000	74.0000	(50.000)	0	0	0
2011/01/25	R186 2011/02/03	7.75	Put	Bond Future	9,307.0000	8,773.0000	(5.738)	0	0	0
2011/01/25	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/25	R186 2011/05/05			Bond Future	8.7640	8.7050	(0.673)	0.0000	0.0000	7,485

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2011/01/25	R186 2011/05/05	8.75	Call	Bond Future	2,862.0000	3,134.0000	9.504	0	0	0
2011/01/25	R186 2011/05/05	8.75	Put	Bond Future	2,993.0000	2,713.0000	(9.355)	0	0	0
2011/01/25	R186 2011/05/05	8.80	Call	Bond Future	3,101.0000	3,387.0000	9.223	0	0	0
2011/01/25	R186 2011/05/05	8.80	Put	Bond Future	2,766.0000	2,501.0000	(9.581)	0	0	0
2011/01/25	R186 2011/05/05	8.70	Call	Bond Future	2,632.0000	2,891.0000	9.840	0	0	0
2011/01/25	R186 2011/05/05	8.70	Put	Bond Future	3,230.0000	2,938.0000	(9.040)	0	0	0
2011/01/25	R186 2011/05/05	8.00	Put	Bond Future	8,002.0000	7,533.0000	(5.861)	0	0	0
2011/01/25	R186 2011/05/05	8.00	Call	Bond Future	550.0000	632.0000	14.909	0	0	5,500
2011/01/25	R186 2011/08/04			Bond Future	8.8560	8.7960	(0.678)	0.0000	0.0000	0
2011/01/25	R186 2011/08/04	8.25	Call	Bond Future	1,793.0000	1,954.0000	8.979	0	0	0
2011/01/25	R186 2011/08/04	8.25	Put	Bond Future	7,531.0000	7,142.0000	(5.165)	0	0	0
2011/01/25	R186 2011/08/04	8.30	Call	Bond Future	1,942.0000	2,113.0000	8.805	0	0	0
2011/01/25	R186 2011/08/04	8.30	Put	Bond Future	7,190.0000	6,811.0000	(5.271)	0	0	0
2011/01/25	R186 2011/08/04	8.20	Call	Bond Future	1,651.0000	1,802.0000	9.146	0	0	0
2011/01/25	R186 2011/08/04	8.20	Put	Bond Future	7,881.0000	7,482.0000	(5.063)	0	0	0
2011/01/25	R201 2011/02/03			Bond Future	7.6780	7.5910	(1.133)	0.0000	0.0000	489
2011/01/25	R201 2011/02/03	8.00	Call	Bond Future	1,093.0000	1,373.0000	25.618	0	0	0
2011/01/25	R201 2011/02/03	8.00	Put	Bond Future	17.0000	4.0000	(76.471)	0	0	0
2011/01/25	R201 2011/02/03	8.05	Call	Bond Future	1,251.0000	1,537.0000	22.862	0	0	0
2011/01/25	R201 2011/02/03	8.05	Put	Bond Future	9.0000	2.0000	(77.778)	0	0	0
2011/01/25	R201 2011/02/03	7.95	Call	Bond Future	938.0000	1,211.0000	29.104	0	0	0
2011/01/25	R201 2011/02/03	7.95	Put	Bond Future	28.0000	8.0000	(71.429)	0	0	0
2011/01/25	R201 2011/05/05			Bond Future	7.8290	7.7350	(1.201)	0.0000	0.0000	0
2011/01/25	R201 2011/05/05	7.75	Call	Bond Future	731.0000	871.0000	19.152	0	0	0
2011/01/25	R201 2011/05/05	7.75	Put	Bond Future	980.0000	824.0000	(15.918)	0	0	0
2011/01/25	R201 2011/05/05	7.80	Call	Bond Future	808.0000	956.0000	18.317	0	0	0
2011/01/25	R201 2011/05/05	7.80	Put	Bond Future	899.0000	751.0000	(16.463)	0	0	0
2011/01/25	R201 2011/05/05	7.70	Call	Bond Future	660.0000	791.0000	19.848	0	0	0
2011/01/25	R201 2011/05/05	7.70	Put	Bond Future	1,068.0000	902.0000	(15.543)	0	0	0
2011/01/25	R201 2011/08/04			Bond Future	8.0050	7.9020	(1.287)	0.0000	0.0000	0
2011/01/25	R201 2011/08/04	7.25	Call	Bond Future	318.0000	385.0000	21.069	0	0	0
2011/01/25	R201 2011/08/04	7.25	Put	Bond Future	2,567.0000	2,331.0000	(9.194)	0	0	0
2011/01/25	R201 2011/08/04	7.30	Call	Bond Future	353.0000	425.0000	20.397	0	0	0
2011/01/25	R201 2011/08/04	7.30	Put	Bond Future	2,451.0000	2,220.0000	(9.425)	0	0	0

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2011/01/25	R201 2011/08/04	7.20	Call	Bond Future	286.0000	348.0000	21.678	0	0	0
2011/01/25	R201 2011/08/04	7.20	Put	Bond Future	2,686.0000	2,445.0000	(8.972)	0	0	0
2011/01/25	R202 2011/02/03			Bond Future	0.4570	0.4570	0.000	0.0000	0.0000	3,739
2011/01/25	R202 2011/02/03	3.05	Call	Bond Future	58,267.0000	58,267.0000	0.000	0	0	0
2011/01/25	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R202 2011/02/03	3.10	Call	Bond Future	59,114.0000	59,114.0000	0.000	0	0	0
2011/01/25	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R202 2011/02/03	3.00	Call	Bond Future	57,412.0000	57,412.0000	0.000	0	0	0
2011/01/25	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R202 2011/05/05			Bond Future	0.3810	0.3810	0.000	0.0000	0.0000	6,500
2011/01/25	R202 2011/05/05	2.05	Call	Bond Future	41,132.0000	41,132.0000	0.000	0	0	0
2011/01/25	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R202 2011/05/05	2.10	Call	Bond Future	42,160.0000	42,160.0000	0.000	0	0	0
2011/01/25	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R202 2011/05/05	2.00	Call	Bond Future	40,093.0000	40,093.0000	0.000	0	0	0
2011/01/25	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R203 2011/02/03			Bond Future	8.3720	8.2550	(1.398)	0.0000	0.0000	1,404
2011/01/25	R203 2011/02/03	8.50	Call	Bond Future	834.0000	1,285.0000	54.077	0	0	0
2011/01/25	R203 2011/02/03	8.50	Put	Bond Future	200.0000	67.0000	(66.500)	0	0	0
2011/01/25	R203 2011/02/03	8.55	Call	Bond Future	1,019.0000	1,506.0000	47.792	0	0	0
2011/01/25	R203 2011/02/03	8.55	Put	Bond Future	139.0000	42.0000	(69.784)	0	0	0
2011/01/25	R203 2011/02/03	8.45	Call	Bond Future	666.0000	1,075.0000	61.411	0	0	0
2011/01/25	R203 2011/02/03	8.45	Put	Bond Future	279.0000	104.0000	(62.724)	0	0	0
2011/01/25	R203 2011/02/03	8.00	Put	Bond Future	1,892.0000	1,342.0000	(29.070)	0	0	0
2011/01/25	R203 2011/02/03	8.00	Call	Bond Future	20.0000	54.0000	170.000	0	0	1,000
2011/01/25	R203 2011/05/05			Bond Future	8.5000	8.3770	(1.447)	0.0000	0.0000	0
2011/01/25	R203 2011/05/05	8.25	Call	Bond Future	930.0000	1,165.0000	25.269	0	0	0
2011/01/25	R203 2011/05/05	8.25	Put	Bond Future	2,138.0000	1,781.0000	(16.698)	0	0	0
2011/01/25	R203 2011/05/05	8.30	Call	Bond Future	1,026.0000	1,276.0000	24.366	0	0	0
2011/01/25	R203 2011/05/05	8.30	Put	Bond Future	1,991.0000	1,649.0000	(17.177)	0	0	0
2011/01/25	R203 2011/05/05	8.20	Call	Bond Future	840.0000	1,059.0000	26.071	0	0	0
2011/01/25	R203 2011/05/05	8.20	Put	Bond Future	2,292.0000	1,919.0000	(16.274)	0	0	0
2011/01/25	R203 2011/08/04			Bond Future	8.6400	8.5100	(1.505)	0.0000	0.0000	0

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2011/01/25	R203 2011/08/04	8.00	Call	Bond Future	798.0000	973.0000	21.930	0	0	0
2011/01/25	R203 2011/08/04	8.00	Put	Bond Future	3,806.0000	3,379.0000	(11.219)	0	0	0
2011/01/25	R203 2011/08/04	8.05	Call	Bond Future	868.0000	1,053.0000	21.313	0	0	0
2011/01/25	R203 2011/08/04	8.05	Put	Bond Future	3,637.0000	3,220.0000	(11.465)	0	0	0
2011/01/25	R203 2011/08/04	7.95	Call	Bond Future	732.0000	896.0000	22.404	0	0	0
2011/01/25	R203 2011/08/04	7.95	Put	Bond Future	3,980.0000	3,542.0000	(11.005)	0	0	0
2011/01/25	R204 2011/02/03			Bond Future	8.5300	8.4130	(1.372)	0.0000	0.0000	1,926
2011/01/25	R204 2011/02/03	8.50	Call	Bond Future	423.0000	759.0000	79.433	0	0	0
2011/01/25	R204 2011/02/03	8.50	Put	Bond Future	589.0000	274.0000	(53.480)	0	0	0
2011/01/25	R204 2011/02/03	8.55	Call	Bond Future	561.0000	953.0000	69.875	0	0	0
2011/01/25	R204 2011/02/03	8.55	Put	Bond Future	450.0000	191.0000	(57.556)	0	0	0
2011/01/25	R204 2011/02/03	8.45	Call	Bond Future	310.0000	587.0000	89.355	0	0	0
2011/01/25	R204 2011/02/03	8.45	Put	Bond Future	754.0000	381.0000	(49.469)	0	0	0
2011/01/25	R204 2011/05/05			Bond Future	8.6510	8.5290	(1.410)	0.0000	0.0000	100
2011/01/25	R204 2011/05/05	8.50	Call	Bond Future	1,301.0000	1,597.0000	22.752	0	0	0
2011/01/25	R204 2011/05/05	8.50	Put	Bond Future	2,116.0000	1,754.0000	(17.108)	0	0	0
2011/01/25	R204 2011/05/05	8.55	Call	Bond Future	1,422.0000	1,735.0000	22.011	0	0	0
2011/01/25	R204 2011/05/05	8.55	Put	Bond Future	1,966.0000	1,621.0000	(17.548)	0	0	0
2011/01/25	R204 2011/05/05	8.45	Call	Bond Future	1,186.0000	1,465.0000	23.524	0	0	0
2011/01/25	R204 2011/05/05	8.45	Put	Bond Future	2,273.0000	1,894.0000	(16.674)	0	0	0
2011/01/25	R204 2011/08/04			Bond Future	8.7820	8.6540	(1.458)	0.0000	0.0000	0
2011/01/25	R204 2011/08/04	8.00	Call	Bond Future	748.0000	915.0000	22.326	0	0	0
2011/01/25	R204 2011/08/04	8.00	Put	Bond Future	4,925.0000	4,424.0000	(10.173)	0	0	0
2011/01/25	R204 2011/08/04	8.05	Call	Bond Future	817.0000	994.0000	21.665	0	0	0
2011/01/25	R204 2011/08/04	8.05	Put	Bond Future	4,720.0000	4,229.0000	(10.403)	0	0	0
2011/01/25	R204 2011/08/04	7.95	Call	Bond Future	683.0000	840.0000	22.987	0	0	0
2011/01/25	R204 2011/08/04	7.95	Put	Bond Future	5,135.0000	4,623.0000	(9.971)	0	0	0
2011/01/25	R206 2011/02/03			Bond Future	7.3890	7.2920	(1.313)	0.0000	0.0000	0
2011/01/25	R206 2011/02/03	8.00	Call	Bond Future	1,574.0000	1,826.0000	16.010	0	0	0
2011/01/25	R206 2011/02/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/01/25	R206 2011/02/03	8.05	Call	Bond Future	1,701.0000	1,953.0000	14.815	0	0	0
2011/01/25	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R206 2011/02/03	7.95	Call	Bond Future	1,446.0000	1,699.0000	17.497	0	0	0

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2011/01/25	R206 2011/02/03	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/01/25	R206 2011/05/05			Bond Future	7.5560	7.4480	(1.429)	0.0000	0.0000	0
2011/01/25	R206 2011/05/05	7.50	Call	Bond Future	590.0000	716.0000	21.356	0	0	0
2011/01/25	R206 2011/05/05	7.50	Put	Bond Future	724.0000	592.0000	(18.232)	0	0	0
2011/01/25	R206 2011/05/05	7.55	Call	Bond Future	649.0000	783.0000	20.647	0	0	0
2011/01/25	R206 2011/05/05	7.55	Put	Bond Future	663.0000	539.0000	(18.703)	0	0	0
2011/01/25	R206 2011/05/05	7.45	Call	Bond Future	535.0000	654.0000	22.243	0	0	0
2011/01/25	R206 2011/05/05	7.45	Put	Bond Future	788.0000	649.0000	(17.640)	0	0	0
2011/01/25	R206 2011/08/04			Bond Future	7.7600	7.6390	(1.559)	0.0000	0.0000	0
2011/01/25	R206 2011/08/04	7.00	Call	Bond Future	230.0000	287.0000	24.783	0	0	0
2011/01/25	R206 2011/08/04	7.00	Put	Bond Future	1,896.0000	1,690.0000	(10.865)	0	0	0
2011/01/25	R206 2011/08/04	7.05	Call	Bond Future	254.0000	316.0000	24.409	0	0	0
2011/01/25	R206 2011/08/04	7.05	Put	Bond Future	1,809.0000	1,608.0000	(11.111)	0	0	0
2011/01/25	R206 2011/08/04	6.95	Call	Bond Future	207.0000	260.0000	25.604	0	0	0
2011/01/25	R206 2011/08/04	6.95	Put	Bond Future	1,984.0000	1,774.0000	(10.585)	0	0	0
2011/01/25	R207 2011/02/03			Bond Future	8.6140	8.5120	(1.184)	0.0000	0.0000	800
2011/01/25	R207 2011/02/03	8.75	Call	Bond Future	1,021.0000	1,474.0000	44.368	0	0	0
2011/01/25	R207 2011/02/03	8.75	Put	Bond Future	235.0000	93.0000	(60.426)	0	0	0
2011/01/25	R207 2011/02/03	8.80	Call	Bond Future	1,237.0000	1,727.0000	39.612	0	0	0
2011/01/25	R207 2011/02/03	8.80	Put	Bond Future	164.0000	59.0000	(64.024)	0	0	0
2011/01/25	R207 2011/02/03	8.70	Call	Bond Future	823.0000	1,234.0000	49.939	0	0	0
2011/01/25	R207 2011/02/03	8.70	Put	Bond Future	325.0000	141.0000	(56.615)	0	0	0
2011/01/25	R207 2011/05/05			Bond Future	8.7270	8.6210	(1.215)	0.0000	0.0000	20
2011/01/25	R207 2011/05/05	8.50	Call	Bond Future	1,203.0000	1,448.0000	20.366	0	0	0
2011/01/25	R207 2011/05/05	8.50	Put	Bond Future	2,499.0000	2,142.0000	(14.286)	0	0	0
2011/01/25	R207 2011/05/05	8.55	Call	Bond Future	1,321.0000	1,581.0000	19.682	0	0	0
2011/01/25	R207 2011/05/05	8.55	Put	Bond Future	2,329.0000	1,987.0000	(14.684)	0	0	0
2011/01/25	R207 2011/05/05	8.45	Call	Bond Future	1,093.0000	1,322.0000	20.952	0	0	0
2011/01/25	R207 2011/05/05	8.45	Put	Bond Future	2,677.0000	2,304.0000	(13.934)	0	0	0
2011/01/25	R207 2011/08/04			Bond Future	8.8490	8.7390	(1.243)	0.0000	0.0000	0
2011/01/25	R207 2011/08/04	8.25	Call	Bond Future	1,082.0000	1,269.0000	17.283	0	0	0
2011/01/25	R207 2011/08/04	8.25	Put	Bond Future	4,454.0000	4,033.0000	(9.452)	0	0	0
2011/01/25	R207 2011/08/04	8.30	Call	Bond Future	1,171.0000	1,368.0000	16.823	0	0	0
2011/01/25	R207 2011/08/04	8.30	Put	Bond Future	4,256.0000	3,845.0000	(9.657)	0	0	0

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2011/01/25	R207 2011/08/04	8.20	Call	Bond Future	997.0000	1,174.0000	17.753	0	0	0
2011/01/25	R207 2011/08/04	8.20	Put	Bond Future	4,658.0000	4,227.0000	(9.253)	0	0	0
2011/01/25	R208 2011/02/03			Bond Future	8.6280	8.5360	(1.066)	0.0000	0.0000	5,598
2011/01/25	R208 2011/02/03	8.75	Call	Bond Future	1,018.0000	1,430.0000	40.472	0	0	0
2011/01/25	R208 2011/02/03	8.75	Put	Bond Future	276.0000	123.0000	(55.435)	0	0	0
2011/01/25	R208 2011/02/03	8.80	Call	Bond Future	1,240.0000	1,689.0000	36.210	0	0	0
2011/01/25	R208 2011/02/03	8.80	Put	Bond Future	196.0000	80.0000	(59.184)	0	0	0
2011/01/25	R208 2011/02/03	8.70	Call	Bond Future	817.0000	1,186.0000	45.165	0	0	0
2011/01/25	R208 2011/02/03	8.70	Put	Bond Future	378.0000	182.0000	(51.852)	0	0	0
2011/01/25	R208 2011/05/05			Bond Future	8.7290	8.6340	(1.088)	0.0000	0.0000	100
2011/01/25	R208 2011/05/05	8.50	Call	Bond Future	1,247.0000	1,475.0000	18.284	0	0	0
2011/01/25	R208 2011/05/05	8.50	Put	Bond Future	2,630.0000	2,288.0000	(13.004)	0	0	0
2011/01/25	R208 2011/05/05	8.55	Call	Bond Future	1,370.0000	1,613.0000	17.737	0	0	0
2011/01/25	R208 2011/05/05	8.55	Put	Bond Future	2,449.0000	2,121.0000	(13.393)	0	0	0
2011/01/25	R208 2011/05/05	8.45	Call	Bond Future	1,130.0000	1,345.0000	19.027	0	0	0
2011/01/25	R208 2011/05/05	8.45	Put	Bond Future	2,819.0000	2,463.0000	(12.629)	0	0	0
2011/01/25	R208 2011/08/04			Bond Future	8.8360	8.7370	(1.120)	0.0000	0.0000	0
2011/01/25	R208 2011/08/04	8.25	Call	Bond Future	1,158.0000	1,337.0000	15.458	0	0	0
2011/01/25	R208 2011/08/04	8.25	Put	Bond Future	4,667.0000	4,266.0000	(8.592)	0	0	0
2011/01/25	R208 2011/08/04	8.30	Call	Bond Future	1,254.0000	1,443.0000	15.072	0	0	0
2011/01/25	R208 2011/08/04	8.30	Put	Bond Future	4,457.0000	4,065.0000	(8.795)	0	0	0
2011/01/25	R208 2011/08/04	8.20	Call	Bond Future	1,066.0000	1,236.0000	15.947	0	0	0
2011/01/25	R208 2011/08/04	8.20	Put	Bond Future	4,883.0000	4,472.0000	(8.417)	0	0	0
2011/01/25	R209 2011/02/03			Bond Future	8.6330	8.5680	(0.753)	0.0000	0.0000	21,989
2011/01/25	R209 2011/02/03	9.00	Call	Bond Future	2,974.0000	3,470.0000	16.678	0	0	0
2011/01/25	R209 2011/02/03	9.00	Put	Bond Future	65.0000	26.0000	(60.000)	0	0	0
2011/01/25	R209 2011/02/03	9.05	Call	Bond Future	3,333.0000	3,842.0000	15.272	0	0	0
2011/01/25	R209 2011/02/03	9.05	Put	Bond Future	42.0000	16.0000	(61.905)	0	0	0
2011/01/25	R209 2011/02/03	8.95	Call	Bond Future	2,622.0000	3,102.0000	18.307	0	0	0
2011/01/25	R209 2011/02/03	8.95	Put	Bond Future	99.0000	44.0000	(55.556)	0	0	0
2011/01/25	R209 2011/05/05			Bond Future	8.6980	8.6300	(0.782)	0.0000	0.0000	200
2011/01/25	R209 2011/05/05	8.50	Call	Bond Future	1,835.0000	2,062.0000	12.371	0	0	0
2011/01/25	R209 2011/05/05	8.50	Put	Bond Future	3,462.0000	3,136.0000	(9.417)	0	0	0

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2011/01/25	R209 2011/05/05	8.55	Call	Bond Future	2,010.0000	2,251.0000	11.990	0	0	0
2011/01/25	R209 2011/05/05	8.55	Put	Bond Future	3,221.0000	2,909.0000	(9.686)	0	0	0
2011/01/25	R209 2011/05/05	8.45	Call	Bond Future	1,670.0000	1,883.0000	12.754	0	0	0
2011/01/25	R209 2011/05/05	8.45	Put	Bond Future	3,717.0000	3,377.0000	(9.147)	0	0	0
2011/01/25	R209 2011/08/04			Bond Future	8.7650	8.6950	(0.799)	0.0000	0.0000	0
2011/01/25	R209 2011/08/04	8.50	Call	Bond Future	2,568.0000	2,805.0000	9.229	0	0	0
2011/01/25	R209 2011/08/04	8.50	Put	Bond Future	4,729.0000	4,405.0000	(6.851)	0	0	0
2011/01/25	R209 2011/08/04	8.55	Call	Bond Future	2,744.0000	2,991.0000	9.001	0	0	0
2011/01/25	R209 2011/08/04	8.55	Put	Bond Future	4,490.0000	4,176.0000	(6.993)	0	0	0
2011/01/25	R209 2011/08/04	8.45	Call	Bond Future	2,398.0000	2,625.0000	9.466	0	0	0
2011/01/25	R209 2011/08/04	8.45	Put	Bond Future	4,978.0000	4,644.0000	(6.710)	0	0	0
2011/01/25	R209 2011/08/04	10.10	Call	Bond Future	10,234.0000	10,718.0000	4.729	0	0	0
2011/01/25	R209 2011/08/04	10.10	Put	Bond Future	704.0000	627.0000	(10.938)	0	0	0
2011/01/25	R210 2011/02/03			Bond Future	1.0230	1.0230	0.000	0.0000	0.0000	2
2011/01/25	R210 2011/02/03	3.10	Call	Bond Future	31,346.0000	31,346.0000	0.000	0	0	0
2011/01/25	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R210 2011/02/03	3.15	Call	Bond Future	31,978.0000	31,978.0000	0.000	0	0	0
2011/01/25	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R210 2011/02/03	3.05	Call	Bond Future	30,709.0000	30,709.0000	0.000	0	0	0
2011/01/25	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R211 2011/02/03			Bond Future	1.8240	1.8250	0.055	0.0000	0.0000	589
2011/01/25	R211 2011/02/03	2.50	Call	Bond Future	3,812.0000	3,806.0000	(0.157)	0	0	0
2011/01/25	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R211 2011/02/03	2.55	Call	Bond Future	4,088.0000	4,082.0000	(0.147)	0	0	0
2011/01/25	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R211 2011/02/03	2.45	Call	Bond Future	3,536.0000	3,530.0000	(0.170)	0	0	0
2011/01/25	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R212 2011/02/03			Bond Future	2.5200	2.5200	0.000	0.0000	0.0000	2,518
2011/01/25	R212 2011/02/03	3.00	Call	Bond Future	4,518.0000	4,518.0000	0.000	0	0	0
2011/01/25	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R212 2011/02/03	3.05	Call	Bond Future	4,975.0000	4,975.0000	0.000	0	0	0
2011/01/25	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R212 2011/02/03	2.95	Call	Bond Future	4,058.0000	4,058.0000	0.000	0	0	0

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2011/01/25	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R212 2011/05/05			Bond Future	2.4320	2.4330	0.041	0.0000	0.0000	1,345
2011/01/25	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R212 2011/05/05	2.25	Put	Bond Future	1,755.0000	1,765.0000	0.570	0	0	0
2011/01/25	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R212 2011/05/05	2.30	Put	Bond Future	1,270.0000	1,279.0000	0.709	0	0	0
2011/01/25	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R212 2011/05/05	2.20	Put	Bond Future	2,243.0000	2,253.0000	0.446	0	0	0
2011/01/25	R213 2011/02/03			Bond Future	8.7000	8.6440	(0.644)	0.0000	0.0000	0
2011/01/25	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/02/03	8.00	Put	Bond Future	6,092.0000	5,628.0000	(7.617)	0	0	0
2011/01/25	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/02/03	8.05	Put	Bond Future	5,635.0000	5,171.0000	(8.234)	0	0	0
2011/01/25	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/02/03	7.95	Put	Bond Future	6,552.0000	6,088.0000	(7.082)	0	0	0
2011/01/25	R213 2011/05/05			Bond Future	8.7710	8.7130	(0.661)	0.0000	0.0000	0
2011/01/25	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/05/05	8.00	Put	Bond Future	6,649.0000	6,175.0000	(7.129)	0	0	0
2011/01/25	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/05/05	8.05	Put	Bond Future	6,194.0000	5,720.0000	(7.653)	0	0	0
2011/01/25	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/05/05	7.95	Put	Bond Future	7,107.0000	6,633.0000	(6.669)	0	0	0
2011/01/25	R213 2011/08/04			Bond Future	8.8460	8.7870	(0.667)	0.0000	0.0000	0
2011/01/25	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/08/04	8.00	Put	Bond Future	7,225.0000	6,750.0000	(6.574)	0	0	0
2011/01/25	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/08/04	8.05	Put	Bond Future	6,772.0000	6,297.0000	(7.014)	0	0	0
2011/01/25	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/25	R213 2011/08/04	7.95	Put	Bond Future	7,681.0000	7,206.0000	(6.184)	0	0	0
2011/01/25	TRT1 2011/02/03			Index Future	333.9990	335.7030	0.510	0.0000	0.0000	100
2011/01/25	TRT1 2011/05/05			Index Future	338.5710	340.2980	0.510	0.0000	0.0000	0
Total										187214.00