



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/01/2011

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
2011/01/26	AL7T 2011/02/03			Index Future	367.0420	367.0420	0.000	0.0000	0.0000	30
2011/01/26	ALBI 2011/02/03			Index Future	338.8560	338.8560	0.000	0.0000	0.0000	1,110
2011/01/26	ALBI 2011/05/05			Index Future	343.7540	343.7540	0.000	0.0000	0.0000	32
2011/01/26	CRD1 2011/02/03			Index Future	151.9860	152.0040	0.012	0.0000	0.0000	2
2011/01/26	CRD1 2011/05/05			Index Future	154.0660	154.0860	0.013	0.0000	0.0000	0
2011/01/26	GOVI 2011/02/03			GOVI	339.6860	339.6860	0.000	0.0000	0.0000	211
2011/01/26	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/26	GOVI 2011/02/03	343.00	Put	GOVI	33,140.0000	33,140.0000	0.000	0	0	0
2011/01/26	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/26	GOVI 2011/02/03	343.01	Put	GOVI	33,240.0000	33,240.0000	0.000	0	0	0
2011/01/26	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/26	GOVI 2011/02/03	342.99	Put	GOVI	33,040.0000	33,040.0000	0.000	0	0	0
2011/01/26	GOVI 2011/05/05			GOVI	344.5960	344.5960	0.000	0.0000	0.0000	0
2011/01/26	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/26	GOVI 2011/05/05	349.00	Put	GOVI	44,040.0000	44,040.0000	0.000	0	0	0
2011/01/26	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/26	GOVI 2011/05/05	349.01	Put	GOVI	44,140.0000	44,140.0000	0.000	0	0	0
2011/01/26	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/26	GOVI 2011/05/05	348.99	Put	GOVI	43,940.0000	43,940.0000	0.000	0	0	0
2011/01/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/26	IGOV 2011/02/03			Index Future	147.6770	147.6770	0.000	0.0000	0.0000	9
2011/01/26	IGOV 2011/05/05			Index Future	149.8110	149.8110	0.000	0.0000	0.0000	0

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2011/01/26	IGOV 2011/08/04			Index Future	151.9680	151.9680	0.000	0.0000	0.0000	0
2011/01/26	ILBI 2011/02/03			Index Future	400.1680	399.4740	(0.173)	0.0000	0.0000	17
2011/01/26	ILBI 2011/05/05			Index Future	405.6960	404.9950	(0.173)	0.0000	0.0000	336
2011/01/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/26	JBAF 2011/02/16			Jibar Tradeable Future	5.5990	5.5970	(0.036)	0.0000	0.0000	5,000
2011/01/26	JBAF 2011/03/16			Jibar Tradeable Future	5.5970	5.6220	0.447	94.4000	94.4000	5,790
2011/01/26	JBAF 2011/04/20			Jibar Tradeable Future	5.6230	5.6460	0.409	0.0000	0.0000	2
2011/01/26	JBAF 2011/05/18			Jibar Tradeable Future	5.6390	5.6660	0.479	0.0000	0.0000	2,000
2011/01/26	JBAF 2011/06/15			Jibar Tradeable Future	5.6670	5.7020	0.618	0.0000	0.0000	3,890
2011/01/26	JBAF 2011/07/20			Jibar Tradeable Future	5.7390	5.7690	0.523	0.0000	0.0000	0
2011/01/26	JBAF 2011/09/21			Jibar Tradeable Future	5.8810	5.9320	0.867	0.0000	0.0000	15,890
2011/01/26	JBAF 2011/12/21			Jibar Tradeable Future	6.3280	6.3670	0.616	0.0000	0.0000	5,290
2011/01/26	JBAF 2012/03/20			Jibar Tradeable Future	6.7080	6.7700	0.924	0.0000	0.0000	290
2011/01/26	JBAF 2012/06/20			Jibar Tradeable Future	7.1090	7.1740	0.914	0.0000	0.0000	2,890
2011/01/26	JBAF 2012/09/19			Jibar Tradeable Future	7.5440	7.5750	0.411	0.0000	0.0000	44,010
2011/01/26	JBAF 2012/12/19			Jibar Tradeable Future	7.8300	7.8800	0.639	0.0000	0.0000	390
2011/01/26	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/26	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/26	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/26	OTH1 2011/02/03			Index Future	334.0270	334.0270	0.000	0.0000	0.0000	3
2011/01/26	OTH1 2011/05/05			Index Future	338.8550	338.8550	0.000	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
2011/01/26	R157 2011/02/03			Bond Future	7.7620	7.7620	0.000	0.0000	0.0000	7,929
2011/01/26	R157 2011/02/03	7.90	Call	Bond Future	719.0000	704.0000	(2.086)	0	0	0
2011/01/26	R157 2011/02/03	7.90	Put	Bond Future	125.0000	110.0000	(12.000)	0	0	0
2011/01/26	R157 2011/02/03	7.95	Call	Bond Future	889.0000	877.0000	(1.350)	0	0	0
2011/01/26	R157 2011/02/03	7.95	Put	Bond Future	81.0000	69.0000	(14.815)	0	0	0
2011/01/26	R157 2011/02/03	7.85	Call	Bond Future	566.0000	548.0000	(3.180)	0	0	0
2011/01/26	R157 2011/02/03	7.85	Put	Bond Future	187.0000	169.0000	(9.626)	0	0	0
2011/01/26	R157 2011/05/05			Bond Future	7.9030	7.9030	0.000	0.0000	0.0000	845
2011/01/26	R157 2011/05/05	7.75	Call	Bond Future	866.0000	861.0000	(0.577)	0	0	0
2011/01/26	R157 2011/05/05	7.75	Put	Bond Future	1,491.0000	1,486.0000	(0.335)	0	0	0
2011/01/26	R157 2011/05/05	7.80	Call	Bond Future	957.0000	951.0000	(0.627)	0	0	0
2011/01/26	R157 2011/05/05	7.80	Put	Bond Future	1,377.0000	1,371.0000	(0.436)	0	0	0
2011/01/26	R157 2011/05/05	7.70	Call	Bond Future	782.0000	776.0000	(0.767)	0	0	0
2011/01/26	R157 2011/05/05	7.70	Put	Bond Future	1,612.0000	1,606.0000	(0.372)	0	0	0
2011/01/26	R157 2011/05/05	7.65	Call	Bond Future	702.0000	697.0000	(0.712)	0	0	0
2011/01/26	R157 2011/05/05	7.65	Put	Bond Future	1,738.0000	1,733.0000	(0.288)	0	0	0
2011/01/26	R157 2011/08/04			Bond Future	8.0630	8.0630	0.000	0.0000	0.0000	0
2011/01/26	R157 2011/08/04	7.50	Call	Bond Future	642.0000	639.0000	(0.467)	0	0	0
2011/01/26	R157 2011/08/04	7.50	Put	Bond Future	2,822.0000	2,819.0000	(0.106)	0	0	0
2011/01/26	R157 2011/08/04	7.55	Call	Bond Future	702.0000	699.0000	(0.427)	0	0	0
2011/01/26	R157 2011/08/04	7.55	Put	Bond Future	2,686.0000	2,683.0000	(0.112)	0	0	0
2011/01/26	R157 2011/08/04	7.45	Call	Bond Future	586.0000	583.0000	(0.512)	0	0	0
2011/01/26	R157 2011/08/04	7.45	Put	Bond Future	2,962.0000	2,959.0000	(0.101)	0	0	0
2011/01/26	R186 2011/02/03			Bond Future	8.6200	8.6200	0.000	0.0000	0.0000	25,674
2011/01/26	R186 2011/02/03	9.00	Call	Bond Future	3,596.0000	3,585.0000	(0.306)	0	0	0
2011/01/26	R186 2011/02/03	9.00	Put	Bond Future	45.0000	34.0000	(24.444)	0	0	0
2011/01/26	R186 2011/02/03	9.05	Call	Bond Future	4,033.0000	4,025.0000	(0.198)	0	0	0
2011/01/26	R186 2011/02/03	9.05	Put	Bond Future	27.0000	19.0000	(29.630)	0	0	0
2011/01/26	R186 2011/02/03	8.95	Call	Bond Future	3,167.0000	3,150.0000	(0.537)	0	0	0
2011/01/26	R186 2011/02/03	8.95	Put	Bond Future	74.0000	57.0000	(22.973)	0	0	0
2011/01/26	R186 2011/02/03	7.75	Put	Bond Future	8,773.0000	8,773.0000	0.000	0	0	0
2011/01/26	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/26	R186 2011/05/05			Bond Future	8.7050	8.7060	0.011	0.0000	0.0000	7,485

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2011/01/26	R186 2011/05/05	8.75	Call	Bond Future	3,134.0000	3,114.0000	(0.638)	0	0	0
2011/01/26	R186 2011/05/05	8.75	Put	Bond Future	2,713.0000	2,702.0000	(0.405)	0	0	0
2011/01/26	R186 2011/05/05	8.80	Call	Bond Future	3,387.0000	3,368.0000	(0.561)	0	0	0
2011/01/26	R186 2011/05/05	8.80	Put	Bond Future	2,501.0000	2,491.0000	(0.400)	0	0	0
2011/01/26	R186 2011/05/05	8.70	Call	Bond Future	2,891.0000	2,871.0000	(0.692)	0	0	0
2011/01/26	R186 2011/05/05	8.70	Put	Bond Future	2,938.0000	2,927.0000	(0.374)	0	0	0
2011/01/26	R186 2011/05/05	8.00	Put	Bond Future	7,533.0000	7,531.0000	(0.027)	0	0	0
2011/01/26	R186 2011/05/05	8.00	Call	Bond Future	632.0000	621.0000	(1.741)	0	0	5,500
2011/01/26	R186 2011/08/04			Bond Future	8.7960	8.7960	0.000	0.0000	0.0000	0
2011/01/26	R186 2011/08/04	8.25	Call	Bond Future	1,954.0000	1,945.0000	(0.461)	0	0	0
2011/01/26	R186 2011/08/04	8.25	Put	Bond Future	7,142.0000	7,133.0000	(0.126)	0	0	0
2011/01/26	R186 2011/08/04	8.30	Call	Bond Future	2,113.0000	2,103.0000	(0.473)	0	0	0
2011/01/26	R186 2011/08/04	8.30	Put	Bond Future	6,811.0000	6,801.0000	(0.147)	0	0	0
2011/01/26	R186 2011/08/04	8.20	Call	Bond Future	1,802.0000	1,793.0000	(0.499)	0	0	0
2011/01/26	R186 2011/08/04	8.20	Put	Bond Future	7,482.0000	7,473.0000	(0.120)	0	0	0
2011/01/26	R201 2011/02/03			Bond Future	7.5910	7.5910	0.000	0.0000	0.0000	489
2011/01/26	R201 2011/02/03	8.00	Call	Bond Future	1,373.0000	1,372.0000	(0.073)	0	0	0
2011/01/26	R201 2011/02/03	8.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/01/26	R201 2011/02/03	8.05	Call	Bond Future	1,537.0000	1,536.0000	(0.065)	0	0	0
2011/01/26	R201 2011/02/03	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/01/26	R201 2011/02/03	7.95	Call	Bond Future	1,211.0000	1,209.0000	(0.165)	0	0	0
2011/01/26	R201 2011/02/03	7.95	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2011/01/26	R201 2011/05/05			Bond Future	7.7350	7.7350	0.000	0.0000	0.0000	0
2011/01/26	R201 2011/05/05	7.75	Call	Bond Future	871.0000	867.0000	(0.459)	0	0	0
2011/01/26	R201 2011/05/05	7.75	Put	Bond Future	824.0000	820.0000	(0.485)	0	0	0
2011/01/26	R201 2011/05/05	7.80	Call	Bond Future	956.0000	952.0000	(0.418)	0	0	0
2011/01/26	R201 2011/05/05	7.80	Put	Bond Future	751.0000	747.0000	(0.533)	0	0	0
2011/01/26	R201 2011/05/05	7.70	Call	Bond Future	791.0000	787.0000	(0.506)	0	0	0
2011/01/26	R201 2011/05/05	7.70	Put	Bond Future	902.0000	898.0000	(0.443)	0	0	0
2011/01/26	R201 2011/08/04			Bond Future	7.9020	7.9020	0.000	0.0000	0.0000	0
2011/01/26	R201 2011/08/04	7.25	Call	Bond Future	385.0000	382.0000	(0.779)	0	0	0
2011/01/26	R201 2011/08/04	7.25	Put	Bond Future	2,331.0000	2,328.0000	(0.129)	0	0	0
2011/01/26	R201 2011/08/04	7.30	Call	Bond Future	425.0000	422.0000	(0.706)	0	0	0
2011/01/26	R201 2011/08/04	7.30	Put	Bond Future	2,220.0000	2,217.0000	(0.135)	0	0	0

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2011/01/26	R201 2011/08/04	7.20	Call	Bond Future	348.0000	346.0000	(0.575)	0	0	0
2011/01/26	R201 2011/08/04	7.20	Put	Bond Future	2,445.0000	2,443.0000	(0.082)	0	0	0
2011/01/26	R202 2011/02/03			Bond Future	0.4570	0.4570	0.000	0.0000	0.0000	3,608
2011/01/26	R202 2011/02/03	3.05	Call	Bond Future	58,267.0000	58,267.0000	0.000	0	0	0
2011/01/26	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R202 2011/02/03	3.10	Call	Bond Future	59,114.0000	59,114.0000	0.000	0	0	0
2011/01/26	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R202 2011/02/03	3.00	Call	Bond Future	57,412.0000	57,412.0000	0.000	0	0	0
2011/01/26	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R202 2011/05/05			Bond Future	0.3810	0.3810	0.000	0.0000	0.0000	6,500
2011/01/26	R202 2011/05/05	2.05	Call	Bond Future	41,132.0000	41,132.0000	0.000	0	0	0
2011/01/26	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R202 2011/05/05	2.10	Call	Bond Future	42,160.0000	42,160.0000	0.000	0	0	0
2011/01/26	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R202 2011/05/05	2.00	Call	Bond Future	40,093.0000	40,093.0000	0.000	0	0	0
2011/01/26	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R203 2011/02/03			Bond Future	8.2550	8.2550	0.000	0.0000	0.0000	1,404
2011/01/26	R203 2011/02/03	8.50	Call	Bond Future	1,285.0000	1,273.0000	(0.934)	0	0	0
2011/01/26	R203 2011/02/03	8.50	Put	Bond Future	67.0000	55.0000	(17.910)	0	0	0
2011/01/26	R203 2011/02/03	8.55	Call	Bond Future	1,506.0000	1,497.0000	(0.598)	0	0	0
2011/01/26	R203 2011/02/03	8.55	Put	Bond Future	42.0000	33.0000	(21.429)	0	0	0
2011/01/26	R203 2011/02/03	8.45	Call	Bond Future	1,075.0000	1,060.0000	(1.395)	0	0	0
2011/01/26	R203 2011/02/03	8.45	Put	Bond Future	104.0000	89.0000	(14.423)	0	0	0
2011/01/26	R203 2011/02/03	8.00	Put	Bond Future	1,342.0000	1,332.0000	(0.745)	0	0	0
2011/01/26	R203 2011/02/03	8.00	Call	Bond Future	54.0000	44.0000	(18.519)	0	0	1,000
2011/01/26	R203 2011/05/05			Bond Future	8.3770	8.3770	0.000	0.0000	0.0000	0
2011/01/26	R203 2011/05/05	8.25	Call	Bond Future	1,165.0000	1,158.0000	(0.601)	0	0	0
2011/01/26	R203 2011/05/05	8.25	Put	Bond Future	1,781.0000	1,774.0000	(0.393)	0	0	0
2011/01/26	R203 2011/05/05	8.30	Call	Bond Future	1,276.0000	1,269.0000	(0.549)	0	0	0
2011/01/26	R203 2011/05/05	8.30	Put	Bond Future	1,649.0000	1,642.0000	(0.424)	0	0	0
2011/01/26	R203 2011/05/05	8.20	Call	Bond Future	1,059.0000	1,052.0000	(0.661)	0	0	0
2011/01/26	R203 2011/05/05	8.20	Put	Bond Future	1,919.0000	1,912.0000	(0.365)	0	0	0
2011/01/26	R203 2011/08/04			Bond Future	8.5100	8.5100	0.000	0.0000	0.0000	0

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2011/01/26	R203 2011/08/04	8.00	Call	Bond Future	973.0000	968.0000	(0.514)	0	0	0
2011/01/26	R203 2011/08/04	8.00	Put	Bond Future	3,379.0000	3,374.0000	(0.148)	0	0	0
2011/01/26	R203 2011/08/04	8.05	Call	Bond Future	1,053.0000	1,049.0000	(0.380)	0	0	0
2011/01/26	R203 2011/08/04	8.05	Put	Bond Future	3,220.0000	3,216.0000	(0.124)	0	0	0
2011/01/26	R203 2011/08/04	7.95	Call	Bond Future	896.0000	892.0000	(0.446)	0	0	0
2011/01/26	R203 2011/08/04	7.95	Put	Bond Future	3,542.0000	3,538.0000	(0.113)	0	0	0
2011/01/26	R204 2011/02/03			Bond Future	8.4130	8.4130	0.000	0.0000	0.0000	1,926
2011/01/26	R204 2011/02/03	8.50	Call	Bond Future	759.0000	734.0000	(3.294)	0	0	0
2011/01/26	R204 2011/02/03	8.50	Put	Bond Future	274.0000	249.0000	(9.124)	0	0	0
2011/01/26	R204 2011/02/03	8.55	Call	Bond Future	953.0000	931.0000	(2.308)	0	0	0
2011/01/26	R204 2011/02/03	8.55	Put	Bond Future	191.0000	169.0000	(11.518)	0	0	0
2011/01/26	R204 2011/02/03	8.45	Call	Bond Future	587.0000	561.0000	(4.429)	0	0	0
2011/01/26	R204 2011/02/03	8.45	Put	Bond Future	381.0000	355.0000	(6.824)	0	0	0
2011/01/26	R204 2011/05/05			Bond Future	8.5290	8.5290	0.000	0.0000	0.0000	100
2011/01/26	R204 2011/05/05	8.50	Call	Bond Future	1,597.0000	1,588.0000	(0.564)	0	0	0
2011/01/26	R204 2011/05/05	8.50	Put	Bond Future	1,754.0000	1,745.0000	(0.513)	0	0	0
2011/01/26	R204 2011/05/05	8.55	Call	Bond Future	1,735.0000	1,726.0000	(0.519)	0	0	0
2011/01/26	R204 2011/05/05	8.55	Put	Bond Future	1,621.0000	1,612.0000	(0.555)	0	0	0
2011/01/26	R204 2011/05/05	8.45	Call	Bond Future	1,465.0000	1,457.0000	(0.546)	0	0	0
2011/01/26	R204 2011/05/05	8.45	Put	Bond Future	1,894.0000	1,886.0000	(0.422)	0	0	0
2011/01/26	R204 2011/08/04			Bond Future	8.6540	8.6540	0.000	0.0000	0.0000	0
2011/01/26	R204 2011/08/04	8.00	Call	Bond Future	915.0000	910.0000	(0.546)	0	0	0
2011/01/26	R204 2011/08/04	8.00	Put	Bond Future	4,424.0000	4,419.0000	(0.113)	0	0	0
2011/01/26	R204 2011/08/04	8.05	Call	Bond Future	994.0000	989.0000	(0.503)	0	0	0
2011/01/26	R204 2011/08/04	8.05	Put	Bond Future	4,229.0000	4,224.0000	(0.118)	0	0	0
2011/01/26	R204 2011/08/04	7.95	Call	Bond Future	840.0000	835.0000	(0.595)	0	0	0
2011/01/26	R204 2011/08/04	7.95	Put	Bond Future	4,623.0000	4,618.0000	(0.108)	0	0	0
2011/01/26	R206 2011/02/03			Bond Future	7.2920	7.2920	0.000	0.0000	0.0000	0
2011/01/26	R206 2011/02/03	8.00	Call	Bond Future	1,826.0000	1,826.0000	0.000	0	0	0
2011/01/26	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R206 2011/02/03	8.05	Call	Bond Future	1,953.0000	1,953.0000	0.000	0	0	0
2011/01/26	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R206 2011/02/03	7.95	Call	Bond Future	1,699.0000	1,698.0000	(0.059)	0	0	0

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2011/01/26	R206 2011/02/03	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/01/26	R206 2011/05/05			Bond Future	7.4480	7.4480	0.000	0.0000	0.0000	0
2011/01/26	R206 2011/05/05	7.50	Call	Bond Future	716.0000	713.0000	(0.419)	0	0	0
2011/01/26	R206 2011/05/05	7.50	Put	Bond Future	592.0000	589.0000	(0.507)	0	0	0
2011/01/26	R206 2011/05/05	7.55	Call	Bond Future	783.0000	780.0000	(0.383)	0	0	0
2011/01/26	R206 2011/05/05	7.55	Put	Bond Future	539.0000	536.0000	(0.557)	0	0	0
2011/01/26	R206 2011/05/05	7.45	Call	Bond Future	654.0000	651.0000	(0.459)	0	0	0
2011/01/26	R206 2011/05/05	7.45	Put	Bond Future	649.0000	646.0000	(0.462)	0	0	0
2011/01/26	R206 2011/08/04			Bond Future	7.6390	7.6390	0.000	0.0000	0.0000	0
2011/01/26	R206 2011/08/04	7.00	Call	Bond Future	287.0000	286.0000	(0.348)	0	0	0
2011/01/26	R206 2011/08/04	7.00	Put	Bond Future	1,690.0000	1,689.0000	(0.059)	0	0	0
2011/01/26	R206 2011/08/04	7.05	Call	Bond Future	316.0000	314.0000	(0.633)	0	0	0
2011/01/26	R206 2011/08/04	7.05	Put	Bond Future	1,608.0000	1,606.0000	(0.124)	0	0	0
2011/01/26	R206 2011/08/04	6.95	Call	Bond Future	260.0000	258.0000	(0.769)	0	0	0
2011/01/26	R206 2011/08/04	6.95	Put	Bond Future	1,774.0000	1,772.0000	(0.113)	0	0	0
2011/01/26	R207 2011/02/03			Bond Future	8.5120	8.5120	0.000	0.0000	0.0000	800
2011/01/26	R207 2011/02/03	8.75	Call	Bond Future	1,474.0000	1,458.0000	(1.085)	0	0	0
2011/01/26	R207 2011/02/03	8.75	Put	Bond Future	93.0000	77.0000	(17.204)	0	0	0
2011/01/26	R207 2011/02/03	8.80	Call	Bond Future	1,727.0000	1,715.0000	(0.695)	0	0	0
2011/01/26	R207 2011/02/03	8.80	Put	Bond Future	59.0000	47.0000	(20.339)	0	0	0
2011/01/26	R207 2011/02/03	8.70	Call	Bond Future	1,234.0000	1,214.0000	(1.621)	0	0	0
2011/01/26	R207 2011/02/03	8.70	Put	Bond Future	141.0000	121.0000	(14.184)	0	0	0
2011/01/26	R207 2011/05/05			Bond Future	8.6210	8.6210	0.000	0.0000	0.0000	20
2011/01/26	R207 2011/05/05	8.50	Call	Bond Future	1,448.0000	1,439.0000	(0.622)	0	0	0
2011/01/26	R207 2011/05/05	8.50	Put	Bond Future	2,142.0000	2,133.0000	(0.420)	0	0	0
2011/01/26	R207 2011/05/05	8.55	Call	Bond Future	1,581.0000	1,572.0000	(0.569)	0	0	0
2011/01/26	R207 2011/05/05	8.55	Put	Bond Future	1,987.0000	1,978.0000	(0.453)	0	0	0
2011/01/26	R207 2011/05/05	8.45	Call	Bond Future	1,322.0000	1,314.0000	(0.605)	0	0	0
2011/01/26	R207 2011/05/05	8.45	Put	Bond Future	2,304.0000	2,296.0000	(0.347)	0	0	0
2011/01/26	R207 2011/08/04			Bond Future	8.7390	8.7390	0.000	0.0000	0.0000	0
2011/01/26	R207 2011/08/04	8.25	Call	Bond Future	1,269.0000	1,263.0000	(0.473)	0	0	0
2011/01/26	R207 2011/08/04	8.25	Put	Bond Future	4,033.0000	4,027.0000	(0.149)	0	0	0
2011/01/26	R207 2011/08/04	8.30	Call	Bond Future	1,368.0000	1,362.0000	(0.439)	0	0	0
2011/01/26	R207 2011/08/04	8.30	Put	Bond Future	3,845.0000	3,839.0000	(0.156)	0	0	0

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2011/01/26	R207 2011/08/04	8.20	Call	Bond Future	1,174.0000	1,168.0000	(0.511)	0	0	0
2011/01/26	R207 2011/08/04	8.20	Put	Bond Future	4,227.0000	4,221.0000	(0.142)	0	0	0
2011/01/26	R208 2011/02/03			Bond Future	8.5360	8.5360	0.000	0.0000	0.0000	5,598
2011/01/26	R208 2011/02/03	8.75	Call	Bond Future	1,430.0000	1,411.0000	(1.329)	0	0	0
2011/01/26	R208 2011/02/03	8.75	Put	Bond Future	123.0000	104.0000	(15.447)	0	0	0
2011/01/26	R208 2011/02/03	8.80	Call	Bond Future	1,689.0000	1,674.0000	(0.888)	0	0	0
2011/01/26	R208 2011/02/03	8.80	Put	Bond Future	80.0000	65.0000	(18.750)	0	0	0
2011/01/26	R208 2011/02/03	8.70	Call	Bond Future	1,186.0000	1,163.0000	(1.939)	0	0	0
2011/01/26	R208 2011/02/03	8.70	Put	Bond Future	182.0000	159.0000	(12.637)	0	0	0
2011/01/26	R208 2011/05/05			Bond Future	8.6340	8.6340	0.000	0.0000	0.0000	100
2011/01/26	R208 2011/05/05	8.50	Call	Bond Future	1,475.0000	1,466.0000	(0.610)	0	0	0
2011/01/26	R208 2011/05/05	8.50	Put	Bond Future	2,288.0000	2,279.0000	(0.393)	0	0	0
2011/01/26	R208 2011/05/05	8.55	Call	Bond Future	1,613.0000	1,604.0000	(0.558)	0	0	0
2011/01/26	R208 2011/05/05	8.55	Put	Bond Future	2,121.0000	2,112.0000	(0.424)	0	0	0
2011/01/26	R208 2011/05/05	8.45	Call	Bond Future	1,345.0000	1,336.0000	(0.669)	0	0	0
2011/01/26	R208 2011/05/05	8.45	Put	Bond Future	2,463.0000	2,454.0000	(0.365)	0	0	0
2011/01/26	R208 2011/08/04			Bond Future	8.7370	8.7370	0.000	0.0000	0.0000	0
2011/01/26	R208 2011/08/04	8.25	Call	Bond Future	1,337.0000	1,331.0000	(0.449)	0	0	0
2011/01/26	R208 2011/08/04	8.25	Put	Bond Future	4,266.0000	4,260.0000	(0.141)	0	0	0
2011/01/26	R208 2011/08/04	8.30	Call	Bond Future	1,443.0000	1,437.0000	(0.416)	0	0	0
2011/01/26	R208 2011/08/04	8.30	Put	Bond Future	4,065.0000	4,059.0000	(0.148)	0	0	0
2011/01/26	R208 2011/08/04	8.20	Call	Bond Future	1,236.0000	1,230.0000	(0.485)	0	0	0
2011/01/26	R208 2011/08/04	8.20	Put	Bond Future	4,472.0000	4,466.0000	(0.134)	0	0	0
2011/01/26	R209 2011/02/03			Bond Future	8.5680	8.5680	0.000	0.0000	0.0000	21,989
2011/01/26	R209 2011/02/03	9.00	Call	Bond Future	3,470.0000	3,463.0000	(0.202)	0	0	0
2011/01/26	R209 2011/02/03	9.00	Put	Bond Future	26.0000	19.0000	(26.923)	0	0	0
2011/01/26	R209 2011/02/03	9.05	Call	Bond Future	3,842.0000	3,836.0000	(0.156)	0	0	0
2011/01/26	R209 2011/02/03	9.05	Put	Bond Future	16.0000	10.0000	(37.500)	0	0	0
2011/01/26	R209 2011/02/03	8.95	Call	Bond Future	3,102.0000	3,090.0000	(0.387)	0	0	0
2011/01/26	R209 2011/02/03	8.95	Put	Bond Future	44.0000	32.0000	(27.273)	0	0	0
2011/01/26	R209 2011/05/05			Bond Future	8.6300	8.6300	0.000	0.0000	0.0000	200
2011/01/26	R209 2011/05/05	8.50	Call	Bond Future	2,062.0000	2,050.0000	(0.582)	0	0	0
2011/01/26	R209 2011/05/05	8.50	Put	Bond Future	3,136.0000	3,124.0000	(0.383)	0	0	0

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2011/01/26	R209 2011/05/05	8.55	Call	Bond Future	2,251.0000	2,238.0000	(0.578)	0	0	0
2011/01/26	R209 2011/05/05	8.55	Put	Bond Future	2,909.0000	2,896.0000	(0.447)	0	0	0
2011/01/26	R209 2011/05/05	8.45	Call	Bond Future	1,883.0000	1,870.0000	(0.690)	0	0	0
2011/01/26	R209 2011/05/05	8.45	Put	Bond Future	3,377.0000	3,364.0000	(0.385)	0	0	0
2011/01/26	R209 2011/08/04			Bond Future	8.6950	8.6950	0.000	0.0000	0.0000	0
2011/01/26	R209 2011/08/04	8.50	Call	Bond Future	2,805.0000	2,796.0000	(0.321)	0	0	0
2011/01/26	R209 2011/08/04	8.50	Put	Bond Future	4,405.0000	4,396.0000	(0.204)	0	0	0
2011/01/26	R209 2011/08/04	8.55	Call	Bond Future	2,991.0000	2,982.0000	(0.301)	0	0	0
2011/01/26	R209 2011/08/04	8.55	Put	Bond Future	4,176.0000	4,167.0000	(0.216)	0	0	0
2011/01/26	R209 2011/08/04	8.45	Call	Bond Future	2,625.0000	2,616.0000	(0.343)	0	0	0
2011/01/26	R209 2011/08/04	8.45	Put	Bond Future	4,644.0000	4,635.0000	(0.194)	0	0	0
2011/01/26	R209 2011/08/04	10.10	Call	Bond Future	10,718.0000	10,713.0000	(0.047)	0	0	0
2011/01/26	R209 2011/08/04	10.10	Put	Bond Future	627.0000	622.0000	(0.797)	0	0	0
2011/01/26	R210 2011/02/03			Bond Future	1.0230	1.0230	0.000	0.0000	0.0000	2
2011/01/26	R210 2011/02/03	3.10	Call	Bond Future	31,346.0000	31,346.0000	0.000	0	0	0
2011/01/26	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R210 2011/02/03	3.15	Call	Bond Future	31,978.0000	31,978.0000	0.000	0	0	0
2011/01/26	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R210 2011/02/03	3.05	Call	Bond Future	30,709.0000	30,709.0000	0.000	0	0	0
2011/01/26	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R211 2011/02/03			Bond Future	1.8250	1.8250	0.000	0.0000	0.0000	589
2011/01/26	R211 2011/02/03	2.50	Call	Bond Future	3,806.0000	3,806.0000	0.000	0	0	0
2011/01/26	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R211 2011/02/03	2.55	Call	Bond Future	4,082.0000	4,082.0000	0.000	0	0	0
2011/01/26	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R211 2011/02/03	2.45	Call	Bond Future	3,530.0000	3,530.0000	0.000	0	0	0
2011/01/26	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R212 2011/02/03			Bond Future	2.5200	2.5200	0.000	0.0000	0.0000	2,518
2011/01/26	R212 2011/02/03	3.00	Call	Bond Future	4,518.0000	4,518.0000	0.000	0	0	0
2011/01/26	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R212 2011/02/03	3.05	Call	Bond Future	4,975.0000	4,975.0000	0.000	0	0	0
2011/01/26	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R212 2011/02/03	2.95	Call	Bond Future	4,058.0000	4,058.0000	0.000	0	0	0

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2011/01/26	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R212 2011/05/05			Bond Future	2.4330	2.4330	0.000	0.0000	0.0000	1,345
2011/01/26	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R212 2011/05/05	2.25	Put	Bond Future	1,765.0000	1,765.0000	0.000	0	0	0
2011/01/26	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R212 2011/05/05	2.30	Put	Bond Future	1,279.0000	1,279.0000	0.000	0	0	0
2011/01/26	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R212 2011/05/05	2.20	Put	Bond Future	2,253.0000	2,253.0000	0.000	0	0	0
2011/01/26	R213 2011/02/03			Bond Future	8.6440	8.6440	0.000	0.0000	0.0000	0
2011/01/26	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/02/03	8.00	Put	Bond Future	5,628.0000	5,628.0000	0.000	0	0	0
2011/01/26	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/02/03	8.05	Put	Bond Future	5,171.0000	5,171.0000	0.000	0	0	0
2011/01/26	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/02/03	7.95	Put	Bond Future	6,088.0000	6,088.0000	0.000	0	0	0
2011/01/26	R213 2011/05/05			Bond Future	8.7130	8.7130	0.000	0.0000	0.0000	0
2011/01/26	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/05/05	8.00	Put	Bond Future	6,175.0000	6,175.0000	0.000	0	0	0
2011/01/26	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/05/05	8.05	Put	Bond Future	5,720.0000	5,720.0000	0.000	0	0	0
2011/01/26	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/05/05	7.95	Put	Bond Future	6,633.0000	6,633.0000	0.000	0	0	0
2011/01/26	R213 2011/08/04			Bond Future	8.7870	8.7870	0.000	0.0000	0.0000	0
2011/01/26	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/08/04	8.00	Put	Bond Future	6,750.0000	6,750.0000	0.000	0	0	0
2011/01/26	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/08/04	8.05	Put	Bond Future	6,297.0000	6,297.0000	0.000	0	0	0
2011/01/26	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/26	R213 2011/08/04	7.95	Put	Bond Future	7,206.0000	7,206.0000	0.000	0	0	0
2011/01/26	TRT1 2011/02/03			Index Future	335.7030	335.9870	0.085	0.0000	0.0000	100
2011/01/26	TRT1 2011/05/05			Index Future	340.2980	340.5880	0.085	0.0000	0.0000	0

Total

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