



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/01/2011

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
2011/01/10	AL7T 2011/02/03			Index Future	375.9570	373.8170	(0.569)	0.0000	0.0000	30
2011/01/10	ALBI 2011/02/03			Index Future	346.8390	344.9490	(0.545)	0.0000	0.0000	1,123
2011/01/10	ALBI 2011/05/05			Index Future	351.8530	349.9360	(0.545)	0.0000	0.0000	2
2011/01/10	CRD1 2011/02/03			Index Future	154.1060	153.6560	(0.292)	0.0000	0.0000	2
2011/01/10	CRD1 2011/05/05			Index Future	156.2110	155.7540	(0.293)	0.0000	0.0000	0
2011/01/10	GOVI 2011/02/03			GOVI	347.5210	345.6800	(0.530)	0.0000	0.0000	211
2011/01/10	GOVI 2011/02/03	343.00	Call	GOVI	45,210.0000	26,800.0000	(40.721)	0	0	0
2011/01/10	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/10	GOVI 2011/02/03	343.01	Call	GOVI	45,110.0000	26,700.0000	(40.811)	0	0	0
2011/01/10	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/10	GOVI 2011/02/03	342.99	Call	GOVI	45,310.0000	26,900.0000	(40.631)	0	0	0
2011/01/10	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/10	GOVI 2011/05/05			GOVI	352.5450	350.6770	(0.530)	0.0000	0.0000	0
2011/01/10	GOVI 2011/05/05	349.00	Call	GOVI	35,450.0000	16,770.0000	(52.694)	0	0	0
2011/01/10	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/10	GOVI 2011/05/05	349.01	Call	GOVI	35,350.0000	16,670.0000	(52.843)	0	0	0
2011/01/10	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/10	GOVI 2011/05/05	348.99	Call	GOVI	35,550.0000	16,870.0000	(52.546)	0	0	0
2011/01/10	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/10	IGOV 2011/02/03			Index Future	148.4880	148.5180	0.020	0.0000	0.0000	6
2011/01/10	IGOV 2011/05/05			Index Future	150.6340	150.6650	0.021	0.0000	0.0000	0

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2011/01/10	IGOV 2011/08/04			Index Future	152.7970	152.8290	0.021	0.0000	0.0000	0
2011/01/10	ILBI 2011/02/03			Index Future	402.4280	402.4150	(0.003)	0.0000	0.0000	370
2011/01/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/10	JBAF 2011/01/19			Jibar Tradeable Future	5.5030	5.5300	0.491	0.0000	0.0000	7,791
2011/01/10	JBAF 2011/02/16			Jibar Tradeable Future	5.4510	5.4900	0.715	0.0000	0.0000	2,500
2011/01/10	JBAF 2011/03/16			Jibar Tradeable Future	5.4190	5.4600	0.757	0.0000	0.0000	6,390
2011/01/10	JBAF 2011/04/20			Jibar Tradeable Future	5.3910	5.4300	0.723	0.0000	0.0000	2
2011/01/10	JBAF 2011/05/18			Jibar Tradeable Future	5.4810	5.4300	(0.930)	0.0000	0.0000	2,000
2011/01/10	JBAF 2011/06/15			Jibar Tradeable Future	5.4820	5.4300	(0.949)	0.0000	0.0000	3,790
2011/01/10	JBAF 2011/09/21			Jibar Tradeable Future	5.5100	5.5500	0.726	0.0000	0.0000	15,090
2011/01/10	JBAF 2011/12/21			Jibar Tradeable Future	5.7500	5.7900	0.696	0.0000	0.0000	5,290
2011/01/10	JBAF 2012/03/20			Jibar Tradeable Future	6.0330	6.0900	0.945	0.0000	0.0000	290
2011/01/10	JBAF 2012/06/20			Jibar Tradeable Future	6.3670	6.4200	0.832	0.0000	0.0000	390
2011/01/10	JBAF 2012/09/19			Jibar Tradeable Future	6.6800	6.7300	0.749	93.2900	93.2900	41,490
2011/01/10	JBAF 2012/12/19			Jibar Tradeable Future	6.9000	6.9600	0.870	0.0000	0.0000	390
2011/01/10	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/10	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/10	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/10	OTH1 2011/02/03			Index Future	342.7720	340.6320	(0.624)	0.0000	0.0000	3
2011/01/10	OTH1 2011/05/05			Index Future	347.7270	345.5560	(0.624)	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
2011/01/10	R157 2011/02/03			Bond Future	7.2700	7.3710	1.389	0.0000	0.0000	7,886
2011/01/10	R157 2011/02/03	7.90	Call	Bond Future	2,761.0000	2,327.0000	(15.719)	0	0	0
2011/01/10	R157 2011/02/03	7.90	Put	Bond Future	20.0000	31.0000	55.000	0	0	0
2011/01/10	R157 2011/02/03	7.95	Call	Bond Future	2,969.0000	2,532.0000	(14.719)	0	0	0
2011/01/10	R157 2011/02/03	7.95	Put	Bond Future	14.0000	22.0000	57.143	0	0	0
2011/01/10	R157 2011/02/03	7.85	Call	Bond Future	2,555.0000	2,126.0000	(16.791)	0	0	0
2011/01/10	R157 2011/02/03	7.85	Put	Bond Future	29.0000	45.0000	55.172	0	0	0
2011/01/10	R157 2011/05/05			Bond Future	7.3750	7.4830	1.464	0.0000	0.0000	705
2011/01/10	R157 2011/05/05	7.75	Call	Bond Future	2,186.0000	1,871.0000	(14.410)	0	0	0
2011/01/10	R157 2011/05/05	7.75	Put	Bond Future	636.0000	770.0000	21.069	0	0	0
2011/01/10	R157 2011/05/05	7.80	Call	Bond Future	2,331.0000	2,007.0000	(13.900)	0	0	0
2011/01/10	R157 2011/05/05	7.80	Put	Bond Future	576.0000	701.0000	21.701	0	0	0
2011/01/10	R157 2011/05/05	7.70	Call	Bond Future	2,044.0000	1,740.0000	(14.873)	0	0	0
2011/01/10	R157 2011/05/05	7.70	Put	Bond Future	699.0000	844.0000	20.744	0	0	0
2011/01/10	R157 2011/05/05	7.65	Call	Bond Future	1,907.0000	1,614.0000	(15.364)	0	0	0
2011/01/10	R157 2011/05/05	7.65	Put	Bond Future	768.0000	924.0000	20.313	0	0	0
2011/01/10	R157 2011/08/04			Bond Future	7.4940	7.6110	1.561	0.0000	0.0000	0
2011/01/10	R157 2011/08/04	7.50	Call	Bond Future	1,578.0000	1,345.0000	(14.766)	0	0	0
2011/01/10	R157 2011/08/04	7.50	Put	Bond Future	1,555.0000	1,779.0000	14.405	0	0	0
2011/01/10	R157 2011/08/04	7.55	Call	Bond Future	1,683.0000	1,440.0000	(14.439)	0	0	0
2011/01/10	R157 2011/08/04	7.55	Put	Bond Future	1,464.0000	1,678.0000	14.617	0	0	0
2011/01/10	R157 2011/08/04	7.45	Call	Bond Future	1,478.0000	1,254.0000	(15.156)	0	0	0
2011/01/10	R157 2011/08/04	7.45	Put	Bond Future	1,651.0000	1,884.0000	14.113	0	0	0
2011/01/10	R186 2011/02/03			Bond Future	8.2460	8.3410	1.152	0.0000	0.0000	25,674
2011/01/10	R186 2011/02/03	9.00	Call	Bond Future	7,251.0000	6,321.0000	(12.826)	0	0	0
2011/01/10	R186 2011/02/03	9.00	Put	Bond Future	43.0000	57.0000	32.558	0	0	0
2011/01/10	R186 2011/02/03	9.05	Call	Bond Future	7,695.0000	6,761.0000	(12.138)	0	0	0
2011/01/10	R186 2011/02/03	9.05	Put	Bond Future	31.0000	42.0000	35.484	0	0	0
2011/01/10	R186 2011/02/03	8.95	Call	Bond Future	6,808.0000	5,883.0000	(13.587)	0	0	0
2011/01/10	R186 2011/02/03	8.95	Put	Bond Future	58.0000	77.0000	32.759	0	0	0
2011/01/10	R186 2011/02/03	7.75	Put	Bond Future	5,249.0000	6,113.0000	16.460	0	0	0
2011/01/10	R186 2011/02/03	7.75	Call	Bond Future	134.0000	53.0000	(60.448)	0	0	3,000
2011/01/10	R186 2011/05/05			Bond Future	8.3190	8.4170	1.178	0.0000	0.0000	500
2011/01/10	R186 2011/05/05	8.75	Call	Bond Future	5,695.0000	5,000.0000	(12.204)	0	0	0

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2011/01/10	R186 2011/05/05	8.75	Put	Bond Future	1,568.0000	1,830.0000	16.709	0	0	0
2011/01/10	R186 2011/05/05	8.80	Call	Bond Future	6,027.0000	5,314.0000	(11.830)	0	0	0
2011/01/10	R186 2011/05/05	8.80	Put	Bond Future	1,435.0000	1,679.0000	17.003	0	0	0
2011/01/10	R186 2011/05/05	8.70	Call	Bond Future	5,370.0000	4,694.0000	(12.588)	0	0	0
2011/01/10	R186 2011/05/05	8.70	Put	Bond Future	1,711.0000	1,992.0000	16.423	0	0	0
2011/01/10	R186 2011/05/05	8.00	Put	Bond Future	4,991.0000	5,596.0000	12.122	0	0	0
2011/01/10	R186 2011/05/05	8.00	Call	Bond Future	1,796.0000	1,444.0000	(19.599)	0	0	5,500
2011/01/10	R186 2011/08/04			Bond Future	8.3960	8.4980	1.215	0.0000	0.0000	0
2011/01/10	R186 2011/08/04	8.25	Call	Bond Future	3,608.0000	3,141.0000	(12.943)	0	0	0
2011/01/10	R186 2011/08/04	8.25	Put	Bond Future	5,028.0000	5,539.0000	10.163	0	0	0
2011/01/10	R186 2011/08/04	8.30	Call	Bond Future	3,838.0000	3,353.0000	(12.637)	0	0	0
2011/01/10	R186 2011/08/04	8.30	Put	Bond Future	4,769.0000	5,262.0000	10.338	0	0	0
2011/01/10	R186 2011/08/04	8.20	Call	Bond Future	3,385.0000	2,936.0000	(13.264)	0	0	0
2011/01/10	R186 2011/08/04	8.20	Put	Bond Future	5,297.0000	5,826.0000	9.987	0	0	0
2011/01/10	R201 2011/02/03			Bond Future	7.1080	7.2090	1.421	0.0000	0.0000	489
2011/01/10	R201 2011/02/03	8.00	Call	Bond Future	3,017.0000	2,671.0000	(11.468)	0	0	0
2011/01/10	R201 2011/02/03	8.00	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/01/10	R201 2011/02/03	8.05	Call	Bond Future	3,182.0000	2,836.0000	(10.874)	0	0	0
2011/01/10	R201 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/10	R201 2011/02/03	7.95	Call	Bond Future	2,851.0000	2,506.0000	(12.101)	0	0	0
2011/01/10	R201 2011/02/03	7.95	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/01/10	R201 2011/05/05			Bond Future	7.2120	7.3210	1.511	0.0000	0.0000	0
2011/01/10	R201 2011/05/05	7.75	Call	Bond Future	2,029.0000	1,756.0000	(13.455)	0	0	0
2011/01/10	R201 2011/05/05	7.75	Put	Bond Future	310.0000	388.0000	25.161	0	0	0
2011/01/10	R201 2011/05/05	7.80	Call	Bond Future	2,155.0000	1,874.0000	(13.039)	0	0	0
2011/01/10	R201 2011/05/05	7.80	Put	Bond Future	278.0000	348.0000	25.180	0	0	0
2011/01/10	R201 2011/05/05	7.70	Call	Bond Future	1,907.0000	1,641.0000	(13.949)	0	0	0
2011/01/10	R201 2011/05/05	7.70	Put	Bond Future	347.0000	432.0000	24.496	0	0	0
2011/01/10	R201 2011/08/04			Bond Future	7.3350	7.4530	1.609	0.0000	0.0000	0
2011/01/10	R201 2011/08/04	7.25	Call	Bond Future	1,029.0000	863.0000	(16.132)	0	0	0
2011/01/10	R201 2011/08/04	7.25	Put	Bond Future	1,285.0000	1,474.0000	14.708	0	0	0
2011/01/10	R201 2011/08/04	7.30	Call	Bond Future	1,104.0000	931.0000	(15.670)	0	0	0
2011/01/10	R201 2011/08/04	7.30	Put	Bond Future	1,209.0000	1,391.0000	15.054	0	0	0
2011/01/10	R201 2011/08/04	7.20	Call	Bond Future	957.0000	799.0000	(16.510)	0	0	0

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2011/01/10	R201 2011/08/04	7.20	Put	Bond Future	1,364.0000	1,561.0000	14.443	0	0	0
2011/01/10	R202 2011/02/03			Bond Future	0.3810	0.3810	0.000	0.0000	0.0000	3,739
2011/01/10	R202 2011/02/03	3.05	Call	Bond Future	60,494.0000	60,494.0000	0.000	0	0	0
2011/01/10	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R202 2011/02/03	3.10	Call	Bond Future	61,341.0000	61,341.0000	0.000	0	0	0
2011/01/10	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R202 2011/02/03	3.00	Call	Bond Future	59,639.0000	59,639.0000	0.000	0	0	0
2011/01/10	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R202 2011/05/05			Bond Future	0.3040	0.3040	0.000	0.0000	0.0000	6,500
2011/01/10	R202 2011/05/05	2.05	Call	Bond Future	43,394.0000	43,394.0000	0.000	0	0	0
2011/01/10	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R202 2011/05/05	2.10	Call	Bond Future	44,422.0000	44,422.0000	0.000	0	0	0
2011/01/10	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R202 2011/05/05	2.00	Call	Bond Future	42,356.0000	42,356.0000	0.000	0	0	0
2011/01/10	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R203 2011/02/03			Bond Future	7.8800	7.9860	1.345	0.0000	0.0000	1,404
2011/01/10	R203 2011/02/03	8.50	Call	Bond Future	3,155.0000	2,632.0000	(16.577)	0	0	0
2011/01/10	R203 2011/02/03	8.50	Put	Bond Future	36.0000	55.0000	52.778	0	0	0
2011/01/10	R203 2011/02/03	8.55	Call	Bond Future	3,392.0000	2,864.0000	(15.566)	0	0	0
2011/01/10	R203 2011/02/03	8.55	Put	Bond Future	27.0000	40.0000	48.148	0	0	0
2011/01/10	R203 2011/02/03	8.45	Call	Bond Future	2,921.0000	2,404.0000	(17.699)	0	0	0
2011/01/10	R203 2011/02/03	8.45	Put	Bond Future	49.0000	74.0000	51.020	0	0	0
2011/01/10	R203 2011/02/03	8.00	Put	Bond Future	462.0000	649.0000	40.476	0	0	0
2011/01/10	R203 2011/02/03	8.00	Call	Bond Future	1,075.0000	720.0000	(33.023)	0	0	1,000
2011/01/10	R203 2011/05/05			Bond Future	7.9830	8.0940	1.390	0.0000	0.0000	0
2011/01/10	R203 2011/05/05	8.25	Call	Bond Future	2,332.0000	1,979.0000	(15.137)	0	0	0
2011/01/10	R203 2011/05/05	8.25	Put	Bond Future	1,022.0000	1,216.0000	18.982	0	0	0
2011/01/10	R203 2011/05/05	8.30	Call	Bond Future	2,491.0000	2,125.0000	(14.693)	0	0	0
2011/01/10	R203 2011/05/05	8.30	Put	Bond Future	938.0000	1,119.0000	19.296	0	0	0
2011/01/10	R203 2011/05/05	8.20	Call	Bond Future	2,179.0000	1,837.0000	(15.695)	0	0	0
2011/01/10	R203 2011/05/05	8.20	Put	Bond Future	1,113.0000	1,318.0000	18.419	0	0	0
2011/01/10	R203 2011/08/04			Bond Future	8.0960	8.2120	1.433	0.0000	0.0000	0
2011/01/10	R203 2011/08/04	8.00	Call	Bond Future	1,831.0000	1,567.0000	(14.418)	0	0	0

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2011/01/10	R203 2011/08/04	8.00	Put	Bond Future	2,289.0000	2,576.0000	12.538	0	0	0
2011/01/10	R203 2011/08/04	8.05	Call	Bond Future	1,949.0000	1,675.0000	(14.058)	0	0	0
2011/01/10	R203 2011/08/04	8.05	Put	Bond Future	2,168.0000	2,445.0000	12.777	0	0	0
2011/01/10	R203 2011/08/04	7.95	Call	Bond Future	1,717.0000	1,464.0000	(14.735)	0	0	0
2011/01/10	R203 2011/08/04	7.95	Put	Bond Future	2,415.0000	2,713.0000	12.340	0	0	0
2011/01/10	R204 2011/02/03			Bond Future	8.0270	8.1270	1.246	0.0000	0.0000	1,926
2011/01/10	R204 2011/02/03	8.50	Call	Bond Future	2,773.0000	2,244.0000	(19.077)	0	0	0
2011/01/10	R204 2011/02/03	8.50	Put	Bond Future	101.0000	145.0000	43.564	0	0	0
2011/01/10	R204 2011/02/03	8.55	Call	Bond Future	3,025.0000	2,487.0000	(17.785)	0	0	0
2011/01/10	R204 2011/02/03	8.55	Put	Bond Future	76.0000	111.0000	46.053	0	0	0
2011/01/10	R204 2011/02/03	8.45	Call	Bond Future	2,526.0000	2,010.0000	(20.428)	0	0	0
2011/01/10	R204 2011/02/03	8.45	Put	Bond Future	132.0000	189.0000	43.182	0	0	0
2011/01/10	R204 2011/05/05			Bond Future	8.1250	8.2300	1.292	0.0000	0.0000	100
2011/01/10	R204 2011/05/05	8.50	Call	Bond Future	3,051.0000	2,645.0000	(13.307)	0	0	0
2011/01/10	R204 2011/05/05	8.50	Put	Bond Future	988.0000	1,165.0000	17.915	0	0	0
2011/01/10	R204 2011/05/05	8.55	Call	Bond Future	3,239.0000	2,821.0000	(12.905)	0	0	0
2011/01/10	R204 2011/05/05	8.55	Put	Bond Future	905.0000	1,070.0000	18.232	0	0	0
2011/01/10	R204 2011/05/05	8.45	Call	Bond Future	2,868.0000	2,474.0000	(13.738)	0	0	0
2011/01/10	R204 2011/05/05	8.45	Put	Bond Future	1,077.0000	1,266.0000	17.549	0	0	0
2011/01/10	R204 2011/08/04			Bond Future	8.2310	8.3410	1.336	0.0000	0.0000	0
2011/01/10	R204 2011/08/04	8.00	Call	Bond Future	1,801.0000	1,543.0000	(14.325)	0	0	0
2011/01/10	R204 2011/08/04	8.00	Put	Bond Future	3,058.0000	3,392.0000	10.922	0	0	0
2011/01/10	R204 2011/08/04	8.05	Call	Bond Future	1,923.0000	1,654.0000	(13.989)	0	0	0
2011/01/10	R204 2011/08/04	8.05	Put	Bond Future	2,906.0000	3,229.0000	11.115	0	0	0
2011/01/10	R204 2011/08/04	7.95	Call	Bond Future	1,684.0000	1,437.0000	(14.667)	0	0	0
2011/01/10	R204 2011/08/04	7.95	Put	Bond Future	3,216.0000	3,561.0000	10.728	0	0	0
2011/01/10	R206 2011/02/03			Bond Future	6.7090	6.8260	1.744	0.0000	0.0000	0
2011/01/10	R206 2011/02/03	8.00	Call	Bond Future	3,361.0000	3,051.0000	(9.223)	0	0	0
2011/01/10	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R206 2011/02/03	8.05	Call	Bond Future	3,489.0000	3,178.0000	(8.914)	0	0	0
2011/01/10	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R206 2011/02/03	7.95	Call	Bond Future	3,234.0000	2,923.0000	(9.617)	0	0	0
2011/01/10	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/10	R206 2011/05/05			Bond Future	6.8040	6.9340	1.911	0.0000	0.0000	0
2011/01/10	R206 2011/05/05	7.50	Call	Bond Future	1,849.0000	1,587.0000	(14.170)	0	0	0
2011/01/10	R206 2011/05/05	7.50	Put	Bond Future	167.0000	222.0000	32.934	0	0	0
2011/01/10	R206 2011/05/05	7.55	Call	Bond Future	1,950.0000	1,683.0000	(13.692)	0	0	0
2011/01/10	R206 2011/05/05	7.55	Put	Bond Future	149.0000	198.0000	32.886	0	0	0
2011/01/10	R206 2011/05/05	7.45	Call	Bond Future	1,751.0000	1,494.0000	(14.677)	0	0	0
2011/01/10	R206 2011/05/05	7.45	Put	Bond Future	189.0000	249.0000	31.746	0	0	0
2011/01/10	R206 2011/08/04			Bond Future	6.9230	7.0670	2.080	0.0000	0.0000	0
2011/01/10	R206 2011/08/04	7.00	Call	Bond Future	932.0000	765.0000	(17.918)	0	0	0
2011/01/10	R206 2011/08/04	7.00	Put	Bond Future	761.0000	913.0000	19.974	0	0	0
2011/01/10	R206 2011/08/04	7.05	Call	Bond Future	993.0000	819.0000	(17.523)	0	0	0
2011/01/10	R206 2011/08/04	7.05	Put	Bond Future	712.0000	857.0000	20.365	0	0	0
2011/01/10	R206 2011/08/04	6.95	Call	Bond Future	873.0000	712.0000	(18.442)	0	0	0
2011/01/10	R206 2011/08/04	6.95	Put	Bond Future	813.0000	971.0000	19.434	0	0	0
2011/01/10	R207 2011/02/03			Bond Future	8.1110	8.2110	1.233	0.0000	0.0000	800
2011/01/10	R207 2011/02/03	8.75	Call	Bond Future	3,813.0000	3,229.0000	(15.316)	0	0	0
2011/01/10	R207 2011/02/03	8.75	Put	Bond Future	44.0000	63.0000	43.182	0	0	0
2011/01/10	R207 2011/02/03	8.80	Call	Bond Future	4,089.0000	3,499.0000	(14.429)	0	0	0
2011/01/10	R207 2011/02/03	8.80	Put	Bond Future	33.0000	46.0000	39.394	0	0	0
2011/01/10	R207 2011/02/03	8.70	Call	Bond Future	3,540.0000	2,963.0000	(16.299)	0	0	0
2011/01/10	R207 2011/02/03	8.70	Put	Bond Future	59.0000	85.0000	44.068	0	0	0
2011/01/10	R207 2011/05/05			Bond Future	8.2030	8.3070	1.268	0.0000	0.0000	0
2011/01/10	R207 2011/05/05	8.50	Call	Bond Future	2,938.0000	2,532.0000	(13.819)	0	0	0
2011/01/10	R207 2011/05/05	8.50	Put	Bond Future	1,207.0000	1,412.0000	16.984	0	0	0
2011/01/10	R207 2011/05/05	8.55	Call	Bond Future	3,127.0000	2,709.0000	(13.367)	0	0	0
2011/01/10	R207 2011/05/05	8.55	Put	Bond Future	1,109.0000	1,301.0000	17.313	0	0	0
2011/01/10	R207 2011/05/05	8.45	Call	Bond Future	2,753.0000	2,361.0000	(14.239)	0	0	0
2011/01/10	R207 2011/05/05	8.45	Put	Bond Future	1,311.0000	1,529.0000	16.629	0	0	0
2011/01/10	R207 2011/08/04			Bond Future	8.3030	8.4110	1.301	0.0000	0.0000	0
2011/01/10	R207 2011/08/04	8.25	Call	Bond Future	2,397.0000	2,085.0000	(13.016)	0	0	0
2011/01/10	R207 2011/08/04	8.25	Put	Bond Future	2,702.0000	3,007.0000	11.288	0	0	0
2011/01/10	R207 2011/08/04	8.30	Call	Bond Future	2,542.0000	2,220.0000	(12.667)	0	0	0
2011/01/10	R207 2011/08/04	8.30	Put	Bond Future	2,559.0000	2,854.0000	11.528	0	0	0
2011/01/10	R207 2011/08/04	8.20	Call	Bond Future	2,255.0000	1,955.0000	(13.304)	0	0	0

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2011/01/10	R207 2011/08/04	8.20	Put	Bond Future	2,848.0000	3,165.0000	11.131	0	0	0
2011/01/10	R208 2011/02/03			Bond Future	8.1340	8.2340	1.229	0.0000	0.0000	5,598
2011/01/10	R208 2011/02/03	8.75	Call	Bond Future	3,888.0000	3,275.0000	(15.766)	0	0	0
2011/01/10	R208 2011/02/03	8.75	Put	Bond Future	55.0000	79.0000	43.636	0	0	0
2011/01/10	R208 2011/02/03	8.80	Call	Bond Future	4,176.0000	3,556.0000	(14.847)	0	0	0
2011/01/10	R208 2011/02/03	8.80	Put	Bond Future	42.0000	58.0000	38.095	0	0	0
2011/01/10	R208 2011/02/03	8.70	Call	Bond Future	3,603.0000	2,998.0000	(16.792)	0	0	0
2011/01/10	R208 2011/02/03	8.70	Put	Bond Future	74.0000	105.0000	41.892	0	0	0
2011/01/10	R208 2011/05/05			Bond Future	8.2160	8.3200	1.266	0.0000	0.0000	100
2011/01/10	R208 2011/05/05	8.50	Call	Bond Future	3,038.0000	2,611.0000	(14.055)	0	0	0
2011/01/10	R208 2011/05/05	8.50	Put	Bond Future	1,284.0000	1,504.0000	17.134	0	0	0
2011/01/10	R208 2011/05/05	8.55	Call	Bond Future	3,238.0000	2,796.0000	(13.650)	0	0	0
2011/01/10	R208 2011/05/05	8.55	Put	Bond Future	1,179.0000	1,385.0000	17.472	0	0	0
2011/01/10	R208 2011/05/05	8.45	Call	Bond Future	2,845.0000	2,432.0000	(14.517)	0	0	0
2011/01/10	R208 2011/05/05	8.45	Put	Bond Future	1,396.0000	1,631.0000	16.834	0	0	0
2011/01/10	R208 2011/08/04			Bond Future	8.3040	8.4110	1.289	0.0000	0.0000	0
2011/01/10	R208 2011/08/04	8.25	Call	Bond Future	2,529.0000	2,201.0000	(12.970)	0	0	0
2011/01/10	R208 2011/08/04	8.25	Put	Bond Future	2,860.0000	3,183.0000	11.294	0	0	0
2011/01/10	R208 2011/08/04	8.30	Call	Bond Future	2,685.0000	2,344.0000	(12.700)	0	0	0
2011/01/10	R208 2011/08/04	8.30	Put	Bond Future	2,709.0000	3,020.0000	11.480	0	0	0
2011/01/10	R208 2011/08/04	8.20	Call	Bond Future	2,379.0000	2,062.0000	(13.325)	0	0	0
2011/01/10	R208 2011/08/04	8.20	Put	Bond Future	3,018.0000	3,352.0000	11.067	0	0	0
2011/01/10	R209 2011/02/03			Bond Future	8.2210	8.3110	1.095	0.0000	0.0000	22,596
2011/01/10	R209 2011/02/03	9.00	Call	Bond Future	6,440.0000	5,666.0000	(12.019)	0	0	0
2011/01/10	R209 2011/02/03	9.00	Put	Bond Future	37.0000	48.0000	29.730	0	0	0
2011/01/10	R209 2011/02/03	9.05	Call	Bond Future	6,813.0000	6,035.0000	(11.419)	0	0	0
2011/01/10	R209 2011/02/03	9.05	Put	Bond Future	27.0000	34.0000	25.926	0	0	0
2011/01/10	R209 2011/02/03	8.95	Call	Bond Future	6,067.0000	5,296.0000	(12.708)	0	0	0
2011/01/10	R209 2011/02/03	8.95	Put	Bond Future	49.0000	63.0000	28.571	0	0	0
2011/01/10	R209 2011/05/05			Bond Future	8.2740	8.3670	1.124	0.0000	0.0000	0
2011/01/10	R209 2011/05/05	8.50	Call	Bond Future	3,906.0000	3,387.0000	(13.287)	0	0	0
2011/01/10	R209 2011/05/05	8.50	Put	Bond Future	1,979.0000	2,262.0000	14.300	0	0	0
2011/01/10	R209 2011/05/05	8.55	Call	Bond Future	4,166.0000	3,629.0000	(12.890)	0	0	0

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2011/01/10	R209 2011/05/05	8.55	Put	Bond Future	1,823.0000	2,088.0000	14.536	0	0	0
2011/01/10	R209 2011/05/05	8.45	Call	Bond Future	3,653.0000	3,152.0000	(13.715)	0	0	0
2011/01/10	R209 2011/05/05	8.45	Put	Bond Future	2,146.0000	2,447.0000	14.026	0	0	0
2011/01/10	R209 2011/08/04			Bond Future	8.3300	8.4250	1.140	0.0000	0.0000	0
2011/01/10	R209 2011/08/04	8.50	Call	Bond Future	4,546.0000	4,060.0000	(10.691)	0	0	0
2011/01/10	R209 2011/08/04	8.50	Put	Bond Future	3,106.0000	3,430.0000	10.431	0	0	0
2011/01/10	R209 2011/08/04	8.55	Call	Bond Future	4,787.0000	4,287.0000	(10.445)	0	0	0
2011/01/10	R209 2011/08/04	8.55	Put	Bond Future	2,932.0000	3,242.0000	10.573	0	0	0
2011/01/10	R209 2011/08/04	8.45	Call	Bond Future	4,311.0000	3,839.0000	(10.949)	0	0	0
2011/01/10	R209 2011/08/04	8.45	Put	Bond Future	3,290.0000	3,628.0000	10.274	0	0	0
2011/01/10	R209 2011/08/04	10.10	Call	Bond Future	13,536.0000	12,783.0000	(5.563)	0	0	0
2011/01/10	R209 2011/08/04	10.10	Put	Bond Future	405.0000	462.0000	14.074	0	0	0
2011/01/10	R210 2011/02/03			Bond Future	0.9620	0.9620	0.000	0.0000	0.0000	2
2011/01/10	R210 2011/02/03	3.10	Call	Bond Future	32,437.0000	32,437.0000	0.000	0	0	0
2011/01/10	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R210 2011/02/03	3.15	Call	Bond Future	33,069.0000	33,069.0000	0.000	0	0	0
2011/01/10	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R210 2011/02/03	3.05	Call	Bond Future	31,799.0000	31,799.0000	0.000	0	0	0
2011/01/10	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R211 2011/02/03			Bond Future	1.7220	1.7230	0.058	0.0000	0.0000	589
2011/01/10	R211 2011/02/03	2.50	Call	Bond Future	4,402.0000	4,396.0000	(0.136)	0	0	0
2011/01/10	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R211 2011/02/03	2.55	Call	Bond Future	4,677.0000	4,671.0000	(0.128)	0	0	0
2011/01/10	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R211 2011/02/03	2.45	Call	Bond Future	4,125.0000	4,119.0000	(0.145)	0	0	0
2011/01/10	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R212 2011/02/03			Bond Future	2.4950	2.4960	0.040	0.0000	0.0000	2,518
2011/01/10	R212 2011/02/03	3.00	Call	Bond Future	4,759.0000	4,750.0000	(0.189)	0	0	0
2011/01/10	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R212 2011/02/03	3.05	Call	Bond Future	5,217.0000	5,207.0000	(0.192)	0	0	0
2011/01/10	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R212 2011/02/03	2.95	Call	Bond Future	4,300.0000	4,290.0000	(0.233)	0	0	0
2011/01/10	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/10	R213 2011/02/03			Bond Future	8.3090	8.3930	1.011	0.0000	0.0000	0
2011/01/10	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/02/03	8.00	Put	Bond Future	2,768.0000	3,499.0000	26.409	0	0	0
2011/01/10	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/02/03	8.05	Put	Bond Future	2,312.0000	3,042.0000	31.574	0	0	0
2011/01/10	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/02/03	7.95	Put	Bond Future	3,229.0000	3,959.0000	22.608	0	0	0
2011/01/10	R213 2011/05/05			Bond Future	8.3690	8.4560	1.040	0.0000	0.0000	0
2011/01/10	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/05/05	8.00	Put	Bond Future	3,277.0000	4,024.0000	22.795	0	0	0
2011/01/10	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/05/05	8.05	Put	Bond Future	2,823.0000	3,569.0000	26.426	0	0	0
2011/01/10	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/05/05	7.95	Put	Bond Future	3,736.0000	4,482.0000	19.968	0	0	0
2011/01/10	R213 2011/08/04			Bond Future	8.4330	8.5220	1.055	0.0000	0.0000	0
2011/01/10	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/08/04	8.00	Put	Bond Future	3,811.0000	4,564.0000	19.759	0	0	0
2011/01/10	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/08/04	8.05	Put	Bond Future	3,358.0000	4,111.0000	22.424	0	0	0
2011/01/10	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/10	R213 2011/08/04	7.95	Put	Bond Future	4,267.0000	5,020.0000	17.647	0	0	0
2011/01/10	TRT1 2011/02/03			Index Future	343.4160	341.6100	(0.526)	0.0000	0.0000	100
2011/01/10	TRT1 2011/05/05			Index Future	348.1060	346.2760	(0.526)	0.0000	0.0000	0
Total										177886.00