



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/01/2011

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
2011/01/19	AL7T 2011/02/03			Index Future	365.0800	366.5030	0.390	0.0000	0.0000	30
2011/01/19	ALBI 2011/02/03			Index Future	337.4100	338.6960	0.381	0.0000	0.0000	1,090
2011/01/19	ALBI 2011/05/05			Index Future	342.2860	343.5910	0.381	0.0000	0.0000	2
2011/01/19	CRD1 2011/02/03			Index Future	151.7340	152.1230	0.256	0.0000	0.0000	2
2011/01/19	CRD1 2011/05/05			Index Future	153.8090	154.2040	0.257	0.0000	0.0000	0
2011/01/19	GOVI 2011/02/03			GOVI	338.3360	339.6070	0.376	0.0000	0.0000	211
2011/01/19	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/19	GOVI 2011/02/03	343.00	Put	GOVI	46,640.0000	33,930.0000	(27.251)	0	0	0
2011/01/19	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/19	GOVI 2011/02/03	343.01	Put	GOVI	46,740.0000	34,030.0000	(27.193)	0	0	0
2011/01/19	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/19	GOVI 2011/02/03	342.99	Put	GOVI	46,540.0000	33,830.0000	(27.310)	0	0	0
2011/01/19	GOVI 2011/05/05			GOVI	343.2260	344.5160	0.376	0.0000	0.0000	0
2011/01/19	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/19	GOVI 2011/05/05	349.00	Put	GOVI	57,740.0000	44,840.0000	(22.342)	0	0	0
2011/01/19	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/19	GOVI 2011/05/05	349.01	Put	GOVI	57,840.0000	44,940.0000	(22.303)	0	0	0
2011/01/19	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/19	GOVI 2011/05/05	348.99	Put	GOVI	57,640.0000	44,740.0000	(22.380)	0	0	0
2011/01/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/19	IGOV 2011/02/03			Index Future	147.7530	147.6780	(0.051)	0.0000	0.0000	9
2011/01/19	IGOV 2011/05/05			Index Future	149.8880	149.8120	(0.051)	0.0000	0.0000	0

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2011/01/19	IGOV 2011/08/04			Index Future	152.0440	151.9680	(0.050)	0.0000	0.0000	0
2011/01/19	ILBI 2011/02/03			Index Future	400.3700	400.2690	(0.025)	0.0000	0.0000	353
2011/01/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/19	JBAF 2011/01/19			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	0
2011/01/19	JBAF 2011/02/16			Jibar Tradeable Future	5.5600	5.5160	(0.791)	0.0000	0.0000	2,500
2011/01/19	JBAF 2011/03/16			Jibar Tradeable Future	5.5700	5.5100	(1.077)	0.0000	0.0000	6,990
2011/01/19	JBAF 2011/04/20			Jibar Tradeable Future	5.6130	5.5320	(1.443)	0.0000	0.0000	2
2011/01/19	JBAF 2011/05/18			Jibar Tradeable Future	5.6410	5.5700	(1.259)	0.0000	0.0000	2,000
2011/01/19	JBAF 2011/06/15			Jibar Tradeable Future	5.6840	5.6220	(1.091)	0.0000	0.0000	3,890
2011/01/19	JBAF 2011/09/21			Jibar Tradeable Future	5.8840	5.8440	(0.680)	0.0000	0.0000	15,790
2011/01/19	JBAF 2011/12/21			Jibar Tradeable Future	6.2360	6.2200	(0.257)	93.7800	93.7600	5,290
2011/01/19	JBAF 2012/03/20			Jibar Tradeable Future	6.5370	6.5330	(0.061)	0.0000	0.0000	290
2011/01/19	JBAF 2012/06/20			Jibar Tradeable Future	6.8600	6.8570	(0.044)	0.0000	0.0000	390
2011/01/19	JBAF 2012/09/19			Jibar Tradeable Future	7.2260	7.2220	(0.055)	0.0000	0.0000	41,500
2011/01/19	JBAF 2012/12/19			Jibar Tradeable Future	7.5000	7.5200	0.267	0.0000	0.0000	390
2011/01/19	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/19	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/19	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/19	OTH1 2011/02/03			Index Future	332.0740	333.4390	0.411	0.0000	0.0000	3
2011/01/19	OTH1 2011/05/05			Index Future	336.8740	338.2590	0.411	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
2011/01/19	R157 2011/02/03			Bond Future	7.7570	7.6720	(1.096)	0.0000	0.0000	7,886
2011/01/19	R157 2011/02/03	7.90	Call	Bond Future	830.0000	1,099.0000	32.410	0	0	0
2011/01/19	R157 2011/02/03	7.90	Put	Bond Future	215.0000	116.0000	(46.047)	0	0	0
2011/01/19	R157 2011/02/03	7.95	Call	Bond Future	988.0000	1,278.0000	29.352	0	0	0
2011/01/19	R157 2011/02/03	7.95	Put	Bond Future	159.0000	81.0000	(49.057)	0	0	0
2011/01/19	R157 2011/02/03	7.85	Call	Bond Future	686.0000	930.0000	35.569	0	0	0
2011/01/19	R157 2011/02/03	7.85	Put	Bond Future	285.0000	162.0000	(43.158)	0	0	0
2011/01/19	R157 2011/05/05			Bond Future	7.8980	7.8060	(1.165)	0.0000	0.0000	805
2011/01/19	R157 2011/05/05	7.75	Call	Bond Future	914.0000	1,077.0000	17.834	0	0	0
2011/01/19	R157 2011/05/05	7.75	Put	Bond Future	1,519.0000	1,306.0000	(14.022)	0	0	0
2011/01/19	R157 2011/05/05	7.80	Call	Bond Future	1,005.0000	1,178.0000	17.214	0	0	0
2011/01/19	R157 2011/05/05	7.80	Put	Bond Future	1,405.0000	1,203.0000	(14.377)	0	0	0
2011/01/19	R157 2011/05/05	7.70	Call	Bond Future	828.0000	981.0000	18.478	0	0	0
2011/01/19	R157 2011/05/05	7.70	Put	Bond Future	1,638.0000	1,415.0000	(13.614)	0	0	0
2011/01/19	R157 2011/05/05	7.65	Call	Bond Future	747.0000	890.0000	19.143	0	0	0
2011/01/19	R157 2011/05/05	7.65	Put	Bond Future	1,763.0000	1,530.0000	(13.216)	0	0	0
2011/01/19	R157 2011/08/04			Bond Future	8.0580	7.9590	(1.229)	0.0000	0.0000	0
2011/01/19	R157 2011/08/04	7.50	Call	Bond Future	670.0000	784.0000	17.015	0	0	0
2011/01/19	R157 2011/08/04	7.50	Put	Bond Future	2,831.0000	2,565.0000	(9.396)	0	0	0
2011/01/19	R157 2011/08/04	7.55	Call	Bond Future	731.0000	851.0000	16.416	0	0	0
2011/01/19	R157 2011/08/04	7.55	Put	Bond Future	2,696.0000	2,436.0000	(9.644)	0	0	0
2011/01/19	R157 2011/08/04	7.45	Call	Bond Future	613.0000	719.0000	17.292	0	0	0
2011/01/19	R157 2011/08/04	7.45	Put	Bond Future	2,970.0000	2,696.0000	(9.226)	0	0	0
2011/01/19	R186 2011/02/03			Bond Future	8.7020	8.6440	(0.667)	0.0000	0.0000	25,674
2011/01/19	R186 2011/02/03	9.00	Call	Bond Future	3,027.0000	3,481.0000	14.998	0	0	0
2011/01/19	R186 2011/02/03	9.00	Put	Bond Future	256.0000	159.0000	(37.891)	0	0	0
2011/01/19	R186 2011/02/03	9.05	Call	Bond Future	3,416.0000	3,891.0000	13.905	0	0	0
2011/01/19	R186 2011/02/03	9.05	Put	Bond Future	190.0000	114.0000	(40.000)	0	0	0
2011/01/19	R186 2011/02/03	8.95	Call	Bond Future	2,655.0000	3,084.0000	16.158	0	0	0
2011/01/19	R186 2011/02/03	8.95	Put	Bond Future	342.0000	220.0000	(35.673)	0	0	0
2011/01/19	R186 2011/02/03	7.75	Put	Bond Future	9,553.0000	9,002.0000	(5.768)	0	0	0
2011/01/19	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/19	R186 2011/05/05			Bond Future	8.7900	8.7300	(0.683)	0.0000	0.0000	500
2011/01/19	R186 2011/05/05	8.75	Call	Bond Future	2,827.0000	3,096.0000	9.515	0	0	0

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2011/01/19	R186 2011/05/05	8.75	Put	Bond Future	3,199.0000	2,909.0000	(9.065)	0	0	0
2011/01/19	R186 2011/05/05	8.80	Call	Bond Future	3,060.0000	3,344.0000	9.281	0	0	0
2011/01/19	R186 2011/05/05	8.80	Put	Bond Future	2,967.0000	2,692.0000	(9.269)	0	0	0
2011/01/19	R186 2011/05/05	8.70	Call	Bond Future	2,603.0000	2,859.0000	9.835	0	0	0
2011/01/19	R186 2011/05/05	8.70	Put	Bond Future	3,443.0000	3,140.0000	(8.800)	0	0	0
2011/01/19	R186 2011/05/05	8.00	Put	Bond Future	8,254.0000	7,779.0000	(5.755)	0	0	0
2011/01/19	R186 2011/05/05	8.00	Call	Bond Future	560.0000	644.0000	15.000	0	0	5,500
2011/01/19	R186 2011/08/04			Bond Future	8.8830	8.8210	(0.698)	0.0000	0.0000	0
2011/01/19	R186 2011/08/04	8.25	Call	Bond Future	1,773.0000	1,936.0000	9.193	0	0	0
2011/01/19	R186 2011/08/04	8.25	Put	Bond Future	7,757.0000	7,353.0000	(5.208)	0	0	0
2011/01/19	R186 2011/08/04	8.30	Call	Bond Future	1,919.0000	2,092.0000	9.015	0	0	0
2011/01/19	R186 2011/08/04	8.30	Put	Bond Future	7,414.0000	7,020.0000	(5.314)	0	0	0
2011/01/19	R186 2011/08/04	8.20	Call	Bond Future	1,633.0000	1,787.0000	9.430	0	0	0
2011/01/19	R186 2011/08/04	8.20	Put	Bond Future	8,109.0000	7,696.0000	(5.093)	0	0	0
2011/01/19	R201 2011/02/03			Bond Future	7.5750	7.4650	(1.452)	0.0000	0.0000	489
2011/01/19	R201 2011/02/03	8.00	Call	Bond Future	1,441.0000	1,800.0000	24.913	0	0	0
2011/01/19	R201 2011/02/03	8.00	Put	Bond Future	18.0000	4.0000	(77.778)	0	0	0
2011/01/19	R201 2011/02/03	8.05	Call	Bond Future	1,600.0000	1,964.0000	22.750	0	0	0
2011/01/19	R201 2011/02/03	8.05	Put	Bond Future	11.0000	2.0000	(81.818)	0	0	0
2011/01/19	R201 2011/02/03	7.95	Call	Bond Future	1,285.0000	1,638.0000	27.471	0	0	0
2011/01/19	R201 2011/02/03	7.95	Put	Bond Future	28.0000	8.0000	(71.429)	0	0	0
2011/01/19	R201 2011/05/05			Bond Future	7.7180	7.5980	(1.555)	0.0000	0.0000	0
2011/01/19	R201 2011/05/05	7.75	Call	Bond Future	928.0000	1,136.0000	22.414	0	0	0
2011/01/19	R201 2011/05/05	7.75	Put	Bond Future	827.0000	654.0000	(20.919)	0	0	0
2011/01/19	R201 2011/05/05	7.80	Call	Bond Future	1,015.0000	1,233.0000	21.478	0	0	0
2011/01/19	R201 2011/05/05	7.80	Put	Bond Future	756.0000	593.0000	(21.561)	0	0	0
2011/01/19	R201 2011/05/05	7.70	Call	Bond Future	846.0000	1,043.0000	23.286	0	0	0
2011/01/19	R201 2011/05/05	7.70	Put	Bond Future	903.0000	719.0000	(20.377)	0	0	0
2011/01/19	R201 2011/08/04			Bond Future	7.8840	7.7540	(1.649)	0.0000	0.0000	0
2011/01/19	R201 2011/08/04	7.25	Call	Bond Future	413.0000	517.0000	25.182	0	0	0
2011/01/19	R201 2011/08/04	7.25	Put	Bond Future	2,306.0000	2,025.0000	(12.186)	0	0	0
2011/01/19	R201 2011/08/04	7.30	Call	Bond Future	455.0000	566.0000	24.396	0	0	0
2011/01/19	R201 2011/08/04	7.30	Put	Bond Future	2,197.0000	1,923.0000	(12.472)	0	0	0
2011/01/19	R201 2011/08/04	7.20	Call	Bond Future	375.0000	472.0000	25.867	0	0	0

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2011/01/19	R201 2011/08/04	7.20	Put	Bond Future	2,419.0000	2,131.0000	(11.906)	0	0	0
2011/01/19	R202 2011/02/03			Bond Future	0.4650	0.4660	0.215	0.0000	0.0000	3,739
2011/01/19	R202 2011/02/03	3.05	Call	Bond Future	58,035.0000	58,006.0000	(0.050)	0	0	0
2011/01/19	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R202 2011/02/03	3.10	Call	Bond Future	58,882.0000	58,853.0000	(0.049)	0	0	0
2011/01/19	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R202 2011/02/03	3.00	Call	Bond Future	57,179.0000	57,150.0000	(0.051)	0	0	0
2011/01/19	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R202 2011/05/05			Bond Future	0.3890	0.3900	0.257	0.0000	0.0000	6,500
2011/01/19	R202 2011/05/05	2.05	Call	Bond Future	40,899.0000	40,870.0000	(0.071)	0	0	0
2011/01/19	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R202 2011/05/05	2.10	Call	Bond Future	41,927.0000	41,898.0000	(0.069)	0	0	0
2011/01/19	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R202 2011/05/05	2.00	Call	Bond Future	39,860.0000	39,831.0000	(0.073)	0	0	0
2011/01/19	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R203 2011/02/03			Bond Future	8.3450	8.2550	(1.078)	0.0000	0.0000	1,404
2011/01/19	R203 2011/02/03	8.50	Call	Bond Future	1,031.0000	1,360.0000	31.911	0	0	0
2011/01/19	R203 2011/02/03	8.50	Put	Bond Future	263.0000	142.0000	(46.008)	0	0	0
2011/01/19	R203 2011/02/03	8.55	Call	Bond Future	1,213.0000	1,566.0000	29.101	0	0	0
2011/01/19	R203 2011/02/03	8.55	Put	Bond Future	198.0000	102.0000	(48.485)	0	0	0
2011/01/19	R203 2011/02/03	8.45	Call	Bond Future	863.0000	1,165.0000	34.994	0	0	0
2011/01/19	R203 2011/02/03	8.45	Put	Bond Future	342.0000	194.0000	(43.275)	0	0	0
2011/01/19	R203 2011/02/03	8.00	Put	Bond Future	1,807.0000	1,410.0000	(21.970)	0	0	0
2011/01/19	R203 2011/02/03	8.00	Call	Bond Future	70.0000	122.0000	74.286	0	0	1,000
2011/01/19	R203 2011/05/05			Bond Future	8.4720	8.3770	(1.121)	0.0000	0.0000	0
2011/01/19	R203 2011/05/05	8.25	Call	Bond Future	1,023.0000	1,207.0000	17.986	0	0	0
2011/01/19	R203 2011/05/05	8.25	Put	Bond Future	2,096.0000	1,823.0000	(13.025)	0	0	0
2011/01/19	R203 2011/05/05	8.30	Call	Bond Future	1,123.0000	1,319.0000	17.453	0	0	0
2011/01/19	R203 2011/05/05	8.30	Put	Bond Future	1,953.0000	1,692.0000	(13.364)	0	0	0
2011/01/19	R203 2011/05/05	8.20	Call	Bond Future	928.0000	1,101.0000	18.642	0	0	0
2011/01/19	R203 2011/05/05	8.20	Put	Bond Future	2,245.0000	1,961.0000	(12.650)	0	0	0
2011/01/19	R203 2011/08/04			Bond Future	8.6110	8.5110	(1.161)	0.0000	0.0000	0
2011/01/19	R203 2011/08/04	8.00	Call	Bond Future	861.0000	998.0000	15.912	0	0	0

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2011/01/19	R203 2011/08/04	8.00	Put	Bond Future	3,735.0000	3,409.0000	(8.728)	0	0	0
2011/01/19	R203 2011/08/04	8.05	Call	Bond Future	934.0000	1,079.0000	15.525	0	0	0
2011/01/19	R203 2011/08/04	8.05	Put	Bond Future	3,569.0000	3,251.0000	(8.910)	0	0	0
2011/01/19	R203 2011/08/04	7.95	Call	Bond Future	792.0000	921.0000	16.288	0	0	0
2011/01/19	R203 2011/08/04	7.95	Put	Bond Future	3,906.0000	3,572.0000	(8.551)	0	0	0
2011/01/19	R204 2011/02/03			Bond Future	8.5070	8.4330	(0.870)	0.0000	0.0000	1,926
2011/01/19	R204 2011/02/03	8.50	Call	Bond Future	617.0000	821.0000	33.063	0	0	0
2011/01/19	R204 2011/02/03	8.50	Put	Bond Future	656.0000	448.0000	(31.707)	0	0	0
2011/01/19	R204 2011/02/03	8.55	Call	Bond Future	763.0000	997.0000	30.668	0	0	0
2011/01/19	R204 2011/02/03	8.55	Put	Bond Future	525.0000	347.0000	(33.905)	0	0	0
2011/01/19	R204 2011/02/03	8.45	Call	Bond Future	489.0000	664.0000	35.787	0	0	0
2011/01/19	R204 2011/02/03	8.45	Put	Bond Future	806.0000	569.0000	(29.404)	0	0	0
2011/01/19	R204 2011/05/05			Bond Future	8.6270	8.5490	(0.904)	0.0000	0.0000	100
2011/01/19	R204 2011/05/05	8.50	Call	Bond Future	1,406.0000	1,593.0000	13.300	0	0	0
2011/01/19	R204 2011/05/05	8.50	Put	Bond Future	2,092.0000	1,859.0000	(11.138)	0	0	0
2011/01/19	R204 2011/05/05	8.55	Call	Bond Future	1,531.0000	1,729.0000	12.933	0	0	0
2011/01/19	R204 2011/05/05	8.55	Put	Bond Future	1,946.0000	1,724.0000	(11.408)	0	0	0
2011/01/19	R204 2011/05/05	8.45	Call	Bond Future	1,287.0000	1,464.0000	13.753	0	0	0
2011/01/19	R204 2011/05/05	8.45	Put	Bond Future	2,245.0000	2,001.0000	(10.869)	0	0	0
2011/01/19	R204 2011/08/04			Bond Future	8.7570	8.6760	(0.925)	0.0000	0.0000	0
2011/01/19	R204 2011/08/04	8.00	Call	Bond Future	806.0000	912.0000	13.151	0	0	0
2011/01/19	R204 2011/08/04	8.00	Put	Bond Future	4,853.0000	4,536.0000	(6.532)	0	0	0
2011/01/19	R204 2011/08/04	8.05	Call	Bond Future	878.0000	990.0000	12.756	0	0	0
2011/01/19	R204 2011/08/04	8.05	Put	Bond Future	4,651.0000	4,340.0000	(6.687)	0	0	0
2011/01/19	R204 2011/08/04	7.95	Call	Bond Future	739.0000	838.0000	13.396	0	0	0
2011/01/19	R204 2011/08/04	7.95	Put	Bond Future	5,061.0000	4,737.0000	(6.402)	0	0	0
2011/01/19	R206 2011/02/03			Bond Future	7.2260	7.1150	(1.536)	0.0000	0.0000	0
2011/01/19	R206 2011/02/03	8.00	Call	Bond Future	1,999.0000	2,289.0000	14.507	0	0	0
2011/01/19	R206 2011/02/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/01/19	R206 2011/02/03	8.05	Call	Bond Future	2,126.0000	2,417.0000	13.688	0	0	0
2011/01/19	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R206 2011/02/03	7.95	Call	Bond Future	1,871.0000	2,162.0000	15.553	0	0	0
2011/01/19	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/19	R206 2011/05/05			Bond Future	7.3750	7.2530	(1.654)	0.0000	0.0000	0
2011/01/19	R206 2011/05/05	7.50	Call	Bond Future	836.0000	1,011.0000	20.933	0	0	0
2011/01/19	R206 2011/05/05	7.50	Put	Bond Future	536.0000	418.0000	(22.015)	0	0	0
2011/01/19	R206 2011/05/05	7.55	Call	Bond Future	907.0000	1,090.0000	20.176	0	0	0
2011/01/19	R206 2011/05/05	7.55	Put	Bond Future	488.0000	378.0000	(22.541)	0	0	0
2011/01/19	R206 2011/05/05	7.45	Call	Bond Future	768.0000	935.0000	21.745	0	0	0
2011/01/19	R206 2011/05/05	7.45	Put	Bond Future	588.0000	462.0000	(21.429)	0	0	0
2011/01/19	R206 2011/08/04			Bond Future	7.5590	7.4220	(1.812)	0.0000	0.0000	0
2011/01/19	R206 2011/08/04	7.00	Call	Bond Future	345.0000	433.0000	25.507	0	0	0
2011/01/19	R206 2011/08/04	7.00	Put	Bond Future	1,574.0000	1,362.0000	(13.469)	0	0	0
2011/01/19	R206 2011/08/04	7.05	Call	Bond Future	377.0000	471.0000	24.934	0	0	0
2011/01/19	R206 2011/08/04	7.05	Put	Bond Future	1,495.0000	1,290.0000	(13.712)	0	0	0
2011/01/19	R206 2011/08/04	6.95	Call	Bond Future	314.0000	397.0000	26.433	0	0	0
2011/01/19	R206 2011/08/04	6.95	Put	Bond Future	1,654.0000	1,437.0000	(13.120)	0	0	0
2011/01/19	R207 2011/02/03			Bond Future	8.5960	8.5270	(0.803)	0.0000	0.0000	800
2011/01/19	R207 2011/02/03	8.75	Call	Bond Future	1,218.0000	1,500.0000	23.153	0	0	0
2011/01/19	R207 2011/02/03	8.75	Put	Bond Future	327.0000	207.0000	(36.697)	0	0	0
2011/01/19	R207 2011/02/03	8.80	Call	Bond Future	1,427.0000	1,732.0000	21.374	0	0	0
2011/01/19	R207 2011/02/03	8.80	Put	Bond Future	250.0000	152.0000	(39.200)	0	0	0
2011/01/19	R207 2011/02/03	8.70	Call	Bond Future	1,024.0000	1,281.0000	25.098	0	0	0
2011/01/19	R207 2011/02/03	8.70	Put	Bond Future	421.0000	276.0000	(34.442)	0	0	0
2011/01/19	R207 2011/05/05			Bond Future	8.7080	8.6360	(0.827)	0.0000	0.0000	20
2011/01/19	R207 2011/05/05	8.50	Call	Bond Future	1,296.0000	1,462.0000	12.809	0	0	0
2011/01/19	R207 2011/05/05	8.50	Put	Bond Future	2,484.0000	2,241.0000	(9.783)	0	0	0
2011/01/19	R207 2011/05/05	8.55	Call	Bond Future	1,418.0000	1,593.0000	12.341	0	0	0
2011/01/19	R207 2011/05/05	8.55	Put	Bond Future	2,319.0000	2,085.0000	(10.091)	0	0	0
2011/01/19	R207 2011/05/05	8.45	Call	Bond Future	1,182.0000	1,337.0000	13.113	0	0	0
2011/01/19	R207 2011/05/05	8.45	Put	Bond Future	2,659.0000	2,405.0000	(9.552)	0	0	0
2011/01/19	R207 2011/08/04			Bond Future	8.8300	8.7550	(0.849)	0.0000	0.0000	0
2011/01/19	R207 2011/08/04	8.25	Call	Bond Future	1,146.0000	1,273.0000	11.082	0	0	0
2011/01/19	R207 2011/08/04	8.25	Put	Bond Future	4,413.0000	4,126.0000	(6.504)	0	0	0
2011/01/19	R207 2011/08/04	8.30	Call	Bond Future	1,237.0000	1,371.0000	10.833	0	0	0
2011/01/19	R207 2011/08/04	8.30	Put	Bond Future	4,217.0000	3,937.0000	(6.640)	0	0	0
2011/01/19	R207 2011/08/04	8.20	Call	Bond Future	1,058.0000	1,178.0000	11.342	0	0	0

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2011/01/19	R207 2011/08/04	8.20	Put	Bond Future	4,614.0000	4,320.0000	(6.372)	0	0	0
2011/01/19	R208 2011/02/03			Bond Future	8.6190	8.5510	(0.789)	0.0000	0.0000	5,598
2011/01/19	R208 2011/02/03	8.75	Call	Bond Future	1,191.0000	1,470.0000	23.426	0	0	0
2011/01/19	R208 2011/02/03	8.75	Put	Bond Future	394.0000	255.0000	(35.279)	0	0	0
2011/01/19	R208 2011/02/03	8.80	Call	Bond Future	1,403.0000	1,707.0000	21.668	0	0	0
2011/01/19	R208 2011/02/03	8.80	Put	Bond Future	304.0000	190.0000	(37.500)	0	0	0
2011/01/19	R208 2011/02/03	8.70	Call	Bond Future	996.0000	1,249.0000	25.402	0	0	0
2011/01/19	R208 2011/02/03	8.70	Put	Bond Future	502.0000	337.0000	(32.869)	0	0	0
2011/01/19	R208 2011/05/05			Bond Future	8.7200	8.6480	(0.826)	0.0000	0.0000	100
2011/01/19	R208 2011/05/05	8.50	Call	Bond Future	1,320.0000	1,492.0000	13.030	0	0	0
2011/01/19	R208 2011/05/05	8.50	Put	Bond Future	2,649.0000	2,389.0000	(9.815)	0	0	0
2011/01/19	R208 2011/05/05	8.55	Call	Bond Future	1,446.0000	1,629.0000	12.656	0	0	0
2011/01/19	R208 2011/05/05	8.55	Put	Bond Future	2,471.0000	2,222.0000	(10.077)	0	0	0
2011/01/19	R208 2011/05/05	8.45	Call	Bond Future	1,201.0000	1,363.0000	13.489	0	0	0
2011/01/19	R208 2011/05/05	8.45	Put	Bond Future	2,836.0000	2,566.0000	(9.520)	0	0	0
2011/01/19	R208 2011/08/04			Bond Future	8.8270	8.7530	(0.838)	0.0000	0.0000	0
2011/01/19	R208 2011/08/04	8.25	Call	Bond Future	1,208.0000	1,341.0000	11.010	0	0	0
2011/01/19	R208 2011/08/04	8.25	Put	Bond Future	4,664.0000	4,364.0000	(6.432)	0	0	0
2011/01/19	R208 2011/08/04	8.30	Call	Bond Future	1,306.0000	1,446.0000	10.720	0	0	0
2011/01/19	R208 2011/08/04	8.30	Put	Bond Future	4,456.0000	4,162.0000	(6.598)	0	0	0
2011/01/19	R208 2011/08/04	8.20	Call	Bond Future	1,114.0000	1,240.0000	11.311	0	0	0
2011/01/19	R208 2011/08/04	8.20	Put	Bond Future	4,878.0000	4,571.0000	(6.294)	0	0	0
2011/01/19	R209 2011/02/03			Bond Future	8.6580	8.5950	(0.728)	0.0000	0.0000	21,989
2011/01/19	R209 2011/02/03	9.00	Call	Bond Future	2,889.0000	3,330.0000	15.265	0	0	0
2011/01/19	R209 2011/02/03	9.00	Put	Bond Future	184.0000	109.0000	(40.761)	0	0	0
2011/01/19	R209 2011/02/03	9.05	Call	Bond Future	3,223.0000	3,680.0000	14.179	0	0	0
2011/01/19	R209 2011/02/03	9.05	Put	Bond Future	136.0000	77.0000	(43.382)	0	0	0
2011/01/19	R209 2011/02/03	8.95	Call	Bond Future	2,564.0000	2,986.0000	16.459	0	0	0
2011/01/19	R209 2011/02/03	8.95	Put	Bond Future	245.0000	151.0000	(38.367)	0	0	0
2011/01/19	R209 2011/05/05			Bond Future	8.7230	8.6590	(0.734)	0.0000	0.0000	200
2011/01/19	R209 2011/05/05	8.50	Call	Bond Future	1,825.0000	2,032.0000	11.342	0	0	0
2011/01/19	R209 2011/05/05	8.50	Put	Bond Future	3,653.0000	3,343.0000	(8.486)	0	0	0
2011/01/19	R209 2011/05/05	8.55	Call	Bond Future	1,995.0000	2,215.0000	11.028	0	0	0

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2011/01/19	R209 2011/05/05	8.55	Put	Bond Future	3,407.0000	3,110.0000	(8.717)	0	0	0
2011/01/19	R209 2011/05/05	8.45	Call	Bond Future	1,663.0000	1,857.0000	11.666	0	0	0
2011/01/19	R209 2011/05/05	8.45	Put	Bond Future	3,911.0000	3,588.0000	(8.259)	0	0	0
2011/01/19	R209 2011/08/04			Bond Future	8.7910	8.7250	(0.751)	0.0000	0.0000	0
2011/01/19	R209 2011/08/04	8.50	Call	Bond Future	2,534.0000	2,752.0000	8.603	0	0	0
2011/01/19	R209 2011/08/04	8.50	Put	Bond Future	4,902.0000	4,594.0000	(6.283)	0	0	0
2011/01/19	R209 2011/08/04	8.55	Call	Bond Future	2,706.0000	2,934.0000	8.426	0	0	0
2011/01/19	R209 2011/08/04	8.55	Put	Bond Future	4,659.0000	4,360.0000	(6.418)	0	0	0
2011/01/19	R209 2011/08/04	8.45	Call	Bond Future	2,367.0000	2,575.0000	8.787	0	0	0
2011/01/19	R209 2011/08/04	8.45	Put	Bond Future	5,154.0000	4,836.0000	(6.170)	0	0	0
2011/01/19	R209 2011/08/04	10.10	Call	Bond Future	10,089.0000	10,539.0000	4.460	0	0	0
2011/01/19	R209 2011/08/04	10.10	Put	Bond Future	766.0000	689.0000	(10.052)	0	0	0
2011/01/19	R210 2011/02/03			Bond Future	1.0360	1.0370	0.097	0.0000	0.0000	2
2011/01/19	R210 2011/02/03	3.10	Call	Bond Future	31,115.0000	31,097.0000	(0.058)	0	0	0
2011/01/19	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R210 2011/02/03	3.15	Call	Bond Future	31,747.0000	31,729.0000	(0.057)	0	0	0
2011/01/19	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R210 2011/02/03	3.05	Call	Bond Future	30,477.0000	30,460.0000	(0.056)	0	0	0
2011/01/19	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R211 2011/02/03			Bond Future	1.7490	1.7820	1.887	0.0000	0.0000	589
2011/01/19	R211 2011/02/03	2.50	Call	Bond Future	4,245.0000	4,054.0000	(4.499)	0	0	0
2011/01/19	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R211 2011/02/03	2.55	Call	Bond Future	4,521.0000	4,330.0000	(4.225)	0	0	0
2011/01/19	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R211 2011/02/03	2.45	Call	Bond Future	3,969.0000	3,778.0000	(4.812)	0	0	0
2011/01/19	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R212 2011/02/03			Bond Future	2.5280	2.5290	0.040	0.0000	0.0000	2,518
2011/01/19	R212 2011/02/03	3.00	Call	Bond Future	4,440.0000	4,431.0000	(0.203)	0	0	0
2011/01/19	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R212 2011/02/03	3.05	Call	Bond Future	4,898.0000	4,888.0000	(0.204)	0	0	0
2011/01/19	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R212 2011/02/03	2.95	Call	Bond Future	3,981.0000	3,971.0000	(0.251)	0	0	0
2011/01/19	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/19	R213 2011/02/03			Bond Future	8.7650	8.7020	(0.719)	0.0000	0.0000	0
2011/01/19	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/02/03	8.00	Put	Bond Future	6,626.0000	6,108.0000	(7.818)	0	0	0
2011/01/19	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/02/03	8.05	Put	Bond Future	6,169.0000	5,651.0000	(8.397)	0	0	0
2011/01/19	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/02/03	7.95	Put	Bond Future	7,086.0000	6,568.0000	(7.310)	0	0	0
2011/01/19	R213 2011/05/05			Bond Future	8.8380	8.7730	(0.735)	0.0000	0.0000	0
2011/01/19	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/05/05	8.00	Put	Bond Future	7,191.0000	6,665.0000	(7.315)	0	0	0
2011/01/19	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/05/05	8.05	Put	Bond Future	6,737.0000	6,210.0000	(7.822)	0	0	0
2011/01/19	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/05/05	7.95	Put	Bond Future	7,650.0000	7,123.0000	(6.889)	0	0	0
2011/01/19	R213 2011/08/04			Bond Future	8.9150	8.8490	(0.740)	0.0000	0.0000	0
2011/01/19	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/08/04	8.00	Put	Bond Future	7,776.0000	7,249.0000	(6.777)	0	0	0
2011/01/19	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/08/04	8.05	Put	Bond Future	7,323.0000	6,796.0000	(7.197)	0	0	0
2011/01/19	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/19	R213 2011/08/04	7.95	Put	Bond Future	8,232.0000	7,705.0000	(6.402)	0	0	0
2011/01/19	TRT1 2011/02/03			Index Future	334.3060	335.6360	0.398	0.0000	0.0000	100
2011/01/19	TRT1 2011/05/05			Index Future	338.8780	340.2280	0.398	0.0000	0.0000	0
Total										171171.00