



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 04/01/2011

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
2011/01/04	AL7T 2011/02/03			Index Future	376.4060	377.5910	0.315	0.0000	0.0000	30
2011/01/04	ALBI 2011/02/03			Index Future	346.8290	347.9290	0.317	0.0000	0.0000	1,164
2011/01/04	ALBI 2011/05/05			Index Future	351.8440	352.9600	0.317	0.0000	0.0000	2
2011/01/04	CRD1 2011/02/03			Index Future	154.1140	154.3640	0.162	0.0000	0.0000	2
2011/01/04	CRD1 2011/05/05			Index Future	156.2160	156.4700	0.163	0.0000	0.0000	0
2011/01/04	GOVI 2011/02/03			GOVI	347.5420	348.6000	0.304	0.0000	0.0000	211
2011/01/04	GOVI 2011/02/03	343.00	Call	GOVI	45,420.0000	56,000.0000	23.294	0	0	0
2011/01/04	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/04	GOVI 2011/02/03	343.01	Call	GOVI	45,320.0000	55,900.0000	23.345	0	0	0
2011/01/04	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/04	GOVI 2011/02/03	342.99	Call	GOVI	45,520.0000	56,100.0000	23.243	0	0	0
2011/01/04	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/04	GOVI 2011/05/05			GOVI	352.5670	353.6400	0.304	0.0000	0.0000	0
2011/01/04	GOVI 2011/05/05	349.00	Call	GOVI	35,670.0000	46,400.0000	30.081	0	0	0
2011/01/04	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/04	GOVI 2011/05/05	349.01	Call	GOVI	35,570.0000	46,300.0000	30.166	0	0	0
2011/01/04	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/04	GOVI 2011/05/05	348.99	Call	GOVI	35,770.0000	46,500.0000	29.997	0	0	0
2011/01/04	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/04	IGOV 2011/02/03			Index Future	148.4280	148.4220	(0.004)	0.0000	0.0000	6
2011/01/04	IGOV 2011/05/05			Index Future	150.5740	150.5680	(0.004)	0.0000	0.0000	0

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2011/01/04	IGOV 2011/08/04			Index Future	152.7350	152.7290	(0.004)	0.0000	0.0000	0
2011/01/04	ILBI 2011/02/03			Index Future	402.1620	402.1490	(0.003)	0.0000	0.0000	370
2011/01/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/04	JBAF 2011/01/19			Jibar Tradeable Future	5.5000	5.4920	(0.145)	0.0000	0.0000	7,791
2011/01/04	JBAF 2011/02/16			Jibar Tradeable Future	5.4400	5.4240	(0.294)	0.0000	0.0000	2,500
2011/01/04	JBAF 2011/03/16			Jibar Tradeable Future	5.4400	5.3950	(0.827)	0.0000	0.0000	5,790
2011/01/04	JBAF 2011/04/20			Jibar Tradeable Future	5.4400	5.3710	(1.268)	0.0000	0.0000	2
2011/01/04	JBAF 2011/05/18			Jibar Tradeable Future	5.4400	5.3710	(1.268)	94.6500	94.6400	2,000
2011/01/04	JBAF 2011/06/15			Jibar Tradeable Future	5.4400	5.3720	(1.250)	94.6470	94.6400	3,790
2011/01/04	JBAF 2011/09/21			Jibar Tradeable Future	5.5800	5.4900	(1.613)	0.0000	0.0000	14,590
2011/01/04	JBAF 2011/12/21			Jibar Tradeable Future	5.8400	5.7670	(1.250)	0.0000	0.0000	5,290
2011/01/04	JBAF 2012/03/20			Jibar Tradeable Future	6.1500	6.0390	(1.805)	0.0000	0.0000	290
2011/01/04	JBAF 2012/06/20			Jibar Tradeable Future	6.4700	6.3660	(1.607)	0.0000	0.0000	390
2011/01/04	JBAF 2012/09/19			Jibar Tradeable Future	6.7700	6.6770	(1.374)	93.2860	93.2860	41,490
2011/01/04	JBAF 2012/12/19			Jibar Tradeable Future	7.0500	6.9000	(2.128)	0.0000	0.0000	390
2011/01/04	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/04	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/04	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/04	OTH1 2011/02/03			Index Future	342.5980	343.9190	0.386	0.0000	0.0000	3
2011/01/04	OTH1 2011/05/05			Index Future	347.5510	348.8910	0.386	0.0000	0.0000	0

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2011/01/04	R157 2011/02/03			Bond Future	7.2980	7.2500	(0.658)	0.0000	0.0000	7,886
2011/01/04	R157 2011/02/03	7.90	Call	Bond Future	2,653.0000	2,853.0000	7.539	0	0	0
2011/01/04	R157 2011/02/03	7.90	Put	Bond Future	36.0000	24.0000	(33.333)	0	0	0
2011/01/04	R157 2011/02/03	7.95	Call	Bond Future	2,857.0000	3,060.0000	7.105	0	0	0
2011/01/04	R157 2011/02/03	7.95	Put	Bond Future	26.0000	17.0000	(34.615)	0	0	0
2011/01/04	R157 2011/02/03	7.85	Call	Bond Future	2,451.0000	2,647.0000	7.997	0	0	0
2011/01/04	R157 2011/02/03	7.85	Put	Bond Future	49.0000	33.0000	(32.653)	0	0	0
2011/01/04	R157 2011/05/05			Bond Future	7.4040	7.3530	(0.689)	0.0000	0.0000	705
2011/01/04	R157 2011/05/05	7.75	Call	Bond Future	2,122.0000	2,264.0000	6.692	0	0	0
2011/01/04	R157 2011/05/05	7.75	Put	Bond Future	693.0000	623.0000	(10.101)	0	0	0
2011/01/04	R157 2011/05/05	7.80	Call	Bond Future	2,265.0000	2,411.0000	6.446	0	0	0
2011/01/04	R157 2011/05/05	7.80	Put	Bond Future	631.0000	565.0000	(10.460)	0	0	0
2011/01/04	R157 2011/05/05	7.70	Call	Bond Future	1,984.0000	2,121.0000	6.905	0	0	0
2011/01/04	R157 2011/05/05	7.70	Put	Bond Future	760.0000	685.0000	(9.868)	0	0	0
2011/01/04	R157 2011/05/05	7.65	Call	Bond Future	1,850.0000	1,982.0000	7.135	0	0	0
2011/01/04	R157 2011/05/05	7.65	Put	Bond Future	832.0000	751.0000	(9.736)	0	0	0
2011/01/04	R157 2011/08/04			Bond Future	7.5260	7.4710	(0.731)	0.0000	0.0000	0
2011/01/04	R157 2011/08/04	7.50	Call	Bond Future	1,530.0000	1,636.0000	6.928	0	0	0
2011/01/04	R157 2011/08/04	7.50	Put	Bond Future	1,632.0000	1,522.0000	(6.740)	0	0	0
2011/01/04	R157 2011/08/04	7.55	Call	Bond Future	1,632.0000	1,742.0000	6.740	0	0	0
2011/01/04	R157 2011/08/04	7.55	Put	Bond Future	1,538.0000	1,433.0000	(6.827)	0	0	0
2011/01/04	R157 2011/08/04	7.45	Call	Bond Future	1,432.0000	1,533.0000	7.053	0	0	0
2011/01/04	R157 2011/08/04	7.45	Put	Bond Future	1,730.0000	1,615.0000	(6.647)	0	0	0
2011/01/04	R186 2011/02/03			Bond Future	8.2660	8.2090	(0.690)	0.0000	0.0000	25,674
2011/01/04	R186 2011/02/03	9.00	Call	Bond Future	7,080.0000	7,625.0000	7.698	0	0	0
2011/01/04	R186 2011/02/03	9.00	Put	Bond Future	71.0000	46.0000	(35.211)	0	0	0
2011/01/04	R186 2011/02/03	9.05	Call	Bond Future	7,518.0000	8,069.0000	7.329	0	0	0
2011/01/04	R186 2011/02/03	9.05	Put	Bond Future	54.0000	34.0000	(37.037)	0	0	0
2011/01/04	R186 2011/02/03	8.95	Call	Bond Future	6,643.0000	7,182.0000	8.114	0	0	0
2011/01/04	R186 2011/02/03	8.95	Put	Bond Future	92.0000	61.0000	(33.696)	0	0	0
2011/01/04	R186 2011/02/03	7.75	Put	Bond Future	5,472.0000	4,947.0000	(9.594)	0	0	0
2011/01/04	R186 2011/02/03	7.75	Call	Bond Future	157.0000	203.0000	29.299	0	0	3,000
2011/01/04	R186 2011/05/05			Bond Future	8.3390	8.2810	(0.696)	0.0000	0.0000	0
2011/01/04	R186 2011/05/05	8.75	Call	Bond Future	5,605.0000	5,997.0000	6.994	0	0	0

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2011/01/04	R186 2011/05/05	8.75	Put	Bond Future	1,674.0000	1,496.0000	(10.633)	0	0	0
2011/01/04	R186 2011/05/05	8.80	Call	Bond Future	5,932.0000	6,335.0000	6.794	0	0	0
2011/01/04	R186 2011/05/05	8.80	Put	Bond Future	1,536.0000	1,369.0000	(10.872)	0	0	0
2011/01/04	R186 2011/05/05	8.70	Call	Bond Future	5,285.0000	5,666.0000	7.209	0	0	0
2011/01/04	R186 2011/05/05	8.70	Put	Bond Future	1,822.0000	1,633.0000	(10.373)	0	0	0
2011/01/04	R186 2011/05/05	8.00	Put	Bond Future	5,166.0000	4,790.0000	(7.278)	0	0	0
2011/01/04	R186 2011/05/05	8.00	Call	Bond Future	1,775.0000	1,969.0000	10.930	0	0	5,500
2011/01/04	R186 2011/08/04			Bond Future	8.4170	8.3570	(0.713)	0.0000	0.0000	0
2011/01/04	R186 2011/08/04	8.25	Call	Bond Future	3,555.0000	3,816.0000	7.342	0	0	0
2011/01/04	R186 2011/08/04	8.25	Put	Bond Future	5,177.0000	4,859.0000	(6.143)	0	0	0
2011/01/04	R186 2011/08/04	8.30	Call	Bond Future	3,782.0000	4,054.0000	7.192	0	0	0
2011/01/04	R186 2011/08/04	8.30	Put	Bond Future	4,915.0000	4,608.0000	(6.246)	0	0	0
2011/01/04	R186 2011/08/04	8.20	Call	Bond Future	3,335.0000	3,586.0000	7.526	0	0	0
2011/01/04	R186 2011/08/04	8.20	Put	Bond Future	5,450.0000	5,121.0000	(6.037)	0	0	0
2011/01/04	R201 2011/02/03			Bond Future	7.0830	7.0460	(0.522)	0.0000	0.0000	489
2011/01/04	R201 2011/02/03	8.00	Call	Bond Future	3,104.0000	3,230.0000	4.059	0	0	0
2011/01/04	R201 2011/02/03	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/01/04	R201 2011/02/03	8.05	Call	Bond Future	3,269.0000	3,396.0000	3.885	0	0	0
2011/01/04	R201 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/04	R201 2011/02/03	7.95	Call	Bond Future	2,938.0000	3,065.0000	4.323	0	0	0
2011/01/04	R201 2011/02/03	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/01/04	R201 2011/05/05			Bond Future	7.1850	7.1450	(0.557)	0.0000	0.0000	0
2011/01/04	R201 2011/05/05	7.75	Call	Bond Future	2,109.0000	2,208.0000	4.694	0	0	0
2011/01/04	R201 2011/05/05	7.75	Put	Bond Future	303.0000	273.0000	(9.901)	0	0	0
2011/01/04	R201 2011/05/05	7.80	Call	Bond Future	2,235.0000	2,337.0000	4.564	0	0	0
2011/01/04	R201 2011/05/05	7.80	Put	Bond Future	271.0000	244.0000	(9.963)	0	0	0
2011/01/04	R201 2011/05/05	7.70	Call	Bond Future	1,986.0000	2,082.0000	4.834	0	0	0
2011/01/04	R201 2011/05/05	7.70	Put	Bond Future	338.0000	305.0000	(9.763)	0	0	0
2011/01/04	R201 2011/08/04			Bond Future	7.3060	7.2620	(0.602)	0.0000	0.0000	0
2011/01/04	R201 2011/08/04	7.25	Call	Bond Future	1,081.0000	1,144.0000	5.828	0	0	0
2011/01/04	R201 2011/08/04	7.25	Put	Bond Future	1,250.0000	1,180.0000	(5.600)	0	0	0
2011/01/04	R201 2011/08/04	7.30	Call	Bond Future	1,159.0000	1,224.0000	5.608	0	0	0
2011/01/04	R201 2011/08/04	7.30	Put	Bond Future	1,177.0000	1,109.0000	(5.777)	0	0	0
2011/01/04	R201 2011/08/04	7.20	Call	Bond Future	1,008.0000	1,068.0000	5.952	0	0	0

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2011/01/04	R201 2011/08/04	7.20	Put	Bond Future	1,328.0000	1,255.0000	(5.497)	0	0	0
2011/01/04	R202 2011/02/03			Bond Future	0.3800	0.3800	0.000	0.0000	0.0000	3,689
2011/01/04	R202 2011/02/03	3.05	Call	Bond Future	60,524.0000	60,524.0000	0.000	0	0	0
2011/01/04	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R202 2011/02/03	3.10	Call	Bond Future	61,371.0000	61,371.0000	0.000	0	0	0
2011/01/04	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R202 2011/02/03	3.00	Call	Bond Future	59,668.0000	59,668.0000	0.000	0	0	0
2011/01/04	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R202 2011/05/05			Bond Future	0.3030	0.3030	0.000	0.0000	0.0000	6,500
2011/01/04	R202 2011/05/05	2.05	Call	Bond Future	43,424.0000	43,424.0000	0.000	0	0	0
2011/01/04	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R202 2011/05/05	2.10	Call	Bond Future	44,452.0000	44,452.0000	0.000	0	0	0
2011/01/04	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R202 2011/05/05	2.00	Call	Bond Future	42,385.0000	42,385.0000	0.000	0	0	0
2011/01/04	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R203 2011/02/03			Bond Future	7.8970	7.8400	(0.722)	0.0000	0.0000	1,404
2011/01/04	R203 2011/02/03	8.50	Call	Bond Future	3,088.0000	3,361.0000	8.841	0	0	0
2011/01/04	R203 2011/02/03	8.50	Put	Bond Future	56.0000	36.0000	(35.714)	0	0	0
2011/01/04	R203 2011/02/03	8.55	Call	Bond Future	3,321.0000	3,598.0000	8.341	0	0	0
2011/01/04	R203 2011/02/03	8.55	Put	Bond Future	43.0000	27.0000	(37.209)	0	0	0
2011/01/04	R203 2011/02/03	8.45	Call	Bond Future	2,858.0000	3,127.0000	9.412	0	0	0
2011/01/04	R203 2011/02/03	8.45	Put	Bond Future	73.0000	50.0000	(31.507)	0	0	0
2011/01/04	R203 2011/02/03	8.00	Put	Bond Future	544.0000	426.0000	(21.691)	0	0	0
2011/01/04	R203 2011/02/03	8.00	Call	Bond Future	1,070.0000	1,245.0000	16.355	0	0	1,000
2011/01/04	R203 2011/05/05			Bond Future	8.0010	7.9410	(0.750)	0.0000	0.0000	0
2011/01/04	R203 2011/05/05	8.25	Call	Bond Future	2,302.0000	2,486.0000	7.993	0	0	0
2011/01/04	R203 2011/05/05	8.25	Put	Bond Future	1,081.0000	968.0000	(10.453)	0	0	0
2011/01/04	R203 2011/05/05	8.30	Call	Bond Future	2,458.0000	2,648.0000	7.730	0	0	0
2011/01/04	R203 2011/05/05	8.30	Put	Bond Future	994.0000	887.0000	(10.765)	0	0	0
2011/01/04	R203 2011/05/05	8.20	Call	Bond Future	2,150.0000	2,327.0000	8.233	0	0	0
2011/01/04	R203 2011/05/05	8.20	Put	Bond Future	1,173.0000	1,052.0000	(10.315)	0	0	0
2011/01/04	R203 2011/08/04			Bond Future	8.1150	8.0510	(0.789)	0.0000	0.0000	0
2011/01/04	R203 2011/08/04	8.00	Call	Bond Future	1,808.0000	1,949.0000	7.799	0	0	0

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2011/01/04	R203 2011/08/04	8.00	Put	Bond Future	2,357.0000	2,193.0000	(6.958)	0	0	0
2011/01/04	R203 2011/08/04	8.05	Call	Bond Future	1,925.0000	2,072.0000	7.636	0	0	0
2011/01/04	R203 2011/08/04	8.05	Put	Bond Future	2,235.0000	2,077.0000	(7.069)	0	0	0
2011/01/04	R203 2011/08/04	7.95	Call	Bond Future	1,696.0000	1,831.0000	7.960	0	0	0
2011/01/04	R203 2011/08/04	7.95	Put	Bond Future	2,485.0000	2,315.0000	(6.841)	0	0	0
2011/01/04	R204 2011/02/03			Bond Future	8.0130	7.9510	(0.774)	0.0000	0.0000	1,926
2011/01/04	R204 2011/02/03	8.50	Call	Bond Future	2,872.0000	3,190.0000	11.072	0	0	0
2011/01/04	R204 2011/02/03	8.50	Put	Bond Future	120.0000	80.0000	(33.333)	0	0	0
2011/01/04	R204 2011/02/03	8.55	Call	Bond Future	3,123.0000	3,448.0000	10.407	0	0	0
2011/01/04	R204 2011/02/03	8.55	Put	Bond Future	94.0000	61.0000	(35.106)	0	0	0
2011/01/04	R204 2011/02/03	8.45	Call	Bond Future	2,628.0000	2,937.0000	11.758	0	0	0
2011/01/04	R204 2011/02/03	8.45	Put	Bond Future	154.0000	106.0000	(31.169)	0	0	0
2011/01/04	R204 2011/05/05			Bond Future	8.1100	8.0450	(0.801)	0.0000	0.0000	0
2011/01/04	R204 2011/05/05	8.50	Call	Bond Future	3,136.0000	3,383.0000	7.876	0	0	0
2011/01/04	R204 2011/05/05	8.50	Put	Bond Future	990.0000	873.0000	(11.818)	0	0	0
2011/01/04	R204 2011/05/05	8.55	Call	Bond Future	3,325.0000	3,580.0000	7.669	0	0	0
2011/01/04	R204 2011/05/05	8.55	Put	Bond Future	908.0000	799.0000	(12.004)	0	0	0
2011/01/04	R204 2011/05/05	8.45	Call	Bond Future	2,952.0000	3,191.0000	8.096	0	0	0
2011/01/04	R204 2011/05/05	8.45	Put	Bond Future	1,077.0000	953.0000	(11.513)	0	0	0
2011/01/04	R204 2011/08/04			Bond Future	8.2160	8.1480	(0.828)	0.0000	0.0000	0
2011/01/04	R204 2011/08/04	8.00	Call	Bond Future	1,858.0000	2,017.0000	8.558	0	0	0
2011/01/04	R204 2011/08/04	8.00	Put	Bond Future	3,034.0000	2,825.0000	(6.889)	0	0	0
2011/01/04	R204 2011/08/04	8.05	Call	Bond Future	1,982.0000	2,147.0000	8.325	0	0	0
2011/01/04	R204 2011/08/04	8.05	Put	Bond Future	2,884.0000	2,681.0000	(7.039)	0	0	0
2011/01/04	R204 2011/08/04	7.95	Call	Bond Future	1,739.0000	1,892.0000	8.798	0	0	0
2011/01/04	R204 2011/08/04	7.95	Put	Bond Future	3,190.0000	2,975.0000	(6.740)	0	0	0
2011/01/04	R206 2011/02/03			Bond Future	6.7090	6.6670	(0.626)	0.0000	0.0000	0
2011/01/04	R206 2011/02/03	8.00	Call	Bond Future	3,361.0000	3,473.0000	3.332	0	0	0
2011/01/04	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R206 2011/02/03	8.05	Call	Bond Future	3,489.0000	3,600.0000	3.181	0	0	0
2011/01/04	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R206 2011/02/03	7.95	Call	Bond Future	3,234.0000	3,345.0000	3.432	0	0	0
2011/01/04	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/04	R206 2011/05/05			Bond Future	6.8040	6.7580	(0.676)	0.0000	0.0000	0
2011/01/04	R206 2011/05/05	7.50	Call	Bond Future	1,857.0000	1,949.0000	4.954	0	0	0
2011/01/04	R206 2011/05/05	7.50	Put	Bond Future	175.0000	155.0000	(11.429)	0	0	0
2011/01/04	R206 2011/05/05	7.55	Call	Bond Future	1,957.0000	2,051.0000	4.803	0	0	0
2011/01/04	R206 2011/05/05	7.55	Put	Bond Future	156.0000	137.0000	(12.179)	0	0	0
2011/01/04	R206 2011/05/05	7.45	Call	Bond Future	1,759.0000	1,849.0000	5.117	0	0	0
2011/01/04	R206 2011/05/05	7.45	Put	Bond Future	197.0000	174.0000	(11.675)	0	0	0
2011/01/04	R206 2011/08/04			Bond Future	6.9230	6.8710	(0.751)	0.0000	0.0000	0
2011/01/04	R206 2011/08/04	7.00	Call	Bond Future	940.0000	1,002.0000	6.596	0	0	0
2011/01/04	R206 2011/08/04	7.00	Put	Bond Future	769.0000	716.0000	(6.892)	0	0	0
2011/01/04	R206 2011/08/04	7.05	Call	Bond Future	1,001.0000	1,065.0000	6.394	0	0	0
2011/01/04	R206 2011/08/04	7.05	Put	Bond Future	720.0000	668.0000	(7.222)	0	0	0
2011/01/04	R206 2011/08/04	6.95	Call	Bond Future	881.0000	939.0000	6.583	0	0	0
2011/01/04	R206 2011/08/04	6.95	Put	Bond Future	821.0000	764.0000	(6.943)	0	0	0
2011/01/04	R207 2011/02/03			Bond Future	8.1010	8.0540	(0.580)	0.0000	0.0000	800
2011/01/04	R207 2011/02/03	8.75	Call	Bond Future	3,888.0000	4,156.0000	6.893	0	0	0
2011/01/04	R207 2011/02/03	8.75	Put	Bond Future	58.0000	41.0000	(29.310)	0	0	0
2011/01/04	R207 2011/02/03	8.80	Call	Bond Future	4,161.0000	4,432.0000	6.513	0	0	0
2011/01/04	R207 2011/02/03	8.80	Put	Bond Future	45.0000	30.0000	(33.333)	0	0	0
2011/01/04	R207 2011/02/03	8.70	Call	Bond Future	3,618.0000	3,881.0000	7.269	0	0	0
2011/01/04	R207 2011/02/03	8.70	Put	Bond Future	76.0000	54.0000	(28.947)	0	0	0
2011/01/04	R207 2011/05/05			Bond Future	8.1930	8.1440	(0.598)	0.0000	0.0000	0
2011/01/04	R207 2011/05/05	8.50	Call	Bond Future	3,007.0000	3,191.0000	6.119	0	0	0
2011/01/04	R207 2011/05/05	8.50	Put	Bond Future	1,217.0000	1,111.0000	(8.710)	0	0	0
2011/01/04	R207 2011/05/05	8.55	Call	Bond Future	3,197.0000	3,387.0000	5.943	0	0	0
2011/01/04	R207 2011/05/05	8.55	Put	Bond Future	1,120.0000	1,020.0000	(8.929)	0	0	0
2011/01/04	R207 2011/05/05	8.45	Call	Bond Future	2,821.0000	2,999.0000	6.310	0	0	0
2011/01/04	R207 2011/05/05	8.45	Put	Bond Future	1,320.0000	1,208.0000	(8.485)	0	0	0
2011/01/04	R207 2011/08/04			Bond Future	8.2920	8.2420	(0.603)	0.0000	0.0000	0
2011/01/04	R207 2011/08/04	8.25	Call	Bond Future	2,452.0000	2,592.0000	5.710	0	0	0
2011/01/04	R207 2011/08/04	8.25	Put	Bond Future	2,694.0000	2,546.0000	(5.494)	0	0	0
2011/01/04	R207 2011/08/04	8.30	Call	Bond Future	2,599.0000	2,744.0000	5.579	0	0	0
2011/01/04	R207 2011/08/04	8.30	Put	Bond Future	2,553.0000	2,410.0000	(5.601)	0	0	0
2011/01/04	R207 2011/08/04	8.20	Call	Bond Future	2,310.0000	2,444.0000	5.801	0	0	0

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2011/01/04	R207 2011/08/04	8.20	Put	Bond Future	2,840.0000	2,687.0000	(5.387)	0	0	0
2011/01/04	R208 2011/02/03			Bond Future	8.1190	8.0720	(0.579)	0.0000	0.0000	5,598
2011/01/04	R208 2011/02/03	8.75	Call	Bond Future	3,999.0000	4,280.0000	7.027	0	0	0
2011/01/04	R208 2011/02/03	8.75	Put	Bond Future	70.0000	50.0000	(28.571)	0	0	0
2011/01/04	R208 2011/02/03	8.80	Call	Bond Future	4,284.0000	4,569.0000	6.653	0	0	0
2011/01/04	R208 2011/02/03	8.80	Put	Bond Future	53.0000	37.0000	(30.189)	0	0	0
2011/01/04	R208 2011/02/03	8.70	Call	Bond Future	3,716.0000	3,992.0000	7.427	0	0	0
2011/01/04	R208 2011/02/03	8.70	Put	Bond Future	91.0000	65.0000	(28.571)	0	0	0
2011/01/04	R208 2011/05/05			Bond Future	8.2000	8.1520	(0.585)	0.0000	0.0000	0
2011/01/04	R208 2011/05/05	8.50	Call	Bond Future	3,135.0000	3,327.0000	6.124	0	0	0
2011/01/04	R208 2011/05/05	8.50	Put	Bond Future	1,280.0000	1,171.0000	(8.516)	0	0	0
2011/01/04	R208 2011/05/05	8.55	Call	Bond Future	3,337.0000	3,534.0000	5.904	0	0	0
2011/01/04	R208 2011/05/05	8.55	Put	Bond Future	1,178.0000	1,074.0000	(8.829)	0	0	0
2011/01/04	R208 2011/05/05	8.45	Call	Bond Future	2,940.0000	3,125.0000	6.293	0	0	0
2011/01/04	R208 2011/05/05	8.45	Put	Bond Future	1,391.0000	1,275.0000	(8.339)	0	0	0
2011/01/04	R208 2011/08/04			Bond Future	8.2880	8.2380	(0.603)	0.0000	0.0000	0
2011/01/04	R208 2011/08/04	8.25	Call	Bond Future	2,604.0000	2,754.0000	5.760	0	0	0
2011/01/04	R208 2011/08/04	8.25	Put	Bond Future	2,837.0000	2,680.0000	(5.534)	0	0	0
2011/01/04	R208 2011/08/04	8.30	Call	Bond Future	2,761.0000	2,917.0000	5.650	0	0	0
2011/01/04	R208 2011/08/04	8.30	Put	Bond Future	2,688.0000	2,537.0000	(5.618)	0	0	0
2011/01/04	R208 2011/08/04	8.20	Call	Bond Future	2,451.0000	2,596.0000	5.916	0	0	0
2011/01/04	R208 2011/08/04	8.20	Put	Bond Future	2,992.0000	2,830.0000	(5.414)	0	0	0
2011/01/04	R209 2011/02/03			Bond Future	8.2440	8.1880	(0.679)	0.0000	0.0000	22,596
2011/01/04	R209 2011/02/03	9.00	Call	Bond Future	6,264.0000	6,735.0000	7.519	0	0	0
2011/01/04	R209 2011/02/03	9.00	Put	Bond Future	62.0000	41.0000	(33.871)	0	0	0
2011/01/04	R209 2011/02/03	9.05	Call	Bond Future	6,631.0000	7,107.0000	7.178	0	0	0
2011/01/04	R209 2011/02/03	9.05	Put	Bond Future	47.0000	30.0000	(36.170)	0	0	0
2011/01/04	R209 2011/02/03	8.95	Call	Bond Future	5,896.0000	6,362.0000	7.904	0	0	0
2011/01/04	R209 2011/02/03	8.95	Put	Bond Future	80.0000	53.0000	(33.750)	0	0	0
2011/01/04	R209 2011/05/05			Bond Future	8.2990	8.2410	(0.699)	0.0000	0.0000	0
2011/01/04	R209 2011/05/05	8.50	Call	Bond Future	3,818.0000	4,122.0000	7.962	0	0	0
2011/01/04	R209 2011/05/05	8.50	Put	Bond Future	2,108.0000	1,908.0000	(9.488)	0	0	0
2011/01/04	R209 2011/05/05	8.55	Call	Bond Future	4,072.0000	4,387.0000	7.736	0	0	0



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2011/01/04	R209 2011/05/05	8.55	Put	Bond Future	1,946.0000	1,756.0000	(9.764)	0	0	0
2011/01/04	R209 2011/05/05	8.45	Call	Bond Future	3,570.0000	3,863.0000	8.207	0	0	0
2011/01/04	R209 2011/05/05	8.45	Put	Bond Future	2,280.0000	2,068.0000	(9.298)	0	0	0
2011/01/04	R209 2011/08/04			Bond Future	8.3550	8.2960	(0.706)	0.0000	0.0000	0
2011/01/04	R209 2011/08/04	8.50	Call	Bond Future	4,458.0000	4,746.0000	6.460	0	0	0
2011/01/04	R209 2011/08/04	8.50	Put	Bond Future	3,233.0000	3,013.0000	(6.805)	0	0	0
2011/01/04	R209 2011/08/04	8.55	Call	Bond Future	4,695.0000	4,992.0000	6.326	0	0	0
2011/01/04	R209 2011/08/04	8.55	Put	Bond Future	3,054.0000	2,844.0000	(6.876)	0	0	0
2011/01/04	R209 2011/08/04	8.45	Call	Bond Future	4,226.0000	4,505.0000	6.602	0	0	0
2011/01/04	R209 2011/08/04	8.45	Put	Bond Future	3,420.0000	3,191.0000	(6.696)	0	0	0
2011/01/04	R209 2011/08/04	10.10	Call	Bond Future	13,355.0000	13,818.0000	3.467	0	0	0
2011/01/04	R209 2011/08/04	10.10	Put	Bond Future	438.0000	394.0000	(10.046)	0	0	0
2011/01/04	R210 2011/02/03			Bond Future	0.9610	0.9610	0.000	0.0000	0.0000	2
2011/01/04	R210 2011/02/03	3.10	Call	Bond Future	32,455.0000	32,455.0000	0.000	0	0	0
2011/01/04	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R210 2011/02/03	3.15	Call	Bond Future	33,087.0000	33,087.0000	0.000	0	0	0
2011/01/04	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R210 2011/02/03	3.05	Call	Bond Future	31,817.0000	31,817.0000	0.000	0	0	0
2011/01/04	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R211 2011/02/03			Bond Future	1.7370	1.7380	0.058	0.0000	0.0000	589
2011/01/04	R211 2011/02/03	2.50	Call	Bond Future	4,315.0000	4,309.0000	(0.139)	0	0	0
2011/01/04	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R211 2011/02/03	2.55	Call	Bond Future	4,590.0000	4,584.0000	(0.131)	0	0	0
2011/01/04	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R211 2011/02/03	2.45	Call	Bond Future	4,038.0000	4,032.0000	(0.149)	0	0	0
2011/01/04	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R212 2011/02/03			Bond Future	2.4840	2.4840	0.000	0.0000	0.0000	2,518
2011/01/04	R212 2011/02/03	3.00	Call	Bond Future	4,866.0000	4,866.0000	0.000	0	0	0
2011/01/04	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R212 2011/02/03	3.05	Call	Bond Future	5,323.0000	5,323.0000	0.000	0	0	0
2011/01/04	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R212 2011/02/03	2.95	Call	Bond Future	4,406.0000	4,406.0000	0.000	0	0	0
2011/01/04	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/04	R213 2011/02/03			Bond Future	8.3430	8.2820	(0.731)	0.0000	0.0000	0
2011/01/04	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/02/03	8.00	Put	Bond Future	3,065.0000	2,532.0000	(17.390)	0	0	0
2011/01/04	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/02/03	8.05	Put	Bond Future	2,608.0000	2,075.0000	(20.437)	0	0	0
2011/01/04	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/02/03	7.95	Put	Bond Future	3,525.0000	2,992.0000	(15.121)	0	0	0
2011/01/04	R213 2011/05/05			Bond Future	8.4040	8.3410	(0.750)	0.0000	0.0000	0
2011/01/04	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/05/05	8.00	Put	Bond Future	3,579.0000	3,035.0000	(15.200)	0	0	0
2011/01/04	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/05/05	8.05	Put	Bond Future	3,124.0000	2,580.0000	(17.414)	0	0	0
2011/01/04	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/05/05	7.95	Put	Bond Future	4,037.0000	3,493.0000	(13.475)	0	0	0
2011/01/04	R213 2011/08/04			Bond Future	8.4690	8.4040	(0.768)	0.0000	0.0000	0
2011/01/04	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/08/04	8.00	Put	Bond Future	4,116.0000	3,563.0000	(13.435)	0	0	0
2011/01/04	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/08/04	8.05	Put	Bond Future	3,664.0000	3,110.0000	(15.120)	0	0	0
2011/01/04	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/04	R213 2011/08/04	7.95	Put	Bond Future	4,573.0000	4,019.0000	(12.115)	0	0	0
2011/01/04	TRT1 2011/02/03			Index Future	343.4220	344.4100	0.288	0.0000	0.0000	100
2011/01/04	TRT1 2011/05/05			Index Future	348.1080	349.1100	0.288	0.0000	0.0000	0
<b>Total</b>										<b>176077.00</b>