



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 07/01/2011

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
2011/01/07	AL7T 2011/02/03			Index Future	376.3320	375.9570	(0.100)	0.0000	0.0000	30
2011/01/07	ALBI 2011/02/03			Index Future	347.0450	346.8390	(0.059)	0.0000	0.0000	1,123
2011/01/07	ALBI 2011/05/05			Index Future	352.0620	351.8530	(0.059)	0.0000	0.0000	2
2011/01/07	CRD1 2011/02/03			Index Future	154.1240	154.1060	(0.012)	0.0000	0.0000	2
2011/01/07	CRD1 2011/05/05			Index Future	156.2280	156.2110	(0.011)	0.0000	0.0000	0
2011/01/07	GOVI 2011/02/03			GOVI	347.7130	347.5210	(0.055)	0.0000	0.0000	211
2011/01/07	GOVI 2011/02/03	343.00	Call	GOVI	47,130.0000	45,210.0000	(4.074)	0	0	0
2011/01/07	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/07	GOVI 2011/02/03	343.01	Call	GOVI	47,030.0000	45,110.0000	(4.083)	0	0	0
2011/01/07	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/07	GOVI 2011/02/03	342.99	Call	GOVI	47,230.0000	45,310.0000	(4.065)	0	0	0
2011/01/07	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/07	GOVI 2011/05/05			GOVI	352.7390	352.5450	(0.055)	0.0000	0.0000	0
2011/01/07	GOVI 2011/05/05	349.00	Call	GOVI	37,390.0000	35,450.0000	(5.189)	0	0	0
2011/01/07	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/07	GOVI 2011/05/05	349.01	Call	GOVI	37,290.0000	35,350.0000	(5.202)	0	0	0
2011/01/07	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/07	GOVI 2011/05/05	348.99	Call	GOVI	37,490.0000	35,550.0000	(5.175)	0	0	0
2011/01/07	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/07	IGOV 2011/02/03			Index Future	148.4830	148.4880	0.003	0.0000	0.0000	6
2011/01/07	IGOV 2011/05/05			Index Future	150.6290	150.6340	0.003	0.0000	0.0000	0

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2011/01/07	IGOV 2011/08/04			Index Future	152.7920	152.7970	0.003	0.0000	0.0000	0
2011/01/07	ILBI 2011/02/03			Index Future	402.4120	402.4280	0.004	0.0000	0.0000	370
2011/01/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/07	JBAF 2011/01/19			Jibar Tradeable Future	5.5110	5.5030	(0.145)	0.0000	0.0000	7,791
2011/01/07	JBAF 2011/02/16			Jibar Tradeable Future	5.4630	5.4510	(0.220)	0.0000	0.0000	2,500
2011/01/07	JBAF 2011/03/16			Jibar Tradeable Future	5.4290	5.4190	(0.184)	94.5500	94.5500	6,390
2011/01/07	JBAF 2011/04/20			Jibar Tradeable Future	5.3930	5.3910	(0.037)	0.0000	0.0000	2
2011/01/07	JBAF 2011/05/18			Jibar Tradeable Future	5.3960	5.4810	1.575	0.0000	0.0000	2,000
2011/01/07	JBAF 2011/06/15			Jibar Tradeable Future	5.3960	5.4820	1.594	0.0000	0.0000	3,790
2011/01/07	JBAF 2011/09/21			Jibar Tradeable Future	5.5110	5.5100	(0.018)	0.0000	0.0000	15,090
2011/01/07	JBAF 2011/12/21			Jibar Tradeable Future	5.7640	5.7500	(0.243)	94.2600	94.2600	5,290
2011/01/07	JBAF 2012/03/20			Jibar Tradeable Future	6.0360	6.0330	(0.050)	0.0000	0.0000	290
2011/01/07	JBAF 2012/06/20			Jibar Tradeable Future	6.3660	6.3670	0.016	0.0000	0.0000	390
2011/01/07	JBAF 2012/09/19			Jibar Tradeable Future	6.6730	6.6800	0.105	0.0000	0.0000	41,490
2011/01/07	JBAF 2012/12/19			Jibar Tradeable Future	6.9000	6.9000	0.000	0.0000	0.0000	390
2011/01/07	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/07	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/07	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/07	OTH1 2011/02/03			Index Future	343.0560	342.7720	(0.083)	0.0000	0.0000	3
2011/01/07	OTH1 2011/05/05			Index Future	348.0160	347.7270	(0.083)	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
2011/01/07	R157 2011/02/03			Bond Future	7.2720	7.2700	(0.028)	0.0000	0.0000	7,886
2011/01/07	R157 2011/02/03	7.90	Call	Bond Future	2,755.0000	2,761.0000	0.218	0	0	0
2011/01/07	R157 2011/02/03	7.90	Put	Bond Future	23.0000	20.0000	(13.043)	0	0	0
2011/01/07	R157 2011/02/03	7.95	Call	Bond Future	2,962.0000	2,969.0000	0.236	0	0	0
2011/01/07	R157 2011/02/03	7.95	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2011/01/07	R157 2011/02/03	7.85	Call	Bond Future	2,549.0000	2,555.0000	0.235	0	0	0
2011/01/07	R157 2011/02/03	7.85	Put	Bond Future	32.0000	29.0000	(9.375)	0	0	0
2011/01/07	R157 2011/05/05			Bond Future	7.3760	7.3750	(0.014)	0.0000	0.0000	705
2011/01/07	R157 2011/05/05	7.75	Call	Bond Future	2,188.0000	2,186.0000	(0.091)	0	0	0
2011/01/07	R157 2011/05/05	7.75	Put	Bond Future	642.0000	636.0000	(0.935)	0	0	0
2011/01/07	R157 2011/05/05	7.80	Call	Bond Future	2,333.0000	2,331.0000	(0.086)	0	0	0
2011/01/07	R157 2011/05/05	7.80	Put	Bond Future	583.0000	576.0000	(1.201)	0	0	0
2011/01/07	R157 2011/05/05	7.70	Call	Bond Future	2,046.0000	2,044.0000	(0.098)	0	0	0
2011/01/07	R157 2011/05/05	7.70	Put	Bond Future	706.0000	699.0000	(0.992)	0	0	0
2011/01/07	R157 2011/05/05	7.65	Call	Bond Future	1,910.0000	1,907.0000	(0.157)	0	0	0
2011/01/07	R157 2011/05/05	7.65	Put	Bond Future	775.0000	768.0000	(0.903)	0	0	0
2011/01/07	R157 2011/08/04			Bond Future	7.4950	7.4940	(0.013)	0.0000	0.0000	0
2011/01/07	R157 2011/08/04	7.50	Call	Bond Future	1,580.0000	1,578.0000	(0.127)	0	0	0
2011/01/07	R157 2011/08/04	7.50	Put	Bond Future	1,560.0000	1,555.0000	(0.321)	0	0	0
2011/01/07	R157 2011/08/04	7.55	Call	Bond Future	1,684.0000	1,683.0000	(0.059)	0	0	0
2011/01/07	R157 2011/08/04	7.55	Put	Bond Future	1,469.0000	1,464.0000	(0.340)	0	0	0
2011/01/07	R157 2011/08/04	7.45	Call	Bond Future	1,479.0000	1,478.0000	(0.068)	0	0	0
2011/01/07	R157 2011/08/04	7.45	Put	Bond Future	1,655.0000	1,651.0000	(0.242)	0	0	0
2011/01/07	R186 2011/02/03			Bond Future	8.2360	8.2460	0.121	0.0000	0.0000	25,674
2011/01/07	R186 2011/02/03	9.00	Call	Bond Future	7,353.0000	7,251.0000	(1.387)	0	0	0
2011/01/07	R186 2011/02/03	9.00	Put	Bond Future	44.0000	43.0000	(2.273)	0	0	0
2011/01/07	R186 2011/02/03	9.05	Call	Bond Future	7,797.0000	7,695.0000	(1.308)	0	0	0
2011/01/07	R186 2011/02/03	9.05	Put	Bond Future	33.0000	31.0000	(6.061)	0	0	0
2011/01/07	R186 2011/02/03	8.95	Call	Bond Future	6,910.0000	6,808.0000	(1.476)	0	0	0
2011/01/07	R186 2011/02/03	8.95	Put	Bond Future	59.0000	58.0000	(1.695)	0	0	0
2011/01/07	R186 2011/02/03	7.75	Put	Bond Future	5,168.0000	5,249.0000	1.567	0	0	0
2011/01/07	R186 2011/02/03	7.75	Call	Bond Future	153.0000	134.0000	(12.418)	0	0	3,000
2011/01/07	R186 2011/05/05			Bond Future	8.3090	8.3190	0.120	0.0000	0.0000	500
2011/01/07	R186 2011/05/05	8.75	Call	Bond Future	5,777.0000	5,695.0000	(1.419)	0	0	0

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2011/01/07	R186 2011/05/05	8.75	Put	Bond Future	1,552.0000	1,568.0000	1.031	0	0	0
2011/01/07	R186 2011/05/05	8.80	Call	Bond Future	6,110.0000	6,027.0000	(1.358)	0	0	0
2011/01/07	R186 2011/05/05	8.80	Put	Bond Future	1,420.0000	1,435.0000	1.056	0	0	0
2011/01/07	R186 2011/05/05	8.70	Call	Bond Future	5,450.0000	5,370.0000	(1.468)	0	0	0
2011/01/07	R186 2011/05/05	8.70	Put	Bond Future	1,693.0000	1,711.0000	1.063	0	0	0
2011/01/07	R186 2011/05/05	8.00	Put	Bond Future	4,940.0000	4,991.0000	1.032	0	0	0
2011/01/07	R186 2011/05/05	8.00	Call	Bond Future	1,843.0000	1,796.0000	(2.550)	0	0	5,500
2011/01/07	R186 2011/08/04			Bond Future	8.3860	8.3960	0.119	0.0000	0.0000	0
2011/01/07	R186 2011/08/04	8.25	Call	Bond Future	3,663.0000	3,608.0000	(1.502)	0	0	0
2011/01/07	R186 2011/08/04	8.25	Put	Bond Future	4,987.0000	5,028.0000	0.822	0	0	0
2011/01/07	R186 2011/08/04	8.30	Call	Bond Future	3,895.0000	3,838.0000	(1.463)	0	0	0
2011/01/07	R186 2011/08/04	8.30	Put	Bond Future	4,730.0000	4,769.0000	0.825	0	0	0
2011/01/07	R186 2011/08/04	8.20	Call	Bond Future	3,438.0000	3,385.0000	(1.542)	0	0	0
2011/01/07	R186 2011/08/04	8.20	Put	Bond Future	5,254.0000	5,297.0000	0.818	0	0	0
2011/01/07	R201 2011/02/03			Bond Future	7.1040	7.1080	0.056	0.0000	0.0000	489
2011/01/07	R201 2011/02/03	8.00	Call	Bond Future	3,031.0000	3,017.0000	(0.462)	0	0	0
2011/01/07	R201 2011/02/03	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/01/07	R201 2011/02/03	8.05	Call	Bond Future	3,196.0000	3,182.0000	(0.438)	0	0	0
2011/01/07	R201 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/07	R201 2011/02/03	7.95	Call	Bond Future	2,865.0000	2,851.0000	(0.489)	0	0	0
2011/01/07	R201 2011/02/03	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/01/07	R201 2011/05/05			Bond Future	7.2070	7.2120	0.069	0.0000	0.0000	0
2011/01/07	R201 2011/05/05	7.75	Call	Bond Future	2,045.0000	2,029.0000	(0.782)	0	0	0
2011/01/07	R201 2011/05/05	7.75	Put	Bond Future	310.0000	310.0000	0.000	0	0	0
2011/01/07	R201 2011/05/05	7.80	Call	Bond Future	2,170.0000	2,155.0000	(0.691)	0	0	0
2011/01/07	R201 2011/05/05	7.80	Put	Bond Future	277.0000	278.0000	0.361	0	0	0
2011/01/07	R201 2011/05/05	7.70	Call	Bond Future	1,923.0000	1,907.0000	(0.832)	0	0	0
2011/01/07	R201 2011/05/05	7.70	Put	Bond Future	346.0000	347.0000	0.289	0	0	0
2011/01/07	R201 2011/08/04			Bond Future	7.3300	7.3350	0.068	0.0000	0.0000	0
2011/01/07	R201 2011/08/04	7.25	Call	Bond Future	1,039.0000	1,029.0000	(0.962)	0	0	0
2011/01/07	R201 2011/08/04	7.25	Put	Bond Future	1,280.0000	1,285.0000	0.391	0	0	0
2011/01/07	R201 2011/08/04	7.30	Call	Bond Future	1,114.0000	1,104.0000	(0.898)	0	0	0
2011/01/07	R201 2011/08/04	7.30	Put	Bond Future	1,204.0000	1,209.0000	0.415	0	0	0
2011/01/07	R201 2011/08/04	7.20	Call	Bond Future	967.0000	957.0000	(1.034)	0	0	0

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2011/01/07	R201 2011/08/04	7.20	Put	Bond Future	1,359.0000	1,364.0000	0.368	0	0	0
2011/01/07	R202 2011/02/03			Bond Future	0.3810	0.3810	0.000	0.0000	0.0000	3,739
2011/01/07	R202 2011/02/03	3.05	Call	Bond Future	60,494.0000	60,494.0000	0.000	0	0	0
2011/01/07	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R202 2011/02/03	3.10	Call	Bond Future	61,341.0000	61,341.0000	0.000	0	0	0
2011/01/07	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R202 2011/02/03	3.00	Call	Bond Future	59,639.0000	59,639.0000	0.000	0	0	0
2011/01/07	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R202 2011/05/05			Bond Future	0.3040	0.3040	0.000	0.0000	0.0000	6,500
2011/01/07	R202 2011/05/05	2.05	Call	Bond Future	43,394.0000	43,394.0000	0.000	0	0	0
2011/01/07	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R202 2011/05/05	2.10	Call	Bond Future	44,422.0000	44,422.0000	0.000	0	0	0
2011/01/07	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R202 2011/05/05	2.00	Call	Bond Future	42,356.0000	42,356.0000	0.000	0	0	0
2011/01/07	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R203 2011/02/03			Bond Future	7.8810	7.8800	(0.013)	0.0000	0.0000	1,404
2011/01/07	R203 2011/02/03	8.50	Call	Bond Future	3,154.0000	3,155.0000	0.032	0	0	0
2011/01/07	R203 2011/02/03	8.50	Put	Bond Future	40.0000	36.0000	(10.000)	0	0	0
2011/01/07	R203 2011/02/03	8.55	Call	Bond Future	3,390.0000	3,392.0000	0.059	0	0	0
2011/01/07	R203 2011/02/03	8.55	Put	Bond Future	30.0000	27.0000	(10.000)	0	0	0
2011/01/07	R203 2011/02/03	8.45	Call	Bond Future	2,921.0000	2,921.0000	0.000	0	0	0
2011/01/07	R203 2011/02/03	8.45	Put	Bond Future	54.0000	49.0000	(9.259)	0	0	0
2011/01/07	R203 2011/02/03	8.00	Put	Bond Future	476.0000	462.0000	(2.941)	0	0	0
2011/01/07	R203 2011/02/03	8.00	Call	Bond Future	1,084.0000	1,075.0000	(0.830)	0	0	1,000
2011/01/07	R203 2011/05/05			Bond Future	7.9840	7.9830	(0.013)	0.0000	0.0000	0
2011/01/07	R203 2011/05/05	8.25	Call	Bond Future	2,336.0000	2,332.0000	(0.171)	0	0	0
2011/01/07	R203 2011/05/05	8.25	Put	Bond Future	1,031.0000	1,022.0000	(0.873)	0	0	0
2011/01/07	R203 2011/05/05	8.30	Call	Bond Future	2,494.0000	2,491.0000	(0.120)	0	0	0
2011/01/07	R203 2011/05/05	8.30	Put	Bond Future	946.0000	938.0000	(0.846)	0	0	0
2011/01/07	R203 2011/05/05	8.20	Call	Bond Future	2,182.0000	2,179.0000	(0.137)	0	0	0
2011/01/07	R203 2011/05/05	8.20	Put	Bond Future	1,120.0000	1,113.0000	(0.625)	0	0	0
2011/01/07	R203 2011/08/04			Bond Future	8.0970	8.0960	(0.012)	0.0000	0.0000	0
2011/01/07	R203 2011/08/04	8.00	Call	Bond Future	1,834.0000	1,831.0000	(0.164)	0	0	0

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2011/01/07	R203 2011/08/04	8.00	Put	Bond Future	2,297.0000	2,289.0000	(0.348)	0	0	0
2011/01/07	R203 2011/08/04	8.05	Call	Bond Future	1,952.0000	1,949.0000	(0.154)	0	0	0
2011/01/07	R203 2011/08/04	8.05	Put	Bond Future	2,176.0000	2,168.0000	(0.368)	0	0	0
2011/01/07	R203 2011/08/04	7.95	Call	Bond Future	1,720.0000	1,717.0000	(0.174)	0	0	0
2011/01/07	R203 2011/08/04	7.95	Put	Bond Future	2,423.0000	2,415.0000	(0.330)	0	0	0
2011/01/07	R204 2011/02/03			Bond Future	8.0230	8.0270	0.050	0.0000	0.0000	1,926
2011/01/07	R204 2011/02/03	8.50	Call	Bond Future	2,800.0000	2,773.0000	(0.964)	0	0	0
2011/01/07	R204 2011/02/03	8.50	Put	Bond Future	105.0000	101.0000	(3.810)	0	0	0
2011/01/07	R204 2011/02/03	8.55	Call	Bond Future	3,052.0000	3,025.0000	(0.885)	0	0	0
2011/01/07	R204 2011/02/03	8.55	Put	Bond Future	80.0000	76.0000	(5.000)	0	0	0
2011/01/07	R204 2011/02/03	8.45	Call	Bond Future	2,554.0000	2,526.0000	(1.096)	0	0	0
2011/01/07	R204 2011/02/03	8.45	Put	Bond Future	137.0000	132.0000	(3.650)	0	0	0
2011/01/07	R204 2011/05/05			Bond Future	8.1210	8.1250	0.049	0.0000	0.0000	100
2011/01/07	R204 2011/05/05	8.50	Call	Bond Future	3,073.0000	3,051.0000	(0.716)	0	0	0
2011/01/07	R204 2011/05/05	8.50	Put	Bond Future	988.0000	988.0000	0.000	0	0	0
2011/01/07	R204 2011/05/05	8.55	Call	Bond Future	3,262.0000	3,239.0000	(0.705)	0	0	0
2011/01/07	R204 2011/05/05	8.55	Put	Bond Future	906.0000	905.0000	(0.110)	0	0	0
2011/01/07	R204 2011/05/05	8.45	Call	Bond Future	2,890.0000	2,868.0000	(0.761)	0	0	0
2011/01/07	R204 2011/05/05	8.45	Put	Bond Future	1,077.0000	1,077.0000	0.000	0	0	0
2011/01/07	R204 2011/08/04			Bond Future	8.2270	8.2310	0.049	0.0000	0.0000	0
2011/01/07	R204 2011/08/04	8.00	Call	Bond Future	1,816.0000	1,801.0000	(0.826)	0	0	0
2011/01/07	R204 2011/08/04	8.00	Put	Bond Future	3,052.0000	3,058.0000	0.197	0	0	0
2011/01/07	R204 2011/08/04	8.05	Call	Bond Future	1,938.0000	1,923.0000	(0.774)	0	0	0
2011/01/07	R204 2011/08/04	8.05	Put	Bond Future	2,900.0000	2,906.0000	0.207	0	0	0
2011/01/07	R204 2011/08/04	7.95	Call	Bond Future	1,698.0000	1,684.0000	(0.824)	0	0	0
2011/01/07	R204 2011/08/04	7.95	Put	Bond Future	3,209.0000	3,216.0000	0.218	0	0	0
2011/01/07	R206 2011/02/03			Bond Future	6.7100	6.7090	(0.015)	0.0000	0.0000	0
2011/01/07	R206 2011/02/03	8.00	Call	Bond Future	3,359.0000	3,361.0000	0.060	0	0	0
2011/01/07	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R206 2011/02/03	8.05	Call	Bond Future	3,486.0000	3,489.0000	0.086	0	0	0
2011/01/07	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R206 2011/02/03	7.95	Call	Bond Future	3,231.0000	3,234.0000	0.093	0	0	0
2011/01/07	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	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
2011/01/07	R206 2011/05/05			Bond Future	6.8050	6.8040	(0.015)	0.0000	0.0000	0
2011/01/07	R206 2011/05/05	7.50	Call	Bond Future	1,849.0000	1,849.0000	0.000	0	0	0
2011/01/07	R206 2011/05/05	7.50	Put	Bond Future	169.0000	167.0000	(1.183)	0	0	0
2011/01/07	R206 2011/05/05	7.55	Call	Bond Future	1,949.0000	1,950.0000	0.051	0	0	0
2011/01/07	R206 2011/05/05	7.55	Put	Bond Future	150.0000	149.0000	(0.667)	0	0	0
2011/01/07	R206 2011/05/05	7.45	Call	Bond Future	1,751.0000	1,751.0000	0.000	0	0	0
2011/01/07	R206 2011/05/05	7.45	Put	Bond Future	191.0000	189.0000	(1.047)	0	0	0
2011/01/07	R206 2011/08/04			Bond Future	6.9240	6.9230	(0.014)	0.0000	0.0000	0
2011/01/07	R206 2011/08/04	7.00	Call	Bond Future	933.0000	932.0000	(0.107)	0	0	0
2011/01/07	R206 2011/08/04	7.00	Put	Bond Future	764.0000	761.0000	(0.393)	0	0	0
2011/01/07	R206 2011/08/04	7.05	Call	Bond Future	994.0000	993.0000	(0.101)	0	0	0
2011/01/07	R206 2011/08/04	7.05	Put	Bond Future	715.0000	712.0000	(0.420)	0	0	0
2011/01/07	R206 2011/08/04	6.95	Call	Bond Future	874.0000	873.0000	(0.114)	0	0	0
2011/01/07	R206 2011/08/04	6.95	Put	Bond Future	816.0000	813.0000	(0.368)	0	0	0
2011/01/07	R207 2011/02/03			Bond Future	8.0910	8.1110	0.247	0.0000	0.0000	800
2011/01/07	R207 2011/02/03	8.75	Call	Bond Future	3,933.0000	3,813.0000	(3.051)	0	0	0
2011/01/07	R207 2011/02/03	8.75	Put	Bond Future	43.0000	44.0000	2.326	0	0	0
2011/01/07	R207 2011/02/03	8.80	Call	Bond Future	4,209.0000	4,089.0000	(2.851)	0	0	0
2011/01/07	R207 2011/02/03	8.80	Put	Bond Future	32.0000	33.0000	3.125	0	0	0
2011/01/07	R207 2011/02/03	8.70	Call	Bond Future	3,659.0000	3,540.0000	(3.252)	0	0	0
2011/01/07	R207 2011/02/03	8.70	Put	Bond Future	57.0000	59.0000	3.509	0	0	0
2011/01/07	R207 2011/05/05			Bond Future	8.1830	8.2030	0.244	0.0000	0.0000	0
2011/01/07	R207 2011/05/05	8.50	Call	Bond Future	3,022.0000	2,938.0000	(2.780)	0	0	0
2011/01/07	R207 2011/05/05	8.50	Put	Bond Future	1,173.0000	1,207.0000	2.899	0	0	0
2011/01/07	R207 2011/05/05	8.55	Call	Bond Future	3,214.0000	3,127.0000	(2.707)	0	0	0
2011/01/07	R207 2011/05/05	8.55	Put	Bond Future	1,077.0000	1,109.0000	2.971	0	0	0
2011/01/07	R207 2011/05/05	8.45	Call	Bond Future	2,835.0000	2,753.0000	(2.892)	0	0	0
2011/01/07	R207 2011/05/05	8.45	Put	Bond Future	1,274.0000	1,311.0000	2.904	0	0	0
2011/01/07	R207 2011/08/04			Bond Future	8.2820	8.3030	0.254	0.0000	0.0000	0
2011/01/07	R207 2011/08/04	8.25	Call	Bond Future	2,463.0000	2,397.0000	(2.680)	0	0	0
2011/01/07	R207 2011/08/04	8.25	Put	Bond Future	2,647.0000	2,702.0000	2.078	0	0	0
2011/01/07	R207 2011/08/04	8.30	Call	Bond Future	2,611.0000	2,542.0000	(2.643)	0	0	0
2011/01/07	R207 2011/08/04	8.30	Put	Bond Future	2,508.0000	2,559.0000	2.033	0	0	0
2011/01/07	R207 2011/08/04	8.20	Call	Bond Future	2,319.0000	2,255.0000	(2.760)	0	0	0

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2011/01/07	R207 2011/08/04	8.20	Put	Bond Future	2,792.0000	2,848.0000	2.006	0	0	0
2011/01/07	R208 2011/02/03			Bond Future	8.1090	8.1340	0.308	0.0000	0.0000	5,598
2011/01/07	R208 2011/02/03	8.75	Call	Bond Future	4,045.0000	3,888.0000	(3.881)	0	0	0
2011/01/07	R208 2011/02/03	8.75	Put	Bond Future	52.0000	55.0000	5.769	0	0	0
2011/01/07	R208 2011/02/03	8.80	Call	Bond Future	4,333.0000	4,176.0000	(3.623)	0	0	0
2011/01/07	R208 2011/02/03	8.80	Put	Bond Future	38.0000	42.0000	10.526	0	0	0
2011/01/07	R208 2011/02/03	8.70	Call	Bond Future	3,759.0000	3,603.0000	(4.150)	0	0	0
2011/01/07	R208 2011/02/03	8.70	Put	Bond Future	69.0000	74.0000	7.246	0	0	0
2011/01/07	R208 2011/05/05			Bond Future	8.1900	8.2160	0.317	0.0000	0.0000	100
2011/01/07	R208 2011/05/05	8.50	Call	Bond Future	3,152.0000	3,038.0000	(3.617)	0	0	0
2011/01/07	R208 2011/05/05	8.50	Put	Bond Future	1,235.0000	1,284.0000	3.968	0	0	0
2011/01/07	R208 2011/05/05	8.55	Call	Bond Future	3,355.0000	3,238.0000	(3.487)	0	0	0
2011/01/07	R208 2011/05/05	8.55	Put	Bond Future	1,133.0000	1,179.0000	4.060	0	0	0
2011/01/07	R208 2011/05/05	8.45	Call	Bond Future	2,955.0000	2,845.0000	(3.723)	0	0	0
2011/01/07	R208 2011/05/05	8.45	Put	Bond Future	1,343.0000	1,396.0000	3.946	0	0	0
2011/01/07	R208 2011/08/04			Bond Future	8.2770	8.3040	0.326	0.0000	0.0000	0
2011/01/07	R208 2011/08/04	8.25	Call	Bond Future	2,618.0000	2,529.0000	(3.400)	0	0	0
2011/01/07	R208 2011/08/04	8.25	Put	Bond Future	2,784.0000	2,860.0000	2.730	0	0	0
2011/01/07	R208 2011/08/04	8.30	Call	Bond Future	2,777.0000	2,685.0000	(3.313)	0	0	0
2011/01/07	R208 2011/08/04	8.30	Put	Bond Future	2,636.0000	2,709.0000	2.769	0	0	0
2011/01/07	R208 2011/08/04	8.20	Call	Bond Future	2,465.0000	2,379.0000	(3.489)	0	0	0
2011/01/07	R208 2011/08/04	8.20	Put	Bond Future	2,938.0000	3,018.0000	2.723	0	0	0
2011/01/07	R209 2011/02/03			Bond Future	8.2110	8.2210	0.122	0.0000	0.0000	22,596
2011/01/07	R209 2011/02/03	9.00	Call	Bond Future	6,530.0000	6,440.0000	(1.378)	0	0	0
2011/01/07	R209 2011/02/03	9.00	Put	Bond Future	39.0000	37.0000	(5.128)	0	0	0
2011/01/07	R209 2011/02/03	9.05	Call	Bond Future	6,902.0000	6,813.0000	(1.289)	0	0	0
2011/01/07	R209 2011/02/03	9.05	Put	Bond Future	28.0000	27.0000	(3.571)	0	0	0
2011/01/07	R209 2011/02/03	8.95	Call	Bond Future	6,157.0000	6,067.0000	(1.462)	0	0	0
2011/01/07	R209 2011/02/03	8.95	Put	Bond Future	51.0000	49.0000	(3.922)	0	0	0
2011/01/07	R209 2011/05/05			Bond Future	8.2650	8.2740	0.109	0.0000	0.0000	0
2011/01/07	R209 2011/05/05	8.50	Call	Bond Future	3,966.0000	3,906.0000	(1.513)	0	0	0
2011/01/07	R209 2011/05/05	8.50	Put	Bond Future	1,961.0000	1,979.0000	0.918	0	0	0
2011/01/07	R209 2011/05/05	8.55	Call	Bond Future	4,228.0000	4,166.0000	(1.466)	0	0	0



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2011/01/07	R209 2011/05/05	8.55	Put	Bond Future	1,807.0000	1,823.0000	0.885	0	0	0
2011/01/07	R209 2011/05/05	8.45	Call	Bond Future	3,712.0000	3,653.0000	(1.589)	0	0	0
2011/01/07	R209 2011/05/05	8.45	Put	Bond Future	2,127.0000	2,146.0000	0.893	0	0	0
2011/01/07	R209 2011/08/04			Bond Future	8.3200	8.3300	0.120	0.0000	0.0000	0
2011/01/07	R209 2011/08/04	8.50	Call	Bond Future	4,606.0000	4,546.0000	(1.303)	0	0	0
2011/01/07	R209 2011/08/04	8.50	Put	Bond Future	3,080.0000	3,106.0000	0.844	0	0	0
2011/01/07	R209 2011/08/04	8.55	Call	Bond Future	4,848.0000	4,787.0000	(1.258)	0	0	0
2011/01/07	R209 2011/08/04	8.55	Put	Bond Future	2,907.0000	2,932.0000	0.860	0	0	0
2011/01/07	R209 2011/08/04	8.45	Call	Bond Future	4,368.0000	4,311.0000	(1.305)	0	0	0
2011/01/07	R209 2011/08/04	8.45	Put	Bond Future	3,261.0000	3,290.0000	0.889	0	0	0
2011/01/07	R209 2011/08/04	10.10	Call	Bond Future	13,619.0000	13,536.0000	(0.609)	0	0	0
2011/01/07	R209 2011/08/04	10.10	Put	Bond Future	402.0000	405.0000	0.746	0	0	0
2011/01/07	R210 2011/02/03			Bond Future	0.9620	0.9620	0.000	0.0000	0.0000	2
2011/01/07	R210 2011/02/03	3.10	Call	Bond Future	32,437.0000	32,437.0000	0.000	0	0	0
2011/01/07	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R210 2011/02/03	3.15	Call	Bond Future	33,069.0000	33,069.0000	0.000	0	0	0
2011/01/07	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R210 2011/02/03	3.05	Call	Bond Future	31,799.0000	31,799.0000	0.000	0	0	0
2011/01/07	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R211 2011/02/03			Bond Future	1.7410	1.7220	(1.091)	0.0000	0.0000	589
2011/01/07	R211 2011/02/03	2.50	Call	Bond Future	4,292.0000	4,402.0000	2.563	0	0	0
2011/01/07	R211 2011/02/03	2.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/01/07	R211 2011/02/03	2.55	Call	Bond Future	4,567.0000	4,677.0000	2.409	0	0	0
2011/01/07	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R211 2011/02/03	2.45	Call	Bond Future	4,015.0000	4,125.0000	2.740	0	0	0
2011/01/07	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R212 2011/02/03			Bond Future	2.4850	2.4950	0.402	0.0000	0.0000	2,518
2011/01/07	R212 2011/02/03	3.00	Call	Bond Future	4,856.0000	4,759.0000	(1.998)	0	0	0
2011/01/07	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R212 2011/02/03	3.05	Call	Bond Future	5,313.0000	5,217.0000	(1.807)	0	0	0
2011/01/07	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R212 2011/02/03	2.95	Call	Bond Future	4,396.0000	4,300.0000	(2.184)	0	0	0
2011/01/07	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/07	R213 2011/02/03			Bond Future	8.2940	8.3090	0.181	0.0000	0.0000	0
2011/01/07	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/02/03	8.00	Put	Bond Future	2,637.0000	2,768.0000	4.968	0	0	0
2011/01/07	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/02/03	8.05	Put	Bond Future	2,180.0000	2,312.0000	6.055	0	0	0
2011/01/07	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/02/03	7.95	Put	Bond Future	3,097.0000	3,229.0000	4.262	0	0	0
2011/01/07	R213 2011/05/05			Bond Future	8.3540	8.3690	0.180	0.0000	0.0000	0
2011/01/07	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/05/05	8.00	Put	Bond Future	3,148.0000	3,277.0000	4.098	0	0	0
2011/01/07	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/05/05	8.05	Put	Bond Future	2,693.0000	2,823.0000	4.827	0	0	0
2011/01/07	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/05/05	7.95	Put	Bond Future	3,606.0000	3,736.0000	3.605	0	0	0
2011/01/07	R213 2011/08/04			Bond Future	8.4170	8.4330	0.190	0.0000	0.0000	0
2011/01/07	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/08/04	8.00	Put	Bond Future	3,674.0000	3,811.0000	3.729	0	0	0
2011/01/07	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/08/04	8.05	Put	Bond Future	3,221.0000	3,358.0000	4.253	0	0	0
2011/01/07	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/07	R213 2011/08/04	7.95	Put	Bond Future	4,130.0000	4,267.0000	3.317	0	0	0
2011/01/07	TRT1 2011/02/03			Index Future	343.5920	343.4160	(0.051)	0.0000	0.0000	100
2011/01/07	TRT1 2011/05/05			Index Future	348.2840	348.1060	(0.051)	0.0000	0.0000	0
<b>Total</b>										<b>177886.00</b>