



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/01/2011

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
2011/01/20	AL7T 2011/02/03			Index Future	366.5030	367.1860	0.186	0.0000	0.0000	30
2011/01/20	ALBI 2011/02/03			Index Future	338.6960	339.2690	0.169	0.0000	0.0000	1,110
2011/01/20	ALBI 2011/05/05			Index Future	343.5910	344.1720	0.169	0.0000	0.0000	2
2011/01/20	CRD1 2011/02/03			Index Future	152.1230	152.2700	0.097	0.0000	0.0000	2
2011/01/20	CRD1 2011/05/05			Index Future	154.2040	154.3530	0.097	0.0000	0.0000	0
2011/01/20	GOVI 2011/02/03			GOVI	339.6070	340.1560	0.162	0.0000	0.0000	211
2011/01/20	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/20	GOVI 2011/02/03	343.00	Put	GOVI	33,930.0000	28,440.0000	(16.180)	0	0	0
2011/01/20	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/20	GOVI 2011/02/03	343.01	Put	GOVI	34,030.0000	28,540.0000	(16.133)	0	0	0
2011/01/20	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/20	GOVI 2011/02/03	342.99	Put	GOVI	33,830.0000	28,340.0000	(16.228)	0	0	0
2011/01/20	GOVI 2011/05/05			GOVI	344.5160	345.0720	0.161	0.0000	0.0000	0
2011/01/20	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/20	GOVI 2011/05/05	349.00	Put	GOVI	44,840.0000	39,280.0000	(12.400)	0	0	0
2011/01/20	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/20	GOVI 2011/05/05	349.01	Put	GOVI	44,940.0000	39,380.0000	(12.372)	0	0	0
2011/01/20	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/20	GOVI 2011/05/05	348.99	Put	GOVI	44,740.0000	39,180.0000	(12.427)	0	0	0
2011/01/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/20	IGOV 2011/02/03			Index Future	147.6780	147.4620	(0.146)	0.0000	0.0000	9
2011/01/20	IGOV 2011/05/05			Index Future	149.8120	149.5930	(0.146)	0.0000	0.0000	0

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2011/01/20	IGOV 2011/08/04			Index Future	151.9680	151.7450	(0.147)	0.0000	0.0000	0
2011/01/20	ILBI 2011/02/03			Index Future	400.2690	399.6900	(0.145)	0.0000	0.0000	353
2011/01/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/20	JBAF 2011/02/16			Jibar Tradeable Future	5.5160	5.5800	1.160	94.4770	94.4770	5,000
2011/01/20	JBAF 2011/03/16			Jibar Tradeable Future	5.5100	5.5700	1.089	0.0000	0.0000	6,990
2011/01/20	JBAF 2011/04/20			Jibar Tradeable Future	5.5320	5.5600	0.506	0.0000	0.0000	2
2011/01/20	JBAF 2011/05/18			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	2,000
2011/01/20	JBAF 2011/06/15			Jibar Tradeable Future	5.6220	5.5900	(0.569)	0.0000	0.0000	3,890
2011/01/20	JBAF 2011/07/20			Jibar Tradeable Future	5.7350	5.6600	(1.308)	0.0000	0.0000	0
2011/01/20	JBAF 2011/09/21			Jibar Tradeable Future	5.8440	5.8200	(0.411)	94.2110	94.2110	15,790
2011/01/20	JBAF 2011/12/21			Jibar Tradeable Future	6.2200	6.1600	(0.965)	93.7800	93.7800	5,290
2011/01/20	JBAF 2012/03/20			Jibar Tradeable Future	6.5330	6.4700	(0.964)	0.0000	0.0000	290
2011/01/20	JBAF 2012/06/20			Jibar Tradeable Future	6.8570	6.8100	(0.685)	93.2170	93.2170	2,890
2011/01/20	JBAF 2012/09/19			Jibar Tradeable Future	7.2220	7.1800	(0.582)	92.8580	92.8580	44,000
2011/01/20	JBAF 2012/12/19			Jibar Tradeable Future	7.5200	7.4800	(0.532)	0.0000	0.0000	390
2011/01/20	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/20	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/20	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/20	OTH1 2011/02/03			Index Future	333.4390	334.1360	0.209	0.0000	0.0000	3
2011/01/20	OTH1 2011/05/05			Index Future	338.2590	338.9660	0.209	0.0000	0.0000	0

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2011/01/20	R157 2011/02/03			Bond Future	7.6720	7.6500	(0.287)	0.0000	0.0000	7,886
2011/01/20	R157 2011/02/03	7.90	Call	Bond Future	1,099.0000	1,168.0000	6.278	0	0	0
2011/01/20	R157 2011/02/03	7.90	Put	Bond Future	116.0000	90.0000	(22.414)	0	0	0
2011/01/20	R157 2011/02/03	7.95	Call	Bond Future	1,278.0000	1,353.0000	5.869	0	0	0
2011/01/20	R157 2011/02/03	7.95	Put	Bond Future	81.0000	61.0000	(24.691)	0	0	0
2011/01/20	R157 2011/02/03	7.85	Call	Bond Future	930.0000	992.0000	6.667	0	0	0
2011/01/20	R157 2011/02/03	7.85	Put	Bond Future	162.0000	128.0000	(20.988)	0	0	0
2011/01/20	R157 2011/05/05			Bond Future	7.8060	7.7830	(0.295)	0.0000	0.0000	805
2011/01/20	R157 2011/05/05	7.75	Call	Bond Future	1,077.0000	1,116.0000	3.621	0	0	0
2011/01/20	R157 2011/05/05	7.75	Put	Bond Future	1,306.0000	1,251.0000	(4.211)	0	0	0
2011/01/20	R157 2011/05/05	7.80	Call	Bond Future	1,178.0000	1,221.0000	3.650	0	0	0
2011/01/20	R157 2011/05/05	7.80	Put	Bond Future	1,203.0000	1,151.0000	(4.323)	0	0	0
2011/01/20	R157 2011/05/05	7.70	Call	Bond Future	981.0000	1,018.0000	3.772	0	0	0
2011/01/20	R157 2011/05/05	7.70	Put	Bond Future	1,415.0000	1,358.0000	(4.028)	0	0	0
2011/01/20	R157 2011/05/05	7.65	Call	Bond Future	890.0000	925.0000	3.933	0	0	0
2011/01/20	R157 2011/05/05	7.65	Put	Bond Future	1,530.0000	1,471.0000	(3.856)	0	0	0
2011/01/20	R157 2011/08/04			Bond Future	7.9590	7.9330	(0.327)	0.0000	0.0000	0
2011/01/20	R157 2011/08/04	7.50	Call	Bond Future	784.0000	813.0000	3.699	0	0	0
2011/01/20	R157 2011/08/04	7.50	Put	Bond Future	2,565.0000	2,494.0000	(2.768)	0	0	0
2011/01/20	R157 2011/08/04	7.55	Call	Bond Future	851.0000	883.0000	3.760	0	0	0
2011/01/20	R157 2011/08/04	7.55	Put	Bond Future	2,436.0000	2,368.0000	(2.791)	0	0	0
2011/01/20	R157 2011/08/04	7.45	Call	Bond Future	719.0000	747.0000	3.894	0	0	0
2011/01/20	R157 2011/08/04	7.45	Put	Bond Future	2,696.0000	2,624.0000	(2.671)	0	0	0
2011/01/20	R186 2011/02/03			Bond Future	8.6440	8.6130	(0.359)	0.0000	0.0000	25,674
2011/01/20	R186 2011/02/03	9.00	Call	Bond Future	3,481.0000	3,730.0000	7.153	0	0	0
2011/01/20	R186 2011/02/03	9.00	Put	Bond Future	159.0000	112.0000	(29.560)	0	0	0
2011/01/20	R186 2011/02/03	9.05	Call	Bond Future	3,891.0000	4,151.0000	6.682	0	0	0
2011/01/20	R186 2011/02/03	9.05	Put	Bond Future	114.0000	78.0000	(31.579)	0	0	0
2011/01/20	R186 2011/02/03	8.95	Call	Bond Future	3,084.0000	3,320.0000	7.652	0	0	0
2011/01/20	R186 2011/02/03	8.95	Put	Bond Future	220.0000	160.0000	(27.273)	0	0	0
2011/01/20	R186 2011/02/03	7.75	Put	Bond Future	9,002.0000	8,706.0000	(3.288)	0	0	0
2011/01/20	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/20	R186 2011/05/05			Bond Future	8.7300	8.6980	(0.367)	0.0000	0.0000	6,070
2011/01/20	R186 2011/05/05	8.75	Call	Bond Future	3,096.0000	3,241.0000	4.683	0	0	0

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2011/01/20	R186 2011/05/05	8.75	Put	Bond Future	2,909.0000	2,754.0000	(5.328)	0	0	0
2011/01/20	R186 2011/05/05	8.80	Call	Bond Future	3,344.0000	3,496.0000	4.545	0	0	0
2011/01/20	R186 2011/05/05	8.80	Put	Bond Future	2,692.0000	2,544.0000	(5.498)	0	0	0
2011/01/20	R186 2011/05/05	8.70	Call	Bond Future	2,859.0000	2,996.0000	4.792	0	0	0
2011/01/20	R186 2011/05/05	8.70	Put	Bond Future	3,140.0000	2,977.0000	(5.191)	0	0	0
2011/01/20	R186 2011/05/05	8.00	Put	Bond Future	7,779.0000	7,523.0000	(3.291)	0	0	0
2011/01/20	R186 2011/05/05	8.00	Call	Bond Future	644.0000	688.0000	6.832	0	0	5,500
2011/01/20	R186 2011/08/04			Bond Future	8.8210	8.7880	(0.374)	0.0000	0.0000	0
2011/01/20	R186 2011/08/04	8.25	Call	Bond Future	1,936.0000	2,023.0000	4.494	0	0	0
2011/01/20	R186 2011/08/04	8.25	Put	Bond Future	7,353.0000	7,137.0000	(2.938)	0	0	0
2011/01/20	R186 2011/08/04	8.30	Call	Bond Future	2,092.0000	2,185.0000	4.446	0	0	0
2011/01/20	R186 2011/08/04	8.30	Put	Bond Future	7,020.0000	6,810.0000	(2.991)	0	0	0
2011/01/20	R186 2011/08/04	8.20	Call	Bond Future	1,787.0000	1,870.0000	4.645	0	0	0
2011/01/20	R186 2011/08/04	8.20	Put	Bond Future	7,696.0000	7,476.0000	(2.859)	0	0	0
2011/01/20	R201 2011/02/03			Bond Future	7.4650	7.4480	(0.228)	0.0000	0.0000	489
2011/01/20	R201 2011/02/03	8.00	Call	Bond Future	1,800.0000	1,856.0000	3.111	0	0	0
2011/01/20	R201 2011/02/03	8.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/01/20	R201 2011/02/03	8.05	Call	Bond Future	1,964.0000	2,021.0000	2.902	0	0	0
2011/01/20	R201 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/01/20	R201 2011/02/03	7.95	Call	Bond Future	1,638.0000	1,693.0000	3.358	0	0	0
2011/01/20	R201 2011/02/03	7.95	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2011/01/20	R201 2011/05/05			Bond Future	7.5980	7.5800	(0.237)	0.0000	0.0000	0
2011/01/20	R201 2011/05/05	7.75	Call	Bond Future	1,136.0000	1,166.0000	2.641	0	0	0
2011/01/20	R201 2011/05/05	7.75	Put	Bond Future	654.0000	627.0000	(4.128)	0	0	0
2011/01/20	R201 2011/05/05	7.80	Call	Bond Future	1,233.0000	1,265.0000	2.595	0	0	0
2011/01/20	R201 2011/05/05	7.80	Put	Bond Future	593.0000	568.0000	(4.216)	0	0	0
2011/01/20	R201 2011/05/05	7.70	Call	Bond Future	1,043.0000	1,072.0000	2.780	0	0	0
2011/01/20	R201 2011/05/05	7.70	Put	Bond Future	719.0000	691.0000	(3.894)	0	0	0
2011/01/20	R201 2011/08/04			Bond Future	7.7540	7.7350	(0.245)	0.0000	0.0000	0
2011/01/20	R201 2011/08/04	7.25	Call	Bond Future	517.0000	532.0000	2.901	0	0	0
2011/01/20	R201 2011/08/04	7.25	Put	Bond Future	2,025.0000	1,984.0000	(2.025)	0	0	0
2011/01/20	R201 2011/08/04	7.30	Call	Bond Future	566.0000	582.0000	2.827	0	0	0
2011/01/20	R201 2011/08/04	7.30	Put	Bond Future	1,923.0000	1,883.0000	(2.080)	0	0	0
2011/01/20	R201 2011/08/04	7.20	Call	Bond Future	472.0000	485.0000	2.754	0	0	0

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2011/01/20	R201 2011/08/04	7.20	Put	Bond Future	2,131.0000	2,088.0000	(2.018)	0	0	0
2011/01/20	R202 2011/02/03			Bond Future	0.4660	0.4840	3.863	0.0000	0.0000	3,739
2011/01/20	R202 2011/02/03	3.05	Call	Bond Future	58,006.0000	57,485.0000	(0.898)	0	0	0
2011/01/20	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R202 2011/02/03	3.10	Call	Bond Future	58,853.0000	58,332.0000	(0.885)	0	0	0
2011/01/20	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R202 2011/02/03	3.00	Call	Bond Future	57,150.0000	56,629.0000	(0.912)	0	0	0
2011/01/20	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R202 2011/05/05			Bond Future	0.3900	0.4090	4.872	0.0000	0.0000	6,500
2011/01/20	R202 2011/05/05	2.05	Call	Bond Future	40,870.0000	40,318.0000	(1.351)	0	0	0
2011/01/20	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R202 2011/05/05	2.10	Call	Bond Future	41,898.0000	41,346.0000	(1.317)	0	0	0
2011/01/20	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R202 2011/05/05	2.00	Call	Bond Future	39,831.0000	39,280.0000	(1.383)	0	0	0
2011/01/20	R202 2011/05/05	2.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/01/20	R203 2011/02/03			Bond Future	8.2550	8.2280	(0.327)	0.0000	0.0000	1,404
2011/01/20	R203 2011/02/03	8.50	Call	Bond Future	1,360.0000	1,461.0000	7.426	0	0	0
2011/01/20	R203 2011/02/03	8.50	Put	Bond Future	142.0000	107.0000	(24.648)	0	0	0
2011/01/20	R203 2011/02/03	8.55	Call	Bond Future	1,566.0000	1,675.0000	6.960	0	0	0
2011/01/20	R203 2011/02/03	8.55	Put	Bond Future	102.0000	75.0000	(26.471)	0	0	0
2011/01/20	R203 2011/02/03	8.45	Call	Bond Future	1,165.0000	1,257.0000	7.897	0	0	0
2011/01/20	R203 2011/02/03	8.45	Put	Bond Future	194.0000	151.0000	(22.165)	0	0	0
2011/01/20	R203 2011/02/03	8.00	Put	Bond Future	1,410.0000	1,286.0000	(8.794)	0	0	0
2011/01/20	R203 2011/02/03	8.00	Call	Bond Future	122.0000	134.0000	9.836	0	0	1,000
2011/01/20	R203 2011/05/05			Bond Future	8.3770	8.3490	(0.334)	0.0000	0.0000	0
2011/01/20	R203 2011/05/05	8.25	Call	Bond Future	1,207.0000	1,261.0000	4.474	0	0	0
2011/01/20	R203 2011/05/05	8.25	Put	Bond Future	1,823.0000	1,741.0000	(4.498)	0	0	0
2011/01/20	R203 2011/05/05	8.30	Call	Bond Future	1,319.0000	1,376.0000	4.321	0	0	0
2011/01/20	R203 2011/05/05	8.30	Put	Bond Future	1,692.0000	1,613.0000	(4.669)	0	0	0
2011/01/20	R203 2011/05/05	8.20	Call	Bond Future	1,101.0000	1,151.0000	4.541	0	0	0
2011/01/20	R203 2011/05/05	8.20	Put	Bond Future	1,961.0000	1,875.0000	(4.386)	0	0	0
2011/01/20	R203 2011/08/04			Bond Future	8.5110	8.4810	(0.352)	0.0000	0.0000	0
2011/01/20	R203 2011/08/04	8.00	Call	Bond Future	998.0000	1,039.0000	4.108	0	0	0

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2011/01/20	R203 2011/08/04	8.00	Put	Bond Future	3,409.0000	3,310.0000	(2.904)	0	0	0
2011/01/20	R203 2011/08/04	8.05	Call	Bond Future	1,079.0000	1,123.0000	4.078	0	0	0
2011/01/20	R203 2011/08/04	8.05	Put	Bond Future	3,251.0000	3,155.0000	(2.953)	0	0	0
2011/01/20	R203 2011/08/04	7.95	Call	Bond Future	921.0000	960.0000	4.235	0	0	0
2011/01/20	R203 2011/08/04	7.95	Put	Bond Future	3,572.0000	3,471.0000	(2.828)	0	0	0
2011/01/20	R204 2011/02/03			Bond Future	8.4330	8.3970	(0.427)	0.0000	0.0000	1,926
2011/01/20	R204 2011/02/03	8.50	Call	Bond Future	821.0000	927.0000	12.911	0	0	0
2011/01/20	R204 2011/02/03	8.50	Put	Bond Future	448.0000	353.0000	(21.205)	0	0	0
2011/01/20	R204 2011/02/03	8.55	Call	Bond Future	997.0000	1,117.0000	12.036	0	0	0
2011/01/20	R204 2011/02/03	8.55	Put	Bond Future	347.0000	266.0000	(23.343)	0	0	0
2011/01/20	R204 2011/02/03	8.45	Call	Bond Future	664.0000	755.0000	13.705	0	0	0
2011/01/20	R204 2011/02/03	8.45	Put	Bond Future	569.0000	459.0000	(19.332)	0	0	0
2011/01/20	R204 2011/05/05			Bond Future	8.5490	8.5110	(0.444)	0.0000	0.0000	100
2011/01/20	R204 2011/05/05	8.50	Call	Bond Future	1,593.0000	1,687.0000	5.901	0	0	0
2011/01/20	R204 2011/05/05	8.50	Put	Bond Future	1,859.0000	1,747.0000	(6.025)	0	0	0
2011/01/20	R204 2011/05/05	8.55	Call	Bond Future	1,729.0000	1,827.0000	5.668	0	0	0
2011/01/20	R204 2011/05/05	8.55	Put	Bond Future	1,724.0000	1,616.0000	(6.265)	0	0	0
2011/01/20	R204 2011/05/05	8.45	Call	Bond Future	1,464.0000	1,552.0000	6.011	0	0	0
2011/01/20	R204 2011/05/05	8.45	Put	Bond Future	2,001.0000	1,884.0000	(5.847)	0	0	0
2011/01/20	R204 2011/08/04			Bond Future	8.6760	8.6360	(0.461)	0.0000	0.0000	0
2011/01/20	R204 2011/08/04	8.00	Call	Bond Future	912.0000	966.0000	5.921	0	0	0
2011/01/20	R204 2011/08/04	8.00	Put	Bond Future	4,536.0000	4,380.0000	(3.439)	0	0	0
2011/01/20	R204 2011/08/04	8.05	Call	Bond Future	990.0000	1,047.0000	5.758	0	0	0
2011/01/20	R204 2011/08/04	8.05	Put	Bond Future	4,340.0000	4,187.0000	(3.525)	0	0	0
2011/01/20	R204 2011/08/04	7.95	Call	Bond Future	838.0000	888.0000	5.967	0	0	0
2011/01/20	R204 2011/08/04	7.95	Put	Bond Future	4,737.0000	4,577.0000	(3.378)	0	0	0
2011/01/20	R206 2011/02/03			Bond Future	7.1150	7.0980	(0.239)	0.0000	0.0000	0
2011/01/20	R206 2011/02/03	8.00	Call	Bond Future	2,289.0000	2,334.0000	1.966	0	0	0
2011/01/20	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R206 2011/02/03	8.05	Call	Bond Future	2,417.0000	2,461.0000	1.820	0	0	0
2011/01/20	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R206 2011/02/03	7.95	Call	Bond Future	2,162.0000	2,206.0000	2.035	0	0	0
2011/01/20	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/20	R206 2011/05/05			Bond Future	7.2530	7.2340	(0.262)	103.5714	103.5714	0
2011/01/20	R206 2011/05/05	7.50	Call	Bond Future	1,011.0000	1,037.0000	2.572	0	0	0
2011/01/20	R206 2011/05/05	7.50	Put	Bond Future	418.0000	398.0000	(4.785)	0	0	0
2011/01/20	R206 2011/05/05	7.55	Call	Bond Future	1,090.0000	1,118.0000	2.569	0	0	0
2011/01/20	R206 2011/05/05	7.55	Put	Bond Future	378.0000	360.0000	(4.762)	0	0	0
2011/01/20	R206 2011/05/05	7.45	Call	Bond Future	935.0000	961.0000	2.781	0	0	0
2011/01/20	R206 2011/05/05	7.45	Put	Bond Future	462.0000	442.0000	(4.329)	0	0	0
2011/01/20	R206 2011/08/04			Bond Future	7.4220	7.4020	(0.269)	0.0000	0.0000	0
2011/01/20	R206 2011/08/04	7.00	Call	Bond Future	433.0000	446.0000	3.002	0	0	0
2011/01/20	R206 2011/08/04	7.00	Put	Bond Future	1,362.0000	1,332.0000	(2.203)	0	0	0
2011/01/20	R206 2011/08/04	7.05	Call	Bond Future	471.0000	485.0000	2.972	0	0	0
2011/01/20	R206 2011/08/04	7.05	Put	Bond Future	1,290.0000	1,260.0000	(2.326)	0	0	0
2011/01/20	R206 2011/08/04	6.95	Call	Bond Future	397.0000	409.0000	3.023	0	0	0
2011/01/20	R206 2011/08/04	6.95	Put	Bond Future	1,437.0000	1,405.0000	(2.227)	0	0	0
2011/01/20	R207 2011/02/03			Bond Future	8.5270	8.5060	(0.246)	0.0000	0.0000	800
2011/01/20	R207 2011/02/03	8.75	Call	Bond Future	1,500.0000	1,582.0000	5.467	0	0	0
2011/01/20	R207 2011/02/03	8.75	Put	Bond Future	207.0000	166.0000	(19.807)	0	0	0
2011/01/20	R207 2011/02/03	8.80	Call	Bond Future	1,732.0000	1,822.0000	5.196	0	0	0
2011/01/20	R207 2011/02/03	8.80	Put	Bond Future	152.0000	119.0000	(21.711)	0	0	0
2011/01/20	R207 2011/02/03	8.70	Call	Bond Future	1,281.0000	1,355.0000	5.777	0	0	0
2011/01/20	R207 2011/02/03	8.70	Put	Bond Future	276.0000	227.0000	(17.754)	0	0	0
2011/01/20	R207 2011/05/05			Bond Future	8.6360	8.6140	(0.255)	0.0000	0.0000	20
2011/01/20	R207 2011/05/05	8.50	Call	Bond Future	1,462.0000	1,509.0000	3.215	0	0	0
2011/01/20	R207 2011/05/05	8.50	Put	Bond Future	2,241.0000	2,163.0000	(3.481)	0	0	0
2011/01/20	R207 2011/05/05	8.55	Call	Bond Future	1,593.0000	1,644.0000	3.202	0	0	0
2011/01/20	R207 2011/05/05	8.55	Put	Bond Future	2,085.0000	2,010.0000	(3.597)	0	0	0
2011/01/20	R207 2011/05/05	8.45	Call	Bond Future	1,337.0000	1,382.0000	3.366	0	0	0
2011/01/20	R207 2011/05/05	8.45	Put	Bond Future	2,405.0000	2,324.0000	(3.368)	0	0	0
2011/01/20	R207 2011/08/04			Bond Future	8.7550	8.7320	(0.263)	0.0000	0.0000	0
2011/01/20	R207 2011/08/04	8.25	Call	Bond Future	1,273.0000	1,310.0000	2.907	0	0	0
2011/01/20	R207 2011/08/04	8.25	Put	Bond Future	4,126.0000	4,036.0000	(2.181)	0	0	0
2011/01/20	R207 2011/08/04	8.30	Call	Bond Future	1,371.0000	1,411.0000	2.918	0	0	0
2011/01/20	R207 2011/08/04	8.30	Put	Bond Future	3,937.0000	3,849.0000	(2.235)	0	0	0
2011/01/20	R207 2011/08/04	8.20	Call	Bond Future	1,178.0000	1,214.0000	3.056	0	0	0

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2011/01/20	R207 2011/08/04	8.20	Put	Bond Future	4,320.0000	4,228.0000	(2.130)	0	0	0
2011/01/20	R208 2011/02/03			Bond Future	8.5510	8.5140	(0.433)	0.0000	0.0000	5,598
2011/01/20	R208 2011/02/03	8.75	Call	Bond Future	1,470.0000	1,631.0000	10.952	0	0	0
2011/01/20	R208 2011/02/03	8.75	Put	Bond Future	255.0000	188.0000	(26.275)	0	0	0
2011/01/20	R208 2011/02/03	8.80	Call	Bond Future	1,707.0000	1,881.0000	10.193	0	0	0
2011/01/20	R208 2011/02/03	8.80	Put	Bond Future	190.0000	136.0000	(28.421)	0	0	0
2011/01/20	R208 2011/02/03	8.70	Call	Bond Future	1,249.0000	1,395.0000	11.689	0	0	0
2011/01/20	R208 2011/02/03	8.70	Put	Bond Future	337.0000	255.0000	(24.332)	0	0	0
2011/01/20	R208 2011/05/05			Bond Future	8.6480	8.6110	(0.428)	0.0000	0.0000	100
2011/01/20	R208 2011/05/05	8.50	Call	Bond Future	1,492.0000	1,583.0000	6.099	0	0	0
2011/01/20	R208 2011/05/05	8.50	Put	Bond Future	2,389.0000	2,257.0000	(5.525)	0	0	0
2011/01/20	R208 2011/05/05	8.55	Call	Bond Future	1,629.0000	1,725.0000	5.893	0	0	0
2011/01/20	R208 2011/05/05	8.55	Put	Bond Future	2,222.0000	2,094.0000	(5.761)	0	0	0
2011/01/20	R208 2011/05/05	8.45	Call	Bond Future	1,363.0000	1,448.0000	6.236	0	0	0
2011/01/20	R208 2011/05/05	8.45	Put	Bond Future	2,566.0000	2,428.0000	(5.378)	0	0	0
2011/01/20	R208 2011/08/04			Bond Future	8.7530	8.7140	(0.446)	0.0000	0.0000	0
2011/01/20	R208 2011/08/04	8.25	Call	Bond Future	1,341.0000	1,413.0000	5.369	0	0	0
2011/01/20	R208 2011/08/04	8.25	Put	Bond Future	4,364.0000	4,206.0000	(3.621)	0	0	0
2011/01/20	R208 2011/08/04	8.30	Call	Bond Future	1,446.0000	1,522.0000	5.256	0	0	0
2011/01/20	R208 2011/08/04	8.30	Put	Bond Future	4,162.0000	4,009.0000	(3.676)	0	0	0
2011/01/20	R208 2011/08/04	8.20	Call	Bond Future	1,240.0000	1,308.0000	5.484	0	0	0
2011/01/20	R208 2011/08/04	8.20	Put	Bond Future	4,571.0000	4,409.0000	(3.544)	0	0	0
2011/01/20	R209 2011/02/03			Bond Future	8.5950	8.5700	(0.291)	0.0000	0.0000	21,989
2011/01/20	R209 2011/02/03	9.00	Call	Bond Future	3,330.0000	3,506.0000	5.285	0	0	0
2011/01/20	R209 2011/02/03	9.00	Put	Bond Future	109.0000	79.0000	(27.523)	0	0	0
2011/01/20	R209 2011/02/03	9.05	Call	Bond Future	3,680.0000	3,864.0000	5.000	0	0	0
2011/01/20	R209 2011/02/03	9.05	Put	Bond Future	77.0000	55.0000	(28.571)	0	0	0
2011/01/20	R209 2011/02/03	8.95	Call	Bond Future	2,986.0000	3,154.0000	5.626	0	0	0
2011/01/20	R209 2011/02/03	8.95	Put	Bond Future	151.0000	113.0000	(25.166)	0	0	0
2011/01/20	R209 2011/05/05			Bond Future	8.6590	8.6320	(0.312)	0.0000	0.0000	200
2011/01/20	R209 2011/05/05	8.50	Call	Bond Future	2,032.0000	2,117.0000	4.183	0	0	0
2011/01/20	R209 2011/05/05	8.50	Put	Bond Future	3,343.0000	3,208.0000	(4.038)	0	0	0
2011/01/20	R209 2011/05/05	8.55	Call	Bond Future	2,215.0000	2,306.0000	4.108	0	0	0



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2011/01/20	R209 2011/05/05	8.55	Put	Bond Future	3,110.0000	2,981.0000	(4.148)	0	0	0
2011/01/20	R209 2011/05/05	8.45	Call	Bond Future	1,857.0000	1,938.0000	4.362	0	0	0
2011/01/20	R209 2011/05/05	8.45	Put	Bond Future	3,588.0000	3,449.0000	(3.874)	0	0	0
2011/01/20	R209 2011/08/04			Bond Future	8.7250	8.6980	(0.309)	0.0000	0.0000	0
2011/01/20	R209 2011/08/04	8.50	Call	Bond Future	2,752.0000	2,840.0000	3.198	0	0	0
2011/01/20	R209 2011/08/04	8.50	Put	Bond Future	4,594.0000	4,464.0000	(2.830)	0	0	0
2011/01/20	R209 2011/08/04	8.55	Call	Bond Future	2,934.0000	3,026.0000	3.136	0	0	0
2011/01/20	R209 2011/08/04	8.55	Put	Bond Future	4,360.0000	4,235.0000	(2.867)	0	0	0
2011/01/20	R209 2011/08/04	8.45	Call	Bond Future	2,575.0000	2,659.0000	3.262	0	0	0
2011/01/20	R209 2011/08/04	8.45	Put	Bond Future	4,836.0000	4,702.0000	(2.771)	0	0	0
2011/01/20	R209 2011/08/04	10.10	Call	Bond Future	10,539.0000	10,723.0000	1.746	0	0	0
2011/01/20	R209 2011/08/04	10.10	Put	Bond Future	689.0000	656.0000	(4.790)	0	0	0
2011/01/20	R210 2011/02/03			Bond Future	1.0370	1.0370	0.000	0.0000	0.0000	2
2011/01/20	R210 2011/02/03	3.10	Call	Bond Future	31,097.0000	31,097.0000	0.000	0	0	0
2011/01/20	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R210 2011/02/03	3.15	Call	Bond Future	31,729.0000	31,729.0000	0.000	0	0	0
2011/01/20	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R210 2011/02/03	3.05	Call	Bond Future	30,460.0000	30,460.0000	0.000	0	0	0
2011/01/20	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R211 2011/02/03			Bond Future	1.7820	1.7820	0.000	0.0000	0.0000	589
2011/01/20	R211 2011/02/03	2.50	Call	Bond Future	4,054.0000	4,054.0000	0.000	0	0	0
2011/01/20	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R211 2011/02/03	2.55	Call	Bond Future	4,330.0000	4,330.0000	0.000	0	0	0
2011/01/20	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R211 2011/02/03	2.45	Call	Bond Future	3,778.0000	3,778.0000	0.000	0	0	0
2011/01/20	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R212 2011/02/03			Bond Future	2.5290	2.5290	0.000	0.0000	0.0000	2,518
2011/01/20	R212 2011/02/03	3.00	Call	Bond Future	4,431.0000	4,431.0000	0.000	0	0	0
2011/01/20	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R212 2011/02/03	3.05	Call	Bond Future	4,888.0000	4,888.0000	0.000	0	0	0
2011/01/20	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R212 2011/02/03	2.95	Call	Bond Future	3,971.0000	3,971.0000	0.000	0	0	0
2011/01/20	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/20	R213 2011/02/03			Bond Future	8.7020	8.6660	(0.414)	0.0000	0.0000	0
2011/01/20	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/02/03	8.00	Put	Bond Future	6,108.0000	5,810.0000	(4.879)	0	0	0
2011/01/20	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/02/03	8.05	Put	Bond Future	5,651.0000	5,354.0000	(5.256)	0	0	0
2011/01/20	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/02/03	7.95	Put	Bond Future	6,568.0000	6,271.0000	(4.522)	0	0	0
2011/01/20	R213 2011/05/05			Bond Future	8.7730	8.7370	(0.410)	0.0000	0.0000	0
2011/01/20	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/05/05	8.00	Put	Bond Future	6,665.0000	6,371.0000	(4.411)	0	0	0
2011/01/20	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/05/05	8.05	Put	Bond Future	6,210.0000	5,916.0000	(4.734)	0	0	0
2011/01/20	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/05/05	7.95	Put	Bond Future	7,123.0000	6,829.0000	(4.127)	0	0	0
2011/01/20	R213 2011/08/04			Bond Future	8.8490	8.8110	(0.429)	0.0000	0.0000	0
2011/01/20	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/08/04	8.00	Put	Bond Future	7,249.0000	6,944.0000	(4.207)	0	0	0
2011/01/20	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/08/04	8.05	Put	Bond Future	6,796.0000	6,491.0000	(4.488)	0	0	0
2011/01/20	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/20	R213 2011/08/04	7.95	Put	Bond Future	7,705.0000	7,400.0000	(3.958)	0	0	0
2011/01/20	TRT1 2011/02/03			Index Future	335.6360	336.1770	0.161	0.0000	0.0000	100
2011/01/20	TRT1 2011/05/05			Index Future	340.2280	340.7770	0.161	0.0000	0.0000	0
<b>Total</b>										<b>184261.00</b>