



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/01/2011

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
2011/01/21	AL7T 2011/02/03			Index Future	367.1860	362.7080	(1.220)	0.0000	0.0000	30
2011/01/21	ALBI 2011/02/03			Index Future	339.2690	335.3530	(1.154)	0.0000	0.0000	1,110
2011/01/21	ALBI 2011/05/05			Index Future	344.1720	340.2000	(1.154)	0.0000	0.0000	2
2011/01/21	CRD1 2011/02/03			Index Future	152.2700	151.1150	(0.759)	0.0000	0.0000	2
2011/01/21	CRD1 2011/05/05			Index Future	154.3530	153.1840	(0.757)	0.0000	0.0000	0
2011/01/21	GOVI 2011/02/03			GOVI	340.1560	336.3000	(1.134)	0.0000	0.0000	211
2011/01/21	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/21	GOVI 2011/02/03	343.00	Put	GOVI	28,440.0000	67,000.0000	135.584	0	0	0
2011/01/21	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/21	GOVI 2011/02/03	343.01	Put	GOVI	28,540.0000	67,100.0000	135.109	0	0	0
2011/01/21	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/21	GOVI 2011/02/03	342.99	Put	GOVI	28,340.0000	66,900.0000	136.062	0	0	0
2011/01/21	GOVI 2011/05/05			GOVI	345.0720	341.1610	(1.133)	0.0000	0.0000	0
2011/01/21	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/21	GOVI 2011/05/05	349.00	Put	GOVI	39,280.0000	78,390.0000	99.567	0	0	0
2011/01/21	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/21	GOVI 2011/05/05	349.01	Put	GOVI	39,380.0000	78,490.0000	99.314	0	0	0
2011/01/21	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/21	GOVI 2011/05/05	348.99	Put	GOVI	39,180.0000	78,290.0000	99.821	0	0	0
2011/01/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/21	IGOV 2011/02/03			Index Future	147.4620	147.5140	0.035	0.0000	0.0000	9
2011/01/21	IGOV 2011/05/05			Index Future	149.5930	149.6460	0.035	0.0000	0.0000	0

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2011/01/21	IGOV 2011/08/04			Index Future	151.7450	151.7990	0.036	0.0000	0.0000	0
2011/01/21	ILBI 2011/02/03			Index Future	399.6900	399.8300	0.035	0.0000	0.0000	353
2011/01/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/21	JBAF 2011/02/16			Jibar Tradeable Future	5.5800	5.5820	0.036	0.0000	0.0000	5,000
2011/01/21	JBAF 2011/03/16			Jibar Tradeable Future	5.5700	5.5940	0.431	0.0000	0.0000	6,990
2011/01/21	JBAF 2011/04/20			Jibar Tradeable Future	5.5600	5.6480	1.583	93.5000	93.5000	2
2011/01/21	JBAF 2011/05/18			Jibar Tradeable Future	5.5700	5.7060	2.442	0.0000	0.0000	2,000
2011/01/21	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.7820	3.435	0.0000	0.0000	3,890
2011/01/21	JBAF 2011/07/20			Jibar Tradeable Future	5.6600	5.8890	4.046	0.0000	0.0000	0
2011/01/21	JBAF 2011/09/21			Jibar Tradeable Future	5.8200	6.0930	4.691	94.0500	94.0500	15,890
2011/01/21	JBAF 2011/12/21			Jibar Tradeable Future	6.1600	6.5080	5.649	0.0000	0.0000	5,290
2011/01/21	JBAF 2012/03/20			Jibar Tradeable Future	6.4700	6.8980	6.615	0.0000	0.0000	290
2011/01/21	JBAF 2012/06/20			Jibar Tradeable Future	6.8100	7.2960	7.137	0.0000	0.0000	2,890
2011/01/21	JBAF 2012/09/19			Jibar Tradeable Future	7.1800	7.7090	7.368	92.3990	92.3990	44,010
2011/01/21	JBAF 2012/12/19			Jibar Tradeable Future	7.4800	7.9300	6.016	0.0000	0.0000	390
2011/01/21	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/21	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/21	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/21	OTH1 2011/02/03			Index Future	334.1360	329.9130	(1.264)	0.0000	0.0000	3
2011/01/21	OTH1 2011/05/05			Index Future	338.9660	334.6820	(1.264)	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
2011/01/21	R157 2011/02/03			Bond Future	7.6500	7.8910	3.150	0.0000	0.0000	7,929
2011/01/21	R157 2011/02/03	7.90	Call	Bond Future	1,168.0000	432.0000	(63.014)	0	0	0
2011/01/21	R157 2011/02/03	7.90	Put	Bond Future	90.0000	393.0000	336.667	0	0	0
2011/01/21	R157 2011/02/03	7.95	Call	Bond Future	1,353.0000	552.0000	(59.202)	0	0	0
2011/01/21	R157 2011/02/03	7.95	Put	Bond Future	61.0000	299.0000	390.164	0	0	0
2011/01/21	R157 2011/02/03	7.85	Call	Bond Future	992.0000	330.0000	(66.734)	0	0	0
2011/01/21	R157 2011/02/03	7.85	Put	Bond Future	128.0000	506.0000	295.313	0	0	0
2011/01/21	R157 2011/05/05			Bond Future	7.7830	8.0420	3.328	0.0000	0.0000	805
2011/01/21	R157 2011/05/05	7.75	Call	Bond Future	1,116.0000	672.0000	(39.785)	0	0	0
2011/01/21	R157 2011/05/05	7.75	Put	Bond Future	1,251.0000	1,862.0000	48.841	0	0	0
2011/01/21	R157 2011/05/05	7.80	Call	Bond Future	1,221.0000	747.0000	(38.821)	0	0	0
2011/01/21	R157 2011/05/05	7.80	Put	Bond Future	1,151.0000	1,732.0000	50.478	0	0	0
2011/01/21	R157 2011/05/05	7.70	Call	Bond Future	1,018.0000	602.0000	(40.864)	0	0	0
2011/01/21	R157 2011/05/05	7.70	Put	Bond Future	1,358.0000	1,997.0000	47.054	0	0	0
2011/01/21	R157 2011/05/05	7.65	Call	Bond Future	925.0000	537.0000	(41.946)	0	0	0
2011/01/21	R157 2011/05/05	7.65	Put	Bond Future	1,471.0000	2,137.0000	45.275	0	0	0
2011/01/21	R157 2011/08/04			Bond Future	7.9330	8.2130	3.530	0.0000	0.0000	0
2011/01/21	R157 2011/08/04	7.50	Call	Bond Future	813.0000	506.0000	(37.761)	0	0	0
2011/01/21	R157 2011/08/04	7.50	Put	Bond Future	2,494.0000	3,258.0000	30.634	0	0	0
2011/01/21	R157 2011/08/04	7.55	Call	Bond Future	883.0000	556.0000	(37.033)	0	0	0
2011/01/21	R157 2011/08/04	7.55	Put	Bond Future	2,368.0000	3,112.0000	31.419	0	0	0
2011/01/21	R157 2011/08/04	7.45	Call	Bond Future	747.0000	459.0000	(38.554)	0	0	0
2011/01/21	R157 2011/08/04	7.45	Put	Bond Future	2,624.0000	3,407.0000	29.840	0	0	0
2011/01/21	R186 2011/02/03			Bond Future	8.6130	8.7820	1.962	0.0000	0.0000	25,674
2011/01/21	R186 2011/02/03	9.00	Call	Bond Future	3,730.0000	2,338.0000	(37.319)	0	0	0
2011/01/21	R186 2011/02/03	9.00	Put	Bond Future	112.0000	321.0000	186.607	0	0	0
2011/01/21	R186 2011/02/03	9.05	Call	Bond Future	4,151.0000	2,707.0000	(34.787)	0	0	0
2011/01/21	R186 2011/02/03	9.05	Put	Bond Future	78.0000	235.0000	201.282	0	0	0
2011/01/21	R186 2011/02/03	8.95	Call	Bond Future	3,320.0000	1,991.0000	(40.030)	0	0	0
2011/01/21	R186 2011/02/03	8.95	Put	Bond Future	160.0000	432.0000	170.000	0	0	0
2011/01/21	R186 2011/02/03	7.75	Put	Bond Future	8,706.0000	10,307.0000	18.390	0	0	0
2011/01/21	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/21	R186 2011/05/05			Bond Future	8.6980	8.8740	2.023	0.0000	0.0000	7,485
2011/01/21	R186 2011/05/05	8.75	Call	Bond Future	3,241.0000	2,418.0000	(25.393)	0	0	0

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2011/01/21	R186 2011/05/05	8.75	Put	Bond Future	2,754.0000	3,566.0000	29.484	0	0	0
2011/01/21	R186 2011/05/05	8.80	Call	Bond Future	3,496.0000	2,632.0000	(24.714)	0	0	0
2011/01/21	R186 2011/05/05	8.80	Put	Bond Future	2,544.0000	3,315.0000	30.307	0	0	0
2011/01/21	R186 2011/05/05	8.70	Call	Bond Future	2,996.0000	2,214.0000	(26.101)	0	0	0
2011/01/21	R186 2011/05/05	8.70	Put	Bond Future	2,977.0000	3,830.0000	28.653	0	0	0
2011/01/21	R186 2011/05/05	8.00	Put	Bond Future	7,523.0000	8,899.0000	18.291	0	0	0
2011/01/21	R186 2011/05/05	8.00	Call	Bond Future	688.0000	429.0000	(37.645)	0	0	5,500
2011/01/21	R186 2011/08/04			Bond Future	8.7880	8.9700	2.071	0.0000	0.0000	0
2011/01/21	R186 2011/08/04	8.25	Call	Bond Future	2,023.0000	1,526.0000	(24.567)	0	0	0
2011/01/21	R186 2011/08/04	8.25	Put	Bond Future	7,137.0000	8,298.0000	16.267	0	0	0
2011/01/21	R186 2011/08/04	8.30	Call	Bond Future	2,185.0000	1,659.0000	(24.073)	0	0	0
2011/01/21	R186 2011/08/04	8.30	Put	Bond Future	6,810.0000	7,942.0000	16.623	0	0	0
2011/01/21	R186 2011/08/04	8.20	Call	Bond Future	1,870.0000	1,401.0000	(25.080)	0	0	0
2011/01/21	R186 2011/08/04	8.20	Put	Bond Future	7,476.0000	8,665.0000	15.904	0	0	0
2011/01/21	R201 2011/02/03			Bond Future	7.4480	7.7100	3.518	0.0000	0.0000	489
2011/01/21	R201 2011/02/03	8.00	Call	Bond Future	1,856.0000	1,008.0000	(45.690)	0	0	0
2011/01/21	R201 2011/02/03	8.00	Put	Bond Future	3.0000	39.0000	1200.000	0	0	0
2011/01/21	R201 2011/02/03	8.05	Call	Bond Future	2,021.0000	1,159.0000	(42.652)	0	0	0
2011/01/21	R201 2011/02/03	8.05	Put	Bond Future	2.0000	25.0000	1150.000	0	0	0
2011/01/21	R201 2011/02/03	7.95	Call	Bond Future	1,693.0000	862.0000	(49.084)	0	0	0
2011/01/21	R201 2011/02/03	7.95	Put	Bond Future	6.0000	60.0000	900.000	0	0	0
2011/01/21	R201 2011/05/05			Bond Future	7.5800	7.8640	3.747	0.0000	0.0000	0
2011/01/21	R201 2011/05/05	7.75	Call	Bond Future	1,166.0000	694.0000	(40.480)	0	0	0
2011/01/21	R201 2011/05/05	7.75	Put	Bond Future	627.0000	1,054.0000	68.102	0	0	0
2011/01/21	R201 2011/05/05	7.80	Call	Bond Future	1,265.0000	768.0000	(39.289)	0	0	0
2011/01/21	R201 2011/05/05	7.80	Put	Bond Future	568.0000	970.0000	70.775	0	0	0
2011/01/21	R201 2011/05/05	7.70	Call	Bond Future	1,072.0000	626.0000	(41.604)	0	0	0
2011/01/21	R201 2011/05/05	7.70	Put	Bond Future	691.0000	1,144.0000	65.557	0	0	0
2011/01/21	R201 2011/08/04			Bond Future	7.7350	8.0430	3.982	0.0000	0.0000	0
2011/01/21	R201 2011/08/04	7.25	Call	Bond Future	532.0000	301.0000	(43.421)	0	0	0
2011/01/21	R201 2011/08/04	7.25	Put	Bond Future	1,984.0000	2,662.0000	34.173	0	0	0
2011/01/21	R201 2011/08/04	7.30	Call	Bond Future	582.0000	335.0000	(42.440)	0	0	0
2011/01/21	R201 2011/08/04	7.30	Put	Bond Future	1,883.0000	2,545.0000	35.157	0	0	0
2011/01/21	R201 2011/08/04	7.20	Call	Bond Future	485.0000	271.0000	(44.124)	0	0	0

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2011/01/21	R201 2011/08/04	7.20	Put	Bond Future	2,088.0000	2,783.0000	33.285	0	0	0
2011/01/21	R202 2011/02/03			Bond Future	0.4840	0.4850	0.207	0.0000	0.0000	3,739
2011/01/21	R202 2011/02/03	3.05	Call	Bond Future	57,485.0000	57,456.0000	(0.050)	0	0	0
2011/01/21	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R202 2011/02/03	3.10	Call	Bond Future	58,332.0000	58,303.0000	(0.050)	0	0	0
2011/01/21	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R202 2011/02/03	3.00	Call	Bond Future	56,629.0000	56,600.0000	(0.051)	0	0	0
2011/01/21	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R202 2011/05/05			Bond Future	0.4090	0.4090	0.000	0.0000	0.0000	6,500
2011/01/21	R202 2011/05/05	2.05	Call	Bond Future	40,318.0000	40,318.0000	0.000	0	0	0
2011/01/21	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R202 2011/05/05	2.10	Call	Bond Future	41,346.0000	41,346.0000	0.000	0	0	0
2011/01/21	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R202 2011/05/05	2.00	Call	Bond Future	39,280.0000	39,280.0000	0.000	0	0	0
2011/01/21	R202 2011/05/05	2.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/21	R203 2011/02/03			Bond Future	8.2280	8.4290	2.443	0.0000	0.0000	1,404
2011/01/21	R203 2011/02/03	8.50	Call	Bond Future	1,461.0000	704.0000	(51.814)	0	0	0
2011/01/21	R203 2011/02/03	8.50	Put	Bond Future	107.0000	353.0000	229.907	0	0	0
2011/01/21	R203 2011/02/03	8.55	Call	Bond Future	1,675.0000	863.0000	(48.478)	0	0	0
2011/01/21	R203 2011/02/03	8.55	Put	Bond Future	75.0000	266.0000	254.667	0	0	0
2011/01/21	R203 2011/02/03	8.45	Call	Bond Future	1,257.0000	561.0000	(55.370)	0	0	0
2011/01/21	R203 2011/02/03	8.45	Put	Bond Future	151.0000	457.0000	202.649	0	0	0
2011/01/21	R203 2011/02/03	8.00	Put	Bond Future	1,286.0000	2,176.0000	69.207	0	0	0
2011/01/21	R203 2011/02/03	8.00	Call	Bond Future	134.0000	21.0000	(84.328)	0	0	1,000
2011/01/21	R203 2011/05/05			Bond Future	8.3490	8.5600	2.527	0.0000	0.0000	0
2011/01/21	R203 2011/05/05	8.25	Call	Bond Future	1,261.0000	846.0000	(32.910)	0	0	0
2011/01/21	R203 2011/05/05	8.25	Put	Bond Future	1,741.0000	2,341.0000	34.463	0	0	0
2011/01/21	R203 2011/05/05	8.30	Call	Bond Future	1,376.0000	935.0000	(32.049)	0	0	0
2011/01/21	R203 2011/05/05	8.30	Put	Bond Future	1,613.0000	2,187.0000	35.586	0	0	0
2011/01/21	R203 2011/05/05	8.20	Call	Bond Future	1,151.0000	762.0000	(33.797)	0	0	0
2011/01/21	R203 2011/05/05	8.20	Put	Bond Future	1,875.0000	2,501.0000	33.387	0	0	0
2011/01/21	R203 2011/08/04			Bond Future	8.4810	8.7030	2.618	0.0000	0.0000	0
2011/01/21	R203 2011/08/04	8.00	Call	Bond Future	1,039.0000	733.0000	(29.451)	0	0	0

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2011/01/21	R203 2011/08/04	8.00	Put	Bond Future	3,310.0000	4,031.0000	21.782	0	0	0
2011/01/21	R203 2011/08/04	8.05	Call	Bond Future	1,123.0000	798.0000	(28.940)	0	0	0
2011/01/21	R203 2011/08/04	8.05	Put	Bond Future	3,155.0000	3,857.0000	22.250	0	0	0
2011/01/21	R203 2011/08/04	7.95	Call	Bond Future	960.0000	671.0000	(30.104)	0	0	0
2011/01/21	R203 2011/08/04	7.95	Put	Bond Future	3,471.0000	4,209.0000	21.262	0	0	0
2011/01/21	R204 2011/02/03			Bond Future	8.3970	8.6120	2.560	0.0000	0.0000	1,926
2011/01/21	R204 2011/02/03	8.50	Call	Bond Future	927.0000	314.0000	(66.127)	0	0	0
2011/01/21	R204 2011/02/03	8.50	Put	Bond Future	353.0000	933.0000	164.306	0	0	0
2011/01/21	R204 2011/02/03	8.55	Call	Bond Future	1,117.0000	418.0000	(62.578)	0	0	0
2011/01/21	R204 2011/02/03	8.55	Put	Bond Future	266.0000	760.0000	185.714	0	0	0
2011/01/21	R204 2011/02/03	8.45	Call	Bond Future	755.0000	230.0000	(69.536)	0	0	0
2011/01/21	R204 2011/02/03	8.45	Put	Bond Future	459.0000	1,127.0000	145.534	0	0	0
2011/01/21	R204 2011/05/05			Bond Future	8.5110	8.7360	2.644	0.0000	0.0000	100
2011/01/21	R204 2011/05/05	8.50	Call	Bond Future	1,687.0000	1,138.0000	(32.543)	0	0	0
2011/01/21	R204 2011/05/05	8.50	Put	Bond Future	1,747.0000	2,408.0000	37.836	0	0	0
2011/01/21	R204 2011/05/05	8.55	Call	Bond Future	1,827.0000	1,248.0000	(31.691)	0	0	0
2011/01/21	R204 2011/05/05	8.55	Put	Bond Future	1,616.0000	2,248.0000	39.109	0	0	0
2011/01/21	R204 2011/05/05	8.45	Call	Bond Future	1,552.0000	1,034.0000	(33.376)	0	0	0
2011/01/21	R204 2011/05/05	8.45	Put	Bond Future	1,884.0000	2,576.0000	36.730	0	0	0
2011/01/21	R204 2011/08/04			Bond Future	8.6360	8.8720	2.733	0.0000	0.0000	0
2011/01/21	R204 2011/08/04	8.00	Call	Bond Future	966.0000	655.0000	(32.195)	0	0	0
2011/01/21	R204 2011/08/04	8.00	Put	Bond Future	4,380.0000	5,299.0000	20.982	0	0	0
2011/01/21	R204 2011/08/04	8.05	Call	Bond Future	1,047.0000	717.0000	(31.519)	0	0	0
2011/01/21	R204 2011/08/04	8.05	Put	Bond Future	4,187.0000	5,087.0000	21.495	0	0	0
2011/01/21	R204 2011/08/04	7.95	Call	Bond Future	888.0000	597.0000	(32.770)	0	0	0
2011/01/21	R204 2011/08/04	7.95	Put	Bond Future	4,577.0000	5,515.0000	20.494	0	0	0
2011/01/21	R206 2011/02/03			Bond Future	7.0980	7.4110	4.410	0.0000	0.0000	0
2011/01/21	R206 2011/02/03	8.00	Call	Bond Future	2,334.0000	1,517.0000	(35.004)	0	0	0
2011/01/21	R206 2011/02/03	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/01/21	R206 2011/02/03	8.05	Call	Bond Future	2,461.0000	1,644.0000	(33.198)	0	0	0
2011/01/21	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R206 2011/02/03	7.95	Call	Bond Future	2,206.0000	1,391.0000	(36.945)	0	0	0
2011/01/21	R206 2011/02/03	7.95	Put	Bond Future	0.0000	2.0000	100.000	0	0	0

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2011/01/21	R206 2011/05/05			Bond Future	7.2340	7.5800	4.783	0.0000	0.0000	0
2011/01/21	R206 2011/05/05	7.50	Call	Bond Future	1,037.0000	573.0000	(44.744)	0	0	0
2011/01/21	R206 2011/05/05	7.50	Put	Bond Future	398.0000	764.0000	91.960	0	0	0
2011/01/21	R206 2011/05/05	7.55	Call	Bond Future	1,118.0000	630.0000	(43.649)	0	0	0
2011/01/21	R206 2011/05/05	7.55	Put	Bond Future	360.0000	702.0000	95.000	0	0	0
2011/01/21	R206 2011/05/05	7.45	Call	Bond Future	961.0000	520.0000	(45.890)	0	0	0
2011/01/21	R206 2011/05/05	7.45	Put	Bond Future	442.0000	831.0000	88.009	0	0	0
2011/01/21	R206 2011/08/04			Bond Future	7.4020	7.7870	5.201	0.0000	0.0000	0
2011/01/21	R206 2011/08/04	7.00	Call	Bond Future	446.0000	222.0000	(50.224)	0	0	0
2011/01/21	R206 2011/08/04	7.00	Put	Bond Future	1,332.0000	1,947.0000	46.171	0	0	0
2011/01/21	R206 2011/08/04	7.05	Call	Bond Future	485.0000	245.0000	(49.485)	0	0	0
2011/01/21	R206 2011/08/04	7.05	Put	Bond Future	1,260.0000	1,859.0000	47.540	0	0	0
2011/01/21	R206 2011/08/04	6.95	Call	Bond Future	409.0000	200.0000	(51.100)	0	0	0
2011/01/21	R206 2011/08/04	6.95	Put	Bond Future	1,405.0000	2,035.0000	44.840	0	0	0
2011/01/21	R207 2011/02/03			Bond Future	8.5060	8.6960	2.234	0.0000	0.0000	800
2011/01/21	R207 2011/02/03	8.75	Call	Bond Future	1,582.0000	781.0000	(50.632)	0	0	0
2011/01/21	R207 2011/02/03	8.75	Put	Bond Future	166.0000	470.0000	183.133	0	0	0
2011/01/21	R207 2011/02/03	8.80	Call	Bond Future	1,822.0000	959.0000	(47.366)	0	0	0
2011/01/21	R207 2011/02/03	8.80	Put	Bond Future	119.0000	361.0000	203.361	0	0	0
2011/01/21	R207 2011/02/03	8.70	Call	Bond Future	1,355.0000	623.0000	(54.022)	0	0	0
2011/01/21	R207 2011/02/03	8.70	Put	Bond Future	227.0000	600.0000	164.317	0	0	0
2011/01/21	R207 2011/05/05			Bond Future	8.6140	8.8120	2.299	0.0000	0.0000	20
2011/01/21	R207 2011/05/05	8.50	Call	Bond Future	1,509.0000	1,048.0000	(30.550)	0	0	0
2011/01/21	R207 2011/05/05	8.50	Put	Bond Future	2,163.0000	2,823.0000	30.513	0	0	0
2011/01/21	R207 2011/05/05	8.55	Call	Bond Future	1,644.0000	1,154.0000	(29.805)	0	0	0
2011/01/21	R207 2011/05/05	8.55	Put	Bond Future	2,010.0000	2,642.0000	31.443	0	0	0
2011/01/21	R207 2011/05/05	8.45	Call	Bond Future	1,382.0000	949.0000	(31.331)	0	0	0
2011/01/21	R207 2011/05/05	8.45	Put	Bond Future	2,324.0000	3,013.0000	29.647	0	0	0
2011/01/21	R207 2011/08/04			Bond Future	8.7320	8.9380	2.359	0.0000	0.0000	0
2011/01/21	R207 2011/08/04	8.25	Call	Bond Future	1,310.0000	958.0000	(26.870)	0	0	0
2011/01/21	R207 2011/08/04	8.25	Put	Bond Future	4,036.0000	4,818.0000	19.376	0	0	0
2011/01/21	R207 2011/08/04	8.30	Call	Bond Future	1,411.0000	1,039.0000	(26.364)	0	0	0
2011/01/21	R207 2011/08/04	8.30	Put	Bond Future	3,849.0000	4,611.0000	19.797	0	0	0
2011/01/21	R207 2011/08/04	8.20	Call	Bond Future	1,214.0000	881.0000	(27.430)	0	0	0

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2011/01/21	R207 2011/08/04	8.20	Put	Bond Future	4,228.0000	5,030.0000	18.969	0	0	0
2011/01/21	R208 2011/02/03			Bond Future	8.5140	8.7090	2.290	0.0000	0.0000	5,598
2011/01/21	R208 2011/02/03	8.75	Call	Bond Future	1,631.0000	782.0000	(52.054)	0	0	0
2011/01/21	R208 2011/02/03	8.75	Put	Bond Future	188.0000	533.0000	183.511	0	0	0
2011/01/21	R208 2011/02/03	8.80	Call	Bond Future	1,881.0000	963.0000	(48.804)	0	0	0
2011/01/21	R208 2011/02/03	8.80	Put	Bond Future	136.0000	413.0000	203.676	0	0	0
2011/01/21	R208 2011/02/03	8.70	Call	Bond Future	1,395.0000	622.0000	(55.412)	0	0	0
2011/01/21	R208 2011/02/03	8.70	Put	Bond Future	255.0000	677.0000	165.490	0	0	0
2011/01/21	R208 2011/05/05			Bond Future	8.6110	8.8130	2.346	0.0000	0.0000	100
2011/01/21	R208 2011/05/05	8.50	Call	Bond Future	1,583.0000	1,085.0000	(31.459)	0	0	0
2011/01/21	R208 2011/05/05	8.50	Put	Bond Future	2,257.0000	2,968.0000	31.502	0	0	0
2011/01/21	R208 2011/05/05	8.55	Call	Bond Future	1,725.0000	1,197.0000	(30.609)	0	0	0
2011/01/21	R208 2011/05/05	8.55	Put	Bond Future	2,094.0000	2,776.0000	32.569	0	0	0
2011/01/21	R208 2011/05/05	8.45	Call	Bond Future	1,448.0000	981.0000	(32.251)	0	0	0
2011/01/21	R208 2011/05/05	8.45	Put	Bond Future	2,428.0000	3,170.0000	30.560	0	0	0
2011/01/21	R208 2011/08/04			Bond Future	8.7140	8.9240	2.410	0.0000	0.0000	0
2011/01/21	R208 2011/08/04	8.25	Call	Bond Future	1,413.0000	1,026.0000	(27.389)	0	0	0
2011/01/21	R208 2011/08/04	8.25	Put	Bond Future	4,206.0000	5,047.0000	19.995	0	0	0
2011/01/21	R208 2011/08/04	8.30	Call	Bond Future	1,522.0000	1,114.0000	(26.807)	0	0	0
2011/01/21	R208 2011/08/04	8.30	Put	Bond Future	4,009.0000	4,828.0000	20.429	0	0	0
2011/01/21	R208 2011/08/04	8.20	Call	Bond Future	1,308.0000	943.0000	(27.905)	0	0	0
2011/01/21	R208 2011/08/04	8.20	Put	Bond Future	4,409.0000	5,272.0000	19.574	0	0	0
2011/01/21	R209 2011/02/03			Bond Future	8.5700	8.7350	1.925	0.0000	0.0000	21,989
2011/01/21	R209 2011/02/03	9.00	Call	Bond Future	3,506.0000	2,302.0000	(34.341)	0	0	0
2011/01/21	R209 2011/02/03	9.00	Put	Bond Future	79.0000	220.0000	178.481	0	0	0
2011/01/21	R209 2011/02/03	9.05	Call	Bond Future	3,864.0000	2,624.0000	(32.091)	0	0	0
2011/01/21	R209 2011/02/03	9.05	Put	Bond Future	55.0000	160.0000	190.909	0	0	0
2011/01/21	R209 2011/02/03	8.95	Call	Bond Future	3,154.0000	1,994.0000	(36.779)	0	0	0
2011/01/21	R209 2011/02/03	8.95	Put	Bond Future	113.0000	298.0000	163.717	0	0	0
2011/01/21	R209 2011/05/05			Bond Future	8.6320	8.8020	1.969	0.0000	0.0000	200
2011/01/21	R209 2011/05/05	8.50	Call	Bond Future	2,117.0000	1,545.0000	(27.019)	0	0	0
2011/01/21	R209 2011/05/05	8.50	Put	Bond Future	3,208.0000	4,004.0000	24.813	0	0	0
2011/01/21	R209 2011/05/05	8.55	Call	Bond Future	2,306.0000	1,699.0000	(26.323)	0	0	0

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2011/01/21	R209 2011/05/05	8.55	Put	Bond Future	2,981.0000	3,742.0000	25.528	0	0	0
2011/01/21	R209 2011/05/05	8.45	Call	Bond Future	1,938.0000	1,399.0000	(27.812)	0	0	0
2011/01/21	R209 2011/05/05	8.45	Put	Bond Future	3,449.0000	4,278.0000	24.036	0	0	0
2011/01/21	R209 2011/08/04			Bond Future	8.6980	8.8720	2.000	0.0000	0.0000	0
2011/01/21	R209 2011/08/04	8.50	Call	Bond Future	2,840.0000	2,250.0000	(20.775)	0	0	0
2011/01/21	R209 2011/08/04	8.50	Put	Bond Future	4,464.0000	5,257.0000	17.764	0	0	0
2011/01/21	R209 2011/08/04	8.55	Call	Bond Future	3,026.0000	2,410.0000	(20.357)	0	0	0
2011/01/21	R209 2011/08/04	8.55	Put	Bond Future	4,235.0000	5,001.0000	18.087	0	0	0
2011/01/21	R209 2011/08/04	8.45	Call	Bond Future	2,659.0000	2,095.0000	(21.211)	0	0	0
2011/01/21	R209 2011/08/04	8.45	Put	Bond Future	4,702.0000	5,521.0000	17.418	0	0	0
2011/01/21	R209 2011/08/04	10.10	Call	Bond Future	10,723.0000	9,529.0000	(11.135)	0	0	0
2011/01/21	R209 2011/08/04	10.10	Put	Bond Future	656.0000	844.0000	28.659	0	0	0
2011/01/21	R210 2011/02/03			Bond Future	1.0370	1.0230	(1.350)	0.0000	0.0000	2
2011/01/21	R210 2011/02/03	3.10	Call	Bond Future	31,097.0000	31,346.0000	0.801	0	0	0
2011/01/21	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R210 2011/02/03	3.15	Call	Bond Future	31,729.0000	31,978.0000	0.785	0	0	0
2011/01/21	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R210 2011/02/03	3.05	Call	Bond Future	30,460.0000	30,709.0000	0.817	0	0	0
2011/01/21	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R211 2011/02/03			Bond Future	1.7820	1.8430	3.423	0.0000	0.0000	589
2011/01/21	R211 2011/02/03	2.50	Call	Bond Future	4,054.0000	3,703.0000	(8.658)	0	0	0
2011/01/21	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R211 2011/02/03	2.55	Call	Bond Future	4,330.0000	3,978.0000	(8.129)	0	0	0
2011/01/21	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R211 2011/02/03	2.45	Call	Bond Future	3,778.0000	3,426.0000	(9.317)	0	0	0
2011/01/21	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R212 2011/02/03			Bond Future	2.5290	2.5200	(0.356)	0.0000	0.0000	2,518
2011/01/21	R212 2011/02/03	3.00	Call	Bond Future	4,431.0000	4,518.0000	1.963	0	0	0
2011/01/21	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R212 2011/02/03	3.05	Call	Bond Future	4,888.0000	4,975.0000	1.780	0	0	0
2011/01/21	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R212 2011/02/03	2.95	Call	Bond Future	3,971.0000	4,058.0000	2.191	0	0	0
2011/01/21	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/21	R212 2011/05/05			Bond Future	2.4420	2.4320	(0.410)	0.0000	0.0000	0
2011/01/21	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R212 2011/05/05	2.25	Put	Bond Future	0.0000	1,755.0000	100.000	0	0	0
2011/01/21	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R212 2011/05/05	2.30	Put	Bond Future	0.0000	1,270.0000	100.000	0	0	0
2011/01/21	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R212 2011/05/05	2.20	Put	Bond Future	0.0000	2,243.0000	100.000	0	0	0
2011/01/21	R213 2011/02/03			Bond Future	8.6660	8.8310	1.904	0.0000	0.0000	0
2011/01/21	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/02/03	8.00	Put	Bond Future	5,810.0000	7,162.0000	23.270	0	0	0
2011/01/21	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/02/03	8.05	Put	Bond Future	5,354.0000	6,706.0000	25.252	0	0	0
2011/01/21	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/02/03	7.95	Put	Bond Future	6,271.0000	7,623.0000	21.560	0	0	0
2011/01/21	R213 2011/05/05			Bond Future	8.7370	8.9060	1.934	0.0000	0.0000	0
2011/01/21	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/05/05	8.00	Put	Bond Future	6,371.0000	7,737.0000	21.441	0	0	0
2011/01/21	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/05/05	8.05	Put	Bond Future	5,916.0000	7,282.0000	23.090	0	0	0
2011/01/21	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/05/05	7.95	Put	Bond Future	6,829.0000	8,195.0000	20.003	0	0	0
2011/01/21	R213 2011/08/04			Bond Future	8.8110	8.9850	1.975	0.0000	0.0000	0
2011/01/21	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/08/04	8.00	Put	Bond Future	6,944.0000	8,328.0000	19.931	0	0	0
2011/01/21	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/08/04	8.05	Put	Bond Future	6,491.0000	7,876.0000	21.337	0	0	0
2011/01/21	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/21	R213 2011/08/04	7.95	Put	Bond Future	7,400.0000	8,784.0000	18.703	0	0	0
2011/01/21	TRT1 2011/02/03			Index Future	336.1770	332.3350	(1.143)	0.0000	0.0000	100
2011/01/21	TRT1 2011/05/05			Index Future	340.7770	336.8830	(1.143)	0.0000	0.0000	0

Total

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