



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/01/2011

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
2011/01/24	AL7T 2011/02/03			Index Future	362.7080	364.7080	0.551	0.0000	0.0000	30
2011/01/24	ALBI 2011/02/03			Index Future	335.3530	337.1670	0.541	0.0000	0.0000	1,110
2011/01/24	ALBI 2011/05/05			Index Future	340.2000	342.0400	0.541	0.0000	0.0000	2
2011/01/24	CRD1 2011/02/03			Index Future	151.1150	151.5120	0.263	0.0000	0.0000	2
2011/01/24	CRD1 2011/05/05			Index Future	153.1840	153.5860	0.262	0.0000	0.0000	0
2011/01/24	GOVI 2011/02/03			GOVI	336.3000	338.0020	0.506	0.0000	0.0000	211
2011/01/24	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/24	GOVI 2011/02/03	343.00	Put	GOVI	67,000.0000	49,980.0000	(25.403)	0	0	0
2011/01/24	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/24	GOVI 2011/02/03	343.01	Put	GOVI	67,100.0000	50,080.0000	(25.365)	0	0	0
2011/01/24	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/24	GOVI 2011/02/03	342.99	Put	GOVI	66,900.0000	49,880.0000	(25.441)	0	0	0
2011/01/24	GOVI 2011/05/05			GOVI	341.1610	342.8880	0.506	0.0000	0.0000	0
2011/01/24	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/24	GOVI 2011/05/05	349.00	Put	GOVI	78,390.0000	61,120.0000	(22.031)	0	0	0
2011/01/24	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/24	GOVI 2011/05/05	349.01	Put	GOVI	78,490.0000	61,220.0000	(22.003)	0	0	0
2011/01/24	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/24	GOVI 2011/05/05	348.99	Put	GOVI	78,290.0000	61,020.0000	(22.059)	0	0	0
2011/01/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/24	IGOV 2011/02/03			Index Future	147.5140	147.6820	0.114	0.0000	0.0000	9
2011/01/24	IGOV 2011/05/05			Index Future	149.6460	149.8170	0.114	0.0000	0.0000	0

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2011/01/24	IGOV 2011/08/04			Index Future	151.7990	151.9730	0.115	0.0000	0.0000	0
2011/01/24	ILBI 2011/02/03			Index Future	399.8300	399.8180	(0.003)	0.0000	0.0000	353
2011/01/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/24	JBAF 2011/02/16			Jibar Tradeable Future	5.5820	5.5700	(0.215)	0.0000	0.0000	5,000
2011/01/24	JBAF 2011/03/16			Jibar Tradeable Future	5.5940	5.5900	(0.072)	0.0000	0.0000	6,990
2011/01/24	JBAF 2011/04/20			Jibar Tradeable Future	5.6480	5.6100	(0.673)	0.0000	0.0000	2
2011/01/24	JBAF 2011/05/18			Jibar Tradeable Future	5.7060	5.6300	(1.332)	0.0000	0.0000	2,000
2011/01/24	JBAF 2011/06/15			Jibar Tradeable Future	5.7820	5.6900	(1.591)	0.0000	0.0000	3,890
2011/01/24	JBAF 2011/07/20			Jibar Tradeable Future	5.8890	5.7700	(2.021)	0.0000	0.0000	0
2011/01/24	JBAF 2011/09/21			Jibar Tradeable Future	6.0930	5.9300	(2.675)	0.0000	0.0000	15,890
2011/01/24	JBAF 2011/12/21			Jibar Tradeable Future	6.5080	6.3900	(1.813)	0.0000	0.0000	5,290
2011/01/24	JBAF 2012/03/20			Jibar Tradeable Future	6.8980	6.7600	(2.001)	0.0000	0.0000	290
2011/01/24	JBAF 2012/06/20			Jibar Tradeable Future	7.2960	7.1500	(2.001)	0.0000	0.0000	2,890
2011/01/24	JBAF 2012/09/19			Jibar Tradeable Future	7.7090	7.5500	(2.063)	0.0000	0.0000	44,010
2011/01/24	JBAF 2012/12/19			Jibar Tradeable Future	7.9300	7.8700	(0.757)	0.0000	0.0000	390
2011/01/24	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/24	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/24	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/24	OTH1 2011/02/03			Index Future	329.9130	332.3070	0.726	0.0000	0.0000	3
2011/01/24	OTH1 2011/05/05			Index Future	334.6820	337.1100	0.725	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
2011/01/24	R157 2011/02/03			Bond Future	7.8910	7.8490	(0.532)	0.0000	0.0000	7,929
2011/01/24	R157 2011/02/03	7.90	Call	Bond Future	432.0000	482.0000	11.574	0	0	0
2011/01/24	R157 2011/02/03	7.90	Put	Bond Future	393.0000	263.0000	(33.079)	0	0	0
2011/01/24	R157 2011/02/03	7.95	Call	Bond Future	552.0000	620.0000	12.319	0	0	0
2011/01/24	R157 2011/02/03	7.95	Put	Bond Future	299.0000	187.0000	(37.458)	0	0	0
2011/01/24	R157 2011/02/03	7.85	Call	Bond Future	330.0000	364.0000	10.303	0	0	0
2011/01/24	R157 2011/02/03	7.85	Put	Bond Future	506.0000	360.0000	(28.854)	0	0	0
2011/01/24	R157 2011/05/05			Bond Future	8.0420	7.9970	(0.560)	0.0000	0.0000	845
2011/01/24	R157 2011/05/05	7.75	Call	Bond Future	672.0000	722.0000	7.440	0	0	0
2011/01/24	R157 2011/05/05	7.75	Put	Bond Future	1,862.0000	1,729.0000	(7.143)	0	0	0
2011/01/24	R157 2011/05/05	7.80	Call	Bond Future	747.0000	801.0000	7.229	0	0	0
2011/01/24	R157 2011/05/05	7.80	Put	Bond Future	1,732.0000	1,603.0000	(7.448)	0	0	0
2011/01/24	R157 2011/05/05	7.70	Call	Bond Future	602.0000	647.0000	7.475	0	0	0
2011/01/24	R157 2011/05/05	7.70	Put	Bond Future	1,997.0000	1,859.0000	(6.910)	0	0	0
2011/01/24	R157 2011/05/05	7.65	Call	Bond Future	537.0000	578.0000	7.635	0	0	0
2011/01/24	R157 2011/05/05	7.65	Put	Bond Future	2,137.0000	1,996.0000	(6.598)	0	0	0
2011/01/24	R157 2011/08/04			Bond Future	8.2130	8.1640	(0.597)	0.0000	0.0000	0
2011/01/24	R157 2011/08/04	7.50	Call	Bond Future	506.0000	542.0000	7.115	0	0	0
2011/01/24	R157 2011/08/04	7.50	Put	Bond Future	3,258.0000	3,107.0000	(4.635)	0	0	0
2011/01/24	R157 2011/08/04	7.55	Call	Bond Future	556.0000	595.0000	7.014	0	0	0
2011/01/24	R157 2011/08/04	7.55	Put	Bond Future	3,112.0000	2,965.0000	(4.724)	0	0	0
2011/01/24	R157 2011/08/04	7.45	Call	Bond Future	459.0000	493.0000	7.407	0	0	0
2011/01/24	R157 2011/08/04	7.45	Put	Bond Future	3,407.0000	3,254.0000	(4.491)	0	0	0
2011/01/24	R186 2011/02/03			Bond Future	8.7820	8.6760	(1.207)	0.0000	0.0000	25,674
2011/01/24	R186 2011/02/03	9.00	Call	Bond Future	2,338.0000	3,115.0000	33.234	0	0	0
2011/01/24	R186 2011/02/03	9.00	Put	Bond Future	321.0000	98.0000	(69.470)	0	0	0
2011/01/24	R186 2011/02/03	9.05	Call	Bond Future	2,707.0000	3,536.0000	30.624	0	0	0
2011/01/24	R186 2011/02/03	9.05	Put	Bond Future	235.0000	64.0000	(72.766)	0	0	0
2011/01/24	R186 2011/02/03	8.95	Call	Bond Future	1,991.0000	2,707.0000	35.962	0	0	0
2011/01/24	R186 2011/02/03	8.95	Put	Bond Future	432.0000	148.0000	(65.741)	0	0	0
2011/01/24	R186 2011/02/03	7.75	Put	Bond Future	10,307.0000	9,307.0000	(9.702)	0	0	0
2011/01/24	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/24	R186 2011/05/05			Bond Future	8.8740	8.7640	(1.240)	0.0000	0.0000	7,485
2011/01/24	R186 2011/05/05	8.75	Call	Bond Future	2,418.0000	2,862.0000	18.362	0	0	0

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2011/01/24	R186 2011/05/05	8.75	Put	Bond Future	3,566.0000	2,993.0000	(16.068)	0	0	0
2011/01/24	R186 2011/05/05	8.80	Call	Bond Future	2,632.0000	3,101.0000	17.819	0	0	0
2011/01/24	R186 2011/05/05	8.80	Put	Bond Future	3,315.0000	2,766.0000	(16.561)	0	0	0
2011/01/24	R186 2011/05/05	8.70	Call	Bond Future	2,214.0000	2,632.0000	18.880	0	0	0
2011/01/24	R186 2011/05/05	8.70	Put	Bond Future	3,830.0000	3,230.0000	(15.666)	0	0	0
2011/01/24	R186 2011/05/05	8.00	Put	Bond Future	8,899.0000	8,002.0000	(10.080)	0	0	0
2011/01/24	R186 2011/05/05	8.00	Call	Bond Future	429.0000	550.0000	28.205	0	0	5,500
2011/01/24	R186 2011/08/04			Bond Future	8.9700	8.8560	(1.271)	0.0000	0.0000	0
2011/01/24	R186 2011/08/04	8.25	Call	Bond Future	1,526.0000	1,793.0000	17.497	0	0	0
2011/01/24	R186 2011/08/04	8.25	Put	Bond Future	8,298.0000	7,531.0000	(9.243)	0	0	0
2011/01/24	R186 2011/08/04	8.30	Call	Bond Future	1,659.0000	1,942.0000	17.058	0	0	0
2011/01/24	R186 2011/08/04	8.30	Put	Bond Future	7,942.0000	7,190.0000	(9.469)	0	0	0
2011/01/24	R186 2011/08/04	8.20	Call	Bond Future	1,401.0000	1,651.0000	17.844	0	0	0
2011/01/24	R186 2011/08/04	8.20	Put	Bond Future	8,665.0000	7,881.0000	(9.048)	0	0	0
2011/01/24	R201 2011/02/03			Bond Future	7.7100	7.6780	(0.415)	0.0000	0.0000	489
2011/01/24	R201 2011/02/03	8.00	Call	Bond Future	1,008.0000	1,093.0000	8.433	0	0	0
2011/01/24	R201 2011/02/03	8.00	Put	Bond Future	39.0000	17.0000	(56.410)	0	0	0
2011/01/24	R201 2011/02/03	8.05	Call	Bond Future	1,159.0000	1,251.0000	7.938	0	0	0
2011/01/24	R201 2011/02/03	8.05	Put	Bond Future	25.0000	9.0000	(64.000)	0	0	0
2011/01/24	R201 2011/02/03	7.95	Call	Bond Future	862.0000	938.0000	8.817	0	0	0
2011/01/24	R201 2011/02/03	7.95	Put	Bond Future	60.0000	28.0000	(53.333)	0	0	0
2011/01/24	R201 2011/05/05			Bond Future	7.8640	7.8290	(0.445)	0.0000	0.0000	0
2011/01/24	R201 2011/05/05	7.75	Call	Bond Future	694.0000	731.0000	5.331	0	0	0
2011/01/24	R201 2011/05/05	7.75	Put	Bond Future	1,054.0000	980.0000	(7.021)	0	0	0
2011/01/24	R201 2011/05/05	7.80	Call	Bond Future	768.0000	808.0000	5.208	0	0	0
2011/01/24	R201 2011/05/05	7.80	Put	Bond Future	970.0000	899.0000	(7.320)	0	0	0
2011/01/24	R201 2011/05/05	7.70	Call	Bond Future	626.0000	660.0000	5.431	0	0	0
2011/01/24	R201 2011/05/05	7.70	Put	Bond Future	1,144.0000	1,068.0000	(6.643)	0	0	0
2011/01/24	R201 2011/08/04			Bond Future	8.0430	8.0050	(0.472)	0.0000	0.0000	0
2011/01/24	R201 2011/08/04	7.25	Call	Bond Future	301.0000	318.0000	5.648	0	0	0
2011/01/24	R201 2011/08/04	7.25	Put	Bond Future	2,662.0000	2,567.0000	(3.569)	0	0	0
2011/01/24	R201 2011/08/04	7.30	Call	Bond Future	335.0000	353.0000	5.373	0	0	0
2011/01/24	R201 2011/08/04	7.30	Put	Bond Future	2,545.0000	2,451.0000	(3.694)	0	0	0
2011/01/24	R201 2011/08/04	7.20	Call	Bond Future	271.0000	286.0000	5.535	0	0	0

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2011/01/24	R201 2011/08/04	7.20	Put	Bond Future	2,783.0000	2,686.0000	(3.485)	0	0	0
2011/01/24	R202 2011/02/03			Bond Future	0.4850	0.4570	(5.773)	0.0000	0.0000	3,739
2011/01/24	R202 2011/02/03	3.05	Call	Bond Future	57,456.0000	58,267.0000	1.412	0	0	0
2011/01/24	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R202 2011/02/03	3.10	Call	Bond Future	58,303.0000	59,114.0000	1.391	0	0	0
2011/01/24	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R202 2011/02/03	3.00	Call	Bond Future	56,600.0000	57,412.0000	1.435	0	0	0
2011/01/24	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R202 2011/05/05			Bond Future	0.4090	0.3810	(6.846)	0.0000	0.0000	6,500
2011/01/24	R202 2011/05/05	2.05	Call	Bond Future	40,318.0000	41,132.0000	2.019	0	0	0
2011/01/24	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R202 2011/05/05	2.10	Call	Bond Future	41,346.0000	42,160.0000	1.969	0	0	0
2011/01/24	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R202 2011/05/05	2.00	Call	Bond Future	39,280.0000	40,093.0000	2.070	0	0	0
2011/01/24	R202 2011/05/05	2.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/01/24	R203 2011/02/03			Bond Future	8.4290	8.3720	(0.676)	0.0000	0.0000	1,404
2011/01/24	R203 2011/02/03	8.50	Call	Bond Future	704.0000	834.0000	18.466	0	0	0
2011/01/24	R203 2011/02/03	8.50	Put	Bond Future	353.0000	200.0000	(43.343)	0	0	0
2011/01/24	R203 2011/02/03	8.55	Call	Bond Future	863.0000	1,019.0000	18.076	0	0	0
2011/01/24	R203 2011/02/03	8.55	Put	Bond Future	266.0000	139.0000	(47.744)	0	0	0
2011/01/24	R203 2011/02/03	8.45	Call	Bond Future	561.0000	666.0000	18.717	0	0	0
2011/01/24	R203 2011/02/03	8.45	Put	Bond Future	457.0000	279.0000	(38.950)	0	0	0
2011/01/24	R203 2011/02/03	8.00	Put	Bond Future	2,176.0000	1,892.0000	(13.051)	0	0	0
2011/01/24	R203 2011/02/03	8.00	Call	Bond Future	21.0000	20.0000	(4.762)	0	0	1,000
2011/01/24	R203 2011/05/05			Bond Future	8.5600	8.5000	(0.701)	0.0000	0.0000	0
2011/01/24	R203 2011/05/05	8.25	Call	Bond Future	846.0000	930.0000	9.929	0	0	0
2011/01/24	R203 2011/05/05	8.25	Put	Bond Future	2,341.0000	2,138.0000	(8.672)	0	0	0
2011/01/24	R203 2011/05/05	8.30	Call	Bond Future	935.0000	1,026.0000	9.733	0	0	0
2011/01/24	R203 2011/05/05	8.30	Put	Bond Future	2,187.0000	1,991.0000	(8.962)	0	0	0
2011/01/24	R203 2011/05/05	8.20	Call	Bond Future	762.0000	840.0000	10.236	0	0	0
2011/01/24	R203 2011/05/05	8.20	Put	Bond Future	2,501.0000	2,292.0000	(8.357)	0	0	0
2011/01/24	R203 2011/08/04			Bond Future	8.7030	8.6400	(0.724)	0.0000	0.0000	0
2011/01/24	R203 2011/08/04	8.00	Call	Bond Future	733.0000	798.0000	8.868	0	0	0

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2011/01/24	R203 2011/08/04	8.00	Put	Bond Future	4,031.0000	3,806.0000	(5.582)	0	0	0
2011/01/24	R203 2011/08/04	8.05	Call	Bond Future	798.0000	868.0000	8.772	0	0	0
2011/01/24	R203 2011/08/04	8.05	Put	Bond Future	3,857.0000	3,637.0000	(5.704)	0	0	0
2011/01/24	R203 2011/08/04	7.95	Call	Bond Future	671.0000	732.0000	9.091	0	0	0
2011/01/24	R203 2011/08/04	7.95	Put	Bond Future	4,209.0000	3,980.0000	(5.441)	0	0	0
2011/01/24	R204 2011/02/03			Bond Future	8.6120	8.5300	(0.952)	0.0000	0.0000	1,926
2011/01/24	R204 2011/02/03	8.50	Call	Bond Future	314.0000	423.0000	34.713	0	0	0
2011/01/24	R204 2011/02/03	8.50	Put	Bond Future	933.0000	589.0000	(36.870)	0	0	0
2011/01/24	R204 2011/02/03	8.55	Call	Bond Future	418.0000	561.0000	34.211	0	0	0
2011/01/24	R204 2011/02/03	8.55	Put	Bond Future	760.0000	450.0000	(40.789)	0	0	0
2011/01/24	R204 2011/02/03	8.45	Call	Bond Future	230.0000	310.0000	34.783	0	0	0
2011/01/24	R204 2011/02/03	8.45	Put	Bond Future	1,127.0000	754.0000	(33.097)	0	0	0
2011/01/24	R204 2011/05/05			Bond Future	8.7360	8.6510	(0.973)	0.0000	0.0000	100
2011/01/24	R204 2011/05/05	8.50	Call	Bond Future	1,138.0000	1,301.0000	14.323	0	0	0
2011/01/24	R204 2011/05/05	8.50	Put	Bond Future	2,408.0000	2,116.0000	(12.126)	0	0	0
2011/01/24	R204 2011/05/05	8.55	Call	Bond Future	1,248.0000	1,422.0000	13.942	0	0	0
2011/01/24	R204 2011/05/05	8.55	Put	Bond Future	2,248.0000	1,966.0000	(12.544)	0	0	0
2011/01/24	R204 2011/05/05	8.45	Call	Bond Future	1,034.0000	1,186.0000	14.700	0	0	0
2011/01/24	R204 2011/05/05	8.45	Put	Bond Future	2,576.0000	2,273.0000	(11.762)	0	0	0
2011/01/24	R204 2011/08/04			Bond Future	8.8720	8.7820	(1.014)	0.0000	0.0000	0
2011/01/24	R204 2011/08/04	8.00	Call	Bond Future	655.0000	748.0000	14.198	0	0	0
2011/01/24	R204 2011/08/04	8.00	Put	Bond Future	5,299.0000	4,925.0000	(7.058)	0	0	0
2011/01/24	R204 2011/08/04	8.05	Call	Bond Future	717.0000	817.0000	13.947	0	0	0
2011/01/24	R204 2011/08/04	8.05	Put	Bond Future	5,087.0000	4,720.0000	(7.214)	0	0	0
2011/01/24	R204 2011/08/04	7.95	Call	Bond Future	597.0000	683.0000	14.405	0	0	0
2011/01/24	R204 2011/08/04	7.95	Put	Bond Future	5,515.0000	5,135.0000	(6.890)	0	0	0
2011/01/24	R206 2011/02/03			Bond Future	7.4110	7.3890	(0.297)	0.0000	0.0000	0
2011/01/24	R206 2011/02/03	8.00	Call	Bond Future	1,517.0000	1,574.0000	3.757	0	0	0
2011/01/24	R206 2011/02/03	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/24	R206 2011/02/03	8.05	Call	Bond Future	1,644.0000	1,701.0000	3.467	0	0	0
2011/01/24	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R206 2011/02/03	7.95	Call	Bond Future	1,391.0000	1,446.0000	3.954	0	0	0
2011/01/24	R206 2011/02/03	7.95	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0

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2011/01/24	R206 2011/05/05			Bond Future	7.5800	7.5560	(0.317)	0.0000	0.0000	0
2011/01/24	R206 2011/05/05	7.50	Call	Bond Future	573.0000	590.0000	2.967	0	0	0
2011/01/24	R206 2011/05/05	7.50	Put	Bond Future	764.0000	724.0000	(5.236)	0	0	0
2011/01/24	R206 2011/05/05	7.55	Call	Bond Future	630.0000	649.0000	3.016	0	0	0
2011/01/24	R206 2011/05/05	7.55	Put	Bond Future	702.0000	663.0000	(5.556)	0	0	0
2011/01/24	R206 2011/05/05	7.45	Call	Bond Future	520.0000	535.0000	2.885	0	0	0
2011/01/24	R206 2011/05/05	7.45	Put	Bond Future	831.0000	788.0000	(5.174)	0	0	0
2011/01/24	R206 2011/08/04			Bond Future	7.7870	7.7600	(0.347)	0.0000	0.0000	0
2011/01/24	R206 2011/08/04	7.00	Call	Bond Future	222.0000	230.0000	3.604	0	0	0
2011/01/24	R206 2011/08/04	7.00	Put	Bond Future	1,947.0000	1,896.0000	(2.619)	0	0	0
2011/01/24	R206 2011/08/04	7.05	Call	Bond Future	245.0000	254.0000	3.673	0	0	0
2011/01/24	R206 2011/08/04	7.05	Put	Bond Future	1,859.0000	1,809.0000	(2.690)	0	0	0
2011/01/24	R206 2011/08/04	6.95	Call	Bond Future	200.0000	207.0000	3.500	0	0	0
2011/01/24	R206 2011/08/04	6.95	Put	Bond Future	2,035.0000	1,984.0000	(2.506)	0	0	0
2011/01/24	R207 2011/02/03			Bond Future	8.6960	8.6140	(0.943)	0.0000	0.0000	800
2011/01/24	R207 2011/02/03	8.75	Call	Bond Future	781.0000	1,021.0000	30.730	0	0	0
2011/01/24	R207 2011/02/03	8.75	Put	Bond Future	470.0000	235.0000	(50.000)	0	0	0
2011/01/24	R207 2011/02/03	8.80	Call	Bond Future	959.0000	1,237.0000	28.989	0	0	0
2011/01/24	R207 2011/02/03	8.80	Put	Bond Future	361.0000	164.0000	(54.571)	0	0	0
2011/01/24	R207 2011/02/03	8.70	Call	Bond Future	623.0000	823.0000	32.103	0	0	0
2011/01/24	R207 2011/02/03	8.70	Put	Bond Future	600.0000	325.0000	(45.833)	0	0	0
2011/01/24	R207 2011/05/05			Bond Future	8.8120	8.7270	(0.965)	0.0000	0.0000	20
2011/01/24	R207 2011/05/05	8.50	Call	Bond Future	1,048.0000	1,203.0000	14.790	0	0	0
2011/01/24	R207 2011/05/05	8.50	Put	Bond Future	2,823.0000	2,499.0000	(11.477)	0	0	0
2011/01/24	R207 2011/05/05	8.55	Call	Bond Future	1,154.0000	1,321.0000	14.471	0	0	0
2011/01/24	R207 2011/05/05	8.55	Put	Bond Future	2,642.0000	2,329.0000	(11.847)	0	0	0
2011/01/24	R207 2011/05/05	8.45	Call	Bond Future	949.0000	1,093.0000	15.174	0	0	0
2011/01/24	R207 2011/05/05	8.45	Put	Bond Future	3,013.0000	2,677.0000	(11.152)	0	0	0
2011/01/24	R207 2011/08/04			Bond Future	8.9380	8.8490	(0.996)	0.0000	0.0000	0
2011/01/24	R207 2011/08/04	8.25	Call	Bond Future	958.0000	1,082.0000	12.944	0	0	0
2011/01/24	R207 2011/08/04	8.25	Put	Bond Future	4,818.0000	4,454.0000	(7.555)	0	0	0
2011/01/24	R207 2011/08/04	8.30	Call	Bond Future	1,039.0000	1,171.0000	12.705	0	0	0
2011/01/24	R207 2011/08/04	8.30	Put	Bond Future	4,611.0000	4,256.0000	(7.699)	0	0	0
2011/01/24	R207 2011/08/04	8.20	Call	Bond Future	881.0000	997.0000	13.167	0	0	0

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2011/01/24	R207 2011/08/04	8.20	Put	Bond Future	5,030.0000	4,658.0000	(7.396)	0	0	0
2011/01/24	R208 2011/02/03			Bond Future	8.7090	8.6280	(0.930)	0.0000	0.0000	5,598
2011/01/24	R208 2011/02/03	8.75	Call	Bond Future	782.0000	1,018.0000	30.179	0	0	0
2011/01/24	R208 2011/02/03	8.75	Put	Bond Future	533.0000	276.0000	(48.218)	0	0	0
2011/01/24	R208 2011/02/03	8.80	Call	Bond Future	963.0000	1,240.0000	28.764	0	0	0
2011/01/24	R208 2011/02/03	8.80	Put	Bond Future	413.0000	196.0000	(52.542)	0	0	0
2011/01/24	R208 2011/02/03	8.70	Call	Bond Future	622.0000	817.0000	31.350	0	0	0
2011/01/24	R208 2011/02/03	8.70	Put	Bond Future	677.0000	378.0000	(44.165)	0	0	0
2011/01/24	R208 2011/05/05			Bond Future	8.8130	8.7290	(0.953)	0.0000	0.0000	100
2011/01/24	R208 2011/05/05	8.50	Call	Bond Future	1,085.0000	1,247.0000	14.931	0	0	0
2011/01/24	R208 2011/05/05	8.50	Put	Bond Future	2,968.0000	2,630.0000	(11.388)	0	0	0
2011/01/24	R208 2011/05/05	8.55	Call	Bond Future	1,197.0000	1,370.0000	14.453	0	0	0
2011/01/24	R208 2011/05/05	8.55	Put	Bond Future	2,776.0000	2,449.0000	(11.780)	0	0	0
2011/01/24	R208 2011/05/05	8.45	Call	Bond Future	981.0000	1,130.0000	15.189	0	0	0
2011/01/24	R208 2011/05/05	8.45	Put	Bond Future	3,170.0000	2,819.0000	(11.073)	0	0	0
2011/01/24	R208 2011/08/04			Bond Future	8.9240	8.8360	(0.986)	0.0000	0.0000	0
2011/01/24	R208 2011/08/04	8.25	Call	Bond Future	1,026.0000	1,158.0000	12.865	0	0	0
2011/01/24	R208 2011/08/04	8.25	Put	Bond Future	5,047.0000	4,667.0000	(7.529)	0	0	0
2011/01/24	R208 2011/08/04	8.30	Call	Bond Future	1,114.0000	1,254.0000	12.567	0	0	0
2011/01/24	R208 2011/08/04	8.30	Put	Bond Future	4,828.0000	4,457.0000	(7.684)	0	0	0
2011/01/24	R208 2011/08/04	8.20	Call	Bond Future	943.0000	1,066.0000	13.043	0	0	0
2011/01/24	R208 2011/08/04	8.20	Put	Bond Future	5,272.0000	4,883.0000	(7.379)	0	0	0
2011/01/24	R209 2011/02/03			Bond Future	8.7350	8.6330	(1.168)	0.0000	0.0000	21,989
2011/01/24	R209 2011/02/03	9.00	Call	Bond Future	2,302.0000	2,974.0000	29.192	0	0	0
2011/01/24	R209 2011/02/03	9.00	Put	Bond Future	220.0000	65.0000	(70.455)	0	0	0
2011/01/24	R209 2011/02/03	9.05	Call	Bond Future	2,624.0000	3,333.0000	27.020	0	0	0
2011/01/24	R209 2011/02/03	9.05	Put	Bond Future	160.0000	42.0000	(73.750)	0	0	0
2011/01/24	R209 2011/02/03	8.95	Call	Bond Future	1,994.0000	2,622.0000	31.494	0	0	0
2011/01/24	R209 2011/02/03	8.95	Put	Bond Future	298.0000	99.0000	(66.779)	0	0	0
2011/01/24	R209 2011/05/05			Bond Future	8.8020	8.6980	(1.182)	0.0000	0.0000	200
2011/01/24	R209 2011/05/05	8.50	Call	Bond Future	1,545.0000	1,835.0000	18.770	0	0	0
2011/01/24	R209 2011/05/05	8.50	Put	Bond Future	4,004.0000	3,462.0000	(13.536)	0	0	0
2011/01/24	R209 2011/05/05	8.55	Call	Bond Future	1,699.0000	2,010.0000	18.305	0	0	0

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2011/01/24	R209 2011/05/05	8.55	Put	Bond Future	3,742.0000	3,221.0000	(13.923)	0	0	0
2011/01/24	R209 2011/05/05	8.45	Call	Bond Future	1,399.0000	1,670.0000	19.371	0	0	0
2011/01/24	R209 2011/05/05	8.45	Put	Bond Future	4,278.0000	3,717.0000	(13.114)	0	0	0
2011/01/24	R209 2011/08/04			Bond Future	8.8720	8.7650	(1.206)	0.0000	0.0000	0
2011/01/24	R209 2011/08/04	8.50	Call	Bond Future	2,250.0000	2,568.0000	14.133	0	0	0
2011/01/24	R209 2011/08/04	8.50	Put	Bond Future	5,257.0000	4,729.0000	(10.044)	0	0	0
2011/01/24	R209 2011/08/04	8.55	Call	Bond Future	2,410.0000	2,744.0000	13.859	0	0	0
2011/01/24	R209 2011/08/04	8.55	Put	Bond Future	5,001.0000	4,490.0000	(10.218)	0	0	0
2011/01/24	R209 2011/08/04	8.45	Call	Bond Future	2,095.0000	2,398.0000	14.463	0	0	0
2011/01/24	R209 2011/08/04	8.45	Put	Bond Future	5,521.0000	4,978.0000	(9.835)	0	0	0
2011/01/24	R209 2011/08/04	10.10	Call	Bond Future	9,529.0000	10,234.0000	7.398	0	0	0
2011/01/24	R209 2011/08/04	10.10	Put	Bond Future	844.0000	704.0000	(16.588)	0	0	0
2011/01/24	R210 2011/02/03			Bond Future	1.0230	1.0230	0.000	0.0000	0.0000	2
2011/01/24	R210 2011/02/03	3.10	Call	Bond Future	31,346.0000	31,346.0000	0.000	0	0	0
2011/01/24	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R210 2011/02/03	3.15	Call	Bond Future	31,978.0000	31,978.0000	0.000	0	0	0
2011/01/24	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R210 2011/02/03	3.05	Call	Bond Future	30,709.0000	30,709.0000	0.000	0	0	0
2011/01/24	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R211 2011/02/03			Bond Future	1.8430	1.8240	(1.031)	0.0000	0.0000	589
2011/01/24	R211 2011/02/03	2.50	Call	Bond Future	3,703.0000	3,812.0000	2.944	0	0	0
2011/01/24	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R211 2011/02/03	2.55	Call	Bond Future	3,978.0000	4,088.0000	2.765	0	0	0
2011/01/24	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R211 2011/02/03	2.45	Call	Bond Future	3,426.0000	3,536.0000	3.211	0	0	0
2011/01/24	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R212 2011/02/03			Bond Future	2.5200	2.5200	0.000	0.0000	0.0000	2,518
2011/01/24	R212 2011/02/03	3.00	Call	Bond Future	4,518.0000	4,518.0000	0.000	0	0	0
2011/01/24	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R212 2011/02/03	3.05	Call	Bond Future	4,975.0000	4,975.0000	0.000	0	0	0
2011/01/24	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R212 2011/02/03	2.95	Call	Bond Future	4,058.0000	4,058.0000	0.000	0	0	0
2011/01/24	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/24	R212 2011/05/05			Bond Future	2.4320	2.4320	0.000	0.0000	0.0000	1,345
2011/01/24	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R212 2011/05/05	2.25	Put	Bond Future	1,755.0000	1,755.0000	0.000	0	0	0
2011/01/24	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R212 2011/05/05	2.30	Put	Bond Future	1,270.0000	1,270.0000	0.000	0	0	0
2011/01/24	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R212 2011/05/05	2.20	Put	Bond Future	2,243.0000	2,243.0000	0.000	0	0	0
2011/01/24	R213 2011/02/03			Bond Future	8.8310	8.7000	(1.483)	0.0000	0.0000	0
2011/01/24	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/02/03	8.00	Put	Bond Future	7,162.0000	6,092.0000	(14.940)	0	0	0
2011/01/24	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/02/03	8.05	Put	Bond Future	6,706.0000	5,635.0000	(15.971)	0	0	0
2011/01/24	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/02/03	7.95	Put	Bond Future	7,623.0000	6,552.0000	(14.050)	0	0	0
2011/01/24	R213 2011/05/05			Bond Future	8.9060	8.7710	(1.516)	0.0000	0.0000	0
2011/01/24	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/05/05	8.00	Put	Bond Future	7,737.0000	6,649.0000	(14.062)	0	0	0
2011/01/24	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/05/05	8.05	Put	Bond Future	7,282.0000	6,194.0000	(14.941)	0	0	0
2011/01/24	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/05/05	7.95	Put	Bond Future	8,195.0000	7,107.0000	(13.276)	0	0	0
2011/01/24	R213 2011/08/04			Bond Future	8.9850	8.8460	(1.547)	0.0000	0.0000	0
2011/01/24	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/08/04	8.00	Put	Bond Future	8,328.0000	7,225.0000	(13.244)	0	0	0
2011/01/24	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/08/04	8.05	Put	Bond Future	7,876.0000	6,772.0000	(14.017)	0	0	0
2011/01/24	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/24	R213 2011/08/04	7.95	Put	Bond Future	8,784.0000	7,681.0000	(12.557)	0	0	0
2011/01/24	TRT1 2011/02/03			Index Future	332.3350	333.9990	0.501	0.0000	0.0000	100
2011/01/24	TRT1 2011/05/05			Index Future	336.8830	338.5710	0.501	0.0000	0.0000	0

Total

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