



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/11/2010

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
2010/11/01	AL7T 2010/11/04			Index Future	374.9030	375.3020	0.106	0.0000	0.0000	8
2010/11/01	AL7T 2011/02/03			Index Future	380.5380	380.9430	0.106	0.0000	0.0000	17
2010/11/01	ALBI 2010/11/04			Index Future	344.9490	345.2060	0.075	0.0000	0.0000	1,058
2010/11/01	ALBI 2011/02/03			Index Future	350.1330	350.3950	0.075	0.0000	0.0000	284
2010/11/01	ALBI 2011/05/05			Index Future	355.3780	355.6160	0.067	0.0000	0.0000	0
2010/11/01	CRD1 2010/11/04			Index Future	151.9530	152.1370	0.121	0.0000	0.0000	0
2010/11/01	CRD1 2011/02/03			Index Future	154.2050	154.3920	0.121	0.0000	0.0000	2
2010/11/01	CRD1 2011/05/05			Index Future	156.4570	156.6470	0.121	0.0000	0.0000	0
2010/11/01	GOVI 2010/11/04			GOVI	345.6160	345.8940	0.080	0.0000	0.0000	82
2010/11/01	GOVI 2010/11/04	329.00	Call	GOVI	166,160.0000	168,940.0000	1.673	0	0	0
2010/11/01	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2010/11/04	329.01	Call	GOVI	166,060.0000	168,840.0000	1.674	0	0	0
2010/11/01	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2010/11/04	328.99	Call	GOVI	166,260.0000	169,040.0000	1.672	0	0	0
2010/11/01	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2011/02/03			GOVI	350.8110	351.0920	0.080	0.0000	0.0000	94
2010/11/01	GOVI 2011/02/03	343.00	Call	GOVI	78,110.0000	80,920.0000	3.597	0	0	0
2010/11/01	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2011/02/03	343.01	Call	GOVI	78,010.0000	80,820.0000	3.602	0	0	0
2010/11/01	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2011/02/03	342.99	Call	GOVI	78,210.0000	81,020.0000	3.593	0	0	0
2010/11/01	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2011/05/05			GOVI	356.0660	356.3240	0.072	0.0000	0.0000	0
2010/11/01	GOVI 2011/05/05	349.00	Call	GOVI	70,660.0000	73,240.0000	3.651	0	0	0

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2010/11/01	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2011/05/05	349.01	Call	GOVI	70,560.0000	73,140.0000	3.656	0	0	0
2010/11/01	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GOVI 2011/05/05	348.99	Call	GOVI	70,760.0000	73,340.0000	3.646	0	0	0
2010/11/01	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/01	IGOV 2011/02/03			Index Future	145.0000	146.9570	1.350	0.0000	0.0000	0
2010/11/01	IGOV 2011/05/05			Index Future	145.0000	149.1470	2.860	0.0000	0.0000	0
2010/11/01	IGOV 2011/08/04			Index Future	145.0000	151.4230	4.430	0.0000	0.0000	0
2010/11/01	ILBI 2010/11/04			Index Future	391.9840	391.9930	0.002	0.0000	0.0000	17
2010/11/01	ILBI 2011/02/03			Index Future	398.0470	397.9530	(0.024)	0.0000	0.0000	494
2010/11/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/01	JBAF 2010/11/17			Jibar Tradeable Future	5.8700	5.8250	(0.767)	0.0000	0.0000	2,500
2010/11/01	JBAF 2010/12/15			Jibar Tradeable Future	5.7200	5.7160	(0.070)	0.0000	0.0000	2,500
2010/11/01	JBAF 2011/01/19			Jibar Tradeable Future	5.6400	5.6430	0.053	0.0000	0.0000	0
2010/11/01	JBAF 2011/02/16			Jibar Tradeable Future	5.5800	5.5690	(0.197)	0.0000	0.0000	0
2010/11/01	JBAF 2011/03/16			Jibar Tradeable Future	5.5500	5.5410	(0.162)	0.0000	0.0000	5,500
2010/11/01	JBAF 2011/04/20			Jibar Tradeable Future	5.5500	5.5410	(0.162)	0.0000	0.0000	0
2010/11/01	JBAF 2011/06/15			Jibar Tradeable Future	5.5600	5.5630	0.054	0.0000	0.0000	4,500
2010/11/01	JBAF 2011/09/21			Jibar Tradeable Future	5.6900	5.6960	0.105	0.0000	0.0000	13,700
2010/11/01	JBAF 2011/12/21			Jibar Tradeable Future	5.8600	5.8670	0.119	0.0000	0.0000	5,200
2010/11/01	JBAF 2012/03/20			Jibar Tradeable Future	6.0700	6.0780	0.132	0.0000	0.0000	0

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2010/11/01	JBAF 2012/06/20			Jibar Tradeable Future	6.3100	6.3220	0.190	0.0000	0.0000	0
2010/11/01	JBAF 2012/09/19			Jibar Tradeable Future	6.5200	6.4550	(0.997)	0.0000	0.0000	40,000
2010/11/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/11/01	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/01	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/01	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/01	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/01	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/01	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/01	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/11/01	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/11/01	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/01	OTH1 2010/11/04			Index Future	340.9780	341.1280	0.044	0.0000	0.0000	0
2010/11/01	OTH1 2011/02/03			Index Future	346.1030	346.2550	0.044	0.0000	0.0000	3
2010/11/01	OTH1 2011/05/05			Index Future	351.2870	351.4150	0.036	0.0000	0.0000	0
2010/11/01	R157 2010/11/04			Bond Future	7.0440	7.0130	(0.440)	0.0000	0.0000	3,626
2010/11/01	R157 2010/11/04	8.50	Call	Bond Future	6,602.0000	6,748.0000	2.211	0	0	0
2010/11/01	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R157 2010/11/04	8.55	Call	Bond Future	6,821.0000	6,967.0000	2.140	0	0	0
2010/11/01	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R157 2010/11/04	8.45	Call	Bond Future	6,383.0000	6,529.0000	2.287	0	0	0
2010/11/01	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R157 2010/11/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R157 2010/11/04	7.50	Call	Bond Future	2,117.0000	2,262.0000	6.849	0	0	500
2010/11/01	R157 2011/02/03			Bond Future	7.1170	7.0840	(0.464)	0.0000	0.0000	3,694
2010/11/01	R157 2011/02/03	7.90	Call	Bond Future	3,556.0000	3,681.0000	3.515	0	0	0
2010/11/01	R157 2011/02/03	7.90	Put	Bond Future	138.0000	116.0000	(15.942)	0	0	0
2010/11/01	R157 2011/02/03	7.95	Call	Bond Future	3,749.0000	3,877.0000	3.414	0	0	0
2010/11/01	R157 2011/02/03	7.95	Put	Bond Future	117.0000	98.0000	(16.239)	0	0	0
2010/11/01	R157 2011/02/03	7.85	Call	Bond Future	3,365.0000	3,487.0000	3.626	0	0	0

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2010/11/01	R157 2011/02/03	7.85	Put	Bond Future	162.0000	137.0000	(15.432)	0	0	0
2010/11/01	R157 2011/05/05			Bond Future	7.1950	7.1610	(0.473)	0.0000	0.0000	0
2010/11/01	R157 2011/05/05	7.75	Call	Bond Future	2,813.0000	2,914.0000	3.590	0	0	0
2010/11/01	R157 2011/05/05	7.75	Put	Bond Future	510.0000	469.0000	(8.039)	0	0	0
2010/11/01	R157 2011/05/05	7.80	Call	Bond Future	2,970.0000	3,074.0000	3.502	0	0	0
2010/11/01	R157 2011/05/05	7.80	Put	Bond Future	463.0000	424.0000	(8.423)	0	0	0
2010/11/01	R157 2011/05/05	7.70	Call	Bond Future	2,660.0000	2,757.0000	3.647	0	0	0
2010/11/01	R157 2011/05/05	7.70	Put	Bond Future	563.0000	517.0000	(8.171)	0	0	0
2010/11/01	R157 2011/05/05	7.65	Call	Bond Future	2,510.0000	2,604.0000	3.745	0	0	0
2010/11/01	R157 2011/05/05	7.65	Put	Bond Future	618.0000	569.0000	(7.929)	0	0	0
2010/11/01	R157 2011/08/04			Bond Future	7.2690	7.2350	(0.468)	0.0000	0.0000	0
2010/11/01	R157 2011/08/04	7.50	Call	Bond Future	2,168.0000	2,240.0000	3.321	0	0	0
2010/11/01	R157 2011/08/04	7.50	Put	Bond Future	1,259.0000	1,196.0000	(5.004)	0	0	0
2010/11/01	R157 2011/08/04	7.55	Call	Bond Future	2,287.0000	2,361.0000	3.236	0	0	0
2010/11/01	R157 2011/08/04	7.55	Put	Bond Future	1,182.0000	1,122.0000	(5.076)	0	0	0
2010/11/01	R157 2011/08/04	7.45	Call	Bond Future	2,053.0000	2,122.0000	3.361	0	0	0
2010/11/01	R157 2011/08/04	7.45	Put	Bond Future	1,340.0000	1,274.0000	(4.925)	0	0	0
2010/11/01	R186 2010/11/04			Bond Future	8.0340	8.0430	0.112	0.0000	0.0000	17,511
2010/11/01	R186 2010/11/04	9.25	Call	Bond Future	11,705.0000	11,612.0000	(0.795)	0	0	0
2010/11/01	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R186 2010/11/04	9.30	Call	Bond Future	12,150.0000	12,057.0000	(0.765)	0	0	0
2010/11/01	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R186 2010/11/04	9.20	Call	Bond Future	11,257.0000	11,164.0000	(0.826)	0	0	0
2010/11/01	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R186 2010/11/04	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R186 2010/11/04	8.75	Call	Bond Future	7,102.0000	7,008.0000	(1.324)	0	0	7,900
2010/11/01	R186 2011/02/03			Bond Future	8.0920	8.1010	0.111	0.0000	0.0000	20,231
2010/11/01	R186 2011/02/03	9.00	Call	Bond Future	9,126.0000	9,023.0000	(1.129)	0	0	0
2010/11/01	R186 2011/02/03	9.00	Put	Bond Future	362.0000	351.0000	(3.039)	0	0	0
2010/11/01	R186 2011/02/03	9.05	Call	Bond Future	9,536.0000	9,434.0000	(1.070)	0	0	0
2010/11/01	R186 2011/02/03	9.05	Put	Bond Future	317.0000	307.0000	(3.155)	0	0	0
2010/11/01	R186 2011/02/03	8.95	Call	Bond Future	8,719.0000	8,616.0000	(1.181)	0	0	0
2010/11/01	R186 2011/02/03	8.95	Put	Bond Future	413.0000	402.0000	(2.663)	0	0	0
2010/11/01	R186 2011/02/03	7.75	Put	Bond Future	4,881.0000	4,908.0000	0.553	0	0	0

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2010/11/01	R186 2011/02/03	7.75	Call	Bond Future	1,321.0000	1,256.0000	(4.921)	0	0	3,000
2010/11/01	R186 2011/05/05			Bond Future	8.1530	8.1640	0.135	0.0000	0.0000	0
2010/11/01	R186 2011/05/05	8.75	Call	Bond Future	7,320.0000	7,213.0000	(1.462)	0	0	0
2010/11/01	R186 2011/05/05	8.75	Put	Bond Future	1,546.0000	1,549.0000	0.194	0	0	0
2010/11/01	R186 2011/05/05	8.80	Call	Bond Future	7,665.0000	7,558.0000	(1.396)	0	0	0
2010/11/01	R186 2011/05/05	8.80	Put	Bond Future	1,426.0000	1,429.0000	0.210	0	0	0
2010/11/01	R186 2011/05/05	8.70	Call	Bond Future	6,980.0000	6,875.0000	(1.504)	0	0	0
2010/11/01	R186 2011/05/05	8.70	Put	Bond Future	1,674.0000	1,679.0000	0.299	0	0	0
2010/11/01	R186 2011/05/05	8.00	Put	Bond Future	4,545.0000	4,577.0000	0.704	0	0	0
2010/11/01	R186 2011/05/05	8.00	Call	Bond Future	2,997.0000	2,919.0000	(2.603)	0	0	5,500
2010/11/01	R186 2011/08/04			Bond Future	8.2130	8.2250	0.146	0.0000	0.0000	0
2010/11/01	R186 2011/08/04	8.25	Call	Bond Future	4,825.0000	4,737.0000	(1.824)	0	0	0
2010/11/01	R186 2011/08/04	8.25	Put	Bond Future	4,461.0000	4,491.0000	0.672	0	0	0
2010/11/01	R186 2011/08/04	8.30	Call	Bond Future	5,081.0000	4,991.0000	(1.771)	0	0	0
2010/11/01	R186 2011/08/04	8.30	Put	Bond Future	4,228.0000	4,256.0000	0.662	0	0	0
2010/11/01	R186 2011/08/04	8.20	Call	Bond Future	4,575.0000	4,490.0000	(1.858)	0	0	0
2010/11/01	R186 2011/08/04	8.20	Put	Bond Future	4,703.0000	4,736.0000	0.702	0	0	0
2010/11/01	R189 2010/11/04			Bond Future	209.7281	209.7087	(0.009)	0.0000	0.0000	0
2010/11/01	R189 2010/11/04	1.75	Call	Bond Future	207,978.0000	207,959.0000	(0.009)	0	0	0
2010/11/01	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R189 2010/11/04	1.80	Call	Bond Future	207,928.0000	207,909.0000	(0.009)	0	0	0
2010/11/01	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R189 2010/11/04	1.70	Call	Bond Future	208,028.0000	208,009.0000	(0.009)	0	0	0
2010/11/01	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R197 2010/11/04			Bond Future	226.8896	226.8765	(0.006)	0.0000	0.0000	0
2010/11/01	R197 2010/11/04	3.05	Call	Bond Future	223,840.0000	223,826.0000	(0.006)	0	0	0
2010/11/01	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R197 2010/11/04	3.10	Call	Bond Future	223,790.0000	223,776.0000	(0.006)	0	0	0
2010/11/01	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R197 2010/11/04	3.00	Call	Bond Future	223,890.0000	223,876.0000	(0.006)	0	0	0
2010/11/01	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R201 2010/11/04			Bond Future	6.8430	6.8130	(0.438)	0.0000	0.0000	1,169
2010/11/01	R201 2010/11/04	8.50	Call	Bond Future	5,890.0000	6,000.0000	1.868	0	0	0

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2010/11/01	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R201 2010/11/04	8.55	Call	Bond Future	6,061.0000	6,172.0000	1.831	0	0	0
2010/11/01	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R201 2010/11/04	8.45	Call	Bond Future	5,718.0000	5,828.0000	1.924	0	0	0
2010/11/01	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R201 2010/11/04	7.50	Call	Bond Future	2,385.0000	2,495.0000	4.612	0	0	0
2010/11/01	R201 2010/11/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	140
2010/11/01	R201 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R201 2010/11/04	7.25	Call	Bond Future	1,485.0000	1,596.0000	7.475	0	0	140
2010/11/01	R201 2010/11/04	8.00	Call	Bond Future	4,156.0000	4,266.0000	2.647	0	0	0
2010/11/01	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/11/01	R201 2010/11/04	6.75	Put	Bond Future	402.0000	276.0000	(31.343)	0	0	0
2010/11/01	R201 2010/11/04	6.75	Call	Bond Future	59.0000	44.0000	(25.424)	0	0	420
2010/11/01	R201 2011/02/03			Bond Future	6.9020	6.8690	(0.478)	0.0000	0.0000	319
2010/11/01	R201 2011/02/03	8.00	Call	Bond Future	3,752.0000	3,861.0000	2.905	0	0	0
2010/11/01	R201 2011/02/03	8.00	Put	Bond Future	25.0000	19.0000	(24.000)	0	0	0
2010/11/01	R201 2011/02/03	8.05	Call	Bond Future	3,913.0000	4,023.0000	2.811	0	0	0
2010/11/01	R201 2011/02/03	8.05	Put	Bond Future	20.0000	15.0000	(25.000)	0	0	0
2010/11/01	R201 2011/02/03	7.95	Call	Bond Future	3,591.0000	3,699.0000	3.008	0	0	0
2010/11/01	R201 2011/02/03	7.95	Put	Bond Future	30.0000	23.0000	(23.333)	0	0	0
2010/11/01	R201 2011/05/05			Bond Future	6.9720	6.9390	(0.473)	0.0000	0.0000	0
2010/11/01	R201 2011/05/05	7.75	Call	Bond Future	2,732.0000	2,817.0000	3.111	0	0	0
2010/11/01	R201 2011/05/05	7.75	Put	Bond Future	235.0000	213.0000	(9.362)	0	0	0
2010/11/01	R201 2011/05/05	7.80	Call	Bond Future	2,865.0000	2,952.0000	3.037	0	0	0
2010/11/01	R201 2011/05/05	7.80	Put	Bond Future	210.0000	190.0000	(9.524)	0	0	0
2010/11/01	R201 2011/05/05	7.70	Call	Bond Future	2,600.0000	2,683.0000	3.192	0	0	0
2010/11/01	R201 2011/05/05	7.70	Put	Bond Future	261.0000	237.0000	(9.195)	0	0	0
2010/11/01	R201 2011/08/04			Bond Future	7.0410	7.0060	(0.497)	0.0000	0.0000	0
2010/11/01	R201 2011/08/04	7.25	Call	Bond Future	1,544.0000	1,601.0000	3.692	0	0	0
2010/11/01	R201 2011/08/04	7.25	Put	Bond Future	911.0000	861.0000	(5.488)	0	0	0
2010/11/01	R201 2011/08/04	7.30	Call	Bond Future	1,649.0000	1,708.0000	3.578	0	0	0
2010/11/01	R201 2011/08/04	7.30	Put	Bond Future	865.0000	817.0000	(5.549)	0	0	0
2010/11/01	R201 2011/08/04	7.20	Call	Bond Future	1,456.0000	1,511.0000	3.777	0	0	0
2010/11/01	R201 2011/08/04	7.20	Put	Bond Future	974.0000	922.0000	(5.339)	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
2010/11/01	R202 2010/11/04			Bond Future	0.5740	0.5740	0.000	0.0000	0.0000	0
2010/11/01	R202 2010/11/04	3.05	Call	Bond Future	55,486.0000	55,486.0000	0.000	0	0	0
2010/11/01	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R202 2010/11/04	3.10	Call	Bond Future	56,340.0000	56,340.0000	0.000	0	0	0
2010/11/01	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R202 2010/11/04	3.00	Call	Bond Future	54,623.0000	54,623.0000	0.000	0	0	0
2010/11/01	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R202 2011/05/05			Bond Future	0.4460	0.4470	0.224	0.0000	0.0000	6,500
2010/11/01	R202 2011/05/05	2.05	Call	Bond Future	39,250.0000	39,221.0000	(0.074)	0	0	0
2010/11/01	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R202 2011/05/05	2.10	Call	Bond Future	40,278.0000	40,249.0000	(0.072)	0	0	0
2010/11/01	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R202 2011/05/05	2.00	Call	Bond Future	38,212.0000	38,183.0000	(0.076)	0	0	0
2010/11/01	R202 2011/05/05	2.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/01	R203 2010/11/04			Bond Future	7.6050	7.5840	(0.276)	0.0000	0.0000	1,918
2010/11/01	R203 2010/11/04	9.25	Call	Bond Future	8,388.0000	8,501.0000	1.347	0	0	0
2010/11/01	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R203 2010/11/04	9.30	Call	Bond Future	8,630.0000	8,743.0000	1.309	0	0	0
2010/11/01	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R203 2010/11/04	9.20	Call	Bond Future	8,146.0000	8,259.0000	1.387	0	0	0
2010/11/01	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R203 2011/02/03			Bond Future	7.6830	7.6620	(0.273)	0.0000	0.0000	1,402
2010/11/01	R203 2011/02/03	8.50	Call	Bond Future	4,335.0000	4,422.0000	2.007	0	0	0
2010/11/01	R203 2011/02/03	8.50	Put	Bond Future	199.0000	177.0000	(11.055)	0	0	0
2010/11/01	R203 2011/02/03	8.55	Call	Bond Future	4,555.0000	4,644.0000	1.954	0	0	0
2010/11/01	R203 2011/02/03	8.55	Put	Bond Future	173.0000	153.0000	(11.561)	0	0	0
2010/11/01	R203 2011/02/03	8.45	Call	Bond Future	4,118.0000	4,203.0000	2.064	0	0	0
2010/11/01	R203 2011/02/03	8.45	Put	Bond Future	229.0000	205.0000	(10.480)	0	0	0
2010/11/01	R203 2011/05/05			Bond Future	7.7650	7.7440	(0.270)	0.0000	0.0000	0
2010/11/01	R203 2011/05/05	8.25	Call	Bond Future	3,249.0000	3,312.0000	1.939	0	0	0
2010/11/01	R203 2011/05/05	8.25	Put	Bond Future	853.0000	811.0000	(4.924)	0	0	0
2010/11/01	R203 2011/05/05	8.30	Call	Bond Future	3,423.0000	3,488.0000	1.899	0	0	0
2010/11/01	R203 2011/05/05	8.30	Put	Bond Future	784.0000	744.0000	(5.102)	0	0	0
2010/11/01	R203 2011/05/05	8.20	Call	Bond Future	3,078.0000	3,138.0000	1.949	0	0	0

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2010/11/01	R203 2011/05/05	8.20	Put	Bond Future	926.0000	881.0000	(4.860)	0	0	0
2010/11/01	R203 2011/08/04			Bond Future	7.8460	7.8240	(0.280)	0.0000	0.0000	0
2010/11/01	R203 2011/08/04	8.00	Call	Bond Future	2,585.0000	2,633.0000	1.857	0	0	0
2010/11/01	R203 2011/08/04	8.00	Put	Bond Future	1,844.0000	1,786.0000	(3.145)	0	0	0
2010/11/01	R203 2011/08/04	8.05	Call	Bond Future	2,722.0000	2,772.0000	1.837	0	0	0
2010/11/01	R203 2011/08/04	8.05	Put	Bond Future	1,742.0000	1,686.0000	(3.215)	0	0	0
2010/11/01	R203 2011/08/04	7.95	Call	Bond Future	2,451.0000	2,498.0000	1.918	0	0	0
2010/11/01	R203 2011/08/04	7.95	Put	Bond Future	1,950.0000	1,891.0000	(3.026)	0	0	0
2010/11/01	R204 2010/11/04			Bond Future	7.7140	7.7040	(0.130)	0.0000	0.0000	2,242
2010/11/01	R204 2010/11/04	9.25	Call	Bond Future	8,730.0000	8,790.0000	0.687	0	0	0
2010/11/01	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R204 2010/11/04	9.30	Call	Bond Future	8,998.0000	9,058.0000	0.667	0	0	0
2010/11/01	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R204 2010/11/04	9.20	Call	Bond Future	8,461.0000	8,521.0000	0.709	0	0	0
2010/11/01	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R204 2010/11/04	9.00	Call	Bond Future	7,376.0000	7,436.0000	0.813	0	0	0
2010/11/01	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R204 2011/02/03			Bond Future	7.7850	7.7740	(0.141)	0.0000	0.0000	1,876
2010/11/01	R204 2011/02/03	8.50	Call	Bond Future	4,371.0000	4,412.0000	0.938	0	0	0
2010/11/01	R204 2011/02/03	8.50	Put	Bond Future	297.0000	273.0000	(8.081)	0	0	0
2010/11/01	R204 2011/02/03	8.55	Call	Bond Future	4,610.0000	4,654.0000	0.954	0	0	0
2010/11/01	R204 2011/02/03	8.55	Put	Bond Future	258.0000	238.0000	(7.752)	0	0	0
2010/11/01	R204 2011/02/03	8.45	Call	Bond Future	4,135.0000	4,175.0000	0.967	0	0	0
2010/11/01	R204 2011/02/03	8.45	Put	Bond Future	339.0000	314.0000	(7.375)	0	0	0
2010/11/01	R204 2011/05/05			Bond Future	7.8620	7.8520	(0.127)	0.0000	0.0000	0
2010/11/01	R204 2011/05/05	8.50	Call	Bond Future	4,268.0000	4,299.0000	0.726	0	0	0
2010/11/01	R204 2011/05/05	8.50	Put	Bond Future	726.0000	700.0000	(3.581)	0	0	0
2010/11/01	R204 2011/05/05	8.55	Call	Bond Future	4,477.0000	4,510.0000	0.737	0	0	0
2010/11/01	R204 2011/05/05	8.55	Put	Bond Future	664.0000	640.0000	(3.614)	0	0	0
2010/11/01	R204 2011/05/05	8.45	Call	Bond Future	4,063.0000	4,092.0000	0.714	0	0	0
2010/11/01	R204 2011/05/05	8.45	Put	Bond Future	792.0000	765.0000	(3.409)	0	0	0
2010/11/01	R204 2011/08/04			Bond Future	7.9390	7.9290	(0.126)	0.0000	0.0000	0
2010/11/01	R204 2011/08/04	8.00	Call	Bond Future	2,643.0000	2,659.0000	0.605	0	0	0
2010/11/01	R204 2011/08/04	8.00	Put	Bond Future	2,308.0000	2,269.0000	(1.690)	0	0	0

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2010/11/01	R204 2011/08/04	8.05	Call	Bond Future	2,790.0000	2,808.0000	0.645	0	0	0
2010/11/01	R204 2011/08/04	8.05	Put	Bond Future	2,181.0000	2,144.0000	(1.696)	0	0	0
2010/11/01	R204 2011/08/04	7.95	Call	Bond Future	2,500.0000	2,515.0000	0.600	0	0	0
2010/11/01	R204 2011/08/04	7.95	Put	Bond Future	2,439.0000	2,399.0000	(1.640)	0	0	0
2010/11/01	R206 2010/11/04			Bond Future	6.6230	6.5920	(0.468)	0.0000	0.0000	0
2010/11/01	R206 2010/11/04	8.50	Call	Bond Future	5,221.0000	5,310.0000	1.705	0	0	0
2010/11/01	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R206 2010/11/04	8.55	Call	Bond Future	5,356.0000	5,445.0000	1.662	0	0	0
2010/11/01	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R206 2010/11/04	8.45	Call	Bond Future	5,086.0000	5,176.0000	1.770	0	0	0
2010/11/01	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R206 2010/11/04	7.25	Call	Bond Future	1,782.0000	1,871.0000	4.994	0	0	150
2010/11/01	R206 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/11/01	R206 2010/11/04	8.00	Call	Bond Future	3,863.0000	3,952.0000	2.304	0	0	0
2010/11/01	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/11/01	R206 2010/11/04	6.75	Put	Bond Future	24.0000	3.0000	(87.500)	0	0	0
2010/11/01	R206 2010/11/04	6.75	Call	Bond Future	388.0000	456.0000	17.526	0	0	450
2010/11/01	R206 2011/02/03			Bond Future	6.6730	6.6390	(0.510)	0.0000	0.0000	0
2010/11/01	R206 2011/02/03	8.00	Call	Bond Future	3,463.0000	3,552.0000	2.570	0	0	0
2010/11/01	R206 2011/02/03	8.00	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/11/01	R206 2011/02/03	8.05	Call	Bond Future	3,589.0000	3,678.0000	2.480	0	0	0
2010/11/01	R206 2011/02/03	8.05	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/11/01	R206 2011/02/03	7.95	Call	Bond Future	3,336.0000	3,425.0000	2.668	0	0	0
2010/11/01	R206 2011/02/03	7.95	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2010/11/01	R206 2011/05/05			Bond Future	6.7420	6.7090	(0.489)	0.0000	0.0000	0
2010/11/01	R206 2011/05/05	7.50	Call	Bond Future	2,008.0000	2,072.0000	3.187	0	0	0
2010/11/01	R206 2011/05/05	7.50	Put	Bond Future	174.0000	158.0000	(9.195)	0	0	0
2010/11/01	R206 2011/05/05	7.55	Call	Bond Future	2,109.0000	2,174.0000	3.082	0	0	0
2010/11/01	R206 2011/05/05	7.55	Put	Bond Future	156.0000	140.0000	(10.256)	0	0	0
2010/11/01	R206 2011/05/05	7.45	Call	Bond Future	1,908.0000	1,971.0000	3.302	0	0	0
2010/11/01	R206 2011/05/05	7.45	Put	Bond Future	194.0000	176.0000	(9.278)	0	0	0
2010/11/01	R206 2011/08/04			Bond Future	6.8100	6.7740	(0.529)	0.0000	0.0000	0
2010/11/01	R206 2011/08/04	7.00	Call	Bond Future	1,120.0000	1,162.0000	3.750	0	0	0
2010/11/01	R206 2011/08/04	7.00	Put	Bond Future	698.0000	660.0000	(5.444)	0	0	0

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2010/11/01	R206 2011/08/04	7.05	Call	Bond Future	1,185.0000	1,229.0000	3.713	0	0	0
2010/11/01	R206 2011/08/04	7.05	Put	Bond Future	652.0000	616.0000	(5.521)	0	0	0
2010/11/01	R206 2011/08/04	6.95	Call	Bond Future	1,057.0000	1,098.0000	3.879	0	0	0
2010/11/01	R206 2011/08/04	6.95	Put	Bond Future	746.0000	707.0000	(5.228)	0	0	0
2010/11/01	R207 2010/11/04			Bond Future	7.8290	7.8130	(0.204)	0.0000	0.0000	600
2010/11/01	R207 2010/11/04	9.25	Call	Bond Future	8,457.0000	8,558.0000	1.194	0	0	0
2010/11/01	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R207 2010/11/04	9.30	Call	Bond Future	8,737.0000	8,838.0000	1.156	0	0	0
2010/11/01	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R207 2010/11/04	9.20	Call	Bond Future	8,176.0000	8,277.0000	1.235	0	0	0
2010/11/01	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R207 2010/11/04	9.40	Call	Bond Future	9,293.0000	9,394.0000	1.087	0	0	0
2010/11/01	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R207 2011/02/03			Bond Future	7.8960	7.8800	(0.203)	0.0000	0.0000	1,400
2010/11/01	R207 2011/02/03	8.75	Call	Bond Future	5,302.0000	5,379.0000	1.452	0	0	0
2010/11/01	R207 2011/02/03	8.75	Put	Bond Future	220.0000	198.0000	(10.000)	0	0	0
2010/11/01	R207 2011/02/03	8.80	Call	Bond Future	5,560.0000	5,639.0000	1.421	0	0	0
2010/11/01	R207 2011/02/03	8.80	Put	Bond Future	191.0000	172.0000	(9.948)	0	0	0
2010/11/01	R207 2011/02/03	8.70	Call	Bond Future	5,047.0000	5,121.0000	1.466	0	0	0
2010/11/01	R207 2011/02/03	8.70	Put	Bond Future	253.0000	228.0000	(9.881)	0	0	0
2010/11/01	R207 2011/05/05			Bond Future	7.9710	7.9550	(0.201)	0.0000	0.0000	0
2010/11/01	R207 2011/05/05	8.50	Call	Bond Future	4,090.0000	4,145.0000	1.345	0	0	0
2010/11/01	R207 2011/05/05	8.50	Put	Bond Future	978.0000	937.0000	(4.192)	0	0	0
2010/11/01	R207 2011/05/05	8.55	Call	Bond Future	4,299.0000	4,356.0000	1.326	0	0	0
2010/11/01	R207 2011/05/05	8.55	Put	Bond Future	900.0000	860.0000	(4.444)	0	0	0
2010/11/01	R207 2011/05/05	8.45	Call	Bond Future	3,884.0000	3,937.0000	1.365	0	0	0
2010/11/01	R207 2011/05/05	8.45	Put	Bond Future	1,061.0000	1,017.0000	(4.147)	0	0	0
2010/11/01	R207 2011/08/04			Bond Future	8.0450	8.0290	(0.199)	0.0000	0.0000	0
2010/11/01	R207 2011/08/04	8.25	Call	Bond Future	3,320.0000	3,361.0000	1.235	0	0	0
2010/11/01	R207 2011/08/04	8.25	Put	Bond Future	2,130.0000	2,077.0000	(2.488)	0	0	0
2010/11/01	R207 2011/08/04	8.30	Call	Bond Future	3,489.0000	3,532.0000	1.232	0	0	0
2010/11/01	R207 2011/08/04	8.30	Put	Bond Future	2,011.0000	1,960.0000	(2.536)	0	0	0
2010/11/01	R207 2011/08/04	8.20	Call	Bond Future	3,156.0000	3,195.0000	1.236	0	0	0
2010/11/01	R207 2011/08/04	8.20	Put	Bond Future	2,254.0000	2,200.0000	(2.396)	0	0	0

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2010/11/01	R208 2010/11/04			Bond Future	7.9340	7.9330	(0.013)	0.0000	0.0000	6,325
2010/11/01	R208 2010/11/04	9.25	Call	Bond Future	8,192.0000	8,199.0000	0.085	0	0	0
2010/11/01	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R208 2010/11/04	9.30	Call	Bond Future	8,484.0000	8,491.0000	0.083	0	0	0
2010/11/01	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R208 2010/11/04	9.20	Call	Bond Future	7,899.0000	7,905.0000	0.076	0	0	0
2010/11/01	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R208 2011/02/03			Bond Future	8.0000	7.9990	(0.013)	0.0000	0.0000	5,596
2010/11/01	R208 2011/02/03	8.75	Call	Bond Future	5,020.0000	5,010.0000	(0.199)	0	0	0
2010/11/01	R208 2011/02/03	8.75	Put	Bond Future	325.0000	308.0000	(5.231)	0	0	0
2010/11/01	R208 2011/02/03	8.80	Call	Bond Future	5,282.0000	5,273.0000	(0.170)	0	0	0
2010/11/01	R208 2011/02/03	8.80	Put	Bond Future	285.0000	270.0000	(5.263)	0	0	0
2010/11/01	R208 2011/02/03	8.70	Call	Bond Future	4,762.0000	4,751.0000	(0.231)	0	0	0
2010/11/01	R208 2011/02/03	8.70	Put	Bond Future	370.0000	353.0000	(4.595)	0	0	0
2010/11/01	R208 2011/05/05			Bond Future	8.0690	8.0700	0.012	0.0000	0.0000	0
2010/11/01	R208 2011/05/05	8.50	Call	Bond Future	3,880.0000	3,859.0000	(0.541)	0	0	0
2010/11/01	R208 2011/05/05	8.50	Put	Bond Future	1,200.0000	1,185.0000	(1.250)	0	0	0
2010/11/01	R208 2011/05/05	8.55	Call	Bond Future	4,092.0000	4,071.0000	(0.513)	0	0	0
2010/11/01	R208 2011/05/05	8.55	Put	Bond Future	1,108.0000	1,093.0000	(1.354)	0	0	0
2010/11/01	R208 2011/05/05	8.45	Call	Bond Future	3,674.0000	3,653.0000	(0.572)	0	0	0
2010/11/01	R208 2011/05/05	8.45	Put	Bond Future	1,300.0000	1,285.0000	(1.154)	0	0	0
2010/11/01	R208 2011/08/04			Bond Future	8.1370	8.1380	0.012	0.0000	0.0000	0
2010/11/01	R208 2011/08/04	8.25	Call	Bond Future	3,278.0000	3,259.0000	(0.580)	0	0	0
2010/11/01	R208 2011/08/04	8.25	Put	Bond Future	2,581.0000	2,568.0000	(0.504)	0	0	0
2010/11/01	R208 2011/08/04	8.30	Call	Bond Future	3,447.0000	3,428.0000	(0.551)	0	0	0
2010/11/01	R208 2011/08/04	8.30	Put	Bond Future	2,443.0000	2,430.0000	(0.532)	0	0	0
2010/11/01	R208 2011/08/04	8.20	Call	Bond Future	3,114.0000	3,095.0000	(0.610)	0	0	0
2010/11/01	R208 2011/08/04	8.20	Put	Bond Future	2,724.0000	2,712.0000	(0.441)	0	0	0
2010/11/01	R209 2010/11/04			Bond Future	8.0680	8.0820	0.174	0.0000	0.0000	23,345
2010/11/01	R209 2010/11/04	9.00	Call	Bond Future	7,779.0000	7,653.0000	(1.620)	0	0	0
2010/11/01	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R209 2010/11/04	9.05	Call	Bond Future	8,162.0000	8,035.0000	(1.556)	0	0	0
2010/11/01	R209 2010/11/04	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/11/01	R209 2010/11/04	8.95	Call	Bond Future	7,393.0000	7,267.0000	(1.704)	0	0	0
2010/11/01	R209 2010/11/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R209 2010/11/04	8.50	Call	Bond Future	3,766.0000	3,638.0000	(3.399)	0	0	0
2010/11/01	R209 2010/11/04	8.50	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	54
2010/11/01	R209 2010/11/04	8.25	Put	Bond Future	93.0000	31.0000	(66.667)	0	0	0
2010/11/01	R209 2010/11/04	8.25	Call	Bond Future	1,714.0000	1,526.0000	(10.968)	0	0	54
2010/11/01	R209 2010/11/04	9.25	Call	Bond Future	9,660.0000	9,533.0000	(1.315)	0	0	0
2010/11/01	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/11/01	R209 2010/11/04	7.75	Put	Bond Future	2,972.0000	3,089.0000	3.937	0	0	0
2010/11/01	R209 2010/11/04	7.75	Call	Bond Future	10.0000	0.0000	(100.000)	0	0	162
2010/11/01	R209 2011/02/03			Bond Future	8.1120	8.1270	0.185	0.0000	0.0000	2,097
2010/11/01	R209 2011/02/03	9.00	Call	Bond Future	7,725.0000	7,586.0000	(1.799)	0	0	0
2010/11/01	R209 2011/02/03	9.00	Put	Bond Future	354.0000	349.0000	(1.412)	0	0	0
2010/11/01	R209 2011/02/03	9.05	Call	Bond Future	8,065.0000	7,926.0000	(1.723)	0	0	0
2010/11/01	R209 2011/02/03	9.05	Put	Bond Future	312.0000	307.0000	(1.603)	0	0	0
2010/11/01	R209 2011/02/03	8.95	Call	Bond Future	7,384.0000	7,245.0000	(1.882)	0	0	0
2010/11/01	R209 2011/02/03	8.95	Put	Bond Future	398.0000	394.0000	(1.005)	0	0	0
2010/11/01	R209 2011/05/05			Bond Future	8.1580	8.1740	0.196	0.0000	0.0000	0
2010/11/01	R209 2011/05/05	8.50	Call	Bond Future	4,946.0000	4,828.0000	(2.386)	0	0	0
2010/11/01	R209 2011/05/05	8.50	Put	Bond Future	2,000.0000	2,024.0000	1.200	0	0	0
2010/11/01	R209 2011/05/05	8.55	Call	Bond Future	5,216.0000	5,096.0000	(2.301)	0	0	0
2010/11/01	R209 2011/05/05	8.55	Put	Bond Future	1,854.0000	1,876.0000	1.187	0	0	0
2010/11/01	R209 2011/05/05	8.45	Call	Bond Future	4,681.0000	4,566.0000	(2.457)	0	0	0
2010/11/01	R209 2011/05/05	8.45	Put	Bond Future	2,155.0000	2,182.0000	1.253	0	0	0
2010/11/01	R209 2011/08/04			Bond Future	8.2030	8.2190	0.195	0.0000	0.0000	0
2010/11/01	R209 2011/08/04	8.50	Call	Bond Future	5,510.0000	5,402.0000	(1.960)	0	0	0
2010/11/01	R209 2011/08/04	8.50	Put	Bond Future	2,967.0000	2,999.0000	1.079	0	0	0
2010/11/01	R209 2011/08/04	8.55	Call	Bond Future	5,761.0000	5,651.0000	(1.909)	0	0	0
2010/11/01	R209 2011/08/04	8.55	Put	Bond Future	2,802.0000	2,833.0000	1.106	0	0	0
2010/11/01	R209 2011/08/04	8.45	Call	Bond Future	5,264.0000	5,158.0000	(2.014)	0	0	0
2010/11/01	R209 2011/08/04	8.45	Put	Bond Future	3,140.0000	3,174.0000	1.083	0	0	0
2010/11/01	R209 2011/08/04	10.10	Call	Bond Future	14,624.0000	14,485.0000	(0.950)	0	0	0
2010/11/01	R209 2011/08/04	10.10	Put	Bond Future	389.0000	391.0000	0.514	0	0	0
2010/11/01	R210 2010/11/04			Bond Future	121.8220	121.8152	(0.006)	0.0000	0.0000	0

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2010/11/01	R210 2010/11/04	3.10	Call	Bond Future	118,722.0000	118,715.0000	(0.006)	0	0	0
2010/11/01	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R210 2010/11/04	3.15	Call	Bond Future	118,672.0000	118,665.0000	(0.006)	0	0	0
2010/11/01	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R210 2010/11/04	3.05	Call	Bond Future	118,772.0000	118,765.0000	(0.006)	0	0	0
2010/11/01	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R211 2010/11/04			Bond Future	102.1210	2.2330	(97.813)	0.0000	0.0000	0
2010/11/01	R211 2010/11/04	2.75	Call	Bond Future	0.0000	2,966.0000	100.000	0	0	0
2010/11/01	R211 2010/11/04	2.75	Put	Bond Future	95,619.0000	0.0000	(100.000)	0	0	0
2010/11/01	R211 2010/11/04	2.80	Call	Bond Future	0.0000	3,247.0000	100.000	0	0	0
2010/11/01	R211 2010/11/04	2.80	Put	Bond Future	95,337.0000	0.0000	(100.000)	0	0	0
2010/11/01	R211 2010/11/04	2.70	Call	Bond Future	0.0000	2,683.0000	100.000	0	0	0
2010/11/01	R211 2010/11/04	2.70	Put	Bond Future	95,901.0000	0.0000	(100.000)	0	0	0
2010/11/01	R211 2011/02/03			Bond Future	2.7500	2.0660	(24.873)	0.0000	0.0000	0
2010/11/01	R211 2011/02/03	2.50	Call	Bond Future	0.0000	2,429.0000	100.000	0	0	0
2010/11/01	R211 2011/02/03	2.50	Put	Bond Future	1,369.0000	0.0000	(100.000)	0	0	0
2010/11/01	R211 2011/02/03	2.55	Call	Bond Future	0.0000	2,705.0000	100.000	0	0	0
2010/11/01	R211 2011/02/03	2.55	Put	Bond Future	1,094.0000	1.0000	(99.909)	0	0	0
2010/11/01	R211 2011/02/03	2.45	Call	Bond Future	0.0000	2,152.0000	100.000	0	0	0
2010/11/01	R211 2011/02/03	2.45	Put	Bond Future	1,646.0000	0.0000	(100.000)	0	0	0
2010/11/01	R212 2010/11/04			Bond Future	2.6510	2.6510	0.000	0.0000	0.0000	0
2010/11/01	R212 2010/11/04	3.00	Call	Bond Future	3,324.0000	3,324.0000	0.000	0	0	0
2010/11/01	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R212 2010/11/04	3.05	Call	Bond Future	3,790.0000	3,790.0000	0.000	0	0	0
2010/11/01	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R212 2010/11/04	2.95	Call	Bond Future	2,855.0000	2,855.0000	0.000	0	0	0
2010/11/01	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R212 2011/02/03			Bond Future	2.5640	2.5650	0.039	0.0000	0.0000	1,868
2010/11/01	R212 2011/02/03	3.00	Call	Bond Future	4,094.0000	4,084.0000	(0.244)	0	0	0
2010/11/01	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R212 2011/02/03	3.05	Call	Bond Future	4,551.0000	4,541.0000	(0.220)	0	0	0
2010/11/01	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	R212 2011/02/03	2.95	Call	Bond Future	3,634.0000	3,624.0000	(0.275)	0	0	0

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2010/11/01	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/01	TRT1 2010/11/04			Index Future	341.5650	341.8680	0.089	0.0000	0.0000	0
2010/11/01	TRT1 2011/02/03			Index Future	346.6270	346.9360	0.089	0.0000	0.0000	100
2010/11/01	TRT1 2011/05/05			Index Future	351.6890	352.0030	0.089	0.0000	0.0000	0
Total										197430.00