



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 03/11/2010

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
2010/11/03	AL7T 2010/11/04			Index Future	376.2170	376.4990	0.075	0.0000	0.0000	8
2010/11/03	AL7T 2011/02/03			Index Future	381.8710	382.1580	0.075	0.0000	0.0000	30
2010/11/03	ALBI 2010/11/04			Index Future	346.2290	346.6450	0.120	0.0000	0.0000	0
2010/11/03	ALBI 2011/02/03			Index Future	351.4330	351.8550	0.120	0.0000	0.0000	1,129
2010/11/03	ALBI 2011/05/05			Index Future	356.6710	357.1000	0.120	0.0000	0.0000	0
2010/11/03	CRD1 2010/11/04			Index Future	152.3600	152.3540	(0.004)	0.0000	0.0000	0
2010/11/03	CRD1 2011/02/03			Index Future	154.6190	154.6140	(0.003)	0.0000	0.0000	2
2010/11/03	CRD1 2011/05/05			Index Future	156.8780	156.8730	(0.003)	0.0000	0.0000	0
2010/11/03	GOVI 2010/11/04			GOVI	346.8790	347.2370	0.103	0.0000	0.0000	63
2010/11/03	GOVI 2010/11/04	329.00	Call	GOVI	178,790.0000	182,370.0000	2.002	0	0	0
2010/11/03	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2010/11/04	329.01	Call	GOVI	178,690.0000	182,270.0000	2.003	0	0	0
2010/11/03	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2010/11/04	328.99	Call	GOVI	178,890.0000	182,470.0000	2.001	0	0	0
2010/11/03	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2011/02/03			GOVI	352.0920	352.4560	0.103	0.0000	0.0000	139
2010/11/03	GOVI 2011/02/03	343.00	Call	GOVI	90,920.0000	94,560.0000	4.004	0	0	0
2010/11/03	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2011/02/03	343.01	Call	GOVI	90,820.0000	94,460.0000	4.008	0	0	0
2010/11/03	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2011/02/03	342.99	Call	GOVI	91,020.0000	94,660.0000	3.999	0	0	0
2010/11/03	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2011/05/05			GOVI	357.3400	357.7100	0.104	0.0000	0.0000	0
2010/11/03	GOVI 2011/05/05	349.00	Call	GOVI	83,400.0000	87,100.0000	4.436	0	0	0

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2010/11/03	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2011/05/05	349.01	Call	GOVI	83,300.0000	87,000.0000	4.442	0	0	0
2010/11/03	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GOVI 2011/05/05	348.99	Call	GOVI	83,500.0000	87,200.0000	4.431	0	0	0
2010/11/03	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/03	IGOV 2011/02/03			Index Future	146.9330	146.7600	(0.118)	0.0000	0.0000	0
2010/11/03	IGOV 2011/05/05			Index Future	149.1230	148.9470	(0.118)	0.0000	0.0000	0
2010/11/03	IGOV 2011/08/04			Index Future	151.3980	151.2200	(0.118)	0.0000	0.0000	0
2010/11/03	ILBI 2010/11/04			Index Future	391.9730	391.5700	(0.103)	0.0000	0.0000	17
2010/11/03	ILBI 2011/02/03			Index Future	398.0280	397.4270	(0.151)	0.0000	0.0000	494
2010/11/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/03	JBAF 2010/11/17			Jibar Tradeable Future	5.8130	5.8270	0.241	0.0000	0.0000	2,500
2010/11/03	JBAF 2010/12/15			Jibar Tradeable Future	5.7180	5.7030	(0.262)	0.0000	0.0000	2,500
2010/11/03	JBAF 2011/01/19			Jibar Tradeable Future	5.6420	5.6360	(0.106)	0.0000	0.0000	0
2010/11/03	JBAF 2011/02/16			Jibar Tradeable Future	5.5710	5.5670	(0.072)	0.0000	0.0000	0
2010/11/03	JBAF 2011/03/16			Jibar Tradeable Future	5.5320	5.5390	0.127	0.0000	0.0000	5,500
2010/11/03	JBAF 2011/04/20			Jibar Tradeable Future	5.5430	5.5170	(0.469)	0.0000	0.0000	0
2010/11/03	JBAF 2011/06/15			Jibar Tradeable Future	5.5550	5.5430	(0.216)	0.0000	0.0000	4,500
2010/11/03	JBAF 2011/09/21			Jibar Tradeable Future	5.6970	5.6570	(0.702)	0.0000	0.0000	13,700
2010/11/03	JBAF 2011/12/21			Jibar Tradeable Future	5.8700	5.8200	(0.852)	0.0000	0.0000	5,200
2010/11/03	JBAF 2012/03/20			Jibar Tradeable Future	6.0840	6.0270	(0.937)	0.0000	0.0000	0

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2010/11/03	JBAF 2012/06/20			Jibar Tradeable Future	6.3320	6.2640	(1.074)	0.0000	0.0000	0
2010/11/03	JBAF 2012/09/19			Jibar Tradeable Future	6.4550	6.4450	(0.155)	0.0000	0.0000	40,000
2010/11/03	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/11/03	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/03	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/03	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/03	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/03	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/03	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/03	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/11/03	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/11/03	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/03	OTH1 2010/11/04			Index Future	342.3560	343.0820	0.212	0.0000	0.0000	0
2010/11/03	OTH1 2011/02/03			Index Future	347.5010	348.2380	0.212	0.0000	0.0000	3
2010/11/03	OTH1 2011/05/05			Index Future	352.6800	353.4290	0.212	0.0000	0.0000	0
2010/11/03	R157 2010/11/04			Bond Future	6.9780	6.9710	(0.100)	0.0000	0.0000	3,626
2010/11/03	R157 2010/11/04	8.50	Call	Bond Future	6,912.0000	6,945.0000	0.477	0	0	0
2010/11/03	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R157 2010/11/04	8.55	Call	Bond Future	7,131.0000	7,164.0000	0.463	0	0	0
2010/11/03	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R157 2010/11/04	8.45	Call	Bond Future	6,693.0000	6,726.0000	0.493	0	0	0
2010/11/03	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R157 2010/11/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R157 2010/11/04	7.50	Call	Bond Future	2,427.0000	2,460.0000	1.360	0	0	500
2010/11/03	R157 2011/02/03			Bond Future	7.0460	7.0380	(0.114)	0.0000	0.0000	6,186
2010/11/03	R157 2011/02/03	7.90	Call	Bond Future	3,833.0000	3,864.0000	0.809	0	0	0
2010/11/03	R157 2011/02/03	7.90	Put	Bond Future	99.0000	94.0000	(5.051)	0	0	0
2010/11/03	R157 2011/02/03	7.95	Call	Bond Future	4,032.0000	4,063.0000	0.769	0	0	0
2010/11/03	R157 2011/02/03	7.95	Put	Bond Future	84.0000	79.0000	(5.952)	0	0	0
2010/11/03	R157 2011/02/03	7.85	Call	Bond Future	3,637.0000	3,667.0000	0.825	0	0	0

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2010/11/03	R157 2011/02/03	7.85	Put	Bond Future	118.0000	112.0000	(5.085)	0	0	0
2010/11/03	R157 2011/05/05			Bond Future	7.1200	7.1120	(0.112)	0.0000	0.0000	705
2010/11/03	R157 2011/05/05	7.75	Call	Bond Future	3,045.0000	3,069.0000	0.788	0	0	0
2010/11/03	R157 2011/05/05	7.75	Put	Bond Future	427.0000	417.0000	(2.342)	0	0	0
2010/11/03	R157 2011/05/05	7.80	Call	Bond Future	3,208.0000	3,232.0000	0.748	0	0	0
2010/11/03	R157 2011/05/05	7.80	Put	Bond Future	385.0000	376.0000	(2.338)	0	0	0
2010/11/03	R157 2011/05/05	7.70	Call	Bond Future	2,885.0000	2,908.0000	0.797	0	0	0
2010/11/03	R157 2011/05/05	7.70	Put	Bond Future	472.0000	461.0000	(2.331)	0	0	0
2010/11/03	R157 2011/05/05	7.65	Call	Bond Future	2,729.0000	2,751.0000	0.806	0	0	0
2010/11/03	R157 2011/05/05	7.65	Put	Bond Future	522.0000	510.0000	(2.299)	0	0	0
2010/11/03	R157 2011/08/04			Bond Future	7.1900	7.1820	(0.111)	0.0000	0.0000	0
2010/11/03	R157 2011/08/04	7.50	Call	Bond Future	2,347.0000	2,363.0000	0.682	0	0	0
2010/11/03	R157 2011/08/04	7.50	Put	Bond Future	1,125.0000	1,109.0000	(1.422)	0	0	0
2010/11/03	R157 2011/08/04	7.55	Call	Bond Future	2,471.0000	2,488.0000	0.688	0	0	0
2010/11/03	R157 2011/08/04	7.55	Put	Bond Future	1,053.0000	1,039.0000	(1.330)	0	0	0
2010/11/03	R157 2011/08/04	7.45	Call	Bond Future	2,226.0000	2,242.0000	0.719	0	0	0
2010/11/03	R157 2011/08/04	7.45	Put	Bond Future	1,200.0000	1,184.0000	(1.333)	0	0	0
2010/11/03	R186 2010/11/04			Bond Future	7.9820	7.9360	(0.576)	0.0000	0.0000	14,466
2010/11/03	R186 2010/11/04	9.25	Call	Bond Future	12,246.0000	12,727.0000	3.928	0	0	0
2010/11/03	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R186 2010/11/04	9.30	Call	Bond Future	12,691.0000	13,172.0000	3.790	0	0	0
2010/11/03	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R186 2010/11/04	9.20	Call	Bond Future	11,798.0000	12,279.0000	4.077	0	0	0
2010/11/03	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R186 2010/11/04	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R186 2010/11/04	8.75	Call	Bond Future	7,642.0000	8,123.0000	6.294	0	0	7,900
2010/11/03	R186 2011/02/03			Bond Future	8.0390	7.9900	(0.610)	0.0000	0.0000	23,682
2010/11/03	R186 2011/02/03	9.00	Call	Bond Future	9,592.0000	10,051.0000	4.785	0	0	0
2010/11/03	R186 2011/02/03	9.00	Put	Bond Future	286.0000	241.0000	(15.734)	0	0	0
2010/11/03	R186 2011/02/03	9.05	Call	Bond Future	10,010.0000	10,473.0000	4.625	0	0	0
2010/11/03	R186 2011/02/03	9.05	Put	Bond Future	249.0000	208.0000	(16.466)	0	0	0
2010/11/03	R186 2011/02/03	8.95	Call	Bond Future	9,177.0000	9,630.0000	4.936	0	0	0
2010/11/03	R186 2011/02/03	8.95	Put	Bond Future	329.0000	278.0000	(15.502)	0	0	0
2010/11/03	R186 2011/02/03	7.75	Put	Bond Future	4,464.0000	4,123.0000	(7.639)	0	0	0

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2010/11/03	R186 2011/02/03	7.75	Call	Bond Future	1,446.0000	1,609.0000	11.272	0	0	3,000
2010/11/03	R186 2011/05/05			Bond Future	8.1000	8.0500	(0.617)	0.0000	0.0000	0
2010/11/03	R186 2011/05/05	8.75	Call	Bond Future	7,689.0000	8,071.0000	4.968	0	0	0
2010/11/03	R186 2011/05/05	8.75	Put	Bond Future	1,382.0000	1,258.0000	(8.973)	0	0	0
2010/11/03	R186 2011/05/05	8.80	Call	Bond Future	8,043.0000	8,433.0000	4.849	0	0	0
2010/11/03	R186 2011/05/05	8.80	Put	Bond Future	1,271.0000	1,155.0000	(9.127)	0	0	0
2010/11/03	R186 2011/05/05	8.70	Call	Bond Future	7,340.0000	7,714.0000	5.095	0	0	0
2010/11/03	R186 2011/05/05	8.70	Put	Bond Future	1,501.0000	1,369.0000	(8.794)	0	0	0
2010/11/03	R186 2011/05/05	8.00	Put	Bond Future	4,218.0000	3,945.0000	(6.472)	0	0	0
2010/11/03	R186 2011/05/05	8.00	Call	Bond Future	3,203.0000	3,436.0000	7.274	0	0	5,500
2010/11/03	R186 2011/08/04			Bond Future	8.1580	8.1070	(0.625)	0.0000	0.0000	0
2010/11/03	R186 2011/08/04	8.25	Call	Bond Future	5,085.0000	5,361.0000	5.428	0	0	0
2010/11/03	R186 2011/08/04	8.25	Put	Bond Future	4,177.0000	3,946.0000	(5.530)	0	0	0
2010/11/03	R186 2011/08/04	8.30	Call	Bond Future	5,351.0000	5,635.0000	5.307	0	0	0
2010/11/03	R186 2011/08/04	8.30	Put	Bond Future	3,954.0000	3,731.0000	(5.640)	0	0	0
2010/11/03	R186 2011/08/04	8.20	Call	Bond Future	4,827.0000	5,094.0000	5.531	0	0	0
2010/11/03	R186 2011/08/04	8.20	Put	Bond Future	4,411.0000	4,171.0000	(5.441)	0	0	0
2010/11/03	R189 2010/11/04			Bond Future	209.6892	209.6308	(0.028)	0.0000	0.0000	0
2010/11/03	R189 2010/11/04	1.75	Call	Bond Future	207,939.0000	207,881.0000	(0.028)	0	0	0
2010/11/03	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R189 2010/11/04	1.80	Call	Bond Future	207,889.0000	207,831.0000	(0.028)	0	0	0
2010/11/03	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R189 2010/11/04	1.70	Call	Bond Future	207,989.0000	207,931.0000	(0.028)	0	0	0
2010/11/03	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R197 2010/11/04			Bond Future	226.4245	226.3851	(0.017)	0.0000	0.0000	0
2010/11/03	R197 2010/11/04	3.05	Call	Bond Future	223,374.0000	223,335.0000	(0.017)	0	0	0
2010/11/03	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R197 2010/11/04	3.10	Call	Bond Future	223,324.0000	223,285.0000	(0.017)	0	0	0
2010/11/03	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R197 2010/11/04	3.00	Call	Bond Future	223,424.0000	223,385.0000	(0.017)	0	0	0
2010/11/03	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R201 2010/11/04			Bond Future	6.7670	6.7710	0.059	0.0000	0.0000	849
2010/11/03	R201 2010/11/04	8.50	Call	Bond Future	6,170.0000	6,155.0000	(0.243)	0	0	0

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2010/11/03	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R201 2010/11/04	8.55	Call	Bond Future	6,341.0000	6,327.0000	(0.221)	0	0	0
2010/11/03	R201 2010/11/04	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/11/03	R201 2010/11/04	8.45	Call	Bond Future	5,998.0000	5,983.0000	(0.250)	0	0	0
2010/11/03	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R201 2010/11/04	7.50	Call	Bond Future	2,665.0000	2,650.0000	(0.563)	0	0	0
2010/11/03	R201 2010/11/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	140
2010/11/03	R201 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R201 2010/11/04	7.25	Call	Bond Future	1,765.0000	1,750.0000	(0.850)	0	0	140
2010/11/03	R201 2010/11/04	8.00	Call	Bond Future	4,436.0000	4,421.0000	(0.338)	0	0	0
2010/11/03	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/11/03	R201 2010/11/04	6.75	Put	Bond Future	139.0000	119.0000	(14.388)	0	0	0
2010/11/03	R201 2010/11/04	6.75	Call	Bond Future	76.0000	41.0000	(46.053)	0	0	420
2010/11/03	R201 2011/02/03			Bond Future	6.8200	6.8240	0.059	0.0000	0.0000	639
2010/11/03	R201 2011/02/03	8.00	Call	Bond Future	4,027.0000	4,013.0000	(0.348)	0	0	0
2010/11/03	R201 2011/02/03	8.00	Put	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2010/11/03	R201 2011/02/03	8.05	Call	Bond Future	4,190.0000	4,176.0000	(0.334)	0	0	0
2010/11/03	R201 2011/02/03	8.05	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2010/11/03	R201 2011/02/03	7.95	Call	Bond Future	3,865.0000	3,850.0000	(0.388)	0	0	0
2010/11/03	R201 2011/02/03	7.95	Put	Bond Future	19.0000	18.0000	(5.263)	0	0	0
2010/11/03	R201 2011/05/05			Bond Future	6.8860	6.8900	0.058	0.0000	0.0000	0
2010/11/03	R201 2011/05/05	7.75	Call	Bond Future	2,963.0000	2,950.0000	(0.439)	0	0	0
2010/11/03	R201 2011/05/05	7.75	Put	Bond Future	186.0000	186.0000	0.000	0	0	0
2010/11/03	R201 2011/05/05	7.80	Call	Bond Future	3,100.0000	3,088.0000	(0.387)	0	0	0
2010/11/03	R201 2011/05/05	7.80	Put	Bond Future	165.0000	166.0000	0.606	0	0	0
2010/11/03	R201 2011/05/05	7.70	Call	Bond Future	2,827.0000	2,814.0000	(0.460)	0	0	0
2010/11/03	R201 2011/05/05	7.70	Put	Bond Future	208.0000	208.0000	0.000	0	0	0
2010/11/03	R201 2011/08/04			Bond Future	6.9480	6.9530	0.072	0.0000	0.0000	0
2010/11/03	R201 2011/08/04	7.25	Call	Bond Future	1,707.0000	1,696.0000	(0.644)	0	0	0
2010/11/03	R201 2011/08/04	7.25	Put	Bond Future	790.0000	794.0000	0.506	0	0	0
2010/11/03	R201 2011/08/04	7.30	Call	Bond Future	1,817.0000	1,806.0000	(0.605)	0	0	0
2010/11/03	R201 2011/08/04	7.30	Put	Bond Future	749.0000	754.0000	0.668	0	0	0
2010/11/03	R201 2011/08/04	7.20	Call	Bond Future	1,614.0000	1,602.0000	(0.743)	0	0	0
2010/11/03	R201 2011/08/04	7.20	Put	Bond Future	848.0000	852.0000	0.472	0	0	0

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2010/11/03	R202 2010/11/04			Bond Future	0.5740	0.5750	0.174	0.0000	0.0000	0
2010/11/03	R202 2010/11/04	3.05	Call	Bond Future	55,486.0000	55,457.0000	(0.052)	0	0	0
2010/11/03	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R202 2010/11/04	3.10	Call	Bond Future	56,340.0000	56,311.0000	(0.051)	0	0	0
2010/11/03	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R202 2010/11/04	3.00	Call	Bond Future	54,623.0000	54,595.0000	(0.051)	0	0	0
2010/11/03	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R202 2011/05/05			Bond Future	0.4470	0.4480	0.224	0.0000	0.0000	6,500
2010/11/03	R202 2011/05/05	2.05	Call	Bond Future	39,221.0000	39,192.0000	(0.074)	0	0	0
2010/11/03	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R202 2011/05/05	2.10	Call	Bond Future	40,249.0000	40,220.0000	(0.072)	0	0	0
2010/11/03	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R202 2011/05/05	2.00	Call	Bond Future	38,183.0000	38,154.0000	(0.076)	0	0	0
2010/11/03	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R203 2010/11/04			Bond Future	7.5480	7.5560	0.106	0.0000	0.0000	1,918
2010/11/03	R203 2010/11/04	9.25	Call	Bond Future	8,695.0000	8,652.0000	(0.495)	0	0	0
2010/11/03	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R203 2010/11/04	9.30	Call	Bond Future	8,937.0000	8,893.0000	(0.492)	0	0	0
2010/11/03	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R203 2010/11/04	9.20	Call	Bond Future	8,453.0000	8,410.0000	(0.509)	0	0	0
2010/11/03	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R203 2011/02/03			Bond Future	7.6240	7.6320	0.105	0.0000	0.0000	1,402
2010/11/03	R203 2011/02/03	8.50	Call	Bond Future	4,597.0000	4,556.0000	(0.892)	0	0	0
2010/11/03	R203 2011/02/03	8.50	Put	Bond Future	154.0000	155.0000	0.649	0	0	0
2010/11/03	R203 2011/02/03	8.55	Call	Bond Future	4,822.0000	4,781.0000	(0.850)	0	0	0
2010/11/03	R203 2011/02/03	8.55	Put	Bond Future	133.0000	134.0000	0.752	0	0	0
2010/11/03	R203 2011/02/03	8.45	Call	Bond Future	4,375.0000	4,334.0000	(0.937)	0	0	0
2010/11/03	R203 2011/02/03	8.45	Put	Bond Future	179.0000	180.0000	0.559	0	0	0
2010/11/03	R203 2011/05/05			Bond Future	7.7040	7.7130	0.117	0.0000	0.0000	0
2010/11/03	R203 2011/05/05	8.25	Call	Bond Future	3,454.0000	3,416.0000	(1.100)	0	0	0
2010/11/03	R203 2011/05/05	8.25	Put	Bond Future	752.0000	759.0000	0.931	0	0	0
2010/11/03	R203 2011/05/05	8.30	Call	Bond Future	3,634.0000	3,596.0000	(1.046)	0	0	0
2010/11/03	R203 2011/05/05	8.30	Put	Bond Future	689.0000	696.0000	1.016	0	0	0
2010/11/03	R203 2011/05/05	8.20	Call	Bond Future	3,277.0000	3,240.0000	(1.129)	0	0	0

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2010/11/03	R203 2011/05/05	8.20	Put	Bond Future	818.0000	827.0000	1.100	0	0	0
2010/11/03	R203 2011/08/04			Bond Future	7.7820	7.7910	0.116	0.0000	0.0000	0
2010/11/03	R203 2011/08/04	8.00	Call	Bond Future	2,747.0000	2,718.0000	(1.056)	0	0	0
2010/11/03	R203 2011/08/04	8.00	Put	Bond Future	1,696.0000	1,711.0000	0.884	0	0	0
2010/11/03	R203 2011/08/04	8.05	Call	Bond Future	2,889.0000	2,859.0000	(1.038)	0	0	0
2010/11/03	R203 2011/08/04	8.05	Put	Bond Future	1,599.0000	1,613.0000	0.876	0	0	0
2010/11/03	R203 2011/08/04	7.95	Call	Bond Future	2,608.0000	2,580.0000	(1.074)	0	0	0
2010/11/03	R203 2011/08/04	7.95	Put	Bond Future	1,797.0000	1,813.0000	0.890	0	0	0
2010/11/03	R204 2010/11/04			Bond Future	7.6680	7.6710	0.039	0.0000	0.0000	2,242
2010/11/03	R204 2010/11/04	9.25	Call	Bond Future	9,007.0000	8,989.0000	(0.200)	0	0	0
2010/11/03	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R204 2010/11/04	9.30	Call	Bond Future	9,275.0000	9,257.0000	(0.194)	0	0	0
2010/11/03	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R204 2010/11/04	9.20	Call	Bond Future	8,738.0000	8,720.0000	(0.206)	0	0	0
2010/11/03	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R204 2010/11/04	9.00	Call	Bond Future	7,653.0000	7,635.0000	(0.235)	0	0	0
2010/11/03	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R204 2011/02/03			Bond Future	7.7360	7.7390	0.039	0.0000	0.0000	1,876
2010/11/03	R204 2011/02/03	8.50	Call	Bond Future	4,602.0000	4,582.0000	(0.435)	0	0	0
2010/11/03	R204 2011/02/03	8.50	Put	Bond Future	240.0000	238.0000	(0.833)	0	0	0
2010/11/03	R204 2011/02/03	8.55	Call	Bond Future	4,847.0000	4,827.0000	(0.413)	0	0	0
2010/11/03	R204 2011/02/03	8.55	Put	Bond Future	208.0000	206.0000	(0.962)	0	0	0
2010/11/03	R204 2011/02/03	8.45	Call	Bond Future	4,360.0000	4,340.0000	(0.459)	0	0	0
2010/11/03	R204 2011/02/03	8.45	Put	Bond Future	277.0000	274.0000	(1.083)	0	0	0
2010/11/03	R204 2011/05/05			Bond Future	7.8130	7.8160	0.038	0.0000	0.0000	0
2010/11/03	R204 2011/05/05	8.50	Call	Bond Future	4,467.0000	4,450.0000	(0.381)	0	0	0
2010/11/03	R204 2011/05/05	8.50	Put	Bond Future	646.0000	646.0000	0.000	0	0	0
2010/11/03	R204 2011/05/05	8.55	Call	Bond Future	4,682.0000	4,664.0000	(0.384)	0	0	0
2010/11/03	R204 2011/05/05	8.55	Put	Bond Future	590.0000	589.0000	(0.169)	0	0	0
2010/11/03	R204 2011/05/05	8.45	Call	Bond Future	4,257.0000	4,239.0000	(0.423)	0	0	0
2010/11/03	R204 2011/05/05	8.45	Put	Bond Future	708.0000	707.0000	(0.141)	0	0	0
2010/11/03	R204 2011/08/04			Bond Future	7.8880	7.8910	0.038	0.0000	0.0000	0
2010/11/03	R204 2011/08/04	8.00	Call	Bond Future	2,778.0000	2,764.0000	(0.504)	0	0	0
2010/11/03	R204 2011/08/04	8.00	Put	Bond Future	2,161.0000	2,164.0000	0.139	0	0	0



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2010/11/03	R204 2011/08/04	8.05	Call	Bond Future	2,930.0000	2,917.0000	(0.444)	0	0	0
2010/11/03	R204 2011/08/04	8.05	Put	Bond Future	2,039.0000	2,043.0000	0.196	0	0	0
2010/11/03	R204 2011/08/04	7.95	Call	Bond Future	2,630.0000	2,616.0000	(0.532)	0	0	0
2010/11/03	R204 2011/08/04	7.95	Put	Bond Future	2,288.0000	2,291.0000	0.131	0	0	0
2010/11/03	R206 2010/11/04			Bond Future	6.5260	6.5500	0.368	0.0000	0.0000	0
2010/11/03	R206 2010/11/04	8.50	Call	Bond Future	5,500.0000	5,431.0000	(1.255)	0	0	0
2010/11/03	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R206 2010/11/04	8.55	Call	Bond Future	5,635.0000	5,566.0000	(1.224)	0	0	0
2010/11/03	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R206 2010/11/04	8.45	Call	Bond Future	5,366.0000	5,296.0000	(1.305)	0	0	0
2010/11/03	R206 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/03	R206 2010/11/04	7.25	Call	Bond Future	2,061.0000	1,992.0000	(3.348)	0	0	150
2010/11/03	R206 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/11/03	R206 2010/11/04	8.00	Call	Bond Future	4,142.0000	4,073.0000	(1.666)	0	0	0
2010/11/03	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/11/03	R206 2010/11/04	6.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R206 2010/11/04	6.75	Call	Bond Future	643.0000	574.0000	(10.731)	0	0	450
2010/11/03	R206 2011/02/03			Bond Future	6.5670	6.5930	0.396	0.0000	0.0000	0
2010/11/03	R206 2011/02/03	8.00	Call	Bond Future	3,742.0000	3,673.0000	(1.844)	0	0	0
2010/11/03	R206 2011/02/03	8.00	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/11/03	R206 2011/02/03	8.05	Call	Bond Future	3,869.0000	3,800.0000	(1.783)	0	0	0
2010/11/03	R206 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/11/03	R206 2011/02/03	7.95	Call	Bond Future	3,615.0000	3,546.0000	(1.909)	0	0	0
2010/11/03	R206 2011/02/03	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/11/03	R206 2011/05/05			Bond Future	6.6290	6.6580	0.437	0.0000	0.0000	0
2010/11/03	R206 2011/05/05	7.50	Call	Bond Future	2,238.0000	2,176.0000	(2.770)	0	0	0
2010/11/03	R206 2011/05/05	7.50	Put	Bond Future	128.0000	137.0000	7.031	0	0	0
2010/11/03	R206 2011/05/05	7.55	Call	Bond Future	2,343.0000	2,280.0000	(2.689)	0	0	0
2010/11/03	R206 2011/05/05	7.55	Put	Bond Future	113.0000	121.0000	7.080	0	0	0
2010/11/03	R206 2011/05/05	7.45	Call	Bond Future	2,135.0000	2,073.0000	(2.904)	0	0	0
2010/11/03	R206 2011/05/05	7.45	Put	Bond Future	144.0000	153.0000	6.250	0	0	0
2010/11/03	R206 2011/08/04			Bond Future	6.6850	6.7180	0.494	0.0000	0.0000	0
2010/11/03	R206 2011/08/04	7.00	Call	Bond Future	1,282.0000	1,235.0000	(3.666)	0	0	0
2010/11/03	R206 2011/08/04	7.00	Put	Bond Future	581.0000	608.0000	4.647	0	0	0

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2010/11/03	R206 2011/08/04	7.05	Call	Bond Future	1,353.0000	1,304.0000	(3.622)	0	0	0
2010/11/03	R206 2011/08/04	7.05	Put	Bond Future	541.0000	566.0000	4.621	0	0	0
2010/11/03	R206 2011/08/04	6.95	Call	Bond Future	1,214.0000	1,168.0000	(3.789)	0	0	0
2010/11/03	R206 2011/08/04	6.95	Put	Bond Future	624.0000	652.0000	4.487	0	0	0
2010/11/03	R207 2010/11/04			Bond Future	7.7780	7.7560	(0.283)	0.0000	0.0000	600
2010/11/03	R207 2010/11/04	9.25	Call	Bond Future	8,780.0000	8,919.0000	1.583	0	0	0
2010/11/03	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R207 2010/11/04	9.30	Call	Bond Future	9,060.0000	9,199.0000	1.534	0	0	0
2010/11/03	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R207 2010/11/04	9.20	Call	Bond Future	8,499.0000	8,638.0000	1.635	0	0	0
2010/11/03	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R207 2010/11/04	9.40	Call	Bond Future	9,616.0000	9,755.0000	1.446	0	0	0
2010/11/03	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R207 2011/02/03			Bond Future	7.8420	7.8200	(0.281)	0.0000	0.0000	1,400
2010/11/03	R207 2011/02/03	8.75	Call	Bond Future	5,588.0000	5,709.0000	2.165	0	0	0
2010/11/03	R207 2011/02/03	8.75	Put	Bond Future	173.0000	158.0000	(8.671)	0	0	0
2010/11/03	R207 2011/02/03	8.80	Call	Bond Future	5,851.0000	5,974.0000	2.102	0	0	0
2010/11/03	R207 2011/02/03	8.80	Put	Bond Future	149.0000	136.0000	(8.725)	0	0	0
2010/11/03	R207 2011/02/03	8.70	Call	Bond Future	5,327.0000	5,447.0000	2.253	0	0	0
2010/11/03	R207 2011/02/03	8.70	Put	Bond Future	200.0000	183.0000	(8.500)	0	0	0
2010/11/03	R207 2011/05/05			Bond Future	7.9160	7.8920	(0.303)	0.0000	0.0000	0
2010/11/03	R207 2011/05/05	8.50	Call	Bond Future	4,313.0000	4,417.0000	2.411	0	0	0
2010/11/03	R207 2011/05/05	8.50	Put	Bond Future	870.0000	829.0000	(4.713)	0	0	0
2010/11/03	R207 2011/05/05	8.55	Call	Bond Future	4,529.0000	4,636.0000	2.363	0	0	0
2010/11/03	R207 2011/05/05	8.55	Put	Bond Future	799.0000	761.0000	(4.756)	0	0	0
2010/11/03	R207 2011/05/05	8.45	Call	Bond Future	4,101.0000	4,203.0000	2.487	0	0	0
2010/11/03	R207 2011/05/05	8.45	Put	Bond Future	947.0000	904.0000	(4.541)	0	0	0
2010/11/03	R207 2011/08/04			Bond Future	7.9890	7.9640	(0.313)	0.0000	0.0000	0
2010/11/03	R207 2011/08/04	8.25	Call	Bond Future	3,496.0000	3,581.0000	2.431	0	0	0
2010/11/03	R207 2011/08/04	8.25	Put	Bond Future	1,977.0000	1,915.0000	(3.136)	0	0	0
2010/11/03	R207 2011/08/04	8.30	Call	Bond Future	3,671.0000	3,758.0000	2.370	0	0	0
2010/11/03	R207 2011/08/04	8.30	Put	Bond Future	1,865.0000	1,805.0000	(3.217)	0	0	0
2010/11/03	R207 2011/08/04	8.20	Call	Bond Future	3,327.0000	3,409.0000	2.465	0	0	0
2010/11/03	R207 2011/08/04	8.20	Put	Bond Future	2,097.0000	2,032.0000	(3.100)	0	0	0

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2010/11/03	R208 2010/11/04			Bond Future	7.8880	7.8510	(0.469)	0.0000	0.0000	6,325
2010/11/03	R208 2010/11/04	9.25	Call	Bond Future	8,497.0000	8,743.0000	2.895	0	0	0
2010/11/03	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R208 2010/11/04	9.30	Call	Bond Future	8,789.0000	9,035.0000	2.799	0	0	0
2010/11/03	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R208 2010/11/04	9.20	Call	Bond Future	8,204.0000	8,450.0000	2.999	0	0	0
2010/11/03	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R208 2011/02/03			Bond Future	7.9520	7.9130	(0.490)	0.0000	0.0000	5,596
2010/11/03	R208 2011/02/03	8.75	Call	Bond Future	5,272.0000	5,493.0000	4.192	0	0	0
2010/11/03	R208 2011/02/03	8.75	Put	Bond Future	265.0000	232.0000	(12.453)	0	0	0
2010/11/03	R208 2011/02/03	8.80	Call	Bond Future	5,539.0000	5,763.0000	4.044	0	0	0
2010/11/03	R208 2011/02/03	8.80	Put	Bond Future	231.0000	200.0000	(13.420)	0	0	0
2010/11/03	R208 2011/02/03	8.70	Call	Bond Future	5,008.0000	5,225.0000	4.333	0	0	0
2010/11/03	R208 2011/02/03	8.70	Put	Bond Future	305.0000	268.0000	(12.131)	0	0	0
2010/11/03	R208 2011/05/05			Bond Future	8.0200	7.9810	(0.486)	0.0000	0.0000	0
2010/11/03	R208 2011/05/05	8.50	Call	Bond Future	4,077.0000	4,250.0000	4.243	0	0	0
2010/11/03	R208 2011/05/05	8.50	Put	Bond Future	1,086.0000	1,010.0000	(6.998)	0	0	0
2010/11/03	R208 2011/05/05	8.55	Call	Bond Future	4,294.0000	4,472.0000	4.145	0	0	0
2010/11/03	R208 2011/05/05	8.55	Put	Bond Future	998.0000	928.0000	(7.014)	0	0	0
2010/11/03	R208 2011/05/05	8.45	Call	Bond Future	3,864.0000	4,033.0000	4.374	0	0	0
2010/11/03	R208 2011/05/05	8.45	Put	Bond Future	1,178.0000	1,099.0000	(6.706)	0	0	0
2010/11/03	R208 2011/08/04			Bond Future	8.0870	8.0460	(0.507)	0.0000	0.0000	0
2010/11/03	R208 2011/08/04	8.25	Call	Bond Future	3,432.0000	3,575.0000	4.167	0	0	0
2010/11/03	R208 2011/08/04	8.25	Put	Bond Future	2,424.0000	2,311.0000	(4.662)	0	0	0
2010/11/03	R208 2011/08/04	8.30	Call	Bond Future	3,606.0000	3,753.0000	4.077	0	0	0
2010/11/03	R208 2011/08/04	8.30	Put	Bond Future	2,291.0000	2,182.0000	(4.758)	0	0	0
2010/11/03	R208 2011/08/04	8.20	Call	Bond Future	3,262.0000	3,401.0000	4.261	0	0	0
2010/11/03	R208 2011/08/04	8.20	Put	Bond Future	2,562.0000	2,445.0000	(4.567)	0	0	0
2010/11/03	R209 2010/11/04			Bond Future	8.0220	7.9700	(0.648)	0.0000	0.0000	11,100
2010/11/03	R209 2010/11/04	9.00	Call	Bond Future	8,197.0000	8,674.0000	5.819	0	0	0
2010/11/03	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R209 2010/11/04	9.05	Call	Bond Future	8,580.0000	9,057.0000	5.559	0	0	0
2010/11/03	R209 2010/11/04	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/11/03	R209 2010/11/04	8.95	Call	Bond Future	7,811.0000	8,288.0000	6.107	0	0	0
2010/11/03	R209 2010/11/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R209 2010/11/04	8.50	Call	Bond Future	4,183.0000	4,659.0000	11.379	0	0	0
2010/11/03	R209 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	54
2010/11/03	R209 2010/11/04	8.25	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2010/11/03	R209 2010/11/04	8.25	Call	Bond Future	2,041.0000	2,516.0000	23.273	0	0	54
2010/11/03	R209 2010/11/04	9.25	Call	Bond Future	10,078.0000	10,555.0000	4.733	0	0	0
2010/11/03	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/11/03	R209 2010/11/04	7.75	Put	Bond Future	2,544.0000	2,067.0000	(18.750)	0	0	0
2010/11/03	R209 2010/11/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/11/03	R209 2011/02/03			Bond Future	8.0650	8.0130	(0.645)	0.0000	0.0000	23,685
2010/11/03	R209 2011/02/03	9.00	Call	Bond Future	8,081.0000	8,507.0000	5.272	0	0	0
2010/11/03	R209 2011/02/03	9.00	Put	Bond Future	287.0000	241.0000	(16.028)	0	0	0
2010/11/03	R209 2011/02/03	9.05	Call	Bond Future	8,427.0000	8,858.0000	5.115	0	0	0
2010/11/03	R209 2011/02/03	9.05	Put	Bond Future	251.0000	209.0000	(16.733)	0	0	0
2010/11/03	R209 2011/02/03	8.95	Call	Bond Future	7,734.0000	8,154.0000	5.431	0	0	0
2010/11/03	R209 2011/02/03	8.95	Put	Bond Future	325.0000	273.0000	(16.000)	0	0	0
2010/11/03	R209 2011/05/05			Bond Future	8.1110	8.0570	(0.666)	0.0000	0.0000	0
2010/11/03	R209 2011/05/05	8.50	Call	Bond Future	5,194.0000	5,520.0000	6.276	0	0	0
2010/11/03	R209 2011/05/05	8.50	Put	Bond Future	1,830.0000	1,670.0000	(8.743)	0	0	0
2010/11/03	R209 2011/05/05	8.55	Call	Bond Future	5,472.0000	5,808.0000	6.140	0	0	0
2010/11/03	R209 2011/05/05	8.55	Put	Bond Future	1,692.0000	1,542.0000	(8.865)	0	0	0
2010/11/03	R209 2011/05/05	8.45	Call	Bond Future	4,921.0000	5,238.0000	6.442	0	0	0
2010/11/03	R209 2011/05/05	8.45	Put	Bond Future	1,976.0000	1,808.0000	(8.502)	0	0	0
2010/11/03	R209 2011/08/04			Bond Future	8.1540	8.0990	(0.675)	0.0000	0.0000	0
2010/11/03	R209 2011/08/04	8.50	Call	Bond Future	5,754.0000	6,064.0000	5.388	0	0	0
2010/11/03	R209 2011/08/04	8.50	Put	Bond Future	2,779.0000	2,599.0000	(6.477)	0	0	0
2010/11/03	R209 2011/08/04	8.55	Call	Bond Future	6,012.0000	6,329.0000	5.273	0	0	0
2010/11/03	R209 2011/08/04	8.55	Put	Bond Future	2,621.0000	2,448.0000	(6.601)	0	0	0
2010/11/03	R209 2011/08/04	8.45	Call	Bond Future	5,501.0000	5,803.0000	5.490	0	0	0
2010/11/03	R209 2011/08/04	8.45	Put	Bond Future	2,945.0000	2,757.0000	(6.384)	0	0	0
2010/11/03	R209 2011/08/04	10.10	Call	Bond Future	15,015.0000	15,471.0000	3.037	0	0	0
2010/11/03	R209 2011/08/04	10.10	Put	Bond Future	348.0000	314.0000	(9.770)	0	0	0
2010/11/03	R210 2010/11/04			Bond Future	121.8081	121.7873	(0.017)	0.0000	0.0000	0

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2010/11/03	R210 2010/11/04	3.10	Call	Bond Future	118,708.0000	118,687.0000	(0.018)	0	0	0
2010/11/03	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R210 2010/11/04	3.15	Call	Bond Future	118,658.0000	118,637.0000	(0.018)	0	0	0
2010/11/03	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R210 2010/11/04	3.05	Call	Bond Future	118,758.0000	118,737.0000	(0.018)	0	0	0
2010/11/03	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R211 2010/11/04			Bond Future	2.2340	2.2370	0.134	0.0000	0.0000	0
2010/11/03	R211 2010/11/04	2.75	Call	Bond Future	2,960.0000	2,942.0000	(0.608)	0	0	0
2010/11/03	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R211 2010/11/04	2.80	Call	Bond Future	3,242.0000	3,224.0000	(0.555)	0	0	0
2010/11/03	R211 2010/11/04	2.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/03	R211 2010/11/04	2.70	Call	Bond Future	2,677.0000	2,660.0000	(0.635)	0	0	0
2010/11/03	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R211 2011/02/03			Bond Future	2.0680	2.0710	0.145	0.0000	0.0000	539
2010/11/03	R211 2011/02/03	2.50	Call	Bond Future	2,418.0000	2,401.0000	(0.703)	0	0	0
2010/11/03	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R211 2011/02/03	2.55	Call	Bond Future	2,693.0000	2,676.0000	(0.631)	0	0	0
2010/11/03	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R211 2011/02/03	2.45	Call	Bond Future	2,141.0000	2,124.0000	(0.794)	0	0	0
2010/11/03	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R212 2010/11/04			Bond Future	2.6520	2.6540	0.075	0.0000	0.0000	0
2010/11/03	R212 2010/11/04	3.00	Call	Bond Future	3,314.0000	3,295.0000	(0.573)	0	0	0
2010/11/03	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R212 2010/11/04	3.05	Call	Bond Future	3,780.0000	3,761.0000	(0.503)	0	0	0
2010/11/03	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R212 2010/11/04	2.95	Call	Bond Future	2,846.0000	2,826.0000	(0.703)	0	0	0
2010/11/03	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R212 2011/02/03			Bond Future	2.5650	2.5670	0.078	0.0000	0.0000	1,868
2010/11/03	R212 2011/02/03	3.00	Call	Bond Future	4,084.0000	4,065.0000	(0.465)	0	0	0
2010/11/03	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R212 2011/02/03	3.05	Call	Bond Future	4,541.0000	4,522.0000	(0.418)	0	0	0
2010/11/03	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	R212 2011/02/03	2.95	Call	Bond Future	3,624.0000	3,605.0000	(0.524)	0	0	0

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2010/11/03	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/03	TRT1 2010/11/04			Index Future	342.7930	343.1590	0.107	0.0000	0.0000	0
2010/11/03	TRT1 2011/02/03			Index Future	347.8750	348.2480	0.107	0.0000	0.0000	100
2010/11/03	TRT1 2011/05/05			Index Future	352.9560	353.3380	0.108	0.0000	0.0000	0
<b>Total</b>										<b>210741.00</b>