



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/11/2010

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
2010/11/04	AL7T 2010/11/04			Index Future	376.4990	376.8320	0.088	0.0000	0.0000	0
2010/11/04	AL7T 2011/02/03			Index Future	382.1580	378.2490	(1.023)	0.0000	0.0000	30
2010/11/04	ALBI 2010/11/04			Index Future	346.6450	346.8870	0.070	0.0000	0.0000	0
2010/11/04	ALBI 2011/02/03			Index Future	351.8550	347.8720	(1.132)	0.0000	0.0000	1,132
2010/11/04	ALBI 2011/05/05			Index Future	357.1000	347.8720	(2.584)	0.0000	0.0000	0
2010/11/04	CRD1 2010/11/04			Index Future	152.3540	152.7500	0.260	0.0000	0.0000	0
2010/11/04	CRD1 2011/02/03			Index Future	154.6140	155.0160	0.260	0.0000	0.0000	2
2010/11/04	CRD1 2011/05/05			Index Future	156.8730	157.2820	0.261	0.0000	0.0000	0
2010/11/04	GOVI 2010/11/04			GOVI	347.2370	347.4810	0.070	0.0000	0.0000	0
2010/11/04	GOVI 2010/11/04	329.00	Call	GOVI	182,370.0000	184,810.0000	1.338	0	0	0
2010/11/04	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/04	GOVI 2010/11/04	329.01	Call	GOVI	182,270.0000	184,710.0000	1.339	0	0	0
2010/11/04	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/04	GOVI 2010/11/04	328.99	Call	GOVI	182,470.0000	184,910.0000	1.337	0	0	0
2010/11/04	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/04	GOVI 2011/02/03			GOVI	352.4560	348.4870	(1.126)	0.0000	0.0000	202
2010/11/04	GOVI 2011/02/03	343.00	Call	GOVI	94,560.0000	54,870.0000	(41.973)	0	0	0
2010/11/04	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/04	GOVI 2011/02/03	343.01	Call	GOVI	94,460.0000	54,770.0000	(42.018)	0	0	0
2010/11/04	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/04	GOVI 2011/02/03	342.99	Call	GOVI	94,660.0000	54,970.0000	(41.929)	0	0	0
2010/11/04	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/04	GOVI 2011/05/05			GOVI	357.7100	348.4870	(2.578)	0.0000	0.0000	0
2010/11/04	GOVI 2011/05/05	349.00	Call	GOVI	87,100.0000	0.0000	(100.000)	0	0	0

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2010/11/04	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	5,130.0000	100.000	0	0	0
2010/11/04	GOVI 2011/05/05	349.01	Call	GOVI	87,000.0000	0.0000	(100.000)	0	0	0
2010/11/04	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	5,230.0000	100.000	0	0	0
2010/11/04	GOVI 2011/05/05	348.99	Call	GOVI	87,200.0000	0.0000	(100.000)	0	0	0
2010/11/04	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	5,030.0000	100.000	0	0	0
2010/11/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/04	IGOV 2011/02/03			Index Future	146.7600	144.5630	(1.497)	0.0000	0.0000	0
2010/11/04	IGOV 2011/05/05			Index Future	148.9470	144.5630	(2.943)	0.0000	0.0000	0
2010/11/04	IGOV 2011/08/04			Index Future	151.2200	144.5630	(4.402)	0.0000	0.0000	0
2010/11/04	ILBI 2010/11/04			Index Future	391.5700	397.4810	1.510	0.0000	0.0000	0
2010/11/04	ILBI 2011/02/03			Index Future	397.4270	403.3400	1.488	0.0000	0.0000	511
2010/11/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/04	JBAF 2010/11/17			Jibar Tradeable Future	5.8270	5.8160	(0.189)	0.0000	0.0000	2,500
2010/11/04	JBAF 2010/12/15			Jibar Tradeable Future	5.7030	5.6900	(0.228)	0.0000	0.0000	2,500
2010/11/04	JBAF 2011/01/19			Jibar Tradeable Future	5.6360	5.6200	(0.284)	0.0000	0.0000	0
2010/11/04	JBAF 2011/02/16			Jibar Tradeable Future	5.5670	5.5590	(0.144)	0.0000	0.0000	0
2010/11/04	JBAF 2011/03/16			Jibar Tradeable Future	5.5390	5.5300	(0.162)	0.0000	0.0000	5,500
2010/11/04	JBAF 2011/04/20			Jibar Tradeable Future	5.5170	5.5100	(0.127)	0.0000	0.0000	0
2010/11/04	JBAF 2011/06/15			Jibar Tradeable Future	5.5430	5.5200	(0.415)	0.0000	0.0000	4,500
2010/11/04	JBAF 2011/09/21			Jibar Tradeable Future	5.6570	5.6100	(0.831)	0.0000	0.0000	13,700
2010/11/04	JBAF 2011/12/21			Jibar Tradeable Future	5.8200	5.7600	(1.031)	0.0000	0.0000	5,200
2010/11/04	JBAF 2012/03/20			Jibar Tradeable Future	6.0270	5.9700	(0.946)	0.0000	0.0000	0

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2010/11/04	JBAF 2012/06/20			Jibar Tradeable Future	6.2640	6.2100	(0.862)	0.0000	0.0000	0
2010/11/04	JBAF 2012/09/19			Jibar Tradeable Future	6.4450	6.3900	(0.853)	0.0000	0.0000	40,000
2010/11/04	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/11/04	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/04	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/04	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/04	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/04	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/04	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/04	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/11/04	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/11/04	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/11/04	OTH1 2010/11/04			Index Future	343.0820	343.3100	0.066	0.0000	0.0000	0
2010/11/04	OTH1 2011/02/03			Index Future	348.2380	344.1820	(1.165)	0.0000	0.0000	3
2010/11/04	OTH1 2011/05/05			Index Future	353.4290	344.1820	(2.616)	0.0000	0.0000	0
2010/11/04	R157 2010/11/04			Bond Future	6.9710	6.9500	(0.301)	0.0000	0.0000	0
2010/11/04	R157 2010/11/04	8.50	Call	Bond Future	6,945.0000	7,044.0000	1.425	0	0	0
2010/11/04	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R157 2010/11/04	8.55	Call	Bond Future	7,164.0000	7,263.0000	1.382	0	0	0
2010/11/04	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R157 2010/11/04	8.45	Call	Bond Future	6,726.0000	6,825.0000	1.472	0	0	0
2010/11/04	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R157 2010/11/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R157 2010/11/04	7.50	Call	Bond Future	2,460.0000	2,559.0000	4.024	0	0	0
2010/11/04	R157 2011/02/03			Bond Future	7.0380	7.3890	4.987	0.0000	0.0000	6,186
2010/11/04	R157 2011/02/03	7.90	Call	Bond Future	3,864.0000	2,511.0000	(35.016)	0	0	0
2010/11/04	R157 2011/02/03	7.90	Put	Bond Future	94.0000	294.0000	212.766	0	0	0
2010/11/04	R157 2011/02/03	7.95	Call	Bond Future	4,063.0000	2,685.0000	(33.916)	0	0	0
2010/11/04	R157 2011/02/03	7.95	Put	Bond Future	79.0000	254.0000	221.519	0	0	0
2010/11/04	R157 2011/02/03	7.85	Call	Bond Future	3,667.0000	2,340.0000	(36.188)	0	0	0

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2010/11/04	R157 2011/02/03	7.85	Put	Bond Future	112.0000	338.0000	201.786	0	0	0
2010/11/04	R157 2011/05/05			Bond Future	7.1120	7.9410	11.656	0.0000	0.0000	705
2010/11/04	R157 2011/05/05	7.75	Call	Bond Future	3,069.0000	972.0000	(68.328)	0	0	0
2010/11/04	R157 2011/05/05	7.75	Put	Bond Future	417.0000	1,752.0000	320.144	0	0	0
2010/11/04	R157 2011/05/05	7.80	Call	Bond Future	3,232.0000	1,060.0000	(67.203)	0	0	0
2010/11/04	R157 2011/05/05	7.80	Put	Bond Future	376.0000	1,635.0000	334.840	0	0	0
2010/11/04	R157 2011/05/05	7.70	Call	Bond Future	2,908.0000	889.0000	(69.429)	0	0	0
2010/11/04	R157 2011/05/05	7.70	Put	Bond Future	461.0000	1,874.0000	306.508	0	0	0
2010/11/04	R157 2011/05/05	7.65	Call	Bond Future	2,751.0000	811.0000	(70.520)	0	0	0
2010/11/04	R157 2011/05/05	7.65	Put	Bond Future	510.0000	2,002.0000	292.549	0	0	0
2010/11/04	R157 2011/08/04			Bond Future	7.1820	8.5740	19.382	0.0000	0.0000	0
2010/11/04	R157 2011/08/04	7.50	Call	Bond Future	2,363.0000	332.0000	(85.950)	0	0	0
2010/11/04	R157 2011/08/04	7.50	Put	Bond Future	1,109.0000	4,447.0000	300.992	0	0	0
2010/11/04	R157 2011/08/04	7.55	Call	Bond Future	2,488.0000	365.0000	(85.330)	0	0	0
2010/11/04	R157 2011/08/04	7.55	Put	Bond Future	1,039.0000	4,284.0000	312.320	0	0	0
2010/11/04	R157 2011/08/04	7.45	Call	Bond Future	2,242.0000	301.0000	(86.574)	0	0	0
2010/11/04	R157 2011/08/04	7.45	Put	Bond Future	1,184.0000	4,612.0000	289.527	0	0	0
2010/11/04	R186 2010/11/04			Bond Future	7.9360	7.9300	(0.076)	0.0000	0.0000	0
2010/11/04	R186 2010/11/04	9.25	Call	Bond Future	12,727.0000	12,790.0000	0.495	0	0	0
2010/11/04	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R186 2010/11/04	9.30	Call	Bond Future	13,172.0000	13,235.0000	0.478	0	0	0
2010/11/04	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R186 2010/11/04	9.20	Call	Bond Future	12,279.0000	12,342.0000	0.513	0	0	0
2010/11/04	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R186 2010/11/04	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R186 2010/11/04	8.75	Call	Bond Future	8,123.0000	8,186.0000	0.776	0	0	0
2010/11/04	R186 2011/02/03			Bond Future	7.9900	8.1420	1.902	0.0000	0.0000	23,682
2010/11/04	R186 2011/02/03	9.00	Call	Bond Future	10,051.0000	8,629.0000	(14.148)	0	0	0
2010/11/04	R186 2011/02/03	9.00	Put	Bond Future	241.0000	373.0000	54.772	0	0	0
2010/11/04	R186 2011/02/03	9.05	Call	Bond Future	10,473.0000	9,037.0000	(13.711)	0	0	0
2010/11/04	R186 2011/02/03	9.05	Put	Bond Future	208.0000	326.0000	56.731	0	0	0
2010/11/04	R186 2011/02/03	8.95	Call	Bond Future	9,630.0000	8,226.0000	(14.579)	0	0	0
2010/11/04	R186 2011/02/03	8.95	Put	Bond Future	278.0000	428.0000	53.957	0	0	0
2010/11/04	R186 2011/02/03	7.75	Put	Bond Future	4,123.0000	5,166.0000	25.297	0	0	0

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2010/11/04	R186 2011/02/03	7.75	Call	Bond Future	1,609.0000	1,098.0000	(31.759)	0	0	3,000
2010/11/04	R186 2011/05/05			Bond Future	8.0500	8.3910	4.236	0.0000	0.0000	0
2010/11/04	R186 2011/05/05	8.75	Call	Bond Future	8,071.0000	5,614.0000	(30.442)	0	0	0
2010/11/04	R186 2011/05/05	8.75	Put	Bond Future	1,258.0000	2,192.0000	74.245	0	0	0
2010/11/04	R186 2011/05/05	8.80	Call	Bond Future	8,433.0000	5,921.0000	(29.788)	0	0	0
2010/11/04	R186 2011/05/05	8.80	Put	Bond Future	1,155.0000	2,033.0000	76.017	0	0	0
2010/11/04	R186 2011/05/05	8.70	Call	Bond Future	7,714.0000	5,315.0000	(31.099)	0	0	0
2010/11/04	R186 2011/05/05	8.70	Put	Bond Future	1,369.0000	2,360.0000	72.389	0	0	0
2010/11/04	R186 2011/05/05	8.00	Put	Bond Future	3,945.0000	5,903.0000	49.632	0	0	0
2010/11/04	R186 2011/05/05	8.00	Call	Bond Future	3,436.0000	2,004.0000	(41.676)	0	0	5,500
2010/11/04	R186 2011/08/04			Bond Future	8.1070	8.6540	6.747	0.0000	0.0000	0
2010/11/04	R186 2011/08/04	8.25	Call	Bond Future	5,361.0000	2,836.0000	(47.099)	0	0	0
2010/11/04	R186 2011/08/04	8.25	Put	Bond Future	3,946.0000	6,707.0000	69.970	0	0	0
2010/11/04	R186 2011/08/04	8.30	Call	Bond Future	5,635.0000	3,020.0000	(46.406)	0	0	0
2010/11/04	R186 2011/08/04	8.30	Put	Bond Future	3,731.0000	6,401.0000	71.563	0	0	0
2010/11/04	R186 2011/08/04	8.20	Call	Bond Future	5,094.0000	2,659.0000	(47.801)	0	0	0
2010/11/04	R186 2011/08/04	8.20	Put	Bond Future	4,171.0000	7,022.0000	68.353	0	0	0
2010/11/04	R189 2010/11/04			Bond Future	209.6308	209.7050	0.035	0.0000	0.0000	0
2010/11/04	R189 2010/11/04	1.75	Call	Bond Future	207,881.0000	207,955.0000	0.036	0	0	0
2010/11/04	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R189 2010/11/04	1.80	Call	Bond Future	207,831.0000	207,905.0000	0.036	0	0	0
2010/11/04	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R189 2010/11/04	1.70	Call	Bond Future	207,931.0000	208,005.0000	0.036	0	0	0
2010/11/04	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R197 2010/11/04			Bond Future	226.3851	226.3720	(0.006)	0.0000	0.0000	0
2010/11/04	R197 2010/11/04	3.05	Call	Bond Future	223,335.0000	223,322.0000	(0.006)	0	0	0
2010/11/04	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R197 2010/11/04	3.10	Call	Bond Future	223,285.0000	223,272.0000	(0.006)	0	0	0
2010/11/04	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R197 2010/11/04	3.00	Call	Bond Future	223,385.0000	223,372.0000	(0.006)	0	0	0
2010/11/04	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R201 2010/11/04			Bond Future	6.7710	6.7500	(0.310)	0.0000	0.0000	0
2010/11/04	R201 2010/11/04	8.50	Call	Bond Future	6,155.0000	6,233.0000	1.267	0	0	0

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2010/11/04	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R201 2010/11/04	8.55	Call	Bond Future	6,327.0000	6,404.0000	1.217	0	0	0
2010/11/04	R201 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/11/04	R201 2010/11/04	8.45	Call	Bond Future	5,983.0000	6,061.0000	1.304	0	0	0
2010/11/04	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R201 2010/11/04	7.50	Call	Bond Future	2,650.0000	2,728.0000	2.943	0	0	0
2010/11/04	R201 2010/11/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R201 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R201 2010/11/04	7.25	Call	Bond Future	1,750.0000	1,828.0000	4.457	0	0	0
2010/11/04	R201 2010/11/04	8.00	Call	Bond Future	4,421.0000	4,499.0000	1.764	0	0	0
2010/11/04	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R201 2010/11/04	6.75	Put	Bond Future	119.0000	0.0000	(100.000)	0	0	0
2010/11/04	R201 2010/11/04	6.75	Call	Bond Future	41.0000	0.0000	(100.000)	0	0	0
2010/11/04	R201 2011/02/03			Bond Future	6.8240	7.2070	5.613	0.0000	0.0000	639
2010/11/04	R201 2011/02/03	8.00	Call	Bond Future	4,013.0000	2,748.0000	(31.523)	0	0	0
2010/11/04	R201 2011/02/03	8.00	Put	Bond Future	14.0000	72.0000	414.286	0	0	0
2010/11/04	R201 2011/02/03	8.05	Call	Bond Future	4,176.0000	2,901.0000	(30.532)	0	0	0
2010/11/04	R201 2011/02/03	8.05	Put	Bond Future	12.0000	60.0000	400.000	0	0	0
2010/11/04	R201 2011/02/03	7.95	Call	Bond Future	3,850.0000	2,596.0000	(32.571)	0	0	0
2010/11/04	R201 2011/02/03	7.95	Put	Bond Future	18.0000	87.0000	383.333	0	0	0
2010/11/04	R201 2011/05/05			Bond Future	6.8900	7.8020	13.237	0.0000	0.0000	0
2010/11/04	R201 2011/05/05	7.75	Call	Bond Future	2,950.0000	930.0000	(68.475)	0	0	0
2010/11/04	R201 2011/05/05	7.75	Put	Bond Future	186.0000	1,094.0000	488.172	0	0	0
2010/11/04	R201 2011/05/05	7.80	Call	Bond Future	3,088.0000	1,008.0000	(67.358)	0	0	0
2010/11/04	R201 2011/05/05	7.80	Put	Bond Future	166.0000	1,014.0000	510.843	0	0	0
2010/11/04	R201 2011/05/05	7.70	Call	Bond Future	2,814.0000	855.0000	(69.616)	0	0	0
2010/11/04	R201 2011/05/05	7.70	Put	Bond Future	208.0000	1,178.0000	466.346	0	0	0
2010/11/04	R201 2011/08/04			Bond Future	6.9530	8.4940	22.163	0.0000	0.0000	0
2010/11/04	R201 2011/08/04	7.25	Call	Bond Future	1,696.0000	144.0000	(91.509)	0	0	0
2010/11/04	R201 2011/08/04	7.25	Put	Bond Future	794.0000	3,818.0000	380.856	0	0	0
2010/11/04	R201 2011/08/04	7.30	Call	Bond Future	1,806.0000	168.0000	(90.698)	0	0	0
2010/11/04	R201 2011/08/04	7.30	Put	Bond Future	754.0000	3,691.0000	389.523	0	0	0
2010/11/04	R201 2011/08/04	7.20	Call	Bond Future	1,602.0000	129.0000	(91.948)	0	0	0
2010/11/04	R201 2011/08/04	7.20	Put	Bond Future	852.0000	3,954.0000	364.085	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
2010/11/04	R202 2010/11/04			Bond Future	0.5750	0.5760	0.174	0.0000	0.0000	0
2010/11/04	R202 2010/11/04	3.05	Call	Bond Future	55,457.0000	55,428.0000	(0.052)	0	0	0
2010/11/04	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R202 2010/11/04	3.10	Call	Bond Future	56,311.0000	56,282.0000	(0.051)	0	0	0
2010/11/04	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R202 2010/11/04	3.00	Call	Bond Future	54,595.0000	54,566.0000	(0.053)	0	0	0
2010/11/04	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R202 2011/05/05			Bond Future	0.4480	0.6210	38.616	0.0000	0.0000	6,500
2010/11/04	R202 2011/05/05	2.05	Call	Bond Future	39,192.0000	34,309.0000	(12.459)	0	0	0
2010/11/04	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R202 2011/05/05	2.10	Call	Bond Future	40,220.0000	35,337.0000	(12.141)	0	0	0
2010/11/04	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R202 2011/05/05	2.00	Call	Bond Future	38,154.0000	33,270.0000	(12.801)	0	0	0
2010/11/04	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R203 2010/11/04			Bond Future	7.5560	7.5400	(0.212)	0.0000	0.0000	0
2010/11/04	R203 2010/11/04	9.25	Call	Bond Future	8,652.0000	8,738.0000	0.994	0	0	0
2010/11/04	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R203 2010/11/04	9.30	Call	Bond Future	8,893.0000	8,980.0000	0.978	0	0	0
2010/11/04	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R203 2010/11/04	9.20	Call	Bond Future	8,410.0000	8,496.0000	1.023	0	0	0
2010/11/04	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R203 2011/02/03			Bond Future	7.6320	7.8470	2.817	0.0000	0.0000	1,402
2010/11/04	R203 2011/02/03	8.50	Call	Bond Future	4,556.0000	3,579.0000	(21.444)	0	0	0
2010/11/04	R203 2011/02/03	8.50	Put	Bond Future	155.0000	290.0000	87.097	0	0	0
2010/11/04	R203 2011/02/03	8.55	Call	Bond Future	4,781.0000	3,788.0000	(20.770)	0	0	0
2010/11/04	R203 2011/02/03	8.55	Put	Bond Future	134.0000	253.0000	88.806	0	0	0
2010/11/04	R203 2011/02/03	8.45	Call	Bond Future	4,334.0000	3,374.0000	(22.150)	0	0	0
2010/11/04	R203 2011/02/03	8.45	Put	Bond Future	180.0000	333.0000	85.000	0	0	0
2010/11/04	R203 2011/05/05			Bond Future	7.7130	8.2510	6.975	0.0000	0.0000	0
2010/11/04	R203 2011/05/05	8.25	Call	Bond Future	3,416.0000	1,751.0000	(48.741)	0	0	0
2010/11/04	R203 2011/05/05	8.25	Put	Bond Future	759.0000	1,756.0000	131.357	0	0	0
2010/11/04	R203 2011/05/05	8.30	Call	Bond Future	3,596.0000	1,877.0000	(47.803)	0	0	0
2010/11/04	R203 2011/05/05	8.30	Put	Bond Future	696.0000	1,639.0000	135.489	0	0	0
2010/11/04	R203 2011/05/05	8.20	Call	Bond Future	3,240.0000	1,630.0000	(49.691)	0	0	0

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2010/11/04	R203 2011/05/05	8.20	Put	Bond Future	827.0000	1,879.0000	127.207	0	0	0
2010/11/04	R203 2011/08/04			Bond Future	7.7910	8.6940	11.590	0.0000	0.0000	0
2010/11/04	R203 2011/08/04	8.00	Call	Bond Future	2,718.0000	885.0000	(67.439)	0	0	0
2010/11/04	R203 2011/08/04	8.00	Put	Bond Future	1,711.0000	4,142.0000	142.081	0	0	0
2010/11/04	R203 2011/08/04	8.05	Call	Bond Future	2,859.0000	954.0000	(66.632)	0	0	0
2010/11/04	R203 2011/08/04	8.05	Put	Bond Future	1,613.0000	3,972.0000	146.249	0	0	0
2010/11/04	R203 2011/08/04	7.95	Call	Bond Future	2,580.0000	820.0000	(68.217)	0	0	0
2010/11/04	R203 2011/08/04	7.95	Put	Bond Future	1,813.0000	4,317.0000	138.114	0	0	0
2010/11/04	R204 2010/11/04			Bond Future	7.6710	7.6650	(0.078)	0.0000	0.0000	0
2010/11/04	R204 2010/11/04	9.25	Call	Bond Future	8,989.0000	9,025.0000	0.400	0	0	0
2010/11/04	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R204 2010/11/04	9.30	Call	Bond Future	9,257.0000	9,293.0000	0.389	0	0	0
2010/11/04	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R204 2010/11/04	9.20	Call	Bond Future	8,720.0000	8,756.0000	0.413	0	0	0
2010/11/04	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R204 2010/11/04	9.00	Call	Bond Future	7,635.0000	7,671.0000	0.472	0	0	0
2010/11/04	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R204 2011/02/03			Bond Future	7.7390	7.9260	2.416	0.0000	0.0000	1,876
2010/11/04	R204 2011/02/03	8.50	Call	Bond Future	4,582.0000	3,655.0000	(20.231)	0	0	0
2010/11/04	R204 2011/02/03	8.50	Put	Bond Future	238.0000	401.0000	68.487	0	0	0
2010/11/04	R204 2011/02/03	8.55	Call	Bond Future	4,827.0000	3,882.0000	(19.577)	0	0	0
2010/11/04	R204 2011/02/03	8.55	Put	Bond Future	206.0000	351.0000	70.388	0	0	0
2010/11/04	R204 2011/02/03	8.45	Call	Bond Future	4,340.0000	3,432.0000	(20.922)	0	0	0
2010/11/04	R204 2011/02/03	8.45	Put	Bond Future	274.0000	456.0000	66.423	0	0	0
2010/11/04	R204 2011/05/05			Bond Future	7.8160	8.2830	5.975	0.0000	0.0000	0
2010/11/04	R204 2011/05/05	8.50	Call	Bond Future	4,450.0000	2,617.0000	(41.191)	0	0	0
2010/11/04	R204 2011/05/05	8.50	Put	Bond Future	646.0000	1,430.0000	121.362	0	0	0
2010/11/04	R204 2011/05/05	8.55	Call	Bond Future	4,664.0000	2,783.0000	(40.330)	0	0	0
2010/11/04	R204 2011/05/05	8.55	Put	Bond Future	589.0000	1,325.0000	124.958	0	0	0
2010/11/04	R204 2011/05/05	8.45	Call	Bond Future	4,239.0000	2,456.0000	(42.062)	0	0	0
2010/11/04	R204 2011/05/05	8.45	Put	Bond Future	707.0000	1,541.0000	117.963	0	0	0
2010/11/04	R204 2011/08/04			Bond Future	7.8910	8.6690	9.859	0.0000	0.0000	0
2010/11/04	R204 2011/08/04	8.00	Call	Bond Future	2,764.0000	1,019.0000	(63.133)	0	0	0
2010/11/04	R204 2011/08/04	8.00	Put	Bond Future	2,164.0000	4,606.0000	112.847	0	0	0

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2010/11/04	R204 2011/08/04	8.05	Call	Bond Future	2,917.0000	1,098.0000	(62.359)	0	0	0
2010/11/04	R204 2011/08/04	8.05	Put	Bond Future	2,043.0000	4,411.0000	115.908	0	0	0
2010/11/04	R204 2011/08/04	7.95	Call	Bond Future	2,616.0000	943.0000	(63.953)	0	0	0
2010/11/04	R204 2011/08/04	7.95	Put	Bond Future	2,291.0000	4,805.0000	109.734	0	0	0
2010/11/04	R206 2010/11/04			Bond Future	6.5500	6.5250	(0.382)	0.0000	0.0000	0
2010/11/04	R206 2010/11/04	8.50	Call	Bond Future	5,431.0000	5,503.0000	1.326	0	0	0
2010/11/04	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R206 2010/11/04	8.55	Call	Bond Future	5,566.0000	5,638.0000	1.294	0	0	0
2010/11/04	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R206 2010/11/04	8.45	Call	Bond Future	5,296.0000	5,368.0000	1.360	0	0	0
2010/11/04	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R206 2010/11/04	7.25	Call	Bond Future	1,992.0000	2,064.0000	3.614	0	0	0
2010/11/04	R206 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R206 2010/11/04	8.00	Call	Bond Future	4,073.0000	4,145.0000	1.768	0	0	0
2010/11/04	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R206 2010/11/04	6.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R206 2010/11/04	6.75	Call	Bond Future	574.0000	646.0000	12.544	0	0	0
2010/11/04	R206 2011/02/03			Bond Future	6.5930	7.0970	7.644	0.0000	0.0000	0
2010/11/04	R206 2011/02/03	8.00	Call	Bond Future	3,673.0000	2,369.0000	(35.502)	0	0	0
2010/11/04	R206 2011/02/03	8.00	Put	Bond Future	3.0000	33.0000	1000.000	0	0	0
2010/11/04	R206 2011/02/03	8.05	Call	Bond Future	3,800.0000	2,490.0000	(34.474)	0	0	0
2010/11/04	R206 2011/02/03	8.05	Put	Bond Future	2.0000	26.0000	1200.000	0	0	0
2010/11/04	R206 2011/02/03	7.95	Call	Bond Future	3,546.0000	2,249.0000	(36.576)	0	0	0
2010/11/04	R206 2011/02/03	7.95	Put	Bond Future	3.0000	40.0000	1233.333	0	0	0
2010/11/04	R206 2011/05/05			Bond Future	6.6580	7.8470	17.858	0.0000	0.0000	0
2010/11/04	R206 2011/05/05	7.50	Call	Bond Future	2,176.0000	403.0000	(81.480)	0	0	0
2010/11/04	R206 2011/05/05	7.50	Put	Bond Future	137.0000	1,229.0000	797.080	0	0	0
2010/11/04	R206 2011/05/05	7.55	Call	Bond Future	2,280.0000	445.0000	(80.482)	0	0	0
2010/11/04	R206 2011/05/05	7.55	Put	Bond Future	121.0000	1,151.0000	851.240	0	0	0
2010/11/04	R206 2011/05/05	7.45	Call	Bond Future	2,073.0000	364.0000	(82.441)	0	0	0
2010/11/04	R206 2011/05/05	7.45	Put	Bond Future	153.0000	1,309.0000	755.556	0	0	0
2010/11/04	R206 2011/08/04			Bond Future	6.7180	8.7720	30.575	0.0000	0.0000	0
2010/11/04	R206 2011/08/04	7.00	Call	Bond Future	1,235.0000	34.0000	(97.247)	0	0	0
2010/11/04	R206 2011/08/04	7.00	Put	Bond Future	608.0000	3,865.0000	535.691	0	0	0

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2010/11/04	R206 2011/08/04	7.05	Call	Bond Future	1,304.0000	38.0000	(97.086)	0	0	0
2010/11/04	R206 2011/08/04	7.05	Put	Bond Future	566.0000	3,758.0000	563.958	0	0	0
2010/11/04	R206 2011/08/04	6.95	Call	Bond Future	1,168.0000	29.0000	(97.517)	0	0	0
2010/11/04	R206 2011/08/04	6.95	Put	Bond Future	652.0000	3,971.0000	509.049	0	0	0
2010/11/04	R207 2010/11/04			Bond Future	7.7560	7.7400	(0.206)	0.0000	0.0000	0
2010/11/04	R207 2010/11/04	9.25	Call	Bond Future	8,919.0000	9,021.0000	1.144	0	0	0
2010/11/04	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R207 2010/11/04	9.30	Call	Bond Future	9,199.0000	9,301.0000	1.109	0	0	0
2010/11/04	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R207 2010/11/04	9.20	Call	Bond Future	8,638.0000	8,740.0000	1.181	0	0	0
2010/11/04	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R207 2010/11/04	9.40	Call	Bond Future	9,755.0000	9,857.0000	1.046	0	0	0
2010/11/04	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R207 2011/02/03			Bond Future	7.8200	7.9860	2.123	0.0000	0.0000	1,400
2010/11/04	R207 2011/02/03	8.75	Call	Bond Future	5,709.0000	4,788.0000	(16.132)	0	0	0
2010/11/04	R207 2011/02/03	8.75	Put	Bond Future	158.0000	258.0000	63.291	0	0	0
2010/11/04	R207 2011/02/03	8.80	Call	Bond Future	5,974.0000	5,040.0000	(15.634)	0	0	0
2010/11/04	R207 2011/02/03	8.80	Put	Bond Future	136.0000	224.0000	64.706	0	0	0
2010/11/04	R207 2011/02/03	8.70	Call	Bond Future	5,447.0000	4,538.0000	(16.688)	0	0	0
2010/11/04	R207 2011/02/03	8.70	Put	Bond Future	183.0000	296.0000	61.749	0	0	0
2010/11/04	R207 2011/05/05			Bond Future	7.8920	8.3070	5.258	0.0000	0.0000	0
2010/11/04	R207 2011/05/05	8.50	Call	Bond Future	4,417.0000	2,740.0000	(37.967)	0	0	0
2010/11/04	R207 2011/05/05	8.50	Put	Bond Future	829.0000	1,620.0000	95.416	0	0	0
2010/11/04	R207 2011/05/05	8.55	Call	Bond Future	4,636.0000	2,913.0000	(37.166)	0	0	0
2010/11/04	R207 2011/05/05	8.55	Put	Bond Future	761.0000	1,505.0000	97.766	0	0	0
2010/11/04	R207 2011/05/05	8.45	Call	Bond Future	4,203.0000	2,573.0000	(38.782)	0	0	0
2010/11/04	R207 2011/05/05	8.45	Put	Bond Future	904.0000	1,741.0000	92.588	0	0	0
2010/11/04	R207 2011/08/04			Bond Future	7.9640	8.6560	8.689	0.0000	0.0000	0
2010/11/04	R207 2011/08/04	8.25	Call	Bond Future	3,581.0000	1,614.0000	(54.929)	0	0	0
2010/11/04	R207 2011/08/04	8.25	Put	Bond Future	1,915.0000	3,917.0000	104.543	0	0	0
2010/11/04	R207 2011/08/04	8.30	Call	Bond Future	3,758.0000	1,723.0000	(54.151)	0	0	0
2010/11/04	R207 2011/08/04	8.30	Put	Bond Future	1,805.0000	3,738.0000	107.091	0	0	0
2010/11/04	R207 2011/08/04	8.20	Call	Bond Future	3,409.0000	1,510.0000	(55.705)	0	0	0
2010/11/04	R207 2011/08/04	8.20	Put	Bond Future	2,032.0000	4,101.0000	101.821	0	0	0

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2010/11/04	R208 2010/11/04			Bond Future	7.8510	7.8300	(0.267)	0.0000	0.0000	0
2010/11/04	R208 2010/11/04	9.25	Call	Bond Future	8,743.0000	8,883.0000	1.601	0	0	0
2010/11/04	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R208 2010/11/04	9.30	Call	Bond Future	9,035.0000	9,175.0000	1.550	0	0	0
2010/11/04	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R208 2010/11/04	9.20	Call	Bond Future	8,450.0000	8,590.0000	1.657	0	0	0
2010/11/04	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R208 2011/02/03			Bond Future	7.9130	8.0460	1.681	0.0000	0.0000	5,596
2010/11/04	R208 2011/02/03	8.75	Call	Bond Future	5,493.0000	4,733.0000	(13.836)	0	0	0
2010/11/04	R208 2011/02/03	8.75	Put	Bond Future	232.0000	335.0000	44.397	0	0	0
2010/11/04	R208 2011/02/03	8.80	Call	Bond Future	5,763.0000	4,993.0000	(13.361)	0	0	0
2010/11/04	R208 2011/02/03	8.80	Put	Bond Future	200.0000	293.0000	46.500	0	0	0
2010/11/04	R208 2011/02/03	8.70	Call	Bond Future	5,225.0000	4,478.0000	(14.297)	0	0	0
2010/11/04	R208 2011/02/03	8.70	Put	Bond Future	268.0000	383.0000	42.910	0	0	0
2010/11/04	R208 2011/05/05			Bond Future	7.9810	8.3370	4.461	0.0000	0.0000	0
2010/11/04	R208 2011/05/05	8.50	Call	Bond Future	4,250.0000	2,774.0000	(34.729)	0	0	0
2010/11/04	R208 2011/05/05	8.50	Put	Bond Future	1,010.0000	1,772.0000	75.446	0	0	0
2010/11/04	R208 2011/05/05	8.55	Call	Bond Future	4,472.0000	2,953.0000	(33.967)	0	0	0
2010/11/04	R208 2011/05/05	8.55	Put	Bond Future	928.0000	1,647.0000	77.478	0	0	0
2010/11/04	R208 2011/05/05	8.45	Call	Bond Future	4,033.0000	2,601.0000	(35.507)	0	0	0
2010/11/04	R208 2011/05/05	8.45	Put	Bond Future	1,099.0000	1,905.0000	73.339	0	0	0
2010/11/04	R208 2011/08/04			Bond Future	8.0460	8.6480	7.482	0.0000	0.0000	0
2010/11/04	R208 2011/08/04	8.25	Call	Bond Future	3,575.0000	1,796.0000	(49.762)	0	0	0
2010/11/04	R208 2011/08/04	8.25	Put	Bond Future	2,311.0000	4,199.0000	81.696	0	0	0
2010/11/04	R208 2011/08/04	8.30	Call	Bond Future	3,753.0000	1,912.0000	(49.054)	0	0	0
2010/11/04	R208 2011/08/04	8.30	Put	Bond Future	2,182.0000	4,008.0000	83.685	0	0	0
2010/11/04	R208 2011/08/04	8.20	Call	Bond Future	3,401.0000	1,684.0000	(50.485)	0	0	0
2010/11/04	R208 2011/08/04	8.20	Put	Bond Future	2,445.0000	4,394.0000	79.714	0	0	0
2010/11/04	R209 2010/11/04			Bond Future	7.9700	7.9700	0.000	0.0000	0.0000	0
2010/11/04	R209 2010/11/04	9.00	Call	Bond Future	8,674.0000	8,674.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	9.05	Call	Bond Future	9,057.0000	9,057.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/11/04	R209 2010/11/04	8.95	Call	Bond Future	8,288.0000	8,288.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	8.50	Call	Bond Future	4,659.0000	4,659.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	8.25	Call	Bond Future	2,516.0000	2,516.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	9.25	Call	Bond Future	10,555.0000	10,555.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	7.75	Put	Bond Future	2,067.0000	2,067.0000	0.000	0	0	0
2010/11/04	R209 2010/11/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R209 2011/02/03			Bond Future	8.0130	8.1230	1.373	0.0000	0.0000	23,685
2010/11/04	R209 2011/02/03	9.00	Call	Bond Future	8,507.0000	7,599.0000	(10.674)	0	0	0
2010/11/04	R209 2011/02/03	9.00	Put	Bond Future	241.0000	326.0000	35.270	0	0	0
2010/11/04	R209 2011/02/03	9.05	Call	Bond Future	8,858.0000	7,941.0000	(10.352)	0	0	0
2010/11/04	R209 2011/02/03	9.05	Put	Bond Future	209.0000	286.0000	36.842	0	0	0
2010/11/04	R209 2011/02/03	8.95	Call	Bond Future	8,154.0000	7,257.0000	(11.001)	0	0	0
2010/11/04	R209 2011/02/03	8.95	Put	Bond Future	273.0000	370.0000	35.531	0	0	0
2010/11/04	R209 2011/05/05			Bond Future	8.0570	8.3080	3.115	0.0000	0.0000	0
2010/11/04	R209 2011/05/05	8.50	Call	Bond Future	5,520.0000	4,067.0000	(26.322)	0	0	0
2010/11/04	R209 2011/05/05	8.50	Put	Bond Future	1,670.0000	2,435.0000	45.808	0	0	0
2010/11/04	R209 2011/05/05	8.55	Call	Bond Future	5,808.0000	4,312.0000	(25.758)	0	0	0
2010/11/04	R209 2011/05/05	8.55	Put	Bond Future	1,542.0000	2,264.0000	46.822	0	0	0
2010/11/04	R209 2011/05/05	8.45	Call	Bond Future	5,238.0000	3,828.0000	(26.919)	0	0	0
2010/11/04	R209 2011/05/05	8.45	Put	Bond Future	1,808.0000	2,616.0000	44.690	0	0	0
2010/11/04	R209 2011/08/04			Bond Future	8.0990	8.5010	4.964	0.0000	0.0000	0
2010/11/04	R209 2011/08/04	8.50	Call	Bond Future	6,064.0000	4,002.0000	(34.004)	0	0	0
2010/11/04	R209 2011/08/04	8.50	Put	Bond Future	2,599.0000	4,010.0000	54.290	0	0	0
2010/11/04	R209 2011/08/04	8.55	Call	Bond Future	6,329.0000	4,212.0000	(33.449)	0	0	0
2010/11/04	R209 2011/08/04	8.55	Put	Bond Future	2,448.0000	3,805.0000	55.433	0	0	0
2010/11/04	R209 2011/08/04	8.45	Call	Bond Future	5,803.0000	3,797.0000	(34.568)	0	0	0
2010/11/04	R209 2011/08/04	8.45	Put	Bond Future	2,757.0000	4,224.0000	53.210	0	0	0
2010/11/04	R209 2011/08/04	10.10	Call	Bond Future	15,471.0000	12,281.0000	(20.619)	0	0	0
2010/11/04	R209 2011/08/04	10.10	Put	Bond Future	314.0000	598.0000	90.446	0	0	0
2010/11/04	R210 2010/11/04			Bond Future	121.7873	121.7802	(0.006)	0.0000	0.0000	0

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2010/11/04	R210 2010/11/04	3.10	Call	Bond Future	118,687.0000	118,680.0000	(0.006)	0	0	0
2010/11/04	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R210 2010/11/04	3.15	Call	Bond Future	118,637.0000	118,630.0000	(0.006)	0	0	0
2010/11/04	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R210 2010/11/04	3.05	Call	Bond Future	118,737.0000	118,730.0000	(0.006)	0	0	0
2010/11/04	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R211 2010/11/04			Bond Future	2.2370	2.2180	(0.849)	0.0000	0.0000	0
2010/11/04	R211 2010/11/04	2.75	Call	Bond Future	2,942.0000	3,053.0000	3.773	0	0	0
2010/11/04	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R211 2010/11/04	2.80	Call	Bond Future	3,224.0000	3,335.0000	3.443	0	0	0
2010/11/04	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R211 2010/11/04	2.70	Call	Bond Future	2,660.0000	2,771.0000	4.173	0	0	0
2010/11/04	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R211 2011/02/03			Bond Future	2.0710	2.3250	12.265	0.0000	0.0000	539
2010/11/04	R211 2011/02/03	2.50	Call	Bond Future	2,401.0000	971.0000	(59.559)	0	0	0
2010/11/04	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R211 2011/02/03	2.55	Call	Bond Future	2,676.0000	1,247.0000	(53.401)	0	0	0
2010/11/04	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R211 2011/02/03	2.45	Call	Bond Future	2,124.0000	695.0000	(67.279)	0	0	0
2010/11/04	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R212 2010/11/04			Bond Future	2.6540	2.6540	0.000	0.0000	0.0000	0
2010/11/04	R212 2010/11/04	3.00	Call	Bond Future	3,295.0000	3,295.0000	0.000	0	0	0
2010/11/04	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R212 2010/11/04	3.05	Call	Bond Future	3,761.0000	3,761.0000	0.000	0	0	0
2010/11/04	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R212 2010/11/04	2.95	Call	Bond Future	2,826.0000	2,826.0000	0.000	0	0	0
2010/11/04	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R212 2011/02/03			Bond Future	2.5670	2.7280	6.272	0.0000	0.0000	1,868
2010/11/04	R212 2011/02/03	3.00	Call	Bond Future	4,065.0000	2,531.0000	(37.737)	0	0	0
2010/11/04	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R212 2011/02/03	3.05	Call	Bond Future	4,522.0000	2,988.0000	(33.923)	0	0	0
2010/11/04	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	R212 2011/02/03	2.95	Call	Bond Future	3,605.0000	2,071.0000	(42.552)	0	0	0

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2010/11/04	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/04	TRT1 2010/11/04			Index Future	343.1590	344.3960	0.360	0.0000	0.0000	0
2010/11/04	TRT1 2011/02/03			Index Future	348.2480	349.5050	0.361	0.0000	0.0000	100
2010/11/04	TRT1 2011/05/05			Index Future	353.3380	354.6130	0.361	0.0000	0.0000	0
Total										158458.00