



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 28/10/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/28	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	AL7T 2011/11/03			Index Future	408.4040	407.9980	(0.099)	0.0000	0.0000	16
2011/10/28	AL7T 2012/02/02			Index Future	414.2600	413.8470	(0.100)	0.0000	0.0000	0
2011/10/28	AL7T 2012/05/03			Index Future	420.4960	420.0780	(0.099)	0.0000	0.0000	0
2011/10/28	ALBI 2011/11/03			Index Future	372.7190	372.4710	(0.067)	0.0000	0.0000	1,460
2011/10/28	ALBI 2012/02/02			Index Future	378.0630	377.8110	(0.067)	0.0000	0.0000	821
2011/10/28	ALBI 2012/05/03			Index Future	383.7540	383.4990	(0.066)	0.0000	0.0000	0
2011/10/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/10/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	CAAK 2011/12/19			Can-Do Future	0.0527	0.0527	0.000	0.0000	0.0000	12,659
2011/10/28	CAAL 2011/12/19			Can-Do Future	0.0529	0.0529	0.000	0.0000	0.0000	18,519
2011/10/28	CAAM2011/12/19			Can-Do Future	0.2233	0.2233	0.000	0.0000	0.0000	12,423
2011/10/28	CAAN 2012/03/30			Can-Do Future	0.3012	0.3031	0.631	0.0000	0.0000	100,000
2011/10/28	CAAO 2012/03/30			Can-Do Future	0.2090	0.2063	(1.292)	0.0000	0.0000	100,000
2011/10/28	CAAP 2011/12/19			Can-Do Future	0.2496	0.2496	0.000	0.0000	0.0000	12,346
2011/10/28	CAAR 2011/12/19			Can-Do Future	0.0500	0.0563	12.600	0.0000	0.0000	18,750
2011/10/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/28	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/28	GOVI 2011/11/03			GOVI	373.8450	373.5890	(0.068)	0.0000	0.0000	164

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2011/10/28	GOVI 2011/11/03	357.00	Call	GOVI	168,450.0000	165,890.0000	(1.520)	0	0	0
2011/10/28	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2011/11/03	357.01	Call	GOVI	168,350.0000	165,790.0000	(1.521)	0	0	0
2011/10/28	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2011/11/03	356.99	Call	GOVI	168,550.0000	165,990.0000	(1.519)	0	0	0
2011/10/28	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2012/02/02			GOVI	379.2050	378.9450	(0.069)	0.0000	0.0000	0
2011/10/28	GOVI 2012/02/02	369.00	Call	GOVI	102,050.0000	99,450.0000	(2.548)	0	0	0
2011/10/28	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2012/02/02	369.01	Call	GOVI	101,950.0000	99,350.0000	(2.550)	0	0	0
2011/10/28	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2012/02/02	368.99	Call	GOVI	102,150.0000	99,550.0000	(2.545)	0	0	0
2011/10/28	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2012/05/03			GOVI	384.9140	384.6500	(0.069)	0.0000	0.0000	0
2011/10/28	GOVI 2012/05/03	382.00	Call	GOVI	29,140.0000	26,500.0000	(9.060)	0	0	0
2011/10/28	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2012/05/03	382.01	Call	GOVI	29,040.0000	26,400.0000	(9.091)	0	0	0
2011/10/28	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GOVI 2012/05/03	381.99	Call	GOVI	29,240.0000	26,600.0000	(9.029)	0	0	0
2011/10/28	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/28	IGOV 2011/11/03			Index Future	158.8220	159.3890	0.357	0.0000	0.0000	90
2011/10/28	IGOV 2012/02/02			Index Future	161.0990	161.6740	0.357	0.0000	0.0000	0
2011/10/28	IGOV 2012/05/03			Index Future	163.5240	164.1080	0.357	0.0000	0.0000	0
2011/10/28	ILBI 2012/02/02			Index Future	439.1110	439.0920	(0.004)	0.0000	0.0000	88
2011/10/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2011/10/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/28	JBAF 2011/11/16			Jibar Tradeable Future	5.5200	5.5200	0.000	0.0000	0.0000	1,700
2011/10/28	JBAF 2011/12/21			Jibar Tradeable Future	5.4600	5.4600	0.000	0.0000	0.0000	5,541
2011/10/28	JBAF 2012/01/18			Jibar Tradeable Future	5.4000	5.4100	0.185	0.0000	0.0000	700
2011/10/28	JBAF 2012/02/15			Jibar Tradeable Future	5.3600	5.3600	0.000	0.0000	0.0000	0
2011/10/28	JBAF 2012/03/20			Jibar Tradeable Future	5.3200	5.3200	0.000	0.0000	0.0000	1,340
2011/10/28	JBAF 2012/04/18			Jibar Tradeable Future	5.2900	5.2900	0.000	0.0000	0.0000	0
2011/10/28	JBAF 2012/06/20			Jibar Tradeable Future	5.2900	5.2900	0.000	0.0000	0.0000	2,890
2011/10/28	JBAF 2012/09/19			Jibar Tradeable Future	5.3600	5.3600	0.000	0.0000	0.0000	44,760
2011/10/28	JBAF 2012/12/19			Jibar Tradeable Future	5.5200	5.5000	(0.362)	0.0000	0.0000	990
2011/10/28	JBAF 2013/03/20			Jibar Tradeable Future	5.7200	5.7000	(0.350)	0.0000	0.0000	790
2011/10/28	JBAF 2013/06/19			Jibar Tradeable Future	5.9600	5.9400	(0.336)	0.0000	0.0000	1,250
2011/10/28	JBAF 2013/09/18			Jibar Tradeable Future	6.2200	6.1900	(0.482)	0.0000	0.0000	0
2011/10/28	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/28	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/28	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/28	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/28	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/28	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/28	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/28	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/10/28	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/28	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/28	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/28	OTH1 2011/11/03			Index Future	366.3450	366.1360	(0.057)	0.0000	0.0000	0
2011/10/28	OTH1 2012/02/02			Index Future	371.5970	371.3860	(0.057)	0.0000	0.0000	0
2011/10/28	R157 2011/11/03			Bond Future	6.5340	6.5540	0.306	0.0000	0.0000	12,896
2011/10/28	R157 2011/11/03	8.25	Call	Bond Future	6,365.0000	6,289.0000	(1.194)	0	0	0
2011/10/28	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R157 2011/11/03	8.30	Call	Bond Future	6,544.0000	6,468.0000	(1.161)	0	0	0
2011/10/28	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R157 2011/11/03	8.20	Call	Bond Future	6,186.0000	6,109.0000	(1.245)	0	0	0
2011/10/28	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R157 2011/11/03	6.55	Put	Bond Future	248.0000	264.0000	6.452	0	0	0
2011/10/28	R157 2011/11/03	6.55	Call	Bond Future	309.0000	249.0000	(19.417)	0	0	1,200
2011/10/28	R157 2011/11/03	7.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/28	R157 2011/11/03	7.00	Call	Bond Future	1,773.0000	1,695.0000	(4.399)	0	0	400
2011/10/28	R157 2011/11/03	7.10	Call	Bond Future	2,147.0000	2,070.0000	(3.586)	0	0	0
2011/10/28	R157 2011/11/03	7.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	400
2011/10/28	R157 2011/11/03	7.55	Call	Bond Future	3,820.0000	3,744.0000	(1.990)	0	0	0
2011/10/28	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/28	R157 2012/02/02			Bond Future	6.6000	6.6210	0.318	0.0000	0.0000	3,684
2011/10/28	R157 2012/02/02	8.50	Call	Bond Future	6,583.0000	6,509.0000	(1.124)	0	0	0
2011/10/28	R157 2012/02/02	8.50	Put	Bond Future	14.0000	15.0000	7.143	0	0	0
2011/10/28	R157 2012/02/02	8.55	Call	Bond Future	6,748.0000	6,673.0000	(1.111)	0	0	0
2011/10/28	R157 2012/02/02	8.55	Put	Bond Future	13.0000	13.0000	0.000	0	0	0
2011/10/28	R157 2012/02/02	8.45	Call	Bond Future	6,419.0000	6,344.0000	(1.168)	0	0	0
2011/10/28	R157 2012/02/02	8.45	Put	Bond Future	17.0000	18.0000	5.882	0	0	0
2011/10/28	R157 2012/02/02	6.55	Call	Bond Future	1,033.0000	992.0000	(3.969)	0	0	0
2011/10/28	R157 2012/02/02	6.55	Put	Bond Future	1,212.0000	1,246.0000	2.805	0	0	130
2011/10/28	R157 2012/02/02	6.00	Put	Bond Future	2,518.0000	2,572.0000	2.145	0	0	0
2011/10/28	R157 2012/02/02	6.00	Call	Bond Future	345.0000	324.0000	(6.087)	0	0	130
2011/10/28	R157 2012/02/02	7.05	Call	Bond Future	2,109.0000	2,051.0000	(2.750)	0	0	0

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2011/10/28	R157 2012/02/02	7.05	Put	Bond Future	511.0000	528.0000	3.327	0	0	130
2011/10/28	R157 2012/02/02	6.25	Put	Bond Future	0.0000	1,902.0000	100.000	0	0	0
2011/10/28	R157 2012/02/02	6.25	Call	Bond Future	0.0000	565.0000	100.000	0	0	3,960
2011/10/28	R157 2012/02/02	6.45	Put	Bond Future	0.0000	1,446.0000	100.000	0	0	0
2011/10/28	R157 2012/02/02	6.45	Call	Bond Future	0.0000	832.0000	100.000	0	0	1,320
2011/10/28	R157 2012/02/02	6.65	Call	Bond Future	0.0000	1,170.0000	100.000	0	0	0
2011/10/28	R157 2012/02/02	6.65	Put	Bond Future	0.0000	1,066.0000	100.000	0	0	1,320
2011/10/28	R157 2012/02/02	7.20	Call	Bond Future	0.0000	2,442.0000	100.000	0	0	0
2011/10/28	R157 2012/02/02	7.20	Put	Bond Future	0.0000	393.0000	100.000	0	0	3,960
2011/10/28	R157 2012/05/03			Bond Future	6.6440	6.6670	0.346	0.0000	0.0000	0
2011/10/28	R157 2012/05/03	8.25	Call	Bond Future	5,347.0000	5,275.0000	(1.347)	0	0	0
2011/10/28	R157 2012/05/03	8.25	Put	Bond Future	143.0000	147.0000	2.797	0	0	0
2011/10/28	R157 2012/05/03	8.30	Call	Bond Future	5,493.0000	5,420.0000	(1.329)	0	0	0
2011/10/28	R157 2012/05/03	8.30	Put	Bond Future	131.0000	135.0000	3.053	0	0	0
2011/10/28	R157 2012/05/03	8.20	Call	Bond Future	5,202.0000	5,130.0000	(1.384)	0	0	0
2011/10/28	R157 2012/05/03	8.20	Put	Bond Future	155.0000	160.0000	3.226	0	0	0
2011/10/28	R157 2012/08/02			Bond Future	6.6770	6.7030	0.389	0.0000	0.0000	0
2011/10/28	R157 2012/08/02	8.00	Call	Bond Future	4,490.0000	4,423.0000	(1.492)	0	0	0
2011/10/28	R157 2012/08/02	8.00	Put	Bond Future	495.0000	508.0000	2.626	0	0	0
2011/10/28	R157 2012/08/02	8.05	Call	Bond Future	4,612.0000	4,545.0000	(1.453)	0	0	0
2011/10/28	R157 2012/08/02	8.05	Put	Bond Future	469.0000	482.0000	2.772	0	0	0
2011/10/28	R157 2012/08/02	7.95	Call	Bond Future	4,369.0000	4,303.0000	(1.511)	0	0	0
2011/10/28	R157 2012/08/02	7.95	Put	Bond Future	522.0000	536.0000	2.682	0	0	0
2011/10/28	R157 2012/11/01			Bond Future	6.8030	6.8310	0.412	0.0000	0.0000	0
2011/10/28	R157 2012/11/01	7.00	Call	Bond Future	556.0000	477.0000	(14.209)	0	0	0
2011/10/28	R157 2012/11/01	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R157 2012/11/01	7.05	Call	Bond Future	697.0000	617.0000	(11.478)	0	0	0
2011/10/28	R157 2012/11/01	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R157 2012/11/01	6.95	Call	Bond Future	415.0000	336.0000	(19.036)	0	0	0
2011/10/28	R157 2012/11/01	6.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R186 2011/11/03			Bond Future	8.2360	8.2350	(0.012)	0.0000	0.0000	15,403
2011/10/28	R186 2011/11/03	9.00	Call	Bond Future	7,114.0000	7,124.0000	0.141	0	0	0
2011/10/28	R186 2011/11/03	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/28	R186 2011/11/03	9.05	Call	Bond Future	7,558.0000	7,567.0000	0.119	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
2011/10/28	R186 2011/11/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R186 2011/11/03	8.95	Call	Bond Future	6,668.0000	6,677.0000	0.135	0	0	0
2011/10/28	R186 2011/11/03	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/28	R186 2011/11/03	8.75	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2011/10/28	R186 2011/11/03	8.75	Call	Bond Future	4,862.0000	4,868.0000	0.123	0	0	0
2011/10/28	R186 2011/11/03	8.10	Put	Bond Future	1,659.0000	1,602.0000	(3.436)	0	0	0
2011/10/28	R186 2011/11/03	8.10	Call	Bond Future	324.0000	277.0000	(14.506)	0	0	1,275
2011/10/28	R186 2011/11/03	8.35	Put	Bond Future	388.0000	332.0000	(14.433)	0	0	0
2011/10/28	R186 2011/11/03	8.35	Call	Bond Future	1,490.0000	1,444.0000	(3.087)	0	0	425
2011/10/28	R186 2011/11/03	8.55	Call	Bond Future	3,068.0000	3,058.0000	(0.326)	0	0	0
2011/10/28	R186 2011/11/03	8.55	Put	Bond Future	67.0000	47.0000	(29.851)	0	0	425
2011/10/28	R186 2011/11/03	9.10	Call	Bond Future	7,999.0000	8,009.0000	0.125	0	0	0
2011/10/28	R186 2011/11/03	9.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,275
2011/10/28	R186 2011/11/03	7.80	Put	Bond Future	4,369.0000	4,353.0000	(0.366)	0	0	0
2011/10/28	R186 2011/11/03	7.80	Call	Bond Future	14.0000	8.0000	(42.857)	0	0	250
2011/10/28	R186 2011/11/03	8.00	Call	Bond Future	135.0000	105.0000	(22.222)	0	0	0
2011/10/28	R186 2011/11/03	8.00	Put	Bond Future	2,465.0000	2,425.0000	(1.623)	0	0	250
2011/10/28	R186 2011/11/03	8.20	Call	Bond Future	661.0000	605.0000	(8.472)	0	0	0
2011/10/28	R186 2011/11/03	8.20	Put	Bond Future	1,012.0000	946.0000	(6.522)	0	0	250
2011/10/28	R186 2012/02/02			Bond Future	8.3100	8.3090	(0.012)	0.0000	0.0000	16,567
2011/10/28	R186 2012/02/02	9.00	Call	Bond Future	7,360.0000	7,356.0000	(0.054)	0	0	0
2011/10/28	R186 2012/02/02	9.00	Put	Bond Future	1,023.0000	1,010.0000	(1.271)	0	0	100
2011/10/28	R186 2012/02/02	9.05	Call	Bond Future	7,708.0000	7,704.0000	(0.052)	0	0	0
2011/10/28	R186 2012/02/02	9.05	Put	Bond Future	931.0000	918.0000	(1.396)	0	0	0
2011/10/28	R186 2012/02/02	8.95	Call	Bond Future	7,018.0000	7,013.0000	(0.071)	0	0	0
2011/10/28	R186 2012/02/02	8.95	Put	Bond Future	1,124.0000	1,109.0000	(1.335)	0	0	0
2011/10/28	R186 2012/02/02	7.75	Put	Bond Future	6,752.0000	6,733.0000	(0.281)	0	0	0
2011/10/28	R186 2012/02/02	7.75	Call	Bond Future	1,223.0000	1,213.0000	(0.818)	0	0	6,000
2011/10/28	R186 2012/02/02	6.75	Put	Bond Future	16,440.0000	16,428.0000	(0.073)	0	0	0
2011/10/28	R186 2012/02/02	6.75	Call	Bond Future	84.0000	82.0000	(2.381)	0	0	6,000
2011/10/28	R186 2012/02/02	8.00	Put	Bond Future	4,988.0000	4,967.0000	(0.421)	0	0	0
2011/10/28	R186 2012/02/02	8.00	Call	Bond Future	1,972.0000	1,960.0000	(0.609)	0	0	100
2011/10/28	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R186 2012/02/02	13.25	Call	Bond Future	36,186.0000	36,195.0000	0.025	0	0	0
2011/10/28	R186 2012/02/02	98.00	Call	Bond Future	107,960.0000	107,970.0000	0.009	0	0	0



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2011/10/28	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R186 2012/05/03			Bond Future	8.3790	8.3780	(0.012)	0.0000	0.0000	0
2011/10/28	R186 2012/05/03	9.00	Call	Bond Future	7,992.0000	7,988.0000	(0.050)	0	0	0
2011/10/28	R186 2012/05/03	9.00	Put	Bond Future	2,366.0000	2,353.0000	(0.549)	0	0	0
2011/10/28	R186 2012/05/03	9.05	Call	Bond Future	8,294.0000	8,290.0000	(0.048)	0	0	0
2011/10/28	R186 2012/05/03	9.05	Put	Bond Future	2,232.0000	2,219.0000	(0.582)	0	0	0
2011/10/28	R186 2012/05/03	8.95	Call	Bond Future	7,694.0000	7,689.0000	(0.065)	0	0	0
2011/10/28	R186 2012/05/03	8.95	Put	Bond Future	2,507.0000	2,492.0000	(0.598)	0	0	0
2011/10/28	R186 2012/08/02			Bond Future	8.4450	8.4440	(0.012)	0.0000	0.0000	0
2011/10/28	R186 2012/08/02	8.75	Call	Bond Future	7,005.0000	7,001.0000	(0.057)	0	0	0
2011/10/28	R186 2012/08/02	8.75	Put	Bond Future	4,241.0000	4,228.0000	(0.307)	0	0	0
2011/10/28	R186 2012/08/02	8.80	Call	Bond Future	7,266.0000	7,262.0000	(0.055)	0	0	0
2011/10/28	R186 2012/08/02	8.80	Put	Bond Future	4,058.0000	4,045.0000	(0.320)	0	0	0
2011/10/28	R186 2012/08/02	8.70	Call	Bond Future	6,749.0000	6,745.0000	(0.059)	0	0	0
2011/10/28	R186 2012/08/02	8.70	Put	Bond Future	4,432.0000	4,419.0000	(0.293)	0	0	0
2011/10/28	R186 2012/11/01			Bond Future	8.5390	8.5380	(0.012)	0.0000	0.0000	0
2011/10/28	R186 2012/11/01	8.75	Call	Bond Future	1,883.0000	1,892.0000	0.478	0	0	0
2011/10/28	R186 2012/11/01	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R186 2012/11/01	8.80	Call	Bond Future	2,322.0000	2,331.0000	0.388	0	0	0
2011/10/28	R186 2012/11/01	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R186 2012/11/01	8.70	Call	Bond Future	1,440.0000	1,449.0000	0.625	0	0	0
2011/10/28	R186 2012/11/01	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R189 2011/11/03			Bond Future	214.9078	214.8604	(0.022)	0.0000	0.0000	0
2011/10/28	R189 2011/11/03	212.00	Call	Bond Future	2,908.0000	2,860.0000	(1.651)	0	0	0
2011/10/28	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R189 2011/11/03	212.05	Call	Bond Future	2,858.0000	2,810.0000	(1.679)	0	0	0
2011/10/28	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R189 2011/11/03	211.95	Call	Bond Future	2,958.0000	2,910.0000	(1.623)	0	0	0
2011/10/28	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R189 2012/02/02			Bond Future	217.9890	217.9409	(0.022)	0.0000	0.0000	0
2011/10/28	R189 2012/02/02	218.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R189 2012/02/02	218.00	Put	Bond Future	11.0000	59.0000	436.364	0	0	0
2011/10/28	R189 2012/02/02	218.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R189 2012/02/02	218.05	Put	Bond Future	61.0000	109.0000	78.689	0	0	0

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2011/10/28	R189 2012/02/02	217.95	Call	Bond Future	39.0000	0.0000	(100.000)	0	0	0
2011/10/28	R189 2012/02/02	217.95	Put	Bond Future	0.0000	9.0000	100.000	0	0	0
2011/10/28	R197 2011/11/03			Bond Future	239.1565	239.9969	0.351	0.0000	0.0000	183
2011/10/28	R197 2011/11/03	238.50	Call	Bond Future	657.0000	1,497.0000	127.854	0	0	0
2011/10/28	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R197 2011/11/03	238.55	Call	Bond Future	607.0000	1,447.0000	138.386	0	0	0
2011/10/28	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R197 2011/11/03	238.45	Call	Bond Future	707.0000	1,547.0000	118.812	0	0	0
2011/10/28	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R197 2012/02/02			Bond Future	237.5716	238.4239	0.359	0.0000	0.0000	235
2011/10/28	R197 2012/02/02	237.00	Call	Bond Future	572.0000	1,424.0000	148.951	0	0	0
2011/10/28	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R197 2012/02/02	237.05	Call	Bond Future	522.0000	1,374.0000	163.218	0	0	0
2011/10/28	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R197 2012/02/02	236.95	Call	Bond Future	622.0000	1,474.0000	136.977	0	0	0
2011/10/28	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2011/11/03			Bond Future	6.1320	6.1520	0.326	0.0000	0.0000	2,300
2011/10/28	R201 2011/11/03	8.00	Call	Bond Future	5,297.0000	5,239.0000	(1.095)	0	0	0
2011/10/28	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2011/11/03	8.05	Call	Bond Future	5,435.0000	5,376.0000	(1.086)	0	0	0
2011/10/28	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2011/11/03	7.95	Call	Bond Future	5,160.0000	5,101.0000	(1.143)	0	0	0
2011/10/28	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2012/02/02			Bond Future	6.1640	6.1860	0.357	0.0000	0.0000	993
2011/10/28	R201 2012/02/02	8.25	Call	Bond Future	5,456.0000	5,396.0000	(1.100)	0	0	0
2011/10/28	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2012/02/02	8.30	Call	Bond Future	5,582.0000	5,523.0000	(1.057)	0	0	0
2011/10/28	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2012/02/02	8.20	Call	Bond Future	5,329.0000	5,270.0000	(1.107)	0	0	0
2011/10/28	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2012/05/03			Bond Future	6.1700	6.1940	0.389	0.0000	0.0000	0
2011/10/28	R201 2012/05/03	7.75	Call	Bond Future	3,879.0000	3,821.0000	(1.495)	0	0	0
2011/10/28	R201 2012/05/03	7.75	Put	Bond Future	52.0000	53.0000	1.923	0	0	0

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2011/10/28	R201 2012/05/03	7.80	Call	Bond Future	3,991.0000	3,933.0000	(1.453)	0	0	0
2011/10/28	R201 2012/05/03	7.80	Put	Bond Future	46.0000	47.0000	2.174	0	0	0
2011/10/28	R201 2012/05/03	7.70	Call	Bond Future	3,766.0000	3,709.0000	(1.514)	0	0	0
2011/10/28	R201 2012/05/03	7.70	Put	Bond Future	57.0000	60.0000	5.263	0	0	0
2011/10/28	R201 2012/08/02			Bond Future	6.1600	6.1870	0.438	0.0000	0.0000	0
2011/10/28	R201 2012/08/02	7.50	Call	Bond Future	3,119.0000	3,065.0000	(1.731)	0	0	0
2011/10/28	R201 2012/08/02	7.50	Put	Bond Future	152.0000	159.0000	4.605	0	0	0
2011/10/28	R201 2012/08/02	7.55	Call	Bond Future	3,216.0000	3,161.0000	(1.710)	0	0	0
2011/10/28	R201 2012/08/02	7.55	Put	Bond Future	140.0000	146.0000	4.286	0	0	0
2011/10/28	R201 2012/08/02	7.45	Call	Bond Future	3,023.0000	2,969.0000	(1.786)	0	0	0
2011/10/28	R201 2012/08/02	7.45	Put	Bond Future	165.0000	172.0000	4.242	0	0	0
2011/10/28	R201 2012/11/01			Bond Future	6.2450	6.2750	0.480	0.0000	0.0000	0
2011/10/28	R201 2012/11/01	6.50	Call	Bond Future	514.0000	454.0000	(11.673)	0	0	0
2011/10/28	R201 2012/11/01	6.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2012/11/01	6.55	Call	Bond Future	615.0000	554.0000	(9.919)	0	0	0
2011/10/28	R201 2012/11/01	6.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R201 2012/11/01	6.45	Call	Bond Future	414.0000	353.0000	(14.734)	0	0	0
2011/10/28	R201 2012/11/01	6.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R202 2011/11/03			Bond Future	172.7756	174.3775	0.927	0.0000	0.0000	34,326
2011/10/28	R202 2011/11/03	0.50	Call	Bond Future	172,276.0000	173,878.0000	0.930	0	0	0
2011/10/28	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R202 2011/11/03	0.55	Call	Bond Future	172,226.0000	173,828.0000	0.930	0	0	0
2011/10/28	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R202 2011/11/03	0.45	Call	Bond Future	172,326.0000	173,928.0000	0.930	0	0	0
2011/10/28	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R202 2012/02/02			Bond Future	172.5897	174.2146	0.941	0.0000	0.0000	160
2011/10/28	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R202 2012/02/02	177.00	Put	Bond Future	4,410.0000	2,785.0000	(36.848)	0	0	0
2011/10/28	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R202 2012/02/02	177.05	Put	Bond Future	4,460.0000	2,835.0000	(36.435)	0	0	0
2011/10/28	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R202 2012/02/02	176.95	Put	Bond Future	4,360.0000	2,735.0000	(37.271)	0	0	0
2011/10/28	R203 2011/11/03			Bond Future	7.2960	7.3150	0.260	0.0000	0.0000	937

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2011/10/28	R203 2011/11/03	8.50	Call	Bond Future	5,615.0000	5,524.0000	(1.621)	0	0	0
2011/10/28	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R203 2011/11/03	8.55	Call	Bond Future	5,840.0000	5,749.0000	(1.558)	0	0	0
2011/10/28	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R203 2011/11/03	8.45	Call	Bond Future	5,390.0000	5,298.0000	(1.707)	0	0	0
2011/10/28	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R203 2012/02/02			Bond Future	7.3810	7.4010	0.271	0.0000	0.0000	1,961
2011/10/28	R203 2012/02/02	8.75	Call	Bond Future	6,220.0000	6,131.0000	(1.431)	0	0	0
2011/10/28	R203 2012/02/02	8.75	Put	Bond Future	112.0000	115.0000	2.679	0	0	0
2011/10/28	R203 2012/02/02	8.80	Call	Bond Future	6,422.0000	6,333.0000	(1.386)	0	0	0
2011/10/28	R203 2012/02/02	8.80	Put	Bond Future	99.0000	103.0000	4.040	0	0	0
2011/10/28	R203 2012/02/02	8.70	Call	Bond Future	6,019.0000	5,930.0000	(1.479)	0	0	0
2011/10/28	R203 2012/02/02	8.70	Put	Bond Future	126.0000	129.0000	2.381	0	0	0
2011/10/28	R203 2012/02/02	6.95	Put	Bond Future	0.0000	2,813.0000	100.000	0	0	0
2011/10/28	R203 2012/02/02	6.95	Call	Bond Future	0.0000	701.0000	100.000	0	0	2,640
2011/10/28	R203 2012/02/02	7.20	Put	Bond Future	0.0000	2,047.0000	100.000	0	0	0
2011/10/28	R203 2012/02/02	7.20	Call	Bond Future	0.0000	1,112.0000	100.000	0	0	880
2011/10/28	R203 2012/02/02	7.35	Call	Bond Future	0.0000	1,421.0000	100.000	0	0	0
2011/10/28	R203 2012/02/02	7.35	Put	Bond Future	0.0000	1,657.0000	100.000	0	0	880
2011/10/28	R203 2012/02/02	7.95	Call	Bond Future	0.0000	3,124.0000	100.000	0	0	0
2011/10/28	R203 2012/02/02	7.95	Put	Bond Future	0.0000	622.0000	100.000	0	0	2,640
2011/10/28	R203 2012/05/03			Bond Future	7.4540	7.4760	0.295	0.0000	0.0000	0
2011/10/28	R203 2012/05/03	8.75	Call	Bond Future	6,002.0000	5,915.0000	(1.450)	0	0	0
2011/10/28	R203 2012/05/03	8.75	Put	Bond Future	437.0000	447.0000	2.288	0	0	0
2011/10/28	R203 2012/05/03	8.80	Call	Bond Future	6,180.0000	6,092.0000	(1.424)	0	0	0
2011/10/28	R203 2012/05/03	8.80	Put	Bond Future	407.0000	417.0000	2.457	0	0	0
2011/10/28	R203 2012/05/03	8.70	Call	Bond Future	5,826.0000	5,740.0000	(1.476)	0	0	0
2011/10/28	R203 2012/05/03	8.70	Put	Bond Future	468.0000	480.0000	2.564	0	0	0
2011/10/28	R203 2012/08/02			Bond Future	7.5230	7.5460	0.306	0.0000	0.0000	0
2011/10/28	R203 2012/08/02	8.50	Call	Bond Future	5,167.0000	5,091.0000	(1.471)	0	0	0
2011/10/28	R203 2012/08/02	8.50	Put	Bond Future	1,111.0000	1,133.0000	1.980	0	0	0
2011/10/28	R203 2012/08/02	8.55	Call	Bond Future	5,318.0000	5,241.0000	(1.448)	0	0	0
2011/10/28	R203 2012/08/02	8.55	Put	Bond Future	1,060.0000	1,081.0000	1.981	0	0	0
2011/10/28	R203 2012/08/02	8.45	Call	Bond Future	5,018.0000	4,942.0000	(1.515)	0	0	0
2011/10/28	R203 2012/08/02	8.45	Put	Bond Future	1,165.0000	1,187.0000	1.888	0	0	0

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2011/10/28	R203 2012/11/01			Bond Future	7.6520	7.6760	0.314	0.0000	0.0000	0
2011/10/28	R203 2012/11/01	7.75	Call	Bond Future	396.0000	299.0000	(24.495)	0	0	0
2011/10/28	R203 2012/11/01	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R203 2012/11/01	7.80	Call	Bond Future	598.0000	501.0000	(16.221)	0	0	0
2011/10/28	R203 2012/11/01	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R203 2012/11/01	7.70	Call	Bond Future	194.0000	97.0000	(50.000)	0	0	0
2011/10/28	R203 2012/11/01	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R204 2011/11/03			Bond Future	7.5660	7.5850	0.251	0.0000	0.0000	1,081
2011/10/28	R204 2011/11/03	8.75	Call	Bond Future	6,269.0000	6,165.0000	(1.659)	0	0	0
2011/10/28	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R204 2011/11/03	8.80	Call	Bond Future	6,523.0000	6,419.0000	(1.594)	0	0	0
2011/10/28	R204 2011/11/03	8.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/28	R204 2011/11/03	8.70	Call	Bond Future	6,014.0000	5,910.0000	(1.729)	0	0	0
2011/10/28	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R204 2012/02/02			Bond Future	7.6490	7.6690	0.261	0.0000	0.0000	2,082
2011/10/28	R204 2012/02/02	9.00	Call	Bond Future	7,004.0000	6,901.0000	(1.471)	0	0	0
2011/10/28	R204 2012/02/02	9.00	Put	Bond Future	111.0000	115.0000	3.604	0	0	0
2011/10/28	R204 2012/02/02	9.05	Call	Bond Future	7,235.0000	7,131.0000	(1.437)	0	0	0
2011/10/28	R204 2012/02/02	9.05	Put	Bond Future	98.0000	101.0000	3.061	0	0	0
2011/10/28	R204 2012/02/02	8.95	Call	Bond Future	6,774.0000	6,671.0000	(1.521)	0	0	0
2011/10/28	R204 2012/02/02	8.95	Put	Bond Future	126.0000	129.0000	2.381	0	0	0
2011/10/28	R204 2012/05/03			Bond Future	7.7250	7.7460	0.272	0.0000	0.0000	0
2011/10/28	R204 2012/05/03	8.75	Call	Bond Future	5,810.0000	5,718.0000	(1.583)	0	0	0
2011/10/28	R204 2012/05/03	8.75	Put	Bond Future	694.0000	711.0000	2.450	0	0	0
2011/10/28	R204 2012/05/03	8.80	Call	Bond Future	6,010.0000	5,917.0000	(1.547)	0	0	0
2011/10/28	R204 2012/05/03	8.80	Put	Bond Future	653.0000	668.0000	2.297	0	0	0
2011/10/28	R204 2012/05/03	8.70	Call	Bond Future	5,616.0000	5,526.0000	(1.603)	0	0	0
2011/10/28	R204 2012/05/03	8.70	Put	Bond Future	742.0000	760.0000	2.426	0	0	0
2011/10/28	R204 2012/08/02			Bond Future	7.7980	7.8200	0.282	0.0000	0.0000	0
2011/10/28	R204 2012/08/02	8.50	Call	Bond Future	5,011.0000	4,931.0000	(1.596)	0	0	0
2011/10/28	R204 2012/08/02	8.50	Put	Bond Future	1,589.0000	1,619.0000	1.888	0	0	0
2011/10/28	R204 2012/08/02	8.55	Call	Bond Future	5,176.0000	5,095.0000	(1.565)	0	0	0
2011/10/28	R204 2012/08/02	8.55	Put	Bond Future	1,516.0000	1,544.0000	1.847	0	0	0
2011/10/28	R204 2012/08/02	8.45	Call	Bond Future	4,847.0000	4,768.0000	(1.630)	0	0	0

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2011/10/28	R204 2012/08/02	8.45	Put	Bond Future	1,664.0000	1,694.0000	1.803	0	0	0
2011/10/28	R204 2012/11/01			Bond Future	7.9170	7.9400	0.291	0.0000	0.0000	0
2011/10/28	R204 2012/11/01	8.00	Call	Bond Future	397.0000	287.0000	(27.708)	0	0	0
2011/10/28	R204 2012/11/01	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R204 2012/11/01	8.05	Call	Bond Future	635.0000	525.0000	(17.323)	0	0	0
2011/10/28	R204 2012/11/01	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R204 2012/11/01	7.95	Call	Bond Future	158.0000	48.0000	(69.620)	0	0	0
2011/10/28	R204 2012/11/01	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R206 2011/11/03			Bond Future	5.8450	5.8700	0.428	0.0000	0.0000	12,577
2011/10/28	R206 2011/11/03	7.75	Call	Bond Future	3,847.0000	3,795.0000	(1.352)	0	0	0
2011/10/28	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R206 2011/11/03	7.80	Call	Bond Future	3,945.0000	3,893.0000	(1.318)	0	0	0
2011/10/28	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R206 2011/11/03	7.70	Call	Bond Future	3,748.0000	3,696.0000	(1.387)	0	0	0
2011/10/28	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R206 2012/02/02			Bond Future	5.8480	5.8760	0.479	0.0000	0.0000	0
2011/10/28	R206 2012/02/02	8.00	Call	Bond Future	3,868.0000	3,816.0000	(1.344)	0	0	0
2011/10/28	R206 2012/02/02	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/28	R206 2012/02/02	8.05	Call	Bond Future	3,955.0000	3,904.0000	(1.290)	0	0	0
2011/10/28	R206 2012/02/02	8.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/28	R206 2012/02/02	7.95	Call	Bond Future	3,780.0000	3,729.0000	(1.349)	0	0	0
2011/10/28	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/28	R206 2012/05/03			Bond Future	5.8130	5.8460	0.568	0.0000	0.0000	0
2011/10/28	R206 2012/05/03	7.50	Call	Bond Future	2,733.0000	2,683.0000	(1.829)	0	0	0
2011/10/28	R206 2012/05/03	7.50	Put	Bond Future	56.0000	59.0000	5.357	0	0	0
2011/10/28	R206 2012/05/03	7.55	Call	Bond Future	2,806.0000	2,756.0000	(1.782)	0	0	0
2011/10/28	R206 2012/05/03	7.55	Put	Bond Future	51.0000	54.0000	5.882	0	0	0
2011/10/28	R206 2012/05/03	7.45	Call	Bond Future	2,661.0000	2,611.0000	(1.879)	0	0	0
2011/10/28	R206 2012/05/03	7.45	Put	Bond Future	62.0000	65.0000	4.839	0	0	0
2011/10/28	R206 2012/08/02			Bond Future	5.7330	5.7730	0.698	0.0000	0.0000	0
2011/10/28	R206 2012/08/02	7.25	Call	Bond Future	2,212.0000	2,164.0000	(2.170)	0	0	0
2011/10/28	R206 2012/08/02	7.25	Put	Bond Future	141.0000	148.0000	4.965	0	0	0
2011/10/28	R206 2012/08/02	7.30	Call	Bond Future	2,270.0000	2,221.0000	(2.159)	0	0	0
2011/10/28	R206 2012/08/02	7.30	Put	Bond Future	131.0000	138.0000	5.344	0	0	0

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2011/10/28	R206 2012/08/02	7.20	Call	Bond Future	2,154.0000	2,106.0000	(2.228)	0	0	0
2011/10/28	R206 2012/08/02	7.20	Put	Bond Future	150.0000	157.0000	4.667	0	0	0
2011/10/28	R206 2012/11/01			Bond Future	5.7770	5.8240	0.814	0.0000	0.0000	0
2011/10/28	R206 2012/11/01	6.00	Call	Bond Future	257.0000	202.0000	(21.401)	0	0	0
2011/10/28	R206 2012/11/01	6.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R206 2012/11/01	6.05	Call	Bond Future	314.0000	260.0000	(17.197)	0	0	0
2011/10/28	R206 2012/11/01	6.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R206 2012/11/01	5.95	Call	Bond Future	199.0000	145.0000	(27.136)	0	0	0
2011/10/28	R206 2012/11/01	5.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R207 2011/11/03			Bond Future	7.7710	7.7900	0.244	0.0000	0.0000	8,016
2011/10/28	R207 2011/11/03	8.75	Call	Bond Future	5,528.0000	5,417.0000	(2.008)	0	0	0
2011/10/28	R207 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R207 2011/11/03	8.80	Call	Bond Future	5,799.0000	5,688.0000	(1.914)	0	0	0
2011/10/28	R207 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R207 2011/11/03	8.70	Call	Bond Future	5,255.0000	5,144.0000	(2.112)	0	0	0
2011/10/28	R207 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R207 2011/11/03	7.90	Put	Bond Future	195.0000	195.0000	0.000	0	0	0
2011/10/28	R207 2011/11/03	7.90	Call	Bond Future	947.0000	836.0000	(11.721)	0	0	2,000
2011/10/28	R207 2011/11/03	8.15	Call	Bond Future	2,205.0000	2,091.0000	(5.170)	0	0	0
2011/10/28	R207 2011/11/03	8.15	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	2,000
2011/10/28	R207 2011/11/03	8.35	Call	Bond Future	3,320.0000	3,208.0000	(3.373)	0	0	0
2011/10/28	R207 2011/11/03	8.35	Put	Bond Future	1.0000	1.0000	0.000	0	0	2,000
2011/10/28	R207 2011/11/03	7.30	Put	Bond Future	2,813.0000	2,922.0000	3.875	0	0	0
2011/10/28	R207 2011/11/03	7.30	Call	Bond Future	4.0000	2.0000	(50.000)	0	0	900
2011/10/28	R207 2011/11/03	7.75	Put	Bond Future	544.0000	570.0000	4.779	0	0	0
2011/10/28	R207 2011/11/03	7.75	Call	Bond Future	421.0000	336.0000	(20.190)	0	0	300
2011/10/28	R207 2011/11/03	7.95	Put	Bond Future	128.0000	126.0000	(1.563)	0	0	300
2011/10/28	R207 2011/11/03	7.95	Call	Bond Future	1,170.0000	1,056.0000	(9.744)	0	0	0
2011/10/28	R207 2011/11/03	8.40	Call	Bond Future	3,599.0000	3,487.0000	(3.112)	0	0	0
2011/10/28	R207 2011/11/03	8.40	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	900
2011/10/28	R207 2012/02/02			Bond Future	7.8530	7.8730	0.255	0.0000	0.0000	690
2011/10/28	R207 2012/02/02	9.00	Call	Bond Future	6,492.0000	6,385.0000	(1.648)	0	0	0
2011/10/28	R207 2012/02/02	9.00	Put	Bond Future	227.0000	234.0000	3.084	0	0	0
2011/10/28	R207 2012/02/02	9.05	Call	Bond Future	6,729.0000	6,621.0000	(1.605)	0	0	0

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2011/10/28	R207 2012/02/02	9.05	Put	Bond Future	203.0000	208.0000	2.463	0	0	0
2011/10/28	R207 2012/02/02	8.95	Call	Bond Future	6,256.0000	6,150.0000	(1.694)	0	0	0
2011/10/28	R207 2012/02/02	8.95	Put	Bond Future	253.0000	261.0000	3.162	0	0	0
2011/10/28	R207 2012/02/02	7.35	Put	Bond Future	0.0000	3,787.0000	100.000	0	0	0
2011/10/28	R207 2012/02/02	7.35	Call	Bond Future	0.0000	754.0000	100.000	0	0	1,920
2011/10/28	R207 2012/02/02	7.65	Put	Bond Future	0.0000	2,606.0000	100.000	0	0	0
2011/10/28	R207 2012/02/02	7.65	Call	Bond Future	0.0000	1,327.0000	100.000	0	0	640
2011/10/28	R207 2012/02/02	7.85	Call	Bond Future	0.0000	1,836.0000	100.000	0	0	0
2011/10/28	R207 2012/02/02	7.85	Put	Bond Future	0.0000	1,967.0000	100.000	0	0	640
2011/10/28	R207 2012/02/02	8.50	Call	Bond Future	0.0000	4,141.0000	100.000	0	0	0
2011/10/28	R207 2012/02/02	8.50	Put	Bond Future	0.0000	656.0000	100.000	0	0	1,920
2011/10/28	R207 2012/05/03			Bond Future	7.9290	7.9500	0.265	0.0000	0.0000	0
2011/10/28	R207 2012/05/03	8.75	Call	Bond Future	5,494.0000	5,401.0000	(1.693)	0	0	0
2011/10/28	R207 2012/05/03	8.75	Put	Bond Future	1,078.0000	1,101.0000	2.134	0	0	0
2011/10/28	R207 2012/05/03	8.80	Call	Bond Future	5,691.0000	5,597.0000	(1.652)	0	0	0
2011/10/28	R207 2012/05/03	8.80	Put	Bond Future	1,014.0000	1,036.0000	2.170	0	0	0
2011/10/28	R207 2012/05/03	8.70	Call	Bond Future	5,295.0000	5,204.0000	(1.719)	0	0	0
2011/10/28	R207 2012/05/03	8.70	Put	Bond Future	1,140.0000	1,166.0000	2.281	0	0	0
2011/10/28	R207 2012/08/02			Bond Future	8.0040	8.0260	0.275	0.0000	0.0000	0
2011/10/28	R207 2012/08/02	8.75	Call	Bond Future	5,563.0000	5,475.0000	(1.582)	0	0	0
2011/10/28	R207 2012/08/02	8.75	Put	Bond Future	1,652.0000	1,682.0000	1.816	0	0	0
2011/10/28	R207 2012/08/02	8.80	Call	Bond Future	5,742.0000	5,653.0000	(1.550)	0	0	0
2011/10/28	R207 2012/08/02	8.80	Put	Bond Future	1,576.0000	1,605.0000	1.840	0	0	0
2011/10/28	R207 2012/08/02	8.70	Call	Bond Future	5,386.0000	5,299.0000	(1.615)	0	0	0
2011/10/28	R207 2012/08/02	8.70	Put	Bond Future	1,731.0000	1,762.0000	1.791	0	0	0
2011/10/28	R207 2012/11/01			Bond Future	8.1140	8.1370	0.283	0.0000	0.0000	0
2011/10/28	R207 2012/11/01	8.25	Call	Bond Future	706.0000	586.0000	(16.997)	0	0	0
2011/10/28	R207 2012/11/01	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R207 2012/11/01	8.30	Call	Bond Future	964.0000	844.0000	(12.448)	0	0	0
2011/10/28	R207 2012/11/01	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R207 2012/11/01	8.20	Call	Bond Future	447.0000	327.0000	(26.846)	0	0	0
2011/10/28	R207 2012/11/01	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R208 2011/11/03			Bond Future	7.8300	7.8450	0.192	0.0000	0.0000	1,996
2011/10/28	R208 2011/11/03	8.75	Call	Bond Future	5,544.0000	5,451.0000	(1.677)	0	0	0



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2011/10/28	R208 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R208 2011/11/03	8.80	Call	Bond Future	5,834.0000	5,740.0000	(1.611)	0	0	0
2011/10/28	R208 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R208 2011/11/03	8.70	Call	Bond Future	5,254.0000	5,160.0000	(1.789)	0	0	0
2011/10/28	R208 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R208 2011/11/03	7.95	Put	Bond Future	219.0000	213.0000	(2.740)	0	0	0
2011/10/28	R208 2011/11/03	7.95	Call	Bond Future	967.0000	867.0000	(10.341)	0	0	1,995
2011/10/28	R208 2011/11/03	8.20	Put	Bond Future	19.0000	15.0000	(21.053)	0	0	0
2011/10/28	R208 2011/11/03	8.20	Call	Bond Future	2,301.0000	2,203.0000	(4.259)	0	0	665
2011/10/28	R208 2011/11/03	8.40	Call	Bond Future	3,487.0000	3,393.0000	(2.696)	0	0	0
2011/10/28	R208 2011/11/03	8.40	Put	Bond Future	1.0000	1.0000	0.000	0	0	665
2011/10/28	R208 2011/11/03	8.90	Call	Bond Future	6,408.0000	6,314.0000	(1.467)	0	0	0
2011/10/28	R208 2011/11/03	8.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,995
2011/10/28	R208 2012/02/02			Bond Future	7.9060	7.9210	0.190	0.0000	0.0000	6,647
2011/10/28	R208 2012/02/02	9.00	Call	Bond Future	6,681.0000	6,594.0000	(1.302)	0	0	0
2011/10/28	R208 2012/02/02	9.00	Put	Bond Future	282.0000	287.0000	1.773	0	0	0
2011/10/28	R208 2012/02/02	9.05	Call	Bond Future	6,932.0000	6,844.0000	(1.269)	0	0	0
2011/10/28	R208 2012/02/02	9.05	Put	Bond Future	254.0000	258.0000	1.575	0	0	0
2011/10/28	R208 2012/02/02	8.95	Call	Bond Future	6,432.0000	6,345.0000	(1.353)	0	0	0
2011/10/28	R208 2012/02/02	8.95	Put	Bond Future	313.0000	318.0000	1.597	0	0	0
2011/10/28	R208 2012/02/02	7.45	Put	Bond Future	0.0000	3,807.0000	100.000	0	0	0
2011/10/28	R208 2012/02/02	7.45	Call	Bond Future	0.0000	871.0000	100.000	0	0	2,880
2011/10/28	R208 2012/02/02	7.70	Put	Bond Future	0.0000	2,764.0000	100.000	0	0	0
2011/10/28	R208 2012/02/02	7.70	Call	Bond Future	0.0000	1,401.0000	100.000	0	0	960
2011/10/28	R208 2012/02/02	7.90	Call	Bond Future	0.0000	1,954.0000	100.000	0	0	0
2011/10/28	R208 2012/02/02	7.90	Put	Bond Future	0.0000	2,082.0000	100.000	0	0	960
2011/10/28	R208 2012/02/02	8.55	Call	Bond Future	0.0000	4,445.0000	100.000	0	0	0
2011/10/28	R208 2012/02/02	8.55	Put	Bond Future	0.0000	700.0000	100.000	0	0	2,880
2011/10/28	R208 2012/05/03			Bond Future	7.9750	7.9900	0.188	0.0000	0.0000	0
2011/10/28	R208 2012/05/03	9.00	Call	Bond Future	6,710.0000	6,632.0000	(1.162)	0	0	0
2011/10/28	R208 2012/05/03	9.00	Put	Bond Future	832.0000	844.0000	1.442	0	0	0
2011/10/28	R208 2012/05/03	9.05	Call	Bond Future	6,932.0000	6,854.0000	(1.125)	0	0	0
2011/10/28	R208 2012/05/03	9.05	Put	Bond Future	780.0000	792.0000	1.538	0	0	0
2011/10/28	R208 2012/05/03	8.95	Call	Bond Future	6,489.0000	6,412.0000	(1.187)	0	0	0
2011/10/28	R208 2012/05/03	8.95	Put	Bond Future	887.0000	899.0000	1.353	0	0	0

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2011/10/28	R208 2012/08/02			Bond Future	8.0410	8.0570	0.199	0.0000	0.0000	0
2011/10/28	R208 2012/08/02	8.75	Call	Bond Future	5,845.0000	5,775.0000	(1.198)	0	0	0
2011/10/28	R208 2012/08/02	8.75	Put	Bond Future	1,821.0000	1,845.0000	1.318	0	0	0
2011/10/28	R208 2012/08/02	8.80	Call	Bond Future	6,038.0000	5,967.0000	(1.176)	0	0	0
2011/10/28	R208 2012/08/02	8.80	Put	Bond Future	1,739.0000	1,761.0000	1.265	0	0	0
2011/10/28	R208 2012/08/02	8.70	Call	Bond Future	5,653.0000	5,584.0000	(1.221)	0	0	0
2011/10/28	R208 2012/08/02	8.70	Put	Bond Future	1,906.0000	1,930.0000	1.259	0	0	0
2011/10/28	R208 2012/11/01			Bond Future	8.1430	8.1600	0.209	0.0000	0.0000	0
2011/10/28	R208 2012/11/01	8.25	Call	Bond Future	605.0000	509.0000	(15.868)	0	0	0
2011/10/28	R208 2012/11/01	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R208 2012/11/01	8.30	Call	Bond Future	886.0000	790.0000	(10.835)	0	0	0
2011/10/28	R208 2012/11/01	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R208 2012/11/01	8.20	Call	Bond Future	323.0000	227.0000	(29.721)	0	0	0
2011/10/28	R208 2012/11/01	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R209 2011/11/03			Bond Future	8.6750	8.6840	0.104	0.0000	0.0000	1,624
2011/10/28	R209 2011/11/03	8.75	Call	Bond Future	1,046.0000	951.0000	(9.082)	0	0	0
2011/10/28	R209 2011/11/03	8.75	Put	Bond Future	444.0000	421.0000	(5.180)	0	0	0
2011/10/28	R209 2011/11/03	8.80	Call	Bond Future	1,313.0000	1,217.0000	(7.312)	0	0	0
2011/10/28	R209 2011/11/03	8.80	Put	Bond Future	313.0000	290.0000	(7.348)	0	0	0
2011/10/28	R209 2011/11/03	8.70	Call	Bond Future	810.0000	719.0000	(11.235)	0	0	0
2011/10/28	R209 2011/11/03	8.70	Put	Bond Future	608.0000	590.0000	(2.961)	0	0	0
2011/10/28	R209 2012/02/02			Bond Future	8.7410	8.7510	0.114	0.0000	0.0000	1,374
2011/10/28	R209 2012/02/02	9.00	Call	Bond Future	3,901.0000	3,837.0000	(1.641)	0	0	0
2011/10/28	R209 2012/02/02	9.00	Put	Bond Future	1,879.0000	1,894.0000	0.798	0	0	0
2011/10/28	R209 2012/02/02	9.05	Call	Bond Future	4,138.0000	4,073.0000	(1.571)	0	0	0
2011/10/28	R209 2012/02/02	9.05	Put	Bond Future	1,735.0000	1,750.0000	0.865	0	0	0
2011/10/28	R209 2012/02/02	8.95	Call	Bond Future	3,671.0000	3,609.0000	(1.689)	0	0	0
2011/10/28	R209 2012/02/02	8.95	Put	Bond Future	2,032.0000	2,050.0000	0.886	0	0	0
2011/10/28	R209 2012/05/03			Bond Future	8.8030	8.8130	0.114	0.0000	0.0000	0
2011/10/28	R209 2012/05/03	9.00	Call	Bond Future	4,631.0000	4,575.0000	(1.209)	0	0	0
2011/10/28	R209 2012/05/03	9.00	Put	Bond Future	3,103.0000	3,126.0000	0.741	0	0	0
2011/10/28	R209 2012/05/03	9.05	Call	Bond Future	4,847.0000	4,789.0000	(1.197)	0	0	0
2011/10/28	R209 2012/05/03	9.05	Put	Bond Future	2,939.0000	2,960.0000	0.715	0	0	0
2011/10/28	R209 2012/05/03	8.95	Call	Bond Future	4,421.0000	4,366.0000	(1.244)	0	0	0

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2011/10/28	R209 2012/05/03	8.95	Put	Bond Future	3,276.0000	3,300.0000	0.733	0	0	0
2011/10/28	R209 2012/08/02			Bond Future	8.8630	8.8730	0.113	0.0000	0.0000	0
2011/10/28	R209 2012/08/02	9.25	Call	Bond Future	6,338.0000	6,281.0000	(0.899)	0	0	0
2011/10/28	R209 2012/08/02	9.25	Put	Bond Future	3,417.0000	3,438.0000	0.615	0	0	0
2011/10/28	R209 2012/08/02	9.30	Call	Bond Future	6,557.0000	6,499.0000	(0.885)	0	0	0
2011/10/28	R209 2012/08/02	9.30	Put	Bond Future	3,272.0000	3,292.0000	0.611	0	0	0
2011/10/28	R209 2012/08/02	9.20	Call	Bond Future	6,122.0000	6,066.0000	(0.915)	0	0	0
2011/10/28	R209 2012/08/02	9.20	Put	Bond Future	3,568.0000	3,590.0000	0.617	0	0	0
2011/10/28	R209 2012/11/01			Bond Future	8.9430	8.9540	0.123	0.0000	0.0000	0
2011/10/28	R209 2012/11/01	9.00	Call	Bond Future	436.0000	351.0000	(19.495)	0	0	0
2011/10/28	R209 2012/11/01	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R209 2012/11/01	9.05	Call	Bond Future	814.0000	730.0000	(10.319)	0	0	0
2011/10/28	R209 2012/11/01	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R209 2012/11/01	8.95	Call	Bond Future	54.0000	0.0000	(100.000)	0	0	0
2011/10/28	R209 2012/11/01	8.95	Put	Bond Future	0.0000	31.0000	100.000	0	0	0
2011/10/28	R210 2011/11/03			Bond Future	129.5724	129.5529	(0.015)	0.0000	0.0000	750
2011/10/28	R210 2011/11/03	131.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R210 2011/11/03	131.00	Put	Bond Future	1,428.0000	1,447.0000	1.331	0	0	0
2011/10/28	R210 2011/11/03	131.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R210 2011/11/03	131.05	Put	Bond Future	1,478.0000	1,497.0000	1.286	0	0	0
2011/10/28	R210 2011/11/03	130.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R210 2011/11/03	130.95	Put	Bond Future	1,378.0000	1,397.0000	1.379	0	0	0
2011/10/28	R210 2012/02/02			Bond Future	131.4300	131.4103	(0.015)	0.0000	0.0000	0
2011/10/28	R210 2012/02/02	131.00	Call	Bond Future	430.0000	410.0000	(4.651)	0	0	0
2011/10/28	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R210 2012/02/02	131.05	Call	Bond Future	380.0000	360.0000	(5.263)	0	0	0
2011/10/28	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R210 2012/02/02	130.95	Call	Bond Future	480.0000	460.0000	(4.167)	0	0	0
2011/10/28	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R211 2011/11/03			Bond Future	113.6853	113.7196	0.030	0.0000	0.0000	529
2011/10/28	R211 2011/11/03	1.25	Call	Bond Future	112,435.0000	112,470.0000	0.031	0	0	0
2011/10/28	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R211 2011/11/03	1.30	Call	Bond Future	112,385.0000	112,420.0000	0.031	0	0	0

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2011/10/28	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R211 2011/11/03	1.20	Call	Bond Future	112,485.0000	112,520.0000	0.031	0	0	0
2011/10/28	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R211 2012/02/02			Bond Future	113.9775	114.0122	0.030	0.0000	0.0000	0
2011/10/28	R211 2012/02/02	110.50	Call	Bond Future	3,478.0000	3,512.0000	0.978	0	0	0
2011/10/28	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R211 2012/02/02	110.55	Call	Bond Future	3,428.0000	3,462.0000	0.992	0	0	0
2011/10/28	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R211 2012/02/02	110.45	Call	Bond Future	3,528.0000	3,562.0000	0.964	0	0	0
2011/10/28	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R212 2011/11/03			Bond Future	109.3035	109.2865	(0.016)	0.0000	0.0000	2,677
2011/10/28	R212 2011/11/03	2.50	Call	Bond Future	106,804.0000	106,786.0000	(0.017)	0	0	0
2011/10/28	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R212 2011/11/03	2.55	Call	Bond Future	106,754.0000	106,736.0000	(0.017)	0	0	0
2011/10/28	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R212 2011/11/03	2.45	Call	Bond Future	106,854.0000	106,836.0000	(0.017)	0	0	0
2011/10/28	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R212 2012/02/02			Bond Future	109.4023	109.3850	(0.016)	0.0000	0.0000	0
2011/10/28	R212 2012/02/02	108.50	Call	Bond Future	902.0000	885.0000	(1.885)	0	0	0
2011/10/28	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R212 2012/02/02	108.55	Call	Bond Future	852.0000	835.0000	(1.995)	0	0	0
2011/10/28	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R212 2012/02/02	108.45	Call	Bond Future	952.0000	935.0000	(1.786)	0	0	0
2011/10/28	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2011/11/03			Bond Future	8.6660	8.6650	(0.012)	0.0000	0.0000	0
2011/10/28	R213 2011/11/03	8.75	Call	Bond Future	685.0000	693.0000	1.168	0	0	0
2011/10/28	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2011/11/03	8.80	Call	Bond Future	1,089.0000	1,097.0000	0.735	0	0	0
2011/10/28	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2011/11/03	8.70	Call	Bond Future	278.0000	286.0000	2.878	0	0	0
2011/10/28	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/02/02			Bond Future	8.7420	8.7410	(0.011)	0.0000	0.0000	0
2011/10/28	R213 2012/02/02	9.00	Call	Bond Future	2,046.0000	2,054.0000	0.391	0	0	0

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2011/10/28	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/02/02	9.05	Call	Bond Future	2,434.0000	2,442.0000	0.329	0	0	0
2011/10/28	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/02/02	8.95	Call	Bond Future	1,656.0000	1,664.0000	0.483	0	0	0
2011/10/28	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/05/03			Bond Future	8.8080	8.8080	0.000	0.0000	0.0000	0
2011/10/28	R213 2012/05/03	9.25	Call	Bond Future	3,416.0000	3,416.0000	0.000	0	0	0
2011/10/28	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/05/03	9.30	Call	Bond Future	3,789.0000	3,789.0000	0.000	0	0	0
2011/10/28	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/05/03	9.20	Call	Bond Future	3,040.0000	3,040.0000	0.000	0	0	0
2011/10/28	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/08/02			Bond Future	8.8730	8.8720	(0.011)	0.0000	0.0000	0
2011/10/28	R213 2012/08/02	9.25	Call	Bond Future	2,888.0000	2,896.0000	0.277	0	0	0
2011/10/28	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/08/02	9.30	Call	Bond Future	3,260.0000	3,268.0000	0.245	0	0	0
2011/10/28	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/08/02	9.20	Call	Bond Future	2,514.0000	2,522.0000	0.318	0	0	0
2011/10/28	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/11/01			Bond Future	8.9620	8.9610	(0.011)	0.0000	0.0000	0
2011/10/28	R213 2012/11/01	9.00	Call	Bond Future	293.0000	301.0000	2.730	0	0	0
2011/10/28	R213 2012/11/01	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/11/01	9.05	Call	Bond Future	677.0000	685.0000	1.182	0	0	0
2011/10/28	R213 2012/11/01	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/11/01	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	R213 2012/11/01	8.95	Put	Bond Future	93.0000	85.0000	(8.602)	0	0	0
2011/10/28	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/28	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/28	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/28	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/28	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/28	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/28	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/28	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/28	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/28	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/28	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/28	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/28	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/28	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/28	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/28	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>531045.00</b>