



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 11/11/2011

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
2011/11/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	AL7T 2012/02/02			Index Future	413.8030	411.9460	(0.449)	0.0000	0.0000	16
2011/11/11	AL7T 2012/05/03			Index Future	419.6820	417.8890	(0.427)	0.0000	0.0000	0
2011/11/11	ALBI 2012/02/02			Index Future	377.7060	376.1400	(0.415)	0.0000	0.0000	1,044
2011/11/11	ALBI 2012/05/03			Index Future	383.0720	381.5670	(0.393)	0.0000	0.0000	0
2011/11/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	CAAK 2011/12/19			Can-Do Future	0.1028	0.0860	(16.342)	0.0000	0.0000	12,659
2011/11/11	CAAL 2011/12/19			Can-Do Future	0.1032	0.0817	(20.833)	0.0000	0.0000	18,519
2011/11/11	CAAM 2011/12/19			Can-Do Future	0.1759	0.1759	0.000	0.0000	0.0000	12,423
2011/11/11	CAAN 2012/03/30			Can-Do Future	0.3910	0.3452	(11.714)	0.0000	0.0000	100,000
2011/11/11	CAAO 2012/03/30			Can-Do Future	0.1344	0.1620	20.536	0.0000	0.0000	100,000
2011/11/11	CAAP 2011/12/19			Can-Do Future	0.2030	0.2336	15.074	0.0000	0.0000	12,346
2011/11/11	CAAR 2011/12/19			Can-Do Future	0.1058	0.1067	0.851	0.0000	0.0000	18,750
2011/11/11	CAAS 2012/01/31			Can-Do Future	0.0779	0.0661	(15.148)	0.0000	0.0000	12,500
2011/11/11	CAAT 2012/02/29			Can-Do Future	0.0687	0.0589	(14.265)	0.0000	0.0000	12,500
2011/11/11	CAAU 2012/01/31			Can-Do Future	0.0795	0.0922	15.975	0.0000	0.0000	19,481
2011/11/11	CAAV 2012/02/29			Can-Do Future	0.1044	0.1210	15.900	0.0000	0.0000	12,987
2011/11/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/11	GOVI 2012/02/02			GOVI	378.9590	377.3550	(0.423)	0.0000	0.0000	155
2011/11/11	GOVI 2012/02/02	369.00	Call	GOVI	99,590.0000	83,550.0000	(16.106)	0	0	0
2011/11/11	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/11	GOVI 2012/02/02	369.01	Call	GOVI	99,490.0000	83,450.0000	(16.122)	0	0	0
2011/11/11	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/11	GOVI 2012/02/02	368.99	Call	GOVI	99,690.0000	83,650.0000	(16.090)	0	0	0
2011/11/11	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/11	GOVI 2012/05/03			GOVI	384.3430	382.7990	(0.402)	0.0000	0.0000	0
2011/11/11	GOVI 2012/05/03	382.00	Call	GOVI	23,430.0000	7,990.0000	(65.898)	0	0	0
2011/11/11	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/11	GOVI 2012/05/03	382.01	Call	GOVI	23,330.0000	7,890.0000	(66.181)	0	0	0
2011/11/11	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/11	GOVI 2012/05/03	381.99	Call	GOVI	23,530.0000	8,090.0000	(65.618)	0	0	0
2011/11/11	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/11	IGOV 2012/02/02			Index Future	163.9640	164.1900	0.138	0.0000	0.0000	103
2011/11/11	IGOV 2012/05/03			Index Future	166.2940	166.5590	0.159	0.0000	0.0000	0
2011/11/11	ILBI 2012/02/02			Index Future	442.3040	444.5560	0.509	0.0000	0.0000	88
2011/11/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/11/11	JBAF 2011/11/16			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	1,700
2011/11/11	JBAF 2011/12/21			Jibar Tradeable Future	5.5400	5.5700	0.542	0.0000	0.0000	5,541
2011/11/11	JBAF 2012/01/18			Jibar Tradeable Future	5.4900	5.5400	0.911	0.0000	0.0000	101
2011/11/11	JBAF 2012/02/15			Jibar Tradeable Future	5.3700	5.4500	1.490	0.0000	0.0000	0
2011/11/11	JBAF 2012/03/20			Jibar Tradeable Future	5.3300	5.4200	1.689	94.6800	94.6800	2,340
2011/11/11	JBAF 2012/04/18			Jibar Tradeable Future	5.3100	5.3900	1.507	0.0000	0.0000	0
2011/11/11	JBAF 2012/06/20			Jibar Tradeable Future	5.3200	5.4200	1.880	0.0000	0.0000	2,890
2011/11/11	JBAF 2012/09/19			Jibar Tradeable Future	5.3800	5.5100	2.416	0.0000	0.0000	44,760
2011/11/11	JBAF 2012/12/19			Jibar Tradeable Future	5.5000	5.6400	2.545	0.0000	0.0000	990
2011/11/11	JBAF 2013/03/20			Jibar Tradeable Future	5.6900	5.8200	2.285	0.0000	0.0000	790
2011/11/11	JBAF 2013/06/19			Jibar Tradeable Future	5.9200	6.0400	2.027	0.0000	0.0000	1,250
2011/11/11	JBAF 2013/09/18			Jibar Tradeable Future	6.1700	6.2900	1.945	0.0000	0.0000	0
2011/11/11	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/11	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/11	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/11	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/11	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/11	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/11	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/11	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/11	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/11	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/11	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/11	OTH1 2012/02/02			Index Future	370.6130	369.2410	(0.370)	0.0000	0.0000	0
2011/11/11	R157 2012/02/02			Bond Future	6.5500	6.6630	1.725	0.0000	0.0000	16,684
2011/11/11	R157 2012/02/02	8.50	Call	Bond Future	6,750.0000	6,347.0000	(5.970)	0	0	0
2011/11/11	R157 2012/02/02	8.50	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/11/11	R157 2012/02/02	8.55	Call	Bond Future	6,916.0000	6,513.0000	(5.827)	0	0	0
2011/11/11	R157 2012/02/02	8.55	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/11/11	R157 2012/02/02	8.45	Call	Bond Future	6,583.0000	6,180.0000	(6.122)	0	0	0
2011/11/11	R157 2012/02/02	8.45	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/11/11	R157 2012/02/02	6.55	Call	Bond Future	955.0000	759.0000	(20.524)	0	0	0
2011/11/11	R157 2012/02/02	6.55	Put	Bond Future	955.0000	1,164.0000	21.885	0	0	130
2011/11/11	R157 2012/02/02	6.00	Put	Bond Future	2,253.0000	2,583.0000	14.647	0	0	0
2011/11/11	R157 2012/02/02	6.00	Call	Bond Future	260.0000	185.0000	(28.846)	0	0	130
2011/11/11	R157 2012/02/02	7.05	Call	Bond Future	2,107.0000	1,801.0000	(14.523)	0	0	0
2011/11/11	R157 2012/02/02	7.05	Put	Bond Future	330.0000	428.0000	29.697	0	0	130
2011/11/11	R157 2012/02/02	6.25	Put	Bond Future	1,585.0000	1,865.0000	17.666	0	0	0
2011/11/11	R157 2012/02/02	6.25	Call	Bond Future	503.0000	378.0000	(24.851)	0	0	3,960
2011/11/11	R157 2012/02/02	6.45	Put	Bond Future	1,142.0000	1,376.0000	20.490	0	0	0
2011/11/11	R157 2012/02/02	6.45	Call	Bond Future	783.0000	612.0000	(21.839)	0	0	1,320
2011/11/11	R157 2012/02/02	6.65	Call	Bond Future	1,147.0000	927.0000	(19.180)	0	0	0
2011/11/11	R157 2012/02/02	6.65	Put	Bond Future	789.0000	973.0000	23.321	0	0	1,320
2011/11/11	R157 2012/02/02	7.20	Call	Bond Future	2,530.0000	2,199.0000	(13.083)	0	0	0
2011/11/11	R157 2012/02/02	7.20	Put	Bond Future	226.0000	300.0000	32.743	0	0	3,960
2011/11/11	R157 2012/05/03			Bond Future	6.6210	6.7360	1.737	0.0000	0.0000	0
2011/11/11	R157 2012/05/03	8.25	Call	Bond Future	5,392.0000	5,036.0000	(6.602)	0	0	0
2011/11/11	R157 2012/05/03	8.25	Put	Bond Future	111.0000	138.0000	24.324	0	0	0
2011/11/11	R157 2012/05/03	8.30	Call	Bond Future	5,538.0000	5,181.0000	(6.446)	0	0	0
2011/11/11	R157 2012/05/03	8.30	Put	Bond Future	100.0000	125.0000	25.000	0	0	0
2011/11/11	R157 2012/05/03	8.20	Call	Bond Future	5,246.0000	4,893.0000	(6.729)	0	0	0
2011/11/11	R157 2012/05/03	8.20	Put	Bond Future	123.0000	152.0000	23.577	0	0	0
2011/11/11	R157 2012/08/02			Bond Future	6.7020	6.8100	1.611	0.0000	0.0000	0
2011/11/11	R157 2012/08/02	8.00	Call	Bond Future	4,477.0000	4,212.0000	(5.919)	0	0	0
2011/11/11	R157 2012/08/02	8.00	Put	Bond Future	559.0000	626.0000	11.986	0	0	0
2011/11/11	R157 2012/08/02	8.05	Call	Bond Future	4,594.0000	4,326.0000	(5.834)	0	0	0

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2011/11/11	R157 2012/08/02	8.05	Put	Bond Future	528.0000	593.0000	12.311	0	0	0
2011/11/11	R157 2012/08/02	7.95	Call	Bond Future	4,361.0000	4,100.0000	(5.985)	0	0	0
2011/11/11	R157 2012/08/02	7.95	Put	Bond Future	591.0000	662.0000	12.014	0	0	0
2011/11/11	R157 2012/11/01			Bond Future	6.7980	6.9040	1.559	0.0000	0.0000	0
2011/11/11	R157 2012/11/01	7.00	Call	Bond Future	2,373.0000	2,208.0000	(6.953)	0	0	0
2011/11/11	R157 2012/11/01	7.00	Put	Bond Future	1,803.0000	1,938.0000	7.488	0	0	0
2011/11/11	R157 2012/11/01	7.05	Call	Bond Future	2,453.0000	2,285.0000	(6.849)	0	0	0
2011/11/11	R157 2012/11/01	7.05	Put	Bond Future	1,742.0000	1,874.0000	7.577	0	0	0
2011/11/11	R157 2012/11/01	6.95	Call	Bond Future	2,295.0000	2,133.0000	(7.059)	0	0	0
2011/11/11	R157 2012/11/01	6.95	Put	Bond Future	1,866.0000	2,003.0000	7.342	0	0	0
2011/11/11	R186 2012/02/02			Bond Future	8.3550	8.4210	0.790	0.0000	0.0000	24,262
2011/11/11	R186 2012/02/02	9.00	Call	Bond Future	7,226.0000	6,740.0000	(6.726)	0	0	0
2011/11/11	R186 2012/02/02	9.00	Put	Bond Future	1,318.0000	1,457.0000	10.546	0	0	100
2011/11/11	R186 2012/02/02	9.05	Call	Bond Future	7,559.0000	7,064.0000	(6.548)	0	0	0
2011/11/11	R186 2012/02/02	9.05	Put	Bond Future	1,211.0000	1,341.0000	10.735	0	0	0
2011/11/11	R186 2012/02/02	8.95	Call	Bond Future	6,898.0000	6,422.0000	(6.901)	0	0	0
2011/11/11	R186 2012/02/02	8.95	Put	Bond Future	1,433.0000	1,582.0000	10.398	0	0	0
2011/11/11	R186 2012/02/02	7.75	Put	Bond Future	7,265.0000	7,718.0000	6.235	0	0	0
2011/11/11	R186 2012/02/02	7.75	Call	Bond Future	1,307.0000	1,135.0000	(13.160)	0	0	6,000
2011/11/11	R186 2012/02/02	6.75	Put	Bond Future	16,893.0000	17,496.0000	3.570	0	0	0
2011/11/11	R186 2012/02/02	6.75	Call	Bond Future	108.0000	86.0000	(20.370)	0	0	6,000
2011/11/11	R186 2012/02/02	8.00	Put	Bond Future	5,498.0000	5,886.0000	7.057	0	0	0
2011/11/11	R186 2012/02/02	8.00	Call	Bond Future	2,053.0000	1,816.0000	(11.544)	0	0	100
2011/11/11	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R186 2012/02/02	13.25	Call	Bond Future	35,757.0000	35,132.0000	(1.748)	0	0	0
2011/11/11	R186 2012/02/02	98.00	Call	Bond Future	107,531.0000	106,906.0000	(0.581)	0	0	0
2011/11/11	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R186 2012/05/03			Bond Future	8.4360	8.5020	0.782	0.0000	0.0000	0
2011/11/11	R186 2012/05/03	9.00	Call	Bond Future	7,841.0000	7,417.0000	(5.407)	0	0	0
2011/11/11	R186 2012/05/03	9.00	Put	Bond Future	2,749.0000	2,938.0000	6.875	0	0	0
2011/11/11	R186 2012/05/03	9.05	Call	Bond Future	8,132.0000	7,700.0000	(5.312)	0	0	0
2011/11/11	R186 2012/05/03	9.05	Put	Bond Future	2,604.0000	2,785.0000	6.951	0	0	0
2011/11/11	R186 2012/05/03	8.95	Call	Bond Future	7,554.0000	7,138.0000	(5.507)	0	0	0
2011/11/11	R186 2012/05/03	8.95	Put	Bond Future	2,900.0000	3,097.0000	6.793	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
2011/11/11	R186 2012/08/02			Bond Future	8.5210	8.5830	0.728	0.0000	0.0000	0
2011/11/11	R186 2012/08/02	8.75	Call	Bond Future	6,948.0000	6,613.0000	(4.822)	0	0	0
2011/11/11	R186 2012/08/02	8.75	Put	Bond Future	4,882.0000	5,111.0000	4.691	0	0	0
2011/11/11	R186 2012/08/02	8.80	Call	Bond Future	7,197.0000	6,855.0000	(4.752)	0	0	0
2011/11/11	R186 2012/08/02	8.80	Put	Bond Future	4,687.0000	4,909.0000	4.737	0	0	0
2011/11/11	R186 2012/08/02	8.70	Call	Bond Future	6,703.0000	6,375.0000	(4.893)	0	0	0
2011/11/11	R186 2012/08/02	8.70	Put	Bond Future	5,083.0000	5,320.0000	4.663	0	0	0
2011/11/11	R186 2012/11/01			Bond Future	8.6070	8.6670	0.697	0.0000	0.0000	0
2011/11/11	R186 2012/11/01	8.75	Call	Bond Future	7,560.0000	7,254.0000	(4.048)	0	0	0
2011/11/11	R186 2012/11/01	8.75	Put	Bond Future	6,289.0000	6,519.0000	3.657	0	0	0
2011/11/11	R186 2012/11/01	8.80	Call	Bond Future	7,795.0000	7,484.0000	(3.990)	0	0	0
2011/11/11	R186 2012/11/01	8.80	Put	Bond Future	6,084.0000	6,309.0000	3.698	0	0	0
2011/11/11	R186 2012/11/01	8.70	Call	Bond Future	7,328.0000	7,028.0000	(4.094)	0	0	0
2011/11/11	R186 2012/11/01	8.70	Put	Bond Future	6,499.0000	6,735.0000	3.631	0	0	0
2011/11/11	R189 2012/02/02			Bond Future	218.7392	218.7735	0.016	0.0000	0.0000	0
2011/11/11	R189 2012/02/02	218.00	Call	Bond Future	739.0000	773.0000	4.601	0	0	0
2011/11/11	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R189 2012/02/02	218.05	Call	Bond Future	689.0000	723.0000	4.935	0	0	0
2011/11/11	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R189 2012/02/02	217.95	Call	Bond Future	789.0000	823.0000	4.309	0	0	0
2011/11/11	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R197 2012/02/02			Bond Future	242.1764	242.1653	(0.005)	0.0000	0.0000	418
2011/11/11	R197 2012/02/02	237.00	Call	Bond Future	5,176.0000	5,165.0000	(0.213)	0	0	0
2011/11/11	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R197 2012/02/02	237.05	Call	Bond Future	5,126.0000	5,115.0000	(0.215)	0	0	0
2011/11/11	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R197 2012/02/02	236.95	Call	Bond Future	5,226.0000	5,215.0000	(0.210)	0	0	0
2011/11/11	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R201 2012/02/02			Bond Future	6.0880	6.2460	2.595	0.0000	0.0000	3,124
2011/11/11	R201 2012/02/02	8.25	Call	Bond Future	5,661.0000	5,235.0000	(7.525)	0	0	0
2011/11/11	R201 2012/02/02	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/11/11	R201 2012/02/02	8.30	Call	Bond Future	5,788.0000	5,361.0000	(7.377)	0	0	0
2011/11/11	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/11/11	R201 2012/02/02	8.20	Call	Bond Future	5,535.0000	5,108.0000	(7.715)	0	0	0
2011/11/11	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R201 2012/05/03			Bond Future	6.1230	6.2880	2.695	0.0000	0.0000	0
2011/11/11	R201 2012/05/03	7.75	Call	Bond Future	4,012.0000	3,632.0000	(9.472)	0	0	0
2011/11/11	R201 2012/05/03	7.75	Put	Bond Future	68.0000	97.0000	42.647	0	0	0
2011/11/11	R201 2012/05/03	7.80	Call	Bond Future	4,124.0000	3,740.0000	(9.311)	0	0	0
2011/11/11	R201 2012/05/03	7.80	Put	Bond Future	62.0000	87.0000	40.323	0	0	0
2011/11/11	R201 2012/05/03	7.70	Call	Bond Future	3,902.0000	3,524.0000	(9.687)	0	0	0
2011/11/11	R201 2012/05/03	7.70	Put	Bond Future	77.0000	107.0000	38.961	0	0	0
2011/11/11	R201 2012/08/02			Bond Future	6.1670	6.3300	2.643	0.0000	0.0000	0
2011/11/11	R201 2012/08/02	7.50	Call	Bond Future	3,290.0000	2,994.0000	(8.997)	0	0	0
2011/11/11	R201 2012/08/02	7.50	Put	Bond Future	339.0000	409.0000	20.649	0	0	0
2011/11/11	R201 2012/08/02	7.55	Call	Bond Future	3,379.0000	3,079.0000	(8.878)	0	0	0
2011/11/11	R201 2012/08/02	7.55	Put	Bond Future	319.0000	386.0000	21.003	0	0	0
2011/11/11	R201 2012/08/02	7.45	Call	Bond Future	3,203.0000	2,910.0000	(9.148)	0	0	0
2011/11/11	R201 2012/08/02	7.45	Put	Bond Future	361.0000	434.0000	20.222	0	0	0
2011/11/11	R201 2012/11/01			Bond Future	6.2130	6.3810	2.704	0.0000	0.0000	0
2011/11/11	R201 2012/11/01	6.50	Call	Bond Future	1,802.0000	1,614.0000	(10.433)	0	0	0
2011/11/11	R201 2012/11/01	6.50	Put	Bond Future	1,223.0000	1,374.0000	12.347	0	0	0
2011/11/11	R201 2012/11/01	6.55	Call	Bond Future	1,862.0000	1,670.0000	(10.311)	0	0	0
2011/11/11	R201 2012/11/01	6.55	Put	Bond Future	1,183.0000	1,330.0000	12.426	0	0	0
2011/11/11	R201 2012/11/01	6.45	Call	Bond Future	1,744.0000	1,559.0000	(10.608)	0	0	0
2011/11/11	R201 2012/11/01	6.45	Put	Bond Future	1,266.0000	1,420.0000	12.164	0	0	0
2011/11/11	R202 2012/02/02			Bond Future	179.6291	180.4838	0.476	0.0000	0.0000	34,606
2011/11/11	R202 2012/02/02	177.00	Call	Bond Future	2,629.0000	3,484.0000	32.522	0	0	0
2011/11/11	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R202 2012/02/02	177.05	Call	Bond Future	2,579.0000	3,434.0000	33.152	0	0	0
2011/11/11	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R202 2012/02/02	176.95	Call	Bond Future	2,679.0000	3,534.0000	31.915	0	0	0
2011/11/11	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R203 2012/02/02			Bond Future	7.3040	7.3920	1.205	0.0000	0.0000	2,201
2011/11/11	R203 2012/02/02	8.75	Call	Bond Future	6,518.0000	6,124.0000	(6.045)	0	0	0
2011/11/11	R203 2012/02/02	8.75	Put	Bond Future	52.0000	67.0000	28.846	0	0	0

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2011/11/11	R203 2012/02/02	8.80	Call	Bond Future	6,725.0000	6,329.0000	(5.888)	0	0	0
2011/11/11	R203 2012/02/02	8.80	Put	Bond Future	45.0000	57.0000	26.667	0	0	0
2011/11/11	R203 2012/02/02	8.70	Call	Bond Future	6,312.0000	5,920.0000	(6.210)	0	0	0
2011/11/11	R203 2012/02/02	8.70	Put	Bond Future	61.0000	78.0000	27.869	0	0	0
2011/11/11	R203 2012/02/02	6.95	Put	Bond Future	2,401.0000	2,678.0000	11.537	0	0	0
2011/11/11	R203 2012/02/02	6.95	Call	Bond Future	739.0000	607.0000	(17.862)	0	0	2,640
2011/11/11	R203 2012/02/02	7.20	Put	Bond Future	1,680.0000	1,905.0000	13.393	0	0	0
2011/11/11	R203 2012/02/02	7.20	Call	Bond Future	1,195.0000	1,012.0000	(15.314)	0	0	880
2011/11/11	R203 2012/02/02	7.35	Call	Bond Future	1,539.0000	1,323.0000	(14.035)	0	0	0
2011/11/11	R203 2012/02/02	7.35	Put	Bond Future	1,325.0000	1,518.0000	14.566	0	0	880
2011/11/11	R203 2012/02/02	7.95	Call	Bond Future	3,377.0000	3,051.0000	(9.654)	0	0	0
2011/11/11	R203 2012/02/02	7.95	Put	Bond Future	425.0000	507.0000	19.294	0	0	2,640
2011/11/11	R203 2012/05/03			Bond Future	7.3920	7.4810	1.204	0.0000	0.0000	0
2011/11/11	R203 2012/05/03	8.75	Call	Bond Future	6,279.0000	5,939.0000	(5.415)	0	0	0
2011/11/11	R203 2012/05/03	8.75	Put	Bond Future	438.0000	493.0000	12.557	0	0	0
2011/11/11	R203 2012/05/03	8.80	Call	Bond Future	6,455.0000	6,112.0000	(5.314)	0	0	0
2011/11/11	R203 2012/05/03	8.80	Put	Bond Future	406.0000	459.0000	13.054	0	0	0
2011/11/11	R203 2012/05/03	8.70	Call	Bond Future	6,105.0000	5,768.0000	(5.520)	0	0	0
2011/11/11	R203 2012/05/03	8.70	Put	Bond Future	471.0000	530.0000	12.527	0	0	0
2011/11/11	R203 2012/08/02			Bond Future	7.4890	7.5720	1.108	0.0000	0.0000	0
2011/11/11	R203 2012/08/02	8.50	Call	Bond Future	5,548.0000	5,290.0000	(4.650)	0	0	0
2011/11/11	R203 2012/08/02	8.50	Put	Bond Future	1,347.0000	1,442.0000	7.053	0	0	0
2011/11/11	R203 2012/08/02	8.55	Call	Bond Future	5,691.0000	5,430.0000	(4.586)	0	0	0
2011/11/11	R203 2012/08/02	8.55	Put	Bond Future	1,288.0000	1,380.0000	7.143	0	0	0
2011/11/11	R203 2012/08/02	8.45	Call	Bond Future	5,403.0000	5,148.0000	(4.720)	0	0	0
2011/11/11	R203 2012/08/02	8.45	Put	Bond Future	1,405.0000	1,503.0000	6.975	0	0	0
2011/11/11	R203 2012/11/01			Bond Future	7.5950	7.6760	1.066	0.0000	0.0000	0
2011/11/11	R203 2012/11/01	7.75	Call	Bond Future	3,686.0000	3,505.0000	(4.910)	0	0	0
2011/11/11	R203 2012/11/01	7.75	Put	Bond Future	3,058.0000	3,206.0000	4.840	0	0	0
2011/11/11	R203 2012/11/01	7.80	Call	Bond Future	3,796.0000	3,612.0000	(4.847)	0	0	0
2011/11/11	R203 2012/11/01	7.80	Put	Bond Future	2,967.0000	3,111.0000	4.853	0	0	0
2011/11/11	R203 2012/11/01	7.70	Call	Bond Future	3,577.0000	3,399.0000	(4.976)	0	0	0
2011/11/11	R203 2012/11/01	7.70	Put	Bond Future	3,151.0000	3,302.0000	4.792	0	0	0
2011/11/11	R204 2012/02/02			Bond Future	7.6230	7.7010	1.023	0.0000	0.0000	3,192

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2011/11/11	R204 2012/02/02	9.00	Call	Bond Future	7,164.0000	6,773.0000	(5.458)	0	0	0
2011/11/11	R204 2012/02/02	9.00	Put	Bond Future	132.0000	157.0000	18.939	0	0	0
2011/11/11	R204 2012/02/02	9.05	Call	Bond Future	7,392.0000	6,998.0000	(5.330)	0	0	0
2011/11/11	R204 2012/02/02	9.05	Put	Bond Future	117.0000	138.0000	17.949	0	0	0
2011/11/11	R204 2012/02/02	8.95	Call	Bond Future	6,937.0000	6,548.0000	(5.608)	0	0	0
2011/11/11	R204 2012/02/02	8.95	Put	Bond Future	150.0000	176.0000	17.333	0	0	0
2011/11/11	R204 2012/05/03			Bond Future	7.7140	7.7910	0.998	0.0000	0.0000	0
2011/11/11	R204 2012/05/03	8.75	Call	Bond Future	6,039.0000	5,725.0000	(5.200)	0	0	0
2011/11/11	R204 2012/05/03	8.75	Put	Bond Future	867.0000	949.0000	9.458	0	0	0
2011/11/11	R204 2012/05/03	8.80	Call	Bond Future	6,226.0000	5,907.0000	(5.124)	0	0	0
2011/11/11	R204 2012/05/03	8.80	Put	Bond Future	812.0000	890.0000	9.606	0	0	0
2011/11/11	R204 2012/05/03	8.70	Call	Bond Future	5,855.0000	5,545.0000	(5.295)	0	0	0
2011/11/11	R204 2012/05/03	8.70	Put	Bond Future	925.0000	1,011.0000	9.297	0	0	0
2011/11/11	R204 2012/08/02			Bond Future	7.8130	7.8840	0.909	0.0000	0.0000	0
2011/11/11	R204 2012/08/02	8.50	Call	Bond Future	5,367.0000	5,128.0000	(4.453)	0	0	0
2011/11/11	R204 2012/08/02	8.50	Put	Bond Future	2,020.0000	2,133.0000	5.594	0	0	0
2011/11/11	R204 2012/08/02	8.55	Call	Bond Future	5,525.0000	5,283.0000	(4.380)	0	0	0
2011/11/11	R204 2012/08/02	8.55	Put	Bond Future	1,940.0000	2,050.0000	5.670	0	0	0
2011/11/11	R204 2012/08/02	8.45	Call	Bond Future	5,211.0000	4,976.0000	(4.510)	0	0	0
2011/11/11	R204 2012/08/02	8.45	Put	Bond Future	2,103.0000	2,220.0000	5.563	0	0	0
2011/11/11	R204 2012/11/01			Bond Future	7.9170	7.9860	0.872	0.0000	0.0000	0
2011/11/11	R204 2012/11/01	8.00	Call	Bond Future	4,235.0000	4,055.0000	(4.250)	0	0	0
2011/11/11	R204 2012/11/01	8.00	Put	Bond Future	3,838.0000	3,988.0000	3.908	0	0	0
2011/11/11	R204 2012/11/01	8.05	Call	Bond Future	4,362.0000	4,178.0000	(4.218)	0	0	0
2011/11/11	R204 2012/11/01	8.05	Put	Bond Future	3,727.0000	3,873.0000	3.917	0	0	0
2011/11/11	R204 2012/11/01	7.95	Call	Bond Future	4,110.0000	3,933.0000	(4.307)	0	0	0
2011/11/11	R204 2012/11/01	7.95	Put	Bond Future	3,952.0000	4,105.0000	3.871	0	0	0
2011/11/11	R206 2012/02/02			Bond Future	5.8640	6.0510	3.189	0.0000	0.0000	0
2011/11/11	R206 2012/02/02	8.00	Call	Bond Future	3,838.0000	3,494.0000	(8.963)	0	0	0
2011/11/11	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R206 2012/02/02	8.05	Call	Bond Future	3,925.0000	3,582.0000	(8.739)	0	0	0
2011/11/11	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R206 2012/02/02	7.95	Call	Bond Future	3,750.0000	3,406.0000	(9.173)	0	0	0
2011/11/11	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/11	R206 2012/05/03			Bond Future	5.8870	6.0880	3.414	0.0000	0.0000	0
2011/11/11	R206 2012/05/03	7.50	Call	Bond Future	2,587.0000	2,281.0000	(11.828)	0	0	0
2011/11/11	R206 2012/05/03	7.50	Put	Bond Future	29.0000	47.0000	62.069	0	0	0
2011/11/11	R206 2012/05/03	7.55	Call	Bond Future	2,661.0000	2,354.0000	(11.537)	0	0	0
2011/11/11	R206 2012/05/03	7.55	Put	Bond Future	25.0000	42.0000	68.000	0	0	0
2011/11/11	R206 2012/05/03	7.45	Call	Bond Future	2,513.0000	2,209.0000	(12.097)	0	0	0
2011/11/11	R206 2012/05/03	7.45	Put	Bond Future	33.0000	53.0000	60.606	0	0	0
2011/11/11	R206 2012/08/02			Bond Future	5.9150	6.1200	3.466	0.0000	0.0000	0
2011/11/11	R206 2012/08/02	7.25	Call	Bond Future	2,025.0000	1,799.0000	(11.160)	0	0	0
2011/11/11	R206 2012/08/02	7.25	Put	Bond Future	205.0000	262.0000	27.805	0	0	0
2011/11/11	R206 2012/08/02	7.30	Call	Bond Future	2,080.0000	1,851.0000	(11.010)	0	0	0
2011/11/11	R206 2012/08/02	7.30	Put	Bond Future	193.0000	246.0000	27.461	0	0	0
2011/11/11	R206 2012/08/02	7.20	Call	Bond Future	1,971.0000	1,747.0000	(11.365)	0	0	0
2011/11/11	R206 2012/08/02	7.20	Put	Bond Future	219.0000	277.0000	26.484	0	0	0
2011/11/11	R206 2012/11/01			Bond Future	5.9310	6.1540	3.760	0.0000	0.0000	0
2011/11/11	R206 2012/11/01	6.00	Call	Bond Future	947.0000	819.0000	(13.516)	0	0	0
2011/11/11	R206 2012/11/01	6.00	Put	Bond Future	868.0000	996.0000	14.747	0	0	0
2011/11/11	R206 2012/11/01	6.05	Call	Bond Future	979.0000	849.0000	(13.279)	0	0	0
2011/11/11	R206 2012/11/01	6.05	Put	Bond Future	842.0000	968.0000	14.964	0	0	0
2011/11/11	R206 2012/11/01	5.95	Call	Bond Future	917.0000	791.0000	(13.740)	0	0	0
2011/11/11	R206 2012/11/01	5.95	Put	Bond Future	895.0000	1,025.0000	14.525	0	0	0
2011/11/11	R207 2012/02/02			Bond Future	7.8880	7.9710	1.052	0.0000	0.0000	37,303
2011/11/11	R207 2012/02/02	9.00	Call	Bond Future	6,221.0000	5,786.0000	(6.992)	0	0	0
2011/11/11	R207 2012/02/02	9.00	Put	Bond Future	155.0000	190.0000	22.581	0	0	0
2011/11/11	R207 2012/02/02	9.05	Call	Bond Future	6,462.0000	6,023.0000	(6.794)	0	0	0
2011/11/11	R207 2012/02/02	9.05	Put	Bond Future	135.0000	166.0000	22.963	0	0	0
2011/11/11	R207 2012/02/02	8.95	Call	Bond Future	5,980.0000	5,549.0000	(7.207)	0	0	0
2011/11/11	R207 2012/02/02	8.95	Put	Bond Future	176.0000	215.0000	22.159	0	0	0
2011/11/11	R207 2012/02/02	7.35	Put	Bond Future	3,674.0000	4,035.0000	9.826	0	0	0
2011/11/11	R207 2012/02/02	7.35	Call	Bond Future	556.0000	447.0000	(19.604)	0	0	1,920
2011/11/11	R207 2012/02/02	7.65	Put	Bond Future	2,451.0000	2,742.0000	11.873	0	0	0
2011/11/11	R207 2012/02/02	7.65	Call	Bond Future	1,087.0000	908.0000	(16.467)	0	0	640
2011/11/11	R207 2012/02/02	7.85	Call	Bond Future	1,581.0000	1,352.0000	(14.485)	0	0	0
2011/11/11	R207 2012/02/02	7.85	Put	Bond Future	1,797.0000	2,038.0000	13.411	0	0	640

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2011/11/11	R207 2012/02/02	8.50	Call	Bond Future	3,917.0000	3,543.0000	(9.548)	0	0	0
2011/11/11	R207 2012/02/02	8.50	Put	Bond Future	517.0000	613.0000	18.569	0	0	1,920
2011/11/11	R207 2012/05/03			Bond Future	7.9810	8.0640	1.040	0.0000	0.0000	0
2011/11/11	R207 2012/05/03	8.75	Call	Bond Future	5,432.0000	5,098.0000	(6.149)	0	0	0
2011/11/11	R207 2012/05/03	8.75	Put	Bond Future	1,303.0000	1,426.0000	9.440	0	0	0
2011/11/11	R207 2012/05/03	8.80	Call	Bond Future	5,619.0000	5,279.0000	(6.051)	0	0	0
2011/11/11	R207 2012/05/03	8.80	Put	Bond Future	1,230.0000	1,346.0000	9.431	0	0	0
2011/11/11	R207 2012/05/03	8.70	Call	Bond Future	5,249.0000	4,920.0000	(6.268)	0	0	0
2011/11/11	R207 2012/05/03	8.70	Put	Bond Future	1,382.0000	1,510.0000	9.262	0	0	0
2011/11/11	R207 2012/08/02			Bond Future	8.0810	8.1590	0.965	0.0000	0.0000	0
2011/11/11	R207 2012/08/02	8.75	Call	Bond Future	5,647.0000	5,366.0000	(4.976)	0	0	0
2011/11/11	R207 2012/08/02	8.75	Put	Bond Future	2,149.0000	2,284.0000	6.282	0	0	0
2011/11/11	R207 2012/08/02	8.80	Call	Bond Future	5,816.0000	5,531.0000	(4.900)	0	0	0
2011/11/11	R207 2012/08/02	8.80	Put	Bond Future	2,063.0000	2,194.0000	6.350	0	0	0
2011/11/11	R207 2012/08/02	8.70	Call	Bond Future	5,480.0000	5,204.0000	(5.036)	0	0	0
2011/11/11	R207 2012/08/02	8.70	Put	Bond Future	2,238.0000	2,378.0000	6.256	0	0	0
2011/11/11	R207 2012/11/01			Bond Future	8.1810	8.2570	0.929	0.0000	0.0000	0
2011/11/11	R207 2012/11/01	8.25	Call	Bond Future	4,468.0000	4,254.0000	(4.790)	0	0	0
2011/11/11	R207 2012/11/01	8.25	Put	Bond Future	4,111.0000	4,290.0000	4.354	0	0	0
2011/11/11	R207 2012/11/01	8.30	Call	Bond Future	4,603.0000	4,386.0000	(4.714)	0	0	0
2011/11/11	R207 2012/11/01	8.30	Put	Bond Future	3,988.0000	4,164.0000	4.413	0	0	0
2011/11/11	R207 2012/11/01	8.20	Call	Bond Future	4,334.0000	4,124.0000	(4.845)	0	0	0
2011/11/11	R207 2012/11/01	8.20	Put	Bond Future	4,235.0000	4,419.0000	4.345	0	0	0
2011/11/11	R208 2012/02/02			Bond Future	7.9370	8.0140	0.970	0.0000	0.0000	18,411
2011/11/11	R208 2012/02/02	9.00	Call	Bond Future	6,359.0000	5,924.0000	(6.841)	0	0	0
2011/11/11	R208 2012/02/02	9.00	Put	Bond Future	150.0000	183.0000	22.000	0	0	0
2011/11/11	R208 2012/02/02	9.05	Call	Bond Future	6,617.0000	6,178.0000	(6.634)	0	0	0
2011/11/11	R208 2012/02/02	9.05	Put	Bond Future	129.0000	158.0000	22.481	0	0	0
2011/11/11	R208 2012/02/02	8.95	Call	Bond Future	6,101.0000	5,671.0000	(7.048)	0	0	0
2011/11/11	R208 2012/02/02	8.95	Put	Bond Future	172.0000	210.0000	22.093	0	0	0
2011/11/11	R208 2012/02/02	7.45	Put	Bond Future	3,622.0000	3,977.0000	9.801	0	0	0
2011/11/11	R208 2012/02/02	7.45	Call	Bond Future	588.0000	475.0000	(19.218)	0	0	2,880
2011/11/11	R208 2012/02/02	7.70	Put	Bond Future	2,527.0000	2,820.0000	11.595	0	0	0
2011/11/11	R208 2012/02/02	7.70	Call	Bond Future	1,066.0000	891.0000	(16.417)	0	0	960

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2011/11/11	R208 2012/02/02	7.90	Call	Bond Future	1,592.0000	1,363.0000	(14.384)	0	0	0
2011/11/11	R208 2012/02/02	7.90	Put	Bond Future	1,818.0000	2,058.0000	13.201	0	0	960
2011/11/11	R208 2012/02/02	8.55	Call	Bond Future	4,125.0000	3,746.0000	(9.188)	0	0	0
2011/11/11	R208 2012/02/02	8.55	Put	Bond Future	477.0000	567.0000	18.868	0	0	2,880
2011/11/11	R208 2012/05/03			Bond Future	8.0200	8.0970	0.960	0.0000	0.0000	0
2011/11/11	R208 2012/05/03	9.00	Call	Bond Future	6,557.0000	6,194.0000	(5.536)	0	0	0
2011/11/11	R208 2012/05/03	9.00	Put	Bond Future	948.0000	1,042.0000	9.916	0	0	0
2011/11/11	R208 2012/05/03	9.05	Call	Bond Future	6,768.0000	6,400.0000	(5.437)	0	0	0
2011/11/11	R208 2012/05/03	9.05	Put	Bond Future	884.0000	974.0000	10.181	0	0	0
2011/11/11	R208 2012/05/03	8.95	Call	Bond Future	6,344.0000	5,986.0000	(5.643)	0	0	0
2011/11/11	R208 2012/05/03	8.95	Put	Bond Future	1,010.0000	1,109.0000	9.802	0	0	0
2011/11/11	R208 2012/08/02			Bond Future	8.1080	8.1810	0.900	0.0000	0.0000	0
2011/11/11	R208 2012/08/02	8.75	Call	Bond Future	5,868.0000	5,582.0000	(4.874)	0	0	0
2011/11/11	R208 2012/08/02	8.75	Put	Bond Future	2,234.0000	2,371.0000	6.132	0	0	0
2011/11/11	R208 2012/08/02	8.80	Call	Bond Future	6,050.0000	5,760.0000	(4.793)	0	0	0
2011/11/11	R208 2012/08/02	8.80	Put	Bond Future	2,141.0000	2,274.0000	6.212	0	0	0
2011/11/11	R208 2012/08/02	8.70	Call	Bond Future	5,688.0000	5,407.0000	(4.940)	0	0	0
2011/11/11	R208 2012/08/02	8.70	Put	Bond Future	2,331.0000	2,472.0000	6.049	0	0	0
2011/11/11	R208 2012/11/01			Bond Future	8.2010	8.2710	0.854	0.0000	0.0000	0
2011/11/11	R208 2012/11/01	8.25	Call	Bond Future	4,374.0000	4,160.0000	(4.893)	0	0	0
2011/11/11	R208 2012/11/01	8.25	Put	Bond Future	4,097.0000	4,278.0000	4.418	0	0	0
2011/11/11	R208 2012/11/01	8.30	Call	Bond Future	4,521.0000	4,303.0000	(4.822)	0	0	0
2011/11/11	R208 2012/11/01	8.30	Put	Bond Future	3,963.0000	4,140.0000	4.466	0	0	0
2011/11/11	R208 2012/11/01	8.20	Call	Bond Future	4,230.0000	4,020.0000	(4.965)	0	0	0
2011/11/11	R208 2012/11/01	8.20	Put	Bond Future	4,236.0000	4,420.0000	4.344	0	0	0
2011/11/11	R209 2012/02/02			Bond Future	8.8070	8.8520	0.511	0.0000	0.0000	2,584
2011/11/11	R209 2012/02/02	9.00	Call	Bond Future	3,720.0000	3,494.0000	(6.075)	0	0	0
2011/11/11	R209 2012/02/02	9.00	Put	Bond Future	2,221.0000	2,349.0000	5.763	0	0	0
2011/11/11	R209 2012/02/02	9.05	Call	Bond Future	3,938.0000	3,705.0000	(5.917)	0	0	0
2011/11/11	R209 2012/02/02	9.05	Put	Bond Future	2,059.0000	2,180.0000	5.877	0	0	0
2011/11/11	R209 2012/02/02	8.95	Call	Bond Future	3,508.0000	3,289.0000	(6.243)	0	0	0
2011/11/11	R209 2012/02/02	8.95	Put	Bond Future	2,393.0000	2,528.0000	5.641	0	0	0
2011/11/11	R209 2012/05/03			Bond Future	8.8790	8.9230	0.496	0.0000	0.0000	0
2011/11/11	R209 2012/05/03	9.00	Call	Bond Future	4,573.0000	4,371.0000	(4.417)	0	0	0

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2011/11/11	R209 2012/05/03	9.00	Put	Bond Future	3,641.0000	3,780.0000	3.818	0	0	0
2011/11/11	R209 2012/05/03	9.05	Call	Bond Future	4,775.0000	4,569.0000	(4.314)	0	0	0
2011/11/11	R209 2012/05/03	9.05	Put	Bond Future	3,463.0000	3,598.0000	3.898	0	0	0
2011/11/11	R209 2012/05/03	8.95	Call	Bond Future	4,373.0000	4,176.0000	(4.505)	0	0	0
2011/11/11	R209 2012/05/03	8.95	Put	Bond Future	3,824.0000	3,968.0000	3.766	0	0	0
2011/11/11	R209 2012/08/02			Bond Future	8.9530	8.9940	0.458	0.0000	0.0000	0
2011/11/11	R209 2012/08/02	9.25	Call	Bond Future	6,271.0000	6,074.0000	(3.141)	0	0	0
2011/11/11	R209 2012/08/02	9.25	Put	Bond Future	4,046.0000	4,163.0000	2.892	0	0	0
2011/11/11	R209 2012/08/02	9.30	Call	Bond Future	6,468.0000	6,267.0000	(3.108)	0	0	0
2011/11/11	R209 2012/08/02	9.30	Put	Bond Future	3,879.0000	3,992.0000	2.913	0	0	0
2011/11/11	R209 2012/08/02	9.20	Call	Bond Future	6,076.0000	5,883.0000	(3.176)	0	0	0
2011/11/11	R209 2012/08/02	9.20	Put	Bond Future	4,218.0000	4,339.0000	2.869	0	0	0
2011/11/11	R209 2012/11/01			Bond Future	9.0280	9.0680	0.443	0.0000	0.0000	0
2011/11/11	R209 2012/11/01	9.00	Call	Bond Future	5,698.0000	5,531.0000	(2.931)	0	0	0
2011/11/11	R209 2012/11/01	9.00	Put	Bond Future	5,910.0000	6,045.0000	2.284	0	0	0
2011/11/11	R209 2012/11/01	9.05	Call	Bond Future	5,881.0000	5,710.0000	(2.908)	0	0	0
2011/11/11	R209 2012/11/01	9.05	Put	Bond Future	5,715.0000	5,846.0000	2.292	0	0	0
2011/11/11	R209 2012/11/01	8.95	Call	Bond Future	5,515.0000	5,350.0000	(2.992)	0	0	0
2011/11/11	R209 2012/11/01	8.95	Put	Bond Future	6,109.0000	6,246.0000	2.243	0	0	0
2011/11/11	R210 2012/02/02			Bond Future	135.4209	135.9541	0.394	0.0000	0.0000	750
2011/11/11	R210 2012/02/02	131.00	Call	Bond Future	4,421.0000	4,954.0000	12.056	0	0	0
2011/11/11	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R210 2012/02/02	131.05	Call	Bond Future	4,371.0000	4,904.0000	12.194	0	0	0
2011/11/11	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R210 2012/02/02	130.95	Call	Bond Future	4,471.0000	5,004.0000	11.921	0	0	0
2011/11/11	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R211 2012/02/02			Bond Future	114.6556	114.7031	0.041	0.0000	0.0000	480
2011/11/11	R211 2012/02/02	110.50	Call	Bond Future	4,156.0000	4,203.0000	1.131	0	0	0
2011/11/11	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R211 2012/02/02	110.55	Call	Bond Future	4,106.0000	4,153.0000	1.145	0	0	0
2011/11/11	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R211 2012/02/02	110.45	Call	Bond Future	4,206.0000	4,253.0000	1.117	0	0	0
2011/11/11	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/11	R212 2012/02/02			Bond Future	111.3603	111.1560	(0.183)	0.0000	0.0000	2,677
2011/11/11	R212 2012/02/02	108.50	Call	Bond Future	2,860.0000	2,656.0000	(7.133)	0	0	0
2011/11/11	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R212 2012/02/02	108.55	Call	Bond Future	2,810.0000	2,606.0000	(7.260)	0	0	0
2011/11/11	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R212 2012/02/02	108.45	Call	Bond Future	2,910.0000	2,706.0000	(7.010)	0	0	0
2011/11/11	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/11	R213 2012/02/02			Bond Future	8.7650	8.8000	0.399	0.0000	0.0000	487
2011/11/11	R213 2012/02/02	9.00	Call	Bond Future	4,160.0000	3,972.0000	(4.519)	0	0	0
2011/11/11	R213 2012/02/02	9.00	Put	Bond Future	2,299.0000	2,392.0000	4.045	0	0	0
2011/11/11	R213 2012/02/02	9.05	Call	Bond Future	4,401.0000	4,208.0000	(4.385)	0	0	0
2011/11/11	R213 2012/02/02	9.05	Put	Bond Future	2,152.0000	2,240.0000	4.089	0	0	0
2011/11/11	R213 2012/02/02	8.95	Call	Bond Future	3,924.0000	3,741.0000	(4.664)	0	0	0
2011/11/11	R213 2012/02/02	8.95	Put	Bond Future	2,454.0000	2,552.0000	3.993	0	0	0
2011/11/11	R213 2012/05/03			Bond Future	8.8410	8.8750	0.385	0.0000	0.0000	0
2011/11/11	R213 2012/05/03	9.25	Call	Bond Future	6,121.0000	5,938.0000	(2.990)	0	0	0
2011/11/11	R213 2012/05/03	9.25	Put	Bond Future	2,968.0000	3,054.0000	2.898	0	0	0
2011/11/11	R213 2012/05/03	9.30	Call	Bond Future	6,361.0000	6,175.0000	(2.924)	0	0	0
2011/11/11	R213 2012/05/03	9.30	Put	Bond Future	2,835.0000	2,918.0000	2.928	0	0	0
2011/11/11	R213 2012/05/03	9.20	Call	Bond Future	5,883.0000	5,704.0000	(3.043)	0	0	0
2011/11/11	R213 2012/05/03	9.20	Put	Bond Future	3,106.0000	3,196.0000	2.898	0	0	0
2011/11/11	R213 2012/08/02			Bond Future	8.9200	8.9500	0.336	0.0000	0.0000	0
2011/11/11	R213 2012/08/02	9.25	Call	Bond Future	6,597.0000	6,447.0000	(2.274)	0	0	0
2011/11/11	R213 2012/08/02	9.25	Put	Bond Future	4,077.0000	4,161.0000	2.060	0	0	0
2011/11/11	R213 2012/08/02	9.30	Call	Bond Future	6,825.0000	6,671.0000	(2.256)	0	0	0
2011/11/11	R213 2012/08/02	9.30	Put	Bond Future	3,933.0000	4,013.0000	2.034	0	0	0
2011/11/11	R213 2012/08/02	9.20	Call	Bond Future	6,373.0000	6,225.0000	(2.322)	0	0	0
2011/11/11	R213 2012/08/02	9.20	Put	Bond Future	4,227.0000	4,313.0000	2.035	0	0	0
2011/11/11	R213 2012/11/01			Bond Future	9.0030	9.0310	0.311	0.0000	0.0000	0
2011/11/11	R213 2012/11/01	9.00	Call	Bond Future	5,978.0000	5,855.0000	(2.058)	0	0	0
2011/11/11	R213 2012/11/01	9.00	Put	Bond Future	6,001.0000	6,093.0000	1.533	0	0	0
2011/11/11	R213 2012/11/01	9.05	Call	Bond Future	6,185.0000	6,060.0000	(2.021)	0	0	0
2011/11/11	R213 2012/11/01	9.05	Put	Bond Future	5,825.0000	5,915.0000	1.545	0	0	0
2011/11/11	R213 2012/11/01	8.95	Call	Bond Future	5,769.0000	5,648.0000	(2.097)	0	0	0



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2011/11/11	R213 2012/11/01	8.95	Put	Bond Future	6,178.0000	6,272.0000	1.522	0	0	0
2011/11/11	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>584102.00</b>