



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 14/11/2011

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
2011/11/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	AL7T 2012/02/02			Index Future	411.9460	410.3850	(0.379)	0.0000	0.0000	16
2011/11/14	AL7T 2012/05/03			Index Future	417.8890	416.3550	(0.367)	0.0000	0.0000	0
2011/11/14	ALBI 2012/02/02			Index Future	376.1400	374.5730	(0.417)	0.0000	0.0000	1,044
2011/11/14	ALBI 2012/05/03			Index Future	381.5670	380.0220	(0.405)	0.0000	0.0000	0
2011/11/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	CAAK 2011/12/19			Can-Do Future	0.0860	0.1059	23.140	0.0000	0.0000	12,659
2011/11/14	CAAL 2011/12/19			Can-Do Future	0.0817	0.0993	21.542	0.0000	0.0000	18,519
2011/11/14	CAAM 2011/12/19			Can-Do Future	0.1759	0.1869	6.254	0.0000	0.0000	12,423
2011/11/14	CAAN 2012/03/30			Can-Do Future	0.3452	0.3699	7.155	0.0000	0.0000	100,000
2011/11/14	CAAO 2012/03/30			Can-Do Future	0.1620	0.1385	(14.506)	0.0000	0.0000	100,000
2011/11/14	CAAP 2011/12/19			Can-Do Future	0.2336	0.2150	(7.962)	0.0000	0.0000	12,346
2011/11/14	CAAR 2011/12/19			Can-Do Future	0.1067	0.1036	(2.905)	0.0000	0.0000	18,750
2011/11/14	CAAS 2012/01/31			Can-Do Future	0.0661	0.0771	16.641	0.0000	0.0000	12,500
2011/11/14	CAAT 2012/02/29			Can-Do Future	0.0589	0.0681	15.620	0.0000	0.0000	12,500
2011/11/14	CAAU 2012/01/31			Can-Do Future	0.0922	0.0829	(10.087)	0.0000	0.0000	19,481
2011/11/14	CAAV 2012/02/29			Can-Do Future	0.1210	0.1089	(10.000)	0.0000	0.0000	12,987
2011/11/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/14	GOVI 2012/02/02			GOVI	377.3550	375.9070	(0.384)	0.0000	0.0000	155
2011/11/14	GOVI 2012/02/02	369.00	Call	GOVI	83,550.0000	69,070.0000	(17.331)	0	0	0
2011/11/14	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/14	GOVI 2012/02/02	369.01	Call	GOVI	83,450.0000	68,970.0000	(17.352)	0	0	0
2011/11/14	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/14	GOVI 2012/02/02	368.99	Call	GOVI	83,650.0000	69,170.0000	(17.310)	0	0	0
2011/11/14	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/14	GOVI 2012/05/03			GOVI	382.7990	381.3750	(0.372)	0.0000	0.0000	0
2011/11/14	GOVI 2012/05/03	382.00	Call	GOVI	7,990.0000	0.0000	(100.000)	0	0	0
2011/11/14	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	6,250.0000	100.000	0	0	0
2011/11/14	GOVI 2012/05/03	382.01	Call	GOVI	7,890.0000	0.0000	(100.000)	0	0	0
2011/11/14	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	6,350.0000	100.000	0	0	0
2011/11/14	GOVI 2012/05/03	381.99	Call	GOVI	8,090.0000	0.0000	(100.000)	0	0	0
2011/11/14	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	6,150.0000	100.000	0	0	0
2011/11/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/14	IGOV 2012/02/02			Index Future	164.1900	164.1630	(0.016)	0.0000	0.0000	103
2011/11/14	IGOV 2012/05/03			Index Future	166.5590	166.5510	(0.005)	0.0000	0.0000	0
2011/11/14	ILBI 2012/02/02			Index Future	444.5560	445.2050	0.146	0.0000	0.0000	88
2011/11/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/14	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
2011/11/14	JBAF 2011/11/16			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	1,700
2011/11/14	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	5,541
2011/11/14	JBAF 2012/01/18			Jibar Tradeable Future	5.5400	5.5600	0.361	0.0000	0.0000	101
2011/11/14	JBAF 2012/02/15			Jibar Tradeable Future	5.4500	5.4700	0.367	0.0000	0.0000	0
2011/11/14	JBAF 2012/03/20			Jibar Tradeable Future	5.4200	5.4500	0.554	0.0000	0.0000	2,340
2011/11/14	JBAF 2012/04/18			Jibar Tradeable Future	5.3900	5.4200	0.557	0.0000	0.0000	0
2011/11/14	JBAF 2012/06/20			Jibar Tradeable Future	5.4200	5.4500	0.554	0.0000	0.0000	2,890
2011/11/14	JBAF 2012/09/19			Jibar Tradeable Future	5.5100	5.5600	0.907	0.0000	0.0000	44,760
2011/11/14	JBAF 2012/12/19			Jibar Tradeable Future	5.6400	5.7200	1.418	0.0000	0.0000	990
2011/11/14	JBAF 2013/03/20			Jibar Tradeable Future	5.8200	5.9000	1.375	0.0000	0.0000	790
2011/11/14	JBAF 2013/06/19			Jibar Tradeable Future	6.0400	6.1200	1.325	0.0000	0.0000	1,250
2011/11/14	JBAF 2013/09/18			Jibar Tradeable Future	6.2900	6.3600	1.113	0.0000	0.0000	0
2011/11/14	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/14	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/14	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/14	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/14	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/14	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/14	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/14	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/14	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/14	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/14	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/14	OTH1 2012/02/02			Index Future	369.2410	367.0860	(0.584)	0.0000	0.0000	0
2011/11/14	R157 2012/02/02			Bond Future	6.6630	6.7430	1.201	0.0000	0.0000	16,684
2011/11/14	R157 2012/02/02	8.50	Call	Bond Future	6,347.0000	6,062.0000	(4.490)	0	0	0
2011/11/14	R157 2012/02/02	8.50	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2011/11/14	R157 2012/02/02	8.55	Call	Bond Future	6,513.0000	6,228.0000	(4.376)	0	0	0
2011/11/14	R157 2012/02/02	8.55	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/11/14	R157 2012/02/02	8.45	Call	Bond Future	6,180.0000	5,896.0000	(4.595)	0	0	0
2011/11/14	R157 2012/02/02	8.45	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/11/14	R157 2012/02/02	6.55	Call	Bond Future	759.0000	625.0000	(17.655)	0	0	0
2011/11/14	R157 2012/02/02	6.55	Put	Bond Future	1,164.0000	1,315.0000	12.973	0	0	130
2011/11/14	R157 2012/02/02	6.00	Put	Bond Future	2,583.0000	2,819.0000	9.137	0	0	0
2011/11/14	R157 2012/02/02	6.00	Call	Bond Future	185.0000	136.0000	(26.486)	0	0	130
2011/11/14	R157 2012/02/02	7.05	Call	Bond Future	1,801.0000	1,586.0000	(11.938)	0	0	0
2011/11/14	R157 2012/02/02	7.05	Put	Bond Future	428.0000	499.0000	16.589	0	0	130
2011/11/14	R157 2012/02/02	6.25	Put	Bond Future	1,865.0000	2,066.0000	10.777	0	0	0
2011/11/14	R157 2012/02/02	6.25	Call	Bond Future	378.0000	294.0000	(22.222)	0	0	3,960
2011/11/14	R157 2012/02/02	6.45	Put	Bond Future	1,376.0000	1,544.0000	12.209	0	0	0
2011/11/14	R157 2012/02/02	6.45	Call	Bond Future	612.0000	495.0000	(19.118)	0	0	1,320
2011/11/14	R157 2012/02/02	6.65	Call	Bond Future	927.0000	775.0000	(16.397)	0	0	0
2011/11/14	R157 2012/02/02	6.65	Put	Bond Future	973.0000	1,107.0000	13.772	0	0	1,320
2011/11/14	R157 2012/02/02	7.20	Call	Bond Future	2,199.0000	1,965.0000	(10.641)	0	0	0
2011/11/14	R157 2012/02/02	7.20	Put	Bond Future	300.0000	351.0000	17.000	0	0	3,960
2011/11/14	R157 2012/05/03			Bond Future	6.7360	6.8190	1.232	0.0000	0.0000	0
2011/11/14	R157 2012/05/03	8.25	Call	Bond Future	5,036.0000	4,780.0000	(5.083)	0	0	0
2011/11/14	R157 2012/05/03	8.25	Put	Bond Future	138.0000	157.0000	13.768	0	0	0
2011/11/14	R157 2012/05/03	8.30	Call	Bond Future	5,181.0000	4,923.0000	(4.980)	0	0	0
2011/11/14	R157 2012/05/03	8.30	Put	Bond Future	125.0000	143.0000	14.400	0	0	0
2011/11/14	R157 2012/05/03	8.20	Call	Bond Future	4,893.0000	4,639.0000	(5.191)	0	0	0
2011/11/14	R157 2012/05/03	8.20	Put	Bond Future	152.0000	174.0000	14.474	0	0	0
2011/11/14	R157 2012/08/02			Bond Future	6.8100	6.8980	1.292	0.0000	0.0000	0
2011/11/14	R157 2012/08/02	8.00	Call	Bond Future	4,212.0000	3,996.0000	(5.128)	0	0	0
2011/11/14	R157 2012/08/02	8.00	Put	Bond Future	626.0000	680.0000	8.626	0	0	0
2011/11/14	R157 2012/08/02	8.05	Call	Bond Future	4,326.0000	4,107.0000	(5.062)	0	0	0

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2011/11/14	R157 2012/08/02	8.05	Put	Bond Future	593.0000	644.0000	8.600	0	0	0
2011/11/14	R157 2012/08/02	7.95	Call	Bond Future	4,100.0000	3,885.0000	(5.244)	0	0	0
2011/11/14	R157 2012/08/02	7.95	Put	Bond Future	662.0000	717.0000	8.308	0	0	0
2011/11/14	R157 2012/11/01			Bond Future	6.9040	6.9910	1.260	0.0000	0.0000	0
2011/11/14	R157 2012/11/01	7.00	Call	Bond Future	2,208.0000	2,072.0000	(6.159)	0	0	0
2011/11/14	R157 2012/11/01	7.00	Put	Bond Future	1,938.0000	2,047.0000	5.624	0	0	0
2011/11/14	R157 2012/11/01	7.05	Call	Bond Future	2,285.0000	2,146.0000	(6.083)	0	0	0
2011/11/14	R157 2012/11/01	7.05	Put	Bond Future	1,874.0000	1,980.0000	5.656	0	0	0
2011/11/14	R157 2012/11/01	6.95	Call	Bond Future	2,133.0000	2,000.0000	(6.235)	0	0	0
2011/11/14	R157 2012/11/01	6.95	Put	Bond Future	2,003.0000	2,115.0000	5.592	0	0	0
2011/11/14	R186 2012/02/02			Bond Future	8.4210	8.5080	1.033	0.0000	0.0000	24,262
2011/11/14	R186 2012/02/02	9.00	Call	Bond Future	6,740.0000	6,093.0000	(9.599)	0	0	0
2011/11/14	R186 2012/02/02	9.00	Put	Bond Future	1,457.0000	1,627.0000	11.668	0	0	100
2011/11/14	R186 2012/02/02	9.05	Call	Bond Future	7,064.0000	6,405.0000	(9.329)	0	0	0
2011/11/14	R186 2012/02/02	9.05	Put	Bond Future	1,341.0000	1,499.0000	11.782	0	0	0
2011/11/14	R186 2012/02/02	8.95	Call	Bond Future	6,422.0000	5,788.0000	(9.872)	0	0	0
2011/11/14	R186 2012/02/02	8.95	Put	Bond Future	1,582.0000	1,764.0000	11.504	0	0	0
2011/11/14	R186 2012/02/02	7.75	Put	Bond Future	7,718.0000	8,310.0000	7.670	0	0	0
2011/11/14	R186 2012/02/02	7.75	Call	Bond Future	1,135.0000	910.0000	(19.824)	0	0	6,000
2011/11/14	R186 2012/02/02	6.75	Put	Bond Future	17,496.0000	18,284.0000	4.504	0	0	0
2011/11/14	R186 2012/02/02	6.75	Call	Bond Future	86.0000	58.0000	(32.558)	0	0	6,000
2011/11/14	R186 2012/02/02	8.00	Put	Bond Future	5,886.0000	6,390.0000	8.563	0	0	0
2011/11/14	R186 2012/02/02	8.00	Call	Bond Future	1,816.0000	1,504.0000	(17.181)	0	0	100
2011/11/14	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R186 2012/02/02	13.25	Call	Bond Future	35,132.0000	34,316.0000	(2.323)	0	0	0
2011/11/14	R186 2012/02/02	98.00	Call	Bond Future	106,906.0000	106,090.0000	(0.763)	0	0	0
2011/11/14	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R186 2012/05/03			Bond Future	8.5020	8.5900	1.035	0.0000	0.0000	0
2011/11/14	R186 2012/05/03	9.00	Call	Bond Future	7,417.0000	6,850.0000	(7.645)	0	0	0
2011/11/14	R186 2012/05/03	9.00	Put	Bond Future	2,938.0000	3,181.0000	8.271	0	0	0
2011/11/14	R186 2012/05/03	9.05	Call	Bond Future	7,700.0000	7,123.0000	(7.494)	0	0	0
2011/11/14	R186 2012/05/03	9.05	Put	Bond Future	2,785.0000	3,018.0000	8.366	0	0	0
2011/11/14	R186 2012/05/03	8.95	Call	Bond Future	7,138.0000	6,581.0000	(7.803)	0	0	0
2011/11/14	R186 2012/05/03	8.95	Put	Bond Future	3,097.0000	3,350.0000	8.169	0	0	0

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2011/11/14	R186 2012/08/02			Bond Future	8.5830	8.6730	1.049	0.0000	0.0000	0
2011/11/14	R186 2012/08/02	8.75	Call	Bond Future	6,613.0000	6,130.0000	(7.304)	0	0	0
2011/11/14	R186 2012/08/02	8.75	Put	Bond Future	5,111.0000	5,441.0000	6.457	0	0	0
2011/11/14	R186 2012/08/02	8.80	Call	Bond Future	6,855.0000	6,362.0000	(7.192)	0	0	0
2011/11/14	R186 2012/08/02	8.80	Put	Bond Future	4,909.0000	5,229.0000	6.519	0	0	0
2011/11/14	R186 2012/08/02	8.70	Call	Bond Future	6,375.0000	5,901.0000	(7.435)	0	0	0
2011/11/14	R186 2012/08/02	8.70	Put	Bond Future	5,320.0000	5,659.0000	6.372	0	0	0
2011/11/14	R186 2012/11/01			Bond Future	8.6670	8.7580	1.050	0.0000	0.0000	0
2011/11/14	R186 2012/11/01	8.75	Call	Bond Future	7,254.0000	6,793.0000	(6.355)	0	0	0
2011/11/14	R186 2012/11/01	8.75	Put	Bond Future	6,519.0000	6,864.0000	5.292	0	0	0
2011/11/14	R186 2012/11/01	8.80	Call	Bond Future	7,484.0000	7,014.0000	(6.280)	0	0	0
2011/11/14	R186 2012/11/01	8.80	Put	Bond Future	6,309.0000	6,645.0000	5.326	0	0	0
2011/11/14	R186 2012/11/01	8.70	Call	Bond Future	7,028.0000	6,575.0000	(6.446)	0	0	0
2011/11/14	R186 2012/11/01	8.70	Put	Bond Future	6,735.0000	7,088.0000	5.241	0	0	0
2011/11/14	R189 2012/02/02			Bond Future	218.7735	218.7500	(0.011)	0.0000	0.0000	0
2011/11/14	R189 2012/02/02	218.00	Call	Bond Future	773.0000	750.0000	(2.975)	0	0	0
2011/11/14	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R189 2012/02/02	218.05	Call	Bond Future	723.0000	700.0000	(3.181)	0	0	0
2011/11/14	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R189 2012/02/02	217.95	Call	Bond Future	823.0000	800.0000	(2.795)	0	0	0
2011/11/14	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R197 2012/02/02			Bond Future	242.1653	242.1547	(0.004)	0.0000	0.0000	418
2011/11/14	R197 2012/02/02	237.00	Call	Bond Future	5,165.0000	5,155.0000	(0.194)	0	0	0
2011/11/14	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R197 2012/02/02	237.05	Call	Bond Future	5,115.0000	5,105.0000	(0.196)	0	0	0
2011/11/14	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R197 2012/02/02	236.95	Call	Bond Future	5,215.0000	5,205.0000	(0.192)	0	0	0
2011/11/14	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R201 2012/02/02			Bond Future	6.2460	6.3270	1.297	0.0000	0.0000	3,124
2011/11/14	R201 2012/02/02	8.25	Call	Bond Future	5,235.0000	5,017.0000	(4.164)	0	0	0
2011/11/14	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/14	R201 2012/02/02	8.30	Call	Bond Future	5,361.0000	5,143.0000	(4.066)	0	0	0
2011/11/14	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/11/14	R201 2012/02/02	8.20	Call	Bond Future	5,108.0000	4,890.0000	(4.268)	0	0	0
2011/11/14	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R201 2012/05/03			Bond Future	6.2880	6.3730	1.352	0.0000	0.0000	0
2011/11/14	R201 2012/05/03	7.75	Call	Bond Future	3,632.0000	3,437.0000	(5.369)	0	0	0
2011/11/14	R201 2012/05/03	7.75	Put	Bond Future	97.0000	111.0000	14.433	0	0	0
2011/11/14	R201 2012/05/03	7.80	Call	Bond Future	3,740.0000	3,544.0000	(5.241)	0	0	0
2011/11/14	R201 2012/05/03	7.80	Put	Bond Future	87.0000	100.0000	14.943	0	0	0
2011/11/14	R201 2012/05/03	7.70	Call	Bond Future	3,524.0000	3,330.0000	(5.505)	0	0	0
2011/11/14	R201 2012/05/03	7.70	Put	Bond Future	107.0000	123.0000	14.953	0	0	0
2011/11/14	R201 2012/08/02			Bond Future	6.3300	6.4200	1.422	0.0000	0.0000	0
2011/11/14	R201 2012/08/02	7.50	Call	Bond Future	2,994.0000	2,831.0000	(5.444)	0	0	0
2011/11/14	R201 2012/08/02	7.50	Put	Bond Future	409.0000	448.0000	9.535	0	0	0
2011/11/14	R201 2012/08/02	7.55	Call	Bond Future	3,079.0000	2,915.0000	(5.326)	0	0	0
2011/11/14	R201 2012/08/02	7.55	Put	Bond Future	386.0000	423.0000	9.585	0	0	0
2011/11/14	R201 2012/08/02	7.45	Call	Bond Future	2,910.0000	2,749.0000	(5.533)	0	0	0
2011/11/14	R201 2012/08/02	7.45	Put	Bond Future	434.0000	475.0000	9.447	0	0	0
2011/11/14	R201 2012/11/01			Bond Future	6.3810	6.4710	1.410	0.0000	0.0000	0
2011/11/14	R201 2012/11/01	6.50	Call	Bond Future	1,614.0000	1,513.0000	(6.258)	0	0	0
2011/11/14	R201 2012/11/01	6.50	Put	Bond Future	1,374.0000	1,455.0000	5.895	0	0	0
2011/11/14	R201 2012/11/01	6.55	Call	Bond Future	1,670.0000	1,567.0000	(6.168)	0	0	0
2011/11/14	R201 2012/11/01	6.55	Put	Bond Future	1,330.0000	1,408.0000	5.865	0	0	0
2011/11/14	R201 2012/11/01	6.45	Call	Bond Future	1,559.0000	1,459.0000	(6.414)	0	0	0
2011/11/14	R201 2012/11/01	6.45	Put	Bond Future	1,420.0000	1,501.0000	5.704	0	0	0
2011/11/14	R202 2012/02/02			Bond Future	180.4838	181.0539	0.316	0.0000	0.0000	34,606
2011/11/14	R202 2012/02/02	177.00	Call	Bond Future	3,484.0000	4,054.0000	16.361	0	0	0
2011/11/14	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R202 2012/02/02	177.05	Call	Bond Future	3,434.0000	4,004.0000	16.599	0	0	0
2011/11/14	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R202 2012/02/02	176.95	Call	Bond Future	3,534.0000	4,104.0000	16.129	0	0	0
2011/11/14	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R203 2012/02/02			Bond Future	7.3920	7.4600	0.920	0.0000	0.0000	2,201
2011/11/14	R203 2012/02/02	8.75	Call	Bond Future	6,124.0000	5,818.0000	(4.997)	0	0	0
2011/11/14	R203 2012/02/02	8.75	Put	Bond Future	67.0000	75.0000	11.940	0	0	0

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2011/11/14	R203 2012/02/02	8.80	Call	Bond Future	6,329.0000	6,022.0000	(4.851)	0	0	0
2011/11/14	R203 2012/02/02	8.80	Put	Bond Future	57.0000	64.0000	12.281	0	0	0
2011/11/14	R203 2012/02/02	8.70	Call	Bond Future	5,920.0000	5,615.0000	(5.152)	0	0	0
2011/11/14	R203 2012/02/02	8.70	Put	Bond Future	78.0000	87.0000	11.538	0	0	0
2011/11/14	R203 2012/02/02	6.95	Put	Bond Future	2,678.0000	2,887.0000	7.804	0	0	0
2011/11/14	R203 2012/02/02	6.95	Call	Bond Future	607.0000	502.0000	(17.298)	0	0	2,640
2011/11/14	R203 2012/02/02	7.20	Put	Bond Future	1,905.0000	2,072.0000	8.766	0	0	0
2011/11/14	R203 2012/02/02	7.20	Call	Bond Future	1,012.0000	865.0000	(14.526)	0	0	880
2011/11/14	R203 2012/02/02	7.35	Call	Bond Future	1,323.0000	1,151.0000	(13.001)	0	0	0
2011/11/14	R203 2012/02/02	7.35	Put	Bond Future	1,518.0000	1,660.0000	9.354	0	0	880
2011/11/14	R203 2012/02/02	7.95	Call	Bond Future	3,051.0000	2,794.0000	(8.423)	0	0	0
2011/11/14	R203 2012/02/02	7.95	Put	Bond Future	507.0000	565.0000	11.440	0	0	2,640
2011/11/14	R203 2012/05/03			Bond Future	7.4810	7.5500	0.922	0.0000	0.0000	0
2011/11/14	R203 2012/05/03	8.75	Call	Bond Future	5,939.0000	5,672.0000	(4.496)	0	0	0
2011/11/14	R203 2012/05/03	8.75	Put	Bond Future	493.0000	532.0000	7.911	0	0	0
2011/11/14	R203 2012/05/03	8.80	Call	Bond Future	6,112.0000	5,842.0000	(4.418)	0	0	0
2011/11/14	R203 2012/05/03	8.80	Put	Bond Future	459.0000	495.0000	7.843	0	0	0
2011/11/14	R203 2012/05/03	8.70	Call	Bond Future	5,768.0000	5,503.0000	(4.594)	0	0	0
2011/11/14	R203 2012/05/03	8.70	Put	Bond Future	530.0000	571.0000	7.736	0	0	0
2011/11/14	R203 2012/08/02			Bond Future	7.5720	7.6420	0.924	0.0000	0.0000	0
2011/11/14	R203 2012/08/02	8.50	Call	Bond Future	5,290.0000	5,067.0000	(4.216)	0	0	0
2011/11/14	R203 2012/08/02	8.50	Put	Bond Future	1,442.0000	1,516.0000	5.132	0	0	0
2011/11/14	R203 2012/08/02	8.55	Call	Bond Future	5,430.0000	5,204.0000	(4.162)	0	0	0
2011/11/14	R203 2012/08/02	8.55	Put	Bond Future	1,380.0000	1,451.0000	5.145	0	0	0
2011/11/14	R203 2012/08/02	8.45	Call	Bond Future	5,148.0000	4,927.0000	(4.293)	0	0	0
2011/11/14	R203 2012/08/02	8.45	Put	Bond Future	1,503.0000	1,579.0000	5.057	0	0	0
2011/11/14	R203 2012/11/01			Bond Future	7.6760	7.7450	0.899	0.0000	0.0000	0
2011/11/14	R203 2012/11/01	7.75	Call	Bond Future	3,505.0000	3,345.0000	(4.565)	0	0	0
2011/11/14	R203 2012/11/01	7.75	Put	Bond Future	3,206.0000	3,325.0000	3.712	0	0	0
2011/11/14	R203 2012/11/01	7.80	Call	Bond Future	3,612.0000	3,449.0000	(4.513)	0	0	0
2011/11/14	R203 2012/11/01	7.80	Put	Bond Future	3,111.0000	3,227.0000	3.729	0	0	0
2011/11/14	R203 2012/11/01	7.70	Call	Bond Future	3,399.0000	3,241.0000	(4.648)	0	0	0
2011/11/14	R203 2012/11/01	7.70	Put	Bond Future	3,302.0000	3,423.0000	3.664	0	0	0
2011/11/14	R204 2012/02/02			Bond Future	7.7010	7.7780	1.000	0.0000	0.0000	3,192

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2011/11/14	R204 2012/02/02	9.00	Call	Bond Future	6,773.0000	6,383.0000	(5.758)	0	0	0
2011/11/14	R204 2012/02/02	9.00	Put	Bond Future	157.0000	175.0000	11.465	0	0	0
2011/11/14	R204 2012/02/02	9.05	Call	Bond Future	6,998.0000	6,607.0000	(5.587)	0	0	0
2011/11/14	R204 2012/02/02	9.05	Put	Bond Future	138.0000	155.0000	12.319	0	0	0
2011/11/14	R204 2012/02/02	8.95	Call	Bond Future	6,548.0000	6,162.0000	(5.895)	0	0	0
2011/11/14	R204 2012/02/02	8.95	Put	Bond Future	176.0000	198.0000	12.500	0	0	0
2011/11/14	R204 2012/05/03			Bond Future	7.7910	7.8700	1.014	0.0000	0.0000	0
2011/11/14	R204 2012/05/03	8.75	Call	Bond Future	5,725.0000	5,398.0000	(5.712)	0	0	0
2011/11/14	R204 2012/05/03	8.75	Put	Bond Future	949.0000	1,026.0000	8.114	0	0	0
2011/11/14	R204 2012/05/03	8.80	Call	Bond Future	5,907.0000	5,576.0000	(5.604)	0	0	0
2011/11/14	R204 2012/05/03	8.80	Put	Bond Future	890.0000	963.0000	8.202	0	0	0
2011/11/14	R204 2012/05/03	8.70	Call	Bond Future	5,545.0000	5,222.0000	(5.825)	0	0	0
2011/11/14	R204 2012/05/03	8.70	Put	Bond Future	1,011.0000	1,092.0000	8.012	0	0	0
2011/11/14	R204 2012/08/02			Bond Future	7.8840	7.9650	1.027	0.0000	0.0000	0
2011/11/14	R204 2012/08/02	8.50	Call	Bond Future	5,128.0000	4,852.0000	(5.382)	0	0	0
2011/11/14	R204 2012/08/02	8.50	Put	Bond Future	2,133.0000	2,257.0000	5.813	0	0	0
2011/11/14	R204 2012/08/02	8.55	Call	Bond Future	5,283.0000	5,003.0000	(5.300)	0	0	0
2011/11/14	R204 2012/08/02	8.55	Put	Bond Future	2,050.0000	2,170.0000	5.854	0	0	0
2011/11/14	R204 2012/08/02	8.45	Call	Bond Future	4,976.0000	4,704.0000	(5.466)	0	0	0
2011/11/14	R204 2012/08/02	8.45	Put	Bond Future	2,220.0000	2,348.0000	5.766	0	0	0
2011/11/14	R204 2012/11/01			Bond Future	7.9860	8.0660	1.002	0.0000	0.0000	0
2011/11/14	R204 2012/11/01	8.00	Call	Bond Future	4,055.0000	3,842.0000	(5.253)	0	0	0
2011/11/14	R204 2012/11/01	8.00	Put	Bond Future	3,988.0000	4,156.0000	4.213	0	0	0
2011/11/14	R204 2012/11/01	8.05	Call	Bond Future	4,178.0000	3,962.0000	(5.170)	0	0	0
2011/11/14	R204 2012/11/01	8.05	Put	Bond Future	3,873.0000	4,038.0000	4.260	0	0	0
2011/11/14	R204 2012/11/01	7.95	Call	Bond Future	3,933.0000	3,724.0000	(5.314)	0	0	0
2011/11/14	R204 2012/11/01	7.95	Put	Bond Future	4,105.0000	4,277.0000	4.190	0	0	0
2011/11/14	R206 2012/02/02			Bond Future	6.0510	6.1640	1.867	0.0000	0.0000	0
2011/11/14	R206 2012/02/02	8.00	Call	Bond Future	3,494.0000	3,287.0000	(5.924)	0	0	0
2011/11/14	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R206 2012/02/02	8.05	Call	Bond Future	3,582.0000	3,375.0000	(5.779)	0	0	0
2011/11/14	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R206 2012/02/02	7.95	Call	Bond Future	3,406.0000	3,200.0000	(6.048)	0	0	0
2011/11/14	R206 2012/02/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2011/11/14	R206 2012/05/03			Bond Future	6.0880	6.2110	2.020	0.0000	0.0000	0
2011/11/14	R206 2012/05/03	7.50	Call	Bond Future	2,281.0000	2,097.0000	(8.067)	0	0	0
2011/11/14	R206 2012/05/03	7.50	Put	Bond Future	47.0000	60.0000	27.660	0	0	0
2011/11/14	R206 2012/05/03	7.55	Call	Bond Future	2,354.0000	2,169.0000	(7.859)	0	0	0
2011/11/14	R206 2012/05/03	7.55	Put	Bond Future	42.0000	54.0000	28.571	0	0	0
2011/11/14	R206 2012/05/03	7.45	Call	Bond Future	2,209.0000	2,027.0000	(8.239)	0	0	0
2011/11/14	R206 2012/05/03	7.45	Put	Bond Future	53.0000	68.0000	28.302	0	0	0
2011/11/14	R206 2012/08/02			Bond Future	6.1200	6.2590	2.271	0.0000	0.0000	0
2011/11/14	R206 2012/08/02	7.25	Call	Bond Future	1,799.0000	1,649.0000	(8.338)	0	0	0
2011/11/14	R206 2012/08/02	7.25	Put	Bond Future	262.0000	303.0000	15.649	0	0	0
2011/11/14	R206 2012/08/02	7.30	Call	Bond Future	1,851.0000	1,700.0000	(8.158)	0	0	0
2011/11/14	R206 2012/08/02	7.30	Put	Bond Future	246.0000	286.0000	16.260	0	0	0
2011/11/14	R206 2012/08/02	7.20	Call	Bond Future	1,747.0000	1,599.0000	(8.472)	0	0	0
2011/11/14	R206 2012/08/02	7.20	Put	Bond Future	277.0000	320.0000	15.523	0	0	0
2011/11/14	R206 2012/11/01			Bond Future	6.1540	6.3020	2.405	0.0000	0.0000	0
2011/11/14	R206 2012/11/01	6.00	Call	Bond Future	819.0000	738.0000	(9.890)	0	0	0
2011/11/14	R206 2012/11/01	6.00	Put	Bond Future	996.0000	1,084.0000	8.835	0	0	0
2011/11/14	R206 2012/11/01	6.05	Call	Bond Future	849.0000	766.0000	(9.776)	0	0	0
2011/11/14	R206 2012/11/01	6.05	Put	Bond Future	968.0000	1,055.0000	8.988	0	0	0
2011/11/14	R206 2012/11/01	5.95	Call	Bond Future	791.0000	712.0000	(9.987)	0	0	0
2011/11/14	R206 2012/11/01	5.95	Put	Bond Future	1,025.0000	1,115.0000	8.780	0	0	0
2011/11/14	R207 2012/02/02			Bond Future	7.9710	8.0380	0.841	0.0000	0.0000	37,663
2011/11/14	R207 2012/02/02	9.00	Call	Bond Future	5,786.0000	5,431.0000	(6.135)	0	0	0
2011/11/14	R207 2012/02/02	9.00	Put	Bond Future	190.0000	212.0000	11.579	0	0	0
2011/11/14	R207 2012/02/02	9.05	Call	Bond Future	6,023.0000	5,665.0000	(5.944)	0	0	0
2011/11/14	R207 2012/02/02	9.05	Put	Bond Future	166.0000	185.0000	11.446	0	0	0
2011/11/14	R207 2012/02/02	8.95	Call	Bond Future	5,549.0000	5,197.0000	(6.343)	0	0	0
2011/11/14	R207 2012/02/02	8.95	Put	Bond Future	215.0000	241.0000	12.093	0	0	0
2011/11/14	R207 2012/02/02	7.35	Put	Bond Future	4,035.0000	4,323.0000	7.138	0	0	0
2011/11/14	R207 2012/02/02	7.35	Call	Bond Future	447.0000	357.0000	(20.134)	0	0	1,920
2011/11/14	R207 2012/02/02	7.65	Put	Bond Future	2,742.0000	2,973.0000	8.425	0	0	0
2011/11/14	R207 2012/02/02	7.65	Call	Bond Future	908.0000	761.0000	(16.189)	0	0	640
2011/11/14	R207 2012/02/02	7.85	Call	Bond Future	1,352.0000	1,161.0000	(14.127)	0	0	0
2011/11/14	R207 2012/02/02	7.85	Put	Bond Future	2,038.0000	2,225.0000	9.176	0	0	640

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2011/11/14	R207 2012/02/02	8.50	Call	Bond Future	3,543.0000	3,235.0000	(8.693)	0	0	0
2011/11/14	R207 2012/02/02	8.50	Put	Bond Future	613.0000	683.0000	11.419	0	0	1,920
2011/11/14	R207 2012/05/03			Bond Future	8.0640	8.1310	0.831	0.0000	0.0000	0
2011/11/14	R207 2012/05/03	8.75	Call	Bond Future	5,098.0000	4,820.0000	(5.453)	0	0	0
2011/11/14	R207 2012/05/03	8.75	Put	Bond Future	1,426.0000	1,515.0000	6.241	0	0	0
2011/11/14	R207 2012/05/03	8.80	Call	Bond Future	5,279.0000	4,997.0000	(5.342)	0	0	0
2011/11/14	R207 2012/05/03	8.80	Put	Bond Future	1,346.0000	1,431.0000	6.315	0	0	0
2011/11/14	R207 2012/05/03	8.70	Call	Bond Future	4,920.0000	4,646.0000	(5.569)	0	0	0
2011/11/14	R207 2012/05/03	8.70	Put	Bond Future	1,510.0000	1,602.0000	6.093	0	0	0
2011/11/14	R207 2012/08/02			Bond Future	8.1590	8.2280	0.846	0.0000	0.0000	0
2011/11/14	R207 2012/08/02	8.75	Call	Bond Future	5,366.0000	5,111.0000	(4.752)	0	0	0
2011/11/14	R207 2012/08/02	8.75	Put	Bond Future	2,284.0000	2,396.0000	4.904	0	0	0
2011/11/14	R207 2012/08/02	8.80	Call	Bond Future	5,531.0000	5,272.0000	(4.683)	0	0	0
2011/11/14	R207 2012/08/02	8.80	Put	Bond Future	2,194.0000	2,302.0000	4.923	0	0	0
2011/11/14	R207 2012/08/02	8.70	Call	Bond Future	5,204.0000	4,952.0000	(4.842)	0	0	0
2011/11/14	R207 2012/08/02	8.70	Put	Bond Future	2,378.0000	2,492.0000	4.794	0	0	0
2011/11/14	R207 2012/11/01			Bond Future	8.2570	8.3250	0.824	0.0000	0.0000	0
2011/11/14	R207 2012/11/01	8.25	Call	Bond Future	4,254.0000	4,056.0000	(4.654)	0	0	0
2011/11/14	R207 2012/11/01	8.25	Put	Bond Future	4,290.0000	4,442.0000	3.543	0	0	0
2011/11/14	R207 2012/11/01	8.30	Call	Bond Future	4,386.0000	4,185.0000	(4.583)	0	0	0
2011/11/14	R207 2012/11/01	8.30	Put	Bond Future	4,164.0000	4,314.0000	3.602	0	0	0
2011/11/14	R207 2012/11/01	8.20	Call	Bond Future	4,124.0000	3,929.0000	(4.728)	0	0	0
2011/11/14	R207 2012/11/01	8.20	Put	Bond Future	4,419.0000	4,574.0000	3.508	0	0	0
2011/11/14	R208 2012/02/02			Bond Future	8.0140	8.0910	0.961	0.0000	0.0000	18,281
2011/11/14	R208 2012/02/02	9.00	Call	Bond Future	5,924.0000	5,489.0000	(7.343)	0	0	0
2011/11/14	R208 2012/02/02	9.00	Put	Bond Future	183.0000	214.0000	16.940	0	0	0
2011/11/14	R208 2012/02/02	9.05	Call	Bond Future	6,178.0000	5,739.0000	(7.106)	0	0	0
2011/11/14	R208 2012/02/02	9.05	Put	Bond Future	158.0000	185.0000	17.089	0	0	0
2011/11/14	R208 2012/02/02	8.95	Call	Bond Future	5,671.0000	5,240.0000	(7.600)	0	0	0
2011/11/14	R208 2012/02/02	8.95	Put	Bond Future	210.0000	245.0000	16.667	0	0	0
2011/11/14	R208 2012/02/02	7.45	Put	Bond Future	3,977.0000	4,334.0000	8.977	0	0	0
2011/11/14	R208 2012/02/02	7.45	Call	Bond Future	475.0000	366.0000	(22.947)	0	0	2,880
2011/11/14	R208 2012/02/02	7.70	Put	Bond Future	2,820.0000	3,115.0000	10.461	0	0	0
2011/11/14	R208 2012/02/02	7.70	Call	Bond Future	891.0000	720.0000	(19.192)	0	0	960

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2011/11/14	R208 2012/02/02	7.90	Call	Bond Future	1,363.0000	1,137.0000	(16.581)	0	0	0
2011/11/14	R208 2012/02/02	7.90	Put	Bond Future	2,058.0000	2,297.0000	11.613	0	0	960
2011/11/14	R208 2012/02/02	8.55	Call	Bond Future	3,746.0000	3,366.0000	(10.144)	0	0	0
2011/11/14	R208 2012/02/02	8.55	Put	Bond Future	567.0000	652.0000	14.991	0	0	2,880
2011/11/14	R208 2012/05/03			Bond Future	8.0970	8.1750	0.963	0.0000	0.0000	0
2011/11/14	R208 2012/05/03	9.00	Call	Bond Future	6,194.0000	5,822.0000	(6.006)	0	0	0
2011/11/14	R208 2012/05/03	9.00	Put	Bond Future	1,042.0000	1,130.0000	8.445	0	0	0
2011/11/14	R208 2012/05/03	9.05	Call	Bond Future	6,400.0000	6,024.0000	(5.875)	0	0	0
2011/11/14	R208 2012/05/03	9.05	Put	Bond Future	974.0000	1,058.0000	8.624	0	0	0
2011/11/14	R208 2012/05/03	8.95	Call	Bond Future	5,986.0000	5,620.0000	(6.114)	0	0	0
2011/11/14	R208 2012/05/03	8.95	Put	Bond Future	1,109.0000	1,204.0000	8.566	0	0	0
2011/11/14	R208 2012/08/02			Bond Future	8.1810	8.2600	0.966	0.0000	0.0000	0
2011/11/14	R208 2012/08/02	8.75	Call	Bond Future	5,582.0000	5,269.0000	(5.607)	0	0	0
2011/11/14	R208 2012/08/02	8.75	Put	Bond Future	2,371.0000	2,512.0000	5.947	0	0	0
2011/11/14	R208 2012/08/02	8.80	Call	Bond Future	5,760.0000	5,442.0000	(5.521)	0	0	0
2011/11/14	R208 2012/08/02	8.80	Put	Bond Future	2,274.0000	2,410.0000	5.981	0	0	0
2011/11/14	R208 2012/08/02	8.70	Call	Bond Future	5,407.0000	5,099.0000	(5.696)	0	0	0
2011/11/14	R208 2012/08/02	8.70	Put	Bond Future	2,472.0000	2,619.0000	5.947	0	0	0
2011/11/14	R208 2012/11/01			Bond Future	8.2710	8.3510	0.967	0.0000	0.0000	0
2011/11/14	R208 2012/11/01	8.25	Call	Bond Future	4,160.0000	3,914.0000	(5.913)	0	0	0
2011/11/14	R208 2012/11/01	8.25	Put	Bond Future	4,278.0000	4,481.0000	4.745	0	0	0
2011/11/14	R208 2012/11/01	8.30	Call	Bond Future	4,303.0000	4,052.0000	(5.833)	0	0	0
2011/11/14	R208 2012/11/01	8.30	Put	Bond Future	4,140.0000	4,338.0000	4.783	0	0	0
2011/11/14	R208 2012/11/01	8.20	Call	Bond Future	4,020.0000	3,779.0000	(5.995)	0	0	0
2011/11/14	R208 2012/11/01	8.20	Put	Bond Future	4,420.0000	4,628.0000	4.706	0	0	0
2011/11/14	R209 2012/02/02			Bond Future	8.8520	8.9440	1.039	0.0000	0.0000	2,584
2011/11/14	R209 2012/02/02	9.00	Call	Bond Future	3,494.0000	3,040.0000	(12.994)	0	0	0
2011/11/14	R209 2012/02/02	9.00	Put	Bond Future	2,349.0000	2,610.0000	11.111	0	0	0
2011/11/14	R209 2012/02/02	9.05	Call	Bond Future	3,705.0000	3,236.0000	(12.659)	0	0	0
2011/11/14	R209 2012/02/02	9.05	Put	Bond Future	2,180.0000	2,426.0000	11.284	0	0	0
2011/11/14	R209 2012/02/02	8.95	Call	Bond Future	3,289.0000	2,850.0000	(13.348)	0	0	0
2011/11/14	R209 2012/02/02	8.95	Put	Bond Future	2,528.0000	2,804.0000	10.918	0	0	0
2011/11/14	R209 2012/05/03			Bond Future	8.9230	9.0160	1.042	0.0000	0.0000	0
2011/11/14	R209 2012/05/03	9.00	Call	Bond Future	4,371.0000	3,954.0000	(9.540)	0	0	0

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2011/11/14	R209 2012/05/03	9.00	Put	Bond Future	3,780.0000	4,076.0000	7.831	0	0	0
2011/11/14	R209 2012/05/03	9.05	Call	Bond Future	4,569.0000	4,140.0000	(9.389)	0	0	0
2011/11/14	R209 2012/05/03	9.05	Put	Bond Future	3,598.0000	3,882.0000	7.893	0	0	0
2011/11/14	R209 2012/05/03	8.95	Call	Bond Future	4,176.0000	3,769.0000	(9.746)	0	0	0
2011/11/14	R209 2012/05/03	8.95	Put	Bond Future	3,968.0000	4,274.0000	7.712	0	0	0
2011/11/14	R209 2012/08/02			Bond Future	8.9940	9.0890	1.056	0.0000	0.0000	0
2011/11/14	R209 2012/08/02	9.25	Call	Bond Future	6,074.0000	5,627.0000	(7.359)	0	0	0
2011/11/14	R209 2012/08/02	9.25	Put	Bond Future	4,163.0000	4,434.0000	6.510	0	0	0
2011/11/14	R209 2012/08/02	9.30	Call	Bond Future	6,267.0000	5,812.0000	(7.260)	0	0	0
2011/11/14	R209 2012/08/02	9.30	Put	Bond Future	3,992.0000	4,255.0000	6.588	0	0	0
2011/11/14	R209 2012/08/02	9.20	Call	Bond Future	5,883.0000	5,444.0000	(7.462)	0	0	0
2011/11/14	R209 2012/08/02	9.20	Put	Bond Future	4,339.0000	4,618.0000	6.430	0	0	0
2011/11/14	R209 2012/11/01			Bond Future	9.0680	9.1630	1.048	0.0000	0.0000	0
2011/11/14	R209 2012/11/01	9.00	Call	Bond Future	5,531.0000	5,141.0000	(7.051)	0	0	0
2011/11/14	R209 2012/11/01	9.00	Put	Bond Future	6,045.0000	6,364.0000	5.277	0	0	0
2011/11/14	R209 2012/11/01	9.05	Call	Bond Future	5,710.0000	5,313.0000	(6.953)	0	0	0
2011/11/14	R209 2012/11/01	9.05	Put	Bond Future	5,846.0000	6,158.0000	5.337	0	0	0
2011/11/14	R209 2012/11/01	8.95	Call	Bond Future	5,350.0000	4,968.0000	(7.140)	0	0	0
2011/11/14	R209 2012/11/01	8.95	Put	Bond Future	6,246.0000	6,573.0000	5.235	0	0	0
2011/11/14	R210 2012/02/02			Bond Future	135.9541	135.4098	(0.400)	0.0000	0.0000	750
2011/11/14	R210 2012/02/02	131.00	Call	Bond Future	4,954.0000	4,410.0000	(10.981)	0	0	0
2011/11/14	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R210 2012/02/02	131.05	Call	Bond Future	4,904.0000	4,360.0000	(11.093)	0	0	0
2011/11/14	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R210 2012/02/02	130.95	Call	Bond Future	5,004.0000	4,460.0000	(10.871)	0	0	0
2011/11/14	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R211 2012/02/02			Bond Future	114.7031	114.6944	(0.008)	0.0000	0.0000	480
2011/11/14	R211 2012/02/02	110.50	Call	Bond Future	4,203.0000	4,194.0000	(0.214)	0	0	0
2011/11/14	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R211 2012/02/02	110.55	Call	Bond Future	4,153.0000	4,144.0000	(0.217)	0	0	0
2011/11/14	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R211 2012/02/02	110.45	Call	Bond Future	4,253.0000	4,244.0000	(0.212)	0	0	0
2011/11/14	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/14	R212 2012/02/02			Bond Future	111.1560	111.1511	(0.004)	0.0000	0.0000	2,677
2011/11/14	R212 2012/02/02	108.50	Call	Bond Future	2,656.0000	2,651.0000	(0.188)	0	0	0
2011/11/14	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R212 2012/02/02	108.55	Call	Bond Future	2,606.0000	2,601.0000	(0.192)	0	0	0
2011/11/14	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R212 2012/02/02	108.45	Call	Bond Future	2,706.0000	2,701.0000	(0.185)	0	0	0
2011/11/14	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/14	R213 2012/02/02			Bond Future	8.8000	8.8970	1.102	0.0000	0.0000	487
2011/11/14	R213 2012/02/02	9.00	Call	Bond Future	3,972.0000	3,469.0000	(12.664)	0	0	0
2011/11/14	R213 2012/02/02	9.00	Put	Bond Future	2,392.0000	2,661.0000	11.246	0	0	0
2011/11/14	R213 2012/02/02	9.05	Call	Bond Future	4,208.0000	3,690.0000	(12.310)	0	0	0
2011/11/14	R213 2012/02/02	9.05	Put	Bond Future	2,240.0000	2,494.0000	11.339	0	0	0
2011/11/14	R213 2012/02/02	8.95	Call	Bond Future	3,741.0000	3,253.0000	(13.045)	0	0	0
2011/11/14	R213 2012/02/02	8.95	Put	Bond Future	2,552.0000	2,836.0000	11.129	0	0	0
2011/11/14	R213 2012/05/03			Bond Future	8.8750	8.9740	1.115	0.0000	0.0000	0
2011/11/14	R213 2012/05/03	9.25	Call	Bond Future	5,938.0000	5,423.0000	(8.673)	0	0	0
2011/11/14	R213 2012/05/03	9.25	Put	Bond Future	3,054.0000	3,315.0000	8.546	0	0	0
2011/11/14	R213 2012/05/03	9.30	Call	Bond Future	6,175.0000	5,650.0000	(8.502)	0	0	0
2011/11/14	R213 2012/05/03	9.30	Put	Bond Future	2,918.0000	3,169.0000	8.602	0	0	0
2011/11/14	R213 2012/05/03	9.20	Call	Bond Future	5,704.0000	5,199.0000	(8.853)	0	0	0
2011/11/14	R213 2012/05/03	9.20	Put	Bond Future	3,196.0000	3,467.0000	8.479	0	0	0
2011/11/14	R213 2012/08/02			Bond Future	8.9500	9.0510	1.128	0.0000	0.0000	0
2011/11/14	R213 2012/08/02	9.25	Call	Bond Future	6,447.0000	5,958.0000	(7.585)	0	0	0
2011/11/14	R213 2012/08/02	9.25	Put	Bond Future	4,161.0000	4,452.0000	6.994	0	0	0
2011/11/14	R213 2012/08/02	9.30	Call	Bond Future	6,671.0000	6,175.0000	(7.435)	0	0	0
2011/11/14	R213 2012/08/02	9.30	Put	Bond Future	4,013.0000	4,298.0000	7.102	0	0	0
2011/11/14	R213 2012/08/02	9.20	Call	Bond Future	6,225.0000	5,745.0000	(7.711)	0	0	0
2011/11/14	R213 2012/08/02	9.20	Put	Bond Future	4,313.0000	4,614.0000	6.979	0	0	0
2011/11/14	R213 2012/11/01			Bond Future	9.0310	9.1320	1.118	0.0000	0.0000	0
2011/11/14	R213 2012/11/01	9.00	Call	Bond Future	5,855.0000	5,431.0000	(7.242)	0	0	0
2011/11/14	R213 2012/11/01	9.00	Put	Bond Future	6,093.0000	6,438.0000	5.662	0	0	0
2011/11/14	R213 2012/11/01	9.05	Call	Bond Future	6,060.0000	5,628.0000	(7.129)	0	0	0
2011/11/14	R213 2012/11/01	9.05	Put	Bond Future	5,915.0000	6,251.0000	5.680	0	0	0
2011/11/14	R213 2012/11/01	8.95	Call	Bond Future	5,648.0000	5,232.0000	(7.365)	0	0	0



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2011/11/14	R213 2012/11/01	8.95	Put	Bond Future	6,272.0000	6,625.0000	5.628	0	0	0
2011/11/14	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>584332.00</b>