



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 17/11/2011

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
2011/11/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	AL7T 2012/02/02			Index Future	409.1760	408.8310	(0.084)	0.0000	0.0000	16
2011/11/17	AL7T 2012/05/03			Index Future	415.2310	414.8670	(0.088)	0.0000	0.0000	0
2011/11/17	ALBI 2012/02/02			Index Future	373.5420	373.3160	(0.061)	0.0000	0.0000	1,044
2011/11/17	ALBI 2012/05/03			Index Future	379.0690	378.8280	(0.064)	0.0000	0.0000	0
2011/11/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	CAAK 2011/12/19			Can-Do Future	0.1436	0.1617	12.604	0.0000	0.0000	12,659
2011/11/17	CAAL 2011/12/19			Can-Do Future	0.1464	0.1676	14.481	0.0000	0.0000	18,519
2011/11/17	CAAM 2011/12/19			Can-Do Future	0.1267	0.1064	(16.022)	0.0000	0.0000	12,423
2011/11/17	CAAN 2012/03/30			Can-Do Future	0.4463	0.4697	5.243	0.0000	0.0000	100,000
2011/11/17	CAAO 2012/03/30			Can-Do Future	0.0956	0.0820	(14.226)	0.0000	0.0000	100,000
2011/11/17	CAAP 2011/12/19			Can-Do Future	0.1492	0.1270	(14.879)	0.0000	0.0000	12,346
2011/11/17	CAAR 2011/12/19			Can-Do Future	0.1466	0.1667	13.711	0.0000	0.0000	18,750
2011/11/17	CAAS 2012/01/31			Can-Do Future	0.0965	0.1055	9.326	0.0000	0.0000	12,500
2011/11/17	CAAT 2012/02/29			Can-Do Future	0.0819	0.0875	6.838	0.0000	0.0000	12,500
2011/11/17	CAAU 2012/01/31			Can-Do Future	0.0592	0.0521	(11.993)	0.0000	0.0000	19,481
2011/11/17	CAAV 2012/02/29			Can-Do Future	0.0803	0.0729	(9.215)	0.0000	0.0000	12,987
2011/11/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/17	GOVI 2012/02/02			GOVI	374.7830	374.5440	(0.064)	0.0000	0.0000	156
2011/11/17	GOVI 2012/02/02	369.00	Call	GOVI	57,830.0000	55,440.0000	(4.133)	0	0	0
2011/11/17	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/17	GOVI 2012/02/02	369.01	Call	GOVI	57,730.0000	55,340.0000	(4.140)	0	0	0
2011/11/17	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/17	GOVI 2012/02/02	368.99	Call	GOVI	57,930.0000	55,540.0000	(4.126)	0	0	0
2011/11/17	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/17	GOVI 2012/05/03			GOVI	380.3290	380.0740	(0.067)	0.0000	0.0000	0
2011/11/17	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/17	GOVI 2012/05/03	382.00	Put	GOVI	16,710.0000	19,260.0000	15.260	0	0	0
2011/11/17	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/17	GOVI 2012/05/03	382.01	Put	GOVI	16,810.0000	19,360.0000	15.170	0	0	0
2011/11/17	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/17	GOVI 2012/05/03	381.99	Put	GOVI	16,610.0000	19,160.0000	15.352	0	0	0
2011/11/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/17	IGOV 2012/02/02			Index Future	164.0630	164.0370	(0.016)	0.0000	0.0000	505
2011/11/17	IGOV 2012/05/03			Index Future	166.4900	166.4590	(0.019)	0.0000	0.0000	0
2011/11/17	ILBI 2012/02/02			Index Future	445.6320	445.8100	0.040	0.0000	0.0000	88
2011/11/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/17	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
2011/11/17	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	5,541
2011/11/17	JBAF 2012/01/18			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	101
2011/11/17	JBAF 2012/02/15			Jibar Tradeable Future	5.5100	5.5200	0.181	0.0000	0.0000	0
2011/11/17	JBAF 2012/03/20			Jibar Tradeable Future	5.4900	5.5000	0.182	0.0000	0.0000	2,340
2011/11/17	JBAF 2012/04/18			Jibar Tradeable Future	5.4800	5.5000	0.365	0.0000	0.0000	0
2011/11/17	JBAF 2012/05/16			Jibar Tradeable Future	5.4800	5.5000	0.365	0.0000	0.0000	0
2011/11/17	JBAF 2012/06/20			Jibar Tradeable Future	5.4800	5.5200	0.730	0.0000	0.0000	2,890
2011/11/17	JBAF 2012/09/19			Jibar Tradeable Future	5.6400	5.6700	0.532	0.0000	0.0000	44,760
2011/11/17	JBAF 2012/12/19			Jibar Tradeable Future	5.8600	5.8900	0.512	0.0000	0.0000	990
2011/11/17	JBAF 2013/03/20			Jibar Tradeable Future	6.0700	6.1200	0.824	0.0000	0.0000	790
2011/11/17	JBAF 2013/06/19			Jibar Tradeable Future	6.2900	6.3400	0.795	0.0000	0.0000	1,250
2011/11/17	JBAF 2013/09/18			Jibar Tradeable Future	6.5000	6.5500	0.769	0.0000	0.0000	1,450
2011/11/17	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/17	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/17	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/17	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/17	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/17	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/17	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/17	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/17	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/17	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/17	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/17	OTH1 2012/02/02			Index Future	366.5120	366.3560	(0.043)	0.0000	0.0000	0
2011/11/17	R157 2012/02/02			Bond Future	6.8740	6.8990	0.364	0.0000	0.0000	11,755
2011/11/17	R157 2012/02/02	8.50	Call	Bond Future	5,599.0000	5,511.0000	(1.572)	0	0	0
2011/11/17	R157 2012/02/02	8.50	Put	Bond Future	6.0000	7.0000	16.667	0	0	0
2011/11/17	R157 2012/02/02	8.55	Call	Bond Future	5,764.0000	5,676.0000	(1.527)	0	0	0
2011/11/17	R157 2012/02/02	8.55	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2011/11/17	R157 2012/02/02	8.45	Call	Bond Future	5,433.0000	5,345.0000	(1.620)	0	0	0
2011/11/17	R157 2012/02/02	8.45	Put	Bond Future	7.0000	8.0000	14.286	0	0	0
2011/11/17	R157 2012/02/02	6.55	Call	Bond Future	452.0000	420.0000	(7.080)	0	0	0
2011/11/17	R157 2012/02/02	6.55	Put	Bond Future	1,607.0000	1,664.0000	3.547	0	0	65
2011/11/17	R157 2012/02/02	6.00	Put	Bond Future	3,233.0000	3,311.0000	2.413	0	0	0
2011/11/17	R157 2012/02/02	6.00	Call	Bond Future	84.0000	74.0000	(11.905)	0	0	130
2011/11/17	R157 2012/02/02	7.05	Call	Bond Future	1,274.0000	1,215.0000	(4.631)	0	0	0
2011/11/17	R157 2012/02/02	7.05	Put	Bond Future	652.0000	682.0000	4.601	0	0	130
2011/11/17	R157 2012/02/02	6.25	Put	Bond Future	2,434.0000	2,504.0000	2.876	0	0	0
2011/11/17	R157 2012/02/02	6.25	Call	Bond Future	196.0000	178.0000	(9.184)	0	0	3,960
2011/11/17	R157 2012/02/02	6.45	Put	Bond Future	1,864.0000	1,925.0000	3.273	0	0	0
2011/11/17	R157 2012/02/02	6.45	Call	Bond Future	349.0000	322.0000	(7.736)	0	0	1,320
2011/11/17	R157 2012/02/02	6.65	Call	Bond Future	574.0000	537.0000	(6.446)	0	0	0
2011/11/17	R157 2012/02/02	6.65	Put	Bond Future	1,371.0000	1,423.0000	3.793	0	0	1,320
2011/11/17	R157 2012/02/02	7.20	Call	Bond Future	1,618.0000	1,552.0000	(4.079)	0	0	0
2011/11/17	R157 2012/02/02	7.20	Put	Bond Future	470.0000	492.0000	4.681	0	0	3,960
2011/11/17	R157 2012/05/03			Bond Future	6.9520	6.9820	0.432	0.0000	0.0000	0
2011/11/17	R157 2012/05/03	8.25	Call	Bond Future	4,382.0000	4,293.0000	(2.031)	0	0	0
2011/11/17	R157 2012/05/03	8.25	Put	Bond Future	199.0000	208.0000	4.523	0	0	0
2011/11/17	R157 2012/05/03	8.30	Call	Bond Future	4,521.0000	4,431.0000	(1.991)	0	0	0
2011/11/17	R157 2012/05/03	8.30	Put	Bond Future	180.0000	189.0000	5.000	0	0	0
2011/11/17	R157 2012/05/03	8.20	Call	Bond Future	4,244.0000	4,155.0000	(2.097)	0	0	0
2011/11/17	R157 2012/05/03	8.20	Put	Bond Future	218.0000	228.0000	4.587	0	0	0
2011/11/17	R157 2012/08/02			Bond Future	7.0370	7.0690	0.455	0.0000	0.0000	0
2011/11/17	R157 2012/08/02	8.00	Call	Bond Future	3,671.0000	3,597.0000	(2.016)	0	0	0
2011/11/17	R157 2012/08/02	8.00	Put	Bond Future	780.0000	804.0000	3.077	0	0	0
2011/11/17	R157 2012/08/02	8.05	Call	Bond Future	3,779.0000	3,703.0000	(2.011)	0	0	0

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2011/11/17	R157 2012/08/02	8.05	Put	Bond Future	741.0000	762.0000	2.834	0	0	0
2011/11/17	R157 2012/08/02	7.95	Call	Bond Future	3,565.0000	3,491.0000	(2.076)	0	0	0
2011/11/17	R157 2012/08/02	7.95	Put	Bond Future	822.0000	846.0000	2.920	0	0	0
2011/11/17	R157 2012/11/01			Bond Future	7.1290	7.1630	0.477	0.0000	0.0000	0
2011/11/17	R157 2012/11/01	7.00	Call	Bond Future	1,874.0000	1,826.0000	(2.561)	0	0	0
2011/11/17	R157 2012/11/01	7.00	Put	Bond Future	2,236.0000	2,283.0000	2.102	0	0	0
2011/11/17	R157 2012/11/01	7.05	Call	Bond Future	1,944.0000	1,894.0000	(2.572)	0	0	0
2011/11/17	R157 2012/11/01	7.05	Put	Bond Future	2,166.0000	2,211.0000	2.078	0	0	0
2011/11/17	R157 2012/11/01	6.95	Call	Bond Future	1,806.0000	1,759.0000	(2.602)	0	0	0
2011/11/17	R157 2012/11/01	6.95	Put	Bond Future	2,309.0000	2,357.0000	2.079	0	0	0
2011/11/17	R186 2012/02/02			Bond Future	8.5400	8.5450	0.059	0.0000	0.0000	24,262
2011/11/17	R186 2012/02/02	9.00	Call	Bond Future	5,844.0000	5,793.0000	(0.873)	0	0	0
2011/11/17	R186 2012/02/02	9.00	Put	Bond Future	1,676.0000	1,671.0000	(0.298)	0	0	100
2011/11/17	R186 2012/02/02	9.05	Call	Bond Future	6,152.0000	6,100.0000	(0.845)	0	0	0
2011/11/17	R186 2012/02/02	9.05	Put	Bond Future	1,544.0000	1,538.0000	(0.389)	0	0	0
2011/11/17	R186 2012/02/02	8.95	Call	Bond Future	5,543.0000	5,492.0000	(0.920)	0	0	0
2011/11/17	R186 2012/02/02	8.95	Put	Bond Future	1,817.0000	1,813.0000	(0.220)	0	0	0
2011/11/17	R186 2012/02/02	7.75	Put	Bond Future	8,521.0000	8,544.0000	0.270	0	0	0
2011/11/17	R186 2012/02/02	7.75	Call	Bond Future	823.0000	800.0000	(2.795)	0	0	6,000
2011/11/17	R186 2012/02/02	6.75	Put	Bond Future	18,572.0000	18,616.0000	0.237	0	0	0
2011/11/17	R186 2012/02/02	6.75	Call	Bond Future	48.0000	45.0000	(6.250)	0	0	6,000
2011/11/17	R186 2012/02/02	8.00	Put	Bond Future	6,568.0000	6,583.0000	0.228	0	0	0
2011/11/17	R186 2012/02/02	8.00	Call	Bond Future	1,383.0000	1,352.0000	(2.242)	0	0	100
2011/11/17	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R186 2012/02/02	13.25	Call	Bond Future	34,017.0000	33,971.0000	(0.135)	0	0	0
2011/11/17	R186 2012/02/02	98.00	Call	Bond Future	105,792.0000	105,745.0000	(0.044)	0	0	0
2011/11/17	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R186 2012/05/03			Bond Future	8.6200	8.6250	0.058	0.0000	0.0000	0
2011/11/17	R186 2012/05/03	9.00	Call	Bond Future	6,648.0000	6,606.0000	(0.632)	0	0	0
2011/11/17	R186 2012/05/03	9.00	Put	Bond Future	3,253.0000	3,257.0000	0.123	0	0	0
2011/11/17	R186 2012/05/03	9.05	Call	Bond Future	6,918.0000	6,875.0000	(0.622)	0	0	0
2011/11/17	R186 2012/05/03	9.05	Put	Bond Future	3,087.0000	3,090.0000	0.097	0	0	0
2011/11/17	R186 2012/05/03	8.95	Call	Bond Future	6,384.0000	6,342.0000	(0.658)	0	0	0
2011/11/17	R186 2012/05/03	8.95	Put	Bond Future	3,427.0000	3,431.0000	0.117	0	0	0

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2011/11/17	R186 2012/08/02			Bond Future	8.7020	8.7060	0.046	0.0000	0.0000	0
2011/11/17	R186 2012/08/02	8.75	Call	Bond Future	5,967.0000	5,937.0000	(0.503)	0	0	0
2011/11/17	R186 2012/08/02	8.75	Put	Bond Future	5,538.0000	5,544.0000	0.108	0	0	0
2011/11/17	R186 2012/08/02	8.80	Call	Bond Future	6,196.0000	6,165.0000	(0.500)	0	0	0
2011/11/17	R186 2012/08/02	8.80	Put	Bond Future	5,323.0000	5,328.0000	0.094	0	0	0
2011/11/17	R186 2012/08/02	8.70	Call	Bond Future	5,741.0000	5,712.0000	(0.505)	0	0	0
2011/11/17	R186 2012/08/02	8.70	Put	Bond Future	5,759.0000	5,766.0000	0.122	0	0	0
2011/11/17	R186 2012/11/01			Bond Future	8.7830	8.7870	0.046	0.0000	0.0000	0
2011/11/17	R186 2012/11/01	8.75	Call	Bond Future	6,658.0000	6,630.0000	(0.421)	0	0	0
2011/11/17	R186 2012/11/01	8.75	Put	Bond Future	6,948.0000	6,956.0000	0.115	0	0	0
2011/11/17	R186 2012/11/01	8.80	Call	Bond Future	6,877.0000	6,849.0000	(0.407)	0	0	0
2011/11/17	R186 2012/11/01	8.80	Put	Bond Future	6,728.0000	6,735.0000	0.104	0	0	0
2011/11/17	R186 2012/11/01	8.70	Call	Bond Future	6,442.0000	6,415.0000	(0.419)	0	0	0
2011/11/17	R186 2012/11/01	8.70	Put	Bond Future	7,175.0000	7,183.0000	0.111	0	0	0
2011/11/17	R189 2012/02/02			Bond Future	218.9545	218.9900	0.016	0.0000	0.0000	0
2011/11/17	R189 2012/02/02	218.00	Call	Bond Future	955.0000	990.0000	3.665	0	0	0
2011/11/17	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R189 2012/02/02	218.05	Call	Bond Future	905.0000	940.0000	3.867	0	0	0
2011/11/17	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R189 2012/02/02	217.95	Call	Bond Future	1,005.0000	1,040.0000	3.483	0	0	0
2011/11/17	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R197 2012/02/02			Bond Future	242.3504	243.0211	0.277	0.0000	0.0000	418
2011/11/17	R197 2012/02/02	237.00	Call	Bond Future	5,350.0000	6,021.0000	12.542	0	0	0
2011/11/17	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R197 2012/02/02	237.05	Call	Bond Future	5,300.0000	5,971.0000	12.660	0	0	0
2011/11/17	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R197 2012/02/02	236.95	Call	Bond Future	5,400.0000	6,071.0000	12.426	0	0	0
2011/11/17	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R201 2012/02/02			Bond Future	6.4280	6.4490	0.327	0.0000	0.0000	3,124
2011/11/17	R201 2012/02/02	8.25	Call	Bond Future	4,746.0000	4,690.0000	(1.180)	0	0	0
2011/11/17	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/17	R201 2012/02/02	8.30	Call	Bond Future	4,872.0000	4,816.0000	(1.149)	0	0	0
2011/11/17	R201 2012/02/02	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0



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2011/11/17	R201 2012/02/02	8.20	Call	Bond Future	4,620.0000	4,564.0000	(1.212)	0	0	0
2011/11/17	R201 2012/02/02	8.20	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/11/17	R201 2012/05/03			Bond Future	6.4740	6.4980	0.371	0.0000	0.0000	0
2011/11/17	R201 2012/05/03	7.75	Call	Bond Future	3,210.0000	3,156.0000	(1.682)	0	0	0
2011/11/17	R201 2012/05/03	7.75	Put	Bond Future	133.0000	138.0000	3.759	0	0	0
2011/11/17	R201 2012/05/03	7.80	Call	Bond Future	3,316.0000	3,261.0000	(1.659)	0	0	0
2011/11/17	R201 2012/05/03	7.80	Put	Bond Future	121.0000	125.0000	3.306	0	0	0
2011/11/17	R201 2012/05/03	7.70	Call	Bond Future	3,106.0000	3,052.0000	(1.739)	0	0	0
2011/11/17	R201 2012/05/03	7.70	Put	Bond Future	147.0000	152.0000	3.401	0	0	0
2011/11/17	R201 2012/08/02			Bond Future	6.5240	6.5510	0.414	0.0000	0.0000	0
2011/11/17	R201 2012/08/02	7.50	Call	Bond Future	2,651.0000	2,603.0000	(1.811)	0	0	0
2011/11/17	R201 2012/08/02	7.50	Put	Bond Future	501.0000	513.0000	2.395	0	0	0
2011/11/17	R201 2012/08/02	7.55	Call	Bond Future	2,732.0000	2,684.0000	(1.757)	0	0	0
2011/11/17	R201 2012/08/02	7.55	Put	Bond Future	473.0000	485.0000	2.537	0	0	0
2011/11/17	R201 2012/08/02	7.45	Call	Bond Future	2,571.0000	2,524.0000	(1.828)	0	0	0
2011/11/17	R201 2012/08/02	7.45	Put	Bond Future	529.0000	543.0000	2.647	0	0	0
2011/11/17	R201 2012/11/01			Bond Future	6.5690	6.5980	0.441	0.0000	0.0000	0
2011/11/17	R201 2012/11/01	6.50	Call	Bond Future	1,409.0000	1,379.0000	(2.129)	0	0	0
2011/11/17	R201 2012/11/01	6.50	Put	Bond Future	1,548.0000	1,576.0000	1.809	0	0	0
2011/11/17	R201 2012/11/01	6.55	Call	Bond Future	1,461.0000	1,430.0000	(2.122)	0	0	0
2011/11/17	R201 2012/11/01	6.55	Put	Bond Future	1,499.0000	1,526.0000	1.801	0	0	0
2011/11/17	R201 2012/11/01	6.45	Call	Bond Future	1,358.0000	1,329.0000	(2.135)	0	0	0
2011/11/17	R201 2012/11/01	6.45	Put	Bond Future	1,597.0000	1,626.0000	1.816	0	0	0
2011/11/17	R202 2012/02/02			Bond Future	181.0325	181.6062	0.317	0.0000	0.0000	34,606
2011/11/17	R202 2012/02/02	177.00	Call	Bond Future	4,032.0000	4,606.0000	14.236	0	0	0
2011/11/17	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R202 2012/02/02	177.05	Call	Bond Future	3,982.0000	4,556.0000	14.415	0	0	0
2011/11/17	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R202 2012/02/02	176.95	Call	Bond Future	4,082.0000	4,656.0000	14.062	0	0	0
2011/11/17	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R203 2012/02/02			Bond Future	7.5550	7.5700	0.199	0.0000	0.0000	2,201
2011/11/17	R203 2012/02/02	8.75	Call	Bond Future	5,400.0000	5,333.0000	(1.241)	0	0	0
2011/11/17	R203 2012/02/02	8.75	Put	Bond Future	94.0000	95.0000	1.064	0	0	0

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2011/11/17	R203 2012/02/02	8.80	Call	Bond Future	5,601.0000	5,534.0000	(1.196)	0	0	0
2011/11/17	R203 2012/02/02	8.80	Put	Bond Future	80.0000	82.0000	2.500	0	0	0
2011/11/17	R203 2012/02/02	8.70	Call	Bond Future	5,200.0000	5,132.0000	(1.308)	0	0	0
2011/11/17	R203 2012/02/02	8.70	Put	Bond Future	109.0000	110.0000	0.917	0	0	0
2011/11/17	R203 2012/02/02	6.95	Put	Bond Future	3,211.0000	3,260.0000	1.526	0	0	0
2011/11/17	R203 2012/02/02	6.95	Call	Bond Future	389.0000	369.0000	(5.141)	0	0	2,640
2011/11/17	R203 2012/02/02	7.20	Put	Bond Future	2,342.0000	2,381.0000	1.665	0	0	0
2011/11/17	R203 2012/02/02	7.20	Call	Bond Future	698.0000	668.0000	(4.298)	0	0	880
2011/11/17	R203 2012/02/02	7.35	Call	Bond Future	949.0000	913.0000	(3.793)	0	0	0
2011/11/17	R203 2012/02/02	7.35	Put	Bond Future	1,895.0000	1,927.0000	1.689	0	0	880
2011/11/17	R203 2012/02/02	7.95	Call	Bond Future	2,463.0000	2,407.0000	(2.274)	0	0	0
2011/11/17	R203 2012/02/02	7.95	Put	Bond Future	671.0000	683.0000	1.788	0	0	2,640
2011/11/17	R203 2012/05/03			Bond Future	7.6450	7.6610	0.209	0.0000	0.0000	0
2011/11/17	R203 2012/05/03	8.75	Call	Bond Future	5,319.0000	5,257.0000	(1.166)	0	0	0
2011/11/17	R203 2012/05/03	8.75	Put	Bond Future	598.0000	606.0000	1.338	0	0	0
2011/11/17	R203 2012/05/03	8.80	Call	Bond Future	5,485.0000	5,423.0000	(1.130)	0	0	0
2011/11/17	R203 2012/05/03	8.80	Put	Bond Future	557.0000	565.0000	1.436	0	0	0
2011/11/17	R203 2012/05/03	8.70	Call	Bond Future	5,155.0000	5,094.0000	(1.183)	0	0	0
2011/11/17	R203 2012/05/03	8.70	Put	Bond Future	642.0000	651.0000	1.402	0	0	0
2011/11/17	R203 2012/08/02			Bond Future	7.7390	7.7560	0.220	0.0000	0.0000	0
2011/11/17	R203 2012/08/02	8.50	Call	Bond Future	4,776.0000	4,722.0000	(1.131)	0	0	0
2011/11/17	R203 2012/08/02	8.50	Put	Bond Future	1,634.0000	1,652.0000	1.102	0	0	0
2011/11/17	R203 2012/08/02	8.55	Call	Bond Future	4,908.0000	4,854.0000	(1.100)	0	0	0
2011/11/17	R203 2012/08/02	8.55	Put	Bond Future	1,564.0000	1,582.0000	1.151	0	0	0
2011/11/17	R203 2012/08/02	8.45	Call	Bond Future	4,640.0000	4,587.0000	(1.142)	0	0	0
2011/11/17	R203 2012/08/02	8.45	Put	Bond Future	1,701.0000	1,720.0000	1.117	0	0	0
2011/11/17	R203 2012/11/01			Bond Future	7.8380	7.8560	0.230	0.0000	0.0000	0
2011/11/17	R203 2012/11/01	7.75	Call	Bond Future	3,145.0000	3,104.0000	(1.304)	0	0	0
2011/11/17	R203 2012/11/01	7.75	Put	Bond Future	3,499.0000	3,531.0000	0.915	0	0	0
2011/11/17	R203 2012/11/01	7.80	Call	Bond Future	3,245.0000	3,204.0000	(1.263)	0	0	0
2011/11/17	R203 2012/11/01	7.80	Put	Bond Future	3,398.0000	3,429.0000	0.912	0	0	0
2011/11/17	R203 2012/11/01	7.70	Call	Bond Future	3,045.0000	3,005.0000	(1.314)	0	0	0
2011/11/17	R203 2012/11/01	7.70	Put	Bond Future	3,601.0000	3,634.0000	0.916	0	0	0
2011/11/17	R204 2012/02/02			Bond Future	7.8520	7.8770	0.318	0.0000	0.0000	3,268

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2011/11/17	R204 2012/02/02	9.00	Call	Bond Future	6,018.0000	5,894.0000	(2.060)	0	0	0
2011/11/17	R204 2012/02/02	9.00	Put	Bond Future	200.0000	207.0000	3.500	0	0	0
2011/11/17	R204 2012/02/02	9.05	Call	Bond Future	6,238.0000	6,114.0000	(1.988)	0	0	0
2011/11/17	R204 2012/02/02	9.05	Put	Bond Future	176.0000	183.0000	3.977	0	0	0
2011/11/17	R204 2012/02/02	8.95	Call	Bond Future	5,799.0000	5,676.0000	(2.121)	0	0	0
2011/11/17	R204 2012/02/02	8.95	Put	Bond Future	225.0000	234.0000	4.000	0	0	0
2011/11/17	R204 2012/05/03			Bond Future	7.9420	7.9690	0.340	0.0000	0.0000	0
2011/11/17	R204 2012/05/03	8.75	Call	Bond Future	5,111.0000	5,004.0000	(2.094)	0	0	0
2011/11/17	R204 2012/05/03	8.75	Put	Bond Future	1,106.0000	1,136.0000	2.712	0	0	0
2011/11/17	R204 2012/05/03	8.80	Call	Bond Future	5,286.0000	5,177.0000	(2.062)	0	0	0
2011/11/17	R204 2012/05/03	8.80	Put	Bond Future	1,040.0000	1,068.0000	2.692	0	0	0
2011/11/17	R204 2012/05/03	8.70	Call	Bond Future	4,939.0000	4,834.0000	(2.126)	0	0	0
2011/11/17	R204 2012/05/03	8.70	Put	Bond Future	1,176.0000	1,208.0000	2.721	0	0	0
2011/11/17	R204 2012/08/02			Bond Future	8.0380	8.0660	0.348	0.0000	0.0000	0
2011/11/17	R204 2012/08/02	8.50	Call	Bond Future	4,614.0000	4,523.0000	(1.972)	0	0	0
2011/11/17	R204 2012/08/02	8.50	Put	Bond Future	2,378.0000	2,425.0000	1.976	0	0	0
2011/11/17	R204 2012/08/02	8.55	Call	Bond Future	4,761.0000	4,669.0000	(1.932)	0	0	0
2011/11/17	R204 2012/08/02	8.55	Put	Bond Future	2,287.0000	2,333.0000	2.011	0	0	0
2011/11/17	R204 2012/08/02	8.45	Call	Bond Future	4,469.0000	4,380.0000	(1.991)	0	0	0
2011/11/17	R204 2012/08/02	8.45	Put	Bond Future	2,472.0000	2,521.0000	1.982	0	0	0
2011/11/17	R204 2012/11/01			Bond Future	8.1350	8.1640	0.356	0.0000	0.0000	0
2011/11/17	R204 2012/11/01	8.00	Call	Bond Future	3,667.0000	3,594.0000	(1.991)	0	0	0
2011/11/17	R204 2012/11/01	8.00	Put	Bond Future	4,308.0000	4,372.0000	1.486	0	0	0
2011/11/17	R204 2012/11/01	8.05	Call	Bond Future	3,784.0000	3,709.0000	(1.982)	0	0	0
2011/11/17	R204 2012/11/01	8.05	Put	Bond Future	4,187.0000	4,249.0000	1.481	0	0	0
2011/11/17	R204 2012/11/01	7.95	Call	Bond Future	3,552.0000	3,481.0000	(1.999)	0	0	0
2011/11/17	R204 2012/11/01	7.95	Put	Bond Future	4,432.0000	4,498.0000	1.489	0	0	0
2011/11/17	R206 2012/02/02			Bond Future	6.2400	6.2560	0.256	0.0000	0.0000	300
2011/11/17	R206 2012/02/02	8.00	Call	Bond Future	3,148.0000	3,119.0000	(0.921)	0	0	0
2011/11/17	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R206 2012/02/02	8.05	Call	Bond Future	3,236.0000	3,207.0000	(0.896)	0	0	0
2011/11/17	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R206 2012/02/02	7.95	Call	Bond Future	3,061.0000	3,032.0000	(0.947)	0	0	0
2011/11/17	R206 2012/02/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2011/11/17	R206 2012/05/03			Bond Future	6.2830	6.3040	0.334	0.0000	0.0000	0
2011/11/17	R206 2012/05/03	7.50	Call	Bond Future	1,991.0000	1,960.0000	(1.557)	0	0	0
2011/11/17	R206 2012/05/03	7.50	Put	Bond Future	69.0000	72.0000	4.348	0	0	0
2011/11/17	R206 2012/05/03	7.55	Call	Bond Future	2,062.0000	2,030.0000	(1.552)	0	0	0
2011/11/17	R206 2012/05/03	7.55	Put	Bond Future	62.0000	64.0000	3.226	0	0	0
2011/11/17	R206 2012/05/03	7.45	Call	Bond Future	1,921.0000	1,891.0000	(1.562)	0	0	0
2011/11/17	R206 2012/05/03	7.45	Put	Bond Future	77.0000	81.0000	5.195	0	0	0
2011/11/17	R206 2012/08/02			Bond Future	6.3320	6.3550	0.363	0.0000	0.0000	0
2011/11/17	R206 2012/08/02	7.25	Call	Bond Future	1,572.0000	1,548.0000	(1.527)	0	0	0
2011/11/17	R206 2012/08/02	7.25	Put	Bond Future	326.0000	333.0000	2.147	0	0	0
2011/11/17	R206 2012/08/02	7.30	Call	Bond Future	1,622.0000	1,597.0000	(1.541)	0	0	0
2011/11/17	R206 2012/08/02	7.30	Put	Bond Future	308.0000	315.0000	2.273	0	0	0
2011/11/17	R206 2012/08/02	7.20	Call	Bond Future	1,523.0000	1,499.0000	(1.576)	0	0	0
2011/11/17	R206 2012/08/02	7.20	Put	Bond Future	344.0000	351.0000	2.035	0	0	0
2011/11/17	R206 2012/11/01			Bond Future	6.3570	6.3840	0.425	0.0000	0.0000	0
2011/11/17	R206 2012/11/01	6.00	Call	Bond Future	708.0000	693.0000	(2.119)	0	0	0
2011/11/17	R206 2012/11/01	6.00	Put	Bond Future	1,117.0000	1,133.0000	1.432	0	0	0
2011/11/17	R206 2012/11/01	6.05	Call	Bond Future	735.0000	720.0000	(2.041)	0	0	0
2011/11/17	R206 2012/11/01	6.05	Put	Bond Future	1,086.0000	1,102.0000	1.473	0	0	0
2011/11/17	R206 2012/11/01	5.95	Call	Bond Future	682.0000	668.0000	(2.053)	0	0	0
2011/11/17	R206 2012/11/01	5.95	Put	Bond Future	1,148.0000	1,165.0000	1.481	0	0	0
2011/11/17	R207 2012/02/02			Bond Future	8.0800	8.0900	0.124	0.0000	0.0000	37,643
2011/11/17	R207 2012/02/02	9.00	Call	Bond Future	5,210.0000	5,156.0000	(1.036)	0	0	0
2011/11/17	R207 2012/02/02	9.00	Put	Bond Future	227.0000	229.0000	0.881	0	0	0
2011/11/17	R207 2012/02/02	9.05	Call	Bond Future	5,443.0000	5,387.0000	(1.029)	0	0	0
2011/11/17	R207 2012/02/02	9.05	Put	Bond Future	199.0000	199.0000	0.000	0	0	0
2011/11/17	R207 2012/02/02	8.95	Call	Bond Future	4,979.0000	4,924.0000	(1.105)	0	0	0
2011/11/17	R207 2012/02/02	8.95	Put	Bond Future	258.0000	259.0000	0.388	0	0	0
2011/11/17	R207 2012/02/02	7.35	Put	Bond Future	4,508.0000	4,549.0000	0.909	0	0	0
2011/11/17	R207 2012/02/02	7.35	Call	Bond Future	307.0000	292.0000	(4.886)	0	0	1,920
2011/11/17	R207 2012/02/02	7.65	Put	Bond Future	3,122.0000	3,154.0000	1.025	0	0	0
2011/11/17	R207 2012/02/02	7.65	Call	Bond Future	675.0000	651.0000	(3.556)	0	0	640
2011/11/17	R207 2012/02/02	7.85	Call	Bond Future	1,049.0000	1,018.0000	(2.955)	0	0	0
2011/11/17	R207 2012/02/02	7.85	Put	Bond Future	2,348.0000	2,373.0000	1.065	0	0	640

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2011/11/17	R207 2012/02/02	8.50	Call	Bond Future	3,046.0000	2,997.0000	(1.609)	0	0	0
2011/11/17	R207 2012/02/02	8.50	Put	Bond Future	729.0000	736.0000	0.960	0	0	1,920
2011/11/17	R207 2012/05/03			Bond Future	8.1710	8.1810	0.122	0.0000	0.0000	0
2011/11/17	R207 2012/05/03	8.75	Call	Bond Future	4,655.0000	4,610.0000	(0.967)	0	0	0
2011/11/17	R207 2012/05/03	8.75	Put	Bond Future	1,568.0000	1,577.0000	0.574	0	0	0
2011/11/17	R207 2012/05/03	8.80	Call	Bond Future	4,829.0000	4,784.0000	(0.932)	0	0	0
2011/11/17	R207 2012/05/03	8.80	Put	Bond Future	1,481.0000	1,490.0000	0.608	0	0	0
2011/11/17	R207 2012/05/03	8.70	Call	Bond Future	4,484.0000	4,440.0000	(0.981)	0	0	0
2011/11/17	R207 2012/05/03	8.70	Put	Bond Future	1,658.0000	1,669.0000	0.663	0	0	0
2011/11/17	R207 2012/08/02			Bond Future	8.2670	8.2770	0.121	0.0000	0.0000	0
2011/11/17	R207 2012/08/02	8.75	Call	Bond Future	4,967.0000	4,927.0000	(0.805)	0	0	0
2011/11/17	R207 2012/08/02	8.75	Put	Bond Future	2,458.0000	2,471.0000	0.529	0	0	0
2011/11/17	R207 2012/08/02	8.80	Call	Bond Future	5,126.0000	5,086.0000	(0.780)	0	0	0
2011/11/17	R207 2012/08/02	8.80	Put	Bond Future	2,362.0000	2,375.0000	0.550	0	0	0
2011/11/17	R207 2012/08/02	8.70	Call	Bond Future	4,810.0000	4,771.0000	(0.811)	0	0	0
2011/11/17	R207 2012/08/02	8.70	Put	Bond Future	2,557.0000	2,571.0000	0.548	0	0	0
2011/11/17	R207 2012/11/01			Bond Future	8.3590	8.3690	0.120	0.0000	0.0000	0
2011/11/17	R207 2012/11/01	8.25	Call	Bond Future	3,956.0000	3,925.0000	(0.784)	0	0	0
2011/11/17	R207 2012/11/01	8.25	Put	Bond Future	4,517.0000	4,537.0000	0.443	0	0	0
2011/11/17	R207 2012/11/01	8.30	Call	Bond Future	4,083.0000	4,051.0000	(0.784)	0	0	0
2011/11/17	R207 2012/11/01	8.30	Put	Bond Future	4,386.0000	4,405.0000	0.433	0	0	0
2011/11/17	R207 2012/11/01	8.20	Call	Bond Future	3,831.0000	3,800.0000	(0.809)	0	0	0
2011/11/17	R207 2012/11/01	8.20	Put	Bond Future	4,651.0000	4,671.0000	0.430	0	0	0
2011/11/17	R208 2012/02/02			Bond Future	8.1180	8.1320	0.172	0.0000	0.0000	17,761
2011/11/17	R208 2012/02/02	9.00	Call	Bond Future	5,334.0000	5,253.0000	(1.519)	0	0	0
2011/11/17	R208 2012/02/02	9.00	Put	Bond Future	221.0000	224.0000	1.357	0	0	0
2011/11/17	R208 2012/02/02	9.05	Call	Bond Future	5,582.0000	5,502.0000	(1.433)	0	0	0
2011/11/17	R208 2012/02/02	9.05	Put	Bond Future	190.0000	194.0000	2.105	0	0	0
2011/11/17	R208 2012/02/02	8.95	Call	Bond Future	5,085.0000	5,006.0000	(1.554)	0	0	0
2011/11/17	R208 2012/02/02	8.95	Put	Bond Future	252.0000	257.0000	1.984	0	0	0
2011/11/17	R208 2012/02/02	7.45	Put	Bond Future	4,456.0000	4,521.0000	1.459	0	0	0
2011/11/17	R208 2012/02/02	7.45	Call	Bond Future	326.0000	307.0000	(5.828)	0	0	2,880
2011/11/17	R208 2012/02/02	7.70	Put	Bond Future	3,214.0000	3,268.0000	1.680	0	0	0
2011/11/17	R208 2012/02/02	7.70	Call	Bond Future	657.0000	626.0000	(4.718)	0	0	960

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2011/11/17	R208 2012/02/02	7.90	Call	Bond Future	1,054.0000	1,013.0000	(3.890)	0	0	0
2011/11/17	R208 2012/02/02	7.90	Put	Bond Future	2,377.0000	2,420.0000	1.809	0	0	960
2011/11/17	R208 2012/02/02	8.55	Call	Bond Future	3,228.0000	3,158.0000	(2.169)	0	0	0
2011/11/17	R208 2012/02/02	8.55	Put	Bond Future	677.0000	691.0000	2.068	0	0	2,880
2011/11/17	R208 2012/05/03			Bond Future	8.1990	8.2150	0.195	0.0000	0.0000	0
2011/11/17	R208 2012/05/03	9.00	Call	Bond Future	5,703.0000	5,626.0000	(1.350)	0	0	0
2011/11/17	R208 2012/05/03	9.00	Put	Bond Future	1,152.0000	1,169.0000	1.476	0	0	0
2011/11/17	R208 2012/05/03	9.05	Call	Bond Future	5,903.0000	5,825.0000	(1.321)	0	0	0
2011/11/17	R208 2012/05/03	9.05	Put	Bond Future	1,078.0000	1,093.0000	1.391	0	0	0
2011/11/17	R208 2012/05/03	8.95	Call	Bond Future	5,501.0000	5,425.0000	(1.382)	0	0	0
2011/11/17	R208 2012/05/03	8.95	Put	Bond Future	1,226.0000	1,243.0000	1.387	0	0	0
2011/11/17	R208 2012/08/02			Bond Future	8.2830	8.2990	0.193	0.0000	0.0000	0
2011/11/17	R208 2012/08/02	8.75	Call	Bond Future	5,172.0000	5,108.0000	(1.237)	0	0	0
2011/11/17	R208 2012/08/02	8.75	Put	Bond Future	2,547.0000	2,575.0000	1.099	0	0	0
2011/11/17	R208 2012/08/02	8.80	Call	Bond Future	5,344.0000	5,278.0000	(1.235)	0	0	0
2011/11/17	R208 2012/08/02	8.80	Put	Bond Future	2,444.0000	2,469.0000	1.023	0	0	0
2011/11/17	R208 2012/08/02	8.70	Call	Bond Future	5,003.0000	4,940.0000	(1.259)	0	0	0
2011/11/17	R208 2012/08/02	8.70	Put	Bond Future	2,655.0000	2,683.0000	1.055	0	0	0
2011/11/17	R208 2012/11/01			Bond Future	8.3680	8.3840	0.191	0.0000	0.0000	0
2011/11/17	R208 2012/11/01	8.25	Call	Bond Future	3,854.0000	3,804.0000	(1.297)	0	0	0
2011/11/17	R208 2012/11/01	8.25	Put	Bond Future	4,516.0000	4,555.0000	0.864	0	0	0
2011/11/17	R208 2012/11/01	8.30	Call	Bond Future	3,992.0000	3,940.0000	(1.303)	0	0	0
2011/11/17	R208 2012/11/01	8.30	Put	Bond Future	4,373.0000	4,410.0000	0.846	0	0	0
2011/11/17	R208 2012/11/01	8.20	Call	Bond Future	3,721.0000	3,671.0000	(1.344)	0	0	0
2011/11/17	R208 2012/11/01	8.20	Put	Bond Future	4,665.0000	4,704.0000	0.836	0	0	0
2011/11/17	R209 2012/02/02			Bond Future	8.9300	8.9350	0.056	0.0000	0.0000	2,584
2011/11/17	R209 2012/02/02	9.00	Call	Bond Future	3,063.0000	3,024.0000	(1.273)	0	0	0
2011/11/17	R209 2012/02/02	9.00	Put	Bond Future	2,525.0000	2,525.0000	0.000	0	0	0
2011/11/17	R209 2012/02/02	9.05	Call	Bond Future	3,262.0000	3,223.0000	(1.196)	0	0	0
2011/11/17	R209 2012/02/02	9.05	Put	Bond Future	2,344.0000	2,343.0000	(0.043)	0	0	0
2011/11/17	R209 2012/02/02	8.95	Call	Bond Future	2,871.0000	2,833.0000	(1.324)	0	0	0
2011/11/17	R209 2012/02/02	8.95	Put	Bond Future	2,717.0000	2,717.0000	0.000	0	0	0
2011/11/17	R209 2012/05/03			Bond Future	9.0000	9.0050	0.056	0.0000	0.0000	0
2011/11/17	R209 2012/05/03	9.00	Call	Bond Future	3,994.0000	3,962.0000	(0.801)	0	0	0

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2011/11/17	R209 2012/05/03	9.00	Put	Bond Future	3,994.0000	4,000.0000	0.150	0	0	0
2011/11/17	R209 2012/05/03	9.05	Call	Bond Future	4,183.0000	4,150.0000	(0.789)	0	0	0
2011/11/17	R209 2012/05/03	9.05	Put	Bond Future	3,803.0000	3,808.0000	0.131	0	0	0
2011/11/17	R209 2012/05/03	8.95	Call	Bond Future	3,808.0000	3,777.0000	(0.814)	0	0	0
2011/11/17	R209 2012/05/03	8.95	Put	Bond Future	4,191.0000	4,198.0000	0.167	0	0	0
2011/11/17	R209 2012/08/02			Bond Future	9.0700	9.0750	0.055	0.0000	0.0000	0
2011/11/17	R209 2012/08/02	9.25	Call	Bond Future	5,690.0000	5,659.0000	(0.545)	0	0	0
2011/11/17	R209 2012/08/02	9.25	Put	Bond Future	4,355.0000	4,361.0000	0.138	0	0	0
2011/11/17	R209 2012/08/02	9.30	Call	Bond Future	5,877.0000	5,846.0000	(0.527)	0	0	0
2011/11/17	R209 2012/08/02	9.30	Put	Bond Future	4,178.0000	4,184.0000	0.144	0	0	0
2011/11/17	R209 2012/08/02	9.20	Call	Bond Future	5,505.0000	5,474.0000	(0.563)	0	0	0
2011/11/17	R209 2012/08/02	9.20	Put	Bond Future	4,537.0000	4,543.0000	0.132	0	0	0
2011/11/17	R209 2012/11/01			Bond Future	9.1400	9.1450	0.055	0.0000	0.0000	0
2011/11/17	R209 2012/11/01	9.00	Call	Bond Future	5,211.0000	5,184.0000	(0.518)	0	0	0
2011/11/17	R209 2012/11/01	9.00	Put	Bond Future	6,264.0000	6,274.0000	0.160	0	0	0
2011/11/17	R209 2012/11/01	9.05	Call	Bond Future	5,386.0000	5,358.0000	(0.520)	0	0	0
2011/11/17	R209 2012/11/01	9.05	Put	Bond Future	6,060.0000	6,069.0000	0.149	0	0	0
2011/11/17	R209 2012/11/01	8.95	Call	Bond Future	5,037.0000	5,010.0000	(0.536)	0	0	0
2011/11/17	R209 2012/11/01	8.95	Put	Bond Future	6,471.0000	6,482.0000	0.170	0	0	0
2011/11/17	R210 2012/02/02			Bond Future	136.2937	136.6507	0.262	0.0000	0.0000	750
2011/11/17	R210 2012/02/02	131.00	Call	Bond Future	5,294.0000	5,651.0000	6.743	0	0	0
2011/11/17	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R210 2012/02/02	131.05	Call	Bond Future	5,244.0000	5,601.0000	6.808	0	0	0
2011/11/17	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R210 2012/02/02	130.95	Call	Bond Future	5,344.0000	5,701.0000	6.680	0	0	0
2011/11/17	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R211 2012/02/02			Bond Future	114.6652	114.6576	(0.007)	0.0000	0.0000	480
2011/11/17	R211 2012/02/02	110.50	Call	Bond Future	4,165.0000	4,158.0000	(0.168)	0	0	0
2011/11/17	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R211 2012/02/02	110.55	Call	Bond Future	4,115.0000	4,108.0000	(0.170)	0	0	0
2011/11/17	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R211 2012/02/02	110.45	Call	Bond Future	4,215.0000	4,208.0000	(0.166)	0	0	0
2011/11/17	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/17	R212 2012/02/02			Bond Future	111.1861	111.1822	(0.004)	0.0000	0.0000	2,677
2011/11/17	R212 2012/02/02	108.50	Call	Bond Future	2,686.0000	2,682.0000	(0.149)	0	0	0
2011/11/17	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R212 2012/02/02	108.55	Call	Bond Future	2,636.0000	2,632.0000	(0.152)	0	0	0
2011/11/17	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R212 2012/02/02	108.45	Call	Bond Future	2,736.0000	2,732.0000	(0.146)	0	0	0
2011/11/17	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/17	R213 2012/02/02			Bond Future	8.8880	8.8930	0.056	0.0000	0.0000	487
2011/11/17	R213 2012/02/02	9.00	Call	Bond Future	3,471.0000	3,429.0000	(1.210)	0	0	0
2011/11/17	R213 2012/02/02	9.00	Put	Bond Future	2,592.0000	2,590.0000	(0.077)	0	0	0
2011/11/17	R213 2012/02/02	9.05	Call	Bond Future	3,694.0000	3,652.0000	(1.137)	0	0	0
2011/11/17	R213 2012/02/02	9.05	Put	Bond Future	2,427.0000	2,425.0000	(0.082)	0	0	0
2011/11/17	R213 2012/02/02	8.95	Call	Bond Future	3,254.0000	3,213.0000	(1.260)	0	0	0
2011/11/17	R213 2012/02/02	8.95	Put	Bond Future	2,766.0000	2,764.0000	(0.072)	0	0	0
2011/11/17	R213 2012/05/03			Bond Future	8.9620	8.9670	0.056	0.0000	0.0000	0
2011/11/17	R213 2012/05/03	9.25	Call	Bond Future	5,455.0000	5,419.0000	(0.660)	0	0	0
2011/11/17	R213 2012/05/03	9.25	Put	Bond Future	3,254.0000	3,257.0000	0.092	0	0	0
2011/11/17	R213 2012/05/03	9.30	Call	Bond Future	5,684.0000	5,647.0000	(0.651)	0	0	0
2011/11/17	R213 2012/05/03	9.30	Put	Bond Future	3,110.0000	3,112.0000	0.064	0	0	0
2011/11/17	R213 2012/05/03	9.20	Call	Bond Future	5,230.0000	5,195.0000	(0.669)	0	0	0
2011/11/17	R213 2012/05/03	9.20	Put	Bond Future	3,405.0000	3,409.0000	0.117	0	0	0
2011/11/17	R213 2012/08/02			Bond Future	9.0370	9.0410	0.044	0.0000	0.0000	0
2011/11/17	R213 2012/08/02	9.25	Call	Bond Future	6,001.0000	5,973.0000	(0.467)	0	0	0
2011/11/17	R213 2012/08/02	9.25	Put	Bond Future	4,388.0000	4,391.0000	0.068	0	0	0
2011/11/17	R213 2012/08/02	9.30	Call	Bond Future	6,218.0000	6,190.0000	(0.450)	0	0	0
2011/11/17	R213 2012/08/02	9.30	Put	Bond Future	4,233.0000	4,236.0000	0.071	0	0	0
2011/11/17	R213 2012/08/02	9.20	Call	Bond Future	5,786.0000	5,759.0000	(0.467)	0	0	0
2011/11/17	R213 2012/08/02	9.20	Put	Bond Future	4,547.0000	4,551.0000	0.088	0	0	0
2011/11/17	R213 2012/11/01			Bond Future	9.1130	9.1180	0.055	0.0000	0.0000	0
2011/11/17	R213 2012/11/01	9.00	Call	Bond Future	5,488.0000	5,460.0000	(0.510)	0	0	0
2011/11/17	R213 2012/11/01	9.00	Put	Bond Future	6,351.0000	6,361.0000	0.157	0	0	0
2011/11/17	R213 2012/11/01	9.05	Call	Bond Future	5,686.0000	5,658.0000	(0.492)	0	0	0
2011/11/17	R213 2012/11/01	9.05	Put	Bond Future	6,165.0000	6,175.0000	0.162	0	0	0
2011/11/17	R213 2012/11/01	8.95	Call	Bond Future	5,287.0000	5,260.0000	(0.511)	0	0	0



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2011/11/17	R213 2012/11/01	8.95	Put	Bond Future	6,536.0000	6,547.0000	0.168	0	0	0
2011/11/17	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>579327.00</b>