



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/11/2011

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

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2011/11/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	AL7T 2011/11/03			Index Future	407.2700	405.0800	(0.538)	0.0000	0.0000	1
2011/11/01	AL7T 2012/02/02			Index Future	413.1090	410.8870	(0.538)	0.0000	0.0000	16
2011/11/01	AL7T 2012/05/03			Index Future	419.3280	417.0720	(0.538)	0.0000	0.0000	0
2011/11/01	ALBI 2011/11/03			Index Future	371.6250	369.4030	(0.598)	0.0000	0.0000	1,435
2011/11/01	ALBI 2012/02/02			Index Future	376.9530	374.6990	(0.598)	0.0000	0.0000	926
2011/11/01	ALBI 2012/05/03			Index Future	382.6270	380.3400	(0.598)	0.0000	0.0000	0
2011/11/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	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
2011/11/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/11/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	CAAK 2011/12/19			Can-Do Future	0.0691	0.1005	45.441	0.0000	0.0000	12,659
2011/11/01	CAAL 2011/12/19			Can-Do Future	0.0715	0.1103	54.266	0.0000	0.0000	18,519
2011/11/01	CAAM2011/12/19			Can-Do Future	0.2152	0.1678	(22.026)	0.0000	0.0000	12,423
2011/11/01	CAAN 2012/03/30			Can-Do Future	0.3365	0.4321	28.410	0.0000	0.0000	100,000
2011/11/01	CAAO 2012/03/30			Can-Do Future	0.1720	0.1129	(34.360)	0.0000	0.0000	100,000
2011/11/01	CAAP 2011/12/19			Can-Do Future	0.2431	0.1924	(20.856)	0.0000	0.0000	12,346
2011/11/01	CAAR 2011/12/19			Can-Do Future	0.0725	0.1086	49.793	0.0000	0.0000	18,750
2011/11/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/11/01	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/01	GOVI 2011/11/03			GOVI	372.8200	370.8130	(0.538)	0.0000	0.0000	62

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
2011/11/01	GOVI 2011/11/03	357.00	Call	GOVI	158,200.0000	138,130.0000	(12.686)	0	0	0
2011/11/01	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/01	GOVI 2011/11/03	357.01	Call	GOVI	158,100.0000	138,030.0000	(12.694)	0	0	0
2011/11/01	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/01	GOVI 2011/11/03	356.99	Call	GOVI	158,300.0000	138,230.0000	(12.678)	0	0	0
2011/11/01	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/01	GOVI 2012/02/02			GOVI	378.1650	376.1300	(0.538)	0.0000	0.0000	102
2011/11/01	GOVI 2012/02/02	369.00	Call	GOVI	91,650.0000	71,300.0000	(22.204)	0	0	0
2011/11/01	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/01	GOVI 2012/02/02	369.01	Call	GOVI	91,550.0000	71,200.0000	(22.228)	0	0	0
2011/11/01	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/01	GOVI 2012/02/02	368.99	Call	GOVI	91,750.0000	71,400.0000	(22.180)	0	0	0
2011/11/01	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/01	GOVI 2012/05/03			GOVI	383.8580	381.7910	(0.538)	0.0000	0.0000	0
2011/11/01	GOVI 2012/05/03	382.00	Call	GOVI	18,580.0000	0.0000	(100.000)	0	0	0
2011/11/01	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	2,090.0000	100.000	0	0	0
2011/11/01	GOVI 2012/05/03	382.01	Call	GOVI	18,480.0000	0.0000	(100.000)	0	0	0
2011/11/01	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	2,190.0000	100.000	0	0	0
2011/11/01	GOVI 2012/05/03	381.99	Call	GOVI	18,680.0000	0.0000	(100.000)	0	0	0
2011/11/01	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	1,990.0000	100.000	0	0	0
2011/11/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/01	IGOV 2011/11/03			Index Future	159.7210	160.2160	0.310	0.0000	0.0000	90
2011/11/01	IGOV 2012/02/02			Index Future	162.0110	162.5130	0.310	0.0000	0.0000	3
2011/11/01	IGOV 2012/05/03			Index Future	164.4490	164.9590	0.310	0.0000	0.0000	0
2011/11/01	ILBI 2012/02/02			Index Future	439.0920	438.6870	(0.092)	0.0000	0.0000	88
2011/11/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2011/11/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/11/01	JBAF 2011/11/16			Jibar Tradeable Future	5.5200	5.5300	0.181	0.0000	0.0000	1,700
2011/11/01	JBAF 2011/12/21			Jibar Tradeable Future	5.4600	5.4700	0.183	0.0000	0.0000	5,541
2011/11/01	JBAF 2012/01/18			Jibar Tradeable Future	5.4000	5.4100	0.185	0.0000	0.0000	700
2011/11/01	JBAF 2012/02/15			Jibar Tradeable Future	5.3500	5.3600	0.187	0.0000	0.0000	0
2011/11/01	JBAF 2012/03/20			Jibar Tradeable Future	5.3100	5.3200	0.188	0.0000	0.0000	1,340
2011/11/01	JBAF 2012/04/18			Jibar Tradeable Future	5.2900	5.2900	0.000	0.0000	0.0000	0
2011/11/01	JBAF 2012/06/20			Jibar Tradeable Future	5.2900	5.3000	0.189	0.0000	0.0000	2,890
2011/11/01	JBAF 2012/09/19			Jibar Tradeable Future	5.3600	5.3800	0.373	0.0000	0.0000	44,760
2011/11/01	JBAF 2012/12/19			Jibar Tradeable Future	5.5100	5.5300	0.363	0.0000	0.0000	990
2011/11/01	JBAF 2013/03/20			Jibar Tradeable Future	5.7100	5.7400	0.525	0.0000	0.0000	790
2011/11/01	JBAF 2013/06/19			Jibar Tradeable Future	5.9500	5.9800	0.504	0.0000	0.0000	1,250
2011/11/01	JBAF 2013/09/18			Jibar Tradeable Future	6.2200	6.2300	0.161	0.0000	0.0000	0
2011/11/01	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/01	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/01	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/01	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/01	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/01	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/01	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/01	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/01	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/01	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/01	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/01	OTH1 2011/11/03			Index Future	364.8860	361.5240	(0.921)	0.0000	0.0000	0
2011/11/01	OTH1 2012/02/02			Index Future	370.1170	366.7070	(0.921)	0.0000	0.0000	0
2011/11/01	R157 2011/11/03			Bond Future	6.5880	6.6380	0.759	0.0000	0.0000	12,896
2011/11/01	R157 2011/11/03	8.25	Call	Bond Future	6,158.0000	5,967.0000	(3.102)	0	0	0
2011/11/01	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R157 2011/11/03	8.30	Call	Bond Future	6,338.0000	6,146.0000	(3.029)	0	0	0
2011/11/01	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R157 2011/11/03	8.20	Call	Bond Future	5,979.0000	5,788.0000	(3.195)	0	0	0
2011/11/01	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R157 2011/11/03	6.55	Put	Bond Future	264.0000	374.0000	41.667	0	0	0
2011/11/01	R157 2011/11/03	6.55	Call	Bond Future	118.0000	37.0000	(68.644)	0	0	1,200
2011/11/01	R157 2011/11/03	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R157 2011/11/03	7.00	Call	Bond Future	1,564.0000	1,373.0000	(12.212)	0	0	400
2011/11/01	R157 2011/11/03	7.10	Call	Bond Future	1,940.0000	1,749.0000	(9.845)	0	0	0
2011/11/01	R157 2011/11/03	7.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	400
2011/11/01	R157 2011/11/03	7.55	Call	Bond Future	3,613.0000	3,422.0000	(5.286)	0	0	0
2011/11/01	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/11/01	R157 2012/02/02			Bond Future	6.6580	6.7120	0.811	0.0000	0.0000	3,684
2011/11/01	R157 2012/02/02	8.50	Call	Bond Future	6,378.0000	6,187.0000	(2.995)	0	0	0
2011/11/01	R157 2012/02/02	8.50	Put	Bond Future	17.0000	19.0000	11.765	0	0	0
2011/11/01	R157 2012/02/02	8.55	Call	Bond Future	6,542.0000	6,351.0000	(2.920)	0	0	0
2011/11/01	R157 2012/02/02	8.55	Put	Bond Future	14.0000	16.0000	14.286	0	0	0
2011/11/01	R157 2012/02/02	8.45	Call	Bond Future	6,213.0000	6,024.0000	(3.042)	0	0	0
2011/11/01	R157 2012/02/02	8.45	Put	Bond Future	19.0000	23.0000	21.053	0	0	0
2011/11/01	R157 2012/02/02	6.55	Call	Bond Future	798.0000	711.0000	(10.902)	0	0	0
2011/11/01	R157 2012/02/02	6.55	Put	Bond Future	1,185.0000	1,290.0000	8.861	0	0	130
2011/11/01	R157 2012/02/02	6.00	Put	Bond Future	2,540.0000	2,705.0000	6.496	0	0	0
2011/11/01	R157 2012/02/02	6.00	Call	Bond Future	160.0000	132.0000	(17.500)	0	0	130
2011/11/01	R157 2012/02/02	7.05	Call	Bond Future	1,904.0000	1,766.0000	(7.248)	0	0	0

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2011/11/01	R157 2012/02/02	7.05	Put	Bond Future	514.0000	568.0000	10.506	0	0	130
2011/11/01	R157 2012/02/02	6.25	Put	Bond Future	1,842.0000	1,982.0000	7.600	0	0	0
2011/11/01	R157 2012/02/02	6.25	Call	Bond Future	373.0000	320.0000	(14.209)	0	0	3,960
2011/11/01	R157 2012/02/02	6.45	Put	Bond Future	1,381.0000	1,499.0000	8.545	0	0	0
2011/11/01	R157 2012/02/02	6.45	Call	Bond Future	635.0000	560.0000	(11.811)	0	0	1,320
2011/11/01	R157 2012/02/02	6.65	Call	Bond Future	983.0000	884.0000	(10.071)	0	0	0
2011/11/01	R157 2012/02/02	6.65	Put	Bond Future	1,012.0000	1,105.0000	9.190	0	0	1,320
2011/11/01	R157 2012/02/02	7.20	Call	Bond Future	2,309.0000	2,159.0000	(6.496)	0	0	0
2011/11/01	R157 2012/02/02	7.20	Put	Bond Future	392.0000	435.0000	10.969	0	0	3,960
2011/11/01	R157 2012/05/03			Bond Future	6.7080	6.7670	0.880	0.0000	0.0000	0
2011/11/01	R157 2012/05/03	8.25	Call	Bond Future	5,223.0000	5,048.0000	(3.351)	0	0	0
2011/11/01	R157 2012/05/03	8.25	Put	Bond Future	232.0000	253.0000	9.052	0	0	0
2011/11/01	R157 2012/05/03	8.30	Call	Bond Future	5,363.0000	5,186.0000	(3.300)	0	0	0
2011/11/01	R157 2012/05/03	8.30	Put	Bond Future	214.0000	233.0000	8.879	0	0	0
2011/11/01	R157 2012/05/03	8.20	Call	Bond Future	5,085.0000	4,911.0000	(3.422)	0	0	0
2011/11/01	R157 2012/05/03	8.20	Put	Bond Future	251.0000	273.0000	8.765	0	0	0
2011/11/01	R157 2012/08/02			Bond Future	6.7490	6.8130	0.948	0.0000	0.0000	0
2011/11/01	R157 2012/08/02	8.00	Call	Bond Future	4,439.0000	4,284.0000	(3.492)	0	0	0
2011/11/01	R157 2012/08/02	8.00	Put	Bond Future	666.0000	708.0000	6.306	0	0	0
2011/11/01	R157 2012/08/02	8.05	Call	Bond Future	4,553.0000	4,396.0000	(3.448)	0	0	0
2011/11/01	R157 2012/08/02	8.05	Put	Bond Future	632.0000	672.0000	6.329	0	0	0
2011/11/01	R157 2012/08/02	7.95	Call	Bond Future	4,327.0000	4,173.0000	(3.559)	0	0	0
2011/11/01	R157 2012/08/02	7.95	Put	Bond Future	702.0000	744.0000	5.983	0	0	0
2011/11/01	R157 2012/11/01			Bond Future	6.8800	6.9510	1.032	0.0000	0.0000	0
2011/11/01	R157 2012/11/01	7.00	Call	Bond Future	2,101.0000	1,992.0000	(5.188)	0	0	0
2011/11/01	R157 2012/11/01	7.00	Put	Bond Future	1,763.0000	1,854.0000	5.162	0	0	0
2011/11/01	R157 2012/11/01	7.05	Call	Bond Future	2,193.0000	2,082.0000	(5.062)	0	0	0
2011/11/01	R157 2012/11/01	7.05	Put	Bond Future	1,714.0000	1,803.0000	5.193	0	0	0
2011/11/01	R157 2012/11/01	6.95	Call	Bond Future	2,011.0000	1,905.0000	(5.271)	0	0	0
2011/11/01	R157 2012/11/01	6.95	Put	Bond Future	1,814.0000	1,908.0000	5.182	0	0	0
2011/11/01	R186 2011/11/03			Bond Future	8.2940	8.4180	1.495	0.0000	0.0000	14,482
2011/11/01	R186 2011/11/03	9.00	Call	Bond Future	6,551.0000	5,361.0000	(18.165)	0	0	0
2011/11/01	R186 2011/11/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R186 2011/11/03	9.05	Call	Bond Future	6,995.0000	5,805.0000	(17.012)	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
2011/11/01	R186 2011/11/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R186 2011/11/03	8.95	Call	Bond Future	6,105.0000	4,915.0000	(19.492)	0	0	0
2011/11/01	R186 2011/11/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R186 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R186 2011/11/03	8.75	Call	Bond Future	4,293.0000	3,103.0000	(27.720)	0	0	0
2011/11/01	R186 2011/11/03	8.10	Put	Bond Future	1,946.0000	3,088.0000	58.684	0	0	0
2011/11/01	R186 2011/11/03	8.10	Call	Bond Future	49.0000	1.0000	(97.959)	0	0	1,275
2011/11/01	R186 2011/11/03	8.35	Put	Bond Future	310.0000	838.0000	170.323	0	0	0
2011/11/01	R186 2011/11/03	8.35	Call	Bond Future	850.0000	187.0000	(78.000)	0	0	425
2011/11/01	R186 2011/11/03	8.55	Call	Bond Future	2,457.0000	1,317.0000	(46.398)	0	0	0
2011/11/01	R186 2011/11/03	8.55	Put	Bond Future	19.0000	69.0000	263.158	0	0	425
2011/11/01	R186 2011/11/03	9.10	Call	Bond Future	7,436.0000	6,246.0000	(16.003)	0	0	0
2011/11/01	R186 2011/11/03	9.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,275
2011/11/01	R186 2011/11/03	7.80	Put	Bond Future	4,918.0000	6,108.0000	24.197	0	0	0
2011/11/01	R186 2011/11/03	7.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	250
2011/11/01	R186 2011/11/03	8.00	Call	Bond Future	8.0000	0.0000	(100.000)	0	0	0
2011/11/01	R186 2011/11/03	8.00	Put	Bond Future	2,900.0000	4,082.0000	40.759	0	0	250
2011/11/01	R186 2011/11/03	8.20	Call	Bond Future	201.0000	12.0000	(94.030)	0	0	0
2011/11/01	R186 2011/11/03	8.20	Put	Bond Future	1,115.0000	2,116.0000	89.776	0	0	250
2011/11/01	R186 2012/02/02			Bond Future	8.3710	8.4990	1.529	0.0000	0.0000	19,032
2011/11/01	R186 2012/02/02	9.00	Call	Bond Future	7,451.0000	6,571.0000	(11.810)	0	0	0
2011/11/01	R186 2012/02/02	9.00	Put	Bond Future	1,695.0000	2,021.0000	19.233	0	0	100
2011/11/01	R186 2012/02/02	9.05	Call	Bond Future	7,784.0000	6,886.0000	(11.536)	0	0	0
2011/11/01	R186 2012/02/02	9.05	Put	Bond Future	1,588.0000	1,896.0000	19.395	0	0	0
2011/11/01	R186 2012/02/02	8.95	Call	Bond Future	7,123.0000	6,261.0000	(12.102)	0	0	0
2011/11/01	R186 2012/02/02	8.95	Put	Bond Future	1,810.0000	2,153.0000	18.950	0	0	0
2011/11/01	R186 2012/02/02	7.75	Put	Bond Future	7,399.0000	8,307.0000	12.272	0	0	0
2011/11/01	R186 2012/02/02	7.75	Call	Bond Future	1,289.0000	992.0000	(23.041)	0	0	6,000
2011/11/01	R186 2012/02/02	6.75	Put	Bond Future	17,018.0000	18,194.0000	6.910	0	0	0
2011/11/01	R186 2012/02/02	6.75	Call	Bond Future	81.0000	52.0000	(35.802)	0	0	6,000
2011/11/01	R186 2012/02/02	8.00	Put	Bond Future	5,696.0000	6,481.0000	13.782	0	0	0
2011/11/01	R186 2012/02/02	8.00	Call	Bond Future	2,099.0000	1,679.0000	(20.010)	0	0	100
2011/11/01	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R186 2012/02/02	13.25	Call	Bond Future	35,605.0000	34,400.0000	(3.384)	0	0	0
2011/11/01	R186 2012/02/02	98.00	Call	Bond Future	107,379.0000	106,174.0000	(1.122)	0	0	0



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2011/11/01	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R186 2012/05/03			Bond Future	8.4410	8.5740	1.576	0.0000	0.0000	0
2011/11/01	R186 2012/05/03	9.00	Call	Bond Future	7,982.0000	7,162.0000	(10.273)	0	0	0
2011/11/01	R186 2012/05/03	9.00	Put	Bond Future	2,936.0000	3,346.0000	13.965	0	0	0
2011/11/01	R186 2012/05/03	9.05	Call	Bond Future	8,287.0000	7,451.0000	(10.088)	0	0	0
2011/11/01	R186 2012/05/03	9.05	Put	Bond Future	2,805.0000	3,199.0000	14.046	0	0	0
2011/11/01	R186 2012/05/03	8.95	Call	Bond Future	7,681.0000	6,875.0000	(10.493)	0	0	0
2011/11/01	R186 2012/05/03	8.95	Put	Bond Future	3,074.0000	3,497.0000	13.761	0	0	0
2011/11/01	R186 2012/08/02			Bond Future	8.5100	8.6480	1.622	0.0000	0.0000	0
2011/11/01	R186 2012/08/02	8.75	Call	Bond Future	7,170.0000	6,450.0000	(10.042)	0	0	0
2011/11/01	R186 2012/08/02	8.75	Put	Bond Future	5,003.0000	5,536.0000	10.654	0	0	0
2011/11/01	R186 2012/08/02	8.80	Call	Bond Future	7,444.0000	6,709.0000	(9.874)	0	0	0
2011/11/01	R186 2012/08/02	8.80	Put	Bond Future	4,833.0000	5,351.0000	10.718	0	0	0
2011/11/01	R186 2012/08/02	8.70	Call	Bond Future	6,901.0000	6,196.0000	(10.216)	0	0	0
2011/11/01	R186 2012/08/02	8.70	Put	Bond Future	5,181.0000	5,729.0000	10.577	0	0	0
2011/11/01	R186 2012/11/01			Bond Future	8.6060	8.7480	1.650	0.0000	0.0000	0
2011/11/01	R186 2012/11/01	8.75	Call	Bond Future	7,566.0000	6,870.0000	(9.199)	0	0	0
2011/11/01	R186 2012/11/01	8.75	Put	Bond Future	6,286.0000	6,852.0000	9.004	0	0	0
2011/11/01	R186 2012/11/01	8.80	Call	Bond Future	7,828.0000	7,119.0000	(9.057)	0	0	0
2011/11/01	R186 2012/11/01	8.80	Put	Bond Future	6,108.0000	6,662.0000	9.070	0	0	0
2011/11/01	R186 2012/11/01	8.70	Call	Bond Future	7,307.0000	6,624.0000	(9.347)	0	0	0
2011/11/01	R186 2012/11/01	8.70	Put	Bond Future	6,469.0000	7,048.0000	8.950	0	0	0
2011/11/01	R189 2011/11/03			Bond Future	214.8131	215.7588	0.440	0.0000	0.0000	0
2011/11/01	R189 2011/11/03	212.00	Call	Bond Future	2,813.0000	3,759.0000	33.630	0	0	0
2011/11/01	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R189 2011/11/03	212.05	Call	Bond Future	2,763.0000	3,709.0000	34.238	0	0	0
2011/11/01	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R189 2011/11/03	211.95	Call	Bond Future	2,863.0000	3,809.0000	33.042	0	0	0
2011/11/01	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R189 2012/02/02			Bond Future	217.8928	218.8521	0.440	0.0000	0.0000	0
2011/11/01	R189 2012/02/02	218.00	Call	Bond Future	0.0000	852.0000	100.000	0	0	0
2011/11/01	R189 2012/02/02	218.00	Put	Bond Future	107.0000	0.0000	(100.000)	0	0	0
2011/11/01	R189 2012/02/02	218.05	Call	Bond Future	0.0000	802.0000	100.000	0	0	0
2011/11/01	R189 2012/02/02	218.05	Put	Bond Future	157.0000	0.0000	(100.000)	0	0	0

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2011/11/01	R189 2012/02/02	217.95	Call	Bond Future	0.0000	902.0000	100.000	0	0	0
2011/11/01	R189 2012/02/02	217.95	Put	Bond Future	57.0000	0.0000	(100.000)	0	0	0
2011/11/01	R197 2011/11/03			Bond Future	240.6199	242.3599	0.723	0.0000	0.0000	0
2011/11/01	R197 2011/11/03	238.50	Call	Bond Future	2,120.0000	3,860.0000	82.075	0	0	0
2011/11/01	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R197 2011/11/03	238.55	Call	Bond Future	2,070.0000	3,810.0000	84.058	0	0	0
2011/11/01	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R197 2011/11/03	238.45	Call	Bond Future	2,170.0000	3,910.0000	80.184	0	0	0
2011/11/01	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R197 2012/02/02			Bond Future	239.0557	240.7805	0.722	0.0000	0.0000	418
2011/11/01	R197 2012/02/02	237.00	Call	Bond Future	2,056.0000	3,781.0000	83.901	0	0	0
2011/11/01	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R197 2012/02/02	237.05	Call	Bond Future	2,006.0000	3,731.0000	85.992	0	0	0
2011/11/01	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R197 2012/02/02	236.95	Call	Bond Future	2,106.0000	3,831.0000	81.909	0	0	0
2011/11/01	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R201 2011/11/03			Bond Future	6.1870	6.2320	0.727	0.0000	0.0000	2,300
2011/11/01	R201 2011/11/03	8.00	Call	Bond Future	5,137.0000	5,005.0000	(2.570)	0	0	0
2011/11/01	R201 2011/11/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/01	R201 2011/11/03	8.05	Call	Bond Future	5,274.0000	5,142.0000	(2.503)	0	0	0
2011/11/01	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R201 2011/11/03	7.95	Call	Bond Future	4,999.0000	4,868.0000	(2.621)	0	0	0
2011/11/01	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R201 2012/02/02			Bond Future	6.2240	6.2730	0.787	0.0000	0.0000	993
2011/11/01	R201 2012/02/02	8.25	Call	Bond Future	5,298.0000	5,166.0000	(2.492)	0	0	0
2011/11/01	R201 2012/02/02	8.25	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2011/11/01	R201 2012/02/02	8.30	Call	Bond Future	5,423.0000	5,292.0000	(2.416)	0	0	0
2011/11/01	R201 2012/02/02	8.30	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2011/11/01	R201 2012/02/02	8.20	Call	Bond Future	5,172.0000	5,041.0000	(2.533)	0	0	0
2011/11/01	R201 2012/02/02	8.20	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2011/11/01	R201 2012/05/03			Bond Future	6.2370	6.2910	0.866	0.0000	0.0000	0
2011/11/01	R201 2012/05/03	7.75	Call	Bond Future	3,787.0000	3,665.0000	(3.222)	0	0	0
2011/11/01	R201 2012/05/03	7.75	Put	Bond Future	126.0000	137.0000	8.730	0	0	0

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2011/11/01	R201 2012/05/03	7.80	Call	Bond Future	3,894.0000	3,771.0000	(3.159)	0	0	0
2011/11/01	R201 2012/05/03	7.80	Put	Bond Future	114.0000	125.0000	9.649	0	0	0
2011/11/01	R201 2012/05/03	7.70	Call	Bond Future	3,680.0000	3,559.0000	(3.288)	0	0	0
2011/11/01	R201 2012/05/03	7.70	Put	Bond Future	137.0000	150.0000	9.489	0	0	0
2011/11/01	R201 2012/08/02			Bond Future	6.2350	6.2970	0.994	0.0000	0.0000	0
2011/11/01	R201 2012/08/02	7.50	Call	Bond Future	3,176.0000	3,063.0000	(3.558)	0	0	0
2011/11/01	R201 2012/08/02	7.50	Put	Bond Future	378.0000	404.0000	6.878	0	0	0
2011/11/01	R201 2012/08/02	7.55	Call	Bond Future	3,262.0000	3,148.0000	(3.495)	0	0	0
2011/11/01	R201 2012/08/02	7.55	Put	Bond Future	355.0000	381.0000	7.324	0	0	0
2011/11/01	R201 2012/08/02	7.45	Call	Bond Future	3,090.0000	2,978.0000	(3.625)	0	0	0
2011/11/01	R201 2012/08/02	7.45	Put	Bond Future	401.0000	428.0000	6.733	0	0	0
2011/11/01	R201 2012/11/01			Bond Future	6.3280	6.3960	1.075	0.0000	0.0000	0
2011/11/01	R201 2012/11/01	6.50	Call	Bond Future	1,398.0000	1,322.0000	(5.436)	0	0	0
2011/11/01	R201 2012/11/01	6.50	Put	Bond Future	1,051.0000	1,113.0000	5.899	0	0	0
2011/11/01	R201 2012/11/01	6.55	Call	Bond Future	1,464.0000	1,386.0000	(5.328)	0	0	0
2011/11/01	R201 2012/11/01	6.55	Put	Bond Future	1,017.0000	1,076.0000	5.801	0	0	0
2011/11/01	R201 2012/11/01	6.45	Call	Bond Future	1,332.0000	1,258.0000	(5.556)	0	0	0
2011/11/01	R201 2012/11/01	6.45	Put	Bond Future	1,086.0000	1,149.0000	5.801	0	0	0
2011/11/01	R202 2011/11/03			Bond Future	174.3514	176.2312	1.078	0.0000	0.0000	400
2011/11/01	R202 2011/11/03	0.50	Call	Bond Future	173,851.0000	175,731.0000	1.081	0	0	0
2011/11/01	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R202 2011/11/03	0.55	Call	Bond Future	173,801.0000	175,681.0000	1.082	0	0	0
2011/11/01	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R202 2011/11/03	0.45	Call	Bond Future	173,901.0000	175,781.0000	1.081	0	0	0
2011/11/01	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R202 2012/02/02			Bond Future	174.1879	176.0733	1.082	0.0000	0.0000	34,086
2011/11/01	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R202 2012/02/02	177.00	Put	Bond Future	2,812.0000	927.0000	(67.034)	0	0	0
2011/11/01	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R202 2012/02/02	177.05	Put	Bond Future	2,862.0000	977.0000	(65.863)	0	0	0
2011/11/01	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R202 2012/02/02	176.95	Put	Bond Future	2,762.0000	877.0000	(68.248)	0	0	0
2011/11/01	R203 2011/11/03			Bond Future	7.3490	7.4140	0.884	0.0000	0.0000	937

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2011/11/01	R203 2011/11/03	8.50	Call	Bond Future	5,360.0000	5,048.0000	(5.821)	0	0	0
2011/11/01	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R203 2011/11/03	8.55	Call	Bond Future	5,585.0000	5,273.0000	(5.586)	0	0	0
2011/11/01	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R203 2011/11/03	8.45	Call	Bond Future	5,134.0000	4,822.0000	(6.077)	0	0	0
2011/11/01	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R203 2012/02/02			Bond Future	7.4380	7.5060	0.914	0.0000	0.0000	1,961
2011/11/01	R203 2012/02/02	8.75	Call	Bond Future	6,087.0000	5,803.0000	(4.666)	0	0	0
2011/11/01	R203 2012/02/02	8.75	Put	Bond Future	242.0000	272.0000	12.397	0	0	0
2011/11/01	R203 2012/02/02	8.80	Call	Bond Future	6,279.0000	5,992.0000	(4.571)	0	0	0
2011/11/01	R203 2012/02/02	8.80	Put	Bond Future	220.0000	246.0000	11.818	0	0	0
2011/11/01	R203 2012/02/02	8.70	Call	Bond Future	5,897.0000	5,615.0000	(4.782)	0	0	0
2011/11/01	R203 2012/02/02	8.70	Put	Bond Future	267.0000	299.0000	11.985	0	0	0
2011/11/01	R203 2012/02/02	6.95	Put	Bond Future	2,940.0000	3,163.0000	7.585	0	0	0
2011/11/01	R203 2012/02/02	6.95	Call	Bond Future	657.0000	566.0000	(13.851)	0	0	2,640
2011/11/01	R203 2012/02/02	7.20	Put	Bond Future	2,205.0000	2,390.0000	8.390	0	0	0
2011/11/01	R203 2012/02/02	7.20	Call	Bond Future	1,099.0000	971.0000	(11.647)	0	0	880
2011/11/01	R203 2012/02/02	7.35	Call	Bond Future	1,429.0000	1,279.0000	(10.497)	0	0	0
2011/11/01	R203 2012/02/02	7.35	Put	Bond Future	1,836.0000	2,000.0000	8.932	0	0	880
2011/11/01	R203 2012/02/02	7.95	Call	Bond Future	3,167.0000	2,940.0000	(7.168)	0	0	0
2011/11/01	R203 2012/02/02	7.95	Put	Bond Future	836.0000	922.0000	10.287	0	0	2,640
2011/11/01	R203 2012/05/03			Bond Future	7.5140	7.5860	0.958	0.0000	0.0000	0
2011/11/01	R203 2012/05/03	8.75	Call	Bond Future	6,069.0000	5,811.0000	(4.251)	0	0	0
2011/11/01	R203 2012/05/03	8.75	Put	Bond Future	770.0000	830.0000	7.792	0	0	0
2011/11/01	R203 2012/05/03	8.80	Call	Bond Future	6,232.0000	5,971.0000	(4.188)	0	0	0
2011/11/01	R203 2012/05/03	8.80	Put	Bond Future	725.0000	783.0000	8.000	0	0	0
2011/11/01	R203 2012/05/03	8.70	Call	Bond Future	5,907.0000	5,652.0000	(4.317)	0	0	0
2011/11/01	R203 2012/05/03	8.70	Put	Bond Future	815.0000	879.0000	7.853	0	0	0
2011/11/01	R203 2012/08/02			Bond Future	7.5880	7.6640	1.002	0.0000	0.0000	0
2011/11/01	R203 2012/08/02	8.50	Call	Bond Future	5,506.0000	5,280.0000	(4.105)	0	0	0
2011/11/01	R203 2012/08/02	8.50	Put	Bond Future	1,726.0000	1,822.0000	5.562	0	0	0
2011/11/01	R203 2012/08/02	8.55	Call	Bond Future	5,641.0000	5,412.0000	(4.060)	0	0	0
2011/11/01	R203 2012/08/02	8.55	Put	Bond Future	1,659.0000	1,752.0000	5.606	0	0	0
2011/11/01	R203 2012/08/02	8.45	Call	Bond Future	5,351.0000	5,128.0000	(4.167)	0	0	0
2011/11/01	R203 2012/08/02	8.45	Put	Bond Future	1,774.0000	1,873.0000	5.581	0	0	0

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2011/11/01	R203 2012/11/01			Bond Future	7.7190	7.8000	1.049	0.0000	0.0000	0
2011/11/01	R203 2012/11/01	7.75	Call	Bond Future	3,073.0000	2,901.0000	(5.597)	0	0	0
2011/11/01	R203 2012/11/01	7.75	Put	Bond Future	2,948.0000	3,102.0000	5.224	0	0	0
2011/11/01	R203 2012/11/01	7.80	Call	Bond Future	3,198.0000	3,023.0000	(5.472)	0	0	0
2011/11/01	R203 2012/11/01	7.80	Put	Bond Future	2,871.0000	3,023.0000	5.294	0	0	0
2011/11/01	R203 2012/11/01	7.70	Call	Bond Future	2,950.0000	2,782.0000	(5.695)	0	0	0
2011/11/01	R203 2012/11/01	7.70	Put	Bond Future	3,027.0000	3,185.0000	5.220	0	0	0
2011/11/01	R204 2011/11/03			Bond Future	7.6190	7.6990	1.050	0.0000	0.0000	697
2011/11/01	R204 2011/11/03	8.75	Call	Bond Future	5,978.0000	5,540.0000	(7.327)	0	0	0
2011/11/01	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R204 2011/11/03	8.80	Call	Bond Future	6,232.0000	5,794.0000	(7.028)	0	0	0
2011/11/01	R204 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R204 2011/11/03	8.70	Call	Bond Future	5,723.0000	5,285.0000	(7.653)	0	0	0
2011/11/01	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R204 2012/02/02			Bond Future	7.7050	7.7880	1.077	0.0000	0.0000	2,792
2011/11/01	R204 2012/02/02	9.00	Call	Bond Future	6,906.0000	6,512.0000	(5.705)	0	0	0
2011/11/01	R204 2012/02/02	9.00	Put	Bond Future	311.0000	357.0000	14.791	0	0	0
2011/11/01	R204 2012/02/02	9.05	Call	Bond Future	7,121.0000	6,724.0000	(5.575)	0	0	0
2011/11/01	R204 2012/02/02	9.05	Put	Bond Future	282.0000	325.0000	15.248	0	0	0
2011/11/01	R204 2012/02/02	8.95	Call	Bond Future	6,692.0000	6,302.0000	(5.828)	0	0	0
2011/11/01	R204 2012/02/02	8.95	Put	Bond Future	342.0000	391.0000	14.327	0	0	0
2011/11/01	R204 2012/05/03			Bond Future	7.7830	7.8710	1.131	0.0000	0.0000	0
2011/11/01	R204 2012/05/03	8.75	Call	Bond Future	6,002.0000	5,661.0000	(5.681)	0	0	0
2011/11/01	R204 2012/05/03	8.75	Put	Bond Future	1,185.0000	1,294.0000	9.198	0	0	0
2011/11/01	R204 2012/05/03	8.80	Call	Bond Future	6,179.0000	5,833.0000	(5.600)	0	0	0
2011/11/01	R204 2012/05/03	8.80	Put	Bond Future	1,121.0000	1,225.0000	9.277	0	0	0
2011/11/01	R204 2012/05/03	8.70	Call	Bond Future	5,815.0000	5,478.0000	(5.795)	0	0	0
2011/11/01	R204 2012/05/03	8.70	Put	Bond Future	1,240.0000	1,353.0000	9.113	0	0	0
2011/11/01	R204 2012/08/02			Bond Future	7.8600	7.9520	1.170	0.0000	0.0000	0
2011/11/01	R204 2012/08/02	8.50	Call	Bond Future	5,452.0000	5,154.0000	(5.466)	0	0	0
2011/11/01	R204 2012/08/02	8.50	Put	Bond Future	2,338.0000	2,495.0000	6.715	0	0	0
2011/11/01	R204 2012/08/02	8.55	Call	Bond Future	5,624.0000	5,322.0000	(5.370)	0	0	0
2011/11/01	R204 2012/08/02	8.55	Put	Bond Future	2,272.0000	2,425.0000	6.734	0	0	0
2011/11/01	R204 2012/08/02	8.45	Call	Bond Future	5,281.0000	4,988.0000	(5.548)	0	0	0

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2011/11/01	R204 2012/08/02	8.45	Put	Bond Future	2,406.0000	2,568.0000	6.733	0	0	0
2011/11/01	R204 2012/11/01			Bond Future	7.9820	8.0780	1.203	0.0000	0.0000	0
2011/11/01	R204 2012/11/01	8.00	Call	Bond Future	3,863.0000	3,623.0000	(6.213)	0	0	0
2011/11/01	R204 2012/11/01	8.00	Put	Bond Future	3,777.0000	3,994.0000	5.745	0	0	0
2011/11/01	R204 2012/11/01	8.05	Call	Bond Future	4,008.0000	3,764.0000	(6.088)	0	0	0
2011/11/01	R204 2012/11/01	8.05	Put	Bond Future	3,684.0000	3,897.0000	5.782	0	0	0
2011/11/01	R204 2012/11/01	7.95	Call	Bond Future	3,720.0000	3,486.0000	(6.290)	0	0	0
2011/11/01	R204 2012/11/01	7.95	Put	Bond Future	3,873.0000	4,096.0000	5.758	0	0	0
2011/11/01	R206 2011/11/03			Bond Future	5.9150	5.9650	0.845	0.0000	0.0000	12,577
2011/11/01	R206 2011/11/03	7.75	Call	Bond Future	3,702.0000	3,599.0000	(2.782)	0	0	0
2011/11/01	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R206 2011/11/03	7.80	Call	Bond Future	3,800.0000	3,697.0000	(2.711)	0	0	0
2011/11/01	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R206 2011/11/03	7.70	Call	Bond Future	3,603.0000	3,500.0000	(2.859)	0	0	0
2011/11/01	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R206 2012/02/02			Bond Future	5.9280	5.9850	0.962	0.0000	0.0000	0
2011/11/01	R206 2012/02/02	8.00	Call	Bond Future	3,721.0000	3,616.0000	(2.822)	0	0	0
2011/11/01	R206 2012/02/02	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/01	R206 2012/02/02	8.05	Call	Bond Future	3,808.0000	3,703.0000	(2.757)	0	0	0
2011/11/01	R206 2012/02/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/01	R206 2012/02/02	7.95	Call	Bond Future	3,633.0000	3,528.0000	(2.890)	0	0	0
2011/11/01	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/01	R206 2012/05/03			Bond Future	5.9060	5.9720	1.118	0.0000	0.0000	0
2011/11/01	R206 2012/05/03	7.50	Call	Bond Future	2,566.0000	2,466.0000	(3.897)	0	0	0
2011/11/01	R206 2012/05/03	7.50	Put	Bond Future	39.0000	45.0000	15.385	0	0	0
2011/11/01	R206 2012/05/03	7.55	Call	Bond Future	2,640.0000	2,539.0000	(3.826)	0	0	0
2011/11/01	R206 2012/05/03	7.55	Put	Bond Future	35.0000	40.0000	14.286	0	0	0
2011/11/01	R206 2012/05/03	7.45	Call	Bond Future	2,493.0000	2,393.0000	(4.011)	0	0	0
2011/11/01	R206 2012/05/03	7.45	Put	Bond Future	44.0000	50.0000	13.636	0	0	0
2011/11/01	R206 2012/08/02			Bond Future	5.8450	5.9240	1.352	0.0000	0.0000	0
2011/11/01	R206 2012/08/02	7.25	Call	Bond Future	2,054.0000	1,961.0000	(4.528)	0	0	0
2011/11/01	R206 2012/08/02	7.25	Put	Bond Future	138.0000	154.0000	11.594	0	0	0
2011/11/01	R206 2012/08/02	7.30	Call	Bond Future	2,111.0000	2,017.0000	(4.453)	0	0	0
2011/11/01	R206 2012/08/02	7.30	Put	Bond Future	127.0000	142.0000	11.811	0	0	0

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2011/11/01	R206 2012/08/02	7.20	Call	Bond Future	1,997.0000	1,904.0000	(4.657)	0	0	0
2011/11/01	R206 2012/08/02	7.20	Put	Bond Future	148.0000	164.0000	10.811	0	0	0
2011/11/01	R206 2012/11/01			Bond Future	5.9100	6.0050	1.607	0.0000	0.0000	0
2011/11/01	R206 2012/11/01	6.00	Call	Bond Future	657.0000	600.0000	(8.676)	0	0	0
2011/11/01	R206 2012/11/01	6.00	Put	Bond Future	554.0000	606.0000	9.386	0	0	0
2011/11/01	R206 2012/11/01	6.05	Call	Bond Future	693.0000	634.0000	(8.514)	0	0	0
2011/11/01	R206 2012/11/01	6.05	Put	Bond Future	532.0000	582.0000	9.398	0	0	0
2011/11/01	R206 2012/11/01	5.95	Call	Bond Future	620.0000	565.0000	(8.871)	0	0	0
2011/11/01	R206 2012/11/01	5.95	Put	Bond Future	574.0000	628.0000	9.408	0	0	0
2011/11/01	R207 2011/11/03			Bond Future	7.8290	7.9140	1.086	0.0000	0.0000	8,016
2011/11/01	R207 2011/11/03	8.75	Call	Bond Future	5,189.0000	4,695.0000	(9.520)	0	0	0
2011/11/01	R207 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R207 2011/11/03	8.80	Call	Bond Future	5,460.0000	4,966.0000	(9.048)	0	0	0
2011/11/01	R207 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R207 2011/11/03	8.70	Call	Bond Future	4,916.0000	4,422.0000	(10.049)	0	0	0
2011/11/01	R207 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R207 2011/11/03	7.90	Put	Bond Future	150.0000	298.0000	98.667	0	0	0
2011/11/01	R207 2011/11/03	7.90	Call	Bond Future	563.0000	217.0000	(61.456)	0	0	2,000
2011/11/01	R207 2011/11/03	8.15	Call	Bond Future	1,852.0000	1,359.0000	(26.620)	0	0	0
2011/11/01	R207 2011/11/03	8.15	Put	Bond Future	2.0000	4.0000	100.000	0	0	2,000
2011/11/01	R207 2011/11/03	8.35	Call	Bond Future	2,980.0000	2,485.0000	(16.611)	0	0	0
2011/11/01	R207 2011/11/03	8.35	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	2,000
2011/11/01	R207 2011/11/03	7.30	Put	Bond Future	3,148.0000	3,642.0000	15.693	0	0	0
2011/11/01	R207 2011/11/03	7.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	900
2011/11/01	R207 2011/11/03	7.75	Put	Bond Future	597.0000	975.0000	63.317	0	0	0
2011/11/01	R207 2011/11/03	7.75	Call	Bond Future	135.0000	19.0000	(85.926)	0	0	300
2011/11/01	R207 2011/11/03	7.95	Put	Bond Future	81.0000	165.0000	103.704	0	0	300
2011/11/01	R207 2011/11/03	7.95	Call	Bond Future	783.0000	373.0000	(52.363)	0	0	0
2011/11/01	R207 2011/11/03	8.40	Call	Bond Future	3,259.0000	2,765.0000	(15.158)	0	0	0
2011/11/01	R207 2011/11/03	8.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	900
2011/11/01	R207 2012/02/02			Bond Future	7.9130	8.0010	1.112	0.0000	0.0000	6,150
2011/11/01	R207 2012/02/02	9.00	Call	Bond Future	6,362.0000	5,933.0000	(6.743)	0	0	0
2011/11/01	R207 2012/02/02	9.00	Put	Bond Future	438.0000	506.0000	15.525	0	0	0
2011/11/01	R207 2012/02/02	9.05	Call	Bond Future	6,584.0000	6,150.0000	(6.592)	0	0	0

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2011/11/01	R207 2012/02/02	9.05	Put	Bond Future	399.0000	462.0000	15.789	0	0	0
2011/11/01	R207 2012/02/02	8.95	Call	Bond Future	6,133.0000	5,708.0000	(6.930)	0	0	0
2011/11/01	R207 2012/02/02	8.95	Put	Bond Future	471.0000	544.0000	15.499	0	0	0
2011/11/01	R207 2012/02/02	7.35	Put	Bond Future	3,921.0000	4,297.0000	9.589	0	0	0
2011/11/01	R207 2012/02/02	7.35	Call	Bond Future	661.0000	539.0000	(18.457)	0	0	1,920
2011/11/01	R207 2012/02/02	7.65	Put	Bond Future	2,775.0000	3,081.0000	11.027	0	0	0
2011/11/01	R207 2012/02/02	7.65	Call	Bond Future	1,269.0000	1,077.0000	(15.130)	0	0	640
2011/11/01	R207 2012/02/02	7.85	Call	Bond Future	1,806.0000	1,566.0000	(13.289)	0	0	0
2011/11/01	R207 2012/02/02	7.85	Put	Bond Future	2,164.0000	2,422.0000	11.922	0	0	640
2011/11/01	R207 2012/02/02	8.50	Call	Bond Future	4,156.0000	3,787.0000	(8.879)	0	0	0
2011/11/01	R207 2012/02/02	8.50	Put	Bond Future	898.0000	1,027.0000	14.365	0	0	1,920
2011/11/01	R207 2012/05/03			Bond Future	7.9930	8.0840	1.138	0.0000	0.0000	0
2011/11/01	R207 2012/05/03	8.75	Call	Bond Future	5,568.0000	5,210.0000	(6.430)	0	0	0
2011/11/01	R207 2012/05/03	8.75	Put	Bond Future	1,506.0000	1,648.0000	9.429	0	0	0
2011/11/01	R207 2012/05/03	8.80	Call	Bond Future	5,764.0000	5,400.0000	(6.315)	0	0	0
2011/11/01	R207 2012/05/03	8.80	Put	Bond Future	1,441.0000	1,577.0000	9.438	0	0	0
2011/11/01	R207 2012/05/03	8.70	Call	Bond Future	5,376.0000	5,023.0000	(6.566)	0	0	0
2011/11/01	R207 2012/05/03	8.70	Put	Bond Future	1,575.0000	1,722.0000	9.333	0	0	0
2011/11/01	R207 2012/08/02			Bond Future	8.0710	8.1670	1.189	0.0000	0.0000	0
2011/11/01	R207 2012/08/02	8.75	Call	Bond Future	5,909.0000	5,569.0000	(5.754)	0	0	0
2011/11/01	R207 2012/08/02	8.75	Put	Bond Future	2,357.0000	2,530.0000	7.340	0	0	0
2011/11/01	R207 2012/08/02	8.80	Call	Bond Future	6,094.0000	5,749.0000	(5.661)	0	0	0
2011/11/01	R207 2012/08/02	8.80	Put	Bond Future	2,287.0000	2,455.0000	7.346	0	0	0
2011/11/01	R207 2012/08/02	8.70	Call	Bond Future	5,726.0000	5,390.0000	(5.868)	0	0	0
2011/11/01	R207 2012/08/02	8.70	Put	Bond Future	2,430.0000	2,607.0000	7.284	0	0	0
2011/11/01	R207 2012/11/01			Bond Future	8.1840	8.2840	1.222	0.0000	0.0000	0
2011/11/01	R207 2012/11/01	8.25	Call	Bond Future	4,248.0000	3,971.0000	(6.521)	0	0	0
2011/11/01	R207 2012/11/01	8.25	Put	Bond Future	3,906.0000	4,146.0000	6.144	0	0	0
2011/11/01	R207 2012/11/01	8.30	Call	Bond Future	4,406.0000	4,124.0000	(6.400)	0	0	0
2011/11/01	R207 2012/11/01	8.30	Put	Bond Future	3,806.0000	4,042.0000	6.201	0	0	0
2011/11/01	R207 2012/11/01	8.20	Call	Bond Future	4,093.0000	3,822.0000	(6.621)	0	0	0
2011/11/01	R207 2012/11/01	8.20	Put	Bond Future	4,010.0000	4,256.0000	6.135	0	0	0
2011/11/01	R208 2011/11/03			Bond Future	7.8790	7.9780	1.257	0.0000	0.0000	1,996
2011/11/01	R208 2011/11/03	8.75	Call	Bond Future	5,238.0000	4,623.0000	(11.741)	0	0	0



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2011/11/01	R208 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R208 2011/11/03	8.80	Call	Bond Future	5,527.0000	4,912.0000	(11.127)	0	0	0
2011/11/01	R208 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R208 2011/11/03	8.70	Call	Bond Future	4,948.0000	4,333.0000	(12.429)	0	0	0
2011/11/01	R208 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R208 2011/11/03	7.95	Put	Bond Future	156.0000	365.0000	133.974	0	0	0
2011/11/01	R208 2011/11/03	7.95	Call	Bond Future	598.0000	192.0000	(67.893)	0	0	1,995
2011/11/01	R208 2011/11/03	8.20	Put	Bond Future	2.0000	5.0000	150.000	0	0	0
2011/11/01	R208 2011/11/03	8.20	Call	Bond Future	1,978.0000	1,366.0000	(30.940)	0	0	665
2011/11/01	R208 2011/11/03	8.40	Call	Bond Future	3,180.0000	2,565.0000	(19.340)	0	0	0
2011/11/01	R208 2011/11/03	8.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	665
2011/11/01	R208 2011/11/03	8.90	Call	Bond Future	6,102.0000	5,487.0000	(10.079)	0	0	0
2011/11/01	R208 2011/11/03	8.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,995
2011/11/01	R208 2012/02/02			Bond Future	7.9560	8.0600	1.307	0.0000	0.0000	6,647
2011/11/01	R208 2012/02/02	9.00	Call	Bond Future	6,539.0000	5,997.0000	(8.289)	0	0	0
2011/11/01	R208 2012/02/02	9.00	Put	Bond Future	445.0000	535.0000	20.225	0	0	0
2011/11/01	R208 2012/02/02	9.05	Call	Bond Future	6,776.0000	6,227.0000	(8.102)	0	0	0
2011/11/01	R208 2012/02/02	9.05	Put	Bond Future	404.0000	486.0000	20.297	0	0	0
2011/11/01	R208 2012/02/02	8.95	Call	Bond Future	6,295.0000	5,759.0000	(8.515)	0	0	0
2011/11/01	R208 2012/02/02	8.95	Put	Bond Future	481.0000	576.0000	19.751	0	0	0
2011/11/01	R208 2012/02/02	7.45	Put	Bond Future	3,896.0000	4,366.0000	12.064	0	0	0
2011/11/01	R208 2012/02/02	7.45	Call	Bond Future	746.0000	585.0000	(21.582)	0	0	2,880
2011/11/01	R208 2012/02/02	7.70	Put	Bond Future	2,878.0000	3,271.0000	13.655	0	0	0
2011/11/01	R208 2012/02/02	7.70	Call	Bond Future	1,301.0000	1,063.0000	(18.294)	0	0	960
2011/11/01	R208 2012/02/02	7.90	Call	Bond Future	1,876.0000	1,576.0000	(15.991)	0	0	0
2011/11/01	R208 2012/02/02	7.90	Put	Bond Future	2,218.0000	2,549.0000	14.923	0	0	960
2011/11/01	R208 2012/02/02	8.55	Call	Bond Future	4,412.0000	3,942.0000	(10.653)	0	0	0
2011/11/01	R208 2012/02/02	8.55	Put	Bond Future	880.0000	1,041.0000	18.295	0	0	2,880
2011/11/01	R208 2012/05/03			Bond Future	8.0270	8.1340	1.333	0.0000	0.0000	0
2011/11/01	R208 2012/05/03	9.00	Call	Bond Future	6,850.0000	6,368.0000	(7.036)	0	0	0
2011/11/01	R208 2012/05/03	9.00	Put	Bond Future	1,282.0000	1,435.0000	11.934	0	0	0
2011/11/01	R208 2012/05/03	9.05	Call	Bond Future	7,052.0000	6,563.0000	(6.934)	0	0	0
2011/11/01	R208 2012/05/03	9.05	Put	Bond Future	1,210.0000	1,355.0000	11.983	0	0	0
2011/11/01	R208 2012/05/03	8.95	Call	Bond Future	6,633.0000	6,157.0000	(7.176)	0	0	0
2011/11/01	R208 2012/05/03	8.95	Put	Bond Future	1,341.0000	1,499.0000	11.782	0	0	0

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2011/11/01	R208 2012/08/02			Bond Future	8.0960	8.2080	1.383	0.0000	0.0000	0
2011/11/01	R208 2012/08/02	8.75	Call	Bond Future	6,167.0000	5,738.0000	(6.956)	0	0	0
2011/11/01	R208 2012/08/02	8.75	Put	Bond Future	2,464.0000	2,683.0000	8.888	0	0	0
2011/11/01	R208 2012/08/02	8.80	Call	Bond Future	6,365.0000	5,930.0000	(6.834)	0	0	0
2011/11/01	R208 2012/08/02	8.80	Put	Bond Future	2,386.0000	2,599.0000	8.927	0	0	0
2011/11/01	R208 2012/08/02	8.70	Call	Bond Future	5,971.0000	5,548.0000	(7.084)	0	0	0
2011/11/01	R208 2012/08/02	8.70	Put	Bond Future	2,544.0000	2,769.0000	8.844	0	0	0
2011/11/01	R208 2012/11/01			Bond Future	8.2000	8.3160	1.415	0.0000	0.0000	0
2011/11/01	R208 2012/11/01	8.25	Call	Bond Future	4,362.0000	4,016.0000	(7.932)	0	0	0
2011/11/01	R208 2012/11/01	8.25	Put	Bond Future	4,080.0000	4,387.0000	7.525	0	0	0
2011/11/01	R208 2012/11/01	8.30	Call	Bond Future	4,532.0000	4,179.0000	(7.789)	0	0	0
2011/11/01	R208 2012/11/01	8.30	Put	Bond Future	3,969.0000	4,269.0000	7.559	0	0	0
2011/11/01	R208 2012/11/01	8.20	Call	Bond Future	4,196.0000	3,857.0000	(8.079)	0	0	0
2011/11/01	R208 2012/11/01	8.20	Put	Bond Future	4,196.0000	4,510.0000	7.483	0	0	0
2011/11/01	R209 2011/11/03			Bond Future	8.7390	8.8880	1.705	0.0000	0.0000	1,624
2011/11/01	R209 2011/11/03	8.75	Call	Bond Future	505.0000	56.0000	(88.911)	0	0	0
2011/11/01	R209 2011/11/03	8.75	Put	Bond Future	417.0000	1,144.0000	174.341	0	0	0
2011/11/01	R209 2011/11/03	8.80	Call	Bond Future	742.0000	124.0000	(83.288)	0	0	0
2011/11/01	R209 2011/11/03	8.80	Put	Bond Future	257.0000	815.0000	217.121	0	0	0
2011/11/01	R209 2011/11/03	8.70	Call	Bond Future	320.0000	22.0000	(93.125)	0	0	0
2011/11/01	R209 2011/11/03	8.70	Put	Bond Future	633.0000	1,511.0000	138.705	0	0	0
2011/11/01	R209 2012/02/02			Bond Future	8.8070	8.9610	1.749	0.0000	0.0000	1,374
2011/11/01	R209 2012/02/02	9.00	Call	Bond Future	3,885.0000	3,189.0000	(17.915)	0	0	0
2011/11/01	R209 2012/02/02	9.00	Put	Bond Future	2,386.0000	2,890.0000	21.123	0	0	0
2011/11/01	R209 2012/02/02	9.05	Call	Bond Future	4,101.0000	3,381.0000	(17.557)	0	0	0
2011/11/01	R209 2012/02/02	9.05	Put	Bond Future	2,222.0000	2,702.0000	21.602	0	0	0
2011/11/01	R209 2012/02/02	8.95	Call	Bond Future	3,675.0000	3,003.0000	(18.286)	0	0	0
2011/11/01	R209 2012/02/02	8.95	Put	Bond Future	2,560.0000	3,088.0000	20.625	0	0	0
2011/11/01	R209 2012/05/03			Bond Future	8.8700	9.0280	1.781	0.0000	0.0000	0
2011/11/01	R209 2012/05/03	9.00	Call	Bond Future	4,738.0000	4,066.0000	(14.183)	0	0	0
2011/11/01	R209 2012/05/03	9.00	Put	Bond Future	3,735.0000	4,279.0000	14.565	0	0	0
2011/11/01	R209 2012/05/03	9.05	Call	Bond Future	4,934.0000	4,245.0000	(13.964)	0	0	0
2011/11/01	R209 2012/05/03	9.05	Put	Bond Future	3,552.0000	4,078.0000	14.809	0	0	0
2011/11/01	R209 2012/05/03	8.95	Call	Bond Future	4,545.0000	3,891.0000	(14.389)	0	0	0

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2011/11/01	R209 2012/05/03	8.95	Put	Bond Future	3,925.0000	4,487.0000	14.318	0	0	0
2011/11/01	R209 2012/08/02			Bond Future	8.9320	9.0950	1.825	0.0000	0.0000	0
2011/11/01	R209 2012/08/02	9.25	Call	Bond Future	6,461.0000	5,723.0000	(11.422)	0	0	0
2011/11/01	R209 2012/08/02	9.25	Put	Bond Future	4,075.0000	4,575.0000	12.270	0	0	0
2011/11/01	R209 2012/08/02	9.30	Call	Bond Future	6,659.0000	5,908.0000	(11.278)	0	0	0
2011/11/01	R209 2012/08/02	9.30	Put	Bond Future	3,909.0000	4,397.0000	12.484	0	0	0
2011/11/01	R209 2012/08/02	9.20	Call	Bond Future	6,266.0000	5,541.0000	(11.570)	0	0	0
2011/11/01	R209 2012/08/02	9.20	Put	Bond Future	4,247.0000	4,760.0000	12.079	0	0	0
2011/11/01	R209 2012/11/01			Bond Future	9.0140	9.1810	1.853	0.0000	0.0000	0
2011/11/01	R209 2012/11/01	9.00	Call	Bond Future	5,850.0000	5,192.0000	(11.248)	0	0	0
2011/11/01	R209 2012/11/01	9.00	Put	Bond Future	5,956.0000	6,548.0000	9.940	0	0	0
2011/11/01	R209 2012/11/01	9.05	Call	Bond Future	6,026.0000	5,355.0000	(11.135)	0	0	0
2011/11/01	R209 2012/11/01	9.05	Put	Bond Future	5,754.0000	6,333.0000	10.063	0	0	0
2011/11/01	R209 2012/11/01	8.95	Call	Bond Future	5,678.0000	5,032.0000	(11.377)	0	0	0
2011/11/01	R209 2012/11/01	8.95	Put	Bond Future	6,166.0000	6,770.0000	9.796	0	0	0
2011/11/01	R210 2011/11/03			Bond Future	129.8764	131.1489	0.980	0.0000	0.0000	0
2011/11/01	R210 2011/11/03	131.00	Call	Bond Future	0.0000	149.0000	100.000	0	0	0
2011/11/01	R210 2011/11/03	131.00	Put	Bond Future	1,124.0000	0.0000	(100.000)	0	0	0
2011/11/01	R210 2011/11/03	131.05	Call	Bond Future	0.0000	99.0000	100.000	0	0	0
2011/11/01	R210 2011/11/03	131.05	Put	Bond Future	1,174.0000	0.0000	(100.000)	0	0	0
2011/11/01	R210 2011/11/03	130.95	Call	Bond Future	0.0000	199.0000	100.000	0	0	0
2011/11/01	R210 2011/11/03	130.95	Put	Bond Future	1,074.0000	0.0000	(100.000)	0	0	0
2011/11/01	R210 2012/02/02			Bond Future	131.7384	133.0293	0.980	0.0000	0.0000	750
2011/11/01	R210 2012/02/02	131.00	Call	Bond Future	738.0000	2,029.0000	174.932	0	0	0
2011/11/01	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R210 2012/02/02	131.05	Call	Bond Future	688.0000	1,979.0000	187.645	0	0	0
2011/11/01	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R210 2012/02/02	130.95	Call	Bond Future	788.0000	2,079.0000	163.832	0	0	0
2011/11/01	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R211 2011/11/03			Bond Future	113.6981	114.2581	0.493	0.0000	0.0000	49
2011/11/01	R211 2011/11/03	1.25	Call	Bond Future	112,448.0000	113,008.0000	0.498	0	0	0
2011/11/01	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R211 2011/11/03	1.30	Call	Bond Future	112,398.0000	112,958.0000	0.498	0	0	0

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2011/11/01	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R211 2011/11/03	1.20	Call	Bond Future	112,498.0000	113,058.0000	0.498	0	0	0
2011/11/01	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R211 2012/02/02			Bond Future	113.9905	114.5581	0.498	0.0000	0.0000	480
2011/11/01	R211 2012/02/02	110.50	Call	Bond Future	3,490.0000	4,058.0000	16.275	0	0	0
2011/11/01	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R211 2012/02/02	110.55	Call	Bond Future	3,440.0000	4,008.0000	16.512	0	0	0
2011/11/01	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R211 2012/02/02	110.45	Call	Bond Future	3,540.0000	4,108.0000	16.045	0	0	0
2011/11/01	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R212 2011/11/03			Bond Future	109.2694	109.7576	0.447	0.0000	0.0000	772
2011/11/01	R212 2011/11/03	2.50	Call	Bond Future	106,769.0000	107,258.0000	0.458	0	0	0
2011/11/01	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R212 2011/11/03	2.55	Call	Bond Future	106,719.0000	107,208.0000	0.458	0	0	0
2011/11/01	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R212 2011/11/03	2.45	Call	Bond Future	106,819.0000	107,308.0000	0.458	0	0	0
2011/11/01	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R212 2012/02/02			Bond Future	109.3677	109.8624	0.452	0.0000	0.0000	2,667
2011/11/01	R212 2012/02/02	108.50	Call	Bond Future	868.0000	1,362.0000	56.912	0	0	0
2011/11/01	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R212 2012/02/02	108.55	Call	Bond Future	818.0000	1,312.0000	60.391	0	0	0
2011/11/01	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R212 2012/02/02	108.45	Call	Bond Future	918.0000	1,412.0000	53.813	0	0	0
2011/11/01	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R213 2011/11/03			Bond Future	8.7340	8.8680	1.534	0.0000	0.0000	0
2011/11/01	R213 2011/11/03	8.75	Call	Bond Future	130.0000	0.0000	(100.000)	0	0	0
2011/11/01	R213 2011/11/03	8.75	Put	Bond Future	0.0000	948.0000	100.000	0	0	0
2011/11/01	R213 2011/11/03	8.80	Call	Bond Future	534.0000	0.0000	(100.000)	0	0	0
2011/11/01	R213 2011/11/03	8.80	Put	Bond Future	0.0000	544.0000	100.000	0	0	0
2011/11/01	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	R213 2011/11/03	8.70	Put	Bond Future	277.0000	1,355.0000	389.170	0	0	0
2011/11/01	R213 2012/02/02			Bond Future	8.8120	8.9510	1.577	0.0000	0.0000	0
2011/11/01	R213 2012/02/02	9.00	Call	Bond Future	4,111.0000	3,473.0000	(15.519)	0	0	0

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2011/11/01	R213 2012/02/02	9.00	Put	Bond Future	2,627.0000	3,090.0000	17.625	0	0	0
2011/11/01	R213 2012/02/02	9.05	Call	Bond Future	4,344.0000	3,686.0000	(15.147)	0	0	0
2011/11/01	R213 2012/02/02	9.05	Put	Bond Future	2,473.0000	2,915.0000	17.873	0	0	0
2011/11/01	R213 2012/02/02	8.95	Call	Bond Future	3,884.0000	3,266.0000	(15.911)	0	0	0
2011/11/01	R213 2012/02/02	8.95	Put	Bond Future	2,791.0000	3,274.0000	17.306	0	0	0
2011/11/01	R213 2012/05/03			Bond Future	8.8810	9.0230	1.599	0.0000	0.0000	0
2011/11/01	R213 2012/05/03	9.25	Call	Bond Future	6,039.0000	5,354.0000	(11.343)	0	0	0
2011/11/01	R213 2012/05/03	9.25	Put	Bond Future	3,202.0000	3,627.0000	13.273	0	0	0
2011/11/01	R213 2012/05/03	9.30	Call	Bond Future	6,275.0000	5,575.0000	(11.155)	0	0	0
2011/11/01	R213 2012/05/03	9.30	Put	Bond Future	3,065.0000	3,475.0000	13.377	0	0	0
2011/11/01	R213 2012/05/03	9.20	Call	Bond Future	5,807.0000	5,136.0000	(11.555)	0	0	0
2011/11/01	R213 2012/05/03	9.20	Put	Bond Future	3,346.0000	3,784.0000	13.090	0	0	0
2011/11/01	R213 2012/08/02			Bond Future	8.9480	9.0940	1.632	0.0000	0.0000	0
2011/11/01	R213 2012/08/02	9.25	Call	Bond Future	6,562.0000	5,896.0000	(10.149)	0	0	0
2011/11/01	R213 2012/08/02	9.25	Put	Bond Future	4,260.0000	4,719.0000	10.775	0	0	0
2011/11/01	R213 2012/08/02	9.30	Call	Bond Future	6,786.0000	6,109.0000	(9.976)	0	0	0
2011/11/01	R213 2012/08/02	9.30	Put	Bond Future	4,113.0000	4,561.0000	10.892	0	0	0
2011/11/01	R213 2012/08/02	9.20	Call	Bond Future	6,339.0000	5,687.0000	(10.286)	0	0	0
2011/11/01	R213 2012/08/02	9.20	Put	Bond Future	4,412.0000	4,885.0000	10.721	0	0	0
2011/11/01	R213 2012/11/01			Bond Future	9.0390	9.1900	1.671	0.0000	0.0000	0
2011/11/01	R213 2012/11/01	9.00	Call	Bond Future	5,914.0000	5,318.0000	(10.078)	0	0	0
2011/11/01	R213 2012/11/01	9.00	Put	Bond Future	6,213.0000	6,761.0000	8.820	0	0	0
2011/11/01	R213 2012/11/01	9.05	Call	Bond Future	6,118.0000	5,511.0000	(9.922)	0	0	0
2011/11/01	R213 2012/11/01	9.05	Put	Bond Future	6,034.0000	6,571.0000	8.900	0	0	0
2011/11/01	R213 2012/11/01	8.95	Call	Bond Future	5,707.0000	5,124.0000	(10.216)	0	0	0
2011/11/01	R213 2012/11/01	8.95	Put	Bond Future	6,393.0000	6,954.0000	8.775	0	0	0
2011/11/01	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/11/01	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/11/01	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/11/01	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/11/01	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/01	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/11/01	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/11/01	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/11/01	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/11/01	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/11/01	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/11/01	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/11/01	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/11/01	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/01	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/11/01	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>539221.00</b>