



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 22/11/2011

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

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2011/11/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	AL7T 2012/02/02			Index Future	408.0790	405.7300	(0.576)	0.0000	0.0000	16
2011/11/22	AL7T 2012/05/03			Index Future	414.0900	411.7030	(0.576)	0.0000	0.0000	0
2011/11/22	ALBI 2012/02/02			Index Future	372.7010	370.6220	(0.558)	0.0000	0.0000	1,042
2011/11/22	ALBI 2012/05/03			Index Future	378.1920	376.0780	(0.559)	0.0000	0.0000	0
2011/11/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	CAAK 2011/12/19			Can-Do Future	0.1964	0.2107	7.281	0.0000	0.0000	12,659
2011/11/22	CAAL 2011/12/19			Can-Do Future	0.2137	0.2286	6.972	0.0000	0.0000	18,519
2011/11/22	CAAM2011/12/19			Can-Do Future	0.0660	0.0461	(30.152)	0.0000	0.0000	12,423
2011/11/22	CAAN 2012/03/30			Can-Do Future	0.5104	0.5476	7.288	0.0000	0.0000	100,000
2011/11/22	CAAO 2012/03/30			Can-Do Future	0.0543	0.0389	(28.361)	0.0000	0.0000	100,000
2011/11/22	CAAP 2011/12/19			Can-Do Future	0.0856	0.0605	(29.322)	0.0000	0.0000	12,346
2011/11/22	CAAR 2011/12/19			Can-Do Future	0.2106	0.2304	9.402	0.0000	0.0000	18,750
2011/11/22	CAAS 2012/01/31			Can-Do Future	0.1270	0.1380	8.661	0.0000	0.0000	12,500
2011/11/22	CAAT 2012/02/29			Can-Do Future	0.1022	0.1108	8.415	0.0000	0.0000	12,500
2011/11/22	CAAU 2012/01/31			Can-Do Future	0.0370	0.0246	(33.514)	0.0000	0.0000	19,481
2011/11/22	CAAV 2012/02/29			Can-Do Future	0.0560	0.0446	(20.357)	0.0000	0.0000	12,987
2011/11/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/22	GOVI 2012/02/02			GOVI	373.9960	372.0370	(0.524)	0.0000	0.0000	156
2011/11/22	GOVI 2012/02/02	369.00	Call	GOVI	49,960.0000	30,370.0000	(39.211)	0	0	0
2011/11/22	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/22	GOVI 2012/02/02	369.01	Call	GOVI	49,860.0000	30,270.0000	(39.290)	0	0	0
2011/11/22	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/22	GOVI 2012/02/02	368.99	Call	GOVI	50,060.0000	30,470.0000	(39.133)	0	0	0
2011/11/22	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/22	GOVI 2012/05/03			GOVI	379.5050	377.5140	(0.525)	0.0000	0.0000	0
2011/11/22	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/22	GOVI 2012/05/03	382.00	Put	GOVI	24,950.0000	44,860.0000	79.800	0	0	0
2011/11/22	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/22	GOVI 2012/05/03	382.01	Put	GOVI	25,050.0000	44,960.0000	79.481	0	0	0
2011/11/22	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/22	GOVI 2012/05/03	381.99	Put	GOVI	24,850.0000	44,760.0000	80.121	0	0	0
2011/11/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/22	IGOV 2012/02/02			Index Future	163.9830	163.9570	(0.016)	0.0000	0.0000	505
2011/11/22	IGOV 2012/05/03			Index Future	166.3980	166.3710	(0.016)	0.0000	0.0000	0
2011/11/22	ILBI 2012/02/02			Index Future	446.6990	446.6990	0.000	0.0000	0.0000	88
2011/11/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/22	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
2011/11/22	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/11/22	JBAF 2012/01/18			Jibar Tradeable Future	5.5200	5.5500	0.543	0.0000	0.0000	101
2011/11/22	JBAF 2012/02/15			Jibar Tradeable Future	5.4900	5.5300	0.729	0.0000	0.0000	0
2011/11/22	JBAF 2012/03/20			Jibar Tradeable Future	5.4700	5.5400	1.280	0.0000	0.0000	2,340
2011/11/22	JBAF 2012/04/18			Jibar Tradeable Future	5.4600	5.5500	1.648	0.0000	0.0000	0
2011/11/22	JBAF 2012/05/16			Jibar Tradeable Future	5.4700	5.5600	1.645	0.0000	0.0000	0
2011/11/22	JBAF 2012/06/20			Jibar Tradeable Future	5.4800	5.5900	2.007	0.0000	0.0000	2,890
2011/11/22	JBAF 2012/09/19			Jibar Tradeable Future	5.6200	5.7500	2.313	0.0000	0.0000	44,760
2011/11/22	JBAF 2012/12/19			Jibar Tradeable Future	5.8300	5.9900	2.744	0.0000	0.0000	990
2011/11/22	JBAF 2013/03/20			Jibar Tradeable Future	6.0700	6.2800	3.460	0.0000	0.0000	790
2011/11/22	JBAF 2013/06/19			Jibar Tradeable Future	6.3000	6.5500	3.968	0.0000	0.0000	1,250
2011/11/22	JBAF 2013/09/18			Jibar Tradeable Future	6.5200	6.8000	4.294	93.2700	93.2300	2,100
2011/11/22	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/22	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/22	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/22	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/22	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/22	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/22	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/22	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/22	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/22	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/22	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/22	OTH1 2012/02/02			Index Future	365.4140	362.7320	(0.734)	0.0000	0.0000	0
2011/11/22	R157 2012/02/02			Bond Future	6.9090	6.9930	1.216	0.0000	0.0000	12,437
2011/11/22	R157 2012/02/02	8.50	Call	Bond Future	5,474.0000	5,180.0000	(5.371)	0	0	0
2011/11/22	R157 2012/02/02	8.50	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2011/11/22	R157 2012/02/02	8.55	Call	Bond Future	5,640.0000	5,345.0000	(5.230)	0	0	0
2011/11/22	R157 2012/02/02	8.55	Put	Bond Future	5.0000	7.0000	40.000	0	0	0
2011/11/22	R157 2012/02/02	8.45	Call	Bond Future	5,309.0000	5,014.0000	(5.557)	0	0	0
2011/11/22	R157 2012/02/02	8.45	Put	Bond Future	7.0000	9.0000	28.571	0	0	0
2011/11/22	R157 2012/02/02	6.55	Call	Bond Future	389.0000	306.0000	(21.337)	0	0	0
2011/11/22	R157 2012/02/02	6.55	Put	Bond Future	1,668.0000	1,882.0000	12.830	0	0	65
2011/11/22	R157 2012/02/02	6.00	Put	Bond Future	3,337.0000	3,615.0000	8.331	0	0	0
2011/11/22	R157 2012/02/02	6.00	Call	Bond Future	64.0000	45.0000	(29.688)	0	0	130
2011/11/22	R157 2012/02/02	7.05	Call	Bond Future	1,170.0000	996.0000	(14.872)	0	0	0
2011/11/22	R157 2012/02/02	7.05	Put	Bond Future	672.0000	795.0000	18.304	0	0	130
2011/11/22	R157 2012/02/02	6.25	Put	Bond Future	2,521.0000	2,776.0000	10.115	0	0	0
2011/11/22	R157 2012/02/02	6.25	Call	Bond Future	160.0000	118.0000	(26.250)	0	0	3,960
2011/11/22	R157 2012/02/02	6.45	Put	Bond Future	1,934.0000	2,164.0000	11.892	0	0	0
2011/11/22	R157 2012/02/02	6.45	Call	Bond Future	295.0000	228.0000	(22.712)	0	0	1,320
2011/11/22	R157 2012/02/02	6.65	Call	Bond Future	502.0000	403.0000	(19.721)	0	0	0
2011/11/22	R157 2012/02/02	6.65	Put	Bond Future	1,423.0000	1,621.0000	13.914	0	0	1,320
2011/11/22	R157 2012/02/02	7.20	Call	Bond Future	1,506.0000	1,306.0000	(13.280)	0	0	0
2011/11/22	R157 2012/02/02	7.20	Put	Bond Future	482.0000	578.0000	19.917	0	0	3,960
2011/11/22	R157 2012/05/03			Bond Future	6.9930	7.0860	1.330	0.0000	0.0000	0
2011/11/22	R157 2012/05/03	8.25	Call	Bond Future	4,252.0000	3,983.0000	(6.326)	0	0	0
2011/11/22	R157 2012/05/03	8.25	Put	Bond Future	204.0000	240.0000	17.647	0	0	0
2011/11/22	R157 2012/05/03	8.30	Call	Bond Future	4,391.0000	4,119.0000	(6.194)	0	0	0
2011/11/22	R157 2012/05/03	8.30	Put	Bond Future	185.0000	219.0000	18.378	0	0	0
2011/11/22	R157 2012/05/03	8.20	Call	Bond Future	4,115.0000	3,848.0000	(6.488)	0	0	0
2011/11/22	R157 2012/05/03	8.20	Put	Bond Future	224.0000	263.0000	17.411	0	0	0
2011/11/22	R157 2012/08/02			Bond Future	7.0800	7.1810	1.427	0.0000	0.0000	0
2011/11/22	R157 2012/08/02	8.00	Call	Bond Future	3,560.0000	3,336.0000	(6.292)	0	0	0
2011/11/22	R157 2012/08/02	8.00	Put	Bond Future	800.0000	883.0000	10.375	0	0	0
2011/11/22	R157 2012/08/02	8.05	Call	Bond Future	3,666.0000	3,440.0000	(6.165)	0	0	0

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2011/11/22	R157 2012/08/02	8.05	Put	Bond Future	759.0000	840.0000	10.672	0	0	0
2011/11/22	R157 2012/08/02	7.95	Call	Bond Future	3,455.0000	3,234.0000	(6.397)	0	0	0
2011/11/22	R157 2012/08/02	7.95	Put	Bond Future	843.0000	929.0000	10.202	0	0	0
2011/11/22	R157 2012/11/01			Bond Future	7.1780	7.2940	1.616	0.0000	0.0000	0
2011/11/22	R157 2012/11/01	7.00	Call	Bond Future	1,794.0000	1,643.0000	(8.417)	0	0	0
2011/11/22	R157 2012/11/01	7.00	Put	Bond Future	2,293.0000	2,466.0000	7.545	0	0	0
2011/11/22	R157 2012/11/01	7.05	Call	Bond Future	1,862.0000	1,708.0000	(8.271)	0	0	0
2011/11/22	R157 2012/11/01	7.05	Put	Bond Future	2,221.0000	2,391.0000	7.654	0	0	0
2011/11/22	R157 2012/11/01	6.95	Call	Bond Future	1,728.0000	1,580.0000	(8.565)	0	0	0
2011/11/22	R157 2012/11/01	6.95	Put	Bond Future	2,368.0000	2,544.0000	7.432	0	0	0
2011/11/22	R186 2012/02/02			Bond Future	8.5840	8.6860	1.188	0.0000	0.0000	24,353
2011/11/22	R186 2012/02/02	9.00	Call	Bond Future	5,463.0000	4,813.0000	(11.898)	0	0	0
2011/11/22	R186 2012/02/02	9.00	Put	Bond Future	1,703.0000	1,992.0000	16.970	0	0	100
2011/11/22	R186 2012/02/02	9.05	Call	Bond Future	5,765.0000	5,097.0000	(11.587)	0	0	0
2011/11/22	R186 2012/02/02	9.05	Put	Bond Future	1,565.0000	1,836.0000	17.316	0	0	0
2011/11/22	R186 2012/02/02	8.95	Call	Bond Future	5,167.0000	4,535.0000	(12.231)	0	0	0
2011/11/22	R186 2012/02/02	8.95	Put	Bond Future	1,850.0000	2,156.0000	16.541	0	0	0
2011/11/22	R186 2012/02/02	7.75	Put	Bond Future	8,787.0000	9,570.0000	8.911	0	0	0
2011/11/22	R186 2012/02/02	7.75	Call	Bond Future	681.0000	525.0000	(22.907)	0	0	6,000
2011/11/22	R186 2012/02/02	6.75	Put	Bond Future	18,965.0000	19,892.0000	4.888	0	0	0
2011/11/22	R186 2012/02/02	6.75	Call	Bond Future	32.0000	21.0000	(34.375)	0	0	6,000
2011/11/22	R186 2012/02/02	8.00	Put	Bond Future	6,778.0000	7,477.0000	10.313	0	0	0
2011/11/22	R186 2012/02/02	8.00	Call	Bond Future	1,185.0000	945.0000	(20.253)	0	0	100
2011/11/22	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R186 2012/02/02	13.25	Call	Bond Future	33,609.0000	32,670.0000	(2.794)	0	0	0
2011/11/22	R186 2012/02/02	98.00	Call	Bond Future	105,383.0000	104,445.0000	(0.890)	0	0	0
2011/11/22	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R186 2012/05/03			Bond Future	8.6660	8.7710	1.212	0.0000	0.0000	0
2011/11/22	R186 2012/05/03	9.00	Call	Bond Future	6,318.0000	5,732.0000	(9.275)	0	0	0
2011/11/22	R186 2012/05/03	9.00	Put	Bond Future	3,342.0000	3,704.0000	10.832	0	0	0
2011/11/22	R186 2012/05/03	9.05	Call	Bond Future	6,583.0000	5,983.0000	(9.114)	0	0	0
2011/11/22	R186 2012/05/03	9.05	Put	Bond Future	3,171.0000	3,519.0000	10.974	0	0	0
2011/11/22	R186 2012/05/03	8.95	Call	Bond Future	6,059.0000	5,486.0000	(9.457)	0	0	0
2011/11/22	R186 2012/05/03	8.95	Put	Bond Future	3,521.0000	3,896.0000	10.650	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
2011/11/22	R186 2012/08/02			Bond Future	8.7490	8.8580	1.246	0.0000	0.0000	0
2011/11/22	R186 2012/08/02	8.75	Call	Bond Future	5,689.0000	5,184.0000	(8.877)	0	0	0
2011/11/22	R186 2012/08/02	8.75	Put	Bond Future	5,680.0000	6,140.0000	8.099	0	0	0
2011/11/22	R186 2012/08/02	8.80	Call	Bond Future	5,913.0000	5,396.0000	(8.743)	0	0	0
2011/11/22	R186 2012/08/02	8.80	Put	Bond Future	5,460.0000	5,908.0000	8.205	0	0	0
2011/11/22	R186 2012/08/02	8.70	Call	Bond Future	5,468.0000	4,976.0000	(8.998)	0	0	0
2011/11/22	R186 2012/08/02	8.70	Put	Bond Future	5,906.0000	6,379.0000	8.009	0	0	0
2011/11/22	R186 2012/11/01			Bond Future	8.8320	8.9460	1.291	0.0000	0.0000	0
2011/11/22	R186 2012/11/01	8.75	Call	Bond Future	6,388.0000	5,883.0000	(7.905)	0	0	0
2011/11/22	R186 2012/11/01	8.75	Put	Bond Future	7,108.0000	7,593.0000	6.823	0	0	0
2011/11/22	R186 2012/11/01	8.80	Call	Bond Future	6,603.0000	6,088.0000	(7.799)	0	0	0
2011/11/22	R186 2012/11/01	8.80	Put	Bond Future	6,883.0000	7,358.0000	6.901	0	0	0
2011/11/22	R186 2012/11/01	8.70	Call	Bond Future	6,176.0000	5,682.0000	(7.999)	0	0	0
2011/11/22	R186 2012/11/01	8.70	Put	Bond Future	7,338.0000	7,834.0000	6.759	0	0	0
2011/11/22	R189 2012/02/02			Bond Future	218.9414	218.9192	(0.010)	0.0000	0.0000	0
2011/11/22	R189 2012/02/02	218.00	Call	Bond Future	941.0000	919.0000	(2.338)	0	0	0
2011/11/22	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R189 2012/02/02	218.05	Call	Bond Future	891.0000	869.0000	(2.469)	0	0	0
2011/11/22	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R189 2012/02/02	217.95	Call	Bond Future	991.0000	969.0000	(2.220)	0	0	0
2011/11/22	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R197 2012/02/02			Bond Future	242.5467	242.5383	(0.003)	0.0000	0.0000	418
2011/11/22	R197 2012/02/02	237.00	Call	Bond Future	5,547.0000	5,538.0000	(0.162)	0	0	0
2011/11/22	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R197 2012/02/02	237.05	Call	Bond Future	5,497.0000	5,488.0000	(0.164)	0	0	0
2011/11/22	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R197 2012/02/02	236.95	Call	Bond Future	5,597.0000	5,588.0000	(0.161)	0	0	0
2011/11/22	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R201 2012/02/02			Bond Future	6.4430	6.5280	1.319	0.0000	0.0000	3,124
2011/11/22	R201 2012/02/02	8.25	Call	Bond Future	4,706.0000	4,479.0000	(4.824)	0	0	0
2011/11/22	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/22	R201 2012/02/02	8.30	Call	Bond Future	4,832.0000	4,605.0000	(4.698)	0	0	0
2011/11/22	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0



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2011/11/22	R201 2012/02/02	8.20	Call	Bond Future	4,579.0000	4,352.0000	(4.957)	0	0	0
2011/11/22	R201 2012/02/02	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/22	R201 2012/05/03			Bond Future	6.4930	6.5880	1.463	0.0000	0.0000	0
2011/11/22	R201 2012/05/03	7.75	Call	Bond Future	3,162.0000	2,954.0000	(6.578)	0	0	0
2011/11/22	R201 2012/05/03	7.75	Put	Bond Future	132.0000	157.0000	18.939	0	0	0
2011/11/22	R201 2012/05/03	7.80	Call	Bond Future	3,267.0000	3,058.0000	(6.397)	0	0	0
2011/11/22	R201 2012/05/03	7.80	Put	Bond Future	118.0000	142.0000	20.339	0	0	0
2011/11/22	R201 2012/05/03	7.70	Call	Bond Future	3,057.0000	2,852.0000	(6.706)	0	0	0
2011/11/22	R201 2012/05/03	7.70	Put	Bond Future	145.0000	173.0000	19.310	0	0	0
2011/11/22	R201 2012/08/02			Bond Future	6.5430	6.6500	1.635	0.0000	0.0000	0
2011/11/22	R201 2012/08/02	7.50	Call	Bond Future	2,609.0000	2,431.0000	(6.823)	0	0	0
2011/11/22	R201 2012/08/02	7.50	Put	Bond Future	501.0000	561.0000	11.976	0	0	0
2011/11/22	R201 2012/08/02	7.55	Call	Bond Future	2,689.0000	2,509.0000	(6.694)	0	0	0
2011/11/22	R201 2012/08/02	7.55	Put	Bond Future	472.0000	531.0000	12.500	0	0	0
2011/11/22	R201 2012/08/02	7.45	Call	Bond Future	2,529.0000	2,354.0000	(6.920)	0	0	0
2011/11/22	R201 2012/08/02	7.45	Put	Bond Future	530.0000	593.0000	11.887	0	0	0
2011/11/22	R201 2012/11/01			Bond Future	6.5930	6.7170	1.881	0.0000	0.0000	0
2011/11/22	R201 2012/11/01	6.50	Call	Bond Future	1,375.0000	1,256.0000	(8.655)	0	0	0
2011/11/22	R201 2012/11/01	6.50	Put	Bond Future	1,562.0000	1,691.0000	8.259	0	0	0
2011/11/22	R201 2012/11/01	6.55	Call	Bond Future	1,427.0000	1,304.0000	(8.619)	0	0	0
2011/11/22	R201 2012/11/01	6.55	Put	Bond Future	1,513.0000	1,639.0000	8.328	0	0	0
2011/11/22	R201 2012/11/01	6.45	Call	Bond Future	1,325.0000	1,208.0000	(8.830)	0	0	0
2011/11/22	R201 2012/11/01	6.45	Put	Bond Future	1,612.0000	1,744.0000	8.189	0	0	0
2011/11/22	R202 2012/02/02			Bond Future	181.8811	181.8751	(0.003)	0.0000	0.0000	34,606
2011/11/22	R202 2012/02/02	177.00	Call	Bond Future	4,881.0000	4,875.0000	(0.123)	0	0	0
2011/11/22	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R202 2012/02/02	177.05	Call	Bond Future	4,831.0000	4,825.0000	(0.124)	0	0	0
2011/11/22	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R202 2012/02/02	176.95	Call	Bond Future	4,931.0000	4,925.0000	(0.122)	0	0	0
2011/11/22	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R203 2012/02/02			Bond Future	7.6000	7.6930	1.224	0.0000	0.0000	1,867
2011/11/22	R203 2012/02/02	8.75	Call	Bond Future	5,192.0000	4,794.0000	(7.666)	0	0	0
2011/11/22	R203 2012/02/02	8.75	Put	Bond Future	92.0000	118.0000	28.261	0	0	0

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2011/11/22	R203 2012/02/02	8.80	Call	Bond Future	5,394.0000	4,992.0000	(7.453)	0	0	0
2011/11/22	R203 2012/02/02	8.80	Put	Bond Future	79.0000	102.0000	29.114	0	0	0
2011/11/22	R203 2012/02/02	8.70	Call	Bond Future	4,992.0000	4,597.0000	(7.913)	0	0	0
2011/11/22	R203 2012/02/02	8.70	Put	Bond Future	107.0000	136.0000	27.103	0	0	0
2011/11/22	R203 2012/02/02	6.95	Put	Bond Future	3,347.0000	3,695.0000	10.397	0	0	0
2011/11/22	R203 2012/02/02	6.95	Call	Bond Future	319.0000	243.0000	(23.824)	0	0	2,640
2011/11/22	R203 2012/02/02	7.20	Put	Bond Future	2,447.0000	2,748.0000	12.301	0	0	0
2011/11/22	R203 2012/02/02	7.20	Call	Bond Future	596.0000	473.0000	(20.638)	0	0	880
2011/11/22	R203 2012/02/02	7.35	Call	Bond Future	827.0000	672.0000	(18.742)	0	0	0
2011/11/22	R203 2012/02/02	7.35	Put	Bond Future	1,979.0000	2,248.0000	13.593	0	0	880
2011/11/22	R203 2012/02/02	7.95	Call	Bond Future	2,280.0000	1,989.0000	(12.763)	0	0	0
2011/11/22	R203 2012/02/02	7.95	Put	Bond Future	694.0000	827.0000	19.164	0	0	2,640
2011/11/22	R203 2012/05/03			Bond Future	7.6930	7.7920	1.287	0.0000	0.0000	0
2011/11/22	R203 2012/05/03	8.75	Call	Bond Future	5,126.0000	4,777.0000	(6.808)	0	0	0
2011/11/22	R203 2012/05/03	8.75	Put	Bond Future	616.0000	700.0000	13.636	0	0	0
2011/11/22	R203 2012/05/03	8.80	Call	Bond Future	5,290.0000	4,937.0000	(6.673)	0	0	0
2011/11/22	R203 2012/05/03	8.80	Put	Bond Future	572.0000	653.0000	14.161	0	0	0
2011/11/22	R203 2012/05/03	8.70	Call	Bond Future	4,963.0000	4,619.0000	(6.931)	0	0	0
2011/11/22	R203 2012/05/03	8.70	Put	Bond Future	660.0000	750.0000	13.636	0	0	0
2011/11/22	R203 2012/08/02			Bond Future	7.7890	7.8930	1.335	0.0000	0.0000	0
2011/11/22	R203 2012/08/02	8.50	Call	Bond Future	4,608.0000	4,316.0000	(6.337)	0	0	0
2011/11/22	R203 2012/08/02	8.50	Put	Bond Future	1,676.0000	1,820.0000	8.592	0	0	0
2011/11/22	R203 2012/08/02	8.55	Call	Bond Future	4,739.0000	4,443.0000	(6.246)	0	0	0
2011/11/22	R203 2012/08/02	8.55	Put	Bond Future	1,605.0000	1,745.0000	8.723	0	0	0
2011/11/22	R203 2012/08/02	8.45	Call	Bond Future	4,474.0000	4,187.0000	(6.415)	0	0	0
2011/11/22	R203 2012/08/02	8.45	Put	Bond Future	1,745.0000	1,894.0000	8.539	0	0	0
2011/11/22	R203 2012/11/01			Bond Future	7.8930	8.0060	1.432	0.0000	0.0000	0
2011/11/22	R203 2012/11/01	7.75	Call	Bond Future	3,012.0000	2,792.0000	(7.304)	0	0	0
2011/11/22	R203 2012/11/01	7.75	Put	Bond Future	3,587.0000	3,818.0000	6.440	0	0	0
2011/11/22	R203 2012/11/01	7.80	Call	Bond Future	3,111.0000	2,886.0000	(7.232)	0	0	0
2011/11/22	R203 2012/11/01	7.80	Put	Bond Future	3,484.0000	3,711.0000	6.515	0	0	0
2011/11/22	R203 2012/11/01	7.70	Call	Bond Future	2,915.0000	2,699.0000	(7.410)	0	0	0
2011/11/22	R203 2012/11/01	7.70	Put	Bond Future	3,692.0000	3,927.0000	6.365	0	0	0
2011/11/22	R204 2012/02/02			Bond Future	7.9170	7.9990	1.036	0.0000	0.0000	2,908

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2011/11/22	R204 2012/02/02	9.00	Call	Bond Future	5,684.0000	5,295.0000	(6.844)	0	0	0
2011/11/22	R204 2012/02/02	9.00	Put	Bond Future	207.0000	246.0000	18.841	0	0	0
2011/11/22	R204 2012/02/02	9.05	Call	Bond Future	5,903.0000	5,511.0000	(6.641)	0	0	0
2011/11/22	R204 2012/02/02	9.05	Put	Bond Future	182.0000	218.0000	19.780	0	0	0
2011/11/22	R204 2012/02/02	8.95	Call	Bond Future	5,466.0000	5,082.0000	(7.025)	0	0	0
2011/11/22	R204 2012/02/02	8.95	Put	Bond Future	233.0000	278.0000	19.313	0	0	0
2011/11/22	R204 2012/05/03			Bond Future	8.0120	8.0980	1.073	0.0000	0.0000	0
2011/11/22	R204 2012/05/03	8.75	Call	Bond Future	4,819.0000	4,502.0000	(6.578)	0	0	0
2011/11/22	R204 2012/05/03	8.75	Put	Bond Future	1,169.0000	1,286.0000	10.009	0	0	0
2011/11/22	R204 2012/05/03	8.80	Call	Bond Future	4,989.0000	4,668.0000	(6.434)	0	0	0
2011/11/22	R204 2012/05/03	8.80	Put	Bond Future	1,098.0000	1,211.0000	10.291	0	0	0
2011/11/22	R204 2012/05/03	8.70	Call	Bond Future	4,650.0000	4,340.0000	(6.667)	0	0	0
2011/11/22	R204 2012/05/03	8.70	Put	Bond Future	1,242.0000	1,366.0000	9.984	0	0	0
2011/11/22	R204 2012/08/02			Bond Future	8.1100	8.2010	1.122	0.0000	0.0000	0
2011/11/22	R204 2012/08/02	8.50	Call	Bond Future	4,367.0000	4,096.0000	(6.206)	0	0	0
2011/11/22	R204 2012/08/02	8.50	Put	Bond Future	2,484.0000	2,656.0000	6.924	0	0	0
2011/11/22	R204 2012/08/02	8.55	Call	Bond Future	4,510.0000	4,235.0000	(6.098)	0	0	0
2011/11/22	R204 2012/08/02	8.55	Put	Bond Future	2,389.0000	2,557.0000	7.032	0	0	0
2011/11/22	R204 2012/08/02	8.45	Call	Bond Future	4,225.0000	3,960.0000	(6.272)	0	0	0
2011/11/22	R204 2012/08/02	8.45	Put	Bond Future	2,581.0000	2,759.0000	6.897	0	0	0
2011/11/22	R204 2012/11/01			Bond Future	8.2110	8.3080	1.181	0.0000	0.0000	0
2011/11/22	R204 2012/11/01	8.00	Call	Bond Future	3,464.0000	3,244.0000	(6.351)	0	0	0
2011/11/22	R204 2012/11/01	8.00	Put	Bond Future	4,464.0000	4,700.0000	5.287	0	0	0
2011/11/22	R204 2012/11/01	8.05	Call	Bond Future	3,577.0000	3,353.0000	(6.262)	0	0	0
2011/11/22	R204 2012/11/01	8.05	Put	Bond Future	4,339.0000	4,571.0000	5.347	0	0	0
2011/11/22	R204 2012/11/01	7.95	Call	Bond Future	3,353.0000	3,138.0000	(6.412)	0	0	0
2011/11/22	R204 2012/11/01	7.95	Put	Bond Future	4,592.0000	4,833.0000	5.248	0	0	0
2011/11/22	R206 2012/02/02			Bond Future	6.2500	6.3390	1.424	0.0000	0.0000	300
2011/11/22	R206 2012/02/02	8.00	Call	Bond Future	3,130.0000	2,968.0000	(5.176)	0	0	0
2011/11/22	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R206 2012/02/02	8.05	Call	Bond Future	3,218.0000	3,055.0000	(5.065)	0	0	0
2011/11/22	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R206 2012/02/02	7.95	Call	Bond Future	3,043.0000	2,880.0000	(5.357)	0	0	0
2011/11/22	R206 2012/02/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2011/11/22	R206 2012/05/03			Bond Future	6.3000	6.4030	1.635	0.0000	0.0000	0
2011/11/22	R206 2012/05/03	7.50	Call	Bond Future	1,963.0000	1,815.0000	(7.539)	0	0	0
2011/11/22	R206 2012/05/03	7.50	Put	Bond Future	68.0000	85.0000	25.000	0	0	0
2011/11/22	R206 2012/05/03	7.55	Call	Bond Future	2,033.0000	1,884.0000	(7.329)	0	0	0
2011/11/22	R206 2012/05/03	7.55	Put	Bond Future	60.0000	76.0000	26.667	0	0	0
2011/11/22	R206 2012/05/03	7.45	Call	Bond Future	1,893.0000	1,747.0000	(7.713)	0	0	0
2011/11/22	R206 2012/05/03	7.45	Put	Bond Future	76.0000	95.0000	25.000	0	0	0
2011/11/22	R206 2012/08/02			Bond Future	6.3470	6.4690	1.922	0.0000	0.0000	0
2011/11/22	R206 2012/08/02	7.25	Call	Bond Future	1,551.0000	1,429.0000	(7.866)	0	0	0
2011/11/22	R206 2012/08/02	7.25	Put	Bond Future	325.0000	370.0000	13.846	0	0	0
2011/11/22	R206 2012/08/02	7.30	Call	Bond Future	1,600.0000	1,477.0000	(7.688)	0	0	0
2011/11/22	R206 2012/08/02	7.30	Put	Bond Future	307.0000	351.0000	14.332	0	0	0
2011/11/22	R206 2012/08/02	7.20	Call	Bond Future	1,502.0000	1,382.0000	(7.989)	0	0	0
2011/11/22	R206 2012/08/02	7.20	Put	Bond Future	343.0000	390.0000	13.703	0	0	0
2011/11/22	R206 2012/11/01			Bond Future	6.3800	6.5350	2.429	0.0000	0.0000	0
2011/11/22	R206 2012/11/01	6.00	Call	Bond Future	690.0000	616.0000	(10.725)	0	0	0
2011/11/22	R206 2012/11/01	6.00	Put	Bond Future	1,125.0000	1,228.0000	9.156	0	0	0
2011/11/22	R206 2012/11/01	6.05	Call	Bond Future	717.0000	641.0000	(10.600)	0	0	0
2011/11/22	R206 2012/11/01	6.05	Put	Bond Future	1,095.0000	1,195.0000	9.132	0	0	0
2011/11/22	R206 2012/11/01	5.95	Call	Bond Future	665.0000	593.0000	(10.827)	0	0	0
2011/11/22	R206 2012/11/01	5.95	Put	Bond Future	1,157.0000	1,262.0000	9.075	0	0	0
2011/11/22	R207 2012/02/02			Bond Future	8.1340	8.2370	1.266	0.0000	0.0000	37,638
2011/11/22	R207 2012/02/02	9.00	Call	Bond Future	4,916.0000	4,412.0000	(10.252)	0	0	0
2011/11/22	R207 2012/02/02	9.00	Put	Bond Future	235.0000	303.0000	28.936	0	0	0
2011/11/22	R207 2012/02/02	9.05	Call	Bond Future	5,147.0000	4,635.0000	(9.948)	0	0	0
2011/11/22	R207 2012/02/02	9.05	Put	Bond Future	205.0000	265.0000	29.268	0	0	0
2011/11/22	R207 2012/02/02	8.95	Call	Bond Future	4,686.0000	4,190.0000	(10.585)	0	0	0
2011/11/22	R207 2012/02/02	8.95	Put	Bond Future	267.0000	344.0000	28.839	0	0	0
2011/11/22	R207 2012/02/02	7.35	Put	Bond Future	4,739.0000	5,243.0000	10.635	0	0	0
2011/11/22	R207 2012/02/02	7.35	Call	Bond Future	236.0000	167.0000	(29.237)	0	0	1,920
2011/11/22	R207 2012/02/02	7.65	Put	Bond Future	3,302.0000	3,739.0000	13.234	0	0	0
2011/11/22	R207 2012/02/02	7.65	Call	Bond Future	553.0000	417.0000	(24.593)	0	0	640
2011/11/22	R207 2012/02/02	7.85	Call	Bond Future	889.0000	696.0000	(21.710)	0	0	0
2011/11/22	R207 2012/02/02	7.85	Put	Bond Future	2,490.0000	2,870.0000	15.261	0	0	640

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2011/11/22	R207 2012/02/02	8.50	Call	Bond Future	2,785.0000	2,387.0000	(14.291)	0	0	0
2011/11/22	R207 2012/02/02	8.50	Put	Bond Future	770.0000	945.0000	22.727	0	0	1,920
2011/11/22	R207 2012/05/03			Bond Future	8.2290	8.3360	1.300	0.0000	0.0000	0
2011/11/22	R207 2012/05/03	8.75	Call	Bond Future	4,404.0000	4,019.0000	(8.742)	0	0	0
2011/11/22	R207 2012/05/03	8.75	Put	Bond Future	1,632.0000	1,825.0000	11.826	0	0	0
2011/11/22	R207 2012/05/03	8.80	Call	Bond Future	4,575.0000	4,182.0000	(8.590)	0	0	0
2011/11/22	R207 2012/05/03	8.80	Put	Bond Future	1,542.0000	1,727.0000	11.997	0	0	0
2011/11/22	R207 2012/05/03	8.70	Call	Bond Future	4,236.0000	3,859.0000	(8.900)	0	0	0
2011/11/22	R207 2012/05/03	8.70	Put	Bond Future	1,725.0000	1,926.0000	11.652	0	0	0
2011/11/22	R207 2012/08/02			Bond Future	8.3260	8.4380	1.345	0.0000	0.0000	0
2011/11/22	R207 2012/08/02	8.75	Call	Bond Future	4,740.0000	4,379.0000	(7.616)	0	0	0
2011/11/22	R207 2012/08/02	8.75	Put	Bond Future	2,542.0000	2,768.0000	8.891	0	0	0
2011/11/22	R207 2012/08/02	8.80	Call	Bond Future	4,896.0000	4,528.0000	(7.516)	0	0	0
2011/11/22	R207 2012/08/02	8.80	Put	Bond Future	2,443.0000	2,662.0000	8.964	0	0	0
2011/11/22	R207 2012/08/02	8.70	Call	Bond Future	4,587.0000	4,232.0000	(7.739)	0	0	0
2011/11/22	R207 2012/08/02	8.70	Put	Bond Future	2,645.0000	2,877.0000	8.771	0	0	0
2011/11/22	R207 2012/11/01			Bond Future	8.4220	8.5400	1.401	0.0000	0.0000	0
2011/11/22	R207 2012/11/01	8.25	Call	Bond Future	3,767.0000	3,475.0000	(7.752)	0	0	0
2011/11/22	R207 2012/11/01	8.25	Put	Bond Future	4,650.0000	4,958.0000	6.624	0	0	0
2011/11/22	R207 2012/11/01	8.30	Call	Bond Future	3,890.0000	3,592.0000	(7.661)	0	0	0
2011/11/22	R207 2012/11/01	8.30	Put	Bond Future	4,516.0000	4,818.0000	6.687	0	0	0
2011/11/22	R207 2012/11/01	8.20	Call	Bond Future	3,645.0000	3,358.0000	(7.874)	0	0	0
2011/11/22	R207 2012/11/01	8.20	Put	Bond Future	4,787.0000	5,100.0000	6.539	0	0	0
2011/11/22	R208 2012/02/02			Bond Future	8.1670	8.2790	1.371	0.0000	0.0000	17,435
2011/11/22	R208 2012/02/02	9.00	Call	Bond Future	5,045.0000	4,457.0000	(11.655)	0	0	0
2011/11/22	R208 2012/02/02	9.00	Put	Bond Future	226.0000	306.0000	35.398	0	0	0
2011/11/22	R208 2012/02/02	9.05	Call	Bond Future	5,293.0000	4,695.0000	(11.298)	0	0	0
2011/11/22	R208 2012/02/02	9.05	Put	Bond Future	195.0000	265.0000	35.897	0	0	0
2011/11/22	R208 2012/02/02	8.95	Call	Bond Future	4,799.0000	4,220.0000	(12.065)	0	0	0
2011/11/22	R208 2012/02/02	8.95	Put	Bond Future	260.0000	349.0000	34.231	0	0	0
2011/11/22	R208 2012/02/02	7.45	Put	Bond Future	4,678.0000	5,264.0000	12.527	0	0	0
2011/11/22	R208 2012/02/02	7.45	Call	Bond Future	254.0000	172.0000	(32.283)	0	0	2,880
2011/11/22	R208 2012/02/02	7.70	Put	Bond Future	3,391.0000	3,908.0000	15.246	0	0	0
2011/11/22	R208 2012/02/02	7.70	Call	Bond Future	540.0000	389.0000	(27.963)	0	0	960

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2011/11/22	R208 2012/02/02	7.90	Call	Bond Future	897.0000	676.0000	(24.638)	0	0	0
2011/11/22	R208 2012/02/02	7.90	Put	Bond Future	2,514.0000	2,960.0000	17.741	0	0	960
2011/11/22	R208 2012/02/02	8.55	Call	Bond Future	2,969.0000	2,496.0000	(15.931)	0	0	0
2011/11/22	R208 2012/02/02	8.55	Put	Bond Future	712.0000	906.0000	27.247	0	0	2,880
2011/11/22	R208 2012/05/03			Bond Future	8.2510	8.3680	1.418	0.0000	0.0000	0
2011/11/22	R208 2012/05/03	9.00	Call	Bond Future	5,441.0000	4,941.0000	(9.189)	0	0	0
2011/11/22	R208 2012/05/03	9.00	Put	Bond Future	1,195.0000	1,375.0000	15.063	0	0	0
2011/11/22	R208 2012/05/03	9.05	Call	Bond Future	5,638.0000	5,130.0000	(9.010)	0	0	0
2011/11/22	R208 2012/05/03	9.05	Put	Bond Future	1,117.0000	1,290.0000	15.488	0	0	0
2011/11/22	R208 2012/05/03	8.95	Call	Bond Future	5,242.0000	4,752.0000	(9.348)	0	0	0
2011/11/22	R208 2012/05/03	8.95	Put	Bond Future	1,271.0000	1,462.0000	15.028	0	0	0
2011/11/22	R208 2012/08/02			Bond Future	8.3360	8.4580	1.464	0.0000	0.0000	0
2011/11/22	R208 2012/08/02	8.75	Call	Bond Future	4,949.0000	4,523.0000	(8.608)	0	0	0
2011/11/22	R208 2012/08/02	8.75	Put	Bond Future	2,627.0000	2,893.0000	10.126	0	0	0
2011/11/22	R208 2012/08/02	8.80	Call	Bond Future	5,117.0000	4,683.0000	(8.482)	0	0	0
2011/11/22	R208 2012/08/02	8.80	Put	Bond Future	2,520.0000	2,778.0000	10.238	0	0	0
2011/11/22	R208 2012/08/02	8.70	Call	Bond Future	4,783.0000	4,365.0000	(8.739)	0	0	0
2011/11/22	R208 2012/08/02	8.70	Put	Bond Future	2,737.0000	3,012.0000	10.047	0	0	0
2011/11/22	R208 2012/11/01			Bond Future	8.4240	8.5520	1.519	0.0000	0.0000	0
2011/11/22	R208 2012/11/01	8.25	Call	Bond Future	3,671.0000	3,332.0000	(9.235)	0	0	0
2011/11/22	R208 2012/11/01	8.25	Put	Bond Future	4,645.0000	5,013.0000	7.922	0	0	0
2011/11/22	R208 2012/11/01	8.30	Call	Bond Future	3,805.0000	3,458.0000	(9.120)	0	0	0
2011/11/22	R208 2012/11/01	8.30	Put	Bond Future	4,497.0000	4,858.0000	8.028	0	0	0
2011/11/22	R208 2012/11/01	8.20	Call	Bond Future	3,541.0000	3,209.0000	(9.376)	0	0	0
2011/11/22	R208 2012/11/01	8.20	Put	Bond Future	4,797.0000	5,173.0000	7.838	0	0	0
2011/11/22	R209 2012/02/02			Bond Future	8.9840	9.0960	1.247	0.0000	0.0000	2,594
2011/11/22	R209 2012/02/02	9.00	Call	Bond Future	2,750.0000	2,307.0000	(16.109)	0	0	0
2011/11/22	R209 2012/02/02	9.00	Put	Bond Future	2,628.0000	3,034.0000	15.449	0	0	0
2011/11/22	R209 2012/02/02	9.05	Call	Bond Future	2,940.0000	2,478.0000	(15.714)	0	0	0
2011/11/22	R209 2012/02/02	9.05	Put	Bond Future	2,437.0000	2,825.0000	15.921	0	0	0
2011/11/22	R209 2012/02/02	8.95	Call	Bond Future	2,566.0000	2,143.0000	(16.485)	0	0	0
2011/11/22	R209 2012/02/02	8.95	Put	Bond Future	2,827.0000	3,254.0000	15.104	0	0	0
2011/11/22	R209 2012/05/03			Bond Future	9.0560	9.1710	1.270	0.0000	0.0000	0
2011/11/22	R209 2012/05/03	9.00	Call	Bond Future	3,715.0000	3,279.0000	(11.736)	0	0	0

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2011/11/22	R209 2012/05/03	9.00	Put	Bond Future	4,140.0000	4,565.0000	10.266	0	0	0
2011/11/22	R209 2012/05/03	9.05	Call	Bond Future	3,897.0000	3,448.0000	(11.522)	0	0	0
2011/11/22	R209 2012/05/03	9.05	Put	Bond Future	3,942.0000	4,354.0000	10.452	0	0	0
2011/11/22	R209 2012/05/03	8.95	Call	Bond Future	3,535.0000	3,113.0000	(11.938)	0	0	0
2011/11/22	R209 2012/05/03	8.95	Put	Bond Future	4,343.0000	4,782.0000	10.108	0	0	0
2011/11/22	R209 2012/08/02			Bond Future	9.1280	9.2460	1.293	0.0000	0.0000	0
2011/11/22	R209 2012/08/02	9.25	Call	Bond Future	5,395.0000	4,907.0000	(9.045)	0	0	0
2011/11/22	R209 2012/08/02	9.25	Put	Bond Future	4,494.0000	4,878.0000	8.545	0	0	0
2011/11/22	R209 2012/08/02	9.30	Call	Bond Future	5,577.0000	5,080.0000	(8.912)	0	0	0
2011/11/22	R209 2012/08/02	9.30	Put	Bond Future	4,312.0000	4,687.0000	8.697	0	0	0
2011/11/22	R209 2012/08/02	9.20	Call	Bond Future	5,215.0000	4,738.0000	(9.147)	0	0	0
2011/11/22	R209 2012/08/02	9.20	Put	Bond Future	4,681.0000	5,076.0000	8.438	0	0	0
2011/11/22	R209 2012/11/01			Bond Future	9.2000	9.3220	1.326	0.0000	0.0000	0
2011/11/22	R209 2012/11/01	9.00	Call	Bond Future	4,948.0000	4,509.0000	(8.872)	0	0	0
2011/11/22	R209 2012/11/01	9.00	Put	Bond Future	6,444.0000	6,894.0000	6.983	0	0	0
2011/11/22	R209 2012/11/01	9.05	Call	Bond Future	5,117.0000	4,669.0000	(8.755)	0	0	0
2011/11/22	R209 2012/11/01	9.05	Put	Bond Future	6,235.0000	6,676.0000	7.073	0	0	0
2011/11/22	R209 2012/11/01	8.95	Call	Bond Future	4,778.0000	4,349.0000	(8.979)	0	0	0
2011/11/22	R209 2012/11/01	8.95	Put	Bond Future	6,656.0000	7,116.0000	6.911	0	0	0
2011/11/22	R210 2012/02/02			Bond Future	137.0015	136.9970	(0.003)	0.0000	0.0000	750
2011/11/22	R210 2012/02/02	131.00	Call	Bond Future	6,002.0000	5,997.0000	(0.083)	0	0	0
2011/11/22	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R210 2012/02/02	131.05	Call	Bond Future	5,952.0000	5,947.0000	(0.084)	0	0	0
2011/11/22	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R210 2012/02/02	130.95	Call	Bond Future	6,052.0000	6,047.0000	(0.083)	0	0	0
2011/11/22	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R211 2012/02/02			Bond Future	114.5840	114.5764	(0.007)	0.0000	0.0000	480
2011/11/22	R211 2012/02/02	110.50	Call	Bond Future	4,084.0000	4,076.0000	(0.196)	0	0	0
2011/11/22	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R211 2012/02/02	110.55	Call	Bond Future	4,034.0000	4,026.0000	(0.198)	0	0	0
2011/11/22	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R211 2012/02/02	110.45	Call	Bond Future	4,134.0000	4,126.0000	(0.194)	0	0	0
2011/11/22	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/22	R212 2012/02/02			Bond Future	111.8184	111.7146	(0.093)	0.0000	0.0000	2,677
2011/11/22	R212 2012/02/02	108.50	Call	Bond Future	3,318.0000	3,215.0000	(3.104)	0	0	0
2011/11/22	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R212 2012/02/02	108.55	Call	Bond Future	3,268.0000	3,165.0000	(3.152)	0	0	0
2011/11/22	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R212 2012/02/02	108.45	Call	Bond Future	3,368.0000	3,265.0000	(3.058)	0	0	0
2011/11/22	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/22	R213 2012/02/02			Bond Future	8.9420	9.0490	1.197	0.0000	0.0000	487
2011/11/22	R213 2012/02/02	9.00	Call	Bond Future	3,138.0000	2,685.0000	(14.436)	0	0	0
2011/11/22	R213 2012/02/02	9.00	Put	Bond Future	2,685.0000	3,065.0000	14.153	0	0	0
2011/11/22	R213 2012/02/02	9.05	Call	Bond Future	3,353.0000	2,882.0000	(14.047)	0	0	0
2011/11/22	R213 2012/02/02	9.05	Put	Bond Future	2,512.0000	2,874.0000	14.411	0	0	0
2011/11/22	R213 2012/02/02	8.95	Call	Bond Future	2,930.0000	2,495.0000	(14.846)	0	0	0
2011/11/22	R213 2012/02/02	8.95	Put	Bond Future	2,867.0000	3,266.0000	13.917	0	0	0
2011/11/22	R213 2012/05/03			Bond Future	9.0180	9.1280	1.220	0.0000	0.0000	0
2011/11/22	R213 2012/05/03	9.25	Call	Bond Future	5,132.0000	4,633.0000	(9.723)	0	0	0
2011/11/22	R213 2012/05/03	9.25	Put	Bond Future	3,366.0000	3,712.0000	10.279	0	0	0
2011/11/22	R213 2012/05/03	9.30	Call	Bond Future	5,355.0000	4,844.0000	(9.542)	0	0	0
2011/11/22	R213 2012/05/03	9.30	Put	Bond Future	3,216.0000	3,549.0000	10.354	0	0	0
2011/11/22	R213 2012/05/03	9.20	Call	Bond Future	4,913.0000	4,425.0000	(9.933)	0	0	0
2011/11/22	R213 2012/05/03	9.20	Put	Bond Future	3,523.0000	3,879.0000	10.105	0	0	0
2011/11/22	R213 2012/08/02			Bond Future	9.0940	9.2070	1.243	0.0000	0.0000	0
2011/11/22	R213 2012/08/02	9.25	Call	Bond Future	5,701.0000	5,218.0000	(8.472)	0	0	0
2011/11/22	R213 2012/08/02	9.25	Put	Bond Future	4,524.0000	4,896.0000	8.223	0	0	0
2011/11/22	R213 2012/08/02	9.30	Call	Bond Future	5,914.0000	5,421.0000	(8.336)	0	0	0
2011/11/22	R213 2012/08/02	9.30	Put	Bond Future	4,366.0000	4,727.0000	8.268	0	0	0
2011/11/22	R213 2012/08/02	9.20	Call	Bond Future	5,492.0000	5,019.0000	(8.613)	0	0	0
2011/11/22	R213 2012/08/02	9.20	Put	Bond Future	4,690.0000	5,072.0000	8.145	0	0	0
2011/11/22	R213 2012/11/01			Bond Future	9.1730	9.2900	1.275	0.0000	0.0000	0
2011/11/22	R213 2012/11/01	9.00	Call	Bond Future	5,217.0000	4,783.0000	(8.319)	0	0	0
2011/11/22	R213 2012/11/01	9.00	Put	Bond Future	6,533.0000	6,971.0000	6.704	0	0	0
2011/11/22	R213 2012/11/01	9.05	Call	Bond Future	5,410.0000	4,967.0000	(8.189)	0	0	0
2011/11/22	R213 2012/11/01	9.05	Put	Bond Future	6,342.0000	6,771.0000	6.764	0	0	0
2011/11/22	R213 2012/11/01	8.95	Call	Bond Future	5,021.0000	4,597.0000	(8.445)	0	0	0



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2011/11/22	R213 2012/11/01	8.95	Put	Bond Future	6,723.0000	7,171.0000	6.664	0	0	0
2011/11/22	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>579733.00</b>