



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/11/2011

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
2011/11/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	AL7T 2012/02/02			Index Future	405.7300	404.6310	(0.271)	0.0000	0.0000	16
2011/11/23	AL7T 2012/05/03			Index Future	411.7030	410.6130	(0.265)	0.0000	0.0000	0
2011/11/23	ALBI 2012/02/02			Index Future	370.6220	369.4600	(0.314)	0.0000	0.0000	1,042
2011/11/23	ALBI 2012/05/03			Index Future	376.0780	374.9220	(0.307)	0.0000	0.0000	0
2011/11/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	CAAK 2011/12/19			Can-Do Future	0.2107	0.2270	7.736	0.0000	0.0000	12,659
2011/11/23	CAAL 2011/12/19			Can-Do Future	0.2286	0.2692	17.760	0.0000	0.0000	18,519
2011/11/23	CAAM2011/12/19			Can-Do Future	0.0461	0.0315	(31.670)	0.0000	0.0000	12,423
2011/11/23	CAAN 2012/03/30			Can-Do Future	0.5476	0.5929	8.272	0.0000	0.0000	100,000
2011/11/23	CAAO 2012/03/30			Can-Do Future	0.0389	0.0208	(46.530)	0.0000	0.0000	100,000
2011/11/23	CAAP 2011/12/19			Can-Do Future	0.0605	0.0406	(32.893)	0.0000	0.0000	12,346
2011/11/23	CAAR 2011/12/19			Can-Do Future	0.2304	0.2608	13.194	0.0000	0.0000	18,750
2011/11/23	CAAS 2012/01/31			Can-Do Future	0.1380	0.1510	9.420	0.0000	0.0000	12,500
2011/11/23	CAAT 2012/02/29			Can-Do Future	0.1108	0.1186	7.040	0.0000	0.0000	12,500
2011/11/23	CAAU 2012/01/31			Can-Do Future	0.0246	0.0172	(30.081)	0.0000	0.0000	19,481
2011/11/23	CAAV 2012/02/29			Can-Do Future	0.0446	0.0363	(18.610)	0.0000	0.0000	12,987
2011/11/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/23	GOVI 2012/02/02			GOVI	372.0370	370.8880	(0.309)	0.0000	0.0000	156
2011/11/23	GOVI 2012/02/02	369.00	Call	GOVI	30,370.0000	18,880.0000	(37.833)	0	0	0
2011/11/23	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/23	GOVI 2012/02/02	369.01	Call	GOVI	30,270.0000	18,780.0000	(37.958)	0	0	0
2011/11/23	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/23	GOVI 2012/02/02	368.99	Call	GOVI	30,470.0000	18,980.0000	(37.709)	0	0	0
2011/11/23	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/23	GOVI 2012/05/03			GOVI	377.5140	376.3710	(0.303)	0.0000	0.0000	0
2011/11/23	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/23	GOVI 2012/05/03	382.00	Put	GOVI	44,860.0000	56,290.0000	25.479	0	0	0
2011/11/23	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/23	GOVI 2012/05/03	382.01	Put	GOVI	44,960.0000	56,390.0000	25.423	0	0	0
2011/11/23	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/23	GOVI 2012/05/03	381.99	Put	GOVI	44,760.0000	56,190.0000	25.536	0	0	0
2011/11/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/23	IGOV 2012/02/02			Index Future	163.9570	163.8840	(0.045)	0.0000	0.0000	505
2011/11/23	IGOV 2012/05/03			Index Future	166.3710	166.3070	(0.038)	0.0000	0.0000	0
2011/11/23	ILBI 2012/02/02			Index Future	446.6990	446.6080	(0.020)	0.0000	0.0000	88
2011/11/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/11/23	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/11/23	JBAF 2012/01/18			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	101
2011/11/23	JBAF 2012/02/15			Jibar Tradeable Future	5.5300	5.5600	0.542	0.0000	0.0000	0
2011/11/23	JBAF 2012/03/20			Jibar Tradeable Future	5.5400	5.5700	0.542	94.4400	94.4400	2,390
2011/11/23	JBAF 2012/04/18			Jibar Tradeable Future	5.5500	5.6000	0.901	0.0000	0.0000	0
2011/11/23	JBAF 2012/05/16			Jibar Tradeable Future	5.5600	5.6300	1.259	0.0000	0.0000	0
2011/11/23	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.6600	1.252	0.0000	0.0000	2,890
2011/11/23	JBAF 2012/09/19			Jibar Tradeable Future	5.7500	5.8200	1.217	0.0000	0.0000	44,760
2011/11/23	JBAF 2012/12/19			Jibar Tradeable Future	5.9900	6.0400	0.835	0.0000	0.0000	990
2011/11/23	JBAF 2013/03/20			Jibar Tradeable Future	6.2800	6.3100	0.478	0.0000	0.0000	790
2011/11/23	JBAF 2013/06/19			Jibar Tradeable Future	6.5500	6.6100	0.916	0.0000	0.0000	1,250
2011/11/23	JBAF 2013/09/18			Jibar Tradeable Future	6.8000	6.8900	1.324	93.1500	93.1500	2,100
2011/11/23	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/23	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/23	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/23	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/23	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/23	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/23	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/23	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/23	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/23	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/23	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/23	OTH1 2012/02/02			Index Future	362.7320	361.5010	(0.339)	0.0000	0.0000	0
2011/11/23	R157 2012/02/02			Bond Future	6.9930	7.0860	1.330	6.9900	6.9900	12,348
2011/11/23	R157 2012/02/02	8.50	Call	Bond Future	5,180.0000	4,855.0000	(6.274)	0	0	0
2011/11/23	R157 2012/02/02	8.50	Put	Bond Future	8.0000	11.0000	37.500	0	0	0
2011/11/23	R157 2012/02/02	8.55	Call	Bond Future	5,345.0000	5,020.0000	(6.080)	0	0	0
2011/11/23	R157 2012/02/02	8.55	Put	Bond Future	7.0000	9.0000	28.571	0	0	0
2011/11/23	R157 2012/02/02	8.45	Call	Bond Future	5,014.0000	4,691.0000	(6.442)	0	0	0
2011/11/23	R157 2012/02/02	8.45	Put	Bond Future	9.0000	14.0000	55.556	0	0	0
2011/11/23	R157 2012/02/02	6.55	Call	Bond Future	306.0000	231.0000	(24.510)	0	0	0
2011/11/23	R157 2012/02/02	6.55	Put	Bond Future	1,882.0000	2,135.0000	13.443	0	0	0
2011/11/23	R157 2012/02/02	6.00	Put	Bond Future	3,615.0000	3,926.0000	8.603	0	0	0
2011/11/23	R157 2012/02/02	6.00	Call	Bond Future	45.0000	29.0000	(35.556)	0	0	130
2011/11/23	R157 2012/02/02	7.05	Call	Bond Future	996.0000	823.0000	(17.369)	0	0	0
2011/11/23	R157 2012/02/02	7.05	Put	Bond Future	795.0000	950.0000	19.497	0	0	130
2011/11/23	R157 2012/02/02	6.25	Put	Bond Future	2,776.0000	3,069.0000	10.555	0	0	0
2011/11/23	R157 2012/02/02	6.25	Call	Bond Future	118.0000	83.0000	(29.661)	0	0	3,960
2011/11/23	R157 2012/02/02	6.45	Put	Bond Future	2,164.0000	2,431.0000	12.338	0	0	0
2011/11/23	R157 2012/02/02	6.45	Call	Bond Future	228.0000	168.0000	(26.316)	0	0	1,320
2011/11/23	R157 2012/02/02	6.65	Call	Bond Future	403.0000	310.0000	(23.077)	0	0	0
2011/11/23	R157 2012/02/02	6.65	Put	Bond Future	1,621.0000	1,856.0000	14.497	0	0	1,320
2011/11/23	R157 2012/02/02	7.20	Call	Bond Future	1,306.0000	1,103.0000	(15.544)	0	0	0
2011/11/23	R157 2012/02/02	7.20	Put	Bond Future	578.0000	703.0000	21.626	0	0	3,960
2011/11/23	R157 2012/05/03			Bond Future	7.0860	7.1840	1.383	0.0000	0.0000	0
2011/11/23	R157 2012/05/03	8.25	Call	Bond Future	3,983.0000	3,706.0000	(6.955)	0	0	0
2011/11/23	R157 2012/05/03	8.25	Put	Bond Future	240.0000	284.0000	18.333	0	0	0
2011/11/23	R157 2012/05/03	8.30	Call	Bond Future	4,119.0000	3,839.0000	(6.798)	0	0	0
2011/11/23	R157 2012/05/03	8.30	Put	Bond Future	219.0000	260.0000	18.721	0	0	0
2011/11/23	R157 2012/05/03	8.20	Call	Bond Future	3,848.0000	3,575.0000	(7.095)	0	0	0
2011/11/23	R157 2012/05/03	8.20	Put	Bond Future	263.0000	311.0000	18.251	0	0	0
2011/11/23	R157 2012/08/02			Bond Future	7.1810	7.2830	1.420	0.0000	0.0000	0
2011/11/23	R157 2012/08/02	8.00	Call	Bond Future	3,336.0000	3,118.0000	(6.535)	0	0	0
2011/11/23	R157 2012/08/02	8.00	Put	Bond Future	883.0000	974.0000	10.306	0	0	0
2011/11/23	R157 2012/08/02	8.05	Call	Bond Future	3,440.0000	3,218.0000	(6.453)	0	0	0

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2011/11/23	R157 2012/08/02	8.05	Put	Bond Future	840.0000	927.0000	10.357	0	0	0
2011/11/23	R157 2012/08/02	7.95	Call	Bond Future	3,234.0000	3,020.0000	(6.617)	0	0	0
2011/11/23	R157 2012/08/02	7.95	Put	Bond Future	929.0000	1,024.0000	10.226	0	0	0
2011/11/23	R157 2012/11/01			Bond Future	7.2940	7.3990	1.440	0.0000	0.0000	0
2011/11/23	R157 2012/11/01	7.00	Call	Bond Future	1,643.0000	1,514.0000	(7.851)	0	0	0
2011/11/23	R157 2012/11/01	7.00	Put	Bond Future	2,466.0000	2,630.0000	6.650	0	0	0
2011/11/23	R157 2012/11/01	7.05	Call	Bond Future	1,708.0000	1,575.0000	(7.787)	0	0	0
2011/11/23	R157 2012/11/01	7.05	Put	Bond Future	2,391.0000	2,550.0000	6.650	0	0	0
2011/11/23	R157 2012/11/01	6.95	Call	Bond Future	1,580.0000	1,454.0000	(7.975)	0	0	0
2011/11/23	R157 2012/11/01	6.95	Put	Bond Future	2,544.0000	2,711.0000	6.564	0	0	0
2011/11/23	R186 2012/02/02			Bond Future	8.6860	8.7440	0.668	0.0000	0.0000	24,353
2011/11/23	R186 2012/02/02	9.00	Call	Bond Future	4,813.0000	4,454.0000	(7.459)	0	0	0
2011/11/23	R186 2012/02/02	9.00	Put	Bond Future	1,992.0000	2,162.0000	8.534	0	0	100
2011/11/23	R186 2012/02/02	9.05	Call	Bond Future	5,097.0000	4,728.0000	(7.240)	0	0	0
2011/11/23	R186 2012/02/02	9.05	Put	Bond Future	1,836.0000	1,996.0000	8.715	0	0	0
2011/11/23	R186 2012/02/02	8.95	Call	Bond Future	4,535.0000	4,187.0000	(7.674)	0	0	0
2011/11/23	R186 2012/02/02	8.95	Put	Bond Future	2,156.0000	2,337.0000	8.395	0	0	0
2011/11/23	R186 2012/02/02	7.75	Put	Bond Future	9,570.0000	10,020.0000	4.702	0	0	0
2011/11/23	R186 2012/02/02	7.75	Call	Bond Future	525.0000	446.0000	(15.048)	0	0	6,000
2011/11/23	R186 2012/02/02	6.75	Put	Bond Future	19,892.0000	20,416.0000	2.634	0	0	0
2011/11/23	R186 2012/02/02	6.75	Call	Bond Future	21.0000	16.0000	(23.810)	0	0	6,000
2011/11/23	R186 2012/02/02	8.00	Put	Bond Future	7,477.0000	7,880.0000	5.390	0	0	0
2011/11/23	R186 2012/02/02	8.00	Call	Bond Future	945.0000	820.0000	(13.228)	0	0	100
2011/11/23	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R186 2012/02/02	13.25	Call	Bond Future	32,670.0000	32,141.0000	(1.619)	0	0	0
2011/11/23	R186 2012/02/02	98.00	Call	Bond Future	104,445.0000	103,916.0000	(0.506)	0	0	0
2011/11/23	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R186 2012/05/03			Bond Future	8.7710	8.8310	0.684	0.0000	0.0000	0
2011/11/23	R186 2012/05/03	9.00	Call	Bond Future	5,732.0000	5,407.0000	(5.670)	0	0	0
2011/11/23	R186 2012/05/03	9.00	Put	Bond Future	3,704.0000	3,915.0000	5.697	0	0	0
2011/11/23	R186 2012/05/03	9.05	Call	Bond Future	5,983.0000	5,650.0000	(5.566)	0	0	0
2011/11/23	R186 2012/05/03	9.05	Put	Bond Future	3,519.0000	3,722.0000	5.769	0	0	0
2011/11/23	R186 2012/05/03	8.95	Call	Bond Future	5,486.0000	5,169.0000	(5.778)	0	0	0
2011/11/23	R186 2012/05/03	8.95	Put	Bond Future	3,896.0000	4,116.0000	5.647	0	0	0

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2011/11/23	R186 2012/08/02			Bond Future	8.8580	8.9170	0.666	0.0000	0.0000	0
2011/11/23	R186 2012/08/02	8.75	Call	Bond Future	5,184.0000	4,920.0000	(5.093)	0	0	0
2011/11/23	R186 2012/08/02	8.75	Put	Bond Future	6,140.0000	6,394.0000	4.137	0	0	0
2011/11/23	R186 2012/08/02	8.80	Call	Bond Future	5,396.0000	5,125.0000	(5.022)	0	0	0
2011/11/23	R186 2012/08/02	8.80	Put	Bond Future	5,908.0000	6,154.0000	4.164	0	0	0
2011/11/23	R186 2012/08/02	8.70	Call	Bond Future	4,976.0000	4,718.0000	(5.185)	0	0	0
2011/11/23	R186 2012/08/02	8.70	Put	Bond Future	6,379.0000	6,638.0000	4.060	0	0	0
2011/11/23	R186 2012/11/01			Bond Future	8.9460	9.0050	0.660	0.0000	0.0000	0
2011/11/23	R186 2012/11/01	8.75	Call	Bond Future	5,883.0000	5,629.0000	(4.318)	0	0	0
2011/11/23	R186 2012/11/01	8.75	Put	Bond Future	7,593.0000	7,846.0000	3.332	0	0	0
2011/11/23	R186 2012/11/01	8.80	Call	Bond Future	6,088.0000	5,828.0000	(4.271)	0	0	0
2011/11/23	R186 2012/11/01	8.80	Put	Bond Future	7,358.0000	7,605.0000	3.357	0	0	0
2011/11/23	R186 2012/11/01	8.70	Call	Bond Future	5,682.0000	5,433.0000	(4.382)	0	0	0
2011/11/23	R186 2012/11/01	8.70	Put	Bond Future	7,834.0000	8,092.0000	3.293	0	0	0
2011/11/23	R189 2012/02/02			Bond Future	218.9192	218.8564	(0.029)	0.0000	0.0000	0
2011/11/23	R189 2012/02/02	218.00	Call	Bond Future	919.0000	856.0000	(6.855)	0	0	0
2011/11/23	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R189 2012/02/02	218.05	Call	Bond Future	869.0000	806.0000	(7.250)	0	0	0
2011/11/23	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R189 2012/02/02	217.95	Call	Bond Future	969.0000	906.0000	(6.502)	0	0	0
2011/11/23	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R197 2012/02/02			Bond Future	242.5383	243.1966	0.271	0.0000	0.0000	418
2011/11/23	R197 2012/02/02	237.00	Call	Bond Future	5,538.0000	6,197.0000	11.900	0	0	0
2011/11/23	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R197 2012/02/02	237.05	Call	Bond Future	5,488.0000	6,147.0000	12.008	0	0	0
2011/11/23	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R197 2012/02/02	236.95	Call	Bond Future	5,588.0000	6,247.0000	11.793	0	0	0
2011/11/23	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R201 2012/02/02			Bond Future	6.5280	6.5900	0.950	0.0000	0.0000	3,124
2011/11/23	R201 2012/02/02	8.25	Call	Bond Future	4,479.0000	4,313.0000	(3.706)	0	0	0
2011/11/23	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/23	R201 2012/02/02	8.30	Call	Bond Future	4,605.0000	4,440.0000	(3.583)	0	0	0
2011/11/23	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2011/11/23	R201	2012/02/02	8.20	Call	Bond Future	4,352.0000	4,187.0000	(3.791)	0	0	0
2011/11/23	R201	2012/02/02	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/23	R201	2012/05/03			Bond Future	6.5880	6.6540	1.002	0.0000	0.0000	0
2011/11/23	R201	2012/05/03	7.75	Call	Bond Future	2,954.0000	2,812.0000	(4.807)	0	0	0
2011/11/23	R201	2012/05/03	7.75	Put	Bond Future	157.0000	176.0000	12.102	0	0	0
2011/11/23	R201	2012/05/03	7.80	Call	Bond Future	3,058.0000	2,914.0000	(4.709)	0	0	0
2011/11/23	R201	2012/05/03	7.80	Put	Bond Future	142.0000	160.0000	12.676	0	0	0
2011/11/23	R201	2012/05/03	7.70	Call	Bond Future	2,852.0000	2,712.0000	(4.909)	0	0	0
2011/11/23	R201	2012/05/03	7.70	Put	Bond Future	173.0000	194.0000	12.139	0	0	0
2011/11/23	R201	2012/08/02			Bond Future	6.6500	6.7150	0.977	0.0000	0.0000	0
2011/11/23	R201	2012/08/02	7.50	Call	Bond Future	2,431.0000	2,325.0000	(4.360)	0	0	0
2011/11/23	R201	2012/08/02	7.50	Put	Bond Future	561.0000	600.0000	6.952	0	0	0
2011/11/23	R201	2012/08/02	7.55	Call	Bond Future	2,509.0000	2,402.0000	(4.265)	0	0	0
2011/11/23	R201	2012/08/02	7.55	Put	Bond Future	531.0000	568.0000	6.968	0	0	0
2011/11/23	R201	2012/08/02	7.45	Call	Bond Future	2,354.0000	2,250.0000	(4.418)	0	0	0
2011/11/23	R201	2012/08/02	7.45	Put	Bond Future	593.0000	634.0000	6.914	0	0	0
2011/11/23	R201	2012/11/01			Bond Future	6.7170	6.7830	0.983	0.0000	0.0000	0
2011/11/23	R201	2012/11/01	6.50	Call	Bond Future	1,256.0000	1,194.0000	(4.936)	0	0	0
2011/11/23	R201	2012/11/01	6.50	Put	Bond Future	1,691.0000	1,761.0000	4.140	0	0	0
2011/11/23	R201	2012/11/01	6.55	Call	Bond Future	1,304.0000	1,241.0000	(4.831)	0	0	0
2011/11/23	R201	2012/11/01	6.55	Put	Bond Future	1,639.0000	1,707.0000	4.149	0	0	0
2011/11/23	R201	2012/11/01	6.45	Call	Bond Future	1,208.0000	1,148.0000	(4.967)	0	0	0
2011/11/23	R201	2012/11/01	6.45	Put	Bond Future	1,744.0000	1,816.0000	4.128	0	0	0
2011/11/23	R202	2012/02/02			Bond Future	181.8751	181.8606	(0.008)	0.0000	0.0000	34,606
2011/11/23	R202	2012/02/02	177.00	Call	Bond Future	4,875.0000	4,861.0000	(0.287)	0	0	0
2011/11/23	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R202	2012/02/02	177.05	Call	Bond Future	4,825.0000	4,811.0000	(0.290)	0	0	0
2011/11/23	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R202	2012/02/02	176.95	Call	Bond Future	4,925.0000	4,911.0000	(0.284)	0	0	0
2011/11/23	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R203	2012/02/02			Bond Future	7.6930	7.7570	0.832	0.0000	0.0000	1,867
2011/11/23	R203	2012/02/02	8.75	Call	Bond Future	4,794.0000	4,524.0000	(5.632)	0	0	0
2011/11/23	R203	2012/02/02	8.75	Put	Bond Future	118.0000	139.0000	17.797	0	0	0

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2011/11/23	R203 2012/02/02	8.80	Call	Bond Future	4,992.0000	4,719.0000	(5.469)	0	0	0
2011/11/23	R203 2012/02/02	8.80	Put	Bond Future	102.0000	120.0000	17.647	0	0	0
2011/11/23	R203 2012/02/02	8.70	Call	Bond Future	4,597.0000	4,330.0000	(5.808)	0	0	0
2011/11/23	R203 2012/02/02	8.70	Put	Bond Future	136.0000	160.0000	17.647	0	0	0
2011/11/23	R203 2012/02/02	6.95	Put	Bond Future	3,695.0000	3,941.0000	6.658	0	0	0
2011/11/23	R203 2012/02/02	6.95	Call	Bond Future	243.0000	198.0000	(18.519)	0	0	2,640
2011/11/23	R203 2012/02/02	7.20	Put	Bond Future	2,748.0000	2,964.0000	7.860	0	0	0
2011/11/23	R203 2012/02/02	7.20	Call	Bond Future	473.0000	398.0000	(15.856)	0	0	880
2011/11/23	R203 2012/02/02	7.35	Call	Bond Future	672.0000	576.0000	(14.286)	0	0	0
2011/11/23	R203 2012/02/02	7.35	Put	Bond Future	2,248.0000	2,443.0000	8.674	0	0	880
2011/11/23	R203 2012/02/02	7.95	Call	Bond Future	1,989.0000	1,798.0000	(9.603)	0	0	0
2011/11/23	R203 2012/02/02	7.95	Put	Bond Future	827.0000	927.0000	12.092	0	0	2,640
2011/11/23	R203 2012/05/03			Bond Future	7.7920	7.8580	0.847	0.0000	0.0000	0
2011/11/23	R203 2012/05/03	8.75	Call	Bond Future	4,777.0000	4,549.0000	(4.773)	0	0	0
2011/11/23	R203 2012/05/03	8.75	Put	Bond Future	700.0000	759.0000	8.429	0	0	0
2011/11/23	R203 2012/05/03	8.80	Call	Bond Future	4,937.0000	4,706.0000	(4.679)	0	0	0
2011/11/23	R203 2012/05/03	8.80	Put	Bond Future	653.0000	709.0000	8.576	0	0	0
2011/11/23	R203 2012/05/03	8.70	Call	Bond Future	4,619.0000	4,394.0000	(4.871)	0	0	0
2011/11/23	R203 2012/05/03	8.70	Put	Bond Future	750.0000	812.0000	8.267	0	0	0
2011/11/23	R203 2012/08/02			Bond Future	7.8930	7.9600	0.849	0.0000	0.0000	0
2011/11/23	R203 2012/08/02	8.50	Call	Bond Future	4,316.0000	4,132.0000	(4.263)	0	0	0
2011/11/23	R203 2012/08/02	8.50	Put	Bond Future	1,820.0000	1,915.0000	5.220	0	0	0
2011/11/23	R203 2012/08/02	8.55	Call	Bond Future	4,443.0000	4,256.0000	(4.209)	0	0	0
2011/11/23	R203 2012/08/02	8.55	Put	Bond Future	1,745.0000	1,837.0000	5.272	0	0	0
2011/11/23	R203 2012/08/02	8.45	Call	Bond Future	4,187.0000	4,005.0000	(4.347)	0	0	0
2011/11/23	R203 2012/08/02	8.45	Put	Bond Future	1,894.0000	1,991.0000	5.121	0	0	0
2011/11/23	R203 2012/11/01			Bond Future	8.0060	8.0730	0.837	0.0000	0.0000	0
2011/11/23	R203 2012/11/01	7.75	Call	Bond Future	2,792.0000	2,665.0000	(4.549)	0	0	0
2011/11/23	R203 2012/11/01	7.75	Put	Bond Future	3,818.0000	3,958.0000	3.667	0	0	0
2011/11/23	R203 2012/11/01	7.80	Call	Bond Future	2,886.0000	2,756.0000	(4.505)	0	0	0
2011/11/23	R203 2012/11/01	7.80	Put	Bond Future	3,711.0000	3,848.0000	3.692	0	0	0
2011/11/23	R203 2012/11/01	7.70	Call	Bond Future	2,699.0000	2,574.0000	(4.631)	0	0	0
2011/11/23	R203 2012/11/01	7.70	Put	Bond Future	3,927.0000	4,069.0000	3.616	0	0	0
2011/11/23	R204 2012/02/02			Bond Future	7.9990	8.0570	0.725	0.0000	0.0000	2,908

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2011/11/23	R204 2012/02/02	9.00	Call	Bond Future	5,295.0000	5,024.0000	(5.118)	0	0	0
2011/11/23	R204 2012/02/02	9.00	Put	Bond Future	246.0000	277.0000	12.602	0	0	0
2011/11/23	R204 2012/02/02	9.05	Call	Bond Future	5,511.0000	5,236.0000	(4.990)	0	0	0
2011/11/23	R204 2012/02/02	9.05	Put	Bond Future	218.0000	245.0000	12.385	0	0	0
2011/11/23	R204 2012/02/02	8.95	Call	Bond Future	5,082.0000	4,814.0000	(5.274)	0	0	0
2011/11/23	R204 2012/02/02	8.95	Put	Bond Future	278.0000	311.0000	11.871	0	0	0
2011/11/23	R204 2012/05/03			Bond Future	8.0980	8.1580	0.741	0.0000	0.0000	0
2011/11/23	R204 2012/05/03	8.75	Call	Bond Future	4,502.0000	4,286.0000	(4.798)	0	0	0
2011/11/23	R204 2012/05/03	8.75	Put	Bond Future	1,286.0000	1,372.0000	6.687	0	0	0
2011/11/23	R204 2012/05/03	8.80	Call	Bond Future	4,668.0000	4,448.0000	(4.713)	0	0	0
2011/11/23	R204 2012/05/03	8.80	Put	Bond Future	1,211.0000	1,292.0000	6.689	0	0	0
2011/11/23	R204 2012/05/03	8.70	Call	Bond Future	4,340.0000	4,128.0000	(4.885)	0	0	0
2011/11/23	R204 2012/05/03	8.70	Put	Bond Future	1,366.0000	1,456.0000	6.589	0	0	0
2011/11/23	R204 2012/08/02			Bond Future	8.2010	8.2610	0.732	0.0000	0.0000	0
2011/11/23	R204 2012/08/02	8.50	Call	Bond Future	4,096.0000	3,922.0000	(4.248)	0	0	0
2011/11/23	R204 2012/08/02	8.50	Put	Bond Future	2,656.0000	2,773.0000	4.405	0	0	0
2011/11/23	R204 2012/08/02	8.55	Call	Bond Future	4,235.0000	4,057.0000	(4.203)	0	0	0
2011/11/23	R204 2012/08/02	8.55	Put	Bond Future	2,557.0000	2,670.0000	4.419	0	0	0
2011/11/23	R204 2012/08/02	8.45	Call	Bond Future	3,960.0000	3,788.0000	(4.343)	0	0	0
2011/11/23	R204 2012/08/02	8.45	Put	Bond Future	2,759.0000	2,878.0000	4.313	0	0	0
2011/11/23	R204 2012/11/01			Bond Future	8.3080	8.3680	0.722	0.0000	0.0000	0
2011/11/23	R204 2012/11/01	8.00	Call	Bond Future	3,244.0000	3,111.0000	(4.100)	0	0	0
2011/11/23	R204 2012/11/01	8.00	Put	Bond Future	4,700.0000	4,847.0000	3.128	0	0	0
2011/11/23	R204 2012/11/01	8.05	Call	Bond Future	3,353.0000	3,217.0000	(4.056)	0	0	0
2011/11/23	R204 2012/11/01	8.05	Put	Bond Future	4,571.0000	4,715.0000	3.150	0	0	0
2011/11/23	R204 2012/11/01	7.95	Call	Bond Future	3,138.0000	3,007.0000	(4.175)	0	0	0
2011/11/23	R204 2012/11/01	7.95	Put	Bond Future	4,833.0000	4,982.0000	3.083	0	0	0
2011/11/23	R206 2012/02/02			Bond Future	6.3390	6.3910	0.820	0.0000	0.0000	300
2011/11/23	R206 2012/02/02	8.00	Call	Bond Future	2,968.0000	2,873.0000	(3.201)	0	0	0
2011/11/23	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R206 2012/02/02	8.05	Call	Bond Future	3,055.0000	2,961.0000	(3.077)	0	0	0
2011/11/23	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R206 2012/02/02	7.95	Call	Bond Future	2,880.0000	2,786.0000	(3.264)	0	0	0
2011/11/23	R206 2012/02/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2011/11/23	R206 2012/05/03			Bond Future	6.4030	6.4590	0.875	0.0000	0.0000	0
2011/11/23	R206 2012/05/03	7.50	Call	Bond Future	1,815.0000	1,736.0000	(4.353)	0	0	0
2011/11/23	R206 2012/05/03	7.50	Put	Bond Future	85.0000	95.0000	11.765	0	0	0
2011/11/23	R206 2012/05/03	7.55	Call	Bond Future	1,884.0000	1,804.0000	(4.246)	0	0	0
2011/11/23	R206 2012/05/03	7.55	Put	Bond Future	76.0000	85.0000	11.842	0	0	0
2011/11/23	R206 2012/05/03	7.45	Call	Bond Future	1,747.0000	1,669.0000	(4.465)	0	0	0
2011/11/23	R206 2012/05/03	7.45	Put	Bond Future	95.0000	106.0000	11.579	0	0	0
2011/11/23	R206 2012/08/02			Bond Future	6.4690	6.5230	0.835	0.0000	0.0000	0
2011/11/23	R206 2012/08/02	7.25	Call	Bond Future	1,429.0000	1,376.0000	(3.709)	0	0	0
2011/11/23	R206 2012/08/02	7.25	Put	Bond Future	370.0000	391.0000	5.676	0	0	0
2011/11/23	R206 2012/08/02	7.30	Call	Bond Future	1,477.0000	1,423.0000	(3.656)	0	0	0
2011/11/23	R206 2012/08/02	7.30	Put	Bond Future	351.0000	370.0000	5.413	0	0	0
2011/11/23	R206 2012/08/02	7.20	Call	Bond Future	1,382.0000	1,330.0000	(3.763)	0	0	0
2011/11/23	R206 2012/08/02	7.20	Put	Bond Future	390.0000	412.0000	5.641	0	0	0
2011/11/23	R206 2012/11/01			Bond Future	6.5350	6.5890	0.826	0.0000	0.0000	0
2011/11/23	R206 2012/11/01	6.00	Call	Bond Future	616.0000	591.0000	(4.058)	0	0	0
2011/11/23	R206 2012/11/01	6.00	Put	Bond Future	1,228.0000	1,264.0000	2.932	0	0	0
2011/11/23	R206 2012/11/01	6.05	Call	Bond Future	641.0000	615.0000	(4.056)	0	0	0
2011/11/23	R206 2012/11/01	6.05	Put	Bond Future	1,195.0000	1,231.0000	3.013	0	0	0
2011/11/23	R206 2012/11/01	5.95	Call	Bond Future	593.0000	568.0000	(4.216)	0	0	0
2011/11/23	R206 2012/11/01	5.95	Put	Bond Future	1,262.0000	1,299.0000	2.932	0	0	0
2011/11/23	R207 2012/02/02			Bond Future	8.2370	8.2750	0.461	0.0000	0.0000	35,946
2011/11/23	R207 2012/02/02	9.00	Call	Bond Future	4,412.0000	4,227.0000	(4.193)	0	0	0
2011/11/23	R207 2012/02/02	9.00	Put	Bond Future	303.0000	329.0000	8.581	0	0	0
2011/11/23	R207 2012/02/02	9.05	Call	Bond Future	4,635.0000	4,447.0000	(4.056)	0	0	0
2011/11/23	R207 2012/02/02	9.05	Put	Bond Future	265.0000	287.0000	8.302	0	0	0
2011/11/23	R207 2012/02/02	8.95	Call	Bond Future	4,190.0000	4,008.0000	(4.344)	0	0	0
2011/11/23	R207 2012/02/02	8.95	Put	Bond Future	344.0000	372.0000	8.140	0	0	0
2011/11/23	R207 2012/02/02	7.35	Put	Bond Future	5,243.0000	5,430.0000	3.567	0	0	0
2011/11/23	R207 2012/02/02	7.35	Call	Bond Future	167.0000	144.0000	(13.772)	0	0	1,920
2011/11/23	R207 2012/02/02	7.65	Put	Bond Future	3,739.0000	3,902.0000	4.359	0	0	0
2011/11/23	R207 2012/02/02	7.65	Call	Bond Future	417.0000	370.0000	(11.271)	0	0	640
2011/11/23	R207 2012/02/02	7.85	Call	Bond Future	696.0000	627.0000	(9.914)	0	0	0
2011/11/23	R207 2012/02/02	7.85	Put	Bond Future	2,870.0000	3,011.0000	4.913	0	0	640

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2011/11/23	R207 2012/02/02	8.50	Call	Bond Future	2,387.0000	2,242.0000	(6.075)	0	0	0
2011/11/23	R207 2012/02/02	8.50	Put	Bond Future	945.0000	1,010.0000	6.878	0	0	1,920
2011/11/23	R207 2012/05/03			Bond Future	8.3360	8.3750	0.468	0.0000	0.0000	0
2011/11/23	R207 2012/05/03	8.75	Call	Bond Future	4,019.0000	3,878.0000	(3.508)	0	0	0
2011/11/23	R207 2012/05/03	8.75	Put	Bond Future	1,825.0000	1,893.0000	3.726	0	0	0
2011/11/23	R207 2012/05/03	8.80	Call	Bond Future	4,182.0000	4,038.0000	(3.443)	0	0	0
2011/11/23	R207 2012/05/03	8.80	Put	Bond Future	1,727.0000	1,792.0000	3.764	0	0	0
2011/11/23	R207 2012/05/03	8.70	Call	Bond Future	3,859.0000	3,722.0000	(3.550)	0	0	0
2011/11/23	R207 2012/05/03	8.70	Put	Bond Future	1,926.0000	1,999.0000	3.790	0	0	0
2011/11/23	R207 2012/08/02			Bond Future	8.4380	8.4750	0.438	0.0000	0.0000	0
2011/11/23	R207 2012/08/02	8.75	Call	Bond Future	4,379.0000	4,259.0000	(2.740)	0	0	0
2011/11/23	R207 2012/08/02	8.75	Put	Bond Future	2,768.0000	2,841.0000	2.637	0	0	0
2011/11/23	R207 2012/08/02	8.80	Call	Bond Future	4,528.0000	4,406.0000	(2.694)	0	0	0
2011/11/23	R207 2012/08/02	8.80	Put	Bond Future	2,662.0000	2,733.0000	2.667	0	0	0
2011/11/23	R207 2012/08/02	8.70	Call	Bond Future	4,232.0000	4,114.0000	(2.788)	0	0	0
2011/11/23	R207 2012/08/02	8.70	Put	Bond Future	2,877.0000	2,952.0000	2.607	0	0	0
2011/11/23	R207 2012/11/01			Bond Future	8.5400	8.5770	0.433	0.0000	0.0000	0
2011/11/23	R207 2012/11/01	8.25	Call	Bond Future	3,475.0000	3,382.0000	(2.676)	0	0	0
2011/11/23	R207 2012/11/01	8.25	Put	Bond Future	4,958.0000	5,053.0000	1.916	0	0	0
2011/11/23	R207 2012/11/01	8.30	Call	Bond Future	3,592.0000	3,498.0000	(2.617)	0	0	0
2011/11/23	R207 2012/11/01	8.30	Put	Bond Future	4,818.0000	4,911.0000	1.930	0	0	0
2011/11/23	R207 2012/11/01	8.20	Call	Bond Future	3,358.0000	3,268.0000	(2.680)	0	0	0
2011/11/23	R207 2012/11/01	8.20	Put	Bond Future	5,100.0000	5,197.0000	1.902	0	0	0
2011/11/23	R208 2012/02/02			Bond Future	8.2790	8.3070	0.338	0.0000	0.0000	14,870
2011/11/23	R208 2012/02/02	9.00	Call	Bond Future	4,457.0000	4,309.0000	(3.321)	0	0	0
2011/11/23	R208 2012/02/02	9.00	Put	Bond Future	306.0000	323.0000	5.556	0	0	0
2011/11/23	R208 2012/02/02	9.05	Call	Bond Future	4,695.0000	4,545.0000	(3.195)	0	0	0
2011/11/23	R208 2012/02/02	9.05	Put	Bond Future	265.0000	281.0000	6.038	0	0	0
2011/11/23	R208 2012/02/02	8.95	Call	Bond Future	4,220.0000	4,074.0000	(3.460)	0	0	0
2011/11/23	R208 2012/02/02	8.95	Put	Bond Future	349.0000	368.0000	5.444	0	0	0
2011/11/23	R208 2012/02/02	7.45	Put	Bond Future	5,264.0000	5,410.0000	2.774	0	0	0
2011/11/23	R208 2012/02/02	7.45	Call	Bond Future	172.0000	152.0000	(11.628)	0	0	2,880
2011/11/23	R208 2012/02/02	7.70	Put	Bond Future	3,908.0000	4,037.0000	3.301	0	0	0
2011/11/23	R208 2012/02/02	7.70	Call	Bond Future	389.0000	352.0000	(9.512)	0	0	960

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2011/11/23	R208 2012/02/02	7.90	Call	Bond Future	676.0000	621.0000	(8.136)	0	0	0
2011/11/23	R208 2012/02/02	7.90	Put	Bond Future	2,960.0000	3,071.0000	3.750	0	0	960
2011/11/23	R208 2012/02/02	8.55	Call	Bond Future	2,496.0000	2,377.0000	(4.768)	0	0	0
2011/11/23	R208 2012/02/02	8.55	Put	Bond Future	906.0000	953.0000	5.188	0	0	2,880
2011/11/23	R208 2012/05/03			Bond Future	8.3680	8.3960	0.335	0.0000	0.0000	0
2011/11/23	R208 2012/05/03	9.00	Call	Bond Future	4,941.0000	4,820.0000	(2.449)	0	0	0
2011/11/23	R208 2012/05/03	9.00	Put	Bond Future	1,375.0000	1,416.0000	2.982	0	0	0
2011/11/23	R208 2012/05/03	9.05	Call	Bond Future	5,130.0000	5,006.0000	(2.417)	0	0	0
2011/11/23	R208 2012/05/03	9.05	Put	Bond Future	1,290.0000	1,327.0000	2.868	0	0	0
2011/11/23	R208 2012/05/03	8.95	Call	Bond Future	4,752.0000	4,632.0000	(2.525)	0	0	0
2011/11/23	R208 2012/05/03	8.95	Put	Bond Future	1,462.0000	1,503.0000	2.804	0	0	0
2011/11/23	R208 2012/08/02			Bond Future	8.4580	8.4840	0.307	0.0000	0.0000	0
2011/11/23	R208 2012/08/02	8.75	Call	Bond Future	4,523.0000	4,430.0000	(2.056)	0	0	0
2011/11/23	R208 2012/08/02	8.75	Put	Bond Future	2,893.0000	2,947.0000	1.867	0	0	0
2011/11/23	R208 2012/08/02	8.80	Call	Bond Future	4,683.0000	4,589.0000	(2.007)	0	0	0
2011/11/23	R208 2012/08/02	8.80	Put	Bond Future	2,778.0000	2,831.0000	1.908	0	0	0
2011/11/23	R208 2012/08/02	8.70	Call	Bond Future	4,365.0000	4,274.0000	(2.085)	0	0	0
2011/11/23	R208 2012/08/02	8.70	Put	Bond Future	3,012.0000	3,067.0000	1.826	0	0	0
2011/11/23	R208 2012/11/01			Bond Future	8.5520	8.5770	0.292	0.0000	0.0000	0
2011/11/23	R208 2012/11/01	8.25	Call	Bond Future	3,332.0000	3,263.0000	(2.071)	0	0	0
2011/11/23	R208 2012/11/01	8.25	Put	Bond Future	5,013.0000	5,082.0000	1.376	0	0	0
2011/11/23	R208 2012/11/01	8.30	Call	Bond Future	3,458.0000	3,388.0000	(2.024)	0	0	0
2011/11/23	R208 2012/11/01	8.30	Put	Bond Future	4,858.0000	4,926.0000	1.400	0	0	0
2011/11/23	R208 2012/11/01	8.20	Call	Bond Future	3,209.0000	3,142.0000	(2.088)	0	0	0
2011/11/23	R208 2012/11/01	8.20	Put	Bond Future	5,173.0000	5,243.0000	1.353	0	0	0
2011/11/23	R209 2012/02/02			Bond Future	9.0960	9.1240	0.308	0.0000	0.0000	2,594
2011/11/23	R209 2012/02/02	9.00	Call	Bond Future	2,307.0000	2,190.0000	(5.072)	0	0	0
2011/11/23	R209 2012/02/02	9.00	Put	Bond Future	3,034.0000	3,127.0000	3.065	0	0	0
2011/11/23	R209 2012/02/02	9.05	Call	Bond Future	2,478.0000	2,357.0000	(4.883)	0	0	0
2011/11/23	R209 2012/02/02	9.05	Put	Bond Future	2,825.0000	2,914.0000	3.150	0	0	0
2011/11/23	R209 2012/02/02	8.95	Call	Bond Future	2,143.0000	2,031.0000	(5.226)	0	0	0
2011/11/23	R209 2012/02/02	8.95	Put	Bond Future	3,254.0000	3,352.0000	3.012	0	0	0
2011/11/23	R209 2012/05/03			Bond Future	9.1710	9.1990	0.305	0.0000	0.0000	0
2011/11/23	R209 2012/05/03	9.00	Call	Bond Future	3,279.0000	3,170.0000	(3.324)	0	0	0

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2011/11/23	R209 2012/05/03	9.00	Put	Bond Future	4,565.0000	4,663.0000	2.147	0	0	0
2011/11/23	R209 2012/05/03	9.05	Call	Bond Future	3,448.0000	3,336.0000	(3.248)	0	0	0
2011/11/23	R209 2012/05/03	9.05	Put	Bond Future	4,354.0000	4,449.0000	2.182	0	0	0
2011/11/23	R209 2012/05/03	8.95	Call	Bond Future	3,113.0000	3,007.0000	(3.405)	0	0	0
2011/11/23	R209 2012/05/03	8.95	Put	Bond Future	4,782.0000	4,883.0000	2.112	0	0	0
2011/11/23	R209 2012/08/02			Bond Future	9.2460	9.2730	0.292	0.0000	0.0000	0
2011/11/23	R209 2012/08/02	9.25	Call	Bond Future	4,907.0000	4,793.0000	(2.323)	0	0	0
2011/11/23	R209 2012/08/02	9.25	Put	Bond Future	4,878.0000	4,961.0000	1.702	0	0	0
2011/11/23	R209 2012/08/02	9.30	Call	Bond Future	5,080.0000	4,963.0000	(2.303)	0	0	0
2011/11/23	R209 2012/08/02	9.30	Put	Bond Future	4,687.0000	4,767.0000	1.707	0	0	0
2011/11/23	R209 2012/08/02	9.20	Call	Bond Future	4,738.0000	4,626.0000	(2.364)	0	0	0
2011/11/23	R209 2012/08/02	9.20	Put	Bond Future	5,076.0000	5,161.0000	1.675	0	0	0
2011/11/23	R209 2012/11/01			Bond Future	9.3220	9.3490	0.290	0.0000	0.0000	0
2011/11/23	R209 2012/11/01	9.00	Call	Bond Future	4,509.0000	4,410.0000	(2.196)	0	0	0
2011/11/23	R209 2012/11/01	9.00	Put	Bond Future	6,894.0000	6,990.0000	1.393	0	0	0
2011/11/23	R209 2012/11/01	9.05	Call	Bond Future	4,669.0000	4,568.0000	(2.163)	0	0	0
2011/11/23	R209 2012/11/01	9.05	Put	Bond Future	6,676.0000	6,769.0000	1.393	0	0	0
2011/11/23	R209 2012/11/01	8.95	Call	Bond Future	4,349.0000	4,252.0000	(2.230)	0	0	0
2011/11/23	R209 2012/11/01	8.95	Put	Bond Future	7,116.0000	7,214.0000	1.377	0	0	0
2011/11/23	R210 2012/02/02			Bond Future	136.9970	137.3491	0.257	0.0000	0.0000	750
2011/11/23	R210 2012/02/02	131.00	Call	Bond Future	5,997.0000	6,349.0000	5.870	0	0	0
2011/11/23	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R210 2012/02/02	131.05	Call	Bond Future	5,947.0000	6,299.0000	5.919	0	0	0
2011/11/23	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R210 2012/02/02	130.95	Call	Bond Future	6,047.0000	6,399.0000	5.821	0	0	0
2011/11/23	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R211 2012/02/02			Bond Future	114.5764	114.7650	0.165	0.0000	0.0000	480
2011/11/23	R211 2012/02/02	110.50	Call	Bond Future	4,076.0000	4,265.0000	4.637	0	0	0
2011/11/23	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R211 2012/02/02	110.55	Call	Bond Future	4,026.0000	4,215.0000	4.694	0	0	0
2011/11/23	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R211 2012/02/02	110.45	Call	Bond Future	4,126.0000	4,315.0000	4.581	0	0	0
2011/11/23	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/23	R212 2012/02/02			Bond Future	111.7146	111.4891	(0.202)	0.0000	0.0000	2,677
2011/11/23	R212 2012/02/02	108.50	Call	Bond Future	3,215.0000	2,989.0000	(7.030)	0	0	0
2011/11/23	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R212 2012/02/02	108.55	Call	Bond Future	3,165.0000	2,939.0000	(7.141)	0	0	0
2011/11/23	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R212 2012/02/02	108.45	Call	Bond Future	3,265.0000	3,039.0000	(6.922)	0	0	0
2011/11/23	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/23	R213 2012/02/02			Bond Future	9.0490	9.1020	0.586	0.0000	0.0000	487
2011/11/23	R213 2012/02/02	9.00	Call	Bond Future	2,685.0000	2,468.0000	(8.082)	0	0	0
2011/11/23	R213 2012/02/02	9.00	Put	Bond Future	3,065.0000	3,256.0000	6.232	0	0	0
2011/11/23	R213 2012/02/02	9.05	Call	Bond Future	2,882.0000	2,656.0000	(7.842)	0	0	0
2011/11/23	R213 2012/02/02	9.05	Put	Bond Future	2,874.0000	3,056.0000	6.333	0	0	0
2011/11/23	R213 2012/02/02	8.95	Call	Bond Future	2,495.0000	2,287.0000	(8.337)	0	0	0
2011/11/23	R213 2012/02/02	8.95	Put	Bond Future	3,266.0000	3,466.0000	6.124	0	0	0
2011/11/23	R213 2012/05/03			Bond Future	9.1280	9.1820	0.592	0.0000	0.0000	0
2011/11/23	R213 2012/05/03	9.25	Call	Bond Future	4,633.0000	4,394.0000	(5.159)	0	0	0
2011/11/23	R213 2012/05/03	9.25	Put	Bond Future	3,712.0000	3,882.0000	4.580	0	0	0
2011/11/23	R213 2012/05/03	9.30	Call	Bond Future	4,844.0000	4,599.0000	(5.058)	0	0	0
2011/11/23	R213 2012/05/03	9.30	Put	Bond Future	3,549.0000	3,714.0000	4.649	0	0	0
2011/11/23	R213 2012/05/03	9.20	Call	Bond Future	4,425.0000	4,192.0000	(5.266)	0	0	0
2011/11/23	R213 2012/05/03	9.20	Put	Bond Future	3,879.0000	4,056.0000	4.563	0	0	0
2011/11/23	R213 2012/08/02			Bond Future	9.2070	9.2610	0.587	0.0000	0.0000	0
2011/11/23	R213 2012/08/02	9.25	Call	Bond Future	5,218.0000	4,993.0000	(4.312)	0	0	0
2011/11/23	R213 2012/08/02	9.25	Put	Bond Future	4,896.0000	5,075.0000	3.656	0	0	0
2011/11/23	R213 2012/08/02	9.30	Call	Bond Future	5,421.0000	5,190.0000	(4.261)	0	0	0
2011/11/23	R213 2012/08/02	9.30	Put	Bond Future	4,727.0000	4,900.0000	3.660	0	0	0
2011/11/23	R213 2012/08/02	9.20	Call	Bond Future	5,019.0000	4,798.0000	(4.403)	0	0	0
2011/11/23	R213 2012/08/02	9.20	Put	Bond Future	5,072.0000	5,254.0000	3.588	0	0	0
2011/11/23	R213 2012/11/01			Bond Future	9.2900	9.3440	0.581	0.0000	0.0000	0
2011/11/23	R213 2012/11/01	9.00	Call	Bond Future	4,783.0000	4,588.0000	(4.077)	0	0	0
2011/11/23	R213 2012/11/01	9.00	Put	Bond Future	6,971.0000	7,174.0000	2.912	0	0	0
2011/11/23	R213 2012/11/01	9.05	Call	Bond Future	4,967.0000	4,767.0000	(4.027)	0	0	0
2011/11/23	R213 2012/11/01	9.05	Put	Bond Future	6,771.0000	6,969.0000	2.924	0	0	0
2011/11/23	R213 2012/11/01	8.95	Call	Bond Future	4,597.0000	4,407.0000	(4.133)	0	0	0

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2011/11/23	R213 2012/11/01	8.95	Put	Bond Future	7,171.0000	7,379.0000	2.901	0	0	0
2011/11/23	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										575372.00