



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/12/2011

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
2011/12/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	AL7T 2012/02/02			Index Future	408.9690	407.9280	(0.255)	0.0000	0.0000	16
2011/12/13	AL7T 2012/05/03			Index Future	414.9060	413.8530	(0.254)	0.0000	0.0000	0
2011/12/13	ALBI 2012/02/02			Index Future	372.8950	371.9430	(0.255)	0.0000	0.0000	1,038
2011/12/13	ALBI 2012/05/03			Index Future	378.3080	377.3450	(0.255)	0.0000	0.0000	0
2011/12/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	CAAK 2011/12/19			Can-Do Future	0.3058	0.2783	(8.993)	0.0000	0.0000	12,659
2011/12/13	CAAL 2011/12/19			Can-Do Future	0.1798	0.1518	(15.573)	0.0000	0.0000	18,519
2011/12/13	CAAM 2011/12/19			Can-Do Future	0.0247	0.0305	23.482	0.0000	0.0000	12,423
2011/12/13	CAAN 2012/03/30			Can-Do Future	0.4416	0.4305	(2.514)	0.0000	0.0000	100,000
2011/12/13	CAAO 2012/03/30			Can-Do Future	0.0723	0.0840	16.183	0.0000	0.0000	100,000
2011/12/13	CAAP 2011/12/19			Can-Do Future	0.0352	0.0462	31.250	0.0000	0.0000	12,346
2011/12/13	CAAR 2011/12/19			Can-Do Future	0.2503	0.2185	(12.705)	0.0000	0.0000	18,750
2011/12/13	CAAS 2012/01/31			Can-Do Future	0.1410	0.0489	(65.319)	0.0000	0.0000	12,500
2011/12/13	CAAT 2012/02/29			Can-Do Future	0.1140	0.1065	(6.579)	0.0000	0.0000	12,500
2011/12/13	CAAU 2012/01/31			Can-Do Future	0.0341	0.0341	0.000	0.0000	0.0000	19,481
2011/12/13	CAAV 2012/02/29			Can-Do Future	0.0569	0.0481	(15.466)	0.0000	0.0000	12,987
2011/12/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/13	GOVI 2012/02/02			GOVI	374.2640	373.3640	(0.240)	0.0000	0.0000	157
2011/12/13	GOVI 2012/02/02	369.00	Call	GOVI	52,640.0000	43,640.0000	(17.097)	0	0	0
2011/12/13	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/13	GOVI 2012/02/02	369.01	Call	GOVI	52,540.0000	43,540.0000	(17.130)	0	0	0
2011/12/13	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/13	GOVI 2012/02/02	368.99	Call	GOVI	52,740.0000	43,740.0000	(17.065)	0	0	0
2011/12/13	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/13	GOVI 2012/05/03			GOVI	379.6970	378.7860	(0.240)	0.0000	0.0000	0
2011/12/13	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/13	GOVI 2012/05/03	382.00	Put	GOVI	23,030.0000	32,140.0000	39.557	0	0	0
2011/12/13	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/13	GOVI 2012/05/03	382.01	Put	GOVI	23,130.0000	32,240.0000	39.386	0	0	0
2011/12/13	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/13	GOVI 2012/05/03	381.99	Put	GOVI	22,930.0000	32,040.0000	39.730	0	0	0
2011/12/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/13	IGOV 2012/02/02			Index Future	166.2850	166.3570	0.043	0.0000	0.0000	508
2011/12/13	IGOV 2012/05/03			Index Future	168.6980	168.7730	0.044	0.0000	0.0000	0
2011/12/13	ILBI 2012/02/02			Index Future	458.4380	458.4380	0.000	0.0000	0.0000	88
2011/12/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/12/13	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/12/13	JBAF 2012/01/18			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	101
2011/12/13	JBAF 2012/02/15			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	0
2011/12/13	JBAF 2012/03/20			Jibar Tradeable Future	5.5200	5.5400	0.362	0.0000	0.0000	2,390
2011/12/13	JBAF 2012/04/18			Jibar Tradeable Future	5.5000	5.5200	0.364	0.0000	0.0000	0
2011/12/13	JBAF 2012/05/16			Jibar Tradeable Future	5.5000	5.5200	0.364	0.0000	0.0000	0
2011/12/13	JBAF 2012/06/20			Jibar Tradeable Future	5.5000	5.5200	0.364	0.0000	0.0000	2,890
2011/12/13	JBAF 2012/09/19			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	44,760
2011/12/13	JBAF 2012/12/19			Jibar Tradeable Future	5.7800	5.8000	0.346	0.0000	0.0000	990
2011/12/13	JBAF 2013/03/20			Jibar Tradeable Future	6.0200	6.0500	0.498	0.0000	0.0000	790
2011/12/13	JBAF 2013/06/19			Jibar Tradeable Future	6.2800	6.3200	0.637	0.0000	0.0000	1,250
2011/12/13	JBAF 2013/09/18			Jibar Tradeable Future	6.5700	6.6000	0.457	0.0000	0.0000	1,600
2011/12/13	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/13	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/13	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/13	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/13	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/13	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/13	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/13	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/13	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/13	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/13	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/13	OTH1 2012/02/02			Index Future	365.2370	364.0280	(0.331)	0.0000	0.0000	0
2011/12/13	R157 2012/02/02			Bond Future	6.9110	6.9540	0.622	0.0000	0.0000	12,560
2011/12/13	R157 2012/02/02	8.50	Call	Bond Future	5,463.0000	5,312.0000	(2.764)	0	0	0
2011/12/13	R157 2012/02/02	8.50	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/12/13	R157 2012/02/02	8.55	Call	Bond Future	5,630.0000	5,478.0000	(2.700)	0	0	0
2011/12/13	R157 2012/02/02	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/12/13	R157 2012/02/02	8.45	Call	Bond Future	5,297.0000	5,145.0000	(2.870)	0	0	0
2011/12/13	R157 2012/02/02	8.45	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/12/13	R157 2012/02/02	6.55	Call	Bond Future	295.0000	253.0000	(14.237)	0	0	0
2011/12/13	R157 2012/02/02	6.55	Put	Bond Future	1,581.0000	1,691.0000	6.958	0	0	0
2011/12/13	R157 2012/02/02	6.00	Put	Bond Future	3,313.0000	3,457.0000	4.347	0	0	0
2011/12/13	R157 2012/02/02	6.00	Call	Bond Future	33.0000	25.0000	(24.242)	0	0	130
2011/12/13	R157 2012/02/02	7.05	Call	Bond Future	1,057.0000	961.0000	(9.082)	0	0	0
2011/12/13	R157 2012/02/02	7.05	Put	Bond Future	566.0000	622.0000	9.894	0	0	130
2011/12/13	R157 2012/02/02	6.25	Put	Bond Future	2,470.0000	2,603.0000	5.385	0	0	0
2011/12/13	R157 2012/02/02	6.25	Call	Bond Future	101.0000	82.0000	(18.812)	0	0	3,960
2011/12/13	R157 2012/02/02	6.45	Put	Bond Future	1,859.0000	1,977.0000	6.347	0	0	0
2011/12/13	R157 2012/02/02	6.45	Call	Bond Future	213.0000	179.0000	(15.962)	0	0	1,320
2011/12/13	R157 2012/02/02	6.65	Call	Bond Future	400.0000	347.0000	(13.250)	0	0	0
2011/12/13	R157 2012/02/02	6.65	Put	Bond Future	1,328.0000	1,427.0000	7.455	0	0	1,320
2011/12/13	R157 2012/02/02	7.20	Call	Bond Future	1,401.0000	1,290.0000	(7.923)	0	0	0
2011/12/13	R157 2012/02/02	7.20	Put	Bond Future	384.0000	425.0000	10.677	0	0	3,960
2011/12/13	R157 2012/05/03			Bond Future	7.0040	7.0500	0.657	0.0000	0.0000	0
2011/12/13	R157 2012/05/03	8.25	Call	Bond Future	4,246.0000	4,112.0000	(3.156)	0	0	0
2011/12/13	R157 2012/05/03	8.25	Put	Bond Future	234.0000	251.0000	7.265	0	0	0
2011/12/13	R157 2012/05/03	8.30	Call	Bond Future	4,383.0000	4,247.0000	(3.103)	0	0	0
2011/12/13	R157 2012/05/03	8.30	Put	Bond Future	214.0000	229.0000	7.009	0	0	0
2011/12/13	R157 2012/05/03	8.20	Call	Bond Future	4,108.0000	3,975.0000	(3.238)	0	0	0
2011/12/13	R157 2012/05/03	8.20	Put	Bond Future	254.0000	272.0000	7.087	0	0	0
2011/12/13	R157 2012/08/02			Bond Future	7.0880	7.1370	0.691	0.0000	0.0000	0
2011/12/13	R157 2012/08/02	8.00	Call	Bond Future	3,594.0000	3,484.0000	(3.061)	0	0	0
2011/12/13	R157 2012/08/02	8.00	Put	Bond Future	859.0000	898.0000	4.540	0	0	0
2011/12/13	R157 2012/08/02	8.05	Call	Bond Future	3,705.0000	3,593.0000	(3.023)	0	0	0

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2011/12/13	R157 2012/08/02	8.05	Put	Bond Future	822.0000	859.0000	4.501	0	0	0
2011/12/13	R157 2012/08/02	7.95	Call	Bond Future	3,486.0000	3,377.0000	(3.127)	0	0	0
2011/12/13	R157 2012/08/02	7.95	Put	Bond Future	899.0000	939.0000	4.449	0	0	0
2011/12/13	R157 2012/11/01			Bond Future	7.1920	7.2470	0.765	0.0000	0.0000	0
2011/12/13	R157 2012/11/01	7.00	Call	Bond Future	1,846.0000	1,772.0000	(4.009)	0	0	0
2011/12/13	R157 2012/11/01	7.00	Put	Bond Future	2,385.0000	2,464.0000	3.312	0	0	0
2011/12/13	R157 2012/11/01	7.05	Call	Bond Future	1,914.0000	1,838.0000	(3.971)	0	0	0
2011/12/13	R157 2012/11/01	7.05	Put	Bond Future	2,312.0000	2,390.0000	3.374	0	0	0
2011/12/13	R157 2012/11/01	6.95	Call	Bond Future	1,780.0000	1,708.0000	(4.045)	0	0	0
2011/12/13	R157 2012/11/01	6.95	Put	Bond Future	2,459.0000	2,541.0000	3.335	0	0	0
2011/12/13	R186 2012/02/02			Bond Future	8.6240	8.6710	0.545	0.0000	0.0000	27,833
2011/12/13	R186 2012/02/02	9.00	Call	Bond Future	4,732.0000	4,410.0000	(6.805)	0	0	0
2011/12/13	R186 2012/02/02	9.00	Put	Bond Future	1,342.0000	1,451.0000	8.122	0	0	100
2011/12/13	R186 2012/02/02	9.05	Call	Bond Future	5,042.0000	4,711.0000	(6.565)	0	0	0
2011/12/13	R186 2012/02/02	9.05	Put	Bond Future	1,212.0000	1,313.0000	8.333	0	0	0
2011/12/13	R186 2012/02/02	8.95	Call	Bond Future	4,431.0000	4,118.0000	(7.064)	0	0	0
2011/12/13	R186 2012/02/02	8.95	Put	Bond Future	1,483.0000	1,602.0000	8.024	0	0	0
2011/12/13	R186 2012/02/02	7.75	Put	Bond Future	8,812.0000	9,187.0000	4.256	0	0	0
2011/12/13	R186 2012/02/02	7.75	Call	Bond Future	336.0000	280.0000	(16.667)	0	0	6,000
2011/12/13	R186 2012/02/02	6.75	Put	Bond Future	19,308.0000	19,739.0000	2.232	0	0	0
2011/12/13	R186 2012/02/02	6.75	Call	Bond Future	6.0000	5.0000	(16.667)	0	0	6,000
2011/12/13	R186 2012/02/02	8.00	Put	Bond Future	6,661.0000	6,995.0000	5.014	0	0	0
2011/12/13	R186 2012/02/02	8.00	Call	Bond Future	699.0000	601.0000	(14.020)	0	0	100
2011/12/13	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R186 2012/02/02	13.25	Call	Bond Future	33,240.0000	32,808.0000	(1.300)	0	0	0
2011/12/13	R186 2012/02/02	98.00	Call	Bond Future	105,014.0000	104,582.0000	(0.411)	0	0	0
2011/12/13	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R186 2012/05/03			Bond Future	8.7100	8.7590	0.563	0.0000	0.0000	0
2011/12/13	R186 2012/05/03	9.00	Call	Bond Future	6,069.0000	5,789.0000	(4.614)	0	0	0
2011/12/13	R186 2012/05/03	9.00	Put	Bond Future	3,491.0000	3,653.0000	4.641	0	0	0
2011/12/13	R186 2012/05/03	9.05	Call	Bond Future	6,331.0000	6,044.0000	(4.533)	0	0	0
2011/12/13	R186 2012/05/03	9.05	Put	Bond Future	3,318.0000	3,472.0000	4.641	0	0	0
2011/12/13	R186 2012/05/03	8.95	Call	Bond Future	5,812.0000	5,538.0000	(4.714)	0	0	0
2011/12/13	R186 2012/05/03	8.95	Put	Bond Future	3,673.0000	3,840.0000	4.547	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
2011/12/13	R186 2012/08/02			Bond Future	8.7930	8.8430	0.569	0.0000	0.0000	0
2011/12/13	R186 2012/08/02	8.75	Call	Bond Future	5,494.0000	5,257.0000	(4.314)	0	0	0
2011/12/13	R186 2012/08/02	8.75	Put	Bond Future	5,876.0000	6,081.0000	3.489	0	0	0
2011/12/13	R186 2012/08/02	8.80	Call	Bond Future	5,714.0000	5,472.0000	(4.235)	0	0	0
2011/12/13	R186 2012/08/02	8.80	Put	Bond Future	5,652.0000	5,852.0000	3.539	0	0	0
2011/12/13	R186 2012/08/02	8.70	Call	Bond Future	5,278.0000	5,047.0000	(4.377)	0	0	0
2011/12/13	R186 2012/08/02	8.70	Put	Bond Future	6,107.0000	6,318.0000	3.455	0	0	0
2011/12/13	R186 2012/11/01			Bond Future	8.8800	8.9310	0.574	0.0000	0.0000	0
2011/12/13	R186 2012/11/01	8.75	Call	Bond Future	6,233.0000	6,003.0000	(3.690)	0	0	0
2011/12/13	R186 2012/11/01	8.75	Put	Bond Future	7,371.0000	7,583.0000	2.876	0	0	0
2011/12/13	R186 2012/11/01	8.80	Call	Bond Future	6,443.0000	6,208.0000	(3.647)	0	0	0
2011/12/13	R186 2012/11/01	8.80	Put	Bond Future	7,141.0000	7,348.0000	2.899	0	0	0
2011/12/13	R186 2012/11/01	8.70	Call	Bond Future	6,026.0000	5,801.0000	(3.734)	0	0	0
2011/12/13	R186 2012/11/01	8.70	Put	Bond Future	7,606.0000	7,823.0000	2.853	0	0	0
2011/12/13	R189 2012/02/02			Bond Future	218.9535	218.9378	(0.007)	0.0000	0.0000	0
2011/12/13	R189 2012/02/02	218.00	Call	Bond Future	954.0000	938.0000	(1.677)	0	0	0
2011/12/13	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R189 2012/02/02	218.05	Call	Bond Future	904.0000	888.0000	(1.770)	0	0	0
2011/12/13	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R189 2012/02/02	217.95	Call	Bond Future	1,004.0000	988.0000	(1.594)	0	0	0
2011/12/13	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R197 2012/02/02			Bond Future	245.1483	245.4235	0.112	0.0000	0.0000	965
2011/12/13	R197 2012/02/02	237.00	Call	Bond Future	8,148.0000	8,424.0000	3.387	0	0	0
2011/12/13	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R197 2012/02/02	237.05	Call	Bond Future	8,098.0000	8,374.0000	3.408	0	0	0
2011/12/13	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R197 2012/02/02	236.95	Call	Bond Future	8,198.0000	8,474.0000	3.367	0	0	0
2011/12/13	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R201 2012/02/02			Bond Future	6.4100	6.4440	0.530	0.0000	0.0000	3,124
2011/12/13	R201 2012/02/02	8.25	Call	Bond Future	4,794.0000	4,703.0000	(1.898)	0	0	0
2011/12/13	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/13	R201 2012/02/02	8.30	Call	Bond Future	4,920.0000	4,829.0000	(1.850)	0	0	0
2011/12/13	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/13	R201 2012/02/02	8.20	Call	Bond Future	4,667.0000	4,576.0000	(1.950)	0	0	0
2011/12/13	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R201 2012/05/03			Bond Future	6.4660	6.5040	0.588	0.0000	0.0000	0
2011/12/13	R201 2012/05/03	7.75	Call	Bond Future	3,259.0000	3,176.0000	(2.547)	0	0	0
2011/12/13	R201 2012/05/03	7.75	Put	Bond Future	162.0000	173.0000	6.790	0	0	0
2011/12/13	R201 2012/05/03	7.80	Call	Bond Future	3,363.0000	3,279.0000	(2.498)	0	0	0
2011/12/13	R201 2012/05/03	7.80	Put	Bond Future	148.0000	157.0000	6.081	0	0	0
2011/12/13	R201 2012/05/03	7.70	Call	Bond Future	3,156.0000	3,073.0000	(2.630)	0	0	0
2011/12/13	R201 2012/05/03	7.70	Put	Bond Future	178.0000	188.0000	5.618	0	0	0
2011/12/13	R201 2012/08/02			Bond Future	6.5090	6.5490	0.615	0.0000	0.0000	0
2011/12/13	R201 2012/08/02	7.50	Call	Bond Future	2,749.0000	2,681.0000	(2.474)	0	0	0
2011/12/13	R201 2012/08/02	7.50	Put	Bond Future	565.0000	586.0000	3.717	0	0	0
2011/12/13	R201 2012/08/02	7.55	Call	Bond Future	2,832.0000	2,763.0000	(2.436)	0	0	0
2011/12/13	R201 2012/08/02	7.55	Put	Bond Future	540.0000	560.0000	3.704	0	0	0
2011/12/13	R201 2012/08/02	7.45	Call	Bond Future	2,667.0000	2,599.0000	(2.550)	0	0	0
2011/12/13	R201 2012/08/02	7.45	Put	Bond Future	592.0000	613.0000	3.547	0	0	0
2011/12/13	R201 2012/11/01			Bond Future	6.5610	6.6060	0.686	0.0000	0.0000	0
2011/12/13	R201 2012/11/01	6.50	Call	Bond Future	1,580.0000	1,533.0000	(2.975)	0	0	0
2011/12/13	R201 2012/11/01	6.50	Put	Bond Future	1,703.0000	1,746.0000	2.525	0	0	0
2011/12/13	R201 2012/11/01	6.55	Call	Bond Future	1,632.0000	1,584.0000	(2.941)	0	0	0
2011/12/13	R201 2012/11/01	6.55	Put	Bond Future	1,654.0000	1,696.0000	2.539	0	0	0
2011/12/13	R201 2012/11/01	6.45	Call	Bond Future	1,529.0000	1,483.0000	(3.009)	0	0	0
2011/12/13	R201 2012/11/01	6.45	Put	Bond Future	1,752.0000	1,796.0000	2.511	0	0	0
2011/12/13	R202 2012/02/02			Bond Future	184.3077	184.3450	0.020	0.0000	0.0000	35,872
2011/12/13	R202 2012/02/02	177.00	Call	Bond Future	7,308.0000	7,345.0000	0.506	0	0	0
2011/12/13	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R202 2012/02/02	177.05	Call	Bond Future	7,258.0000	7,295.0000	0.510	0	0	0
2011/12/13	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R202 2012/02/02	176.95	Call	Bond Future	7,358.0000	7,395.0000	0.503	0	0	0
2011/12/13	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R203 2012/02/02			Bond Future	7.5550	7.5910	0.477	0.0000	0.0000	3,586
2011/12/13	R203 2012/02/02	8.75	Call	Bond Future	5,344.0000	5,183.0000	(3.013)	0	0	0
2011/12/13	R203 2012/02/02	8.75	Put	Bond Future	38.0000	42.0000	10.526	0	0	0

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2011/12/13	R203 2012/02/02	8.80	Call	Bond Future	5,552.0000	5,390.0000	(2.918)	0	0	0
2011/12/13	R203 2012/02/02	8.80	Put	Bond Future	31.0000	34.0000	9.677	0	0	0
2011/12/13	R203 2012/02/02	8.70	Call	Bond Future	5,137.0000	4,976.0000	(3.134)	0	0	0
2011/12/13	R203 2012/02/02	8.70	Put	Bond Future	46.0000	50.0000	8.696	0	0	0
2011/12/13	R203 2012/02/02	6.95	Put	Bond Future	3,043.0000	3,178.0000	4.436	0	0	0
2011/12/13	R203 2012/02/02	6.95	Call	Bond Future	221.0000	191.0000	(13.575)	0	0	2,640
2011/12/13	R203 2012/02/02	7.20	Put	Bond Future	2,120.0000	2,232.0000	5.283	0	0	0
2011/12/13	R203 2012/02/02	7.20	Call	Bond Future	476.0000	423.0000	(11.134)	0	0	880
2011/12/13	R203 2012/02/02	7.35	Call	Bond Future	705.0000	635.0000	(9.929)	0	0	0
2011/12/13	R203 2012/02/02	7.35	Put	Bond Future	1,651.0000	1,746.0000	5.754	0	0	880
2011/12/13	R203 2012/02/02	7.95	Call	Bond Future	2,247.0000	2,117.0000	(5.785)	0	0	0
2011/12/13	R203 2012/02/02	7.95	Put	Bond Future	455.0000	490.0000	7.692	0	0	2,640
2011/12/13	R203 2012/05/03			Bond Future	7.6510	7.6890	0.497	0.0000	0.0000	0
2011/12/13	R203 2012/05/03	8.75	Call	Bond Future	5,171.0000	5,028.0000	(2.765)	0	0	0
2011/12/13	R203 2012/05/03	8.75	Put	Bond Future	476.0000	500.0000	5.042	0	0	0
2011/12/13	R203 2012/05/03	8.80	Call	Bond Future	5,341.0000	5,197.0000	(2.696)	0	0	0
2011/12/13	R203 2012/05/03	8.80	Put	Bond Future	439.0000	462.0000	5.239	0	0	0
2011/12/13	R203 2012/05/03	8.70	Call	Bond Future	4,998.0000	4,857.0000	(2.821)	0	0	0
2011/12/13	R203 2012/05/03	8.70	Put	Bond Future	511.0000	537.0000	5.088	0	0	0
2011/12/13	R203 2012/08/02			Bond Future	7.7410	7.7810	0.517	0.0000	0.0000	0
2011/12/13	R203 2012/08/02	8.50	Call	Bond Future	4,478.0000	4,357.0000	(2.702)	0	0	0
2011/12/13	R203 2012/08/02	8.50	Put	Bond Future	1,345.0000	1,392.0000	3.494	0	0	0
2011/12/13	R203 2012/08/02	8.55	Call	Bond Future	4,622.0000	4,500.0000	(2.640)	0	0	0
2011/12/13	R203 2012/08/02	8.55	Put	Bond Future	1,286.0000	1,333.0000	3.655	0	0	0
2011/12/13	R203 2012/08/02	8.45	Call	Bond Future	4,336.0000	4,216.0000	(2.768)	0	0	0
2011/12/13	R203 2012/08/02	8.45	Put	Bond Future	1,405.0000	1,454.0000	3.488	0	0	0
2011/12/13	R203 2012/11/01			Bond Future	7.8450	7.8880	0.548	0.0000	0.0000	0
2011/12/13	R203 2012/11/01	7.75	Call	Bond Future	2,642.0000	2,554.0000	(3.331)	0	0	0
2011/12/13	R203 2012/11/01	7.75	Put	Bond Future	3,024.0000	3,109.0000	2.811	0	0	0
2011/12/13	R203 2012/11/01	7.80	Call	Bond Future	2,742.0000	2,652.0000	(3.282)	0	0	0
2011/12/13	R203 2012/11/01	7.80	Put	Bond Future	2,923.0000	3,005.0000	2.805	0	0	0
2011/12/13	R203 2012/11/01	7.70	Call	Bond Future	2,543.0000	2,457.0000	(3.382)	0	0	0
2011/12/13	R203 2012/11/01	7.70	Put	Bond Future	3,127.0000	3,214.0000	2.782	0	0	0
2011/12/13	R204 2012/02/02			Bond Future	7.8360	7.8820	0.587	0.0000	0.0000	3,543

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2011/12/13	R204 2012/02/02	9.00	Call	Bond Future	5,975.0000	5,741.0000	(3.916)	0	0	0
2011/12/13	R204 2012/02/02	9.00	Put	Bond Future	73.0000	80.0000	9.589	0	0	0
2011/12/13	R204 2012/02/02	9.05	Call	Bond Future	6,207.0000	5,972.0000	(3.786)	0	0	0
2011/12/13	R204 2012/02/02	9.05	Put	Bond Future	61.0000	68.0000	11.475	0	0	0
2011/12/13	R204 2012/02/02	8.95	Call	Bond Future	5,743.0000	5,510.0000	(4.057)	0	0	0
2011/12/13	R204 2012/02/02	8.95	Put	Bond Future	85.0000	94.0000	10.588	0	0	0
2011/12/13	R204 2012/02/02	7.25	Put	Bond Future	3,483.0000	3,674.0000	5.484	0	0	0
2011/12/13	R204 2012/02/02	7.25	Call	Bond Future	338.0000	287.0000	(15.089)	0	0	540
2011/12/13	R204 2012/02/02	8.00	Call	Bond Future	1,868.0000	1,712.0000	(8.351)	0	0	0
2011/12/13	R204 2012/02/02	8.00	Put	Bond Future	1,009.0000	1,095.0000	8.523	0	0	540
2011/12/13	R204 2012/02/02	7.50	Call	Bond Future	667.0000	584.0000	(12.444)	0	0	0
2011/12/13	R204 2012/02/02	7.50	Put	Bond Future	2,455.0000	2,614.0000	6.477	0	0	0
2011/12/13	R204 2012/05/03			Bond Future	7.9310	7.9800	0.618	0.0000	0.0000	0
2011/12/13	R204 2012/05/03	8.75	Call	Bond Future	4,999.0000	4,805.0000	(3.881)	0	0	0
2011/12/13	R204 2012/05/03	8.75	Put	Bond Future	938.0000	993.0000	5.864	0	0	0
2011/12/13	R204 2012/05/03	8.80	Call	Bond Future	5,183.0000	4,986.0000	(3.801)	0	0	0
2011/12/13	R204 2012/05/03	8.80	Put	Bond Future	881.0000	933.0000	5.902	0	0	0
2011/12/13	R204 2012/05/03	8.70	Call	Bond Future	4,817.0000	4,626.0000	(3.965)	0	0	0
2011/12/13	R204 2012/05/03	8.70	Put	Bond Future	998.0000	1,056.0000	5.812	0	0	0
2011/12/13	R204 2012/08/02			Bond Future	8.0230	8.0740	0.636	0.0000	0.0000	0
2011/12/13	R204 2012/08/02	8.50	Call	Bond Future	4,286.0000	4,123.0000	(3.803)	0	0	0
2011/12/13	R204 2012/08/02	8.50	Put	Bond Future	1,977.0000	2,064.0000	4.401	0	0	0
2011/12/13	R204 2012/08/02	8.55	Call	Bond Future	4,442.0000	4,275.0000	(3.760)	0	0	0
2011/12/13	R204 2012/08/02	8.55	Put	Bond Future	1,895.0000	1,978.0000	4.380	0	0	0
2011/12/13	R204 2012/08/02	8.45	Call	Bond Future	4,133.0000	3,973.0000	(3.871)	0	0	0
2011/12/13	R204 2012/08/02	8.45	Put	Bond Future	2,063.0000	2,153.0000	4.363	0	0	0
2011/12/13	R204 2012/11/01			Bond Future	8.1230	8.1760	0.652	0.0000	0.0000	0
2011/12/13	R204 2012/11/01	8.00	Call	Bond Future	3,214.0000	3,087.0000	(3.951)	0	0	0
2011/12/13	R204 2012/11/01	8.00	Put	Bond Future	3,799.0000	3,922.0000	3.238	0	0	0
2011/12/13	R204 2012/11/01	8.05	Call	Bond Future	3,331.0000	3,201.0000	(3.903)	0	0	0
2011/12/13	R204 2012/11/01	8.05	Put	Bond Future	3,677.0000	3,798.0000	3.291	0	0	0
2011/12/13	R204 2012/11/01	7.95	Call	Bond Future	3,099.0000	2,975.0000	(4.001)	0	0	0
2011/12/13	R204 2012/11/01	7.95	Put	Bond Future	3,922.0000	4,049.0000	3.238	0	0	0
2011/12/13	R206 2012/02/02			Bond Future	6.1700	6.2150	0.729	0.0000	0.0000	300

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2011/12/13	R206 2012/02/02	8.00	Call	Bond Future	3,276.0000	3,194.0000	(2.503)	0	0	0
2011/12/13	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R206 2012/02/02	8.05	Call	Bond Future	3,364.0000	3,282.0000	(2.438)	0	0	0
2011/12/13	R206 2012/02/02	8.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/13	R206 2012/02/02	7.95	Call	Bond Future	3,189.0000	3,106.0000	(2.603)	0	0	0
2011/12/13	R206 2012/02/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/13	R206 2012/05/03			Bond Future	6.2200	6.2730	0.852	0.0000	0.0000	0
2011/12/13	R206 2012/05/03	7.50	Call	Bond Future	2,119.0000	2,043.0000	(3.587)	0	0	0
2011/12/13	R206 2012/05/03	7.50	Put	Bond Future	96.0000	105.0000	9.375	0	0	0
2011/12/13	R206 2012/05/03	7.55	Call	Bond Future	2,188.0000	2,112.0000	(3.473)	0	0	0
2011/12/13	R206 2012/05/03	7.55	Put	Bond Future	87.0000	96.0000	10.345	0	0	0
2011/12/13	R206 2012/05/03	7.45	Call	Bond Future	2,051.0000	1,976.0000	(3.657)	0	0	0
2011/12/13	R206 2012/05/03	7.45	Put	Bond Future	106.0000	116.0000	9.434	0	0	0
2011/12/13	R206 2012/08/02			Bond Future	6.2450	6.3040	0.945	0.0000	0.0000	0
2011/12/13	R206 2012/08/02	7.25	Call	Bond Future	1,755.0000	1,695.0000	(3.419)	0	0	0
2011/12/13	R206 2012/08/02	7.25	Put	Bond Future	389.0000	410.0000	5.398	0	0	0
2011/12/13	R206 2012/08/02	7.30	Call	Bond Future	1,805.0000	1,744.0000	(3.380)	0	0	0
2011/12/13	R206 2012/08/02	7.30	Put	Bond Future	372.0000	392.0000	5.376	0	0	0
2011/12/13	R206 2012/08/02	7.20	Call	Bond Future	1,704.0000	1,645.0000	(3.462)	0	0	0
2011/12/13	R206 2012/08/02	7.20	Put	Bond Future	406.0000	428.0000	5.419	0	0	0
2011/12/13	R206 2012/11/01			Bond Future	6.2680	6.3410	1.165	0.0000	0.0000	0
2011/12/13	R206 2012/11/01	6.00	Call	Bond Future	913.0000	874.0000	(4.272)	0	0	0
2011/12/13	R206 2012/11/01	6.00	Put	Bond Future	1,220.0000	1,265.0000	3.689	0	0	0
2011/12/13	R206 2012/11/01	6.05	Call	Bond Future	941.0000	900.0000	(4.357)	0	0	0
2011/12/13	R206 2012/11/01	6.05	Put	Bond Future	1,191.0000	1,233.0000	3.526	0	0	0
2011/12/13	R206 2012/11/01	5.95	Call	Bond Future	885.0000	846.0000	(4.407)	0	0	0
2011/12/13	R206 2012/11/01	5.95	Put	Bond Future	1,250.0000	1,294.0000	3.520	0	0	0
2011/12/13	R207 2012/02/02			Bond Future	8.1060	8.1480	0.518	0.0000	0.0000	47,374
2011/12/13	R207 2012/02/02	9.00	Call	Bond Future	4,953.0000	4,732.0000	(4.462)	0	0	0
2011/12/13	R207 2012/02/02	9.00	Put	Bond Future	116.0000	129.0000	11.207	0	0	0
2011/12/13	R207 2012/02/02	9.05	Call	Bond Future	5,197.0000	4,974.0000	(4.291)	0	0	0
2011/12/13	R207 2012/02/02	9.05	Put	Bond Future	98.0000	110.0000	12.245	0	0	0
2011/12/13	R207 2012/02/02	8.95	Call	Bond Future	4,712.0000	4,493.0000	(4.648)	0	0	0
2011/12/13	R207 2012/02/02	8.95	Put	Bond Future	137.0000	152.0000	10.949	0	0	0

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2011/12/13	R207 2012/02/02	7.35	Put	Bond Future	4,484.0000	4,693.0000	4.661	0	0	0
2011/12/13	R207 2012/02/02	7.35	Call	Bond Future	137.0000	112.0000	(18.248)	0	0	1,920
2011/12/13	R207 2012/02/02	7.65	Put	Bond Future	2,994.0000	3,170.0000	5.878	0	0	0
2011/12/13	R207 2012/02/02	7.65	Call	Bond Future	401.0000	343.0000	(14.464)	0	0	640
2011/12/13	R207 2012/02/02	7.85	Call	Bond Future	717.0000	630.0000	(12.134)	0	0	0
2011/12/13	R207 2012/02/02	7.85	Put	Bond Future	2,162.0000	2,309.0000	6.799	0	0	640
2011/12/13	R207 2012/02/02	8.50	Call	Bond Future	2,692.0000	2,509.0000	(6.798)	0	0	0
2011/12/13	R207 2012/02/02	8.50	Put	Bond Future	521.0000	572.0000	9.789	0	0	1,920
2011/12/13	R207 2012/05/03			Bond Future	8.2030	8.2470	0.536	0.0000	0.0000	0
2011/12/13	R207 2012/05/03	8.75	Call	Bond Future	4,361.0000	4,192.0000	(3.875)	0	0	0
2011/12/13	R207 2012/05/03	8.75	Put	Bond Future	1,448.0000	1,517.0000	4.765	0	0	0
2011/12/13	R207 2012/05/03	8.80	Call	Bond Future	4,540.0000	4,367.0000	(3.811)	0	0	0
2011/12/13	R207 2012/05/03	8.80	Put	Bond Future	1,366.0000	1,432.0000	4.832	0	0	0
2011/12/13	R207 2012/05/03	8.70	Call	Bond Future	4,185.0000	4,019.0000	(3.967)	0	0	0
2011/12/13	R207 2012/05/03	8.70	Put	Bond Future	1,533.0000	1,606.0000	4.762	0	0	0
2011/12/13	R207 2012/08/02			Bond Future	8.2980	8.3420	0.530	0.0000	0.0000	0
2011/12/13	R207 2012/08/02	8.75	Call	Bond Future	4,628.0000	4,477.0000	(3.263)	0	0	0
2011/12/13	R207 2012/08/02	8.75	Put	Bond Future	2,282.0000	2,363.0000	3.550	0	0	0
2011/12/13	R207 2012/08/02	8.80	Call	Bond Future	4,792.0000	4,639.0000	(3.193)	0	0	0
2011/12/13	R207 2012/08/02	8.80	Put	Bond Future	2,192.0000	2,270.0000	3.558	0	0	0
2011/12/13	R207 2012/08/02	8.70	Call	Bond Future	4,466.0000	4,318.0000	(3.314)	0	0	0
2011/12/13	R207 2012/08/02	8.70	Put	Bond Future	2,376.0000	2,460.0000	3.535	0	0	0
2011/12/13	R207 2012/11/01			Bond Future	8.3940	8.4410	0.560	0.0000	0.0000	0
2011/12/13	R207 2012/11/01	8.25	Call	Bond Future	3,469.0000	3,347.0000	(3.517)	0	0	0
2011/12/13	R207 2012/11/01	8.25	Put	Bond Future	4,209.0000	4,327.0000	2.804	0	0	0
2011/12/13	R207 2012/11/01	8.30	Call	Bond Future	3,594.0000	3,469.0000	(3.478)	0	0	0
2011/12/13	R207 2012/11/01	8.30	Put	Bond Future	4,076.0000	4,191.0000	2.821	0	0	0
2011/12/13	R207 2012/11/01	8.20	Call	Bond Future	3,347.0000	3,228.0000	(3.555)	0	0	0
2011/12/13	R207 2012/11/01	8.20	Put	Bond Future	4,346.0000	4,467.0000	2.784	0	0	0
2011/12/13	R208 2012/02/02			Bond Future	8.1410	8.1770	0.442	0.0000	0.0000	14,084
2011/12/13	R208 2012/02/02	9.00	Call	Bond Future	5,088.0000	4,884.0000	(4.009)	0	0	0
2011/12/13	R208 2012/02/02	9.00	Put	Bond Future	113.0000	125.0000	10.619	0	0	0
2011/12/13	R208 2012/02/02	9.05	Call	Bond Future	5,348.0000	5,142.0000	(3.852)	0	0	0
2011/12/13	R208 2012/02/02	9.05	Put	Bond Future	94.0000	104.0000	10.638	0	0	0

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2011/12/13	R208 2012/02/02	8.95	Call	Bond Future	4,830.0000	4,627.0000	(4.203)	0	0	0
2011/12/13	R208 2012/02/02	8.95	Put	Bond Future	135.0000	148.0000	9.630	0	0	0
2011/12/13	R208 2012/02/02	7.45	Put	Bond Future	4,421.0000	4,611.0000	4.298	0	0	0
2011/12/13	R208 2012/02/02	7.45	Call	Bond Future	153.0000	127.0000	(16.993)	0	0	2,880
2011/12/13	R208 2012/02/02	7.70	Put	Bond Future	3,089.0000	3,251.0000	5.244	0	0	0
2011/12/13	R208 2012/02/02	7.70	Call	Bond Future	393.0000	340.0000	(13.486)	0	0	960
2011/12/13	R208 2012/02/02	7.90	Call	Bond Future	729.0000	647.0000	(11.248)	0	0	0
2011/12/13	R208 2012/02/02	7.90	Put	Bond Future	2,190.0000	2,324.0000	6.119	0	0	960
2011/12/13	R208 2012/02/02	8.55	Call	Bond Future	2,891.0000	2,717.0000	(6.019)	0	0	0
2011/12/13	R208 2012/02/02	8.55	Put	Bond Future	478.0000	520.0000	8.787	0	0	2,880
2011/12/13	R208 2012/05/03			Bond Future	8.2270	8.2660	0.474	0.0000	0.0000	0
2011/12/13	R208 2012/05/03	9.00	Call	Bond Future	5,512.0000	5,335.0000	(3.211)	0	0	0
2011/12/13	R208 2012/05/03	9.00	Put	Bond Future	1,125.0000	1,176.0000	4.533	0	0	0
2011/12/13	R208 2012/05/03	9.05	Call	Bond Future	5,717.0000	5,537.0000	(3.149)	0	0	0
2011/12/13	R208 2012/05/03	9.05	Put	Bond Future	1,056.0000	1,104.0000	4.545	0	0	0
2011/12/13	R208 2012/05/03	8.95	Call	Bond Future	5,309.0000	5,134.0000	(3.296)	0	0	0
2011/12/13	R208 2012/05/03	8.95	Put	Bond Future	1,198.0000	1,251.0000	4.424	0	0	0
2011/12/13	R208 2012/08/02			Bond Future	8.3100	8.3490	0.469	0.0000	0.0000	0
2011/12/13	R208 2012/08/02	8.75	Call	Bond Future	4,982.0000	4,836.0000	(2.931)	0	0	0
2011/12/13	R208 2012/08/02	8.75	Put	Bond Future	2,512.0000	2,588.0000	3.025	0	0	0
2011/12/13	R208 2012/08/02	8.80	Call	Bond Future	5,159.0000	5,010.0000	(2.888)	0	0	0
2011/12/13	R208 2012/08/02	8.80	Put	Bond Future	2,413.0000	2,487.0000	3.067	0	0	0
2011/12/13	R208 2012/08/02	8.70	Call	Bond Future	4,808.0000	4,665.0000	(2.974)	0	0	0
2011/12/13	R208 2012/08/02	8.70	Put	Bond Future	2,614.0000	2,694.0000	3.060	0	0	0
2011/12/13	R208 2012/11/01			Bond Future	8.3990	8.4400	0.488	0.0000	0.0000	0
2011/12/13	R208 2012/11/01	8.25	Call	Bond Future	3,616.0000	3,499.0000	(3.236)	0	0	0
2011/12/13	R208 2012/11/01	8.25	Put	Bond Future	4,450.0000	4,561.0000	2.494	0	0	0
2011/12/13	R208 2012/11/01	8.30	Call	Bond Future	3,750.0000	3,631.0000	(3.173)	0	0	0
2011/12/13	R208 2012/11/01	8.30	Put	Bond Future	4,303.0000	4,412.0000	2.533	0	0	0
2011/12/13	R208 2012/11/01	8.20	Call	Bond Future	3,484.0000	3,370.0000	(3.272)	0	0	0
2011/12/13	R208 2012/11/01	8.20	Put	Bond Future	4,601.0000	4,715.0000	2.478	0	0	0
2011/12/13	R209 2012/02/02			Bond Future	8.9770	9.0190	0.468	0.0000	0.0000	2,931
2011/12/13	R209 2012/02/02	9.00	Call	Bond Future	2,430.0000	2,242.0000	(7.737)	0	0	0
2011/12/13	R209 2012/02/02	9.00	Put	Bond Future	2,254.0000	2,387.0000	5.901	0	0	0

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2011/12/13	R209 2012/02/02	9.05	Call	Bond Future	2,629.0000	2,433.0000	(7.455)	0	0	0
2011/12/13	R209 2012/02/02	9.05	Put	Bond Future	2,073.0000	2,198.0000	6.030	0	0	0
2011/12/13	R209 2012/02/02	8.95	Call	Bond Future	2,240.0000	2,060.0000	(8.036)	0	0	0
2011/12/13	R209 2012/02/02	8.95	Put	Bond Future	2,448.0000	2,588.0000	5.719	0	0	0
2011/12/13	R209 2012/05/03			Bond Future	9.0510	9.0940	0.475	0.0000	0.0000	0
2011/12/13	R209 2012/05/03	9.00	Call	Bond Future	3,639.0000	3,463.0000	(4.836)	0	0	0
2011/12/13	R209 2012/05/03	9.00	Put	Bond Future	4,026.0000	4,174.0000	3.676	0	0	0
2011/12/13	R209 2012/05/03	9.05	Call	Bond Future	3,824.0000	3,642.0000	(4.759)	0	0	0
2011/12/13	R209 2012/05/03	9.05	Put	Bond Future	3,832.0000	3,974.0000	3.706	0	0	0
2011/12/13	R209 2012/05/03	8.95	Call	Bond Future	3,460.0000	3,289.0000	(4.942)	0	0	0
2011/12/13	R209 2012/05/03	8.95	Put	Bond Future	4,230.0000	4,383.0000	3.617	0	0	0
2011/12/13	R209 2012/08/02			Bond Future	9.1210	9.1650	0.482	0.0000	0.0000	0
2011/12/13	R209 2012/08/02	9.25	Call	Bond Future	5,417.0000	5,224.0000	(3.563)	0	0	0
2011/12/13	R209 2012/08/02	9.25	Put	Bond Future	4,464.0000	4,598.0000	3.002	0	0	0
2011/12/13	R209 2012/08/02	9.30	Call	Bond Future	5,618.0000	5,421.0000	(3.507)	0	0	0
2011/12/13	R209 2012/08/02	9.30	Put	Bond Future	4,301.0000	4,431.0000	3.023	0	0	0
2011/12/13	R209 2012/08/02	9.20	Call	Bond Future	5,228.0000	5,039.0000	(3.615)	0	0	0
2011/12/13	R209 2012/08/02	9.20	Put	Bond Future	4,642.0000	4,780.0000	2.973	0	0	0
2011/12/13	R209 2012/11/01			Bond Future	9.1940	9.2400	0.500	0.0000	0.0000	0
2011/12/13	R209 2012/11/01	9.00	Call	Bond Future	4,963.0000	4,788.0000	(3.526)	0	0	0
2011/12/13	R209 2012/11/01	9.00	Put	Bond Future	6,415.0000	6,578.0000	2.541	0	0	0
2011/12/13	R209 2012/11/01	9.05	Call	Bond Future	5,134.0000	4,955.0000	(3.487)	0	0	0
2011/12/13	R209 2012/11/01	9.05	Put	Bond Future	6,207.0000	6,366.0000	2.562	0	0	0
2011/12/13	R209 2012/11/01	8.95	Call	Bond Future	4,794.0000	4,623.0000	(3.567)	0	0	0
2011/12/13	R209 2012/11/01	8.95	Put	Bond Future	6,628.0000	6,795.0000	2.520	0	0	0
2011/12/13	R210 2012/02/02			Bond Future	138.7077	138.7358	0.020	0.0000	0.0000	755
2011/12/13	R210 2012/02/02	131.00	Call	Bond Future	7,708.0000	7,736.0000	0.363	0	0	0
2011/12/13	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R210 2012/02/02	131.05	Call	Bond Future	7,658.0000	7,686.0000	0.366	0	0	0
2011/12/13	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R210 2012/02/02	130.95	Call	Bond Future	7,758.0000	7,786.0000	0.361	0	0	0
2011/12/13	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R211 2012/02/02			Bond Future	115.6618	115.6686	0.006	0.0000	0.0000	480

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2011/12/13	R211 2012/02/02	110.50	Call	Bond Future	5,162.0000	5,169.0000	0.136	0	0	0
2011/12/13	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R211 2012/02/02	110.55	Call	Bond Future	5,112.0000	5,119.0000	0.137	0	0	0
2011/12/13	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R211 2012/02/02	110.45	Call	Bond Future	5,212.0000	5,219.0000	0.134	0	0	0
2011/12/13	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R212 2012/02/02			Bond Future	112.1463	112.2675	0.108	0.0000	0.0000	2,677
2011/12/13	R212 2012/02/02	108.50	Call	Bond Future	3,646.0000	3,767.0000	3.319	0	0	0
2011/12/13	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R212 2012/02/02	108.55	Call	Bond Future	3,596.0000	3,717.0000	3.365	0	0	0
2011/12/13	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R212 2012/02/02	108.45	Call	Bond Future	3,696.0000	3,817.0000	3.274	0	0	0
2011/12/13	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/13	R213 2012/02/02			Bond Future	8.9940	9.0410	0.523	0.0000	0.0000	487
2011/12/13	R213 2012/02/02	9.00	Call	Bond Future	2,412.0000	2,205.0000	(8.582)	0	0	0
2011/12/13	R213 2012/02/02	9.00	Put	Bond Future	2,365.0000	2,523.0000	6.681	0	0	0
2011/12/13	R213 2012/02/02	9.05	Call	Bond Future	2,612.0000	2,395.0000	(8.308)	0	0	0
2011/12/13	R213 2012/02/02	9.05	Put	Bond Future	2,177.0000	2,325.0000	6.798	0	0	0
2011/12/13	R213 2012/02/02	8.95	Call	Bond Future	2,221.0000	2,024.0000	(8.870)	0	0	0
2011/12/13	R213 2012/02/02	8.95	Put	Bond Future	2,565.0000	2,733.0000	6.550	0	0	0
2011/12/13	R213 2012/05/03			Bond Future	9.0730	9.1220	0.540	0.0000	0.0000	0
2011/12/13	R213 2012/05/03	9.25	Call	Bond Future	4,608.0000	4,381.0000	(4.926)	0	0	0
2011/12/13	R213 2012/05/03	9.25	Put	Bond Future	3,266.0000	3,414.0000	4.532	0	0	0
2011/12/13	R213 2012/05/03	9.30	Call	Bond Future	4,818.0000	4,585.0000	(4.836)	0	0	0
2011/12/13	R213 2012/05/03	9.30	Put	Bond Future	3,103.0000	3,245.0000	4.576	0	0	0
2011/12/13	R213 2012/05/03	9.20	Call	Bond Future	4,404.0000	4,182.0000	(5.041)	0	0	0
2011/12/13	R213 2012/05/03	9.20	Put	Bond Future	3,438.0000	3,591.0000	4.450	0	0	0
2011/12/13	R213 2012/08/02			Bond Future	9.1500	9.1990	0.536	0.0000	0.0000	0
2011/12/13	R213 2012/08/02	9.25	Call	Bond Future	5,415.0000	5,202.0000	(3.934)	0	0	0
2011/12/13	R213 2012/08/02	9.25	Put	Bond Future	4,664.0000	4,820.0000	3.345	0	0	0
2011/12/13	R213 2012/08/02	9.30	Call	Bond Future	5,619.0000	5,401.0000	(3.880)	0	0	0
2011/12/13	R213 2012/08/02	9.30	Put	Bond Future	4,496.0000	4,647.0000	3.359	0	0	0
2011/12/13	R213 2012/08/02	9.20	Call	Bond Future	5,224.0000	5,015.0000	(4.001)	0	0	0

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2011/12/13	R213 2012/08/02	9.20	Put	Bond Future	4,847.0000	5,007.0000	3.301	0	0	0
2011/12/13	R213 2012/11/01			Bond Future	9.2320	9.2820	0.542	0.0000	0.0000	0
2011/12/13	R213 2012/11/01	9.00	Call	Bond Future	4,937.0000	4,750.0000	(3.788)	0	0	0
2011/12/13	R213 2012/11/01	9.00	Put	Bond Future	6,694.0000	6,879.0000	2.764	0	0	0
2011/12/13	R213 2012/11/01	9.05	Call	Bond Future	5,109.0000	4,918.0000	(3.739)	0	0	0
2011/12/13	R213 2012/11/01	9.05	Put	Bond Future	6,483.0000	6,663.0000	2.776	0	0	0
2011/12/13	R213 2012/11/01	8.95	Call	Bond Future	4,768.0000	4,585.0000	(3.838)	0	0	0
2011/12/13	R213 2012/11/01	8.95	Put	Bond Future	6,911.0000	7,100.0000	2.735	0	0	0
2011/12/13	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										594795.00