



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/12/2011

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
2011/12/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	AL7T 2012/02/02			Index Future	407.0590	408.0970	0.255	0.0000	0.0000	16
2011/12/19	AL7T 2012/05/03			Index Future	412.9510	413.9830	0.250	0.0000	0.0000	0
2011/12/19	ALBI 2012/02/02			Index Future	370.9860	371.8650	0.237	0.0000	0.0000	1,038
2011/12/19	ALBI 2012/05/03			Index Future	376.3560	377.2280	0.232	0.0000	0.0000	0
2011/12/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	CAAK 2011/12/19			Can-Do Future	0.4142	0.4755	14.800	0.0000	0.0000	0
2011/12/19	CAAL 2011/12/19			Can-Do Future	0.2755	0.2755	0.000	0.0000	0.0000	0
2011/12/19	CAAM 2011/12/19			Can-Do Future	0.0037	0.0000	(100.000)	0.0000	0.0000	0
2011/12/19	CAAN 2012/03/30			Can-Do Future	0.5069	0.4980	(1.756)	0.0000	0.0000	100,000
2011/12/19	CAAO 2012/03/30			Can-Do Future	0.0499	0.0446	(10.621)	0.0000	0.0000	100,000
2011/12/19	CAAP 2011/12/19			Can-Do Future	0.0051	0.0000	(100.000)	0.0000	0.0000	0
2011/12/19	CAAR 2011/12/19			Can-Do Future	0.3622	0.3755	3.672	0.0000	0.0000	0
2011/12/19	CAAS 2012/01/31			Can-Do Future	0.1512	0.1701	12.500	0.0000	0.0000	12,500
2011/12/19	CAAT 2012/02/29			Can-Do Future	0.1221	0.1357	11.138	0.0000	0.0000	12,500
2011/12/19	CAAU 2012/01/31			Can-Do Future	0.0177	0.0170	(3.955)	0.0000	0.0000	19,481
2011/12/19	CAAV 2012/02/29			Can-Do Future	0.0456	0.0421	(7.675)	0.0000	0.0000	12,987
2011/12/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/19	GOVI 2012/02/02			GOVI	372.4640	373.2980	0.224	0.0000	0.0000	184
2011/12/19	GOVI 2012/02/02	369.00	Call	GOVI	34,640.0000	42,980.0000	24.076	0	0	0
2011/12/19	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/19	GOVI 2012/02/02	369.01	Call	GOVI	34,540.0000	42,880.0000	24.146	0	0	0
2011/12/19	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/19	GOVI 2012/02/02	368.99	Call	GOVI	34,740.0000	43,080.0000	24.007	0	0	0
2011/12/19	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/19	GOVI 2012/05/03			GOVI	377.8550	378.6820	0.219	0.0000	0.0000	0
2011/12/19	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/19	GOVI 2012/05/03	382.00	Put	GOVI	41,450.0000	33,180.0000	(19.952)	0	0	0
2011/12/19	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/19	GOVI 2012/05/03	382.01	Put	GOVI	41,550.0000	33,280.0000	(19.904)	0	0	0
2011/12/19	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/19	GOVI 2012/05/03	381.99	Put	GOVI	41,350.0000	33,080.0000	(20.000)	0	0	0
2011/12/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/19	IGOV 2012/02/02			Index Future	167.4910	167.7540	0.157	0.0000	0.0000	508
2011/12/19	IGOV 2012/05/03			Index Future	169.9150	170.1730	0.152	0.0000	0.0000	0
2011/12/19	ILBI 2012/02/02			Index Future	458.4380	455.0450	(0.740)	0.0000	0.0000	88
2011/12/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/12/19	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/12/19	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	101
2011/12/19	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2011/12/19	JBAF 2012/03/20			Jibar Tradeable Future	5.5600	5.5600	0.000	0.0000	0.0000	2,390
2011/12/19	JBAF 2012/04/18			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	0
2011/12/19	JBAF 2012/05/16			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	0
2011/12/19	JBAF 2012/06/20			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	2,890
2011/12/19	JBAF 2012/09/19			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	44,760
2011/12/19	JBAF 2012/12/19			Jibar Tradeable Future	5.8500	5.8500	0.000	0.0000	0.0000	990
2011/12/19	JBAF 2013/03/20			Jibar Tradeable Future	6.1200	6.1200	0.000	0.0000	0.0000	790
2011/12/19	JBAF 2013/06/19			Jibar Tradeable Future	6.3900	6.3900	0.000	0.0000	0.0000	1,250
2011/12/19	JBAF 2013/09/18			Jibar Tradeable Future	6.6800	6.6800	0.000	0.0000	0.0000	1,500
2011/12/19	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/19	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/19	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/19	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/19	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/19	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/19	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/19	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/19	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/19	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/19	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/19	OTH1 2012/02/02			Index Future	362.7930	363.8940	0.303	0.0000	0.0000	0
2011/12/19	R157 2012/02/02			Bond Future	6.9930	6.9600	(0.472)	0.0000	0.0000	12,560
2011/12/19	R157 2012/02/02	8.50	Call	Bond Future	5,174.0000	5,289.0000	2.223	0	0	0
2011/12/19	R157 2012/02/02	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/12/19	R157 2012/02/02	8.55	Call	Bond Future	5,340.0000	5,456.0000	2.172	0	0	0
2011/12/19	R157 2012/02/02	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/12/19	R157 2012/02/02	8.45	Call	Bond Future	5,007.0000	5,123.0000	2.317	0	0	0
2011/12/19	R157 2012/02/02	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/12/19	R157 2012/02/02	6.55	Call	Bond Future	204.0000	206.0000	0.980	0	0	0
2011/12/19	R157 2012/02/02	6.55	Put	Bond Future	1,780.0000	1,666.0000	(6.404)	0	0	0
2011/12/19	R157 2012/02/02	6.00	Put	Bond Future	3,587.0000	3,468.0000	(3.318)	0	0	0
2011/12/19	R157 2012/02/02	6.00	Call	Bond Future	17.0000	15.0000	(11.765)	0	0	130
2011/12/19	R157 2012/02/02	7.05	Call	Bond Future	857.0000	891.0000	3.967	0	0	0
2011/12/19	R157 2012/02/02	7.05	Put	Bond Future	656.0000	574.0000	(12.500)	0	0	130
2011/12/19	R157 2012/02/02	6.25	Put	Bond Future	2,718.0000	2,600.0000	(4.341)	0	0	0
2011/12/19	R157 2012/02/02	6.25	Call	Bond Future	60.0000	58.0000	(3.333)	0	0	3,960
2011/12/19	R157 2012/02/02	6.45	Put	Bond Future	2,076.0000	1,959.0000	(5.636)	0	0	0
2011/12/19	R157 2012/02/02	6.45	Call	Bond Future	140.0000	140.0000	0.000	0	0	1,320
2011/12/19	R157 2012/02/02	6.65	Call	Bond Future	287.0000	293.0000	2.091	0	0	0
2011/12/19	R157 2012/02/02	6.65	Put	Bond Future	1,505.0000	1,395.0000	(7.309)	0	0	1,320
2011/12/19	R157 2012/02/02	7.20	Call	Bond Future	1,173.0000	1,222.0000	4.177	0	0	0
2011/12/19	R157 2012/02/02	7.20	Put	Bond Future	445.0000	378.0000	(15.056)	0	0	3,960
2011/12/19	R157 2012/05/03			Bond Future	7.0940	7.0610	(0.465)	0.0000	0.0000	0
2011/12/19	R157 2012/05/03	8.25	Call	Bond Future	3,966.0000	4,049.0000	2.093	0	0	0
2011/12/19	R157 2012/05/03	8.25	Put	Bond Future	250.0000	224.0000	(10.400)	0	0	0
2011/12/19	R157 2012/05/03	8.30	Call	Bond Future	4,102.0000	4,187.0000	2.072	0	0	0
2011/12/19	R157 2012/05/03	8.30	Put	Bond Future	228.0000	205.0000	(10.088)	0	0	0
2011/12/19	R157 2012/05/03	8.20	Call	Bond Future	3,830.0000	3,912.0000	2.141	0	0	0
2011/12/19	R157 2012/05/03	8.20	Put	Bond Future	271.0000	245.0000	(9.594)	0	0	0
2011/12/19	R157 2012/08/02			Bond Future	7.1820	7.1440	(0.529)	0.0000	0.0000	0
2011/12/19	R157 2012/08/02	8.00	Call	Bond Future	3,320.0000	3,388.0000	2.048	0	0	0
2011/12/19	R157 2012/08/02	8.00	Put	Bond Future	870.0000	823.0000	(5.402)	0	0	0
2011/12/19	R157 2012/08/02	8.05	Call	Bond Future	3,428.0000	3,498.0000	2.042	0	0	0

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2011/12/19	R157 2012/08/02	8.05	Put	Bond Future	831.0000	785.0000	(5.535)	0	0	0
2011/12/19	R157 2012/08/02	7.95	Call	Bond Future	3,213.0000	3,280.0000	2.085	0	0	0
2011/12/19	R157 2012/08/02	7.95	Put	Bond Future	911.0000	863.0000	(5.269)	0	0	0
2011/12/19	R157 2012/11/01			Bond Future	7.2900	7.2450	(0.617)	0.0000	0.0000	0
2011/12/19	R157 2012/11/01	7.00	Call	Bond Future	1,615.0000	1,659.0000	2.724	0	0	0
2011/12/19	R157 2012/11/01	7.00	Put	Bond Future	2,427.0000	2,346.0000	(3.337)	0	0	0
2011/12/19	R157 2012/11/01	7.05	Call	Bond Future	1,680.0000	1,725.0000	2.679	0	0	0
2011/12/19	R157 2012/11/01	7.05	Put	Bond Future	2,352.0000	2,271.0000	(3.444)	0	0	0
2011/12/19	R157 2012/11/01	6.95	Call	Bond Future	1,553.0000	1,595.0000	2.704	0	0	0
2011/12/19	R157 2012/11/01	6.95	Put	Bond Future	2,506.0000	2,423.0000	(3.312)	0	0	0
2011/12/19	R186 2012/02/02			Bond Future	8.7200	8.6880	(0.367)	0.0000	0.0000	27,833
2011/12/19	R186 2012/02/02	9.00	Call	Bond Future	4,027.0000	4,125.0000	2.434	0	0	0
2011/12/19	R186 2012/02/02	9.00	Put	Bond Future	1,516.0000	1,322.0000	(12.797)	0	0	100
2011/12/19	R186 2012/02/02	9.05	Call	Bond Future	4,320.0000	4,428.0000	2.500	0	0	0
2011/12/19	R186 2012/02/02	9.05	Put	Bond Future	1,369.0000	1,185.0000	(13.440)	0	0	0
2011/12/19	R186 2012/02/02	8.95	Call	Bond Future	3,744.0000	3,832.0000	2.350	0	0	0
2011/12/19	R186 2012/02/02	8.95	Put	Bond Future	1,676.0000	1,472.0000	(12.172)	0	0	0
2011/12/19	R186 2012/02/02	7.75	Put	Bond Future	9,563.0000	9,256.0000	(3.210)	0	0	0
2011/12/19	R186 2012/02/02	7.75	Call	Bond Future	208.0000	193.0000	(7.212)	0	0	6,000
2011/12/19	R186 2012/02/02	6.75	Put	Bond Future	20,184.0000	19,892.0000	(1.447)	0	0	0
2011/12/19	R186 2012/02/02	6.75	Call	Bond Future	2.0000	2.0000	0.000	0	0	6,000
2011/12/19	R186 2012/02/02	8.00	Put	Bond Future	7,316.0000	7,007.0000	(4.224)	0	0	0
2011/12/19	R186 2012/02/02	8.00	Call	Bond Future	474.0000	457.0000	(3.586)	0	0	100
2011/12/19	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R186 2012/02/02	13.25	Call	Bond Future	32,360.0000	32,652.0000	0.902	0	0	0
2011/12/19	R186 2012/02/02	98.00	Call	Bond Future	104,134.0000	104,426.0000	0.280	0	0	0
2011/12/19	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R186 2012/05/03			Bond Future	8.8100	8.7780	(0.363)	0.0000	0.0000	0
2011/12/19	R186 2012/05/03	9.00	Call	Bond Future	5,384.0000	5,487.0000	1.913	0	0	0
2011/12/19	R186 2012/05/03	9.00	Put	Bond Future	3,705.0000	3,521.0000	(4.966)	0	0	0
2011/12/19	R186 2012/05/03	9.05	Call	Bond Future	5,633.0000	5,741.0000	1.917	0	0	0
2011/12/19	R186 2012/05/03	9.05	Put	Bond Future	3,518.0000	3,340.0000	(5.060)	0	0	0
2011/12/19	R186 2012/05/03	8.95	Call	Bond Future	5,140.0000	5,239.0000	1.926	0	0	0
2011/12/19	R186 2012/05/03	8.95	Put	Bond Future	3,899.0000	3,712.0000	(4.796)	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
2011/12/19	R186 2012/08/02			Bond Future	8.8950	8.8610	(0.382)	0.0000	0.0000	0
2011/12/19	R186 2012/08/02	8.75	Call	Bond Future	4,934.0000	5,033.0000	2.006	0	0	0
2011/12/19	R186 2012/08/02	8.75	Put	Bond Future	6,215.0000	6,016.0000	(3.202)	0	0	0
2011/12/19	R186 2012/08/02	8.80	Call	Bond Future	5,143.0000	5,245.0000	1.983	0	0	0
2011/12/19	R186 2012/08/02	8.80	Put	Bond Future	5,980.0000	5,783.0000	(3.294)	0	0	0
2011/12/19	R186 2012/08/02	8.70	Call	Bond Future	4,730.0000	4,825.0000	2.008	0	0	0
2011/12/19	R186 2012/08/02	8.70	Put	Bond Future	6,458.0000	6,254.0000	(3.159)	0	0	0
2011/12/19	R186 2012/11/01			Bond Future	8.9820	8.9470	(0.390)	0.0000	0.0000	0
2011/12/19	R186 2012/11/01	8.75	Call	Bond Future	5,686.0000	5,791.0000	1.847	0	0	0
2011/12/19	R186 2012/11/01	8.75	Put	Bond Future	7,706.0000	7,509.0000	(2.556)	0	0	0
2011/12/19	R186 2012/11/01	8.80	Call	Bond Future	5,887.0000	5,994.0000	1.818	0	0	0
2011/12/19	R186 2012/11/01	8.80	Put	Bond Future	7,467.0000	7,273.0000	(2.598)	0	0	0
2011/12/19	R186 2012/11/01	8.70	Call	Bond Future	5,489.0000	5,590.0000	1.840	0	0	0
2011/12/19	R186 2012/11/01	8.70	Put	Bond Future	7,951.0000	7,750.0000	(2.528)	0	0	0
2011/12/19	R189 2012/02/02			Bond Future	218.9313	218.9252	(0.003)	0.0000	0.0000	0
2011/12/19	R189 2012/02/02	218.00	Call	Bond Future	931.0000	925.0000	(0.644)	0	0	0
2011/12/19	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R189 2012/02/02	218.05	Call	Bond Future	881.0000	875.0000	(0.681)	0	0	0
2011/12/19	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R189 2012/02/02	217.95	Call	Bond Future	981.0000	975.0000	(0.612)	0	0	0
2011/12/19	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R197 2012/02/02			Bond Future	247.5058	247.5148	0.004	0.0000	0.0000	965
2011/12/19	R197 2012/02/02	237.00	Call	Bond Future	10,506.0000	10,515.0000	0.086	0	0	0
2011/12/19	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R197 2012/02/02	237.05	Call	Bond Future	10,456.0000	10,465.0000	0.086	0	0	0
2011/12/19	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R197 2012/02/02	236.95	Call	Bond Future	10,556.0000	10,565.0000	0.085	0	0	0
2011/12/19	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R201 2012/02/02			Bond Future	6.4890	6.4620	(0.416)	0.0000	0.0000	3,124
2011/12/19	R201 2012/02/02	8.25	Call	Bond Future	4,582.0000	4,654.0000	1.571	0	0	0
2011/12/19	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R201 2012/02/02	8.30	Call	Bond Future	4,708.0000	4,781.0000	1.551	0	0	0
2011/12/19	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/19	R201	2012/02/02	8.20	Call	Bond Future	4,455.0000	4,528.0000	1.639	0	0	0
2011/12/19	R201	2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R201	2012/05/03			Bond Future	6.5560	6.5280	(0.427)	0.0000	0.0000	0
2011/12/19	R201	2012/05/03	7.75	Call	Bond Future	3,035.0000	3,088.0000	1.746	0	0	0
2011/12/19	R201	2012/05/03	7.75	Put	Bond Future	159.0000	144.0000	(9.434)	0	0	0
2011/12/19	R201	2012/05/03	7.80	Call	Bond Future	3,139.0000	3,193.0000	1.720	0	0	0
2011/12/19	R201	2012/05/03	7.80	Put	Bond Future	145.0000	130.0000	(10.345)	0	0	0
2011/12/19	R201	2012/05/03	7.70	Call	Bond Future	2,931.0000	2,983.0000	1.774	0	0	0
2011/12/19	R201	2012/05/03	7.70	Put	Bond Future	174.0000	157.0000	(9.770)	0	0	0
2011/12/19	R201	2012/08/02			Bond Future	6.6020	6.5710	(0.470)	0.0000	0.0000	0
2011/12/19	R201	2012/08/02	7.50	Call	Bond Future	2,520.0000	2,562.0000	1.667	0	0	0
2011/12/19	R201	2012/08/02	7.50	Put	Bond Future	544.0000	516.0000	(5.147)	0	0	0
2011/12/19	R201	2012/08/02	7.55	Call	Bond Future	2,603.0000	2,646.0000	1.652	0	0	0
2011/12/19	R201	2012/08/02	7.55	Put	Bond Future	518.0000	492.0000	(5.019)	0	0	0
2011/12/19	R201	2012/08/02	7.45	Call	Bond Future	2,439.0000	2,480.0000	1.681	0	0	0
2011/12/19	R201	2012/08/02	7.45	Put	Bond Future	571.0000	543.0000	(4.904)	0	0	0
2011/12/19	R201	2012/11/01			Bond Future	6.6580	6.6180	(0.601)	0.0000	0.0000	0
2011/12/19	R201	2012/11/01	6.50	Call	Bond Future	1,374.0000	1,402.0000	2.038	0	0	0
2011/12/19	R201	2012/11/01	6.50	Put	Bond Future	1,691.0000	1,639.0000	(3.075)	0	0	0
2011/12/19	R201	2012/11/01	6.55	Call	Bond Future	1,423.0000	1,452.0000	2.038	0	0	0
2011/12/19	R201	2012/11/01	6.55	Put	Bond Future	1,640.0000	1,588.0000	(3.171)	0	0	0
2011/12/19	R201	2012/11/01	6.45	Call	Bond Future	1,325.0000	1,353.0000	2.113	0	0	0
2011/12/19	R201	2012/11/01	6.45	Put	Bond Future	1,743.0000	1,690.0000	(3.041)	0	0	0
2011/12/19	R202	2012/02/02			Bond Future	186.1404	187.0435	0.485	0.0000	0.0000	35,872
2011/12/19	R202	2012/02/02	177.00	Call	Bond Future	9,140.0000	10,043.0000	9.880	0	0	0
2011/12/19	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R202	2012/02/02	177.05	Call	Bond Future	9,090.0000	9,993.0000	9.934	0	0	0
2011/12/19	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R202	2012/02/02	176.95	Call	Bond Future	9,190.0000	10,093.0000	9.826	0	0	0
2011/12/19	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R203	2012/02/02			Bond Future	7.6300	7.5980	(0.419)	0.0000	0.0000	3,586
2011/12/19	R203	2012/02/02	8.75	Call	Bond Future	5,003.0000	5,136.0000	2.658	0	0	0
2011/12/19	R203	2012/02/02	8.75	Put	Bond Future	40.0000	27.0000	(32.500)	0	0	0

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2011/12/19	R203 2012/02/02	8.80	Call	Bond Future	5,210.0000	5,346.0000	2.610	0	0	0
2011/12/19	R203 2012/02/02	8.80	Put	Bond Future	32.0000	22.0000	(31.250)	0	0	0
2011/12/19	R203 2012/02/02	8.70	Call	Bond Future	4,796.0000	4,927.0000	2.731	0	0	0
2011/12/19	R203 2012/02/02	8.70	Put	Bond Future	48.0000	33.0000	(31.250)	0	0	0
2011/12/19	R203 2012/02/02	6.95	Put	Bond Future	3,312.0000	3,162.0000	(4.529)	0	0	0
2011/12/19	R203 2012/02/02	6.95	Call	Bond Future	147.0000	143.0000	(2.721)	0	0	2,640
2011/12/19	R203 2012/02/02	7.20	Put	Bond Future	2,335.0000	2,189.0000	(6.253)	0	0	0
2011/12/19	R203 2012/02/02	7.20	Call	Bond Future	347.0000	348.0000	0.288	0	0	880
2011/12/19	R203 2012/02/02	7.35	Call	Bond Future	539.0000	546.0000	1.299	0	0	0
2011/12/19	R203 2012/02/02	7.35	Put	Bond Future	1,828.0000	1,689.0000	(7.604)	0	0	880
2011/12/19	R203 2012/02/02	7.95	Call	Bond Future	1,954.0000	2,022.0000	3.480	0	0	0
2011/12/19	R203 2012/02/02	7.95	Put	Bond Future	505.0000	427.0000	(15.446)	0	0	2,640
2011/12/19	R203 2012/05/03			Bond Future	7.7310	7.6990	(0.414)	0.0000	0.0000	0
2011/12/19	R203 2012/05/03	8.75	Call	Bond Future	4,852.0000	4,949.0000	1.999	0	0	0
2011/12/19	R203 2012/05/03	8.75	Put	Bond Future	508.0000	465.0000	(8.465)	0	0	0
2011/12/19	R203 2012/05/03	8.80	Call	Bond Future	5,020.0000	5,119.0000	1.972	0	0	0
2011/12/19	R203 2012/05/03	8.80	Put	Bond Future	469.0000	428.0000	(8.742)	0	0	0
2011/12/19	R203 2012/05/03	8.70	Call	Bond Future	4,682.0000	4,777.0000	2.029	0	0	0
2011/12/19	R203 2012/05/03	8.70	Put	Bond Future	546.0000	501.0000	(8.242)	0	0	0
2011/12/19	R203 2012/08/02			Bond Future	7.8240	7.7880	(0.460)	0.0000	0.0000	0
2011/12/19	R203 2012/08/02	8.50	Call	Bond Future	4,176.0000	4,259.0000	1.988	0	0	0
2011/12/19	R203 2012/08/02	8.50	Put	Bond Future	1,391.0000	1,323.0000	(4.889)	0	0	0
2011/12/19	R203 2012/08/02	8.55	Call	Bond Future	4,317.0000	4,402.0000	1.969	0	0	0
2011/12/19	R203 2012/08/02	8.55	Put	Bond Future	1,330.0000	1,264.0000	(4.962)	0	0	0
2011/12/19	R203 2012/08/02	8.45	Call	Bond Future	4,036.0000	4,118.0000	2.032	0	0	0
2011/12/19	R203 2012/08/02	8.45	Put	Bond Future	1,454.0000	1,385.0000	(4.746)	0	0	0
2011/12/19	R203 2012/11/01			Bond Future	7.9290	7.8890	(0.504)	0.0000	0.0000	0
2011/12/19	R203 2012/11/01	7.75	Call	Bond Future	2,463.0000	2,522.0000	2.395	0	0	0
2011/12/19	R203 2012/11/01	7.75	Put	Bond Future	3,182.0000	3,081.0000	(3.174)	0	0	0
2011/12/19	R203 2012/11/01	7.80	Call	Bond Future	2,559.0000	2,620.0000	2.384	0	0	0
2011/12/19	R203 2012/11/01	7.80	Put	Bond Future	3,077.0000	2,977.0000	(3.250)	0	0	0
2011/12/19	R203 2012/11/01	7.70	Call	Bond Future	2,368.0000	2,426.0000	2.449	0	0	0
2011/12/19	R203 2012/11/01	7.70	Put	Bond Future	3,289.0000	3,187.0000	(3.101)	0	0	0
2011/12/19	R204 2012/02/02			Bond Future	7.9160	7.8840	(0.404)	0.0000	0.0000	3,543

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2011/12/19	R204 2012/02/02	9.00	Call	Bond Future	5,560.0000	5,706.0000	2.626	0	0	0
2011/12/19	R204 2012/02/02	9.00	Put	Bond Future	78.0000	56.0000	(28.205)	0	0	0
2011/12/19	R204 2012/02/02	9.05	Call	Bond Future	5,791.0000	5,940.0000	2.573	0	0	0
2011/12/19	R204 2012/02/02	9.05	Put	Bond Future	65.0000	46.0000	(29.231)	0	0	0
2011/12/19	R204 2012/02/02	8.95	Call	Bond Future	5,329.0000	5,472.0000	2.683	0	0	0
2011/12/19	R204 2012/02/02	8.95	Put	Bond Future	91.0000	66.0000	(27.473)	0	0	0
2011/12/19	R204 2012/02/02	7.25	Put	Bond Future	3,799.0000	3,625.0000	(4.580)	0	0	0
2011/12/19	R204 2012/02/02	7.25	Call	Bond Future	234.0000	228.0000	(2.564)	0	0	540
2011/12/19	R204 2012/02/02	8.00	Call	Bond Future	1,566.0000	1,606.0000	2.554	0	0	0
2011/12/19	R204 2012/02/02	8.00	Put	Bond Future	1,127.0000	999.0000	(11.358)	0	0	540
2011/12/19	R204 2012/02/02	7.50	Call	Bond Future	500.0000	499.0000	(0.200)	0	0	0
2011/12/19	R204 2012/02/02	7.50	Put	Bond Future	2,708.0000	2,540.0000	(6.204)	0	0	0
2011/12/19	R204 2012/05/03			Bond Future	8.0160	7.9840	(0.399)	0.0000	0.0000	0
2011/12/19	R204 2012/05/03	8.75	Call	Bond Future	4,641.0000	4,733.0000	1.982	0	0	0
2011/12/19	R204 2012/05/03	8.75	Put	Bond Future	1,011.0000	941.0000	(6.924)	0	0	0
2011/12/19	R204 2012/05/03	8.80	Call	Bond Future	4,822.0000	4,916.0000	1.949	0	0	0
2011/12/19	R204 2012/05/03	8.80	Put	Bond Future	951.0000	883.0000	(7.150)	0	0	0
2011/12/19	R204 2012/05/03	8.70	Call	Bond Future	4,464.0000	4,553.0000	1.994	0	0	0
2011/12/19	R204 2012/05/03	8.70	Put	Bond Future	1,076.0000	1,003.0000	(6.784)	0	0	0
2011/12/19	R204 2012/08/02			Bond Future	8.1100	8.0750	(0.432)	0.0000	0.0000	0
2011/12/19	R204 2012/08/02	8.50	Call	Bond Future	4,002.0000	4,083.0000	2.024	0	0	0
2011/12/19	R204 2012/08/02	8.50	Put	Bond Future	2,119.0000	2,029.0000	(4.247)	0	0	0
2011/12/19	R204 2012/08/02	8.55	Call	Bond Future	4,152.0000	4,235.0000	1.999	0	0	0
2011/12/19	R204 2012/08/02	8.55	Put	Bond Future	2,031.0000	1,943.0000	(4.333)	0	0	0
2011/12/19	R204 2012/08/02	8.45	Call	Bond Future	3,854.0000	3,933.0000	2.050	0	0	0
2011/12/19	R204 2012/08/02	8.45	Put	Bond Future	2,210.0000	2,118.0000	(4.163)	0	0	0
2011/12/19	R204 2012/11/01			Bond Future	8.2110	8.1730	(0.463)	0.0000	0.0000	0
2011/12/19	R204 2012/11/01	8.00	Call	Bond Future	2,998.0000	3,061.0000	2.101	0	0	0
2011/12/19	R204 2012/11/01	8.00	Put	Bond Future	3,998.0000	3,882.0000	(2.901)	0	0	0
2011/12/19	R204 2012/11/01	8.05	Call	Bond Future	3,110.0000	3,176.0000	2.122	0	0	0
2011/12/19	R204 2012/11/01	8.05	Put	Bond Future	3,872.0000	3,759.0000	(2.918)	0	0	0
2011/12/19	R204 2012/11/01	7.95	Call	Bond Future	2,888.0000	2,950.0000	2.147	0	0	0
2011/12/19	R204 2012/11/01	7.95	Put	Bond Future	4,127.0000	4,010.0000	(2.835)	0	0	0
2011/12/19	R206 2012/02/02			Bond Future	6.2560	6.2280	(0.448)	0.0000	0.0000	300

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2011/12/19	R206 2012/02/02	8.00	Call	Bond Future	3,119.0000	3,170.0000	1.635	0	0	0
2011/12/19	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R206 2012/02/02	8.05	Call	Bond Future	3,207.0000	3,258.0000	1.590	0	0	0
2011/12/19	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R206 2012/02/02	7.95	Call	Bond Future	3,031.0000	3,082.0000	1.683	0	0	0
2011/12/19	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R206 2012/05/03			Bond Future	6.3230	6.2940	(0.459)	0.0000	0.0000	0
2011/12/19	R206 2012/05/03	7.50	Call	Bond Future	1,947.0000	1,984.0000	1.900	0	0	0
2011/12/19	R206 2012/05/03	7.50	Put	Bond Future	89.0000	80.0000	(10.112)	0	0	0
2011/12/19	R206 2012/05/03	7.55	Call	Bond Future	2,016.0000	2,054.0000	1.885	0	0	0
2011/12/19	R206 2012/05/03	7.55	Put	Bond Future	80.0000	72.0000	(10.000)	0	0	0
2011/12/19	R206 2012/05/03	7.45	Call	Bond Future	1,878.0000	1,915.0000	1.970	0	0	0
2011/12/19	R206 2012/05/03	7.45	Put	Bond Future	98.0000	89.0000	(9.184)	0	0	0
2011/12/19	R206 2012/08/02			Bond Future	6.3570	6.3220	(0.551)	0.0000	0.0000	0
2011/12/19	R206 2012/08/02	7.25	Call	Bond Future	1,579.0000	1,608.0000	1.837	0	0	0
2011/12/19	R206 2012/08/02	7.25	Put	Bond Future	367.0000	348.0000	(5.177)	0	0	0
2011/12/19	R206 2012/08/02	7.30	Call	Bond Future	1,629.0000	1,659.0000	1.842	0	0	0
2011/12/19	R206 2012/08/02	7.30	Put	Bond Future	350.0000	332.0000	(5.143)	0	0	0
2011/12/19	R206 2012/08/02	7.20	Call	Bond Future	1,529.0000	1,557.0000	1.831	0	0	0
2011/12/19	R206 2012/08/02	7.20	Put	Bond Future	384.0000	364.0000	(5.208)	0	0	0
2011/12/19	R206 2012/11/01			Bond Future	6.3900	6.3400	(0.782)	0.0000	0.0000	0
2011/12/19	R206 2012/11/01	6.00	Call	Bond Future	781.0000	799.0000	2.305	0	0	0
2011/12/19	R206 2012/11/01	6.00	Put	Bond Future	1,227.0000	1,188.0000	(3.178)	0	0	0
2011/12/19	R206 2012/11/01	6.05	Call	Bond Future	807.0000	826.0000	2.354	0	0	0
2011/12/19	R206 2012/11/01	6.05	Put	Bond Future	1,196.0000	1,158.0000	(3.177)	0	0	0
2011/12/19	R206 2012/11/01	5.95	Call	Bond Future	754.0000	773.0000	2.520	0	0	0
2011/12/19	R206 2012/11/01	5.95	Put	Bond Future	1,258.0000	1,220.0000	(3.021)	0	0	0
2011/12/19	R207 2012/02/02			Bond Future	8.1810	8.1440	(0.452)	0.0000	0.0000	46,112
2011/12/19	R207 2012/02/02	9.00	Call	Bond Future	4,549.0000	4,720.0000	3.759	0	0	0
2011/12/19	R207 2012/02/02	9.00	Put	Bond Future	130.0000	95.0000	(26.923)	0	0	0
2011/12/19	R207 2012/02/02	9.05	Call	Bond Future	4,790.0000	4,965.0000	3.653	0	0	0
2011/12/19	R207 2012/02/02	9.05	Put	Bond Future	109.0000	78.0000	(28.440)	0	0	0
2011/12/19	R207 2012/02/02	8.95	Call	Bond Future	4,311.0000	4,477.0000	3.851	0	0	0
2011/12/19	R207 2012/02/02	8.95	Put	Bond Future	154.0000	114.0000	(25.974)	0	0	0

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2011/12/19	R207 2012/02/02	7.35	Put	Bond Future	4,852.0000	4,643.0000	(4.308)	0	0	0
2011/12/19	R207 2012/02/02	7.35	Call	Bond Future	87.0000	84.0000	(3.448)	0	0	1,920
2011/12/19	R207 2012/02/02	7.65	Put	Bond Future	3,296.0000	3,093.0000	(6.159)	0	0	0
2011/12/19	R207 2012/02/02	7.65	Call	Bond Future	285.0000	288.0000	1.053	0	0	640
2011/12/19	R207 2012/02/02	7.85	Call	Bond Future	544.0000	559.0000	2.757	0	0	0
2011/12/19	R207 2012/02/02	7.85	Put	Bond Future	2,407.0000	2,216.0000	(7.935)	0	0	640
2011/12/19	R207 2012/02/02	8.50	Call	Bond Future	2,345.0000	2,450.0000	4.478	0	0	0
2011/12/19	R207 2012/02/02	8.50	Put	Bond Future	592.0000	491.0000	(17.061)	0	0	1,920
2011/12/19	R207 2012/05/03			Bond Future	8.2820	8.2450	(0.447)	0.0000	0.0000	0
2011/12/19	R207 2012/05/03	8.75	Call	Bond Future	4,016.0000	4,115.0000	2.465	0	0	0
2011/12/19	R207 2012/05/03	8.75	Put	Bond Future	1,531.0000	1,429.0000	(6.662)	0	0	0
2011/12/19	R207 2012/05/03	8.80	Call	Bond Future	4,190.0000	4,292.0000	2.434	0	0	0
2011/12/19	R207 2012/05/03	8.80	Put	Bond Future	1,444.0000	1,346.0000	(6.787)	0	0	0
2011/12/19	R207 2012/05/03	8.70	Call	Bond Future	3,845.0000	3,941.0000	2.497	0	0	0
2011/12/19	R207 2012/05/03	8.70	Put	Bond Future	1,621.0000	1,517.0000	(6.416)	0	0	0
2011/12/19	R207 2012/08/02			Bond Future	8.3780	8.3380	(0.477)	0.0000	0.0000	0
2011/12/19	R207 2012/08/02	8.75	Call	Bond Future	4,298.0000	4,400.0000	2.373	0	0	0
2011/12/19	R207 2012/08/02	8.75	Put	Bond Future	2,373.0000	2,265.0000	(4.551)	0	0	0
2011/12/19	R207 2012/08/02	8.80	Call	Bond Future	4,458.0000	4,562.0000	2.333	0	0	0
2011/12/19	R207 2012/08/02	8.80	Put	Bond Future	2,278.0000	2,172.0000	(4.653)	0	0	0
2011/12/19	R207 2012/08/02	8.70	Call	Bond Future	4,141.0000	4,241.0000	2.415	0	0	0
2011/12/19	R207 2012/08/02	8.70	Put	Bond Future	2,472.0000	2,362.0000	(4.450)	0	0	0
2011/12/19	R207 2012/11/01			Bond Future	8.4750	8.4320	(0.507)	0.0000	0.0000	0
2011/12/19	R207 2012/11/01	8.25	Call	Bond Future	3,285.0000	3,366.0000	2.466	0	0	0
2011/12/19	R207 2012/11/01	8.25	Put	Bond Future	4,438.0000	4,300.0000	(3.110)	0	0	0
2011/12/19	R207 2012/11/01	8.30	Call	Bond Future	3,405.0000	3,488.0000	2.438	0	0	0
2011/12/19	R207 2012/11/01	8.30	Put	Bond Future	4,301.0000	4,165.0000	(3.162)	0	0	0
2011/12/19	R207 2012/11/01	8.20	Call	Bond Future	3,168.0000	3,246.0000	2.462	0	0	0
2011/12/19	R207 2012/11/01	8.20	Put	Bond Future	4,580.0000	4,439.0000	(3.079)	0	0	0
2011/12/19	R208 2012/02/02			Bond Future	8.2060	8.1690	(0.451)	0.0000	0.0000	14,084
2011/12/19	R208 2012/02/02	9.00	Call	Bond Future	4,708.0000	4,895.0000	3.972	0	0	0
2011/12/19	R208 2012/02/02	9.00	Put	Bond Future	122.0000	88.0000	(27.869)	0	0	0
2011/12/19	R208 2012/02/02	9.05	Call	Bond Future	4,967.0000	5,158.0000	3.845	0	0	0
2011/12/19	R208 2012/02/02	9.05	Put	Bond Future	102.0000	72.0000	(29.412)	0	0	0

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2011/12/19	R208 2012/02/02	8.95	Call	Bond Future	4,452.0000	4,634.0000	4.088	0	0	0
2011/12/19	R208 2012/02/02	8.95	Put	Bond Future	146.0000	107.0000	(26.712)	0	0	0
2011/12/19	R208 2012/02/02	7.45	Put	Bond Future	4,756.0000	4,533.0000	(4.689)	0	0	0
2011/12/19	R208 2012/02/02	7.45	Call	Bond Future	99.0000	97.0000	(2.020)	0	0	2,880
2011/12/19	R208 2012/02/02	7.70	Put	Bond Future	3,367.0000	3,150.0000	(6.445)	0	0	0
2011/12/19	R208 2012/02/02	7.70	Call	Bond Future	282.0000	287.0000	1.773	0	0	960
2011/12/19	R208 2012/02/02	7.90	Call	Bond Future	560.0000	580.0000	3.571	0	0	0
2011/12/19	R208 2012/02/02	7.90	Put	Bond Future	2,410.0000	2,209.0000	(8.340)	0	0	960
2011/12/19	R208 2012/02/02	8.55	Call	Bond Future	2,554.0000	2,678.0000	4.855	0	0	0
2011/12/19	R208 2012/02/02	8.55	Put	Bond Future	530.0000	433.0000	(18.302)	0	0	2,880
2011/12/19	R208 2012/05/03			Bond Future	8.2960	8.2580	(0.458)	0.0000	0.0000	0
2011/12/19	R208 2012/05/03	9.00	Call	Bond Future	5,149.0000	5,281.0000	2.564	0	0	0
2011/12/19	R208 2012/05/03	9.00	Put	Bond Future	1,165.0000	1,075.0000	(7.725)	0	0	0
2011/12/19	R208 2012/05/03	9.05	Call	Bond Future	5,351.0000	5,486.0000	2.523	0	0	0
2011/12/19	R208 2012/05/03	9.05	Put	Bond Future	1,093.0000	1,006.0000	(7.960)	0	0	0
2011/12/19	R208 2012/05/03	8.95	Call	Bond Future	4,950.0000	5,078.0000	2.586	0	0	0
2011/12/19	R208 2012/05/03	8.95	Put	Bond Future	1,242.0000	1,148.0000	(7.568)	0	0	0
2011/12/19	R208 2012/08/02			Bond Future	8.3790	8.3400	(0.465)	0.0000	0.0000	0
2011/12/19	R208 2012/08/02	8.75	Call	Bond Future	4,638.0000	4,745.0000	2.307	0	0	0
2011/12/19	R208 2012/08/02	8.75	Put	Bond Future	2,561.0000	2,446.0000	(4.490)	0	0	0
2011/12/19	R208 2012/08/02	8.80	Call	Bond Future	4,810.0000	4,921.0000	2.308	0	0	0
2011/12/19	R208 2012/08/02	8.80	Put	Bond Future	2,457.0000	2,347.0000	(4.477)	0	0	0
2011/12/19	R208 2012/08/02	8.70	Call	Bond Future	4,468.0000	4,573.0000	2.350	0	0	0
2011/12/19	R208 2012/08/02	8.70	Put	Bond Future	2,667.0000	2,550.0000	(4.387)	0	0	0
2011/12/19	R208 2012/11/01			Bond Future	8.4680	8.4260	(0.496)	0.0000	0.0000	0
2011/12/19	R208 2012/11/01	8.25	Call	Bond Future	3,409.0000	3,496.0000	2.552	0	0	0
2011/12/19	R208 2012/11/01	8.25	Put	Bond Future	4,627.0000	4,481.0000	(3.155)	0	0	0
2011/12/19	R208 2012/11/01	8.30	Call	Bond Future	3,539.0000	3,628.0000	2.515	0	0	0
2011/12/19	R208 2012/11/01	8.30	Put	Bond Future	4,476.0000	4,332.0000	(3.217)	0	0	0
2011/12/19	R208 2012/11/01	8.20	Call	Bond Future	3,282.0000	3,366.0000	2.559	0	0	0
2011/12/19	R208 2012/11/01	8.20	Put	Bond Future	4,782.0000	4,633.0000	(3.116)	0	0	0
2011/12/19	R209 2012/02/02			Bond Future	9.0680	9.0370	(0.342)	0.0000	0.0000	2,936
2011/12/19	R209 2012/02/02	9.00	Call	Bond Future	1,950.0000	1,972.0000	1.128	0	0	0
2011/12/19	R209 2012/02/02	9.00	Put	Bond Future	2,467.0000	2,254.0000	(8.634)	0	0	0

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2011/12/19	R209 2012/02/02	9.05	Call	Bond Future	2,131.0000	2,160.0000	1.361	0	0	0
2011/12/19	R209 2012/02/02	9.05	Put	Bond Future	2,267.0000	2,061.0000	(9.087)	0	0	0
2011/12/19	R209 2012/02/02	8.95	Call	Bond Future	1,779.0000	1,795.0000	0.899	0	0	0
2011/12/19	R209 2012/02/02	8.95	Put	Bond Future	2,679.0000	2,460.0000	(8.175)	0	0	0
2011/12/19	R209 2012/05/03			Bond Future	9.1450	9.1130	(0.350)	0.0000	0.0000	0
2011/12/19	R209 2012/05/03	9.00	Call	Bond Future	3,196.0000	3,259.0000	1.971	0	0	0
2011/12/19	R209 2012/05/03	9.00	Put	Bond Future	4,289.0000	4,113.0000	(4.104)	0	0	0
2011/12/19	R209 2012/05/03	9.05	Call	Bond Future	3,370.0000	3,436.0000	1.958	0	0	0
2011/12/19	R209 2012/05/03	9.05	Put	Bond Future	4,083.0000	3,910.0000	(4.237)	0	0	0
2011/12/19	R209 2012/05/03	8.95	Call	Bond Future	3,028.0000	3,087.0000	1.948	0	0	0
2011/12/19	R209 2012/05/03	8.95	Put	Bond Future	4,504.0000	4,324.0000	(3.996)	0	0	0
2011/12/19	R209 2012/08/02			Bond Future	9.2160	9.1840	(0.347)	0.0000	0.0000	0
2011/12/19	R209 2012/08/02	9.25	Call	Bond Future	4,920.0000	5,007.0000	1.768	0	0	0
2011/12/19	R209 2012/08/02	9.25	Put	Bond Future	4,671.0000	4,522.0000	(3.190)	0	0	0
2011/12/19	R209 2012/08/02	9.30	Call	Bond Future	5,113.0000	5,202.0000	1.741	0	0	0
2011/12/19	R209 2012/08/02	9.30	Put	Bond Future	4,500.0000	4,353.0000	(3.267)	0	0	0
2011/12/19	R209 2012/08/02	9.20	Call	Bond Future	4,739.0000	4,823.0000	1.773	0	0	0
2011/12/19	R209 2012/08/02	9.20	Put	Bond Future	4,857.0000	4,705.0000	(3.130)	0	0	0
2011/12/19	R209 2012/11/01			Bond Future	9.2910	9.2560	(0.377)	0.0000	0.0000	0
2011/12/19	R209 2012/11/01	9.00	Call	Bond Future	4,457.0000	4,545.0000	1.974	0	0	0
2011/12/19	R209 2012/11/01	9.00	Put	Bond Future	6,618.0000	6,452.0000	(2.508)	0	0	0
2011/12/19	R209 2012/11/01	9.05	Call	Bond Future	4,621.0000	4,711.0000	1.948	0	0	0
2011/12/19	R209 2012/11/01	9.05	Put	Bond Future	6,403.0000	6,239.0000	(2.561)	0	0	0
2011/12/19	R209 2012/11/01	8.95	Call	Bond Future	4,296.0000	4,382.0000	2.002	0	0	0
2011/12/19	R209 2012/11/01	8.95	Put	Bond Future	6,839.0000	6,671.0000	(2.456)	0	0	0
2011/12/19	R210 2012/02/02			Bond Future	139.8543	139.8598	0.004	0.0000	0.0000	755
2011/12/19	R210 2012/02/02	131.00	Call	Bond Future	8,854.0000	8,860.0000	0.068	0	0	0
2011/12/19	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R210 2012/02/02	131.05	Call	Bond Future	8,804.0000	8,810.0000	0.068	0	0	0
2011/12/19	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R210 2012/02/02	130.95	Call	Bond Future	8,904.0000	8,910.0000	0.067	0	0	0
2011/12/19	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R211 2012/02/02			Bond Future	115.9525	115.9529	0.000	0.0000	0.0000	480

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2011/12/19	R211 2012/02/02	110.50	Call	Bond Future	5,452.0000	5,453.0000	0.018	0	0	0
2011/12/19	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R211 2012/02/02	110.55	Call	Bond Future	5,402.0000	5,403.0000	0.019	0	0	0
2011/12/19	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R211 2012/02/02	110.45	Call	Bond Future	5,502.0000	5,503.0000	0.018	0	0	0
2011/12/19	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R212 2012/02/02			Bond Future	113.1776	113.0815	(0.085)	0.0000	0.0000	2,677
2011/12/19	R212 2012/02/02	108.50	Call	Bond Future	4,678.0000	4,582.0000	(2.052)	0	0	0
2011/12/19	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R212 2012/02/02	108.55	Call	Bond Future	4,628.0000	4,532.0000	(2.074)	0	0	0
2011/12/19	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R212 2012/02/02	108.45	Call	Bond Future	4,728.0000	4,632.0000	(2.030)	0	0	0
2011/12/19	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/19	R213 2012/02/02			Bond Future	9.0940	9.0630	(0.341)	0.0000	0.0000	487
2011/12/19	R213 2012/02/02	9.00	Call	Bond Future	1,903.0000	1,922.0000	0.998	0	0	0
2011/12/19	R213 2012/02/02	9.00	Put	Bond Future	2,630.0000	2,410.0000	(8.365)	0	0	0
2011/12/19	R213 2012/02/02	9.05	Call	Bond Future	2,082.0000	2,107.0000	1.201	0	0	0
2011/12/19	R213 2012/02/02	9.05	Put	Bond Future	2,421.0000	2,207.0000	(8.839)	0	0	0
2011/12/19	R213 2012/02/02	8.95	Call	Bond Future	1,733.0000	1,746.0000	0.750	0	0	0
2011/12/19	R213 2012/02/02	8.95	Put	Bond Future	2,851.0000	2,625.0000	(7.927)	0	0	0
2011/12/19	R213 2012/05/03			Bond Future	9.1780	9.1460	(0.349)	0.0000	0.0000	0
2011/12/19	R213 2012/05/03	9.25	Call	Bond Future	4,072.0000	4,151.0000	1.940	0	0	0
2011/12/19	R213 2012/05/03	9.25	Put	Bond Future	3,530.0000	3,366.0000	(4.646)	0	0	0
2011/12/19	R213 2012/05/03	9.30	Call	Bond Future	4,270.0000	4,353.0000	1.944	0	0	0
2011/12/19	R213 2012/05/03	9.30	Put	Bond Future	3,355.0000	3,195.0000	(4.769)	0	0	0
2011/12/19	R213 2012/05/03	9.20	Call	Bond Future	3,880.0000	3,955.0000	1.933	0	0	0
2011/12/19	R213 2012/05/03	9.20	Put	Bond Future	3,714.0000	3,546.0000	(4.523)	0	0	0
2011/12/19	R213 2012/08/02			Bond Future	9.2550	9.2230	(0.346)	0.0000	0.0000	0
2011/12/19	R213 2012/08/02	9.25	Call	Bond Future	4,888.0000	4,972.0000	1.718	0	0	0
2011/12/19	R213 2012/08/02	9.25	Put	Bond Future	4,925.0000	4,770.0000	(3.147)	0	0	0
2011/12/19	R213 2012/08/02	9.30	Call	Bond Future	5,082.0000	5,170.0000	1.732	0	0	0
2011/12/19	R213 2012/08/02	9.30	Put	Bond Future	4,748.0000	4,596.0000	(3.201)	0	0	0
2011/12/19	R213 2012/08/02	9.20	Call	Bond Future	4,705.0000	4,787.0000	1.743	0	0	0

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2011/12/19	R213 2012/08/02	9.20	Put	Bond Future	5,117.0000	4,960.0000	(3.068)	0	0	0
2011/12/19	R213 2012/11/01			Bond Future	9.3390	9.3040	(0.375)	0.0000	0.0000	0
2011/12/19	R213 2012/11/01	9.00	Call	Bond Future	4,411.0000	4,497.0000	1.950	0	0	0
2011/12/19	R213 2012/11/01	9.00	Put	Bond Future	6,960.0000	6,788.0000	(2.471)	0	0	0
2011/12/19	R213 2012/11/01	9.05	Call	Bond Future	4,575.0000	4,663.0000	1.923	0	0	0
2011/12/19	R213 2012/11/01	9.05	Put	Bond Future	6,740.0000	6,571.0000	(2.507)	0	0	0
2011/12/19	R213 2012/11/01	8.95	Call	Bond Future	4,251.0000	4,334.0000	1.952	0	0	0
2011/12/19	R213 2012/11/01	8.95	Put	Bond Future	7,186.0000	7,011.0000	(2.435)	0	0	0
2011/12/19	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										518768.00