



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 19/01/2012

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
2012/01/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	AL7T 2012/02/02			Index Future	413.7630	414.4520	0.167	0.0000	0.0000	16
2012/01/19	AL7T 2012/05/03			Index Future	419.6270	420.3090	0.163	0.0000	0.0000	0
2012/01/19	ALBI 2012/02/02			Index Future	376.8700	377.5350	0.176	0.0000	0.0000	1,044
2012/01/19	ALBI 2012/05/03			Index Future	382.2110	382.8710	0.173	0.0000	0.0000	0
2012/01/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	CAAN 2012/03/30			Can-Do Future	0.2481	0.2047	(17.493)	0.0000	0.0000	100,000
2012/01/19	CAAO 2012/03/30			Can-Do Future	0.0978	0.1187	21.370	0.0000	0.0000	100,000
2012/01/19	CAAS 2012/01/31			Can-Do Future	0.1216	0.0750	(38.322)	0.0000	0.0000	12,500
2012/01/19	CAAT 2012/02/29			Can-Do Future	0.1397	0.1126	(19.399)	0.0000	0.0000	12,500
2012/01/19	CAAU 2012/01/31			Can-Do Future	0.0066	0.0148	124.242	0.0000	0.0000	19,481
2012/01/19	CAAV 2012/02/29			Can-Do Future	0.0391	0.0590	50.895	0.0000	0.0000	12,987
2012/01/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/19	GOVI 2012/02/02			GOVI	378.0240	378.5940	0.151	0.0000	0.0000	185
2012/01/19	GOVI 2012/02/02	369.00	Call	GOVI	90,240.0000	95,940.0000	6.316	0	0	0
2012/01/19	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/19	GOVI 2012/02/02	369.01	Call	GOVI	90,140.0000	95,840.0000	6.323	0	0	0
2012/01/19	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/19	GOVI 2012/02/02	368.99	Call	GOVI	90,340.0000	96,040.0000	6.309	0	0	0

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2012/01/19	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/19	GOVI 2012/05/03			GOVI	383.3820	383.9450	0.147	0.0000	0.0000	0
2012/01/19	GOVI 2012/05/03	382.00	Call	GOVI	13,820.0000	19,450.0000	40.738	0	0	0
2012/01/19	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/19	GOVI 2012/05/03	382.01	Call	GOVI	13,720.0000	19,350.0000	41.035	0	0	0
2012/01/19	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/19	GOVI 2012/05/03	381.99	Call	GOVI	13,920.0000	19,550.0000	40.445	0	0	0
2012/01/19	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/19	IGOV 2012/02/02			Index Future	167.7960	167.6960	(0.060)	0.0000	0.0000	511
2012/01/19	IGOV 2012/05/03			Index Future	170.1740	170.0660	(0.063)	0.0000	0.0000	0
2012/01/19	ILBI 2012/02/02			Index Future	455.1760	455.1760	0.000	0.0000	0.0000	88
2012/01/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/19	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6100	0.179	0.0000	0.0000	0
2012/01/19	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/19	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/01/19	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/01/19	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	2,890
2012/01/19	JBAF 2012/07/18			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	0
2012/01/19	JBAF 2012/09/19			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	44,760
2012/01/19	JBAF 2012/12/19			Jibar Tradeable Future	5.8700	5.8600	(0.170)	0.0000	0.0000	990
2012/01/19	JBAF 2013/03/20			Jibar Tradeable Future	6.0400	6.0200	(0.331)	0.0000	0.0000	790

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2012/01/19	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.2200	(0.639)	0.0000	0.0000	1,250
2012/01/19	JBAF 2013/09/18			Jibar Tradeable Future	6.5000	6.4600	(0.615)	93.5600	93.5600	1,500
2012/01/19	JBAF 2013/12/18			Jibar Tradeable Future	6.7100	6.6800	(0.447)	0.0000	0.0000	500
2012/01/19	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/19	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/19	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/19	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/19	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/19	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/19	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/19	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/19	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/19	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/19	OTH1 2012/02/02			Index Future	370.1960	371.3090	0.301	0.0000	0.0000	0
2012/01/19	R157 2012/02/02			Bond Future	6.6870	6.6750	(0.179)	0.0000	0.0000	10,961
2012/01/19	R157 2012/02/02	8.50	Call	Bond Future	6,258.0000	6,301.0000	0.687	0	0	0
2012/01/19	R157 2012/02/02	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/19	R157 2012/02/02	8.55	Call	Bond Future	6,424.0000	6,467.0000	0.669	0	0	0
2012/01/19	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R157 2012/02/02	8.45	Call	Bond Future	6,091.0000	6,133.0000	0.690	0	0	0

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2012/01/19	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R157 2012/02/02	6.55	Call	Bond Future	173.0000	135.0000	(21.965)	0	0	0
2012/01/19	R157 2012/02/02	6.55	Put	Bond Future	663.0000	582.0000	(12.217)	0	0	0
2012/01/19	R157 2012/02/02	6.00	Put	Bond Future	2,485.0000	2,441.0000	(1.771)	0	0	0
2012/01/19	R157 2012/02/02	6.00	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	130
2012/01/19	R157 2012/02/02	7.05	Call	Bond Future	1,323.0000	1,344.0000	1.587	0	0	0
2012/01/19	R157 2012/02/02	7.05	Put	Bond Future	36.0000	14.0000	(61.111)	0	0	130
2012/01/19	R157 2012/02/02	6.25	Put	Bond Future	1,587.0000	1,536.0000	(3.214)	0	0	0
2012/01/19	R157 2012/02/02	6.25	Call	Bond Future	15.0000	6.0000	(60.000)	0	0	3,960
2012/01/19	R157 2012/02/02	6.45	Put	Bond Future	937.0000	866.0000	(7.577)	0	0	0
2012/01/19	R157 2012/02/02	6.45	Call	Bond Future	87.0000	59.0000	(32.184)	0	0	1,320
2012/01/19	R157 2012/02/02	6.65	Call	Bond Future	306.0000	268.0000	(12.418)	0	0	0
2012/01/19	R157 2012/02/02	6.65	Put	Bond Future	438.0000	357.0000	(18.493)	0	0	1,320
2012/01/19	R157 2012/02/02	7.20	Call	Bond Future	1,823.0000	1,859.0000	1.975	0	0	0
2012/01/19	R157 2012/02/02	7.20	Put	Bond Future	9.0000	3.0000	(66.667)	0	0	3,960
2012/01/19	R157 2012/05/03			Bond Future	6.7720	6.7610	(0.162)	0.0000	0.0000	0
2012/01/19	R157 2012/05/03	8.25	Call	Bond Future	4,823.0000	4,829.0000	0.124	0	0	0
2012/01/19	R157 2012/05/03	8.25	Put	Bond Future	44.0000	14.0000	(68.182)	0	0	0
2012/01/19	R157 2012/05/03	8.30	Call	Bond Future	4,975.0000	4,984.0000	0.181	0	0	0
2012/01/19	R157 2012/05/03	8.30	Put	Bond Future	39.0000	11.0000	(71.795)	0	0	0
2012/01/19	R157 2012/05/03	8.20	Call	Bond Future	4,673.0000	4,674.0000	0.021	0	0	0
2012/01/19	R157 2012/05/03	8.20	Put	Bond Future	52.0000	17.0000	(67.308)	0	0	0
2012/01/19	R157 2012/08/02			Bond Future	6.8250	6.8120	(0.190)	0.0000	0.0000	0
2012/01/19	R157 2012/08/02	8.00	Call	Bond Future	3,956.0000	3,916.0000	(1.011)	0	0	0
2012/01/19	R157 2012/08/02	8.00	Put	Bond Future	416.0000	337.0000	(18.990)	0	0	0
2012/01/19	R157 2012/08/02	8.05	Call	Bond Future	4,076.0000	4,039.0000	(0.908)	0	0	0
2012/01/19	R157 2012/08/02	8.05	Put	Bond Future	389.0000	312.0000	(19.794)	0	0	0
2012/01/19	R157 2012/08/02	7.95	Call	Bond Future	3,833.0000	3,795.0000	(0.991)	0	0	0
2012/01/19	R157 2012/08/02	7.95	Put	Bond Future	441.0000	363.0000	(17.687)	0	0	0
2012/01/19	R157 2012/11/01			Bond Future	6.8770	6.8650	(0.174)	0.0000	0.0000	0
2012/01/19	R157 2012/11/01	7.00	Call	Bond Future	2,003.0000	1,885.0000	(5.891)	0	0	0
2012/01/19	R157 2012/11/01	7.00	Put	Bond Future	1,656.0000	1,504.0000	(9.179)	0	0	0
2012/01/19	R157 2012/11/01	7.05	Call	Bond Future	2,086.0000	1,968.0000	(5.657)	0	0	0
2012/01/19	R157 2012/11/01	7.05	Put	Bond Future	1,599.0000	1,447.0000	(9.506)	0	0	0
2012/01/19	R157 2012/11/01	6.95	Call	Bond Future	1,927.0000	1,808.0000	(6.175)	0	0	0

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2012/01/19	R157 2012/11/01	6.95	Put	Bond Future	1,721.0000	1,568.0000	(8.890)	0	0	0
2012/01/19	R186 2012/02/02			Bond Future	8.4390	8.3980	(0.486)	0.0000	0.0000	27,779
2012/01/19	R186 2012/02/02	9.00	Call	Bond Future	5,197.0000	5,527.0000	6.350	0	0	0
2012/01/19	R186 2012/02/02	9.00	Put	Bond Future	84.0000	27.0000	(67.857)	0	0	100
2012/01/19	R186 2012/02/02	9.05	Call	Bond Future	5,614.0000	5,958.0000	6.128	0	0	0
2012/01/19	R186 2012/02/02	9.05	Put	Bond Future	61.0000	18.0000	(70.492)	0	0	0
2012/01/19	R186 2012/02/02	8.95	Call	Bond Future	4,785.0000	5,098.0000	6.541	0	0	0
2012/01/19	R186 2012/02/02	8.95	Put	Bond Future	114.0000	40.0000	(64.912)	0	0	0
2012/01/19	R186 2012/02/02	7.75	Put	Bond Future	6,775.0000	6,376.0000	(5.889)	0	0	0
2012/01/19	R186 2012/02/02	7.75	Call	Bond Future	22.0000	10.0000	(54.545)	0	0	6,000
2012/01/19	R186 2012/02/02	6.75	Put	Bond Future	17,579.0000	17,192.0000	(2.201)	0	0	0
2012/01/19	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/19	R186 2012/02/02	8.00	Put	Bond Future	4,385.0000	3,956.0000	(9.783)	0	0	0
2012/01/19	R186 2012/02/02	8.00	Call	Bond Future	145.0000	103.0000	(28.966)	0	0	100
2012/01/19	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R186 2012/02/02	13.25	Call	Bond Future	34,962.0000	35,349.0000	1.107	0	0	0
2012/01/19	R186 2012/02/02	98.00	Call	Bond Future	106,737.0000	107,124.0000	0.363	0	0	0
2012/01/19	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R186 2012/05/03			Bond Future	8.5240	8.4820	(0.493)	0.0000	0.0000	142
2012/01/19	R186 2012/05/03	9.00	Call	Bond Future	6,293.0000	6,046.0000	(3.925)	0	0	0
2012/01/19	R186 2012/05/03	9.00	Put	Bond Future	2,017.0000	1,381.0000	(31.532)	0	0	0
2012/01/19	R186 2012/05/03	9.05	Call	Bond Future	6,593.0000	6,367.0000	(3.428)	0	0	0
2012/01/19	R186 2012/05/03	9.05	Put	Bond Future	1,881.0000	1,266.0000	(32.695)	0	0	0
2012/01/19	R186 2012/05/03	8.95	Call	Bond Future	5,999.0000	5,731.0000	(4.467)	0	0	0
2012/01/19	R186 2012/05/03	8.95	Put	Bond Future	2,161.0000	1,505.0000	(30.356)	0	0	0
2012/01/19	R186 2012/05/03	7.90	Put	Bond Future	0.0000	6,675.0000	100.000	0	0	0
2012/01/19	R186 2012/05/03	7.90	Call	Bond Future	0.0000	1,093.0000	100.000	0	0	2,250
2012/01/19	R186 2012/05/03	8.20	Put	Bond Future	0.0000	4,641.0000	100.000	0	0	0
2012/01/19	R186 2012/05/03	8.20	Call	Bond Future	0.0000	1,983.0000	100.000	0	0	750
2012/01/19	R186 2012/05/03	8.50	Call	Bond Future	0.0000	3,232.0000	100.000	0	0	0
2012/01/19	R186 2012/05/03	8.50	Put	Bond Future	0.0000	3,065.0000	100.000	0	0	750
2012/01/19	R186 2012/05/03	8.85	Call	Bond Future	0.0000	5,121.0000	100.000	0	0	0
2012/01/19	R186 2012/05/03	8.85	Put	Bond Future	0.0000	1,779.0000	100.000	0	0	2,250
2012/01/19	R186 2012/08/02			Bond Future	8.5980	8.5540	(0.512)	0.0000	0.0000	0

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2012/01/19	R186 2012/08/02	8.75	Call	Bond Future	5,718.0000	5,809.0000	1.591	0	0	0
2012/01/19	R186 2012/08/02	8.75	Put	Bond Future	4,353.0000	4,044.0000	(7.099)	0	0	0
2012/01/19	R186 2012/08/02	8.80	Call	Bond Future	5,973.0000	6,070.0000	1.624	0	0	0
2012/01/19	R186 2012/08/02	8.80	Put	Bond Future	4,163.0000	3,861.0000	(7.254)	0	0	0
2012/01/19	R186 2012/08/02	8.70	Call	Bond Future	5,478.0000	5,553.0000	1.369	0	0	0
2012/01/19	R186 2012/08/02	8.70	Put	Bond Future	4,559.0000	4,234.0000	(7.129)	0	0	0
2012/01/19	R186 2012/11/01			Bond Future	8.6690	8.6250	(0.508)	0.0000	0.0000	0
2012/01/19	R186 2012/11/01	8.75	Call	Bond Future	6,479.0000	6,588.0000	1.682	0	0	0
2012/01/19	R186 2012/11/01	8.75	Put	Bond Future	5,762.0000	5,478.0000	(4.929)	0	0	0
2012/01/19	R186 2012/11/01	8.80	Call	Bond Future	6,722.0000	6,836.0000	1.696	0	0	0
2012/01/19	R186 2012/11/01	8.80	Put	Bond Future	5,565.0000	5,286.0000	(5.013)	0	0	0
2012/01/19	R186 2012/11/01	8.70	Call	Bond Future	6,252.0000	6,356.0000	1.663	0	0	0
2012/01/19	R186 2012/11/01	8.70	Put	Bond Future	5,977.0000	5,688.0000	(4.835)	0	0	0
2012/01/19	R189 2012/02/02			Bond Future	218.9206	218.9239	0.001	0.0000	0.0000	0
2012/01/19	R189 2012/02/02	218.00	Call	Bond Future	921.0000	924.0000	0.326	0	0	0
2012/01/19	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R189 2012/02/02	218.05	Call	Bond Future	871.0000	874.0000	0.344	0	0	0
2012/01/19	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R189 2012/02/02	217.95	Call	Bond Future	971.0000	974.0000	0.309	0	0	0
2012/01/19	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R197 2012/02/02			Bond Future	247.3331	247.3528	0.008	0.0000	0.0000	965
2012/01/19	R197 2012/02/02	237.00	Call	Bond Future	10,333.0000	10,353.0000	0.194	0	0	0
2012/01/19	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R197 2012/02/02	237.05	Call	Bond Future	10,283.0000	10,303.0000	0.194	0	0	0
2012/01/19	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R197 2012/02/02	236.95	Call	Bond Future	10,383.0000	10,403.0000	0.193	0	0	0
2012/01/19	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R201 2012/02/02			Bond Future	6.2000	6.1990	(0.016)	0.0000	0.0000	3,124
2012/01/19	R201 2012/02/02	8.25	Call	Bond Future	5,358.0000	5,361.0000	0.056	0	0	0
2012/01/19	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R201 2012/02/02	8.30	Call	Bond Future	5,485.0000	5,488.0000	0.055	0	0	0
2012/01/19	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R201 2012/02/02	8.20	Call	Bond Future	5,232.0000	5,234.0000	0.038	0	0	0



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2012/01/19	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R201 2012/05/03			Bond Future	6.2490	6.2500	0.016	0.0000	0.0000	0
2012/01/19	R201 2012/05/03	7.75	Call	Bond Future	3,656.0000	3,637.0000	(0.520)	0	0	0
2012/01/19	R201 2012/05/03	7.75	Put	Bond Future	24.0000	8.0000	(66.667)	0	0	0
2012/01/19	R201 2012/05/03	7.80	Call	Bond Future	3,771.0000	3,753.0000	(0.477)	0	0	0
2012/01/19	R201 2012/05/03	7.80	Put	Bond Future	21.0000	6.0000	(71.429)	0	0	0
2012/01/19	R201 2012/05/03	7.70	Call	Bond Future	3,542.0000	3,520.0000	(0.621)	0	0	0
2012/01/19	R201 2012/05/03	7.70	Put	Bond Future	29.0000	9.0000	(68.966)	0	0	0
2012/01/19	R201 2012/08/02			Bond Future	6.2570	6.2570	0.000	0.0000	0.0000	0
2012/01/19	R201 2012/08/02	7.50	Call	Bond Future	2,995.0000	2,945.0000	(1.669)	0	0	0
2012/01/19	R201 2012/08/02	7.50	Put	Bond Future	246.0000	196.0000	(20.325)	0	0	0
2012/01/19	R201 2012/08/02	7.55	Call	Bond Future	3,086.0000	3,038.0000	(1.555)	0	0	0
2012/01/19	R201 2012/08/02	7.55	Put	Bond Future	229.0000	181.0000	(20.961)	0	0	0
2012/01/19	R201 2012/08/02	7.45	Call	Bond Future	2,905.0000	2,853.0000	(1.790)	0	0	0
2012/01/19	R201 2012/08/02	7.45	Put	Bond Future	265.0000	213.0000	(19.623)	0	0	0
2012/01/19	R201 2012/11/01			Bond Future	6.2460	6.2490	0.048	0.0000	0.0000	0
2012/01/19	R201 2012/11/01	6.50	Call	Bond Future	1,660.0000	1,548.0000	(6.747)	0	0	0
2012/01/19	R201 2012/11/01	6.50	Put	Bond Future	1,148.0000	1,042.0000	(9.233)	0	0	0
2012/01/19	R201 2012/11/01	6.55	Call	Bond Future	1,722.0000	1,611.0000	(6.446)	0	0	0
2012/01/19	R201 2012/11/01	6.55	Put	Bond Future	1,109.0000	1,004.0000	(9.468)	0	0	0
2012/01/19	R201 2012/11/01	6.45	Call	Bond Future	1,598.0000	1,485.0000	(7.071)	0	0	0
2012/01/19	R201 2012/11/01	6.45	Put	Bond Future	1,186.0000	1,079.0000	(9.022)	0	0	0
2012/01/19	R202 2012/02/02			Bond Future	186.8397	186.8548	0.008	0.0000	0.0000	36,743
2012/01/19	R202 2012/02/02	177.00	Call	Bond Future	9,840.0000	9,855.0000	0.152	0	0	0
2012/01/19	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R202 2012/02/02	177.05	Call	Bond Future	9,790.0000	9,805.0000	0.153	0	0	0
2012/01/19	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R202 2012/02/02	176.95	Call	Bond Future	9,890.0000	9,905.0000	0.152	0	0	0
2012/01/19	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R203 2012/02/02			Bond Future	7.3670	7.3610	(0.081)	0.0000	0.0000	3,569
2012/01/19	R203 2012/02/02	8.75	Call	Bond Future	6,173.0000	6,201.0000	0.454	0	0	0
2012/01/19	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R203 2012/02/02	8.80	Call	Bond Future	6,388.0000	6,416.0000	0.438	0	0	0

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2012/01/19	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R203 2012/02/02	8.70	Call	Bond Future	5,958.0000	5,986.0000	0.470	0	0	0
2012/01/19	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R203 2012/02/02	6.95	Put	Bond Future	2,004.0000	1,948.0000	(2.794)	0	0	0
2012/01/19	R203 2012/02/02	6.95	Call	Bond Future	49.0000	21.0000	(57.143)	0	0	2,640
2012/01/19	R203 2012/02/02	7.20	Put	Bond Future	1,030.0000	929.0000	(9.806)	0	0	0
2012/01/19	R203 2012/02/02	7.20	Call	Bond Future	252.0000	179.0000	(28.968)	0	0	880
2012/01/19	R203 2012/02/02	7.35	Call	Bond Future	521.0000	437.0000	(16.123)	0	0	0
2012/01/19	R203 2012/02/02	7.35	Put	Bond Future	600.0000	488.0000	(18.667)	0	0	880
2012/01/19	R203 2012/02/02	7.95	Call	Bond Future	2,676.0000	2,692.0000	0.598	0	0	0
2012/01/19	R203 2012/02/02	7.95	Put	Bond Future	17.0000	5.0000	(70.588)	0	0	2,640
2012/01/19	R203 2012/05/03			Bond Future	7.4600	7.4550	(0.067)	0.0000	0.0000	259
2012/01/19	R203 2012/05/03	8.75	Call	Bond Future	5,719.0000	5,642.0000	(1.346)	0	0	0
2012/01/19	R203 2012/05/03	8.75	Put	Bond Future	180.0000	81.0000	(55.000)	0	0	0
2012/01/19	R203 2012/05/03	8.80	Call	Bond Future	5,907.0000	5,838.0000	(1.168)	0	0	0
2012/01/19	R203 2012/05/03	8.80	Put	Bond Future	161.0000	70.0000	(56.522)	0	0	0
2012/01/19	R203 2012/05/03	8.70	Call	Bond Future	5,532.0000	5,446.0000	(1.555)	0	0	0
2012/01/19	R203 2012/05/03	8.70	Put	Bond Future	201.0000	93.0000	(53.731)	0	0	0
2012/01/19	R203 2012/05/03	7.00	Put	Bond Future	0.0000	2,566.0000	100.000	0	0	0
2012/01/19	R203 2012/05/03	7.00	Call	Bond Future	0.0000	520.0000	100.000	0	0	4,200
2012/01/19	R203 2012/05/03	7.15	Put	Bond Future	0.0000	2,096.0000	100.000	0	0	0
2012/01/19	R203 2012/05/03	7.15	Call	Bond Future	0.0000	730.0000	100.000	0	0	1,400
2012/01/19	R203 2012/05/03	7.45	Call	Bond Future	0.0000	1,302.0000	100.000	0	0	0
2012/01/19	R203 2012/05/03	7.45	Put	Bond Future	0.0000	1,324.0000	100.000	0	0	1,400
2012/01/19	R203 2012/05/03	7.80	Call	Bond Future	0.0000	2,233.0000	100.000	0	0	0
2012/01/19	R203 2012/05/03	7.80	Put	Bond Future	0.0000	714.0000	100.000	0	0	4,200
2012/01/19	R203 2012/08/02			Bond Future	7.5340	7.5280	(0.080)	0.0000	0.0000	0
2012/01/19	R203 2012/08/02	8.50	Call	Bond Future	4,887.0000	4,788.0000	(2.026)	0	0	0
2012/01/19	R203 2012/08/02	8.50	Put	Bond Future	878.0000	754.0000	(14.123)	0	0	0
2012/01/19	R203 2012/08/02	8.55	Call	Bond Future	5,038.0000	4,942.0000	(1.906)	0	0	0
2012/01/19	R203 2012/08/02	8.55	Put	Bond Future	827.0000	705.0000	(14.752)	0	0	0
2012/01/19	R203 2012/08/02	8.45	Call	Bond Future	4,732.0000	4,629.0000	(2.177)	0	0	0
2012/01/19	R203 2012/08/02	8.45	Put	Bond Future	926.0000	797.0000	(13.931)	0	0	0
2012/01/19	R203 2012/11/01			Bond Future	7.6100	7.6050	(0.066)	0.0000	0.0000	0
2012/01/19	R203 2012/11/01	7.75	Call	Bond Future	2,947.0000	2,847.0000	(3.393)	0	0	0

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2012/01/19	R203 2012/11/01	7.75	Put	Bond Future	2,380.0000	2,260.0000	(5.042)	0	0	0
2012/01/19	R203 2012/11/01	7.80	Call	Bond Future	3,063.0000	2,965.0000	(3.199)	0	0	0
2012/01/19	R203 2012/11/01	7.80	Put	Bond Future	2,295.0000	2,176.0000	(5.185)	0	0	0
2012/01/19	R203 2012/11/01	7.70	Call	Bond Future	2,837.0000	2,732.0000	(3.701)	0	0	0
2012/01/19	R203 2012/11/01	7.70	Put	Bond Future	2,472.0000	2,347.0000	(5.057)	0	0	0
2012/01/19	R204 2012/02/02			Bond Future	7.6560	7.6350	(0.274)	0.0000	0.0000	3,526
2012/01/19	R204 2012/02/02	9.00	Call	Bond Future	6,856.0000	6,968.0000	1.634	0	0	0
2012/01/19	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R204 2012/02/02	9.05	Call	Bond Future	7,099.0000	7,211.0000	1.578	0	0	0
2012/01/19	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R204 2012/02/02	8.95	Call	Bond Future	6,611.0000	6,723.0000	1.694	0	0	0
2012/01/19	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R204 2012/02/02	7.25	Put	Bond Future	2,267.0000	2,122.0000	(6.396)	0	0	0
2012/01/19	R204 2012/02/02	7.25	Call	Bond Future	76.0000	42.0000	(44.737)	0	0	540
2012/01/19	R204 2012/02/02	8.00	Call	Bond Future	1,939.0000	1,983.0000	2.269	0	0	0
2012/01/19	R204 2012/02/02	8.00	Put	Bond Future	127.0000	59.0000	(53.543)	0	0	540
2012/01/19	R204 2012/02/02	7.50	Call	Bond Future	338.0000	272.0000	(19.527)	0	0	0
2012/01/19	R204 2012/02/02	7.50	Put	Bond Future	1,173.0000	995.0000	(15.175)	0	0	0
2012/01/19	R204 2012/05/03			Bond Future	7.7490	7.7280	(0.271)	0.0000	0.0000	0
2012/01/19	R204 2012/05/03	8.75	Call	Bond Future	5,444.0000	5,342.0000	(1.874)	0	0	0
2012/01/19	R204 2012/05/03	8.75	Put	Bond Future	452.0000	242.0000	(46.460)	0	0	0
2012/01/19	R204 2012/05/03	8.80	Call	Bond Future	5,645.0000	5,555.0000	(1.594)	0	0	0
2012/01/19	R204 2012/05/03	8.80	Put	Bond Future	412.0000	214.0000	(48.058)	0	0	0
2012/01/19	R204 2012/05/03	8.70	Call	Bond Future	5,241.0000	5,127.0000	(2.175)	0	0	0
2012/01/19	R204 2012/05/03	8.70	Put	Bond Future	491.0000	269.0000	(45.214)	0	0	0
2012/01/19	R204 2012/08/02			Bond Future	7.8280	7.8050	(0.294)	0.0000	0.0000	0
2012/01/19	R204 2012/08/02	8.50	Call	Bond Future	4,653.0000	4,632.0000	(0.451)	0	0	0
2012/01/19	R204 2012/08/02	8.50	Put	Bond Future	1,380.0000	1,245.0000	(9.783)	0	0	0
2012/01/19	R204 2012/08/02	8.55	Call	Bond Future	4,822.0000	4,805.0000	(0.353)	0	0	0
2012/01/19	R204 2012/08/02	8.55	Put	Bond Future	1,311.0000	1,180.0000	(9.992)	0	0	0
2012/01/19	R204 2012/08/02	8.45	Call	Bond Future	4,485.0000	4,461.0000	(0.535)	0	0	0
2012/01/19	R204 2012/08/02	8.45	Put	Bond Future	1,451.0000	1,313.0000	(9.511)	0	0	0
2012/01/19	R204 2012/11/01			Bond Future	7.9050	7.8820	(0.291)	0.0000	0.0000	0
2012/01/19	R204 2012/11/01	8.00	Call	Bond Future	3,491.0000	3,399.0000	(2.635)	0	0	0

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2012/01/19	R204 2012/11/01	8.00	Put	Bond Future	3,037.0000	2,834.0000	(6.684)	0	0	0
2012/01/19	R204 2012/11/01	8.05	Call	Bond Future	3,625.0000	3,535.0000	(2.483)	0	0	0
2012/01/19	R204 2012/11/01	8.05	Put	Bond Future	2,933.0000	2,732.0000	(6.853)	0	0	0
2012/01/19	R204 2012/11/01	7.95	Call	Bond Future	3,365.0000	3,271.0000	(2.793)	0	0	0
2012/01/19	R204 2012/11/01	7.95	Put	Bond Future	3,149.0000	2,945.0000	(6.478)	0	0	0
2012/01/19	R206 2012/02/02			Bond Future	6.0110	6.0250	0.233	0.0000	0.0000	300
2012/01/19	R206 2012/02/02	8.00	Call	Bond Future	3,567.0000	3,542.0000	(0.701)	0	0	0
2012/01/19	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R206 2012/02/02	8.05	Call	Bond Future	3,655.0000	3,629.0000	(0.711)	0	0	0
2012/01/19	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R206 2012/02/02	7.95	Call	Bond Future	3,480.0000	3,454.0000	(0.747)	0	0	0
2012/01/19	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R206 2012/05/03			Bond Future	6.0590	6.0780	0.314	0.0000	0.0000	0
2012/01/19	R206 2012/05/03	7.50	Call	Bond Future	2,292.0000	2,254.0000	(1.658)	0	0	0
2012/01/19	R206 2012/05/03	7.50	Put	Bond Future	11.0000	3.0000	(72.727)	0	0	0
2012/01/19	R206 2012/05/03	7.55	Call	Bond Future	2,368.0000	2,331.0000	(1.563)	0	0	0
2012/01/19	R206 2012/05/03	7.55	Put	Bond Future	9.0000	3.0000	(66.667)	0	0	0
2012/01/19	R206 2012/05/03	7.45	Call	Bond Future	2,216.0000	2,177.0000	(1.760)	0	0	0
2012/01/19	R206 2012/05/03	7.45	Put	Bond Future	13.0000	4.0000	(69.231)	0	0	0
2012/01/19	R206 2012/08/02			Bond Future	6.0390	6.0610	0.364	0.0000	0.0000	0
2012/01/19	R206 2012/08/02	7.25	Call	Bond Future	1,799.0000	1,744.0000	(3.057)	0	0	0
2012/01/19	R206 2012/08/02	7.25	Put	Bond Future	150.0000	126.0000	(16.000)	0	0	0
2012/01/19	R206 2012/08/02	7.30	Call	Bond Future	1,856.0000	1,801.0000	(2.963)	0	0	0
2012/01/19	R206 2012/08/02	7.30	Put	Bond Future	140.0000	115.0000	(17.857)	0	0	0
2012/01/19	R206 2012/08/02	7.20	Call	Bond Future	1,744.0000	1,687.0000	(3.268)	0	0	0
2012/01/19	R206 2012/08/02	7.20	Put	Bond Future	163.0000	136.0000	(16.564)	0	0	0
2012/01/19	R206 2012/11/01			Bond Future	5.9650	5.9960	0.520	0.0000	0.0000	0
2012/01/19	R206 2012/11/01	6.00	Call	Bond Future	831.0000	760.0000	(8.544)	0	0	0
2012/01/19	R206 2012/11/01	6.00	Put	Bond Future	791.0000	755.0000	(4.551)	0	0	0
2012/01/19	R206 2012/11/01	6.05	Call	Bond Future	863.0000	792.0000	(8.227)	0	0	0
2012/01/19	R206 2012/11/01	6.05	Put	Bond Future	765.0000	730.0000	(4.575)	0	0	0
2012/01/19	R206 2012/11/01	5.95	Call	Bond Future	800.0000	731.0000	(8.625)	0	0	0
2012/01/19	R206 2012/11/01	5.95	Put	Bond Future	817.0000	784.0000	(4.039)	0	0	0

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2012/01/19	R207 2012/02/02			Bond Future	7.8960	7.8700	(0.329)	0.0000	0.0000	43,515
2012/01/19	R207 2012/02/02	9.00	Call	Bond Future	6,021.0000	6,168.0000	2.441	0	0	0
2012/01/19	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R207 2012/02/02	9.05	Call	Bond Future	6,282.0000	6,430.0000	2.356	0	0	0
2012/01/19	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R207 2012/02/02	8.95	Call	Bond Future	5,759.0000	5,906.0000	2.553	0	0	0
2012/01/19	R207 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/19	R207 2012/02/02	7.35	Put	Bond Future	3,180.0000	3,022.0000	(4.969)	0	0	0
2012/01/19	R207 2012/02/02	7.35	Call	Bond Future	16.0000	6.0000	(62.500)	0	0	1,920
2012/01/19	R207 2012/02/02	7.65	Put	Bond Future	1,590.0000	1,390.0000	(12.579)	0	0	0
2012/01/19	R207 2012/02/02	7.65	Call	Bond Future	180.0000	128.0000	(28.889)	0	0	640
2012/01/19	R207 2012/02/02	7.85	Call	Bond Future	539.0000	489.0000	(9.276)	0	0	0
2012/01/19	R207 2012/02/02	7.85	Put	Bond Future	801.0000	603.0000	(24.719)	0	0	640
2012/01/19	R207 2012/02/02	8.50	Call	Bond Future	3,369.0000	3,505.0000	4.037	0	0	0
2012/01/19	R207 2012/02/02	8.50	Put	Bond Future	15.0000	3.0000	(80.000)	0	0	1,920
2012/01/19	R207 2012/05/03			Bond Future	7.9900	7.9630	(0.338)	0.0000	0.0000	110
2012/01/19	R207 2012/05/03	8.75	Call	Bond Future	4,820.0000	4,668.0000	(3.154)	0	0	0
2012/01/19	R207 2012/05/03	8.75	Put	Bond Future	741.0000	440.0000	(40.621)	0	0	0
2012/01/19	R207 2012/05/03	8.80	Call	Bond Future	5,025.0000	4,886.0000	(2.766)	0	0	0
2012/01/19	R207 2012/05/03	8.80	Put	Bond Future	685.0000	397.0000	(42.044)	0	0	0
2012/01/19	R207 2012/05/03	8.70	Call	Bond Future	4,618.0000	4,452.0000	(3.595)	0	0	0
2012/01/19	R207 2012/05/03	8.70	Put	Bond Future	801.0000	486.0000	(39.326)	0	0	0
2012/01/19	R207 2012/05/03	7.45	Put	Bond Future	0.0000	3,559.0000	100.000	0	0	0
2012/01/19	R207 2012/05/03	7.45	Call	Bond Future	0.0000	671.0000	100.000	0	0	2,400
2012/01/19	R207 2012/05/03	7.65	Put	Bond Future	0.0000	2,769.0000	100.000	0	0	0
2012/01/19	R207 2012/05/03	7.65	Call	Bond Future	0.0000	1,020.0000	100.000	0	0	800
2012/01/19	R207 2012/05/03	8.00	Call	Bond Future	0.0000	1,880.0000	100.000	0	0	0
2012/01/19	R207 2012/05/03	8.00	Put	Bond Future	0.0000	1,676.0000	100.000	0	0	800
2012/01/19	R207 2012/05/03	8.30	Call	Bond Future	0.0000	2,864.0000	100.000	0	0	0
2012/01/19	R207 2012/05/03	8.30	Put	Bond Future	0.0000	1,024.0000	100.000	0	0	2,400
2012/01/19	R207 2012/08/02			Bond Future	8.0710	8.0430	(0.347)	0.0000	0.0000	0
2012/01/19	R207 2012/08/02	8.75	Call	Bond Future	5,056.0000	5,063.0000	0.138	0	0	0
2012/01/19	R207 2012/08/02	8.75	Put	Bond Future	1,504.0000	1,361.0000	(9.508)	0	0	0
2012/01/19	R207 2012/08/02	8.80	Call	Bond Future	5,238.0000	5,248.0000	0.191	0	0	0
2012/01/19	R207 2012/08/02	8.80	Put	Bond Future	1,431.0000	1,291.0000	(9.783)	0	0	0

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2012/01/19	R207 2012/08/02	8.70	Call	Bond Future	4,877.0000	4,880.0000	0.062	0	0	0
2012/01/19	R207 2012/08/02	8.70	Put	Bond Future	1,581.0000	1,434.0000	(9.298)	0	0	0
2012/01/19	R207 2012/11/01			Bond Future	8.1460	8.1180	(0.344)	0.0000	0.0000	0
2012/01/19	R207 2012/11/01	8.25	Call	Bond Future	3,811.0000	3,775.0000	(0.945)	0	0	0
2012/01/19	R207 2012/11/01	8.25	Put	Bond Future	3,272.0000	3,090.0000	(5.562)	0	0	0
2012/01/19	R207 2012/11/01	8.30	Call	Bond Future	3,955.0000	3,920.0000	(0.885)	0	0	0
2012/01/19	R207 2012/11/01	8.30	Put	Bond Future	3,158.0000	2,977.0000	(5.731)	0	0	0
2012/01/19	R207 2012/11/01	8.20	Call	Bond Future	3,674.0000	3,636.0000	(1.034)	0	0	0
2012/01/19	R207 2012/11/01	8.20	Put	Bond Future	3,394.0000	3,210.0000	(5.421)	0	0	0
2012/01/19	R208 2012/02/02			Bond Future	7.9450	7.9190	(0.327)	0.0000	0.0000	14,050
2012/01/19	R208 2012/02/02	9.00	Call	Bond Future	6,161.0000	6,319.0000	2.565	0	0	0
2012/01/19	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R208 2012/02/02	9.05	Call	Bond Future	6,439.0000	6,598.0000	2.469	0	0	0
2012/01/19	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R208 2012/02/02	8.95	Call	Bond Future	5,881.0000	6,039.0000	2.687	0	0	0
2012/01/19	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R208 2012/02/02	7.45	Put	Bond Future	3,105.0000	2,933.0000	(5.539)	0	0	0
2012/01/19	R208 2012/02/02	7.45	Call	Bond Future	22.0000	9.0000	(59.091)	0	0	2,880
2012/01/19	R208 2012/02/02	7.70	Put	Bond Future	1,684.0000	1,476.0000	(12.352)	0	0	0
2012/01/19	R208 2012/02/02	7.70	Call	Bond Future	174.0000	125.0000	(28.161)	0	0	960
2012/01/19	R208 2012/02/02	7.90	Call	Bond Future	553.0000	507.0000	(8.318)	0	0	0
2012/01/19	R208 2012/02/02	7.90	Put	Bond Future	828.0000	623.0000	(24.758)	0	0	960
2012/01/19	R208 2012/02/02	8.55	Call	Bond Future	3,611.0000	3,760.0000	4.126	0	0	0
2012/01/19	R208 2012/02/02	8.55	Put	Bond Future	12.0000	2.0000	(83.333)	0	0	2,880
2012/01/19	R208 2012/05/03			Bond Future	8.0290	8.0020	(0.336)	0.0000	0.0000	3,050
2012/01/19	R208 2012/05/03	9.00	Call	Bond Future	6,067.0000	5,991.0000	(1.253)	0	0	0
2012/01/19	R208 2012/05/03	9.00	Put	Bond Future	511.0000	275.0000	(46.184)	0	0	0
2012/01/19	R208 2012/05/03	9.05	Call	Bond Future	6,295.0000	6,233.0000	(0.985)	0	0	0
2012/01/19	R208 2012/05/03	9.05	Put	Bond Future	465.0000	242.0000	(47.957)	0	0	0
2012/01/19	R208 2012/05/03	8.95	Call	Bond Future	5,837.0000	5,747.0000	(1.542)	0	0	0
2012/01/19	R208 2012/05/03	8.95	Put	Bond Future	557.0000	306.0000	(45.063)	0	0	0
2012/01/19	R208 2012/05/03	7.50	Put	Bond Future	0.0000	3,749.0000	100.000	0	0	0
2012/01/19	R208 2012/05/03	7.50	Call	Bond Future	0.0000	693.0000	100.000	0	0	3,000
2012/01/19	R208 2012/05/03	7.70	Put	Bond Future	0.0000	2,891.0000	100.000	0	0	0

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2012/01/19	R208 2012/05/03	7.70	Call	Bond Future	0.0000	1,068.0000	100.000	0	0	1,000
2012/01/19	R208 2012/05/03	8.05	Call	Bond Future	0.0000	2,001.0000	100.000	0	0	0
2012/01/19	R208 2012/05/03	8.05	Put	Bond Future	0.0000	1,715.0000	100.000	0	0	1,000
2012/01/19	R208 2012/05/03	8.35	Call	Bond Future	0.0000	3,073.0000	100.000	0	0	0
2012/01/19	R208 2012/05/03	8.35	Put	Bond Future	0.0000	1,027.0000	100.000	0	0	3,000
2012/01/19	R208 2012/08/02			Bond Future	8.1010	8.0730	(0.346)	0.0000	0.0000	0
2012/01/19	R208 2012/08/02	8.75	Call	Bond Future	5,345.0000	5,370.0000	0.468	0	0	0
2012/01/19	R208 2012/08/02	8.75	Put	Bond Future	1,671.0000	1,533.0000	(8.259)	0	0	0
2012/01/19	R208 2012/08/02	8.80	Call	Bond Future	5,539.0000	5,568.0000	0.524	0	0	0
2012/01/19	R208 2012/08/02	8.80	Put	Bond Future	1,589.0000	1,456.0000	(8.370)	0	0	0
2012/01/19	R208 2012/08/02	8.70	Call	Bond Future	5,152.0000	5,174.0000	0.427	0	0	0
2012/01/19	R208 2012/08/02	8.70	Put	Bond Future	1,754.0000	1,613.0000	(8.039)	0	0	0
2012/01/19	R208 2012/11/01			Bond Future	8.1710	8.1430	(0.343)	0.0000	0.0000	0
2012/01/19	R208 2012/11/01	8.25	Call	Bond Future	3,881.0000	3,880.0000	(0.026)	0	0	0
2012/01/19	R208 2012/11/01	8.25	Put	Bond Future	3,435.0000	3,275.0000	(4.658)	0	0	0
2012/01/19	R208 2012/11/01	8.30	Call	Bond Future	4,038.0000	4,039.0000	0.025	0	0	0
2012/01/19	R208 2012/11/01	8.30	Put	Bond Future	3,311.0000	3,153.0000	(4.772)	0	0	0
2012/01/19	R208 2012/11/01	8.20	Call	Bond Future	3,735.0000	3,732.0000	(0.080)	0	0	0
2012/01/19	R208 2012/11/01	8.20	Put	Bond Future	3,571.0000	3,409.0000	(4.537)	0	0	0
2012/01/19	R209 2012/02/02			Bond Future	8.8180	8.7710	(0.533)	0.0000	0.0000	2,895
2012/01/19	R209 2012/02/02	9.00	Call	Bond Future	1,970.0000	2,119.0000	7.563	0	0	0
2012/01/19	R209 2012/02/02	9.00	Put	Bond Future	558.0000	335.0000	(39.964)	0	0	0
2012/01/19	R209 2012/02/02	9.05	Call	Bond Future	2,242.0000	2,419.0000	7.895	0	0	0
2012/01/19	R209 2012/02/02	9.05	Put	Bond Future	450.0000	255.0000	(43.333)	0	0	0
2012/01/19	R209 2012/02/02	8.95	Call	Bond Future	1,715.0000	1,835.0000	6.997	0	0	0
2012/01/19	R209 2012/02/02	8.95	Put	Bond Future	687.0000	435.0000	(36.681)	0	0	0
2012/01/19	R209 2012/05/03			Bond Future	8.8900	8.8430	(0.529)	0.0000	0.0000	0
2012/01/19	R209 2012/05/03	9.00	Call	Bond Future	3,598.0000	3,278.0000	(8.894)	0	0	0
2012/01/19	R209 2012/05/03	9.00	Put	Bond Future	2,751.0000	2,064.0000	(24.973)	0	0	0
2012/01/19	R209 2012/05/03	9.05	Call	Bond Future	3,808.0000	3,500.0000	(8.088)	0	0	0
2012/01/19	R209 2012/05/03	9.05	Put	Bond Future	2,581.0000	1,907.0000	(26.114)	0	0	0
2012/01/19	R209 2012/05/03	8.95	Call	Bond Future	3,396.0000	3,063.0000	(9.806)	0	0	0
2012/01/19	R209 2012/05/03	8.95	Put	Bond Future	2,932.0000	2,233.0000	(23.840)	0	0	0
2012/01/19	R209 2012/08/02			Bond Future	8.9540	8.9050	(0.547)	0.0000	0.0000	0

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2012/01/19	R209 2012/08/02	9.25	Call	Bond Future	5,614.0000	5,659.0000	0.802	0	0	0
2012/01/19	R209 2012/08/02	9.25	Put	Bond Future	3,397.0000	3,064.0000	(9.803)	0	0	0
2012/01/19	R209 2012/08/02	9.30	Call	Bond Future	5,833.0000	5,884.0000	0.874	0	0	0
2012/01/19	R209 2012/08/02	9.30	Put	Bond Future	3,252.0000	2,925.0000	(10.055)	0	0	0
2012/01/19	R209 2012/08/02	9.20	Call	Bond Future	5,399.0000	5,437.0000	0.704	0	0	0
2012/01/19	R209 2012/08/02	9.20	Put	Bond Future	3,549.0000	3,209.0000	(9.580)	0	0	0
2012/01/19	R209 2012/11/01			Bond Future	9.0170	8.9670	(0.555)	0.0000	0.0000	0
2012/01/19	R209 2012/11/01	9.00	Call	Bond Future	5,033.0000	5,210.0000	3.517	0	0	0
2012/01/19	R209 2012/11/01	9.00	Put	Bond Future	5,162.0000	4,958.0000	(3.952)	0	0	0
2012/01/19	R209 2012/11/01	9.05	Call	Bond Future	5,220.0000	5,412.0000	3.678	0	0	0
2012/01/19	R209 2012/11/01	9.05	Put	Bond Future	4,970.0000	4,782.0000	(3.783)	0	0	0
2012/01/19	R209 2012/11/01	8.95	Call	Bond Future	4,850.0000	5,022.0000	3.546	0	0	0
2012/01/19	R209 2012/11/01	8.95	Put	Bond Future	5,361.0000	5,152.0000	(3.899)	0	0	0
2012/01/19	R210 2012/02/02			Bond Future	140.1563	139.4344	(0.515)	0.0000	0.0000	755
2012/01/19	R210 2012/02/02	131.00	Call	Bond Future	9,156.0000	8,434.0000	(7.886)	0	0	0
2012/01/19	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R210 2012/02/02	131.05	Call	Bond Future	9,106.0000	8,384.0000	(7.929)	0	0	0
2012/01/19	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R210 2012/02/02	130.95	Call	Bond Future	9,206.0000	8,484.0000	(7.843)	0	0	0
2012/01/19	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R211 2012/02/02			Bond Future	116.6198	116.6249	0.004	0.0000	0.0000	480
2012/01/19	R211 2012/02/02	110.50	Call	Bond Future	6,120.0000	6,125.0000	0.082	0	0	0
2012/01/19	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R211 2012/02/02	110.55	Call	Bond Future	6,070.0000	6,075.0000	0.082	0	0	0
2012/01/19	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R211 2012/02/02	110.45	Call	Bond Future	6,170.0000	6,175.0000	0.081	0	0	0
2012/01/19	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R212 2012/02/02			Bond Future	113.8104	113.7193	(0.080)	0.0000	0.0000	2,677
2012/01/19	R212 2012/02/02	108.50	Call	Bond Future	5,310.0000	5,219.0000	(1.714)	0	0	0
2012/01/19	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R212 2012/02/02	108.55	Call	Bond Future	5,260.0000	5,169.0000	(1.730)	0	0	0
2012/01/19	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R212 2012/02/02	108.45	Call	Bond Future	5,360.0000	5,269.0000	(1.698)	0	0	0



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2012/01/19	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/19	R213 2012/02/02			Bond Future	8.7990	8.7480	(0.580)	0.0000	0.0000	487
2012/01/19	R213 2012/02/02	9.00	Call	Bond Future	2,110.0000	2,297.0000	8.863	0	0	0
2012/01/19	R213 2012/02/02	9.00	Put	Bond Future	522.0000	299.0000	(42.720)	0	0	0
2012/01/19	R213 2012/02/02	9.05	Call	Bond Future	2,394.0000	2,611.0000	9.064	0	0	0
2012/01/19	R213 2012/02/02	9.05	Put	Bond Future	418.0000	225.0000	(46.172)	0	0	0
2012/01/19	R213 2012/02/02	8.95	Call	Bond Future	1,842.0000	1,998.0000	8.469	0	0	0
2012/01/19	R213 2012/02/02	8.95	Put	Bond Future	645.0000	391.0000	(39.380)	0	0	0
2012/01/19	R213 2012/05/03			Bond Future	8.8770	8.8250	(0.586)	0.0000	0.0000	0
2012/01/19	R213 2012/05/03	9.25	Call	Bond Future	4,849.0000	4,628.0000	(4.558)	0	0	0
2012/01/19	R213 2012/05/03	9.25	Put	Bond Future	1,981.0000	1,348.0000	(31.954)	0	0	0
2012/01/19	R213 2012/05/03	9.30	Call	Bond Future	5,091.0000	4,889.0000	(3.968)	0	0	0
2012/01/19	R213 2012/05/03	9.30	Put	Bond Future	1,850.0000	1,236.0000	(33.189)	0	0	0
2012/01/19	R213 2012/05/03	9.20	Call	Bond Future	4,612.0000	4,372.0000	(5.204)	0	0	0
2012/01/19	R213 2012/05/03	9.20	Put	Bond Future	2,120.0000	1,468.0000	(30.755)	0	0	0
2012/01/19	R213 2012/08/02			Bond Future	8.9450	8.8910	(0.604)	0.0000	0.0000	0
2012/01/19	R213 2012/08/02	9.25	Call	Bond Future	5,759.0000	5,819.0000	1.042	0	0	0
2012/01/19	R213 2012/08/02	9.25	Put	Bond Future	3,434.0000	3,072.0000	(10.542)	0	0	0
2012/01/19	R213 2012/08/02	9.30	Call	Bond Future	5,984.0000	6,051.0000	1.120	0	0	0
2012/01/19	R213 2012/08/02	9.30	Put	Bond Future	3,287.0000	2,932.0000	(10.800)	0	0	0
2012/01/19	R213 2012/08/02	9.20	Call	Bond Future	5,537.0000	5,589.0000	0.939	0	0	0
2012/01/19	R213 2012/08/02	9.20	Put	Bond Future	3,586.0000	3,216.0000	(10.318)	0	0	0
2012/01/19	R213 2012/11/01			Bond Future	9.0150	8.9600	(0.610)	0.0000	0.0000	0
2012/01/19	R213 2012/11/01	9.00	Call	Bond Future	5,129.0000	5,317.0000	3.665	0	0	0
2012/01/19	R213 2012/11/01	9.00	Put	Bond Future	5,244.0000	5,008.0000	(4.500)	0	0	0
2012/01/19	R213 2012/11/01	9.05	Call	Bond Future	5,319.0000	5,523.0000	3.835	0	0	0
2012/01/19	R213 2012/11/01	9.05	Put	Bond Future	5,051.0000	4,831.0000	(4.356)	0	0	0
2012/01/19	R213 2012/11/01	8.95	Call	Bond Future	4,941.0000	5,125.0000	3.724	0	0	0
2012/01/19	R213 2012/11/01	8.95	Put	Bond Future	5,443.0000	5,202.0000	(4.428)	0	0	0
2012/01/19	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

**Total**

**545309.00**