



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/12/2011

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
2011/12/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	AL7T 2012/02/02			Index Future	415.2920	413.8200	(0.354)	0.0000	0.0000	16
2011/12/06	AL7T 2012/05/03			Index Future	421.3430	419.8410	(0.356)	0.0000	0.0000	0
2011/12/06	ALBI 2012/02/02			Index Future	377.7240	376.6930	(0.273)	0.0000	0.0000	1,042
2011/12/06	ALBI 2012/05/03			Index Future	383.2280	382.1740	(0.275)	0.0000	0.0000	0
2011/12/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	CAAK 2011/12/19			Can-Do Future	0.1306	0.1679	28.560	0.0000	0.0000	12,659
2011/12/06	CAAL 2011/12/19			Can-Do Future	0.0862	0.1092	26.682	0.0000	0.0000	18,519
2011/12/06	CAAM 2011/12/19			Can-Do Future	0.1640	0.1120	(31.707)	0.0000	0.0000	12,423
2011/12/06	CAAN 2012/03/30			Can-Do Future	0.3455	0.3773	9.204	0.0000	0.0000	100,000
2011/12/06	CAAO 2012/03/30			Can-Do Future	0.1342	0.1132	(15.648)	0.0000	0.0000	100,000
2011/12/06	CAAP 2011/12/19			Can-Do Future	0.1937	0.1388	(28.343)	0.0000	0.0000	12,346
2011/12/06	CAAR 2011/12/19			Can-Do Future	0.1054	0.1410	33.776	0.0000	0.0000	18,750
2011/12/06	CAAS 2012/01/31			Can-Do Future	0.0875	0.1019	16.457	0.0000	0.0000	12,500
2011/12/06	CAAT 2012/02/29			Can-Do Future	0.0789	0.0886	12.294	0.0000	0.0000	12,500
2011/12/06	CAAU 2012/01/31			Can-Do Future	0.0809	0.0638	(21.137)	0.0000	0.0000	19,481
2011/12/06	CAAV 2012/02/29			Can-Do Future	0.1052	0.0889	(15.494)	0.0000	0.0000	12,987
2011/12/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/06	GOVI 2012/02/02			GOVI	378.9130	377.9110	(0.264)	0.0000	0.0000	157
2011/12/06	GOVI 2012/02/02	369.00	Call	GOVI	99,130.0000	89,110.0000	(10.108)	0	0	0
2011/12/06	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/06	GOVI 2012/02/02	369.01	Call	GOVI	99,030.0000	89,010.0000	(10.118)	0	0	0
2011/12/06	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/06	GOVI 2012/02/02	368.99	Call	GOVI	99,230.0000	89,210.0000	(10.098)	0	0	0
2011/12/06	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/06	GOVI 2012/05/03			GOVI	384.4340	383.4100	(0.266)	0.0000	0.0000	0
2011/12/06	GOVI 2012/05/03	382.00	Call	GOVI	24,340.0000	14,100.0000	(42.071)	0	0	0
2011/12/06	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/06	GOVI 2012/05/03	382.01	Call	GOVI	24,240.0000	14,000.0000	(42.244)	0	0	0
2011/12/06	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/06	GOVI 2012/05/03	381.99	Call	GOVI	24,440.0000	14,200.0000	(41.899)	0	0	0
2011/12/06	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/06	IGOV 2012/02/02			Index Future	166.1870	166.4480	0.157	0.0000	0.0000	507
2011/12/06	IGOV 2012/05/03			Index Future	168.6080	168.8700	0.155	0.0000	0.0000	0
2011/12/06	ILBI 2012/02/02			Index Future	445.9030	445.9030	0.000	0.0000	0.0000	88
2011/12/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/12/06	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	5,541
2011/12/06	JBAF 2012/01/18			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	101
2011/12/06	JBAF 2012/02/15			Jibar Tradeable Future	5.5000	5.5100	0.182	0.0000	0.0000	0
2011/12/06	JBAF 2012/03/20			Jibar Tradeable Future	5.4700	5.4800	0.183	0.0000	0.0000	2,390
2011/12/06	JBAF 2012/04/18			Jibar Tradeable Future	5.4500	5.4600	0.183	0.0000	0.0000	0
2011/12/06	JBAF 2012/05/16			Jibar Tradeable Future	5.4400	5.4500	0.184	0.0000	0.0000	0
2011/12/06	JBAF 2012/06/20			Jibar Tradeable Future	5.4500	5.4600	0.183	0.0000	0.0000	2,890
2011/12/06	JBAF 2012/09/19			Jibar Tradeable Future	5.4900	5.5200	0.546	0.0000	0.0000	44,760
2011/12/06	JBAF 2012/12/19			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	990
2011/12/06	JBAF 2013/03/20			Jibar Tradeable Future	5.8800	5.9000	0.340	0.0000	0.0000	790
2011/12/06	JBAF 2013/06/19			Jibar Tradeable Future	6.1400	6.1600	0.326	0.0000	0.0000	1,250
2011/12/06	JBAF 2013/09/18			Jibar Tradeable Future	6.4100	6.4200	0.156	0.0000	0.0000	2,100
2011/12/06	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/06	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/06	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/06	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/06	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/06	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/06	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/06	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/06	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/06	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/06	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/06	OTH1 2012/02/02			Index Future	370.9440	369.7750	(0.315)	0.0000	0.0000	0
2011/12/06	R157 2012/02/02			Bond Future	6.7240	6.7540	0.446	0.0000	0.0000	12,586
2011/12/06	R157 2012/02/02	8.50	Call	Bond Future	6,127.0000	6,020.0000	(1.746)	0	0	0
2011/12/06	R157 2012/02/02	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/06	R157 2012/02/02	8.55	Call	Bond Future	6,293.0000	6,187.0000	(1.684)	0	0	0
2011/12/06	R157 2012/02/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/06	R157 2012/02/02	8.45	Call	Bond Future	5,960.0000	5,854.0000	(1.779)	0	0	0
2011/12/06	R157 2012/02/02	8.45	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/12/06	R157 2012/02/02	6.55	Call	Bond Future	553.0000	506.0000	(8.499)	0	0	0
2011/12/06	R157 2012/02/02	6.55	Put	Bond Future	1,175.0000	1,235.0000	5.106	0	0	0
2011/12/06	R157 2012/02/02	6.00	Put	Bond Future	2,711.0000	2,804.0000	3.430	0	0	0
2011/12/06	R157 2012/02/02	6.00	Call	Bond Future	95.0000	82.0000	(13.684)	0	0	130
2011/12/06	R157 2012/02/02	7.05	Call	Bond Future	1,542.0000	1,460.0000	(5.318)	0	0	0
2011/12/06	R157 2012/02/02	7.05	Put	Bond Future	387.0000	412.0000	6.460	0	0	130
2011/12/06	R157 2012/02/02	6.25	Put	Bond Future	1,938.0000	2,019.0000	4.180	0	0	0
2011/12/06	R157 2012/02/02	6.25	Call	Bond Future	234.0000	208.0000	(11.111)	0	0	3,960
2011/12/06	R157 2012/02/02	6.45	Put	Bond Future	1,407.0000	1,473.0000	4.691	0	0	0
2011/12/06	R157 2012/02/02	6.45	Call	Bond Future	425.0000	385.0000	(9.412)	0	0	1,320
2011/12/06	R157 2012/02/02	6.65	Call	Bond Future	705.0000	650.0000	(7.801)	0	0	0
2011/12/06	R157 2012/02/02	6.65	Put	Bond Future	969.0000	1,021.0000	5.366	0	0	1,320
2011/12/06	R157 2012/02/02	7.20	Call	Bond Future	1,938.0000	1,849.0000	(4.592)	0	0	0
2011/12/06	R157 2012/02/02	7.20	Put	Bond Future	256.0000	274.0000	7.031	0	0	3,960
2011/12/06	R157 2012/05/03			Bond Future	6.7970	6.8310	0.500	0.0000	0.0000	0
2011/12/06	R157 2012/05/03	8.25	Call	Bond Future	4,870.0000	4,766.0000	(2.136)	0	0	0
2011/12/06	R157 2012/05/03	8.25	Put	Bond Future	174.0000	183.0000	5.172	0	0	0
2011/12/06	R157 2012/05/03	8.30	Call	Bond Future	5,011.0000	4,907.0000	(2.075)	0	0	0
2011/12/06	R157 2012/05/03	8.30	Put	Bond Future	158.0000	167.0000	5.696	0	0	0
2011/12/06	R157 2012/05/03	8.20	Call	Bond Future	4,727.0000	4,624.0000	(2.179)	0	0	0
2011/12/06	R157 2012/05/03	8.20	Put	Bond Future	189.0000	199.0000	5.291	0	0	0
2011/12/06	R157 2012/08/02			Bond Future	6.8670	6.9050	0.553	0.0000	0.0000	0
2011/12/06	R157 2012/08/02	8.00	Call	Bond Future	4,119.0000	4,027.0000	(2.234)	0	0	0
2011/12/06	R157 2012/08/02	8.00	Put	Bond Future	708.0000	733.0000	3.531	0	0	0
2011/12/06	R157 2012/08/02	8.05	Call	Bond Future	4,235.0000	4,143.0000	(2.172)	0	0	0

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2011/12/06	R157 2012/08/02	8.05	Put	Bond Future	677.0000	701.0000	3.545	0	0	0
2011/12/06	R157 2012/08/02	7.95	Call	Bond Future	4,004.0000	3,914.0000	(2.248)	0	0	0
2011/12/06	R157 2012/08/02	7.95	Put	Bond Future	741.0000	768.0000	3.644	0	0	0
2011/12/06	R157 2012/11/01			Bond Future	6.9450	6.9900	0.648	0.0000	0.0000	0
2011/12/06	R157 2012/11/01	7.00	Call	Bond Future	2,212.0000	2,143.0000	(3.119)	0	0	0
2011/12/06	R157 2012/11/01	7.00	Put	Bond Future	2,057.0000	2,115.0000	2.820	0	0	0
2011/12/06	R157 2012/11/01	7.05	Call	Bond Future	2,287.0000	2,217.0000	(3.061)	0	0	0
2011/12/06	R157 2012/11/01	7.05	Put	Bond Future	1,992.0000	2,048.0000	2.811	0	0	0
2011/12/06	R157 2012/11/01	6.95	Call	Bond Future	2,138.0000	2,071.0000	(3.134)	0	0	0
2011/12/06	R157 2012/11/01	6.95	Put	Bond Future	2,124.0000	2,184.0000	2.825	0	0	0
2011/12/06	R186 2012/02/02			Bond Future	8.4170	8.4570	0.475	0.0000	0.0000	24,833
2011/12/06	R186 2012/02/02	9.00	Call	Bond Future	6,309.0000	6,000.0000	(4.898)	0	0	0
2011/12/06	R186 2012/02/02	9.00	Put	Bond Future	988.0000	1,056.0000	6.883	0	0	100
2011/12/06	R186 2012/02/02	9.05	Call	Bond Future	6,651.0000	6,336.0000	(4.736)	0	0	0
2011/12/06	R186 2012/02/02	9.05	Put	Bond Future	890.0000	952.0000	6.966	0	0	0
2011/12/06	R186 2012/02/02	8.95	Call	Bond Future	5,973.0000	5,670.0000	(5.073)	0	0	0
2011/12/06	R186 2012/02/02	8.95	Put	Bond Future	1,095.0000	1,168.0000	6.667	0	0	0
2011/12/06	R186 2012/02/02	7.75	Put	Bond Future	7,266.0000	7,559.0000	4.032	0	0	0
2011/12/06	R186 2012/02/02	7.75	Call	Bond Future	721.0000	637.0000	(11.650)	0	0	6,000
2011/12/06	R186 2012/02/02	6.75	Put	Bond Future	17,400.0000	17,771.0000	2.132	0	0	0
2011/12/06	R186 2012/02/02	6.75	Call	Bond Future	28.0000	22.0000	(21.429)	0	0	6,000
2011/12/06	R186 2012/02/02	8.00	Put	Bond Future	5,344.0000	5,591.0000	4.622	0	0	0
2011/12/06	R186 2012/02/02	8.00	Call	Bond Future	1,312.0000	1,182.0000	(9.909)	0	0	100
2011/12/06	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R186 2012/02/02	13.25	Call	Bond Future	35,170.0000	34,793.0000	(1.072)	0	0	0
2011/12/06	R186 2012/02/02	98.00	Call	Bond Future	106,944.0000	106,568.0000	(0.352)	0	0	0
2011/12/06	R186 2012/02/02	98.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/06	R186 2012/05/03			Bond Future	8.4950	8.5370	0.494	0.0000	0.0000	0
2011/12/06	R186 2012/05/03	9.00	Call	Bond Future	7,429.0000	7,158.0000	(3.648)	0	0	0
2011/12/06	R186 2012/05/03	9.00	Put	Bond Future	2,885.0000	3,002.0000	4.055	0	0	0
2011/12/06	R186 2012/05/03	9.05	Call	Bond Future	7,716.0000	7,440.0000	(3.577)	0	0	0
2011/12/06	R186 2012/05/03	9.05	Put	Bond Future	2,736.0000	2,848.0000	4.094	0	0	0
2011/12/06	R186 2012/05/03	8.95	Call	Bond Future	7,146.0000	6,880.0000	(3.722)	0	0	0
2011/12/06	R186 2012/05/03	8.95	Put	Bond Future	3,040.0000	3,162.0000	4.013	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
2011/12/06	R186 2012/08/02			Bond Future	8.5730	8.6160	0.502	0.0000	0.0000	0
2011/12/06	R186 2012/08/02	8.75	Call	Bond Future	6,647.0000	6,416.0000	(3.475)	0	0	0
2011/12/06	R186 2012/08/02	8.75	Put	Bond Future	5,055.0000	5,213.0000	3.126	0	0	0
2011/12/06	R186 2012/08/02	8.80	Call	Bond Future	6,891.0000	6,655.0000	(3.425)	0	0	0
2011/12/06	R186 2012/08/02	8.80	Put	Bond Future	4,855.0000	5,008.0000	3.151	0	0	0
2011/12/06	R186 2012/08/02	8.70	Call	Bond Future	6,407.0000	6,180.0000	(3.543)	0	0	0
2011/12/06	R186 2012/08/02	8.70	Put	Bond Future	5,261.0000	5,424.0000	3.098	0	0	0
2011/12/06	R186 2012/11/01			Bond Future	8.6500	8.6960	0.532	0.0000	0.0000	0
2011/12/06	R186 2012/11/01	8.75	Call	Bond Future	7,371.0000	7,138.0000	(3.161)	0	0	0
2011/12/06	R186 2012/11/01	8.75	Put	Bond Future	6,484.0000	6,660.0000	2.714	0	0	0
2011/12/06	R186 2012/11/01	8.80	Call	Bond Future	7,602.0000	7,364.0000	(3.131)	0	0	0
2011/12/06	R186 2012/11/01	8.80	Put	Bond Future	6,276.0000	6,447.0000	2.725	0	0	0
2011/12/06	R186 2012/11/01	8.70	Call	Bond Future	7,144.0000	6,914.0000	(3.219)	0	0	0
2011/12/06	R186 2012/11/01	8.70	Put	Bond Future	6,699.0000	6,879.0000	2.687	0	0	0
2011/12/06	R189 2012/02/02			Bond Future	219.0121	219.0084	(0.002)	0.0000	0.0000	0
2011/12/06	R189 2012/02/02	218.00	Call	Bond Future	1,012.0000	1,008.0000	(0.395)	0	0	0
2011/12/06	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R189 2012/02/02	218.05	Call	Bond Future	962.0000	958.0000	(0.416)	0	0	0
2011/12/06	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R189 2012/02/02	217.95	Call	Bond Future	1,062.0000	1,058.0000	(0.377)	0	0	0
2011/12/06	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R197 2012/02/02			Bond Future	245.2965	245.5369	0.098	0.0000	0.0000	965
2011/12/06	R197 2012/02/02	237.00	Call	Bond Future	8,297.0000	8,537.0000	2.893	0	0	0
2011/12/06	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R197 2012/02/02	237.05	Call	Bond Future	8,247.0000	8,487.0000	2.910	0	0	0
2011/12/06	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R197 2012/02/02	236.95	Call	Bond Future	8,347.0000	8,587.0000	2.875	0	0	0
2011/12/06	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R201 2012/02/02			Bond Future	6.2190	6.2500	0.498	0.0000	0.0000	3,124
2011/12/06	R201 2012/02/02	8.25	Call	Bond Future	5,307.0000	5,224.0000	(1.564)	0	0	0
2011/12/06	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R201 2012/02/02	8.30	Call	Bond Future	5,434.0000	5,350.0000	(1.546)	0	0	0
2011/12/06	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/06	R201	2012/02/02	8.20	Call	Bond Future	5,181.0000	5,097.0000	(1.621)	0	0	0
2011/12/06	R201	2012/02/02	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/06	R201	2012/05/03			Bond Future	6.2520	6.2880	0.576	0.0000	0.0000	0
2011/12/06	R201	2012/05/03	7.75	Call	Bond Future	3,743.0000	3,661.0000	(2.191)	0	0	0
2011/12/06	R201	2012/05/03	7.75	Put	Bond Future	119.0000	126.0000	5.882	0	0	0
2011/12/06	R201	2012/05/03	7.80	Call	Bond Future	3,851.0000	3,768.0000	(2.155)	0	0	0
2011/12/06	R201	2012/05/03	7.80	Put	Bond Future	109.0000	115.0000	5.505	0	0	0
2011/12/06	R201	2012/05/03	7.70	Call	Bond Future	3,637.0000	3,555.0000	(2.255)	0	0	0
2011/12/06	R201	2012/05/03	7.70	Put	Bond Future	131.0000	138.0000	5.344	0	0	0
2011/12/06	R201	2012/08/02			Bond Future	6.2770	6.3170	0.637	0.0000	0.0000	0
2011/12/06	R201	2012/08/02	7.50	Call	Bond Future	3,161.0000	3,089.0000	(2.278)	0	0	0
2011/12/06	R201	2012/08/02	7.50	Put	Bond Future	457.0000	475.0000	3.939	0	0	0
2011/12/06	R201	2012/08/02	7.55	Call	Bond Future	3,248.0000	3,175.0000	(2.248)	0	0	0
2011/12/06	R201	2012/08/02	7.55	Put	Bond Future	436.0000	453.0000	3.899	0	0	0
2011/12/06	R201	2012/08/02	7.45	Call	Bond Future	3,074.0000	3,003.0000	(2.310)	0	0	0
2011/12/06	R201	2012/08/02	7.45	Put	Bond Future	479.0000	498.0000	3.967	0	0	0
2011/12/06	R201	2012/11/01			Bond Future	6.2940	6.3430	0.779	0.0000	0.0000	0
2011/12/06	R201	2012/11/01	6.50	Call	Bond Future	1,878.0000	1,822.0000	(2.982)	0	0	0
2011/12/06	R201	2012/11/01	6.50	Put	Bond Future	1,463.0000	1,506.0000	2.939	0	0	0
2011/12/06	R201	2012/11/01	6.55	Call	Bond Future	1,935.0000	1,878.0000	(2.946)	0	0	0
2011/12/06	R201	2012/11/01	6.55	Put	Bond Future	1,419.0000	1,461.0000	2.960	0	0	0
2011/12/06	R201	2012/11/01	6.45	Call	Bond Future	1,822.0000	1,767.0000	(3.019)	0	0	0
2011/12/06	R201	2012/11/01	6.45	Put	Bond Future	1,507.0000	1,551.0000	2.920	0	0	0
2011/12/06	R202	2012/02/02			Bond Future	184.2454	185.1413	0.486	0.0000	0.0000	34,872
2011/12/06	R202	2012/02/02	177.00	Call	Bond Future	7,245.0000	8,141.0000	12.367	0	0	0
2011/12/06	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R202	2012/02/02	177.05	Call	Bond Future	7,195.0000	8,091.0000	12.453	0	0	0
2011/12/06	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R202	2012/02/02	176.95	Call	Bond Future	7,295.0000	8,191.0000	12.282	0	0	0
2011/12/06	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R203	2012/02/02			Bond Future	7.3030	7.3640	0.835	0.0000	0.0000	1,821
2011/12/06	R203	2012/02/02	8.75	Call	Bond Future	6,491.0000	6,212.0000	(4.298)	0	0	0
2011/12/06	R203	2012/02/02	8.75	Put	Bond Future	21.0000	25.0000	19.048	0	0	0

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2011/12/06	R203 2012/02/02	8.80	Call	Bond Future	6,702.0000	6,422.0000	(4.178)	0	0	0
2011/12/06	R203 2012/02/02	8.80	Put	Bond Future	17.0000	20.0000	17.647	0	0	0
2011/12/06	R203 2012/02/02	8.70	Call	Bond Future	6,280.0000	6,002.0000	(4.427)	0	0	0
2011/12/06	R203 2012/02/02	8.70	Put	Bond Future	25.0000	30.0000	20.000	0	0	0
2011/12/06	R203 2012/02/02	6.95	Put	Bond Future	2,190.0000	2,387.0000	8.995	0	0	0
2011/12/06	R203 2012/02/02	6.95	Call	Bond Future	532.0000	446.0000	(16.165)	0	0	2,640
2011/12/06	R203 2012/02/02	7.20	Put	Bond Future	1,444.0000	1,598.0000	10.665	0	0	0
2011/12/06	R203 2012/02/02	7.20	Call	Bond Future	964.0000	834.0000	(13.485)	0	0	880
2011/12/06	R203 2012/02/02	7.35	Call	Bond Future	1,306.0000	1,150.0000	(11.945)	0	0	0
2011/12/06	R203 2012/02/02	7.35	Put	Bond Future	1,088.0000	1,215.0000	11.673	0	0	880
2011/12/06	R203 2012/02/02	7.95	Call	Bond Future	3,223.0000	2,982.0000	(7.478)	0	0	0
2011/12/06	R203 2012/02/02	7.95	Put	Bond Future	267.0000	309.0000	15.730	0	0	2,640
2011/12/06	R203 2012/05/03			Bond Future	7.3830	7.4490	0.894	0.0000	0.0000	0
2011/12/06	R203 2012/05/03	8.75	Call	Bond Future	6,214.0000	5,954.0000	(4.184)	0	0	0
2011/12/06	R203 2012/05/03	8.75	Put	Bond Future	332.0000	366.0000	10.241	0	0	0
2011/12/06	R203 2012/05/03	8.80	Call	Bond Future	6,394.0000	6,132.0000	(4.098)	0	0	0
2011/12/06	R203 2012/05/03	8.80	Put	Bond Future	305.0000	337.0000	10.492	0	0	0
2011/12/06	R203 2012/05/03	8.70	Call	Bond Future	6,031.0000	5,774.0000	(4.261)	0	0	0
2011/12/06	R203 2012/05/03	8.70	Put	Bond Future	357.0000	394.0000	10.364	0	0	0
2011/12/06	R203 2012/08/02			Bond Future	7.4610	7.5310	0.938	0.0000	0.0000	0
2011/12/06	R203 2012/08/02	8.50	Call	Bond Future	5,369.0000	5,143.0000	(4.209)	0	0	0
2011/12/06	R203 2012/08/02	8.50	Put	Bond Future	1,049.0000	1,121.0000	6.864	0	0	0
2011/12/06	R203 2012/08/02	8.55	Call	Bond Future	5,525.0000	5,296.0000	(4.145)	0	0	0
2011/12/06	R203 2012/08/02	8.55	Put	Bond Future	1,003.0000	1,072.0000	6.879	0	0	0
2011/12/06	R203 2012/08/02	8.45	Call	Bond Future	5,216.0000	4,992.0000	(4.294)	0	0	0
2011/12/06	R203 2012/08/02	8.45	Put	Bond Future	1,099.0000	1,173.0000	6.733	0	0	0
2011/12/06	R203 2012/11/01			Bond Future	7.5460	7.6210	0.994	0.0000	0.0000	0
2011/12/06	R203 2012/11/01	7.75	Call	Bond Future	3,309.0000	3,136.0000	(5.228)	0	0	0
2011/12/06	R203 2012/11/01	7.75	Put	Bond Future	2,482.0000	2,614.0000	5.318	0	0	0
2011/12/06	R203 2012/11/01	7.80	Call	Bond Future	3,422.0000	3,247.0000	(5.114)	0	0	0
2011/12/06	R203 2012/11/01	7.80	Put	Bond Future	2,393.0000	2,523.0000	5.433	0	0	0
2011/12/06	R203 2012/11/01	7.70	Call	Bond Future	3,196.0000	3,027.0000	(5.288)	0	0	0
2011/12/06	R203 2012/11/01	7.70	Put	Bond Future	2,571.0000	2,707.0000	5.290	0	0	0
2011/12/06	R204 2012/02/02			Bond Future	7.5910	7.6360	0.593	0.0000	0.0000	2,908

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2011/12/06	R204 2012/02/02	9.00	Call	Bond Future	7,246.0000	7,011.0000	(3.243)	0	0	0
2011/12/06	R204 2012/02/02	9.00	Put	Bond Future	43.0000	49.0000	13.953	0	0	0
2011/12/06	R204 2012/02/02	9.05	Call	Bond Future	7,483.0000	7,247.0000	(3.154)	0	0	0
2011/12/06	R204 2012/02/02	9.05	Put	Bond Future	37.0000	41.0000	10.811	0	0	0
2011/12/06	R204 2012/02/02	8.95	Call	Bond Future	7,009.0000	6,775.0000	(3.339)	0	0	0
2011/12/06	R204 2012/02/02	8.95	Put	Bond Future	51.0000	57.0000	11.765	0	0	0
2011/12/06	R204 2012/02/02	7.25	Put	Bond Future	2,576.0000	2,732.0000	6.056	0	0	0
2011/12/06	R204 2012/02/02	7.25	Call	Bond Future	731.0000	647.0000	(11.491)	0	0	540
2011/12/06	R204 2012/02/02	8.00	Call	Bond Future	2,818.0000	2,635.0000	(6.494)	0	0	0
2011/12/06	R204 2012/02/02	8.00	Put	Bond Future	659.0000	716.0000	8.649	0	0	540
2011/12/06	R204 2012/02/02	7.50	Call	Bond Future	1,248.0000	1,130.0000	(9.455)	0	0	0
2011/12/06	R204 2012/02/02	7.50	Put	Bond Future	1,736.0000	1,859.0000	7.085	0	0	0
2011/12/06	R204 2012/05/03			Bond Future	7.6730	7.7210	0.626	0.0000	0.0000	0
2011/12/06	R204 2012/05/03	8.75	Call	Bond Future	6,081.0000	5,875.0000	(3.388)	0	0	0
2011/12/06	R204 2012/05/03	8.75	Put	Bond Future	697.0000	739.0000	6.026	0	0	0
2011/12/06	R204 2012/05/03	8.80	Call	Bond Future	6,278.0000	6,070.0000	(3.313)	0	0	0
2011/12/06	R204 2012/05/03	8.80	Put	Bond Future	653.0000	693.0000	6.126	0	0	0
2011/12/06	R204 2012/05/03	8.70	Call	Bond Future	5,885.0000	5,682.0000	(3.449)	0	0	0
2011/12/06	R204 2012/05/03	8.70	Put	Bond Future	743.0000	788.0000	6.057	0	0	0
2011/12/06	R204 2012/08/02			Bond Future	7.7550	7.8060	0.658	0.0000	0.0000	0
2011/12/06	R204 2012/08/02	8.50	Call	Bond Future	5,212.0000	5,030.0000	(3.492)	0	0	0
2011/12/06	R204 2012/08/02	8.50	Put	Bond Future	1,576.0000	1,648.0000	4.569	0	0	0
2011/12/06	R204 2012/08/02	8.55	Call	Bond Future	5,381.0000	5,198.0000	(3.401)	0	0	0
2011/12/06	R204 2012/08/02	8.55	Put	Bond Future	1,506.0000	1,578.0000	4.781	0	0	0
2011/12/06	R204 2012/08/02	8.45	Call	Bond Future	5,044.0000	4,865.0000	(3.549)	0	0	0
2011/12/06	R204 2012/08/02	8.45	Put	Bond Future	1,647.0000	1,722.0000	4.554	0	0	0
2011/12/06	R204 2012/11/01			Bond Future	7.8380	7.8930	0.702	0.0000	0.0000	0
2011/12/06	R204 2012/11/01	8.00	Call	Bond Future	3,961.0000	3,811.0000	(3.787)	0	0	0
2011/12/06	R204 2012/11/01	8.00	Put	Bond Future	3,185.0000	3,299.0000	3.579	0	0	0
2011/12/06	R204 2012/11/01	8.05	Call	Bond Future	4,092.0000	3,940.0000	(3.715)	0	0	0
2011/12/06	R204 2012/11/01	8.05	Put	Bond Future	3,078.0000	3,190.0000	3.639	0	0	0
2011/12/06	R204 2012/11/01	7.95	Call	Bond Future	3,831.0000	3,684.0000	(3.837)	0	0	0
2011/12/06	R204 2012/11/01	7.95	Put	Bond Future	3,293.0000	3,411.0000	3.583	0	0	0
2011/12/06	R206 2012/02/02			Bond Future	5.9720	6.0040	0.536	0.0000	0.0000	300

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2011/12/06	R206 2012/02/02	8.00	Call	Bond Future	3,639.0000	3,580.0000	(1.621)	0	0	0
2011/12/06	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R206 2012/02/02	8.05	Call	Bond Future	3,727.0000	3,668.0000	(1.583)	0	0	0
2011/12/06	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R206 2012/02/02	7.95	Call	Bond Future	3,551.0000	3,493.0000	(1.633)	0	0	0
2011/12/06	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R206 2012/05/03			Bond Future	5.9880	6.0260	0.635	0.0000	0.0000	0
2011/12/06	R206 2012/05/03	7.50	Call	Bond Future	2,462.0000	2,405.0000	(2.315)	0	0	0
2011/12/06	R206 2012/05/03	7.50	Put	Bond Future	67.0000	71.0000	5.970	0	0	0
2011/12/06	R206 2012/05/03	7.55	Call	Bond Future	2,534.0000	2,477.0000	(2.249)	0	0	0
2011/12/06	R206 2012/05/03	7.55	Put	Bond Future	61.0000	65.0000	6.557	0	0	0
2011/12/06	R206 2012/05/03	7.45	Call	Bond Future	2,391.0000	2,335.0000	(2.342)	0	0	0
2011/12/06	R206 2012/05/03	7.45	Put	Bond Future	74.0000	79.0000	6.757	0	0	0
2011/12/06	R206 2012/08/02			Bond Future	5.9810	6.0280	0.786	0.0000	0.0000	0
2011/12/06	R206 2012/08/02	7.25	Call	Bond Future	2,038.0000	1,987.0000	(2.502)	0	0	0
2011/12/06	R206 2012/08/02	7.25	Put	Bond Future	309.0000	323.0000	4.531	0	0	0
2011/12/06	R206 2012/08/02	7.30	Call	Bond Future	2,092.0000	2,040.0000	(2.486)	0	0	0
2011/12/06	R206 2012/08/02	7.30	Put	Bond Future	296.0000	309.0000	4.392	0	0	0
2011/12/06	R206 2012/08/02	7.20	Call	Bond Future	1,985.0000	1,934.0000	(2.569)	0	0	0
2011/12/06	R206 2012/08/02	7.20	Put	Bond Future	324.0000	337.0000	4.012	0	0	0
2011/12/06	R206 2012/11/01			Bond Future	5.9390	6.0010	1.044	0.0000	0.0000	0
2011/12/06	R206 2012/11/01	6.00	Call	Bond Future	1,108.0000	1,070.0000	(3.430)	0	0	0
2011/12/06	R206 2012/11/01	6.00	Put	Bond Future	1,038.0000	1,071.0000	3.179	0	0	0
2011/12/06	R206 2012/11/01	6.05	Call	Bond Future	1,139.0000	1,100.0000	(3.424)	0	0	0
2011/12/06	R206 2012/11/01	6.05	Put	Bond Future	1,012.0000	1,044.0000	3.162	0	0	0
2011/12/06	R206 2012/11/01	5.95	Call	Bond Future	1,077.0000	1,040.0000	(3.435)	0	0	0
2011/12/06	R206 2012/11/01	5.95	Put	Bond Future	1,064.0000	1,099.0000	3.289	0	0	0
2011/12/06	R207 2012/02/02			Bond Future	7.8310	7.9070	0.971	0.0000	0.0000	38,194
2011/12/06	R207 2012/02/02	9.00	Call	Bond Future	6,448.0000	6,031.0000	(6.467)	0	0	0
2011/12/06	R207 2012/02/02	9.00	Put	Bond Future	57.0000	73.0000	28.070	0	0	0
2011/12/06	R207 2012/02/02	9.05	Call	Bond Future	6,700.0000	6,281.0000	(6.254)	0	0	0
2011/12/06	R207 2012/02/02	9.05	Put	Bond Future	48.0000	62.0000	29.167	0	0	0
2011/12/06	R207 2012/02/02	8.95	Call	Bond Future	6,197.0000	5,782.0000	(6.697)	0	0	0
2011/12/06	R207 2012/02/02	8.95	Put	Bond Future	69.0000	86.0000	24.638	0	0	0

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2011/12/06	R207 2012/02/02	7.35	Put	Bond Future	3,214.0000	3,553.0000	10.548	0	0	0
2011/12/06	R207 2012/02/02	7.35	Call	Bond Future	420.0000	327.0000	(22.143)	0	0	1,920
2011/12/06	R207 2012/02/02	7.65	Put	Bond Future	1,986.0000	2,248.0000	13.192	0	0	0
2011/12/06	R207 2012/02/02	7.65	Call	Bond Future	946.0000	776.0000	(17.970)	0	0	640
2011/12/06	R207 2012/02/02	7.85	Call	Bond Future	1,467.0000	1,241.0000	(15.406)	0	0	0
2011/12/06	R207 2012/02/02	7.85	Put	Bond Future	1,359.0000	1,565.0000	15.158	0	0	640
2011/12/06	R207 2012/02/02	8.50	Call	Bond Future	4,004.0000	3,632.0000	(9.291)	0	0	0
2011/12/06	R207 2012/02/02	8.50	Put	Bond Future	280.0000	340.0000	21.429	0	0	1,920
2011/12/06	R207 2012/05/03			Bond Future	7.9150	7.9950	1.011	0.0000	0.0000	0
2011/12/06	R207 2012/05/03	8.75	Call	Bond Future	5,554.0000	5,217.0000	(6.068)	0	0	0
2011/12/06	R207 2012/05/03	8.75	Put	Bond Future	1,060.0000	1,166.0000	10.000	0	0	0
2011/12/06	R207 2012/05/03	8.80	Call	Bond Future	5,752.0000	5,409.0000	(5.963)	0	0	0
2011/12/06	R207 2012/05/03	8.80	Put	Bond Future	998.0000	1,097.0000	9.920	0	0	0
2011/12/06	R207 2012/05/03	8.70	Call	Bond Future	5,358.0000	5,026.0000	(6.196)	0	0	0
2011/12/06	R207 2012/05/03	8.70	Put	Bond Future	1,126.0000	1,236.0000	9.769	0	0	0
2011/12/06	R207 2012/08/02			Bond Future	7.9990	8.0820	1.038	0.0000	0.0000	0
2011/12/06	R207 2012/08/02	8.75	Call	Bond Future	5,728.0000	5,416.0000	(5.447)	0	0	0
2011/12/06	R207 2012/08/02	8.75	Put	Bond Future	1,790.0000	1,923.0000	7.430	0	0	0
2011/12/06	R207 2012/08/02	8.80	Call	Bond Future	5,909.0000	5,592.0000	(5.365)	0	0	0
2011/12/06	R207 2012/08/02	8.80	Put	Bond Future	1,716.0000	1,844.0000	7.459	0	0	0
2011/12/06	R207 2012/08/02	8.70	Call	Bond Future	5,549.0000	5,242.0000	(5.533)	0	0	0
2011/12/06	R207 2012/08/02	8.70	Put	Bond Future	1,867.0000	2,005.0000	7.392	0	0	0
2011/12/06	R207 2012/11/01			Bond Future	8.0800	8.1690	1.101	0.0000	0.0000	0
2011/12/06	R207 2012/11/01	8.25	Call	Bond Future	4,359.0000	4,100.0000	(5.942)	0	0	0
2011/12/06	R207 2012/11/01	8.25	Put	Bond Future	3,476.0000	3,680.0000	5.869	0	0	0
2011/12/06	R207 2012/11/01	8.30	Call	Bond Future	4,501.0000	4,237.0000	(5.865)	0	0	0
2011/12/06	R207 2012/11/01	8.30	Put	Bond Future	3,360.0000	3,560.0000	5.952	0	0	0
2011/12/06	R207 2012/11/01	8.20	Call	Bond Future	4,219.0000	3,965.0000	(6.020)	0	0	0
2011/12/06	R207 2012/11/01	8.20	Put	Bond Future	3,594.0000	3,804.0000	5.843	0	0	0
2011/12/06	R208 2012/02/02			Bond Future	7.8600	7.9210	0.776	0.0000	0.0000	14,264
2011/12/06	R208 2012/02/02	9.00	Call	Bond Future	6,732.0000	6,370.0000	(5.377)	0	0	0
2011/12/06	R208 2012/02/02	9.00	Put	Bond Future	51.0000	63.0000	23.529	0	0	0
2011/12/06	R208 2012/02/02	9.05	Call	Bond Future	7,002.0000	6,638.0000	(5.199)	0	0	0
2011/12/06	R208 2012/02/02	9.05	Put	Bond Future	42.0000	52.0000	23.810	0	0	0

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2011/12/06	R208 2012/02/02	8.95	Call	Bond Future	6,463.0000	6,102.0000	(5.586)	0	0	0
2011/12/06	R208 2012/02/02	8.95	Put	Bond Future	62.0000	75.0000	20.968	0	0	0
2011/12/06	R208 2012/02/02	7.45	Put	Bond Future	3,051.0000	3,333.0000	9.243	0	0	0
2011/12/06	R208 2012/02/02	7.45	Call	Bond Future	489.0000	397.0000	(18.814)	0	0	2,880
2011/12/06	R208 2012/02/02	7.70	Put	Bond Future	1,976.0000	2,197.0000	11.184	0	0	0
2011/12/06	R208 2012/02/02	7.70	Call	Bond Future	986.0000	834.0000	(15.416)	0	0	960
2011/12/06	R208 2012/02/02	7.90	Call	Bond Future	1,560.0000	1,355.0000	(13.141)	0	0	0
2011/12/06	R208 2012/02/02	7.90	Put	Bond Future	1,315.0000	1,483.0000	12.776	0	0	960
2011/12/06	R208 2012/02/02	8.55	Call	Bond Future	4,357.0000	4,027.0000	(7.574)	0	0	0
2011/12/06	R208 2012/02/02	8.55	Put	Bond Future	238.0000	282.0000	18.487	0	0	2,880
2011/12/06	R208 2012/05/03			Bond Future	7.9350	7.9980	0.794	0.0000	0.0000	0
2011/12/06	R208 2012/05/03	9.00	Call	Bond Future	6,915.0000	6,605.0000	(4.483)	0	0	0
2011/12/06	R208 2012/05/03	9.00	Put	Bond Future	798.0000	865.0000	8.396	0	0	0
2011/12/06	R208 2012/05/03	9.05	Call	Bond Future	7,138.0000	6,824.0000	(4.399)	0	0	0
2011/12/06	R208 2012/05/03	9.05	Put	Bond Future	746.0000	809.0000	8.445	0	0	0
2011/12/06	R208 2012/05/03	8.95	Call	Bond Future	6,694.0000	6,387.0000	(4.586)	0	0	0
2011/12/06	R208 2012/05/03	8.95	Put	Bond Future	852.0000	922.0000	8.216	0	0	0
2011/12/06	R208 2012/08/02			Bond Future	8.0080	8.0750	0.837	0.0000	0.0000	0
2011/12/06	R208 2012/08/02	8.75	Call	Bond Future	6,186.0000	5,910.0000	(4.462)	0	0	0
2011/12/06	R208 2012/08/02	8.75	Put	Bond Future	1,969.0000	2,084.0000	5.841	0	0	0
2011/12/06	R208 2012/08/02	8.80	Call	Bond Future	6,380.0000	6,101.0000	(4.373)	0	0	0
2011/12/06	R208 2012/08/02	8.80	Put	Bond Future	1,888.0000	2,000.0000	5.932	0	0	0
2011/12/06	R208 2012/08/02	8.70	Call	Bond Future	5,993.0000	5,722.0000	(4.522)	0	0	0
2011/12/06	R208 2012/08/02	8.70	Put	Bond Future	2,053.0000	2,173.0000	5.845	0	0	0
2011/12/06	R208 2012/11/01			Bond Future	8.0840	8.1530	0.854	0.0000	0.0000	0
2011/12/06	R208 2012/11/01	8.25	Call	Bond Future	4,589.0000	4,367.0000	(4.838)	0	0	0
2011/12/06	R208 2012/11/01	8.25	Put	Bond Future	3,648.0000	3,819.0000	4.688	0	0	0
2011/12/06	R208 2012/11/01	8.30	Call	Bond Future	4,744.0000	4,517.0000	(4.785)	0	0	0
2011/12/06	R208 2012/11/01	8.30	Put	Bond Future	3,522.0000	3,687.0000	4.685	0	0	0
2011/12/06	R208 2012/11/01	8.20	Call	Bond Future	4,438.0000	4,220.0000	(4.912)	0	0	0
2011/12/06	R208 2012/11/01	8.20	Put	Bond Future	3,779.0000	3,954.0000	4.631	0	0	0
2011/12/06	R209 2012/02/02			Bond Future	8.7840	8.8240	0.455	0.0000	0.0000	2,589
2011/12/06	R209 2012/02/02	9.00	Call	Bond Future	3,447.0000	3,233.0000	(6.208)	0	0	0
2011/12/06	R209 2012/02/02	9.00	Put	Bond Future	1,767.0000	1,868.0000	5.716	0	0	0

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2011/12/06	R209 2012/02/02	9.05	Call	Bond Future	3,681.0000	3,460.0000	(6.004)	0	0	0
2011/12/06	R209 2012/02/02	9.05	Put	Bond Future	1,620.0000	1,715.0000	5.864	0	0	0
2011/12/06	R209 2012/02/02	8.95	Call	Bond Future	3,221.0000	3,014.0000	(6.427)	0	0	0
2011/12/06	R209 2012/02/02	8.95	Put	Bond Future	1,924.0000	2,033.0000	5.665	0	0	0
2011/12/06	R209 2012/05/03			Bond Future	8.8520	8.8930	0.463	0.0000	0.0000	0
2011/12/06	R209 2012/05/03	9.00	Call	Bond Future	4,561.0000	4,367.0000	(4.253)	0	0	0
2011/12/06	R209 2012/05/03	9.00	Put	Bond Future	3,418.0000	3,543.0000	3.657	0	0	0
2011/12/06	R209 2012/05/03	9.05	Call	Bond Future	4,769.0000	4,570.0000	(4.173)	0	0	0
2011/12/06	R209 2012/05/03	9.05	Put	Bond Future	3,246.0000	3,367.0000	3.728	0	0	0
2011/12/06	R209 2012/05/03	8.95	Call	Bond Future	4,357.0000	4,168.0000	(4.338)	0	0	0
2011/12/06	R209 2012/05/03	8.95	Put	Bond Future	3,597.0000	3,727.0000	3.614	0	0	0
2011/12/06	R209 2012/08/02			Bond Future	8.9180	8.9600	0.471	0.0000	0.0000	0
2011/12/06	R209 2012/08/02	9.25	Call	Bond Future	6,396.0000	6,190.0000	(3.221)	0	0	0
2011/12/06	R209 2012/08/02	9.25	Put	Bond Future	3,902.0000	4,019.0000	2.998	0	0	0
2011/12/06	R209 2012/08/02	9.30	Call	Bond Future	6,614.0000	6,404.0000	(3.175)	0	0	0
2011/12/06	R209 2012/08/02	9.30	Put	Bond Future	3,756.0000	3,869.0000	3.009	0	0	0
2011/12/06	R209 2012/08/02	9.20	Call	Bond Future	6,189.0000	5,986.0000	(3.280)	0	0	0
2011/12/06	R209 2012/08/02	9.20	Put	Bond Future	4,062.0000	4,182.0000	2.954	0	0	0
2011/12/06	R209 2012/11/01			Bond Future	8.9850	9.0290	0.490	0.0000	0.0000	0
2011/12/06	R209 2012/11/01	9.00	Call	Bond Future	5,838.0000	5,650.0000	(3.220)	0	0	0
2011/12/06	R209 2012/11/01	9.00	Put	Bond Future	5,724.0000	5,870.0000	2.551	0	0	0
2011/12/06	R209 2012/11/01	9.05	Call	Bond Future	6,026.0000	5,834.0000	(3.186)	0	0	0
2011/12/06	R209 2012/11/01	9.05	Put	Bond Future	5,533.0000	5,675.0000	2.566	0	0	0
2011/12/06	R209 2012/11/01	8.95	Call	Bond Future	5,653.0000	5,468.0000	(3.273)	0	0	0
2011/12/06	R209 2012/11/01	8.95	Put	Bond Future	5,921.0000	6,070.0000	2.516	0	0	0
2011/12/06	R210 2012/02/02			Bond Future	137.9292	137.9365	0.005	0.0000	0.0000	755
2011/12/06	R210 2012/02/02	131.00	Call	Bond Future	6,929.0000	6,937.0000	0.115	0	0	0
2011/12/06	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R210 2012/02/02	131.05	Call	Bond Future	6,879.0000	6,887.0000	0.116	0	0	0
2011/12/06	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R210 2012/02/02	130.95	Call	Bond Future	6,979.0000	6,987.0000	0.115	0	0	0
2011/12/06	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R211 2012/02/02			Bond Future	115.4829	115.4849	0.002	0.0000	0.0000	480

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2011/12/06	R211 2012/02/02	110.50	Call	Bond Future	4,983.0000	4,985.0000	0.040	0	0	0
2011/12/06	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R211 2012/02/02	110.55	Call	Bond Future	4,933.0000	4,935.0000	0.041	0	0	0
2011/12/06	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R211 2012/02/02	110.45	Call	Bond Future	5,033.0000	5,035.0000	0.040	0	0	0
2011/12/06	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R212 2012/02/02			Bond Future	112.1100	112.1157	0.005	0.0000	0.0000	2,677
2011/12/06	R212 2012/02/02	108.50	Call	Bond Future	3,610.0000	3,616.0000	0.166	0	0	0
2011/12/06	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R212 2012/02/02	108.55	Call	Bond Future	3,560.0000	3,566.0000	0.169	0	0	0
2011/12/06	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R212 2012/02/02	108.45	Call	Bond Future	3,660.0000	3,666.0000	0.164	0	0	0
2011/12/06	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/06	R213 2012/02/02			Bond Future	8.7910	8.8260	0.398	0.0000	0.0000	487
2011/12/06	R213 2012/02/02	9.00	Call	Bond Future	3,478.0000	3,287.0000	(5.492)	0	0	0
2011/12/06	R213 2012/02/02	9.00	Put	Bond Future	1,826.0000	1,915.0000	4.874	0	0	0
2011/12/06	R213 2012/02/02	9.05	Call	Bond Future	3,716.0000	3,518.0000	(5.328)	0	0	0
2011/12/06	R213 2012/02/02	9.05	Put	Bond Future	1,676.0000	1,758.0000	4.893	0	0	0
2011/12/06	R213 2012/02/02	8.95	Call	Bond Future	3,249.0000	3,063.0000	(5.725)	0	0	0
2011/12/06	R213 2012/02/02	8.95	Put	Bond Future	1,988.0000	2,082.0000	4.728	0	0	0
2011/12/06	R213 2012/05/03			Bond Future	8.8640	8.9000	0.406	0.0000	0.0000	0
2011/12/06	R213 2012/05/03	9.25	Call	Bond Future	5,692.0000	5,500.0000	(3.373)	0	0	0
2011/12/06	R213 2012/05/03	9.25	Put	Bond Future	2,721.0000	2,813.0000	3.381	0	0	0
2011/12/06	R213 2012/05/03	9.30	Call	Bond Future	5,925.0000	5,728.0000	(3.325)	0	0	0
2011/12/06	R213 2012/05/03	9.30	Put	Bond Future	2,581.0000	2,668.0000	3.371	0	0	0
2011/12/06	R213 2012/05/03	9.20	Call	Bond Future	5,465.0000	5,276.0000	(3.458)	0	0	0
2011/12/06	R213 2012/05/03	9.20	Put	Bond Future	2,870.0000	2,965.0000	3.310	0	0	0
2011/12/06	R213 2012/08/02			Bond Future	8.9360	8.9730	0.414	0.0000	0.0000	0
2011/12/06	R213 2012/08/02	9.25	Call	Bond Future	6,441.0000	6,258.0000	(2.841)	0	0	0
2011/12/06	R213 2012/08/02	9.25	Put	Bond Future	4,046.0000	4,151.0000	2.595	0	0	0
2011/12/06	R213 2012/08/02	9.30	Call	Bond Future	6,663.0000	6,477.0000	(2.792)	0	0	0
2011/12/06	R213 2012/08/02	9.30	Put	Bond Future	3,896.0000	3,998.0000	2.618	0	0	0
2011/12/06	R213 2012/08/02	9.20	Call	Bond Future	6,230.0000	6,051.0000	(2.873)	0	0	0

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2011/12/06	R213 2012/08/02	9.20	Put	Bond Future	4,209.0000	4,318.0000	2.590	0	0	0
2011/12/06	R213 2012/11/01			Bond Future	9.0110	9.0500	0.433	0.0000	0.0000	0
2011/12/06	R213 2012/11/01	9.00	Call	Bond Future	5,852.0000	5,685.0000	(2.854)	0	0	0
2011/12/06	R213 2012/11/01	9.00	Put	Bond Future	5,937.0000	6,069.0000	2.223	0	0	0
2011/12/06	R213 2012/11/01	9.05	Call	Bond Future	6,042.0000	5,872.0000	(2.814)	0	0	0
2011/12/06	R213 2012/11/01	9.05	Put	Bond Future	5,743.0000	5,872.0000	2.246	0	0	0
2011/12/06	R213 2012/11/01	8.95	Call	Bond Future	5,666.0000	5,502.0000	(2.894)	0	0	0
2011/12/06	R213 2012/11/01	8.95	Put	Bond Future	6,137.0000	6,272.0000	2.200	0	0	0
2011/12/06	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										579582.00