



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/12/2011

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
2011/12/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	AL7T 2012/02/02			Index Future	413.8200	413.0920	(0.176)	0.0000	0.0000	16
2011/12/07	AL7T 2012/05/03			Index Future	419.8410	419.0990	(0.177)	0.0000	0.0000	0
2011/12/07	ALBI 2012/02/02			Index Future	376.6930	376.3900	(0.080)	0.0000	0.0000	1,042
2011/12/07	ALBI 2012/05/03			Index Future	382.1740	381.8630	(0.081)	0.0000	0.0000	0
2011/12/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	CAAK 2011/12/19			Can-Do Future	0.1679	0.1760	4.824	0.0000	0.0000	12,659
2011/12/07	CAAL 2011/12/19			Can-Do Future	0.1092	0.1082	(0.916)	0.0000	0.0000	18,519
2011/12/07	CAAM 2011/12/19			Can-Do Future	0.1120	0.1056	(5.714)	0.0000	0.0000	12,423
2011/12/07	CAAN 2012/03/30			Can-Do Future	0.3773	0.3759	(0.371)	0.0000	0.0000	100,000
2011/12/07	CAAO 2012/03/30			Can-Do Future	0.1132	0.1113	(1.678)	0.0000	0.0000	100,000
2011/12/07	CAAP 2011/12/19			Can-Do Future	0.1388	0.1286	(7.349)	0.0000	0.0000	12,346
2011/12/07	CAAR 2011/12/19			Can-Do Future	0.1410	0.1423	0.922	0.0000	0.0000	18,750
2011/12/07	CAAS 2012/01/31			Can-Do Future	0.1019	0.1041	2.159	0.0000	0.0000	12,500
2011/12/07	CAAT 2012/02/29			Can-Do Future	0.0886	0.0904	2.032	0.0000	0.0000	12,500
2011/12/07	CAAU 2012/01/31			Can-Do Future	0.0638	0.0620	(2.821)	0.0000	0.0000	19,481
2011/12/07	CAAV 2012/02/29			Can-Do Future	0.0889	0.0873	(1.800)	0.0000	0.0000	12,987
2011/12/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/07	GOVI 2012/02/02			GOVI	377.9110	377.5790	(0.088)	0.0000	0.0000	157
2011/12/07	GOVI 2012/02/02	369.00	Call	GOVI	89,110.0000	85,790.0000	(3.726)	0	0	0
2011/12/07	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/07	GOVI 2012/02/02	369.01	Call	GOVI	89,010.0000	85,690.0000	(3.730)	0	0	0
2011/12/07	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/07	GOVI 2012/02/02	368.99	Call	GOVI	89,210.0000	85,890.0000	(3.722)	0	0	0
2011/12/07	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/07	GOVI 2012/05/03			GOVI	383.4100	383.0690	(0.089)	0.0000	0.0000	0
2011/12/07	GOVI 2012/05/03	382.00	Call	GOVI	14,100.0000	10,690.0000	(24.184)	0	0	0
2011/12/07	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/07	GOVI 2012/05/03	382.01	Call	GOVI	14,000.0000	10,590.0000	(24.357)	0	0	0
2011/12/07	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/07	GOVI 2012/05/03	381.99	Call	GOVI	14,200.0000	10,790.0000	(24.014)	0	0	0
2011/12/07	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/07	IGOV 2012/02/02			Index Future	166.4480	166.2460	(0.121)	0.0000	0.0000	507
2011/12/07	IGOV 2012/05/03			Index Future	168.8700	168.6630	(0.123)	0.0000	0.0000	0
2011/12/07	ILBI 2012/02/02			Index Future	445.9030	445.9030	0.000	0.0000	0.0000	88
2011/12/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	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
2011/12/07	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/12/07	JBAF 2012/01/18			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	101
2011/12/07	JBAF 2012/02/15			Jibar Tradeable Future	5.5100	5.5100	0.000	0.0000	0.0000	0
2011/12/07	JBAF 2012/03/20			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	2,390
2011/12/07	JBAF 2012/04/18			Jibar Tradeable Future	5.4600	5.4600	0.000	0.0000	0.0000	0
2011/12/07	JBAF 2012/05/16			Jibar Tradeable Future	5.4500	5.4600	0.183	0.0000	0.0000	0
2011/12/07	JBAF 2012/06/20			Jibar Tradeable Future	5.4600	5.4600	0.000	0.0000	0.0000	2,890
2011/12/07	JBAF 2012/09/19			Jibar Tradeable Future	5.5200	5.5200	0.000	0.0000	0.0000	44,760
2011/12/07	JBAF 2012/12/19			Jibar Tradeable Future	5.6600	5.6600	0.000	0.0000	0.0000	990
2011/12/07	JBAF 2013/03/20			Jibar Tradeable Future	5.9000	5.8900	(0.169)	0.0000	0.0000	790
2011/12/07	JBAF 2013/06/19			Jibar Tradeable Future	6.1600	6.1400	(0.325)	0.0000	0.0000	1,250
2011/12/07	JBAF 2013/09/18			Jibar Tradeable Future	6.4200	6.4100	(0.156)	0.0000	0.0000	2,100
2011/12/07	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/07	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/07	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/07	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/07	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/07	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/07	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/07	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/07	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/07	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/07	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/07	OTH1 2012/02/02			Index Future	369.7750	369.6130	(0.044)	0.0000	0.0000	0
2011/12/07	R157 2012/02/02			Bond Future	6.7540	6.7510	(0.044)	0.0000	0.0000	12,586
2011/12/07	R157 2012/02/02	8.50	Call	Bond Future	6,020.0000	6,031.0000	0.183	0	0	0
2011/12/07	R157 2012/02/02	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/07	R157 2012/02/02	8.55	Call	Bond Future	6,187.0000	6,197.0000	0.162	0	0	0
2011/12/07	R157 2012/02/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/07	R157 2012/02/02	8.45	Call	Bond Future	5,854.0000	5,864.0000	0.171	0	0	0
2011/12/07	R157 2012/02/02	8.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/12/07	R157 2012/02/02	6.55	Call	Bond Future	506.0000	504.0000	(0.395)	0	0	0
2011/12/07	R157 2012/02/02	6.55	Put	Bond Future	1,235.0000	1,222.0000	(1.053)	0	0	0
2011/12/07	R157 2012/02/02	6.00	Put	Bond Future	2,804.0000	2,792.0000	(0.428)	0	0	0
2011/12/07	R157 2012/02/02	6.00	Call	Bond Future	82.0000	80.0000	(2.439)	0	0	130
2011/12/07	R157 2012/02/02	7.05	Call	Bond Future	1,460.0000	1,462.0000	0.137	0	0	0
2011/12/07	R157 2012/02/02	7.05	Put	Bond Future	412.0000	403.0000	(2.184)	0	0	130
2011/12/07	R157 2012/02/02	6.25	Put	Bond Future	2,019.0000	2,006.0000	(0.644)	0	0	0
2011/12/07	R157 2012/02/02	6.25	Call	Bond Future	208.0000	205.0000	(1.442)	0	0	3,960
2011/12/07	R157 2012/02/02	6.45	Put	Bond Future	1,473.0000	1,461.0000	(0.815)	0	0	0
2011/12/07	R157 2012/02/02	6.45	Call	Bond Future	385.0000	383.0000	(0.519)	0	0	1,320
2011/12/07	R157 2012/02/02	6.65	Call	Bond Future	650.0000	648.0000	(0.308)	0	0	0
2011/12/07	R157 2012/02/02	6.65	Put	Bond Future	1,021.0000	1,008.0000	(1.273)	0	0	1,320
2011/12/07	R157 2012/02/02	7.20	Call	Bond Future	1,849.0000	1,852.0000	0.162	0	0	0
2011/12/07	R157 2012/02/02	7.20	Put	Bond Future	274.0000	267.0000	(2.555)	0	0	3,960
2011/12/07	R157 2012/05/03			Bond Future	6.8310	6.8280	(0.044)	0.0000	0.0000	0
2011/12/07	R157 2012/05/03	8.25	Call	Bond Future	4,766.0000	4,773.0000	0.147	0	0	0
2011/12/07	R157 2012/05/03	8.25	Put	Bond Future	183.0000	180.0000	(1.639)	0	0	0
2011/12/07	R157 2012/05/03	8.30	Call	Bond Future	4,907.0000	4,914.0000	0.143	0	0	0
2011/12/07	R157 2012/05/03	8.30	Put	Bond Future	167.0000	164.0000	(1.796)	0	0	0
2011/12/07	R157 2012/05/03	8.20	Call	Bond Future	4,624.0000	4,631.0000	0.151	0	0	0
2011/12/07	R157 2012/05/03	8.20	Put	Bond Future	199.0000	196.0000	(1.508)	0	0	0
2011/12/07	R157 2012/08/02			Bond Future	6.9050	6.9010	(0.058)	0.0000	0.0000	0
2011/12/07	R157 2012/08/02	8.00	Call	Bond Future	4,027.0000	4,033.0000	0.149	0	0	0
2011/12/07	R157 2012/08/02	8.00	Put	Bond Future	733.0000	727.0000	(0.819)	0	0	0
2011/12/07	R157 2012/08/02	8.05	Call	Bond Future	4,143.0000	4,149.0000	0.145	0	0	0

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2011/12/07	R157 2012/08/02	8.05	Put	Bond Future	701.0000	695.0000	(0.856)	0	0	0
2011/12/07	R157 2012/08/02	7.95	Call	Bond Future	3,914.0000	3,920.0000	0.153	0	0	0
2011/12/07	R157 2012/08/02	7.95	Put	Bond Future	768.0000	761.0000	(0.911)	0	0	0
2011/12/07	R157 2012/11/01			Bond Future	6.9900	6.9860	(0.057)	0.0000	0.0000	0
2011/12/07	R157 2012/11/01	7.00	Call	Bond Future	2,143.0000	2,146.0000	0.140	0	0	0
2011/12/07	R157 2012/11/01	7.00	Put	Bond Future	2,115.0000	2,107.0000	(0.378)	0	0	0
2011/12/07	R157 2012/11/01	7.05	Call	Bond Future	2,217.0000	2,220.0000	0.135	0	0	0
2011/12/07	R157 2012/11/01	7.05	Put	Bond Future	2,048.0000	2,040.0000	(0.391)	0	0	0
2011/12/07	R157 2012/11/01	6.95	Call	Bond Future	2,071.0000	2,073.0000	0.097	0	0	0
2011/12/07	R157 2012/11/01	6.95	Put	Bond Future	2,184.0000	2,174.0000	(0.458)	0	0	0
2011/12/07	R186 2012/02/02			Bond Future	8.4570	8.4530	(0.047)	0.0000	0.0000	24,833
2011/12/07	R186 2012/02/02	9.00	Call	Bond Future	6,000.0000	6,009.0000	0.150	0	0	0
2011/12/07	R186 2012/02/02	9.00	Put	Bond Future	1,056.0000	1,027.0000	(2.746)	0	0	100
2011/12/07	R186 2012/02/02	9.05	Call	Bond Future	6,336.0000	6,346.0000	0.158	0	0	0
2011/12/07	R186 2012/02/02	9.05	Put	Bond Future	952.0000	924.0000	(2.941)	0	0	0
2011/12/07	R186 2012/02/02	8.95	Call	Bond Future	5,670.0000	5,678.0000	0.141	0	0	0
2011/12/07	R186 2012/02/02	8.95	Put	Bond Future	1,168.0000	1,139.0000	(2.483)	0	0	0
2011/12/07	R186 2012/02/02	7.75	Put	Bond Future	7,559.0000	7,512.0000	(0.622)	0	0	0
2011/12/07	R186 2012/02/02	7.75	Call	Bond Future	637.0000	628.0000	(1.413)	0	0	6,000
2011/12/07	R186 2012/02/02	6.75	Put	Bond Future	17,771.0000	17,732.0000	(0.219)	0	0	0
2011/12/07	R186 2012/02/02	6.75	Call	Bond Future	22.0000	21.0000	(4.545)	0	0	6,000
2011/12/07	R186 2012/02/02	8.00	Put	Bond Future	5,591.0000	5,543.0000	(0.859)	0	0	0
2011/12/07	R186 2012/02/02	8.00	Call	Bond Future	1,182.0000	1,172.0000	(0.846)	0	0	100
2011/12/07	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R186 2012/02/02	13.25	Call	Bond Future	34,793.0000	34,831.0000	0.109	0	0	0
2011/12/07	R186 2012/02/02	98.00	Call	Bond Future	106,568.0000	106,605.0000	0.035	0	0	0
2011/12/07	R186 2012/02/02	98.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/07	R186 2012/05/03			Bond Future	8.5370	8.5330	(0.047)	0.0000	0.0000	0
2011/12/07	R186 2012/05/03	9.00	Call	Bond Future	7,158.0000	7,167.0000	0.126	0	0	0
2011/12/07	R186 2012/05/03	9.00	Put	Bond Future	3,002.0000	2,974.0000	(0.933)	0	0	0
2011/12/07	R186 2012/05/03	9.05	Call	Bond Future	7,440.0000	7,450.0000	0.134	0	0	0
2011/12/07	R186 2012/05/03	9.05	Put	Bond Future	2,848.0000	2,821.0000	(0.948)	0	0	0
2011/12/07	R186 2012/05/03	8.95	Call	Bond Future	6,880.0000	6,888.0000	0.116	0	0	0
2011/12/07	R186 2012/05/03	8.95	Put	Bond Future	3,162.0000	3,133.0000	(0.917)	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
2011/12/07	R186 2012/08/02			Bond Future	8.6160	8.6120	(0.046)	0.0000	0.0000	0
2011/12/07	R186 2012/08/02	8.75	Call	Bond Future	6,416.0000	6,424.0000	0.125	0	0	0
2011/12/07	R186 2012/08/02	8.75	Put	Bond Future	5,213.0000	5,185.0000	(0.537)	0	0	0
2011/12/07	R186 2012/08/02	8.80	Call	Bond Future	6,655.0000	6,664.0000	0.135	0	0	0
2011/12/07	R186 2012/08/02	8.80	Put	Bond Future	5,008.0000	4,981.0000	(0.539)	0	0	0
2011/12/07	R186 2012/08/02	8.70	Call	Bond Future	6,180.0000	6,188.0000	0.129	0	0	0
2011/12/07	R186 2012/08/02	8.70	Put	Bond Future	5,424.0000	5,396.0000	(0.516)	0	0	0
2011/12/07	R186 2012/11/01			Bond Future	8.6960	8.6920	(0.046)	0.0000	0.0000	0
2011/12/07	R186 2012/11/01	8.75	Call	Bond Future	7,138.0000	7,147.0000	0.126	0	0	0
2011/12/07	R186 2012/11/01	8.75	Put	Bond Future	6,660.0000	6,634.0000	(0.390)	0	0	0
2011/12/07	R186 2012/11/01	8.80	Call	Bond Future	7,364.0000	7,373.0000	0.122	0	0	0
2011/12/07	R186 2012/11/01	8.80	Put	Bond Future	6,447.0000	6,420.0000	(0.419)	0	0	0
2011/12/07	R186 2012/11/01	8.70	Call	Bond Future	6,914.0000	6,923.0000	0.130	0	0	0
2011/12/07	R186 2012/11/01	8.70	Put	Bond Future	6,879.0000	6,852.0000	(0.392)	0	0	0
2011/12/07	R189 2012/02/02			Bond Future	219.0084	218.9968	(0.005)	0.0000	0.0000	0
2011/12/07	R189 2012/02/02	218.00	Call	Bond Future	1,008.0000	997.0000	(1.091)	0	0	0
2011/12/07	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R189 2012/02/02	218.05	Call	Bond Future	958.0000	947.0000	(1.148)	0	0	0
2011/12/07	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R189 2012/02/02	217.95	Call	Bond Future	1,058.0000	1,047.0000	(1.040)	0	0	0
2011/12/07	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R197 2012/02/02			Bond Future	245.5369	245.5728	0.015	0.0000	0.0000	965
2011/12/07	R197 2012/02/02	237.00	Call	Bond Future	8,537.0000	8,573.0000	0.422	0	0	0
2011/12/07	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R197 2012/02/02	237.05	Call	Bond Future	8,487.0000	8,523.0000	0.424	0	0	0
2011/12/07	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R197 2012/02/02	236.95	Call	Bond Future	8,587.0000	8,623.0000	0.419	0	0	0
2011/12/07	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R201 2012/02/02			Bond Future	6.2500	6.2470	(0.048)	0.0000	0.0000	3,124
2011/12/07	R201 2012/02/02	8.25	Call	Bond Future	5,224.0000	5,232.0000	0.153	0	0	0
2011/12/07	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R201 2012/02/02	8.30	Call	Bond Future	5,350.0000	5,358.0000	0.150	0	0	0
2011/12/07	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/07	R201	2012/02/02	8.20	Call	Bond Future	5,097.0000	5,105.0000	0.157	0	0	0
2011/12/07	R201	2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R201	2012/05/03			Bond Future	6.2880	6.2850	(0.048)	0.0000	0.0000	0
2011/12/07	R201	2012/05/03	7.75	Call	Bond Future	3,661.0000	3,666.0000	0.137	0	0	0
2011/12/07	R201	2012/05/03	7.75	Put	Bond Future	126.0000	123.0000	(2.381)	0	0	0
2011/12/07	R201	2012/05/03	7.80	Call	Bond Future	3,768.0000	3,773.0000	0.133	0	0	0
2011/12/07	R201	2012/05/03	7.80	Put	Bond Future	115.0000	112.0000	(2.609)	0	0	0
2011/12/07	R201	2012/05/03	7.70	Call	Bond Future	3,555.0000	3,560.0000	0.141	0	0	0
2011/12/07	R201	2012/05/03	7.70	Put	Bond Future	138.0000	136.0000	(1.449)	0	0	0
2011/12/07	R201	2012/08/02			Bond Future	6.3170	6.3140	(0.047)	0.0000	0.0000	0
2011/12/07	R201	2012/08/02	7.50	Call	Bond Future	3,089.0000	3,092.0000	0.097	0	0	0
2011/12/07	R201	2012/08/02	7.50	Put	Bond Future	475.0000	471.0000	(0.842)	0	0	0
2011/12/07	R201	2012/08/02	7.55	Call	Bond Future	3,175.0000	3,179.0000	0.126	0	0	0
2011/12/07	R201	2012/08/02	7.55	Put	Bond Future	453.0000	450.0000	(0.662)	0	0	0
2011/12/07	R201	2012/08/02	7.45	Call	Bond Future	3,003.0000	3,005.0000	0.067	0	0	0
2011/12/07	R201	2012/08/02	7.45	Put	Bond Future	498.0000	493.0000	(1.004)	0	0	0
2011/12/07	R201	2012/11/01			Bond Future	6.3430	6.3410	(0.032)	0.0000	0.0000	0
2011/12/07	R201	2012/11/01	6.50	Call	Bond Future	1,822.0000	1,822.0000	0.000	0	0	0
2011/12/07	R201	2012/11/01	6.50	Put	Bond Future	1,506.0000	1,502.0000	(0.266)	0	0	0
2011/12/07	R201	2012/11/01	6.55	Call	Bond Future	1,878.0000	1,878.0000	0.000	0	0	0
2011/12/07	R201	2012/11/01	6.55	Put	Bond Future	1,461.0000	1,457.0000	(0.274)	0	0	0
2011/12/07	R201	2012/11/01	6.45	Call	Bond Future	1,767.0000	1,766.0000	(0.057)	0	0	0
2011/12/07	R201	2012/11/01	6.45	Put	Bond Future	1,551.0000	1,546.0000	(0.322)	0	0	0
2011/12/07	R202	2012/02/02			Bond Future	185.1413	184.2832	(0.463)	0.0000	0.0000	34,872
2011/12/07	R202	2012/02/02	177.00	Call	Bond Future	8,141.0000	7,283.0000	(10.539)	0	0	0
2011/12/07	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R202	2012/02/02	177.05	Call	Bond Future	8,091.0000	7,233.0000	(10.604)	0	0	0
2011/12/07	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R202	2012/02/02	176.95	Call	Bond Future	8,191.0000	7,333.0000	(10.475)	0	0	0
2011/12/07	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R203	2012/02/02			Bond Future	7.3640	7.3820	0.244	0.0000	0.0000	1,821
2011/12/07	R203	2012/02/02	8.75	Call	Bond Future	6,212.0000	6,129.0000	(1.336)	0	0	0
2011/12/07	R203	2012/02/02	8.75	Put	Bond Future	25.0000	25.0000	0.000	0	0	0

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2011/12/07	R203 2012/02/02	8.80	Call	Bond Future	6,422.0000	6,339.0000	(1.292)	0	0	0
2011/12/07	R203 2012/02/02	8.80	Put	Bond Future	20.0000	21.0000	5.000	0	0	0
2011/12/07	R203 2012/02/02	8.70	Call	Bond Future	6,002.0000	5,919.0000	(1.383)	0	0	0
2011/12/07	R203 2012/02/02	8.70	Put	Bond Future	30.0000	30.0000	0.000	0	0	0
2011/12/07	R203 2012/02/02	6.95	Put	Bond Future	2,387.0000	2,441.0000	2.262	0	0	0
2011/12/07	R203 2012/02/02	6.95	Call	Bond Future	446.0000	417.0000	(6.502)	0	0	2,640
2011/12/07	R203 2012/02/02	7.20	Put	Bond Future	1,598.0000	1,638.0000	2.503	0	0	0
2011/12/07	R203 2012/02/02	7.20	Call	Bond Future	834.0000	791.0000	(5.156)	0	0	880
2011/12/07	R203 2012/02/02	7.35	Call	Bond Future	1,150.0000	1,099.0000	(4.435)	0	0	0
2011/12/07	R203 2012/02/02	7.35	Put	Bond Future	1,215.0000	1,247.0000	2.634	0	0	880
2011/12/07	R203 2012/02/02	7.95	Call	Bond Future	2,982.0000	2,907.0000	(2.515)	0	0	0
2011/12/07	R203 2012/02/02	7.95	Put	Bond Future	309.0000	317.0000	2.589	0	0	2,640
2011/12/07	R203 2012/05/03			Bond Future	7.4490	7.4670	0.242	0.0000	0.0000	0
2011/12/07	R203 2012/05/03	8.75	Call	Bond Future	5,954.0000	5,881.0000	(1.226)	0	0	0
2011/12/07	R203 2012/05/03	8.75	Put	Bond Future	366.0000	373.0000	1.913	0	0	0
2011/12/07	R203 2012/05/03	8.80	Call	Bond Future	6,132.0000	6,059.0000	(1.190)	0	0	0
2011/12/07	R203 2012/05/03	8.80	Put	Bond Future	337.0000	344.0000	2.077	0	0	0
2011/12/07	R203 2012/05/03	8.70	Call	Bond Future	5,774.0000	5,701.0000	(1.264)	0	0	0
2011/12/07	R203 2012/05/03	8.70	Put	Bond Future	394.0000	401.0000	1.777	0	0	0
2011/12/07	R203 2012/08/02			Bond Future	7.5310	7.5510	0.266	0.0000	0.0000	0
2011/12/07	R203 2012/08/02	8.50	Call	Bond Future	5,143.0000	5,076.0000	(1.303)	0	0	0
2011/12/07	R203 2012/08/02	8.50	Put	Bond Future	1,121.0000	1,139.0000	1.606	0	0	0
2011/12/07	R203 2012/08/02	8.55	Call	Bond Future	5,296.0000	5,228.0000	(1.284)	0	0	0
2011/12/07	R203 2012/08/02	8.55	Put	Bond Future	1,072.0000	1,089.0000	1.586	0	0	0
2011/12/07	R203 2012/08/02	8.45	Call	Bond Future	4,992.0000	4,926.0000	(1.322)	0	0	0
2011/12/07	R203 2012/08/02	8.45	Put	Bond Future	1,173.0000	1,192.0000	1.620	0	0	0
2011/12/07	R203 2012/11/01			Bond Future	7.6210	7.6420	0.276	0.0000	0.0000	0
2011/12/07	R203 2012/11/01	7.75	Call	Bond Future	3,136.0000	3,086.0000	(1.594)	0	0	0
2011/12/07	R203 2012/11/01	7.75	Put	Bond Future	2,614.0000	2,649.0000	1.339	0	0	0
2011/12/07	R203 2012/11/01	7.80	Call	Bond Future	3,247.0000	3,195.0000	(1.601)	0	0	0
2011/12/07	R203 2012/11/01	7.80	Put	Bond Future	2,523.0000	2,557.0000	1.348	0	0	0
2011/12/07	R203 2012/11/01	7.70	Call	Bond Future	3,027.0000	2,978.0000	(1.619)	0	0	0
2011/12/07	R203 2012/11/01	7.70	Put	Bond Future	2,707.0000	2,743.0000	1.330	0	0	0
2011/12/07	R204 2012/02/02			Bond Future	7.6360	7.6590	0.301	0.0000	0.0000	2,908

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2011/12/07	R204 2012/02/02	9.00	Call	Bond Future	7,011.0000	6,890.0000	(1.726)	0	0	0
2011/12/07	R204 2012/02/02	9.00	Put	Bond Future	49.0000	50.0000	2.041	0	0	0
2011/12/07	R204 2012/02/02	9.05	Call	Bond Future	7,247.0000	7,125.0000	(1.683)	0	0	0
2011/12/07	R204 2012/02/02	9.05	Put	Bond Future	41.0000	42.0000	2.439	0	0	0
2011/12/07	R204 2012/02/02	8.95	Call	Bond Future	6,775.0000	6,654.0000	(1.786)	0	0	0
2011/12/07	R204 2012/02/02	8.95	Put	Bond Future	57.0000	59.0000	3.509	0	0	0
2011/12/07	R204 2012/02/02	7.25	Put	Bond Future	2,732.0000	2,809.0000	2.818	0	0	0
2011/12/07	R204 2012/02/02	7.25	Call	Bond Future	647.0000	602.0000	(6.955)	0	0	540
2011/12/07	R204 2012/02/02	8.00	Call	Bond Future	2,635.0000	2,538.0000	(3.681)	0	0	0
2011/12/07	R204 2012/02/02	8.00	Put	Bond Future	716.0000	742.0000	3.631	0	0	540
2011/12/07	R204 2012/02/02	7.50	Call	Bond Future	1,130.0000	1,066.0000	(5.664)	0	0	0
2011/12/07	R204 2012/02/02	7.50	Put	Bond Future	1,859.0000	1,917.0000	3.120	0	0	0
2011/12/07	R204 2012/05/03			Bond Future	7.7210	7.7450	0.311	0.0000	0.0000	0
2011/12/07	R204 2012/05/03	8.75	Call	Bond Future	5,875.0000	5,770.0000	(1.787)	0	0	0
2011/12/07	R204 2012/05/03	8.75	Put	Bond Future	739.0000	757.0000	2.436	0	0	0
2011/12/07	R204 2012/05/03	8.80	Call	Bond Future	6,070.0000	5,964.0000	(1.746)	0	0	0
2011/12/07	R204 2012/05/03	8.80	Put	Bond Future	693.0000	710.0000	2.453	0	0	0
2011/12/07	R204 2012/05/03	8.70	Call	Bond Future	5,682.0000	5,578.0000	(1.830)	0	0	0
2011/12/07	R204 2012/05/03	8.70	Put	Bond Future	788.0000	807.0000	2.411	0	0	0
2011/12/07	R204 2012/08/02			Bond Future	7.8060	7.8300	0.307	0.0000	0.0000	0
2011/12/07	R204 2012/08/02	8.50	Call	Bond Future	5,030.0000	4,943.0000	(1.730)	0	0	0
2011/12/07	R204 2012/08/02	8.50	Put	Bond Future	1,648.0000	1,680.0000	1.942	0	0	0
2011/12/07	R204 2012/08/02	8.55	Call	Bond Future	5,198.0000	5,109.0000	(1.712)	0	0	0
2011/12/07	R204 2012/08/02	8.55	Put	Bond Future	1,578.0000	1,608.0000	1.901	0	0	0
2011/12/07	R204 2012/08/02	8.45	Call	Bond Future	4,865.0000	4,779.0000	(1.768)	0	0	0
2011/12/07	R204 2012/08/02	8.45	Put	Bond Future	1,722.0000	1,755.0000	1.916	0	0	0
2011/12/07	R204 2012/11/01			Bond Future	7.8930	7.9190	0.329	0.0000	0.0000	0
2011/12/07	R204 2012/11/01	8.00	Call	Bond Future	3,811.0000	3,739.0000	(1.889)	0	0	0
2011/12/07	R204 2012/11/01	8.00	Put	Bond Future	3,299.0000	3,352.0000	1.607	0	0	0
2011/12/07	R204 2012/11/01	8.05	Call	Bond Future	3,940.0000	3,866.0000	(1.878)	0	0	0
2011/12/07	R204 2012/11/01	8.05	Put	Bond Future	3,190.0000	3,241.0000	1.599	0	0	0
2011/12/07	R204 2012/11/01	7.95	Call	Bond Future	3,684.0000	3,613.0000	(1.927)	0	0	0
2011/12/07	R204 2012/11/01	7.95	Put	Bond Future	3,411.0000	3,465.0000	1.583	0	0	0
2011/12/07	R206 2012/02/02			Bond Future	6.0040	6.0080	0.067	0.0000	0.0000	300

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2011/12/07	R206 2012/02/02	8.00	Call	Bond Future	3,580.0000	3,573.0000	(0.196)	0	0	0
2011/12/07	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R206 2012/02/02	8.05	Call	Bond Future	3,668.0000	3,661.0000	(0.191)	0	0	0
2011/12/07	R206 2012/02/02	8.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/07	R206 2012/02/02	7.95	Call	Bond Future	3,493.0000	3,485.0000	(0.229)	0	0	0
2011/12/07	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R206 2012/05/03			Bond Future	6.0260	6.0310	0.083	0.0000	0.0000	0
2011/12/07	R206 2012/05/03	7.50	Call	Bond Future	2,405.0000	2,397.0000	(0.333)	0	0	0
2011/12/07	R206 2012/05/03	7.50	Put	Bond Future	71.0000	71.0000	0.000	0	0	0
2011/12/07	R206 2012/05/03	7.55	Call	Bond Future	2,477.0000	2,468.0000	(0.363)	0	0	0
2011/12/07	R206 2012/05/03	7.55	Put	Bond Future	65.0000	64.0000	(1.538)	0	0	0
2011/12/07	R206 2012/05/03	7.45	Call	Bond Future	2,335.0000	2,326.0000	(0.385)	0	0	0
2011/12/07	R206 2012/05/03	7.45	Put	Bond Future	79.0000	78.0000	(1.266)	0	0	0
2011/12/07	R206 2012/08/02			Bond Future	6.0280	6.0330	0.083	0.0000	0.0000	0
2011/12/07	R206 2012/08/02	7.25	Call	Bond Future	1,987.0000	1,980.0000	(0.352)	0	0	0
2011/12/07	R206 2012/08/02	7.25	Put	Bond Future	323.0000	323.0000	0.000	0	0	0
2011/12/07	R206 2012/08/02	7.30	Call	Bond Future	2,040.0000	2,033.0000	(0.343)	0	0	0
2011/12/07	R206 2012/08/02	7.30	Put	Bond Future	309.0000	309.0000	0.000	0	0	0
2011/12/07	R206 2012/08/02	7.20	Call	Bond Future	1,934.0000	1,927.0000	(0.362)	0	0	0
2011/12/07	R206 2012/08/02	7.20	Put	Bond Future	337.0000	337.0000	0.000	0	0	0
2011/12/07	R206 2012/11/01			Bond Future	6.0010	6.0090	0.133	0.0000	0.0000	0
2011/12/07	R206 2012/11/01	6.00	Call	Bond Future	1,070.0000	1,064.0000	(0.561)	0	0	0
2011/12/07	R206 2012/11/01	6.00	Put	Bond Future	1,071.0000	1,074.0000	0.280	0	0	0
2011/12/07	R206 2012/11/01	6.05	Call	Bond Future	1,100.0000	1,094.0000	(0.545)	0	0	0
2011/12/07	R206 2012/11/01	6.05	Put	Bond Future	1,044.0000	1,047.0000	0.287	0	0	0
2011/12/07	R206 2012/11/01	5.95	Call	Bond Future	1,040.0000	1,034.0000	(0.577)	0	0	0
2011/12/07	R206 2012/11/01	5.95	Put	Bond Future	1,099.0000	1,102.0000	0.273	0	0	0
2011/12/07	R207 2012/02/02			Bond Future	7.9070	7.9240	0.215	0.0000	0.0000	38,194
2011/12/07	R207 2012/02/02	9.00	Call	Bond Future	6,031.0000	5,936.0000	(1.575)	0	0	0
2011/12/07	R207 2012/02/02	9.00	Put	Bond Future	73.0000	74.0000	1.370	0	0	0
2011/12/07	R207 2012/02/02	9.05	Call	Bond Future	6,281.0000	6,185.0000	(1.528)	0	0	0
2011/12/07	R207 2012/02/02	9.05	Put	Bond Future	62.0000	62.0000	0.000	0	0	0
2011/12/07	R207 2012/02/02	8.95	Call	Bond Future	5,782.0000	5,687.0000	(1.643)	0	0	0
2011/12/07	R207 2012/02/02	8.95	Put	Bond Future	86.0000	87.0000	1.163	0	0	0

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2011/12/07	R207 2012/02/02	7.35	Put	Bond Future	3,553.0000	3,625.0000	2.026	0	0	0
2011/12/07	R207 2012/02/02	7.35	Call	Bond Future	327.0000	302.0000	(7.645)	0	0	1,920
2011/12/07	R207 2012/02/02	7.65	Put	Bond Future	2,248.0000	2,301.0000	2.358	0	0	0
2011/12/07	R207 2012/02/02	7.65	Call	Bond Future	776.0000	733.0000	(5.541)	0	0	640
2011/12/07	R207 2012/02/02	7.85	Call	Bond Future	1,241.0000	1,184.0000	(4.593)	0	0	0
2011/12/07	R207 2012/02/02	7.85	Put	Bond Future	1,565.0000	1,604.0000	2.492	0	0	640
2011/12/07	R207 2012/02/02	8.50	Call	Bond Future	3,632.0000	3,545.0000	(2.395)	0	0	0
2011/12/07	R207 2012/02/02	8.50	Put	Bond Future	340.0000	349.0000	2.647	0	0	1,920
2011/12/07	R207 2012/05/03			Bond Future	7.9950	8.0130	0.225	0.0000	0.0000	0
2011/12/07	R207 2012/05/03	8.75	Call	Bond Future	5,217.0000	5,136.0000	(1.553)	0	0	0
2011/12/07	R207 2012/05/03	8.75	Put	Bond Future	1,166.0000	1,184.0000	1.544	0	0	0
2011/12/07	R207 2012/05/03	8.80	Call	Bond Future	5,409.0000	5,328.0000	(1.498)	0	0	0
2011/12/07	R207 2012/05/03	8.80	Put	Bond Future	1,097.0000	1,115.0000	1.641	0	0	0
2011/12/07	R207 2012/05/03	8.70	Call	Bond Future	5,026.0000	4,947.0000	(1.572)	0	0	0
2011/12/07	R207 2012/05/03	8.70	Put	Bond Future	1,236.0000	1,256.0000	1.618	0	0	0
2011/12/07	R207 2012/08/02			Bond Future	8.0820	8.1020	0.247	0.0000	0.0000	0
2011/12/07	R207 2012/08/02	8.75	Call	Bond Future	5,416.0000	5,338.0000	(1.440)	0	0	0
2011/12/07	R207 2012/08/02	8.75	Put	Bond Future	1,923.0000	1,952.0000	1.508	0	0	0
2011/12/07	R207 2012/08/02	8.80	Call	Bond Future	5,592.0000	5,513.0000	(1.413)	0	0	0
2011/12/07	R207 2012/08/02	8.80	Put	Bond Future	1,844.0000	1,872.0000	1.518	0	0	0
2011/12/07	R207 2012/08/02	8.70	Call	Bond Future	5,242.0000	5,164.0000	(1.488)	0	0	0
2011/12/07	R207 2012/08/02	8.70	Put	Bond Future	2,005.0000	2,034.0000	1.446	0	0	0
2011/12/07	R207 2012/11/01			Bond Future	8.1690	8.1890	0.245	0.0000	0.0000	0
2011/12/07	R207 2012/11/01	8.25	Call	Bond Future	4,100.0000	4,038.0000	(1.512)	0	0	0
2011/12/07	R207 2012/11/01	8.25	Put	Bond Future	3,680.0000	3,722.0000	1.141	0	0	0
2011/12/07	R207 2012/11/01	8.30	Call	Bond Future	4,237.0000	4,174.0000	(1.487)	0	0	0
2011/12/07	R207 2012/11/01	8.30	Put	Bond Future	3,560.0000	3,600.0000	1.124	0	0	0
2011/12/07	R207 2012/11/01	8.20	Call	Bond Future	3,965.0000	3,905.0000	(1.513)	0	0	0
2011/12/07	R207 2012/11/01	8.20	Put	Bond Future	3,804.0000	3,848.0000	1.157	0	0	0
2011/12/07	R208 2012/02/02			Bond Future	7.9210	7.9540	0.417	0.0000	0.0000	14,264
2011/12/07	R208 2012/02/02	9.00	Call	Bond Future	6,370.0000	6,174.0000	(3.077)	0	0	0
2011/12/07	R208 2012/02/02	9.00	Put	Bond Future	63.0000	68.0000	7.937	0	0	0
2011/12/07	R208 2012/02/02	9.05	Call	Bond Future	6,638.0000	6,441.0000	(2.968)	0	0	0
2011/12/07	R208 2012/02/02	9.05	Put	Bond Future	52.0000	56.0000	7.692	0	0	0

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2011/12/07	R208 2012/02/02	8.95	Call	Bond Future	6,102.0000	5,908.0000	(3.179)	0	0	0
2011/12/07	R208 2012/02/02	8.95	Put	Bond Future	75.0000	82.0000	9.333	0	0	0
2011/12/07	R208 2012/02/02	7.45	Put	Bond Future	3,333.0000	3,486.0000	4.590	0	0	0
2011/12/07	R208 2012/02/02	7.45	Call	Bond Future	397.0000	348.0000	(12.343)	0	0	2,880
2011/12/07	R208 2012/02/02	7.70	Put	Bond Future	2,197.0000	2,318.0000	5.508	0	0	0
2011/12/07	R208 2012/02/02	7.70	Call	Bond Future	834.0000	753.0000	(9.712)	0	0	960
2011/12/07	R208 2012/02/02	7.90	Call	Bond Future	1,355.0000	1,246.0000	(8.044)	0	0	0
2011/12/07	R208 2012/02/02	7.90	Put	Bond Future	1,483.0000	1,576.0000	6.271	0	0	960
2011/12/07	R208 2012/02/02	8.55	Call	Bond Future	4,027.0000	3,848.0000	(4.445)	0	0	0
2011/12/07	R208 2012/02/02	8.55	Put	Bond Future	282.0000	304.0000	7.801	0	0	2,880
2011/12/07	R208 2012/05/03			Bond Future	7.9980	8.0330	0.438	0.0000	0.0000	0
2011/12/07	R208 2012/05/03	9.00	Call	Bond Future	6,605.0000	6,432.0000	(2.619)	0	0	0
2011/12/07	R208 2012/05/03	9.00	Put	Bond Future	865.0000	900.0000	4.046	0	0	0
2011/12/07	R208 2012/05/03	9.05	Call	Bond Future	6,824.0000	6,649.0000	(2.564)	0	0	0
2011/12/07	R208 2012/05/03	9.05	Put	Bond Future	809.0000	843.0000	4.203	0	0	0
2011/12/07	R208 2012/05/03	8.95	Call	Bond Future	6,387.0000	6,216.0000	(2.677)	0	0	0
2011/12/07	R208 2012/05/03	8.95	Put	Bond Future	922.0000	960.0000	4.121	0	0	0
2011/12/07	R208 2012/08/02			Bond Future	8.0750	8.1100	0.433	0.0000	0.0000	0
2011/12/07	R208 2012/08/02	8.75	Call	Bond Future	5,910.0000	5,766.0000	(2.437)	0	0	0
2011/12/07	R208 2012/08/02	8.75	Put	Bond Future	2,084.0000	2,144.0000	2.879	0	0	0
2011/12/07	R208 2012/08/02	8.80	Call	Bond Future	6,101.0000	5,955.0000	(2.393)	0	0	0
2011/12/07	R208 2012/08/02	8.80	Put	Bond Future	2,000.0000	2,058.0000	2.900	0	0	0
2011/12/07	R208 2012/08/02	8.70	Call	Bond Future	5,722.0000	5,580.0000	(2.482)	0	0	0
2011/12/07	R208 2012/08/02	8.70	Put	Bond Future	2,173.0000	2,234.0000	2.807	0	0	0
2011/12/07	R208 2012/11/01			Bond Future	8.1530	8.1910	0.466	0.0000	0.0000	0
2011/12/07	R208 2012/11/01	8.25	Call	Bond Future	4,367.0000	4,244.0000	(2.817)	0	0	0
2011/12/07	R208 2012/11/01	8.25	Put	Bond Future	3,819.0000	3,911.0000	2.409	0	0	0
2011/12/07	R208 2012/11/01	8.30	Call	Bond Future	4,517.0000	4,392.0000	(2.767)	0	0	0
2011/12/07	R208 2012/11/01	8.30	Put	Bond Future	3,687.0000	3,778.0000	2.468	0	0	0
2011/12/07	R208 2012/11/01	8.20	Call	Bond Future	4,220.0000	4,100.0000	(2.844)	0	0	0
2011/12/07	R208 2012/11/01	8.20	Put	Bond Future	3,954.0000	4,049.0000	2.403	0	0	0
2011/12/07	R209 2012/02/02			Bond Future	8.8240	8.8110	(0.147)	0.0000	0.0000	2,589
2011/12/07	R209 2012/02/02	9.00	Call	Bond Future	3,233.0000	3,275.0000	1.299	0	0	0
2011/12/07	R209 2012/02/02	9.00	Put	Bond Future	1,868.0000	1,808.0000	(3.212)	0	0	0

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2011/12/07	R209 2012/02/02	9.05	Call	Bond Future	3,460.0000	3,504.0000	1.272	0	0	0
2011/12/07	R209 2012/02/02	9.05	Put	Bond Future	1,715.0000	1,657.0000	(3.382)	0	0	0
2011/12/07	R209 2012/02/02	8.95	Call	Bond Future	3,014.0000	3,052.0000	1.261	0	0	0
2011/12/07	R209 2012/02/02	8.95	Put	Bond Future	2,033.0000	1,969.0000	(3.148)	0	0	0
2011/12/07	R209 2012/05/03			Bond Future	8.8930	8.8800	(0.146)	0.0000	0.0000	0
2011/12/07	R209 2012/05/03	9.00	Call	Bond Future	4,367.0000	4,411.0000	1.008	0	0	0
2011/12/07	R209 2012/05/03	9.00	Put	Bond Future	3,543.0000	3,486.0000	(1.609)	0	0	0
2011/12/07	R209 2012/05/03	9.05	Call	Bond Future	4,570.0000	4,615.0000	0.985	0	0	0
2011/12/07	R209 2012/05/03	9.05	Put	Bond Future	3,367.0000	3,311.0000	(1.663)	0	0	0
2011/12/07	R209 2012/05/03	8.95	Call	Bond Future	4,168.0000	4,210.0000	1.008	0	0	0
2011/12/07	R209 2012/05/03	8.95	Put	Bond Future	3,727.0000	3,668.0000	(1.583)	0	0	0
2011/12/07	R209 2012/08/02			Bond Future	8.9600	8.9470	(0.145)	0.0000	0.0000	0
2011/12/07	R209 2012/08/02	9.25	Call	Bond Future	6,190.0000	6,240.0000	0.808	0	0	0
2011/12/07	R209 2012/08/02	9.25	Put	Bond Future	4,019.0000	3,969.0000	(1.244)	0	0	0
2011/12/07	R209 2012/08/02	9.30	Call	Bond Future	6,404.0000	6,455.0000	0.796	0	0	0
2011/12/07	R209 2012/08/02	9.30	Put	Bond Future	3,869.0000	3,820.0000	(1.266)	0	0	0
2011/12/07	R209 2012/08/02	9.20	Call	Bond Future	5,986.0000	6,035.0000	0.819	0	0	0
2011/12/07	R209 2012/08/02	9.20	Put	Bond Future	4,182.0000	4,131.0000	(1.220)	0	0	0
2011/12/07	R209 2012/11/01			Bond Future	9.0290	9.0150	(0.155)	0.0000	0.0000	0
2011/12/07	R209 2012/11/01	9.00	Call	Bond Future	5,650.0000	5,698.0000	0.850	0	0	0
2011/12/07	R209 2012/11/01	9.00	Put	Bond Future	5,870.0000	5,812.0000	(0.988)	0	0	0
2011/12/07	R209 2012/11/01	9.05	Call	Bond Future	5,834.0000	5,884.0000	0.857	0	0	0
2011/12/07	R209 2012/11/01	9.05	Put	Bond Future	5,675.0000	5,619.0000	(0.987)	0	0	0
2011/12/07	R209 2012/11/01	8.95	Call	Bond Future	5,468.0000	5,515.0000	0.860	0	0	0
2011/12/07	R209 2012/11/01	8.95	Put	Bond Future	6,070.0000	6,011.0000	(0.972)	0	0	0
2011/12/07	R210 2012/02/02			Bond Future	137.9365	138.1404	0.148	0.0000	0.0000	755
2011/12/07	R210 2012/02/02	131.00	Call	Bond Future	6,937.0000	7,140.0000	2.926	0	0	0
2011/12/07	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R210 2012/02/02	131.05	Call	Bond Future	6,887.0000	7,090.0000	2.948	0	0	0
2011/12/07	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R210 2012/02/02	130.95	Call	Bond Future	6,987.0000	7,190.0000	2.905	0	0	0
2011/12/07	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R211 2012/02/02			Bond Future	115.4849	115.6588	0.151	0.0000	0.0000	480

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2011/12/07	R211 2012/02/02	110.50	Call	Bond Future	4,985.0000	5,159.0000	3.490	0	0	0
2011/12/07	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R211 2012/02/02	110.55	Call	Bond Future	4,935.0000	5,109.0000	3.526	0	0	0
2011/12/07	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R211 2012/02/02	110.45	Call	Bond Future	5,035.0000	5,209.0000	3.456	0	0	0
2011/12/07	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R212 2012/02/02			Bond Future	112.1157	112.1321	0.015	0.0000	0.0000	2,677
2011/12/07	R212 2012/02/02	108.50	Call	Bond Future	3,616.0000	3,632.0000	0.442	0	0	0
2011/12/07	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R212 2012/02/02	108.55	Call	Bond Future	3,566.0000	3,582.0000	0.449	0	0	0
2011/12/07	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R212 2012/02/02	108.45	Call	Bond Future	3,666.0000	3,682.0000	0.436	0	0	0
2011/12/07	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/07	R213 2012/02/02			Bond Future	8.8260	8.8230	(0.034)	0.0000	0.0000	487
2011/12/07	R213 2012/02/02	9.00	Call	Bond Future	3,287.0000	3,280.0000	(0.213)	0	0	0
2011/12/07	R213 2012/02/02	9.00	Put	Bond Future	1,915.0000	1,884.0000	(1.619)	0	0	0
2011/12/07	R213 2012/02/02	9.05	Call	Bond Future	3,518.0000	3,512.0000	(0.171)	0	0	0
2011/12/07	R213 2012/02/02	9.05	Put	Bond Future	1,758.0000	1,728.0000	(1.706)	0	0	0
2011/12/07	R213 2012/02/02	8.95	Call	Bond Future	3,063.0000	3,056.0000	(0.229)	0	0	0
2011/12/07	R213 2012/02/02	8.95	Put	Bond Future	2,082.0000	2,051.0000	(1.489)	0	0	0
2011/12/07	R213 2012/05/03			Bond Future	8.9000	8.8980	(0.022)	0.0000	0.0000	0
2011/12/07	R213 2012/05/03	9.25	Call	Bond Future	5,500.0000	5,496.0000	(0.073)	0	0	0
2011/12/07	R213 2012/05/03	9.25	Put	Bond Future	2,813.0000	2,793.0000	(0.711)	0	0	0
2011/12/07	R213 2012/05/03	9.30	Call	Bond Future	5,728.0000	5,725.0000	(0.052)	0	0	0
2011/12/07	R213 2012/05/03	9.30	Put	Bond Future	2,668.0000	2,649.0000	(0.712)	0	0	0
2011/12/07	R213 2012/05/03	9.20	Call	Bond Future	5,276.0000	5,273.0000	(0.057)	0	0	0
2011/12/07	R213 2012/05/03	9.20	Put	Bond Future	2,965.0000	2,946.0000	(0.641)	0	0	0
2011/12/07	R213 2012/08/02			Bond Future	8.9730	8.9700	(0.033)	0.0000	0.0000	0
2011/12/07	R213 2012/08/02	9.25	Call	Bond Future	6,258.0000	6,261.0000	0.048	0	0	0
2011/12/07	R213 2012/08/02	9.25	Put	Bond Future	4,151.0000	4,130.0000	(0.506)	0	0	0
2011/12/07	R213 2012/08/02	9.30	Call	Bond Future	6,477.0000	6,481.0000	0.062	0	0	0
2011/12/07	R213 2012/08/02	9.30	Put	Bond Future	3,998.0000	3,979.0000	(0.475)	0	0	0
2011/12/07	R213 2012/08/02	9.20	Call	Bond Future	6,051.0000	6,054.0000	0.050	0	0	0

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2011/12/07	R213 2012/08/02	9.20	Put	Bond Future	4,318.0000	4,298.0000	(0.463)	0	0	0
2011/12/07	R213 2012/11/01			Bond Future	9.0500	9.0470	(0.033)	0.0000	0.0000	0
2011/12/07	R213 2012/11/01	9.00	Call	Bond Future	5,685.0000	5,688.0000	0.053	0	0	0
2011/12/07	R213 2012/11/01	9.00	Put	Bond Future	6,069.0000	6,049.0000	(0.330)	0	0	0
2011/12/07	R213 2012/11/01	9.05	Call	Bond Future	5,872.0000	5,875.0000	0.051	0	0	0
2011/12/07	R213 2012/11/01	9.05	Put	Bond Future	5,872.0000	5,852.0000	(0.341)	0	0	0
2011/12/07	R213 2012/11/01	8.95	Call	Bond Future	5,502.0000	5,505.0000	0.055	0	0	0
2011/12/07	R213 2012/11/01	8.95	Put	Bond Future	6,272.0000	6,252.0000	(0.319)	0	0	0
2011/12/07	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										579582.00