



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/12/2011

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
2011/12/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	AL7T 2012/02/02			Index Future	413.0920	412.2700	(0.199)	0.0000	0.0000	16
2011/12/08	AL7T 2012/05/03			Index Future	419.0990	418.2590	(0.200)	0.0000	0.0000	0
2011/12/08	ALBI 2012/02/02			Index Future	376.3900	375.7160	(0.179)	0.0000	0.0000	1,043
2011/12/08	ALBI 2012/05/03			Index Future	381.8630	381.1740	(0.180)	0.0000	0.0000	0
2011/12/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	CAAK 2011/12/19			Can-Do Future	0.1760	0.2234	26.932	0.0000	0.0000	12,659
2011/12/08	CAAL 2011/12/19			Can-Do Future	0.1082	0.1437	32.810	0.0000	0.0000	18,519
2011/12/08	CAAM 2011/12/19			Can-Do Future	0.1056	0.0624	(40.909)	0.0000	0.0000	12,423
2011/12/08	CAAN 2012/03/30			Can-Do Future	0.3759	0.4038	7.422	0.0000	0.0000	100,000
2011/12/08	CAAO 2012/03/30			Can-Do Future	0.1113	0.0895	(19.587)	0.0000	0.0000	100,000
2011/12/08	CAAP 2011/12/19			Can-Do Future	0.1286	0.0791	(38.491)	0.0000	0.0000	12,346
2011/12/08	CAAR 2011/12/19			Can-Do Future	0.1423	0.1876	31.834	0.0000	0.0000	18,750
2011/12/08	CAAS 2012/01/31			Can-Do Future	0.1041	0.1225	17.675	0.0000	0.0000	12,500
2011/12/08	CAAT 2012/02/29			Can-Do Future	0.0904	0.1032	14.159	0.0000	0.0000	12,500
2011/12/08	CAAU 2012/01/31			Can-Do Future	0.0620	0.0456	(26.452)	0.0000	0.0000	19,481
2011/12/08	CAAV 2012/02/29			Can-Do Future	0.0873	0.0697	(20.160)	0.0000	0.0000	12,987
2011/12/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/08	GOVI 2012/02/02			GOVI	377.5790	376.9360	(0.170)	0.0000	0.0000	157
2011/12/08	GOVI 2012/02/02	369.00	Call	GOVI	85,790.0000	79,360.0000	(7.495)	0	0	0
2011/12/08	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/08	GOVI 2012/02/02	369.01	Call	GOVI	85,690.0000	79,260.0000	(7.504)	0	0	0
2011/12/08	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/08	GOVI 2012/02/02	368.99	Call	GOVI	85,890.0000	79,460.0000	(7.486)	0	0	0
2011/12/08	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/08	GOVI 2012/05/03			GOVI	383.0690	382.4120	(0.172)	0.0000	0.0000	0
2011/12/08	GOVI 2012/05/03	382.00	Call	GOVI	10,690.0000	4,120.0000	(61.459)	0	0	0
2011/12/08	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/08	GOVI 2012/05/03	382.01	Call	GOVI	10,590.0000	4,020.0000	(62.040)	0	0	0
2011/12/08	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/08	GOVI 2012/05/03	381.99	Call	GOVI	10,790.0000	4,220.0000	(60.890)	0	0	0
2011/12/08	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/08	IGOV 2012/02/02			Index Future	166.2460	166.2520	0.004	0.0000	0.0000	507
2011/12/08	IGOV 2012/05/03			Index Future	168.6630	168.6670	0.002	0.0000	0.0000	0
2011/12/08	ILBI 2012/02/02			Index Future	445.9030	447.1930	0.289	0.0000	0.0000	88
2011/12/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/08	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
2011/12/08	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/12/08	JBAF 2012/01/18			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	101
2011/12/08	JBAF 2012/02/15			Jibar Tradeable Future	5.5100	5.5100	0.000	0.0000	0.0000	0
2011/12/08	JBAF 2012/03/20			Jibar Tradeable Future	5.4800	5.4900	0.182	0.0000	0.0000	2,390
2011/12/08	JBAF 2012/04/18			Jibar Tradeable Future	5.4600	5.4700	0.183	0.0000	0.0000	0
2011/12/08	JBAF 2012/05/16			Jibar Tradeable Future	5.4600	5.4500	(0.183)	0.0000	0.0000	0
2011/12/08	JBAF 2012/06/20			Jibar Tradeable Future	5.4600	5.4600	0.000	0.0000	0.0000	2,890
2011/12/08	JBAF 2012/09/19			Jibar Tradeable Future	5.5200	5.5200	0.000	0.0000	0.0000	44,760
2011/12/08	JBAF 2012/12/19			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	990
2011/12/08	JBAF 2013/03/20			Jibar Tradeable Future	5.8900	5.9000	0.170	0.0000	0.0000	790
2011/12/08	JBAF 2013/06/19			Jibar Tradeable Future	6.1400	6.1600	0.326	0.0000	0.0000	1,250
2011/12/08	JBAF 2013/09/18			Jibar Tradeable Future	6.4100	6.4500	0.624	93.5300	93.5300	1,600
2011/12/08	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/08	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/08	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/08	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/08	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/08	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/08	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/08	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/08	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/08	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/08	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/08	OTH1 2012/02/02			Index Future	369.6130	368.7890	(0.223)	0.0000	0.0000	0
2011/12/08	R157 2012/02/02			Bond Future	6.7510	6.7820	0.459	6.6500	6.6500	12,585
2011/12/08	R157 2012/02/02	8.50	Call	Bond Future	6,031.0000	5,921.0000	(1.824)	0	0	0
2011/12/08	R157 2012/02/02	8.50	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/12/08	R157 2012/02/02	8.55	Call	Bond Future	6,197.0000	6,087.0000	(1.775)	0	0	0
2011/12/08	R157 2012/02/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/08	R157 2012/02/02	8.45	Call	Bond Future	5,864.0000	5,754.0000	(1.876)	0	0	0
2011/12/08	R157 2012/02/02	8.45	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/12/08	R157 2012/02/02	6.55	Call	Bond Future	504.0000	458.0000	(9.127)	0	0	0
2011/12/08	R157 2012/02/02	6.55	Put	Bond Future	1,222.0000	1,287.0000	5.319	0	0	0
2011/12/08	R157 2012/02/02	6.00	Put	Bond Future	2,792.0000	2,891.0000	3.546	0	0	0
2011/12/08	R157 2012/02/02	6.00	Call	Bond Future	80.0000	69.0000	(13.750)	0	0	130
2011/12/08	R157 2012/02/02	7.05	Call	Bond Future	1,462.0000	1,379.0000	(5.677)	0	0	0
2011/12/08	R157 2012/02/02	7.05	Put	Bond Future	403.0000	431.0000	6.948	0	0	130
2011/12/08	R157 2012/02/02	6.25	Put	Bond Future	2,006.0000	2,092.0000	4.287	0	0	0
2011/12/08	R157 2012/02/02	6.25	Call	Bond Future	205.0000	181.0000	(11.707)	0	0	3,960
2011/12/08	R157 2012/02/02	6.45	Put	Bond Future	1,461.0000	1,532.0000	4.860	0	0	0
2011/12/08	R157 2012/02/02	6.45	Call	Bond Future	383.0000	344.0000	(10.183)	0	0	1,320
2011/12/08	R157 2012/02/02	6.65	Call	Bond Future	648.0000	594.0000	(8.333)	0	0	0
2011/12/08	R157 2012/02/02	6.65	Put	Bond Future	1,008.0000	1,065.0000	5.655	0	0	1,320
2011/12/08	R157 2012/02/02	7.20	Call	Bond Future	1,852.0000	1,762.0000	(4.860)	0	0	0
2011/12/08	R157 2012/02/02	7.20	Put	Bond Future	267.0000	287.0000	7.491	0	0	3,960
2011/12/08	R157 2012/05/03			Bond Future	6.8280	6.8620	0.498	0.0000	0.0000	0
2011/12/08	R157 2012/05/03	8.25	Call	Bond Future	4,773.0000	4,670.0000	(2.158)	0	0	0
2011/12/08	R157 2012/05/03	8.25	Put	Bond Future	180.0000	189.0000	5.000	0	0	0
2011/12/08	R157 2012/05/03	8.30	Call	Bond Future	4,914.0000	4,810.0000	(2.116)	0	0	0
2011/12/08	R157 2012/05/03	8.30	Put	Bond Future	164.0000	172.0000	4.878	0	0	0
2011/12/08	R157 2012/05/03	8.20	Call	Bond Future	4,631.0000	4,528.0000	(2.224)	0	0	0
2011/12/08	R157 2012/05/03	8.20	Put	Bond Future	196.0000	205.0000	4.592	0	0	0
2011/12/08	R157 2012/08/02			Bond Future	6.9010	6.9370	0.522	0.0000	0.0000	0
2011/12/08	R157 2012/08/02	8.00	Call	Bond Future	4,033.0000	3,947.0000	(2.132)	0	0	0
2011/12/08	R157 2012/08/02	8.00	Put	Bond Future	727.0000	751.0000	3.301	0	0	0
2011/12/08	R157 2012/08/02	8.05	Call	Bond Future	4,149.0000	4,062.0000	(2.097)	0	0	0

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2011/12/08	R157 2012/08/02	8.05	Put	Bond Future	695.0000	718.0000	3.309	0	0	0
2011/12/08	R157 2012/08/02	7.95	Call	Bond Future	3,920.0000	3,834.0000	(2.194)	0	0	0
2011/12/08	R157 2012/08/02	7.95	Put	Bond Future	761.0000	786.0000	3.285	0	0	0
2011/12/08	R157 2012/11/01			Bond Future	6.9860	7.0270	0.587	0.0000	0.0000	0
2011/12/08	R157 2012/11/01	7.00	Call	Bond Future	2,146.0000	2,084.0000	(2.889)	0	0	0
2011/12/08	R157 2012/11/01	7.00	Put	Bond Future	2,107.0000	2,160.0000	2.515	0	0	0
2011/12/08	R157 2012/11/01	7.05	Call	Bond Future	2,220.0000	2,157.0000	(2.838)	0	0	0
2011/12/08	R157 2012/11/01	7.05	Put	Bond Future	2,040.0000	2,092.0000	2.549	0	0	0
2011/12/08	R157 2012/11/01	6.95	Call	Bond Future	2,073.0000	2,013.0000	(2.894)	0	0	0
2011/12/08	R157 2012/11/01	6.95	Put	Bond Future	2,174.0000	2,230.0000	2.576	0	0	0
2011/12/08	R186 2012/02/02			Bond Future	8.4530	8.4830	0.355	0.0000	0.0000	24,833
2011/12/08	R186 2012/02/02	9.00	Call	Bond Future	6,009.0000	5,775.0000	(3.894)	0	0	0
2011/12/08	R186 2012/02/02	9.00	Put	Bond Future	1,027.0000	1,075.0000	4.674	0	0	100
2011/12/08	R186 2012/02/02	9.05	Call	Bond Future	6,346.0000	6,108.0000	(3.750)	0	0	0
2011/12/08	R186 2012/02/02	9.05	Put	Bond Future	924.0000	968.0000	4.762	0	0	0
2011/12/08	R186 2012/02/02	8.95	Call	Bond Future	5,678.0000	5,448.0000	(4.051)	0	0	0
2011/12/08	R186 2012/02/02	8.95	Put	Bond Future	1,139.0000	1,190.0000	4.478	0	0	0
2011/12/08	R186 2012/02/02	7.75	Put	Bond Future	7,512.0000	7,731.0000	2.915	0	0	0
2011/12/08	R186 2012/02/02	7.75	Call	Bond Future	628.0000	565.0000	(10.032)	0	0	6,000
2011/12/08	R186 2012/02/02	6.75	Put	Bond Future	17,732.0000	18,009.0000	1.562	0	0	0
2011/12/08	R186 2012/02/02	6.75	Call	Bond Future	21.0000	17.0000	(19.048)	0	0	6,000
2011/12/08	R186 2012/02/02	8.00	Put	Bond Future	5,543.0000	5,728.0000	3.338	0	0	0
2011/12/08	R186 2012/02/02	8.00	Call	Bond Future	1,172.0000	1,075.0000	(8.276)	0	0	100
2011/12/08	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R186 2012/02/02	13.25	Call	Bond Future	34,831.0000	34,549.0000	(0.810)	0	0	0
2011/12/08	R186 2012/02/02	98.00	Call	Bond Future	106,605.0000	106,324.0000	(0.264)	0	0	0
2011/12/08	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R186 2012/05/03			Bond Future	8.5330	8.5640	0.363	0.0000	0.0000	0
2011/12/08	R186 2012/05/03	9.00	Call	Bond Future	7,167.0000	6,966.0000	(2.805)	0	0	0
2011/12/08	R186 2012/05/03	9.00	Put	Bond Future	2,974.0000	3,058.0000	2.824	0	0	0
2011/12/08	R186 2012/05/03	9.05	Call	Bond Future	7,450.0000	7,245.0000	(2.752)	0	0	0
2011/12/08	R186 2012/05/03	9.05	Put	Bond Future	2,821.0000	2,901.0000	2.836	0	0	0
2011/12/08	R186 2012/05/03	8.95	Call	Bond Future	6,888.0000	6,691.0000	(2.860)	0	0	0
2011/12/08	R186 2012/05/03	8.95	Put	Bond Future	3,133.0000	3,222.0000	2.841	0	0	0

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2011/12/08	R186 2012/08/02			Bond Future	8.6120	8.6440	0.372	0.0000	0.0000	0
2011/12/08	R186 2012/08/02	8.75	Call	Bond Future	6,424.0000	6,251.0000	(2.693)	0	0	0
2011/12/08	R186 2012/08/02	8.75	Put	Bond Future	5,185.0000	5,301.0000	2.237	0	0	0
2011/12/08	R186 2012/08/02	8.80	Call	Bond Future	6,664.0000	6,488.0000	(2.641)	0	0	0
2011/12/08	R186 2012/08/02	8.80	Put	Bond Future	4,981.0000	5,094.0000	2.269	0	0	0
2011/12/08	R186 2012/08/02	8.70	Call	Bond Future	6,188.0000	6,019.0000	(2.731)	0	0	0
2011/12/08	R186 2012/08/02	8.70	Put	Bond Future	5,396.0000	5,516.0000	2.224	0	0	0
2011/12/08	R186 2012/11/01			Bond Future	8.6920	8.7250	0.380	0.0000	0.0000	0
2011/12/08	R186 2012/11/01	8.75	Call	Bond Future	7,147.0000	6,979.0000	(2.351)	0	0	0
2011/12/08	R186 2012/11/01	8.75	Put	Bond Future	6,634.0000	6,758.0000	1.869	0	0	0
2011/12/08	R186 2012/11/01	8.80	Call	Bond Future	7,373.0000	7,203.0000	(2.306)	0	0	0
2011/12/08	R186 2012/11/01	8.80	Put	Bond Future	6,420.0000	6,543.0000	1.916	0	0	0
2011/12/08	R186 2012/11/01	8.70	Call	Bond Future	6,923.0000	6,758.0000	(2.383)	0	0	0
2011/12/08	R186 2012/11/01	8.70	Put	Bond Future	6,852.0000	6,979.0000	1.853	0	0	0
2011/12/08	R189 2012/02/02			Bond Future	218.9968	218.9924	(0.002)	0.0000	0.0000	0
2011/12/08	R189 2012/02/02	218.00	Call	Bond Future	997.0000	992.0000	(0.502)	0	0	0
2011/12/08	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R189 2012/02/02	218.05	Call	Bond Future	947.0000	942.0000	(0.528)	0	0	0
2011/12/08	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R189 2012/02/02	217.95	Call	Bond Future	1,047.0000	1,042.0000	(0.478)	0	0	0
2011/12/08	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R197 2012/02/02			Bond Future	245.5728	245.5840	0.005	0.0000	0.0000	965
2011/12/08	R197 2012/02/02	237.00	Call	Bond Future	8,573.0000	8,584.0000	0.128	0	0	0
2011/12/08	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R197 2012/02/02	237.05	Call	Bond Future	8,523.0000	8,534.0000	0.129	0	0	0
2011/12/08	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R197 2012/02/02	236.95	Call	Bond Future	8,623.0000	8,634.0000	0.128	0	0	0
2011/12/08	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R201 2012/02/02			Bond Future	6.2470	6.2790	0.512	0.0000	0.0000	3,124
2011/12/08	R201 2012/02/02	8.25	Call	Bond Future	5,232.0000	5,146.0000	(1.644)	0	0	0
2011/12/08	R201 2012/02/02	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/08	R201 2012/02/02	8.30	Call	Bond Future	5,358.0000	5,272.0000	(1.605)	0	0	0
2011/12/08	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/12/08	R201 2012/02/02	8.20	Call	Bond Future	5,105.0000	5,019.0000	(1.685)	0	0	0
2011/12/08	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R201 2012/05/03			Bond Future	6.2850	6.3210	0.573	0.0000	0.0000	0
2011/12/08	R201 2012/05/03	7.75	Call	Bond Future	3,666.0000	3,584.0000	(2.237)	0	0	0
2011/12/08	R201 2012/05/03	7.75	Put	Bond Future	123.0000	130.0000	5.691	0	0	0
2011/12/08	R201 2012/05/03	7.80	Call	Bond Future	3,773.0000	3,691.0000	(2.173)	0	0	0
2011/12/08	R201 2012/05/03	7.80	Put	Bond Future	112.0000	119.0000	6.250	0	0	0
2011/12/08	R201 2012/05/03	7.70	Call	Bond Future	3,560.0000	3,479.0000	(2.275)	0	0	0
2011/12/08	R201 2012/05/03	7.70	Put	Bond Future	136.0000	144.0000	5.882	0	0	0
2011/12/08	R201 2012/08/02			Bond Future	6.3140	6.3530	0.618	0.0000	0.0000	0
2011/12/08	R201 2012/08/02	7.50	Call	Bond Future	3,092.0000	3,022.0000	(2.264)	0	0	0
2011/12/08	R201 2012/08/02	7.50	Put	Bond Future	471.0000	489.0000	3.822	0	0	0
2011/12/08	R201 2012/08/02	7.55	Call	Bond Future	3,179.0000	3,108.0000	(2.233)	0	0	0
2011/12/08	R201 2012/08/02	7.55	Put	Bond Future	450.0000	466.0000	3.556	0	0	0
2011/12/08	R201 2012/08/02	7.45	Call	Bond Future	3,005.0000	2,936.0000	(2.296)	0	0	0
2011/12/08	R201 2012/08/02	7.45	Put	Bond Future	493.0000	512.0000	3.854	0	0	0
2011/12/08	R201 2012/11/01			Bond Future	6.3410	6.3850	0.694	0.0000	0.0000	0
2011/12/08	R201 2012/11/01	6.50	Call	Bond Future	1,822.0000	1,772.0000	(2.744)	0	0	0
2011/12/08	R201 2012/11/01	6.50	Put	Bond Future	1,502.0000	1,540.0000	2.530	0	0	0
2011/12/08	R201 2012/11/01	6.55	Call	Bond Future	1,878.0000	1,827.0000	(2.716)	0	0	0
2011/12/08	R201 2012/11/01	6.55	Put	Bond Future	1,457.0000	1,495.0000	2.608	0	0	0
2011/12/08	R201 2012/11/01	6.45	Call	Bond Future	1,766.0000	1,717.0000	(2.775)	0	0	0
2011/12/08	R201 2012/11/01	6.45	Put	Bond Future	1,546.0000	1,586.0000	2.587	0	0	0
2011/12/08	R202 2012/02/02			Bond Future	184.2832	184.2920	0.005	0.0000	0.0000	34,872
2011/12/08	R202 2012/02/02	177.00	Call	Bond Future	7,283.0000	7,292.0000	0.124	0	0	0
2011/12/08	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R202 2012/02/02	177.05	Call	Bond Future	7,233.0000	7,242.0000	0.124	0	0	0
2011/12/08	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R202 2012/02/02	176.95	Call	Bond Future	7,333.0000	7,342.0000	0.123	0	0	0
2011/12/08	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R203 2012/02/02			Bond Future	7.3820	7.4120	0.406	0.0000	0.0000	1,821
2011/12/08	R203 2012/02/02	8.75	Call	Bond Future	6,129.0000	5,992.0000	(2.235)	0	0	0
2011/12/08	R203 2012/02/02	8.75	Put	Bond Future	25.0000	27.0000	8.000	0	0	0

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2011/12/08	R203 2012/02/02	8.80	Call	Bond Future	6,339.0000	6,202.0000	(2.161)	0	0	0
2011/12/08	R203 2012/02/02	8.80	Put	Bond Future	21.0000	22.0000	4.762	0	0	0
2011/12/08	R203 2012/02/02	8.70	Call	Bond Future	5,919.0000	5,782.0000	(2.315)	0	0	0
2011/12/08	R203 2012/02/02	8.70	Put	Bond Future	30.0000	32.0000	6.667	0	0	0
2011/12/08	R203 2012/02/02	6.95	Put	Bond Future	2,441.0000	2,539.0000	4.015	0	0	0
2011/12/08	R203 2012/02/02	6.95	Call	Bond Future	417.0000	376.0000	(9.832)	0	0	2,640
2011/12/08	R203 2012/02/02	7.20	Put	Bond Future	1,638.0000	1,715.0000	4.701	0	0	0
2011/12/08	R203 2012/02/02	7.20	Call	Bond Future	791.0000	729.0000	(7.838)	0	0	880
2011/12/08	R203 2012/02/02	7.35	Call	Bond Future	1,099.0000	1,022.0000	(7.006)	0	0	0
2011/12/08	R203 2012/02/02	7.35	Put	Bond Future	1,247.0000	1,309.0000	4.972	0	0	880
2011/12/08	R203 2012/02/02	7.95	Call	Bond Future	2,907.0000	2,788.0000	(4.094)	0	0	0
2011/12/08	R203 2012/02/02	7.95	Put	Bond Future	317.0000	337.0000	6.309	0	0	2,640
2011/12/08	R203 2012/05/03			Bond Future	7.4670	7.4990	0.429	0.0000	0.0000	0
2011/12/08	R203 2012/05/03	8.75	Call	Bond Future	5,881.0000	5,755.0000	(2.142)	0	0	0
2011/12/08	R203 2012/05/03	8.75	Put	Bond Future	373.0000	389.0000	4.290	0	0	0
2011/12/08	R203 2012/05/03	8.80	Call	Bond Future	6,059.0000	5,931.0000	(2.113)	0	0	0
2011/12/08	R203 2012/05/03	8.80	Put	Bond Future	344.0000	358.0000	4.070	0	0	0
2011/12/08	R203 2012/05/03	8.70	Call	Bond Future	5,701.0000	5,576.0000	(2.193)	0	0	0
2011/12/08	R203 2012/05/03	8.70	Put	Bond Future	401.0000	418.0000	4.239	0	0	0
2011/12/08	R203 2012/08/02			Bond Future	7.5510	7.5840	0.437	0.0000	0.0000	0
2011/12/08	R203 2012/08/02	8.50	Call	Bond Future	5,076.0000	4,969.0000	(2.108)	0	0	0
2011/12/08	R203 2012/08/02	8.50	Put	Bond Future	1,139.0000	1,172.0000	2.897	0	0	0
2011/12/08	R203 2012/08/02	8.55	Call	Bond Future	5,228.0000	5,120.0000	(2.066)	0	0	0
2011/12/08	R203 2012/08/02	8.55	Put	Bond Future	1,089.0000	1,121.0000	2.938	0	0	0
2011/12/08	R203 2012/08/02	8.45	Call	Bond Future	4,926.0000	4,820.0000	(2.152)	0	0	0
2011/12/08	R203 2012/08/02	8.45	Put	Bond Future	1,192.0000	1,226.0000	2.852	0	0	0
2011/12/08	R203 2012/11/01			Bond Future	7.6420	7.6790	0.484	0.0000	0.0000	0
2011/12/08	R203 2012/11/01	7.75	Call	Bond Future	3,086.0000	3,002.0000	(2.722)	0	0	0
2011/12/08	R203 2012/11/01	7.75	Put	Bond Future	2,649.0000	2,715.0000	2.492	0	0	0
2011/12/08	R203 2012/11/01	7.80	Call	Bond Future	3,195.0000	3,109.0000	(2.692)	0	0	0
2011/12/08	R203 2012/11/01	7.80	Put	Bond Future	2,557.0000	2,621.0000	2.503	0	0	0
2011/12/08	R203 2012/11/01	7.70	Call	Bond Future	2,978.0000	2,895.0000	(2.787)	0	0	0
2011/12/08	R203 2012/11/01	7.70	Put	Bond Future	2,743.0000	2,810.0000	2.443	0	0	0
2011/12/08	R204 2012/02/02			Bond Future	7.6590	7.6940	0.457	0.0000	0.0000	2,908

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2011/12/08	R204 2012/02/02	9.00	Call	Bond Future	6,890.0000	6,707.0000	(2.656)	0	0	0
2011/12/08	R204 2012/02/02	9.00	Put	Bond Future	50.0000	54.0000	8.000	0	0	0
2011/12/08	R204 2012/02/02	9.05	Call	Bond Future	7,125.0000	6,942.0000	(2.568)	0	0	0
2011/12/08	R204 2012/02/02	9.05	Put	Bond Future	42.0000	45.0000	7.143	0	0	0
2011/12/08	R204 2012/02/02	8.95	Call	Bond Future	6,654.0000	6,472.0000	(2.735)	0	0	0
2011/12/08	R204 2012/02/02	8.95	Put	Bond Future	59.0000	63.0000	6.780	0	0	0
2011/12/08	R204 2012/02/02	7.25	Put	Bond Future	2,809.0000	2,936.0000	4.521	0	0	0
2011/12/08	R204 2012/02/02	7.25	Call	Bond Future	602.0000	542.0000	(9.967)	0	0	540
2011/12/08	R204 2012/02/02	8.00	Call	Bond Future	2,538.0000	2,399.0000	(5.477)	0	0	0
2011/12/08	R204 2012/02/02	8.00	Put	Bond Future	742.0000	789.0000	6.334	0	0	540
2011/12/08	R204 2012/02/02	7.50	Call	Bond Future	1,066.0000	978.0000	(8.255)	0	0	0
2011/12/08	R204 2012/02/02	7.50	Put	Bond Future	1,917.0000	2,015.0000	5.112	0	0	0
2011/12/08	R204 2012/05/03			Bond Future	7.7450	7.7820	0.478	0.0000	0.0000	0
2011/12/08	R204 2012/05/03	8.75	Call	Bond Future	5,770.0000	5,613.0000	(2.721)	0	0	0
2011/12/08	R204 2012/05/03	8.75	Put	Bond Future	757.0000	791.0000	4.491	0	0	0
2011/12/08	R204 2012/05/03	8.80	Call	Bond Future	5,964.0000	5,805.0000	(2.666)	0	0	0
2011/12/08	R204 2012/05/03	8.80	Put	Bond Future	710.0000	741.0000	4.366	0	0	0
2011/12/08	R204 2012/05/03	8.70	Call	Bond Future	5,578.0000	5,423.0000	(2.779)	0	0	0
2011/12/08	R204 2012/05/03	8.70	Put	Bond Future	807.0000	843.0000	4.461	0	0	0
2011/12/08	R204 2012/08/02			Bond Future	7.8300	7.8690	0.498	0.0000	0.0000	0
2011/12/08	R204 2012/08/02	8.50	Call	Bond Future	4,943.0000	4,807.0000	(2.751)	0	0	0
2011/12/08	R204 2012/08/02	8.50	Put	Bond Future	1,680.0000	1,738.0000	3.452	0	0	0
2011/12/08	R204 2012/08/02	8.55	Call	Bond Future	5,109.0000	4,971.0000	(2.701)	0	0	0
2011/12/08	R204 2012/08/02	8.55	Put	Bond Future	1,608.0000	1,664.0000	3.483	0	0	0
2011/12/08	R204 2012/08/02	8.45	Call	Bond Future	4,779.0000	4,645.0000	(2.804)	0	0	0
2011/12/08	R204 2012/08/02	8.45	Put	Bond Future	1,755.0000	1,815.0000	3.419	0	0	0
2011/12/08	R204 2012/11/01			Bond Future	7.9190	7.9600	0.518	0.0000	0.0000	0
2011/12/08	R204 2012/11/01	8.00	Call	Bond Future	3,739.0000	3,629.0000	(2.942)	0	0	0
2011/12/08	R204 2012/11/01	8.00	Put	Bond Future	3,352.0000	3,438.0000	2.566	0	0	0
2011/12/08	R204 2012/11/01	8.05	Call	Bond Future	3,866.0000	3,754.0000	(2.897)	0	0	0
2011/12/08	R204 2012/11/01	8.05	Put	Bond Future	3,241.0000	3,325.0000	2.592	0	0	0
2011/12/08	R204 2012/11/01	7.95	Call	Bond Future	3,613.0000	3,506.0000	(2.962)	0	0	0
2011/12/08	R204 2012/11/01	7.95	Put	Bond Future	3,465.0000	3,554.0000	2.569	0	0	0
2011/12/08	R206 2012/02/02			Bond Future	6.0080	6.0400	0.533	0.0000	0.0000	300

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2011/12/08	R206 2012/02/02	8.00	Call	Bond Future	3,573.0000	3,514.0000	(1.651)	0	0	0
2011/12/08	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R206 2012/02/02	8.05	Call	Bond Future	3,661.0000	3,602.0000	(1.612)	0	0	0
2011/12/08	R206 2012/02/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/08	R206 2012/02/02	7.95	Call	Bond Future	3,485.0000	3,427.0000	(1.664)	0	0	0
2011/12/08	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R206 2012/05/03			Bond Future	6.0310	6.0690	0.630	0.0000	0.0000	0
2011/12/08	R206 2012/05/03	7.50	Call	Bond Future	2,397.0000	2,341.0000	(2.336)	0	0	0
2011/12/08	R206 2012/05/03	7.50	Put	Bond Future	71.0000	76.0000	7.042	0	0	0
2011/12/08	R206 2012/05/03	7.55	Call	Bond Future	2,468.0000	2,411.0000	(2.310)	0	0	0
2011/12/08	R206 2012/05/03	7.55	Put	Bond Future	64.0000	68.0000	6.250	0	0	0
2011/12/08	R206 2012/05/03	7.45	Call	Bond Future	2,326.0000	2,270.0000	(2.408)	0	0	0
2011/12/08	R206 2012/05/03	7.45	Put	Bond Future	78.0000	83.0000	6.410	0	0	0
2011/12/08	R206 2012/08/02			Bond Future	6.0330	6.0770	0.729	0.0000	0.0000	0
2011/12/08	R206 2012/08/02	7.25	Call	Bond Future	1,980.0000	1,933.0000	(2.374)	0	0	0
2011/12/08	R206 2012/08/02	7.25	Put	Bond Future	323.0000	337.0000	4.334	0	0	0
2011/12/08	R206 2012/08/02	7.30	Call	Bond Future	2,033.0000	1,985.0000	(2.361)	0	0	0
2011/12/08	R206 2012/08/02	7.30	Put	Bond Future	309.0000	321.0000	3.883	0	0	0
2011/12/08	R206 2012/08/02	7.20	Call	Bond Future	1,927.0000	1,880.0000	(2.439)	0	0	0
2011/12/08	R206 2012/08/02	7.20	Put	Bond Future	337.0000	351.0000	4.154	0	0	0
2011/12/08	R206 2012/11/01			Bond Future	6.0090	6.0650	0.932	0.0000	0.0000	0
2011/12/08	R206 2012/11/01	6.00	Call	Bond Future	1,064.0000	1,030.0000	(3.195)	0	0	0
2011/12/08	R206 2012/11/01	6.00	Put	Bond Future	1,074.0000	1,105.0000	2.886	0	0	0
2011/12/08	R206 2012/11/01	6.05	Call	Bond Future	1,094.0000	1,060.0000	(3.108)	0	0	0
2011/12/08	R206 2012/11/01	6.05	Put	Bond Future	1,047.0000	1,077.0000	2.865	0	0	0
2011/12/08	R206 2012/11/01	5.95	Call	Bond Future	1,034.0000	1,000.0000	(3.288)	0	0	0
2011/12/08	R206 2012/11/01	5.95	Put	Bond Future	1,102.0000	1,132.0000	2.722	0	0	0
2011/12/08	R207 2012/02/02			Bond Future	7.9240	7.9590	0.442	0.0000	0.0000	38,194
2011/12/08	R207 2012/02/02	9.00	Call	Bond Future	5,936.0000	5,744.0000	(3.235)	0	0	0
2011/12/08	R207 2012/02/02	9.00	Put	Bond Future	74.0000	80.0000	8.108	0	0	0
2011/12/08	R207 2012/02/02	9.05	Call	Bond Future	6,185.0000	5,993.0000	(3.104)	0	0	0
2011/12/08	R207 2012/02/02	9.05	Put	Bond Future	62.0000	68.0000	9.677	0	0	0
2011/12/08	R207 2012/02/02	8.95	Call	Bond Future	5,687.0000	5,497.0000	(3.341)	0	0	0
2011/12/08	R207 2012/02/02	8.95	Put	Bond Future	87.0000	96.0000	10.345	0	0	0

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2011/12/08	R207 2012/02/02	7.35	Put	Bond Future	3,625.0000	3,784.0000	4.386	0	0	0
2011/12/08	R207 2012/02/02	7.35	Call	Bond Future	302.0000	263.0000	(12.914)	0	0	1,920
2011/12/08	R207 2012/02/02	7.65	Put	Bond Future	2,301.0000	2,426.0000	5.432	0	0	0
2011/12/08	R207 2012/02/02	7.65	Call	Bond Future	733.0000	659.0000	(10.095)	0	0	640
2011/12/08	R207 2012/02/02	7.85	Call	Bond Future	1,184.0000	1,084.0000	(8.446)	0	0	0
2011/12/08	R207 2012/02/02	7.85	Put	Bond Future	1,604.0000	1,703.0000	6.172	0	0	640
2011/12/08	R207 2012/02/02	8.50	Call	Bond Future	3,545.0000	3,375.0000	(4.795)	0	0	0
2011/12/08	R207 2012/02/02	8.50	Put	Bond Future	349.0000	378.0000	8.309	0	0	1,920
2011/12/08	R207 2012/05/03			Bond Future	8.0130	8.0500	0.462	0.0000	0.0000	0
2011/12/08	R207 2012/05/03	8.75	Call	Bond Future	5,136.0000	4,981.0000	(3.018)	0	0	0
2011/12/08	R207 2012/05/03	8.75	Put	Bond Future	1,184.0000	1,232.0000	4.054	0	0	0
2011/12/08	R207 2012/05/03	8.80	Call	Bond Future	5,328.0000	5,170.0000	(2.965)	0	0	0
2011/12/08	R207 2012/05/03	8.80	Put	Bond Future	1,115.0000	1,161.0000	4.126	0	0	0
2011/12/08	R207 2012/05/03	8.70	Call	Bond Future	4,947.0000	4,794.0000	(3.093)	0	0	0
2011/12/08	R207 2012/05/03	8.70	Put	Bond Future	1,256.0000	1,307.0000	4.061	0	0	0
2011/12/08	R207 2012/08/02			Bond Future	8.1020	8.1400	0.469	0.0000	0.0000	0
2011/12/08	R207 2012/08/02	8.75	Call	Bond Future	5,338.0000	5,196.0000	(2.660)	0	0	0
2011/12/08	R207 2012/08/02	8.75	Put	Bond Future	1,952.0000	2,013.0000	3.125	0	0	0
2011/12/08	R207 2012/08/02	8.80	Call	Bond Future	5,513.0000	5,369.0000	(2.612)	0	0	0
2011/12/08	R207 2012/08/02	8.80	Put	Bond Future	1,872.0000	1,931.0000	3.152	0	0	0
2011/12/08	R207 2012/08/02	8.70	Call	Bond Future	5,164.0000	5,024.0000	(2.711)	0	0	0
2011/12/08	R207 2012/08/02	8.70	Put	Bond Future	2,034.0000	2,097.0000	3.097	0	0	0
2011/12/08	R207 2012/11/01			Bond Future	8.1890	8.2290	0.488	0.0000	0.0000	0
2011/12/08	R207 2012/11/01	8.25	Call	Bond Future	4,038.0000	3,923.0000	(2.848)	0	0	0
2011/12/08	R207 2012/11/01	8.25	Put	Bond Future	3,722.0000	3,814.0000	2.472	0	0	0
2011/12/08	R207 2012/11/01	8.30	Call	Bond Future	4,174.0000	4,056.0000	(2.827)	0	0	0
2011/12/08	R207 2012/11/01	8.30	Put	Bond Future	3,600.0000	3,690.0000	2.500	0	0	0
2011/12/08	R207 2012/11/01	8.20	Call	Bond Future	3,905.0000	3,792.0000	(2.894)	0	0	0
2011/12/08	R207 2012/11/01	8.20	Put	Bond Future	3,848.0000	3,942.0000	2.443	0	0	0
2011/12/08	R208 2012/02/02			Bond Future	7.9540	7.9890	0.440	0.0000	0.0000	14,264
2011/12/08	R208 2012/02/02	9.00	Call	Bond Future	6,174.0000	5,968.0000	(3.337)	0	0	0
2011/12/08	R208 2012/02/02	9.00	Put	Bond Future	68.0000	75.0000	10.294	0	0	0
2011/12/08	R208 2012/02/02	9.05	Call	Bond Future	6,441.0000	6,234.0000	(3.214)	0	0	0
2011/12/08	R208 2012/02/02	9.05	Put	Bond Future	56.0000	63.0000	12.500	0	0	0

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2011/12/08	R208 2012/02/02	8.95	Call	Bond Future	5,908.0000	5,702.0000	(3.487)	0	0	0
2011/12/08	R208 2012/02/02	8.95	Put	Bond Future	82.0000	89.0000	8.537	0	0	0
2011/12/08	R208 2012/02/02	7.45	Put	Bond Future	3,486.0000	3,653.0000	4.791	0	0	0
2011/12/08	R208 2012/02/02	7.45	Call	Bond Future	348.0000	302.0000	(13.218)	0	0	2,880
2011/12/08	R208 2012/02/02	7.70	Put	Bond Future	2,318.0000	2,451.0000	5.738	0	0	0
2011/12/08	R208 2012/02/02	7.70	Call	Bond Future	753.0000	673.0000	(10.624)	0	0	960
2011/12/08	R208 2012/02/02	7.90	Call	Bond Future	1,246.0000	1,136.0000	(8.828)	0	0	0
2011/12/08	R208 2012/02/02	7.90	Put	Bond Future	1,576.0000	1,679.0000	6.536	0	0	960
2011/12/08	R208 2012/02/02	8.55	Call	Bond Future	3,848.0000	3,662.0000	(4.834)	0	0	0
2011/12/08	R208 2012/02/02	8.55	Put	Bond Future	304.0000	331.0000	8.882	0	0	2,880
2011/12/08	R208 2012/05/03			Bond Future	8.0330	8.0690	0.448	0.0000	0.0000	0
2011/12/08	R208 2012/05/03	9.00	Call	Bond Future	6,432.0000	6,256.0000	(2.736)	0	0	0
2011/12/08	R208 2012/05/03	9.00	Put	Bond Future	900.0000	938.0000	4.222	0	0	0
2011/12/08	R208 2012/05/03	9.05	Call	Bond Future	6,649.0000	6,471.0000	(2.677)	0	0	0
2011/12/08	R208 2012/05/03	9.05	Put	Bond Future	843.0000	879.0000	4.270	0	0	0
2011/12/08	R208 2012/05/03	8.95	Call	Bond Future	6,216.0000	6,043.0000	(2.783)	0	0	0
2011/12/08	R208 2012/05/03	8.95	Put	Bond Future	960.0000	1,001.0000	4.271	0	0	0
2011/12/08	R208 2012/08/02			Bond Future	8.1100	8.1480	0.469	0.0000	0.0000	0
2011/12/08	R208 2012/08/02	8.75	Call	Bond Future	5,766.0000	5,612.0000	(2.671)	0	0	0
2011/12/08	R208 2012/08/02	8.75	Put	Bond Future	2,144.0000	2,210.0000	3.078	0	0	0
2011/12/08	R208 2012/08/02	8.80	Call	Bond Future	5,955.0000	5,798.0000	(2.636)	0	0	0
2011/12/08	R208 2012/08/02	8.80	Put	Bond Future	2,058.0000	2,121.0000	3.061	0	0	0
2011/12/08	R208 2012/08/02	8.70	Call	Bond Future	5,580.0000	5,428.0000	(2.724)	0	0	0
2011/12/08	R208 2012/08/02	8.70	Put	Bond Future	2,234.0000	2,303.0000	3.089	0	0	0
2011/12/08	R208 2012/11/01			Bond Future	8.1910	8.2300	0.476	0.0000	0.0000	0
2011/12/08	R208 2012/11/01	8.25	Call	Bond Future	4,244.0000	4,121.0000	(2.898)	0	0	0
2011/12/08	R208 2012/11/01	8.25	Put	Bond Future	3,911.0000	4,008.0000	2.480	0	0	0
2011/12/08	R208 2012/11/01	8.30	Call	Bond Future	4,392.0000	4,267.0000	(2.846)	0	0	0
2011/12/08	R208 2012/11/01	8.30	Put	Bond Future	3,778.0000	3,873.0000	2.515	0	0	0
2011/12/08	R208 2012/11/01	8.20	Call	Bond Future	4,100.0000	3,979.0000	(2.951)	0	0	0
2011/12/08	R208 2012/11/01	8.20	Put	Bond Future	4,049.0000	4,148.0000	2.445	0	0	0
2011/12/08	R209 2012/02/02			Bond Future	8.8110	8.8410	0.340	0.0000	0.0000	2,589
2011/12/08	R209 2012/02/02	9.00	Call	Bond Future	3,275.0000	3,111.0000	(5.008)	0	0	0
2011/12/08	R209 2012/02/02	9.00	Put	Bond Future	1,808.0000	1,880.0000	3.982	0	0	0

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2011/12/08	R209 2012/02/02	9.05	Call	Bond Future	3,504.0000	3,335.0000	(4.823)	0	0	0
2011/12/08	R209 2012/02/02	9.05	Put	Bond Future	1,657.0000	1,724.0000	4.043	0	0	0
2011/12/08	R209 2012/02/02	8.95	Call	Bond Future	3,052.0000	2,895.0000	(5.144)	0	0	0
2011/12/08	R209 2012/02/02	8.95	Put	Bond Future	1,969.0000	2,048.0000	4.012	0	0	0
2011/12/08	R209 2012/05/03			Bond Future	8.8800	8.9110	0.349	0.0000	0.0000	0
2011/12/08	R209 2012/05/03	9.00	Call	Bond Future	4,411.0000	4,263.0000	(3.355)	0	0	0
2011/12/08	R209 2012/05/03	9.00	Put	Bond Future	3,486.0000	3,579.0000	2.668	0	0	0
2011/12/08	R209 2012/05/03	9.05	Call	Bond Future	4,615.0000	4,464.0000	(3.272)	0	0	0
2011/12/08	R209 2012/05/03	9.05	Put	Bond Future	3,311.0000	3,400.0000	2.688	0	0	0
2011/12/08	R209 2012/05/03	8.95	Call	Bond Future	4,210.0000	4,066.0000	(3.420)	0	0	0
2011/12/08	R209 2012/05/03	8.95	Put	Bond Future	3,668.0000	3,765.0000	2.644	0	0	0
2011/12/08	R209 2012/08/02			Bond Future	8.9470	8.9790	0.358	0.0000	0.0000	0
2011/12/08	R209 2012/08/02	9.25	Call	Bond Future	6,240.0000	6,082.0000	(2.532)	0	0	0
2011/12/08	R209 2012/08/02	9.25	Put	Bond Future	3,969.0000	4,056.0000	2.192	0	0	0
2011/12/08	R209 2012/08/02	9.30	Call	Bond Future	6,455.0000	6,295.0000	(2.479)	0	0	0
2011/12/08	R209 2012/08/02	9.30	Put	Bond Future	3,820.0000	3,905.0000	2.225	0	0	0
2011/12/08	R209 2012/08/02	9.20	Call	Bond Future	6,035.0000	5,880.0000	(2.568)	0	0	0
2011/12/08	R209 2012/08/02	9.20	Put	Bond Future	4,131.0000	4,221.0000	2.179	0	0	0
2011/12/08	R209 2012/11/01			Bond Future	9.0150	9.0480	0.366	0.0000	0.0000	0
2011/12/08	R209 2012/11/01	9.00	Call	Bond Future	5,698.0000	5,556.0000	(2.492)	0	0	0
2011/12/08	R209 2012/11/01	9.00	Put	Bond Future	5,812.0000	5,920.0000	1.858	0	0	0
2011/12/08	R209 2012/11/01	9.05	Call	Bond Future	5,884.0000	5,739.0000	(2.464)	0	0	0
2011/12/08	R209 2012/11/01	9.05	Put	Bond Future	5,619.0000	5,724.0000	1.869	0	0	0
2011/12/08	R209 2012/11/01	8.95	Call	Bond Future	5,515.0000	5,376.0000	(2.520)	0	0	0
2011/12/08	R209 2012/11/01	8.95	Put	Bond Future	6,011.0000	6,122.0000	1.847	0	0	0
2011/12/08	R210 2012/02/02			Bond Future	138.1404	138.1472	0.005	0.0000	0.0000	755
2011/12/08	R210 2012/02/02	131.00	Call	Bond Future	7,140.0000	7,147.0000	0.098	0	0	0
2011/12/08	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R210 2012/02/02	131.05	Call	Bond Future	7,090.0000	7,097.0000	0.099	0	0	0
2011/12/08	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R210 2012/02/02	130.95	Call	Bond Future	7,190.0000	7,197.0000	0.097	0	0	0
2011/12/08	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R211 2012/02/02			Bond Future	115.6588	115.6602	0.001	0.0000	0.0000	480

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2011/12/08	R211 2012/02/02	110.50	Call	Bond Future	5,159.0000	5,160.0000	0.019	0	0	0
2011/12/08	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R211 2012/02/02	110.55	Call	Bond Future	5,109.0000	5,110.0000	0.020	0	0	0
2011/12/08	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R211 2012/02/02	110.45	Call	Bond Future	5,209.0000	5,210.0000	0.019	0	0	0
2011/12/08	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R212 2012/02/02			Bond Future	112.1321	112.1373	0.005	0.0000	0.0000	2,677
2011/12/08	R212 2012/02/02	108.50	Call	Bond Future	3,632.0000	3,637.0000	0.138	0	0	0
2011/12/08	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R212 2012/02/02	108.55	Call	Bond Future	3,582.0000	3,587.0000	0.140	0	0	0
2011/12/08	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R212 2012/02/02	108.45	Call	Bond Future	3,682.0000	3,687.0000	0.136	0	0	0
2011/12/08	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/08	R213 2012/02/02			Bond Future	8.8230	8.8530	0.340	0.0000	0.0000	487
2011/12/08	R213 2012/02/02	9.00	Call	Bond Future	3,280.0000	3,116.0000	(5.000)	0	0	0
2011/12/08	R213 2012/02/02	9.00	Put	Bond Future	1,884.0000	1,959.0000	3.981	0	0	0
2011/12/08	R213 2012/02/02	9.05	Call	Bond Future	3,512.0000	3,343.0000	(4.812)	0	0	0
2011/12/08	R213 2012/02/02	9.05	Put	Bond Future	1,728.0000	1,798.0000	4.051	0	0	0
2011/12/08	R213 2012/02/02	8.95	Call	Bond Future	3,056.0000	2,897.0000	(5.203)	0	0	0
2011/12/08	R213 2012/02/02	8.95	Put	Bond Future	2,051.0000	2,131.0000	3.901	0	0	0
2011/12/08	R213 2012/05/03			Bond Future	8.8980	8.9280	0.337	0.0000	0.0000	0
2011/12/08	R213 2012/05/03	9.25	Call	Bond Future	5,496.0000	5,336.0000	(2.911)	0	0	0
2011/12/08	R213 2012/05/03	9.25	Put	Bond Future	2,793.0000	2,869.0000	2.721	0	0	0
2011/12/08	R213 2012/05/03	9.30	Call	Bond Future	5,725.0000	5,562.0000	(2.847)	0	0	0
2011/12/08	R213 2012/05/03	9.30	Put	Bond Future	2,649.0000	2,722.0000	2.756	0	0	0
2011/12/08	R213 2012/05/03	9.20	Call	Bond Future	5,273.0000	5,115.0000	(2.996)	0	0	0
2011/12/08	R213 2012/05/03	9.20	Put	Bond Future	2,946.0000	3,024.0000	2.648	0	0	0
2011/12/08	R213 2012/08/02			Bond Future	8.9700	9.0020	0.357	0.0000	0.0000	0
2011/12/08	R213 2012/08/02	9.25	Call	Bond Future	6,261.0000	6,104.0000	(2.508)	0	0	0
2011/12/08	R213 2012/08/02	9.25	Put	Bond Future	4,130.0000	4,221.0000	2.203	0	0	0
2011/12/08	R213 2012/08/02	9.30	Call	Bond Future	6,481.0000	6,321.0000	(2.469)	0	0	0
2011/12/08	R213 2012/08/02	9.30	Put	Bond Future	3,979.0000	4,066.0000	2.186	0	0	0
2011/12/08	R213 2012/08/02	9.20	Call	Bond Future	6,054.0000	5,899.0000	(2.560)	0	0	0



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2011/12/08	R213 2012/08/02	9.20	Put	Bond Future	4,298.0000	4,391.0000	2.164	0	0	0
2011/12/08	R213 2012/11/01			Bond Future	9.0470	9.0790	0.354	0.0000	0.0000	0
2011/12/08	R213 2012/11/01	9.00	Call	Bond Future	5,688.0000	5,552.0000	(2.391)	0	0	0
2011/12/08	R213 2012/11/01	9.00	Put	Bond Future	6,049.0000	6,157.0000	1.785	0	0	0
2011/12/08	R213 2012/11/01	9.05	Call	Bond Future	5,875.0000	5,736.0000	(2.366)	0	0	0
2011/12/08	R213 2012/11/01	9.05	Put	Bond Future	5,852.0000	5,957.0000	1.794	0	0	0
2011/12/08	R213 2012/11/01	8.95	Call	Bond Future	5,505.0000	5,371.0000	(2.434)	0	0	0
2011/12/08	R213 2012/11/01	8.95	Put	Bond Future	6,252.0000	6,362.0000	1.759	0	0	0
2011/12/08	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>579082.00</b>