



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/02/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/01	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	AL7T 2012/02/02			Index Future	419.6140	420.7010	0.259	0.0000	0.0000	0
2012/02/01	AL7T 2012/05/03			Index Future	425.4960	426.5920	0.258	0.0000	0.0000	16
2012/02/01	AL7T 2012/08/02			Index Future	431.9370	433.0480	0.257	0.0000	0.0000	0
2012/02/01	ALBI 2012/02/02			Index Future	382.0100	383.0030	0.260	0.0000	0.0000	123
2012/02/01	ALBI 2012/05/03			Index Future	387.3660	388.3670	0.258	0.0000	0.0000	914
2012/02/01	ALBI 2012/08/02			Index Future	393.2290	394.2440	0.258	0.0000	0.0000	118
2012/02/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/02/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	CAAN 2012/03/30			Can-Do Future	0.1234	0.1034	(16.207)	0.0000	0.0000	0
2012/02/01	CAAO 2012/03/30			Can-Do Future	0.1503	0.1736	15.502	0.0000	0.0000	100,000
2012/02/01	CAAT 2012/02/29			Can-Do Future	0.0587	0.0432	(26.405)	0.0000	0.0000	12,500
2012/02/01	CAAV 2012/02/29			Can-Do Future	0.0820	0.1128	37.561	0.0000	0.0000	12,987
2012/02/01	CAAW2012/04/20			Any day expiry	7.8827	7.8021	(1.022)	0.0000	0.0000	0
2012/02/01	CAAW2012/04/20	8.10	Call	Any day expiry	163.0000	139.0000	(14.724)	0	0	0
2012/02/01	CAAW2012/04/20	8.10	Put	Any day expiry	380.0000	437.0000	15.000	0	0	0
2012/02/01	CAAW2012/04/20	8.15	Call	Any day expiry	150.0000	128.0000	(14.667)	0	0	0
2012/02/01	CAAW2012/04/20	8.15	Put	Any day expiry	417.0000	476.0000	14.149	0	0	0
2012/02/01	CAAW2012/04/20	8.05	Call	Any day expiry	178.0000	151.0000	(15.169)	0	0	0
2012/02/01	CAAW2012/04/20	8.05	Put	Any day expiry	345.0000	399.0000	15.652	0	0	0
2012/02/01	CAAX 2012/03/30			Can-Do Future	0.0932	0.0765	(17.918)	0.0000	0.0000	12,500
2012/02/01	CAAY 2012/04/30			Can-Do Future	0.0872	0.0753	(13.647)	0.0000	0.0000	12,500
2012/02/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/02/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	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
2012/02/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/01	DAAA 2012/03/29			Any day expiry	7.9000	7.7772	(1.554)	0.0000	0.0000	966
2012/02/01	DAAA 2012/03/29	7.90	Call	Any day expiry	0.0000	149.0000	100.000	0	0	0
2012/02/01	DAAA 2012/03/29	7.90	Put	Any day expiry	0.0000	272.0000	100.000	0	0	0
2012/02/01	DAAA 2012/03/29	7.95	Call	Any day expiry	0.0000	134.0000	100.000	0	0	0
2012/02/01	DAAA 2012/03/29	7.95	Put	Any day expiry	0.0000	307.0000	100.000	0	0	0
2012/02/01	DAAA 2012/03/29	7.85	Call	Any day expiry	0.0000	166.0000	100.000	0	0	0
2012/02/01	DAAA 2012/03/29	7.85	Put	Any day expiry	0.0000	239.0000	100.000	0	0	0
2012/02/01	GOVI 2012/02/02			GOVI	382.9450	383.8910	0.247	0.0000	0.0000	0
2012/02/01	GOVI 2012/02/02	369.00	Call	GOVI	139,450.0000	148,910.0000	6.784	0	0	0
2012/02/01	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/02/02	369.01	Call	GOVI	139,350.0000	148,810.0000	6.789	0	0	0
2012/02/01	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/02/02	368.99	Call	GOVI	139,550.0000	149,010.0000	6.779	0	0	0
2012/02/01	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/05/03			GOVI	388.3130	389.2670	0.246	0.0000	0.0000	181
2012/02/01	GOVI 2012/05/03	382.00	Call	GOVI	63,130.0000	72,670.0000	15.112	0	0	0
2012/02/01	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/05/03	382.01	Call	GOVI	63,030.0000	72,570.0000	15.136	0	0	0
2012/02/01	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/05/03	381.99	Call	GOVI	63,230.0000	72,770.0000	15.088	0	0	0
2012/02/01	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/08/02			GOVI	394.1910	395.1580	0.245	0.0000	0.0000	0
2012/02/01	GOVI 2012/08/02	390.00	Call	GOVI	41,910.0000	51,580.0000	23.073	0	0	0
2012/02/01	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/08/02	390.01	Call	GOVI	41,810.0000	51,480.0000	23.128	0	0	0
2012/02/01	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GOVI 2012/08/02	389.99	Call	GOVI	42,010.0000	51,680.0000	23.018	0	0	0
2012/02/01	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0

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2012/02/01	IGOV 2012/02/02			Index Future	168.3010	168.1080	(0.115)	0.0000	0.0000	113
2012/02/01	IGOV 2012/05/03			Index Future	170.6600	170.4620	(0.116)	0.0000	0.0000	514
2012/02/01	IGOV 2012/08/02			Index Future	173.2430	173.0420	(0.116)	0.0000	0.0000	0
2012/02/01	ILBI 2012/02/02			Index Future	456.3430	456.3430	0.000	0.0000	0.0000	0
2012/02/01	ILBI 2012/05/03			Index Future	463.6340	463.6340	0.000	0.0000	0.0000	0
2012/02/01	ILBI 2012/08/02			Index Future	473.3650	473.3650	0.000	0.0000	0.0000	152
2012/02/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/02/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/01	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/01	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	2,390
2012/02/01	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2012/02/01	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/02/01	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	2,890
2012/02/01	JBAF 2012/07/18			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2012/02/01	JBAF 2012/09/19			Jibar Tradeable Future	5.7000	5.6900	(0.175)	0.0000	0.0000	44,760
2012/02/01	JBAF 2012/12/19			Jibar Tradeable Future	5.8000	5.8000	0.000	0.0000	0.0000	940
2012/02/01	JBAF 2013/03/20			Jibar Tradeable Future	5.9300	5.9100	(0.337)	0.0000	0.0000	790
2012/02/01	JBAF 2013/06/19			Jibar Tradeable Future	6.0900	6.0600	(0.493)	0.0000	0.0000	1,250
2012/02/01	JBAF 2013/09/18			Jibar Tradeable Future	6.2900	6.2500	(0.636)	0.0000	0.0000	1,500
2012/02/01	JBAF 2013/12/18			Jibar Tradeable Future	6.4900	6.4500	(0.616)	0.0000	0.0000	1,000
2012/02/01	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/02/01	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2012/02/01	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/01	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/01	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/02/01	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/01	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/01	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/02/01	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/01	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/01	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/01	OTH1 2012/02/02			Index Future	376.3600	377.5660	0.320	0.0000	0.0000	0
2012/02/01	R157 2012/02/02			Bond Future	6.4540	6.3910	(0.976)	0.0000	0.0000	4,743
2012/02/01	R157 2012/02/02	8.50	Call	Bond Future	7,093.0000	7,320.0000	3.200	0	0	0
2012/02/01	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R157 2012/02/02	8.55	Call	Bond Future	7,260.0000	7,487.0000	3.127	0	0	0
2012/02/01	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R157 2012/02/02	8.45	Call	Bond Future	6,926.0000	7,153.0000	3.278	0	0	0
2012/02/01	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R157 2012/02/02	6.55	Call	Bond Future	363.0000	572.0000	57.576	0	0	0
2012/02/01	R157 2012/02/02	6.55	Put	Bond Future	18.0000	0.0000	(100.000)	0	0	0
2012/02/01	R157 2012/02/02	6.00	Put	Bond Future	1,648.0000	1,421.0000	(13.774)	0	0	0
2012/02/01	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/02/01	R157 2012/02/02	7.05	Call	Bond Future	2,122.0000	2,349.0000	10.697	0	0	0
2012/02/01	R157 2012/02/02	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/02/01	R157 2012/02/02	6.25	Put	Bond Future	738.0000	510.0000	(30.894)	0	0	0

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2012/02/01	R157 2012/02/02	6.25	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	3,960
2012/02/01	R157 2012/02/02	6.45	Put	Bond Future	124.0000	16.0000	(87.097)	0	0	0
2012/02/01	R157 2012/02/02	6.45	Call	Bond Future	110.0000	229.0000	108.182	0	0	1,320
2012/02/01	R157 2012/02/02	6.65	Call	Bond Future	704.0000	930.0000	32.102	0	0	0
2012/02/01	R157 2012/02/02	6.65	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,320
2012/02/01	R157 2012/02/02	7.20	Call	Bond Future	2,649.0000	2,876.0000	8.569	0	0	0
2012/02/01	R157 2012/02/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,960
2012/02/01	R157 2012/05/03			Bond Future	6.5230	6.4550	(1.042)	0.0000	0.0000	10,880
2012/02/01	R157 2012/05/03	8.25	Call	Bond Future	5,611.0000	5,837.0000	4.028	0	0	0
2012/02/01	R157 2012/05/03	8.25	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/02/01	R157 2012/05/03	8.30	Call	Bond Future	5,768.0000	5,994.0000	3.918	0	0	0
2012/02/01	R157 2012/05/03	8.30	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/02/01	R157 2012/05/03	8.20	Call	Bond Future	5,455.0000	5,680.0000	4.125	0	0	0
2012/02/01	R157 2012/05/03	8.20	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2012/02/01	R157 2012/05/03	6.25	Put	Bond Future	1,333.0000	1,141.0000	(14.404)	0	0	0
2012/02/01	R157 2012/05/03	6.25	Call	Bond Future	415.0000	451.0000	8.675	0	0	1,500
2012/02/01	R157 2012/05/03	6.50	Call	Bond Future	763.0000	833.0000	9.174	0	0	0
2012/02/01	R157 2012/05/03	6.50	Put	Bond Future	840.0000	682.0000	(18.810)	0	0	1,500
2012/02/01	R157 2012/05/03	6.75	Call	Bond Future	1,244.0000	1,360.0000	9.325	0	0	0
2012/02/01	R157 2012/05/03	6.75	Put	Bond Future	487.0000	375.0000	(22.998)	0	0	1,500
2012/02/01	R157 2012/08/02			Bond Future	6.5570	6.4830	(1.129)	0.0000	0.0000	0
2012/02/01	R157 2012/08/02	8.00	Call	Bond Future	4,576.0000	4,722.0000	3.191	0	0	0
2012/02/01	R157 2012/08/02	8.00	Put	Bond Future	210.0000	126.0000	(40.000)	0	0	0
2012/02/01	R157 2012/08/02	8.05	Call	Bond Future	4,706.0000	4,857.0000	3.209	0	0	0
2012/02/01	R157 2012/08/02	8.05	Put	Bond Future	192.0000	114.0000	(40.625)	0	0	0
2012/02/01	R157 2012/08/02	7.95	Call	Bond Future	4,446.0000	4,587.0000	3.171	0	0	0
2012/02/01	R157 2012/08/02	7.95	Put	Bond Future	228.0000	139.0000	(39.035)	0	0	0
2012/02/01	R157 2012/11/01			Bond Future	6.5900	6.5090	(1.229)	0.0000	0.0000	0
2012/02/01	R157 2012/11/01	7.00	Call	Bond Future	2,358.0000	2,286.0000	(3.053)	0	0	0
2012/02/01	R157 2012/11/01	7.00	Put	Bond Future	1,197.0000	894.0000	(25.313)	0	0	0
2012/02/01	R157 2012/11/01	7.05	Call	Bond Future	2,451.0000	2,381.0000	(2.856)	0	0	0
2012/02/01	R157 2012/11/01	7.05	Put	Bond Future	1,150.0000	848.0000	(26.261)	0	0	0
2012/02/01	R157 2012/11/01	6.95	Call	Bond Future	2,266.0000	2,193.0000	(3.222)	0	0	0
2012/02/01	R157 2012/11/01	6.95	Put	Bond Future	1,246.0000	942.0000	(24.398)	0	0	0
2012/02/01	R157 2013/02/07			Bond Future	6.6000	6.5030	(1.470)	0.0000	0.0000	0

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2012/02/01	R157 2013/02/07	6.75	Call	Bond Future	386.0000	1,902.0000	392.746	0	0	0
2012/02/01	R157 2013/02/07	6.75	Put	Bond Future	0.0000	1,265.0000	100.000	0	0	0
2012/02/01	R157 2013/02/07	6.80	Call	Bond Future	515.0000	1,979.0000	284.272	0	0	0
2012/02/01	R157 2013/02/07	6.80	Put	Bond Future	0.0000	1,214.0000	100.000	0	0	0
2012/02/01	R157 2013/02/07	6.70	Call	Bond Future	258.0000	1,827.0000	608.140	0	0	0
2012/02/01	R157 2013/02/07	6.70	Put	Bond Future	0.0000	1,319.0000	100.000	0	0	0
2012/02/01	R186 2012/02/02			Bond Future	8.1780	8.1210	(0.697)	0.0000	0.0000	22,921
2012/02/01	R186 2012/02/02	9.00	Call	Bond Future	7,608.0000	8,163.0000	7.295	0	0	0
2012/02/01	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2012/02/01	R186 2012/02/02	9.05	Call	Bond Future	8,048.0000	8,603.0000	6.896	0	0	0
2012/02/01	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R186 2012/02/02	8.95	Call	Bond Future	7,165.0000	7,720.0000	7.746	0	0	0
2012/02/01	R186 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R186 2012/02/02	7.75	Put	Bond Future	4,258.0000	3,703.0000	(13.034)	0	0	0
2012/02/01	R186 2012/02/02	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/02/01	R186 2012/02/02	6.75	Put	Bond Future	15,085.0000	14,530.0000	(3.679)	0	0	0
2012/02/01	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/02/01	R186 2012/02/02	8.00	Put	Bond Future	1,769.0000	1,209.0000	(31.656)	0	0	0
2012/02/01	R186 2012/02/02	8.00	Call	Bond Future	24.0000	19.0000	(20.833)	0	0	100
2012/02/01	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R186 2012/02/02	13.25	Call	Bond Future	37,457.0000	38,012.0000	1.482	0	0	0
2012/02/01	R186 2012/02/02	98.00	Call	Bond Future	109,231.0000	109,786.0000	0.508	0	0	0
2012/02/01	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R186 2012/05/03			Bond Future	8.2560	8.1970	(0.715)	0.0000	0.0000	26,902
2012/02/01	R186 2012/05/03	9.00	Call	Bond Future	7,560.0000	7,970.0000	5.423	0	0	0
2012/02/01	R186 2012/05/03	9.00	Put	Bond Future	772.0000	619.0000	(19.819)	0	0	0
2012/02/01	R186 2012/05/03	9.05	Call	Bond Future	7,921.0000	8,343.0000	5.328	0	0	0
2012/02/01	R186 2012/05/03	9.05	Put	Bond Future	697.0000	556.0000	(20.230)	0	0	0
2012/02/01	R186 2012/05/03	8.95	Call	Bond Future	7,205.0000	7,601.0000	5.496	0	0	0
2012/02/01	R186 2012/05/03	8.95	Put	Bond Future	855.0000	688.0000	(19.532)	0	0	0
2012/02/01	R186 2012/05/03	7.90	Put	Bond Future	5,012.0000	4,525.0000	(9.717)	0	0	0
2012/02/01	R186 2012/05/03	7.90	Call	Bond Future	1,554.0000	1,630.0000	4.891	0	0	2,250
2012/02/01	R186 2012/05/03	8.20	Put	Bond Future	3,256.0000	2,844.0000	(12.654)	0	0	0
2012/02/01	R186 2012/05/03	8.20	Call	Bond Future	2,721.0000	2,873.0000	5.586	0	0	750



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2012/02/01	R186 2012/05/03	8.50	Call	Bond Future	4,279.0000	4,537.0000	6.029	0	0	0
2012/02/01	R186 2012/05/03	8.50	Put	Bond Future	1,989.0000	1,684.0000	(15.334)	0	0	750
2012/02/01	R186 2012/05/03	8.85	Call	Bond Future	6,508.0000	6,877.0000	5.670	0	0	0
2012/02/01	R186 2012/05/03	8.85	Put	Bond Future	1,043.0000	848.0000	(18.696)	0	0	2,250
2012/02/01	R186 2012/08/02			Bond Future	8.3220	8.2610	(0.733)	0.0000	0.0000	0
2012/02/01	R186 2012/08/02	8.75	Call	Bond Future	6,963.0000	7,634.0000	9.637	0	0	0
2012/02/01	R186 2012/08/02	8.75	Put	Bond Future	3,057.0000	3,156.0000	3.238	0	0	0
2012/02/01	R186 2012/08/02	8.80	Call	Bond Future	7,255.0000	7,925.0000	9.235	0	0	0
2012/02/01	R186 2012/08/02	8.80	Put	Bond Future	2,905.0000	3,003.0000	3.373	0	0	0
2012/02/01	R186 2012/08/02	8.70	Call	Bond Future	6,676.0000	7,349.0000	10.081	0	0	0
2012/02/01	R186 2012/08/02	8.70	Put	Bond Future	3,217.0000	3,318.0000	3.140	0	0	0
2012/02/01	R186 2012/08/02	8.25	Put	Bond Future	5,051.0000	5,095.0000	0.871	0	0	0
2012/02/01	R186 2012/08/02	8.25	Call	Bond Future	4,375.0000	4,991.0000	14.080	0	0	8,750
2012/02/01	R186 2012/11/01			Bond Future	8.3870	8.3240	(0.751)	0.0000	0.0000	0
2012/02/01	R186 2012/11/01	8.75	Call	Bond Future	7,824.0000	8,283.0000	5.867	0	0	0
2012/02/01	R186 2012/11/01	8.75	Put	Bond Future	4,558.0000	4,436.0000	(2.677)	0	0	0
2012/02/01	R186 2012/11/01	8.80	Call	Bond Future	8,096.0000	8,552.0000	5.632	0	0	0
2012/02/01	R186 2012/11/01	8.80	Put	Bond Future	4,390.0000	4,266.0000	(2.825)	0	0	0
2012/02/01	R186 2012/11/01	8.70	Call	Bond Future	7,556.0000	8,017.0000	6.101	0	0	0
2012/02/01	R186 2012/11/01	8.70	Put	Bond Future	4,732.0000	4,612.0000	(2.536)	0	0	0
2012/02/01	R186 2013/02/07			Bond Future	8.4500	8.3830	(0.793)	0.0000	0.0000	0
2012/02/01	R186 2013/02/07	8.50	Call	Bond Future	449.0000	7,642.0000	1602.004	0	0	0
2012/02/01	R186 2013/02/07	8.50	Put	Bond Future	0.0000	6,587.0000	100.000	0	0	0
2012/02/01	R186 2013/02/07	8.55	Call	Bond Future	896.0000	7,883.0000	779.799	0	0	0
2012/02/01	R186 2013/02/07	8.55	Put	Bond Future	0.0000	6,381.0000	100.000	0	0	0
2012/02/01	R186 2013/02/07	8.45	Call	Bond Future	0.0000	7,412.0000	100.000	0	0	0
2012/02/01	R186 2013/02/07	8.45	Put	Bond Future	0.0000	6,806.0000	100.000	0	0	0
2012/02/01	R189 2012/02/02			Bond Future	218.9090	218.8651	(0.020)	0.0000	0.0000	0
2012/02/01	R189 2012/02/02	218.00	Call	Bond Future	909.0000	865.0000	(4.840)	0	0	0
2012/02/01	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R189 2012/02/02	218.05	Call	Bond Future	859.0000	815.0000	(5.122)	0	0	0
2012/02/01	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R189 2012/02/02	217.95	Call	Bond Future	959.0000	915.0000	(4.588)	0	0	0
2012/02/01	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/01	R189 2012/05/03			Bond Future	215.6710	215.6282	(0.020)	0.0000	0.0000	0
2012/02/01	R189 2012/05/03	215.00	Call	Bond Future	671.0000	628.0000	(6.408)	0	0	0
2012/02/01	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R189 2012/05/03	215.05	Call	Bond Future	621.0000	578.0000	(6.924)	0	0	0
2012/02/01	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R189 2012/05/03	214.95	Call	Bond Future	721.0000	678.0000	(5.964)	0	0	0
2012/02/01	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R197 2012/02/02			Bond Future	248.8604	248.8577	(0.001)	0.0000	0.0000	0
2012/02/01	R197 2012/02/02	237.00	Call	Bond Future	11,860.0000	11,858.0000	(0.017)	0	0	0
2012/02/01	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R197 2012/02/02	237.05	Call	Bond Future	11,810.0000	11,808.0000	(0.017)	0	0	0
2012/02/01	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R197 2012/02/02	236.95	Call	Bond Future	11,910.0000	11,908.0000	(0.017)	0	0	0
2012/02/01	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R197 2012/05/03			Bond Future	252.3494	252.3426	(0.003)	0.0000	0.0000	965
2012/02/01	R197 2012/05/03	251.00	Call	Bond Future	1,349.0000	1,343.0000	(0.445)	0	0	0
2012/02/01	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R197 2012/05/03	251.05	Call	Bond Future	1,299.0000	1,293.0000	(0.462)	0	0	0
2012/02/01	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R197 2012/05/03	250.95	Call	Bond Future	1,399.0000	1,393.0000	(0.429)	0	0	0
2012/02/01	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R201 2012/02/02			Bond Future	6.0120	5.9500	(1.031)	0.0000	0.0000	2,709
2012/02/01	R201 2012/02/02	8.25	Call	Bond Future	5,867.0000	6,036.0000	2.881	0	0	0
2012/02/01	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R201 2012/02/02	8.30	Call	Bond Future	5,994.0000	6,162.0000	2.803	0	0	0
2012/02/01	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R201 2012/02/02	8.20	Call	Bond Future	5,741.0000	5,909.0000	2.926	0	0	0
2012/02/01	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R201 2012/05/03			Bond Future	6.0480	5.9800	(1.124)	0.0000	0.0000	968
2012/02/01	R201 2012/05/03	7.75	Call	Bond Future	4,132.0000	4,300.0000	4.066	0	0	0
2012/02/01	R201 2012/05/03	7.75	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/02/01	R201 2012/05/03	7.80	Call	Bond Future	4,250.0000	4,418.0000	3.953	0	0	0
2012/02/01	R201 2012/05/03	7.80	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0

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2012/02/01	R201 2012/05/03	7.70	Call	Bond Future	4,014.0000	4,181.0000	4.160	0	0	0
2012/02/01	R201 2012/05/03	7.70	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/02/01	R201 2012/08/02			Bond Future	6.0370	5.9620	(1.242)	0.0000	0.0000	0
2012/02/01	R201 2012/08/02	7.50	Call	Bond Future	3,372.0000	3,476.0000	3.084	0	0	0
2012/02/01	R201 2012/08/02	7.50	Put	Bond Future	127.0000	61.0000	(51.969)	0	0	0
2012/02/01	R201 2012/08/02	7.55	Call	Bond Future	3,470.0000	3,578.0000	3.112	0	0	0
2012/02/01	R201 2012/08/02	7.55	Put	Bond Future	117.0000	55.0000	(52.991)	0	0	0
2012/02/01	R201 2012/08/02	7.45	Call	Bond Future	3,275.0000	3,374.0000	3.023	0	0	0
2012/02/01	R201 2012/08/02	7.45	Put	Bond Future	139.0000	68.0000	(51.079)	0	0	0
2012/02/01	R201 2012/11/01			Bond Future	6.0090	5.9240	(1.415)	0.0000	0.0000	0
2012/02/01	R201 2012/11/01	6.50	Call	Bond Future	1,828.0000	1,655.0000	(9.464)	0	0	0
2012/02/01	R201 2012/11/01	6.50	Put	Bond Future	835.0000	489.0000	(41.437)	0	0	0
2012/02/01	R201 2012/11/01	6.55	Call	Bond Future	1,897.0000	1,727.0000	(8.962)	0	0	0
2012/02/01	R201 2012/11/01	6.55	Put	Bond Future	803.0000	460.0000	(42.715)	0	0	0
2012/02/01	R201 2012/11/01	6.45	Call	Bond Future	1,760.0000	1,585.0000	(9.943)	0	0	0
2012/02/01	R201 2012/11/01	6.45	Put	Bond Future	867.0000	519.0000	(40.138)	0	0	0
2012/02/01	R201 2013/02/07			Bond Future	5.9210	5.8170	(1.756)	0.0000	0.0000	0
2012/02/01	R201 2013/02/07	6.25	Call	Bond Future	587.0000	1,404.0000	139.182	0	0	0
2012/02/01	R201 2013/02/07	6.25	Put	Bond Future	0.0000	631.0000	100.000	0	0	0
2012/02/01	R201 2013/02/07	6.30	Call	Bond Future	675.0000	1,462.0000	116.593	0	0	0
2012/02/01	R201 2013/02/07	6.30	Put	Bond Future	0.0000	600.0000	100.000	0	0	0
2012/02/01	R201 2013/02/07	6.20	Call	Bond Future	498.0000	1,346.0000	170.281	0	0	0
2012/02/01	R201 2013/02/07	6.20	Put	Bond Future	0.0000	662.0000	100.000	0	0	0
2012/02/01	R202 2012/02/02			Bond Future	186.9666	186.3740	(0.317)	0.0000	0.0000	0
2012/02/01	R202 2012/02/02	177.00	Call	Bond Future	9,967.0000	9,374.0000	(5.950)	0	0	0
2012/02/01	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R202 2012/02/02	177.05	Call	Bond Future	9,917.0000	9,324.0000	(5.980)	0	0	0
2012/02/01	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R202 2012/02/02	176.95	Call	Bond Future	10,017.0000	9,424.0000	(5.920)	0	0	0
2012/02/01	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R202 2012/05/03			Bond Future	189.5876	188.9839	(0.318)	0.0000	0.0000	36,955
2012/02/01	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R202 2012/05/03	190.00	Put	Bond Future	412.0000	1,016.0000	146.602	0	0	0
2012/02/01	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/01	R202 2012/05/03	190.05	Put	Bond Future	462.0000	1,066.0000	130.736	0	0	0
2012/02/01	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R202 2012/05/03	189.95	Put	Bond Future	362.0000	966.0000	166.851	0	0	0
2012/02/01	R203 2012/02/02			Bond Future	7.1440	7.0810	(0.882)	0.0000	0.0000	1,720
2012/02/01	R203 2012/02/02	8.75	Call	Bond Future	7,213.0000	7,509.0000	4.104	0	0	0
2012/02/01	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R203 2012/02/02	8.80	Call	Bond Future	7,428.0000	7,724.0000	3.985	0	0	0
2012/02/01	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R203 2012/02/02	8.70	Call	Bond Future	6,998.0000	7,294.0000	4.230	0	0	0
2012/02/01	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R203 2012/02/02	6.95	Put	Bond Future	919.0000	622.0000	(32.318)	0	0	0
2012/02/01	R203 2012/02/02	6.95	Call	Bond Future	4.0000	3.0000	(25.000)	0	0	2,640
2012/02/01	R203 2012/02/02	7.20	Put	Bond Future	82.0000	6.0000	(92.683)	0	0	0
2012/02/01	R203 2012/02/02	7.20	Call	Bond Future	344.0000	564.0000	63.953	0	0	880
2012/02/01	R203 2012/02/02	7.35	Call	Bond Future	964.0000	1,257.0000	30.394	0	0	0
2012/02/01	R203 2012/02/02	7.35	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	880
2012/02/01	R203 2012/02/02	7.95	Call	Bond Future	3,699.0000	3,995.0000	8.002	0	0	0
2012/02/01	R203 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,640
2012/02/01	R203 2012/05/03			Bond Future	7.2280	7.1620	(0.913)	0.0000	0.0000	3,536
2012/02/01	R203 2012/05/03	8.75	Call	Bond Future	6,604.0000	6,889.0000	4.316	0	0	0
2012/02/01	R203 2012/05/03	8.75	Put	Bond Future	28.0000	16.0000	(42.857)	0	0	0
2012/02/01	R203 2012/05/03	8.80	Call	Bond Future	6,807.0000	7,094.0000	4.216	0	0	0
2012/02/01	R203 2012/05/03	8.80	Put	Bond Future	24.0000	14.0000	(41.667)	0	0	0
2012/02/01	R203 2012/05/03	8.70	Call	Bond Future	6,401.0000	6,685.0000	4.437	0	0	0
2012/02/01	R203 2012/05/03	8.70	Put	Bond Future	33.0000	20.0000	(39.394)	0	0	0
2012/02/01	R203 2012/05/03	7.00	Put	Bond Future	1,811.0000	1,597.0000	(11.817)	0	0	0
2012/02/01	R203 2012/05/03	7.00	Call	Bond Future	780.0000	863.0000	10.641	0	0	4,200
2012/02/01	R203 2012/05/03	7.15	Put	Bond Future	1,417.0000	1,228.0000	(13.338)	0	0	0
2012/02/01	R203 2012/05/03	7.15	Call	Bond Future	1,066.0000	1,174.0000	10.131	0	0	1,400
2012/02/01	R203 2012/05/03	7.45	Call	Bond Future	1,805.0000	1,971.0000	9.197	0	0	0
2012/02/01	R203 2012/05/03	7.45	Put	Bond Future	813.0000	682.0000	(16.113)	0	0	1,400
2012/02/01	R203 2012/05/03	7.80	Call	Bond Future	2,919.0000	3,138.0000	7.503	0	0	0
2012/02/01	R203 2012/05/03	7.80	Put	Bond Future	386.0000	308.0000	(20.207)	0	0	4,200
2012/02/01	R203 2012/08/02			Bond Future	7.2910	7.2210	(0.960)	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
2012/02/01	R203 2012/08/02	8.50	Call	Bond Future	5,568.0000	5,792.0000	4.023	0	0	0
2012/02/01	R203 2012/08/02	8.50	Put	Bond Future	519.0000	441.0000	(15.029)	0	0	0
2012/02/01	R203 2012/08/02	8.55	Call	Bond Future	5,734.0000	5,962.0000	3.976	0	0	0
2012/02/01	R203 2012/08/02	8.55	Put	Bond Future	483.0000	409.0000	(15.321)	0	0	0
2012/02/01	R203 2012/08/02	8.45	Call	Bond Future	5,399.0000	5,623.0000	4.149	0	0	0
2012/02/01	R203 2012/08/02	8.45	Put	Bond Future	553.0000	475.0000	(14.105)	0	0	0
2012/02/01	R203 2012/11/01			Bond Future	7.3570	7.2820	(1.019)	0.0000	0.0000	0
2012/02/01	R203 2012/11/01	7.75	Call	Bond Future	3,390.0000	3,578.0000	5.546	0	0	0
2012/02/01	R203 2012/11/01	7.75	Put	Bond Future	1,789.0000	1,668.0000	(6.764)	0	0	0
2012/02/01	R203 2012/11/01	7.80	Call	Bond Future	3,520.0000	3,707.0000	5.313	0	0	0
2012/02/01	R203 2012/11/01	7.80	Put	Bond Future	1,718.0000	1,596.0000	(7.101)	0	0	0
2012/02/01	R203 2012/11/01	7.70	Call	Bond Future	3,263.0000	3,449.0000	5.700	0	0	0
2012/02/01	R203 2012/11/01	7.70	Put	Bond Future	1,864.0000	1,741.0000	(6.599)	0	0	0
2012/02/01	R203 2013/02/07			Bond Future	7.4180	7.3350	(1.119)	0.0000	0.0000	0
2012/02/01	R203 2013/02/07	6.50	Call	Bond Future	0.0000	1,336.0000	100.000	0	0	0
2012/02/01	R203 2013/02/07	6.50	Put	Bond Future	3,661.0000	4,672.0000	27.615	0	0	0
2012/02/01	R203 2013/02/07	6.55	Call	Bond Future	0.0000	1,402.0000	100.000	0	0	0
2012/02/01	R203 2013/02/07	6.55	Put	Bond Future	3,457.0000	4,535.0000	31.183	0	0	0
2012/02/01	R203 2013/02/07	6.45	Call	Bond Future	0.0000	1,276.0000	100.000	0	0	0
2012/02/01	R203 2013/02/07	6.45	Put	Bond Future	3,865.0000	4,816.0000	24.605	0	0	0
2012/02/01	R204 2012/02/02			Bond Future	7.4340	7.3910	(0.578)	0.0000	0.0000	3,450
2012/02/01	R204 2012/02/02	9.00	Call	Bond Future	8,047.0000	8,279.0000	2.883	0	0	0
2012/02/01	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R204 2012/02/02	9.05	Call	Bond Future	8,290.0000	8,523.0000	2.811	0	0	0
2012/02/01	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R204 2012/02/02	8.95	Call	Bond Future	7,802.0000	8,035.0000	2.986	0	0	0
2012/02/01	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R204 2012/02/02	7.25	Put	Bond Future	1,007.0000	771.0000	(23.436)	0	0	0
2012/02/01	R204 2012/02/02	7.25	Call	Bond Future	7.0000	3.0000	(57.143)	0	0	540
2012/02/01	R204 2012/02/02	8.00	Call	Bond Future	3,003.0000	3,236.0000	7.759	0	0	0
2012/02/01	R204 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	540
2012/02/01	R204 2012/02/02	7.50	Call	Bond Future	440.0000	599.0000	36.136	0	0	0
2012/02/01	R204 2012/02/02	7.50	Put	Bond Future	84.0000	10.0000	(88.095)	0	0	0
2012/02/01	R204 2012/05/03			Bond Future	7.5190	7.4740	(0.598)	0.0000	0.0000	3,126

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2012/02/01	R204 2012/05/03	8.75	Call	Bond Future	6,296.0000	6,491.0000	3.097	0	0	0
2012/02/01	R204 2012/05/03	8.75	Put	Bond Future	112.0000	71.0000	(36.607)	0	0	0
2012/02/01	R204 2012/05/03	8.80	Call	Bond Future	6,522.0000	6,722.0000	3.067	0	0	0
2012/02/01	R204 2012/05/03	8.80	Put	Bond Future	97.0000	61.0000	(37.113)	0	0	0
2012/02/01	R204 2012/05/03	8.70	Call	Bond Future	6,069.0000	6,261.0000	3.164	0	0	0
2012/02/01	R204 2012/05/03	8.70	Put	Bond Future	127.0000	83.0000	(34.646)	0	0	0
2012/02/01	R204 2012/05/03	7.00	Put	Bond Future	3,268.0000	3,025.0000	(7.436)	0	0	0
2012/02/01	R204 2012/05/03	7.00	Call	Bond Future	513.0000	506.0000	(1.365)	0	0	550
2012/02/01	R204 2012/05/03	7.75	Call	Bond Future	2,214.0000	2,294.0000	3.613	0	0	0
2012/02/01	R204 2012/05/03	7.75	Put	Bond Future	1,017.0000	861.0000	(15.339)	0	0	550
2012/02/01	R204 2012/08/02			Bond Future	7.5880	7.5410	(0.619)	0.0000	0.0000	0
2012/02/01	R204 2012/08/02	8.50	Call	Bond Future	5,381.0000	5,594.0000	3.958	0	0	0
2012/02/01	R204 2012/08/02	8.50	Put	Bond Future	907.0000	882.0000	(2.756)	0	0	0
2012/02/01	R204 2012/08/02	8.55	Call	Bond Future	5,567.0000	5,776.0000	3.754	0	0	0
2012/02/01	R204 2012/08/02	8.55	Put	Bond Future	854.0000	826.0000	(3.279)	0	0	0
2012/02/01	R204 2012/08/02	8.45	Call	Bond Future	5,196.0000	5,409.0000	4.099	0	0	0
2012/02/01	R204 2012/08/02	8.45	Put	Bond Future	960.0000	936.0000	(2.500)	0	0	0
2012/02/01	R204 2012/11/01			Bond Future	7.6570	7.6080	(0.640)	0.0000	0.0000	0
2012/02/01	R204 2012/11/01	8.00	Call	Bond Future	3,956.0000	4,071.0000	2.907	0	0	0
2012/02/01	R204 2012/11/01	8.00	Put	Bond Future	2,303.0000	2,180.0000	(5.341)	0	0	0
2012/02/01	R204 2012/11/01	8.05	Call	Bond Future	4,105.0000	4,219.0000	2.777	0	0	0
2012/02/01	R204 2012/11/01	8.05	Put	Bond Future	2,214.0000	2,090.0000	(5.601)	0	0	0
2012/02/01	R204 2012/11/01	7.95	Call	Bond Future	3,815.0000	3,925.0000	2.883	0	0	0
2012/02/01	R204 2012/11/01	7.95	Put	Bond Future	2,401.0000	2,272.0000	(5.373)	0	0	0
2012/02/01	R204 2013/02/07			Bond Future	7.7200	7.6660	(0.699)	0.0000	0.0000	0
2012/02/01	R204 2013/02/07	8.00	Call	Bond Future	1,300.0000	4,263.0000	227.923	0	0	0
2012/02/01	R204 2013/02/07	8.00	Put	Bond Future	0.0000	2,710.0000	100.000	0	0	0
2012/02/01	R204 2013/02/07	8.05	Call	Bond Future	1,530.0000	4,400.0000	187.582	0	0	0
2012/02/01	R204 2013/02/07	8.05	Put	Bond Future	0.0000	2,617.0000	100.000	0	0	0
2012/02/01	R204 2013/02/07	7.95	Call	Bond Future	1,069.0000	4,128.0000	286.155	0	0	0
2012/02/01	R204 2013/02/07	7.95	Put	Bond Future	0.0000	2,806.0000	100.000	0	0	0
2012/02/01	R206 2012/02/02			Bond Future	5.8920	5.8300	(1.052)	0.0000	0.0000	0
2012/02/01	R206 2012/02/02	8.00	Call	Bond Future	3,786.0000	3,900.0000	3.011	0	0	0
2012/02/01	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/01	R206 2012/02/02	8.05	Call	Bond Future	3,874.0000	3,988.0000	2.943	0	0	0
2012/02/01	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R206 2012/02/02	7.95	Call	Bond Future	3,698.0000	3,813.0000	3.110	0	0	0
2012/02/01	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R206 2012/05/03			Bond Future	5.9310	5.8600	(1.197)	0.0000	0.0000	300
2012/02/01	R206 2012/05/03	7.50	Call	Bond Future	2,488.0000	2,602.0000	4.582	0	0	0
2012/02/01	R206 2012/05/03	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/01	R206 2012/05/03	7.55	Call	Bond Future	2,566.0000	2,680.0000	4.443	0	0	0
2012/02/01	R206 2012/05/03	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/01	R206 2012/05/03	7.45	Call	Bond Future	2,410.0000	2,524.0000	4.730	0	0	0
2012/02/01	R206 2012/05/03	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/01	R206 2012/08/02			Bond Future	5.8960	5.8130	(1.408)	0.0000	0.0000	0
2012/02/01	R206 2012/08/02	7.25	Call	Bond Future	1,935.0000	1,996.0000	3.152	0	0	0
2012/02/01	R206 2012/08/02	7.25	Put	Bond Future	89.0000	35.0000	(60.674)	0	0	0
2012/02/01	R206 2012/08/02	7.30	Call	Bond Future	1,995.0000	2,059.0000	3.208	0	0	0
2012/02/01	R206 2012/08/02	7.30	Put	Bond Future	82.0000	31.0000	(62.195)	0	0	0
2012/02/01	R206 2012/08/02	7.20	Call	Bond Future	1,876.0000	1,933.0000	3.038	0	0	0
2012/02/01	R206 2012/08/02	7.20	Put	Bond Future	97.0000	40.0000	(58.763)	0	0	0
2012/02/01	R206 2012/11/01			Bond Future	5.8110	5.7090	(1.755)	0.0000	0.0000	0
2012/02/01	R206 2012/11/01	6.00	Call	Bond Future	867.0000	682.0000	(21.338)	0	0	0
2012/02/01	R206 2012/11/01	6.00	Put	Bond Future	650.0000	347.0000	(46.615)	0	0	0
2012/02/01	R206 2012/11/01	6.05	Call	Bond Future	902.0000	719.0000	(20.288)	0	0	0
2012/02/01	R206 2012/11/01	6.05	Put	Bond Future	627.0000	327.0000	(47.847)	0	0	0
2012/02/01	R206 2012/11/01	5.95	Call	Bond Future	835.0000	647.0000	(22.515)	0	0	0
2012/02/01	R206 2012/11/01	5.95	Put	Bond Future	675.0000	369.0000	(45.333)	0	0	0
2012/02/01	R206 2013/02/07			Bond Future	5.5760	5.4320	(2.582)	0.0000	0.0000	0
2012/02/01	R206 2013/02/07	6.00	Call	Bond Future	381.0000	753.0000	97.638	0	0	0
2012/02/01	R206 2013/02/07	6.00	Put	Bond Future	0.0000	243.0000	100.000	0	0	0
2012/02/01	R206 2013/02/07	6.05	Call	Bond Future	425.0000	785.0000	84.706	0	0	0
2012/02/01	R206 2013/02/07	6.05	Put	Bond Future	0.0000	230.0000	100.000	0	0	0
2012/02/01	R206 2013/02/07	5.95	Call	Bond Future	336.0000	722.0000	114.881	0	0	0
2012/02/01	R206 2013/02/07	5.95	Put	Bond Future	0.0000	256.0000	100.000	0	0	0
2012/02/01	R207 2012/02/02			Bond Future	7.6790	7.6260	(0.690)	0.0000	0.0000	18,047
2012/02/01	R207 2012/02/02	9.00	Call	Bond Future	7,263.0000	7,569.0000	4.213	0	0	0

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2012/02/01	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R207 2012/02/02	9.05	Call	Bond Future	7,524.0000	7,830.0000	4.067	0	0	0
2012/02/01	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R207 2012/02/02	8.95	Call	Bond Future	7,000.0000	7,307.0000	4.386	0	0	0
2012/02/01	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R207 2012/02/02	7.35	Put	Bond Future	1,922.0000	1,615.0000	(15.973)	0	0	0
2012/02/01	R207 2012/02/02	7.35	Call	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/02/01	R207 2012/02/02	7.65	Put	Bond Future	308.0000	92.0000	(70.130)	0	0	0
2012/02/01	R207 2012/02/02	7.65	Call	Bond Future	140.0000	231.0000	65.000	0	0	640
2012/02/01	R207 2012/02/02	7.85	Call	Bond Future	988.0000	1,287.0000	30.263	0	0	0
2012/02/01	R207 2012/02/02	7.85	Put	Bond Future	8.0000	0.0000	(100.000)	0	0	640
2012/02/01	R207 2012/02/02	8.50	Call	Bond Future	4,596.0000	4,903.0000	6.680	0	0	0
2012/02/01	R207 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/02/01	R207 2012/05/03			Bond Future	7.7660	7.7110	(0.708)	0.0000	0.0000	24,935
2012/02/01	R207 2012/05/03	8.75	Call	Bond Future	5,556.0000	5,809.0000	4.554	0	0	0
2012/02/01	R207 2012/05/03	8.75	Put	Bond Future	232.0000	176.0000	(24.138)	0	0	0
2012/02/01	R207 2012/05/03	8.80	Call	Bond Future	5,790.0000	6,046.0000	4.421	0	0	0
2012/02/01	R207 2012/05/03	8.80	Put	Bond Future	205.0000	152.0000	(25.854)	0	0	0
2012/02/01	R207 2012/05/03	8.70	Call	Bond Future	5,323.0000	5,570.0000	4.640	0	0	0
2012/02/01	R207 2012/05/03	8.70	Put	Bond Future	260.0000	198.0000	(23.846)	0	0	0
2012/02/01	R207 2012/05/03	7.45	Put	Bond Future	2,707.0000	2,433.0000	(10.122)	0	0	0
2012/02/01	R207 2012/05/03	7.45	Call	Bond Future	916.0000	951.0000	3.821	0	0	2,400
2012/02/01	R207 2012/05/03	7.65	Put	Bond Future	2,015.0000	1,770.0000	(12.159)	0	0	0
2012/02/01	R207 2012/05/03	7.65	Call	Bond Future	1,362.0000	1,426.0000	4.699	0	0	800
2012/02/01	R207 2012/05/03	8.00	Call	Bond Future	2,414.0000	2,547.0000	5.510	0	0	0
2012/02/01	R207 2012/05/03	8.00	Put	Bond Future	1,114.0000	938.0000	(15.799)	0	0	800
2012/02/01	R207 2012/05/03	8.30	Call	Bond Future	3,559.0000	3,749.0000	5.339	0	0	0
2012/02/01	R207 2012/05/03	8.30	Put	Bond Future	623.0000	504.0000	(19.101)	0	0	2,400
2012/02/01	R207 2012/08/02			Bond Future	7.8390	7.7810	(0.740)	0.0000	0.0000	0
2012/02/01	R207 2012/08/02	8.75	Call	Bond Future	5,803.0000	6,120.0000	5.463	0	0	0
2012/02/01	R207 2012/08/02	8.75	Put	Bond Future	999.0000	999.0000	0.000	0	0	0
2012/02/01	R207 2012/08/02	8.80	Call	Bond Future	6,002.0000	6,313.0000	5.182	0	0	0
2012/02/01	R207 2012/08/02	8.80	Put	Bond Future	943.0000	937.0000	(0.636)	0	0	0
2012/02/01	R207 2012/08/02	8.70	Call	Bond Future	5,606.0000	5,924.0000	5.672	0	0	0
2012/02/01	R207 2012/08/02	8.70	Put	Bond Future	1,058.0000	1,059.0000	0.095	0	0	0



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2012/02/01	R207 2012/11/01			Bond Future	7.9080	7.8480	(0.759)	0.0000	0.0000	0
2012/02/01	R207 2012/11/01	8.25	Call	Bond Future	4,390.0000	4,544.0000	3.508	0	0	0
2012/02/01	R207 2012/11/01	8.25	Put	Bond Future	2,603.0000	2,439.0000	(6.300)	0	0	0
2012/02/01	R207 2012/11/01	8.30	Call	Bond Future	4,549.0000	4,703.0000	3.385	0	0	0
2012/02/01	R207 2012/11/01	8.30	Put	Bond Future	2,504.0000	2,340.0000	(6.550)	0	0	0
2012/02/01	R207 2012/11/01	8.20	Call	Bond Future	4,233.0000	4,386.0000	3.614	0	0	0
2012/02/01	R207 2012/11/01	8.20	Put	Bond Future	2,704.0000	2,540.0000	(6.065)	0	0	0
2012/02/01	R207 2013/02/07			Bond Future	7.9740	7.9090	(0.815)	0.0000	0.0000	0
2012/02/01	R207 2013/02/07	8.25	Call	Bond Future	1,400.0000	4,791.0000	242.214	0	0	0
2012/02/01	R207 2013/02/07	8.25	Put	Bond Future	0.0000	3,057.0000	100.000	0	0	0
2012/02/01	R207 2013/02/07	8.30	Call	Bond Future	1,651.0000	4,940.0000	199.213	0	0	0
2012/02/01	R207 2013/02/07	8.30	Put	Bond Future	0.0000	2,956.0000	100.000	0	0	0
2012/02/01	R207 2013/02/07	8.20	Call	Bond Future	1,148.0000	4,643.0000	304.443	0	0	0
2012/02/01	R207 2013/02/07	8.20	Put	Bond Future	0.0000	3,161.0000	100.000	0	0	0
2012/02/01	R208 2012/02/02			Bond Future	7.7240	7.6810	(0.557)	0.0000	0.0000	8,905
2012/02/01	R208 2012/02/02	9.00	Call	Bond Future	7,521.0000	7,789.0000	3.563	0	0	0
2012/02/01	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R208 2012/02/02	9.05	Call	Bond Future	7,800.0000	8,068.0000	3.436	0	0	0
2012/02/01	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R208 2012/02/02	8.95	Call	Bond Future	7,241.0000	7,509.0000	3.701	0	0	0
2012/02/01	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R208 2012/02/02	7.45	Put	Bond Future	1,722.0000	1,454.0000	(15.563)	0	0	0
2012/02/01	R208 2012/02/02	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,880
2012/02/01	R208 2012/02/02	7.70	Put	Bond Future	300.0000	102.0000	(66.000)	0	0	0
2012/02/01	R208 2012/02/02	7.70	Call	Bond Future	151.0000	220.0000	45.695	0	0	960
2012/02/01	R208 2012/02/02	7.90	Call	Bond Future	1,091.0000	1,353.0000	24.015	0	0	0
2012/02/01	R208 2012/02/02	7.90	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	960
2012/02/01	R208 2012/02/02	8.55	Call	Bond Future	4,959.0000	5,227.0000	5.404	0	0	0
2012/02/01	R208 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,880
2012/02/01	R208 2012/05/03			Bond Future	7.8010	7.7570	(0.564)	0.0000	0.0000	9,269
2012/02/01	R208 2012/05/03	9.00	Call	Bond Future	7,053.0000	7,297.0000	3.460	0	0	0
2012/02/01	R208 2012/05/03	9.00	Put	Bond Future	128.0000	105.0000	(17.969)	0	0	0
2012/02/01	R208 2012/05/03	9.05	Call	Bond Future	7,310.0000	7,557.0000	3.379	0	0	0
2012/02/01	R208 2012/05/03	9.05	Put	Bond Future	111.0000	90.0000	(18.919)	0	0	0

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2012/02/01	R208 2012/05/03	8.95	Call	Bond Future	6,795.0000	7,039.0000	3.591	0	0	0
2012/02/01	R208 2012/05/03	8.95	Put	Bond Future	146.0000	122.0000	(16.438)	0	0	0
2012/02/01	R208 2012/05/03	7.50	Put	Bond Future	2,815.0000	2,620.0000	(6.927)	0	0	0
2012/02/01	R208 2012/05/03	7.50	Call	Bond Future	968.0000	1,040.0000	7.438	0	0	3,000
2012/02/01	R208 2012/05/03	7.70	Put	Bond Future	2,071.0000	1,904.0000	(8.064)	0	0	0
2012/02/01	R208 2012/05/03	7.70	Call	Bond Future	1,456.0000	1,556.0000	6.868	0	0	1,000
2012/02/01	R208 2012/05/03	8.05	Call	Bond Future	2,609.0000	2,772.0000	6.248	0	0	0
2012/02/01	R208 2012/05/03	8.05	Put	Bond Future	1,115.0000	1,011.0000	(9.327)	0	0	1,000
2012/02/01	R208 2012/05/03	8.35	Call	Bond Future	3,862.0000	4,067.0000	5.308	0	0	0
2012/02/01	R208 2012/05/03	8.35	Put	Bond Future	607.0000	545.0000	(10.214)	0	0	3,000
2012/02/01	R208 2012/08/02			Bond Future	7.8660	7.8200	(0.585)	0.0000	0.0000	0
2012/02/01	R208 2012/08/02	8.75	Call	Bond Future	6,178.0000	6,433.0000	4.128	0	0	0
2012/02/01	R208 2012/08/02	8.75	Put	Bond Future	1,126.0000	1,108.0000	(1.599)	0	0	0
2012/02/01	R208 2012/08/02	8.80	Call	Bond Future	6,392.0000	6,646.0000	3.974	0	0	0
2012/02/01	R208 2012/08/02	8.80	Put	Bond Future	1,064.0000	1,046.0000	(1.692)	0	0	0
2012/02/01	R208 2012/08/02	8.70	Call	Bond Future	5,967.0000	6,222.0000	4.274	0	0	0
2012/02/01	R208 2012/08/02	8.70	Put	Bond Future	1,191.0000	1,173.0000	(1.511)	0	0	0
2012/02/01	R208 2012/11/01			Bond Future	7.9310	7.8830	(0.605)	0.0000	0.0000	0
2012/02/01	R208 2012/11/01	8.25	Call	Bond Future	4,498.0000	4,835.0000	7.492	0	0	0
2012/02/01	R208 2012/11/01	8.25	Put	Bond Future	2,679.0000	2,738.0000	2.202	0	0	0
2012/02/01	R208 2012/11/01	8.30	Call	Bond Future	4,672.0000	5,006.0000	7.149	0	0	0
2012/02/01	R208 2012/11/01	8.30	Put	Bond Future	2,572.0000	2,628.0000	2.177	0	0	0
2012/02/01	R208 2012/11/01	8.20	Call	Bond Future	4,334.0000	4,666.0000	7.660	0	0	0
2012/02/01	R208 2012/11/01	8.20	Put	Bond Future	2,797.0000	2,851.0000	1.931	0	0	0
2012/02/01	R208 2013/02/07			Bond Future	7.9910	7.9400	(0.638)	0.0000	0.0000	0
2012/02/01	R208 2013/02/07	8.00	Call	Bond Future	51.0000	4,383.0000	8494.118	0	0	0
2012/02/01	R208 2013/02/07	8.00	Put	Bond Future	0.0000	4,045.0000	100.000	0	0	0
2012/02/01	R208 2013/02/07	8.05	Call	Bond Future	331.0000	4,534.0000	1269.789	0	0	0
2012/02/01	R208 2013/02/07	8.05	Put	Bond Future	0.0000	3,916.0000	100.000	0	0	0
2012/02/01	R208 2013/02/07	7.95	Call	Bond Future	0.0000	4,239.0000	100.000	0	0	0
2012/02/01	R208 2013/02/07	7.95	Put	Bond Future	231.0000	4,183.0000	1710.823	0	0	0
2012/02/01	R209 2012/02/02			Bond Future	8.6080	8.5710	(0.430)	0.0000	0.0000	1,199
2012/02/01	R209 2012/02/02	9.00	Call	Bond Future	3,096.0000	3,399.0000	9.787	0	0	0
2012/02/01	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/01	R209 2012/02/02	9.05	Call	Bond Future	3,476.0000	3,779.0000	8.717	0	0	0
2012/02/01	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R209 2012/02/02	8.95	Call	Bond Future	2,713.0000	3,015.0000	11.132	0	0	0
2012/02/01	R209 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/01	R209 2012/05/03			Bond Future	8.6760	8.6380	(0.438)	0.0000	0.0000	2,042
2012/02/01	R209 2012/05/03	9.00	Call	Bond Future	4,013.0000	4,218.0000	5.108	0	0	0
2012/02/01	R209 2012/05/03	9.00	Put	Bond Future	1,473.0000	1,371.0000	(6.925)	0	0	0
2012/02/01	R209 2012/05/03	9.05	Call	Bond Future	4,266.0000	4,480.0000	5.016	0	0	0
2012/02/01	R209 2012/05/03	9.05	Put	Bond Future	1,346.0000	1,253.0000	(6.909)	0	0	0
2012/02/01	R209 2012/05/03	8.95	Call	Bond Future	3,766.0000	3,963.0000	5.231	0	0	0
2012/02/01	R209 2012/05/03	8.95	Put	Bond Future	1,609.0000	1,499.0000	(6.837)	0	0	0
2012/02/01	R209 2012/08/02			Bond Future	8.7350	8.6960	(0.446)	0.0000	0.0000	0
2012/02/01	R209 2012/08/02	9.25	Call	Bond Future	6,404.0000	6,929.0000	8.198	0	0	0
2012/02/01	R209 2012/08/02	9.25	Put	Bond Future	2,475.0000	2,688.0000	8.606	0	0	0
2012/02/01	R209 2012/08/02	9.30	Call	Bond Future	6,648.0000	7,167.0000	7.807	0	0	0
2012/02/01	R209 2012/08/02	9.30	Put	Bond Future	2,355.0000	2,562.0000	8.790	0	0	0
2012/02/01	R209 2012/08/02	9.20	Call	Bond Future	6,164.0000	6,693.0000	8.582	0	0	0
2012/02/01	R209 2012/08/02	9.20	Put	Bond Future	2,602.0000	2,819.0000	8.340	0	0	0
2012/02/01	R209 2012/11/01			Bond Future	8.7940	8.7540	(0.455)	0.0000	0.0000	0
2012/02/01	R209 2012/11/01	9.00	Call	Bond Future	5,866.0000	6,561.0000	11.848	0	0	0
2012/02/01	R209 2012/11/01	9.00	Put	Bond Future	4,272.0000	4,651.0000	8.872	0	0	0
2012/02/01	R209 2012/11/01	9.05	Call	Bond Future	6,083.0000	6,772.0000	11.327	0	0	0
2012/02/01	R209 2012/11/01	9.05	Put	Bond Future	4,110.0000	4,484.0000	9.100	0	0	0
2012/02/01	R209 2012/11/01	8.95	Call	Bond Future	5,662.0000	6,352.0000	12.187	0	0	0
2012/02/01	R209 2012/11/01	8.95	Put	Bond Future	4,450.0000	4,824.0000	8.404	0	0	0
2012/02/01	R209 2013/02/07			Bond Future	8.8520	8.8090	(0.486)	0.0000	0.0000	0
2012/02/01	R209 2013/02/07	9.00	Call	Bond Future	1,138.0000	7,222.0000	534.622	0	0	0
2012/02/01	R209 2013/02/07	9.00	Put	Bond Future	0.0000	5,749.0000	100.000	0	0	0
2012/02/01	R209 2013/02/07	9.05	Call	Bond Future	1,516.0000	7,426.0000	389.842	0	0	0
2012/02/01	R209 2013/02/07	9.05	Put	Bond Future	0.0000	5,575.0000	100.000	0	0	0
2012/02/01	R209 2013/02/07	8.95	Call	Bond Future	756.0000	7,020.0000	828.571	0	0	0
2012/02/01	R209 2013/02/07	8.95	Put	Bond Future	0.0000	5,928.0000	100.000	0	0	0
2012/02/01	R210 2012/02/02			Bond Future	139.7022	139.5201	(0.130)	0.0000	0.0000	20
2012/02/01	R210 2012/02/02	131.00	Call	Bond Future	8,702.0000	8,520.0000	(2.091)	0	0	0

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2012/02/01	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R210 2012/02/02	131.05	Call	Bond Future	8,652.0000	8,470.0000	(2.104)	0	0	0
2012/02/01	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R210 2012/02/02	130.95	Call	Bond Future	8,752.0000	8,570.0000	(2.080)	0	0	0
2012/02/01	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R210 2012/05/03			Bond Future	139.9034	139.7178	(0.133)	0.0000	0.0000	735
2012/02/01	R210 2012/05/03	139.00	Call	Bond Future	903.0000	718.0000	(20.487)	0	0	0
2012/02/01	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R210 2012/05/03	139.05	Call	Bond Future	853.0000	668.0000	(21.688)	0	0	0
2012/02/01	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R210 2012/05/03	138.95	Call	Bond Future	953.0000	768.0000	(19.412)	0	0	0
2012/02/01	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R211 2012/02/02			Bond Future	116.6502	116.6369	(0.011)	0.0000	0.0000	0
2012/02/01	R211 2012/02/02	110.50	Call	Bond Future	6,150.0000	6,137.0000	(0.211)	0	0	0
2012/02/01	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R211 2012/02/02	110.55	Call	Bond Future	6,100.0000	6,087.0000	(0.213)	0	0	0
2012/02/01	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R211 2012/02/02	110.45	Call	Bond Future	6,200.0000	6,187.0000	(0.210)	0	0	0
2012/02/01	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R211 2012/05/03			Bond Future	118.2856	118.2702	(0.013)	0.0000	0.0000	480
2012/02/01	R211 2012/05/03	118.20	Call	Bond Future	86.0000	70.0000	(18.605)	0	0	0
2012/02/01	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R211 2012/05/03	118.25	Call	Bond Future	36.0000	20.0000	(44.444)	0	0	0
2012/02/01	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R211 2012/05/03	118.15	Call	Bond Future	136.0000	120.0000	(11.765)	0	0	0
2012/02/01	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R212 2012/02/02			Bond Future	114.4816	114.5798	0.086	0.0000	0.0000	0
2012/02/01	R212 2012/02/02	108.50	Call	Bond Future	5,982.0000	6,080.0000	1.638	0	0	0
2012/02/01	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R212 2012/02/02	108.55	Call	Bond Future	5,932.0000	6,030.0000	1.652	0	0	0
2012/02/01	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R212 2012/02/02	108.45	Call	Bond Future	6,032.0000	6,130.0000	1.625	0	0	0
2012/02/01	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/01	R212 2012/05/03			Bond Future	116.0865	116.1843	0.084	0.0000	0.0000	2,777
2012/02/01	R212 2012/05/03	115.30	Call	Bond Future	787.0000	884.0000	12.325	0	0	0
2012/02/01	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R212 2012/05/03	115.35	Call	Bond Future	737.0000	834.0000	13.161	0	0	0
2012/02/01	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R212 2012/05/03	115.25	Call	Bond Future	837.0000	934.0000	11.589	0	0	0
2012/02/01	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R213 2012/02/02			Bond Future	8.5940	8.5360	(0.675)	0.0000	0.0000	487
2012/02/01	R213 2012/02/02	9.00	Call	Bond Future	3,255.0000	3,736.0000	14.777	0	0	0
2012/02/01	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R213 2012/02/02	9.05	Call	Bond Future	3,643.0000	4,124.0000	13.203	0	0	0
2012/02/01	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/01	R213 2012/02/02	8.95	Call	Bond Future	2,865.0000	3,345.0000	16.754	0	0	0
2012/02/01	R213 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/01	R213 2012/05/03			Bond Future	8.6670	8.6080	(0.681)	0.0000	0.0000	92
2012/02/01	R213 2012/05/03	9.25	Call	Bond Future	5,474.0000	5,849.0000	6.851	0	0	0
2012/02/01	R213 2012/05/03	9.25	Put	Bond Future	923.0000	816.0000	(11.593)	0	0	0
2012/02/01	R213 2012/05/03	9.30	Call	Bond Future	5,761.0000	6,145.0000	6.666	0	0	0
2012/02/01	R213 2012/05/03	9.30	Put	Bond Future	837.0000	739.0000	(11.708)	0	0	0
2012/02/01	R213 2012/05/03	9.20	Call	Bond Future	5,191.0000	5,556.0000	7.031	0	0	0
2012/02/01	R213 2012/05/03	9.20	Put	Bond Future	1,016.0000	899.0000	(11.516)	0	0	0
2012/02/01	R213 2012/08/02			Bond Future	8.7300	8.6690	(0.699)	0.0000	0.0000	0
2012/02/01	R213 2012/08/02	9.25	Call	Bond Future	6,526.0000	7,155.0000	9.638	0	0	0
2012/02/01	R213 2012/08/02	9.25	Put	Bond Future	2,501.0000	2,638.0000	5.478	0	0	0
2012/02/01	R213 2012/08/02	9.30	Call	Bond Future	6,775.0000	7,402.0000	9.255	0	0	0
2012/02/01	R213 2012/08/02	9.30	Put	Bond Future	2,378.0000	2,514.0000	5.719	0	0	0
2012/02/01	R213 2012/08/02	9.20	Call	Bond Future	6,279.0000	6,910.0000	10.049	0	0	0
2012/02/01	R213 2012/08/02	9.20	Put	Bond Future	2,629.0000	2,768.0000	5.287	0	0	0
2012/02/01	R213 2012/11/01			Bond Future	8.7960	8.7330	(0.716)	0.0000	0.0000	0
2012/02/01	R213 2012/11/01	9.00	Call	Bond Future	5,935.0000	6,712.0000	13.092	0	0	0
2012/02/01	R213 2012/11/01	9.00	Put	Bond Future	4,342.0000	4,618.0000	6.357	0	0	0
2012/02/01	R213 2012/11/01	9.05	Call	Bond Future	6,157.0000	6,930.0000	12.555	0	0	0
2012/02/01	R213 2012/11/01	9.05	Put	Bond Future	4,181.0000	4,453.0000	6.506	0	0	0
2012/02/01	R213 2012/11/01	8.95	Call	Bond Future	5,727.0000	6,498.0000	13.463	0	0	0

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2012/02/01	R213 2012/11/01	8.95	Put	Bond Future	4,520.0000	4,790.0000	5.973	0	0	0
2012/02/01	R213 2013/02/07			Bond Future	8.8620	8.7960	(0.745)	0.0000	0.0000	0
2012/02/01	R213 2013/02/07	9.00	Call	Bond Future	1,067.0000	7,330.0000	586.973	0	0	0
2012/02/01	R213 2013/02/07	9.00	Put	Bond Future	0.0000	5,745.0000	100.000	0	0	0
2012/02/01	R213 2013/02/07	9.05	Call	Bond Future	1,449.0000	7,538.0000	420.221	0	0	0
2012/02/01	R213 2013/02/07	9.05	Put	Bond Future	0.0000	5,571.0000	100.000	0	0	0
2012/02/01	R213 2013/02/07	8.95	Call	Bond Future	683.0000	7,123.0000	942.899	0	0	0
2012/02/01	R213 2013/02/07	8.95	Put	Bond Future	0.0000	5,922.0000	100.000	0	0	0
2012/02/01	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>487157.00</b>