



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/02/2012

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
2012/02/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	AL7T 2012/05/03			Index Future	423.1470	422.7030	(0.105)	0.0000	0.0000	16
2012/02/10	AL7T 2012/08/02			Index Future	429.5060	429.0560	(0.105)	0.0000	0.0000	0
2012/02/10	ALBI 2012/05/03			Index Future	384.8720	384.4280	(0.115)	0.0000	0.0000	914
2012/02/10	ALBI 2012/08/02			Index Future	390.6570	390.2070	(0.115)	0.0000	0.0000	118
2012/02/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	CAAN 2012/03/30			Can-Do Future	0.0686	0.0963	40.379	0.0000	0.0000	0
2012/02/10	CAAO 2012/03/30			Can-Do Future	0.2098	0.1642	(21.735)	0.0000	0.0000	100,000
2012/02/10	CAAT 2012/02/29			Can-Do Future	0.0183	0.0358	95.628	0.0000	0.0000	12,500
2012/02/10	CAAV 2012/02/29			Can-Do Future	0.1610	0.0821	(49.006)	0.0000	0.0000	12,987
2012/02/10	CAAW2012/04/20			Any day expiry	7.6688	7.8158	1.917	0.0000	0.0000	0
2012/02/10	CAAW2012/04/20	8.10	Call	Any day expiry	94.0000	133.0000	41.489	0	0	0
2012/02/10	CAAW2012/04/20	8.10	Put	Any day expiry	525.0000	417.0000	(20.571)	0	0	0
2012/02/10	CAAW2012/04/20	8.15	Call	Any day expiry	86.0000	121.0000	40.698	0	0	0
2012/02/10	CAAW2012/04/20	8.15	Put	Any day expiry	567.0000	455.0000	(19.753)	0	0	0
2012/02/10	CAAW2012/04/20	8.05	Call	Any day expiry	103.0000	146.0000	41.748	0	0	0
2012/02/10	CAAW2012/04/20	8.05	Put	Any day expiry	484.0000	380.0000	(21.488)	0	0	0
2012/02/10	CAAX 2012/03/30			Can-Do Future	0.0516	0.0787	52.519	0.0000	0.0000	12,500
2012/02/10	CAAY 2012/04/30			Can-Do Future	0.0560	0.0781	39.464	0.0000	0.0000	12,500
2012/02/10	CAAZ 2012/06/18			Can-Do Future	0.0673	0.0888	31.947	0.0000	0.0000	5,670
2012/02/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/10	DAAA 2012/03/29			Any day expiry	7.6439	7.7908	1.922	0.0000	0.0000	0
2012/02/10	DAAA 2012/03/29	7.90	Call	Any day expiry	94.0000	143.0000	52.128	0	0	0
2012/02/10	DAAA 2012/03/29	7.90	Put	Any day expiry	350.0000	252.0000	(28.000)	0	0	0
2012/02/10	DAAA 2012/03/29	7.95	Call	Any day expiry	84.0000	127.0000	51.190	0	0	0
2012/02/10	DAAA 2012/03/29	7.95	Put	Any day expiry	390.0000	286.0000	(26.667)	0	0	0
2012/02/10	DAAA 2012/03/29	7.85	Call	Any day expiry	107.0000	161.0000	50.467	0	0	0
2012/02/10	DAAA 2012/03/29	7.85	Put	Any day expiry	313.0000	220.0000	(29.712)	0	0	0
2012/02/10	GOVI 2012/05/03			GOVI	385.6180	385.1940	(0.110)	0.0000	0.0000	180
2012/02/10	GOVI 2012/05/03	382.00	Call	GOVI	36,180.0000	31,940.0000	(11.719)	0	0	0
2012/02/10	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/10	GOVI 2012/05/03	382.01	Call	GOVI	36,080.0000	31,840.0000	(11.752)	0	0	0
2012/02/10	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/10	GOVI 2012/05/03	381.99	Call	GOVI	36,280.0000	32,040.0000	(11.687)	0	0	0
2012/02/10	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/10	GOVI 2012/08/02			GOVI	391.4140	390.9840	(0.110)	0.0000	0.0000	0
2012/02/10	GOVI 2012/08/02	390.00	Call	GOVI	14,140.0000	9,840.0000	(30.410)	0	0	0
2012/02/10	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/10	GOVI 2012/08/02	390.01	Call	GOVI	14,040.0000	9,740.0000	(30.627)	0	0	0
2012/02/10	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/10	GOVI 2012/08/02	389.99	Call	GOVI	14,240.0000	9,940.0000	(30.197)	0	0	0
2012/02/10	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/10	IGOV 2012/05/03			Index Future	169.8180	169.8710	0.031	0.0000	0.0000	514
2012/02/10	IGOV 2012/08/02			Index Future	172.3710	172.4250	0.031	0.0000	0.0000	0
2012/02/10	ILBI 2012/05/03			Index Future	465.1140	465.1140	0.000	0.0000	0.0000	0
2012/02/10	ILBI 2012/08/02			Index Future	473.7980	473.7980	0.000	0.0000	0.0000	152
2012/02/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/10	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/10	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/10	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/02/10	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	0
2012/02/10	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	2,890
2012/02/10	JBAF 2012/07/18			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	0
2012/02/10	JBAF 2012/09/19			Jibar Tradeable Future	5.7700	5.7700	0.000	0.0000	0.0000	44,760
2012/02/10	JBAF 2012/12/19			Jibar Tradeable Future	5.9100	5.9200	0.169	0.0000	0.0000	940
2012/02/10	JBAF 2013/03/20			Jibar Tradeable Future	6.0700	6.1000	0.494	0.0000	0.0000	790
2012/02/10	JBAF 2013/06/19			Jibar Tradeable Future	6.2500	6.2700	0.320	0.0000	0.0000	1,250
2012/02/10	JBAF 2013/09/18			Jibar Tradeable Future	6.4100	6.4400	0.468	0.0000	0.0000	1,700
2012/02/10	JBAF 2013/12/18			Jibar Tradeable Future	6.6000	6.6100	0.152	0.0000	0.0000	1,000
2012/02/10	R157 2012/05/03			Bond Future	6.6880	6.7090	0.314	0.0000	0.0000	10,880
2012/02/10	R157 2012/05/03	8.25	Call	Bond Future	5,061.0000	4,991.0000	(1.383)	0	0	0
2012/02/10	R157 2012/05/03	8.25	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/02/10	R157 2012/05/03	8.30	Call	Bond Future	5,217.0000	5,148.0000	(1.323)	0	0	0
2012/02/10	R157 2012/05/03	8.30	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2012/02/10	R157 2012/05/03	8.20	Call	Bond Future	4,904.0000	4,834.0000	(1.427)	0	0	0
2012/02/10	R157 2012/05/03	8.20	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/02/10	R157 2012/05/03	6.25	Put	Bond Future	1,682.0000	1,735.0000	3.151	0	0	0
2012/02/10	R157 2012/05/03	6.25	Call	Bond Future	213.0000	196.0000	(7.981)	0	0	1,500
2012/02/10	R157 2012/05/03	6.50	Call	Bond Future	458.0000	428.0000	(6.550)	0	0	0
2012/02/10	R157 2012/05/03	6.50	Put	Bond Future	1,086.0000	1,125.0000	3.591	0	0	1,500
2012/02/10	R157 2012/05/03	6.75	Call	Bond Future	850.0000	808.0000	(4.941)	0	0	0
2012/02/10	R157 2012/05/03	6.75	Put	Bond Future	644.0000	672.0000	4.348	0	0	1,500
2012/02/10	R157 2012/08/02			Bond Future	6.7420	6.7650	0.341	0.0000	0.0000	0
2012/02/10	R157 2012/08/02	8.00	Call	Bond Future	3,990.0000	3,926.0000	(1.604)	0	0	0

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2012/02/10	R157 2012/08/02	8.00	Put	Bond Future	195.0000	202.0000	3.590	0	0	0
2012/02/10	R157 2012/08/02	8.05	Call	Bond Future	4,120.0000	4,056.0000	(1.553)	0	0	0
2012/02/10	R157 2012/08/02	8.05	Put	Bond Future	178.0000	184.0000	3.371	0	0	0
2012/02/10	R157 2012/08/02	7.95	Call	Bond Future	3,862.0000	3,798.0000	(1.657)	0	0	0
2012/02/10	R157 2012/08/02	7.95	Put	Bond Future	215.0000	222.0000	3.256	0	0	0
2012/02/10	R157 2012/11/01			Bond Future	6.7900	6.8170	0.398	0.0000	0.0000	0
2012/02/10	R157 2012/11/01	7.00	Call	Bond Future	1,752.0000	1,706.0000	(2.626)	0	0	0
2012/02/10	R157 2012/11/01	7.00	Put	Bond Future	1,159.0000	1,190.0000	2.675	0	0	0
2012/02/10	R157 2012/11/01	7.05	Call	Bond Future	1,835.0000	1,788.0000	(2.561)	0	0	0
2012/02/10	R157 2012/11/01	7.05	Put	Bond Future	1,102.0000	1,131.0000	2.632	0	0	0
2012/02/10	R157 2012/11/01	6.95	Call	Bond Future	1,669.0000	1,624.0000	(2.696)	0	0	0
2012/02/10	R157 2012/11/01	6.95	Put	Bond Future	1,217.0000	1,248.0000	2.547	0	0	0
2012/02/10	R157 2013/02/07			Bond Future	6.8280	6.8560	0.410	0.0000	0.0000	0
2012/02/10	R157 2013/02/07	6.75	Call	Bond Future	1,404.0000	1,368.0000	(2.564)	0	0	0
2012/02/10	R157 2013/02/07	6.75	Put	Bond Future	1,604.0000	1,640.0000	2.244	0	0	0
2012/02/10	R157 2013/02/07	6.80	Call	Bond Future	1,471.0000	1,433.0000	(2.583)	0	0	0
2012/02/10	R157 2013/02/07	6.80	Put	Bond Future	1,543.0000	1,577.0000	2.203	0	0	0
2012/02/10	R157 2013/02/07	6.70	Call	Bond Future	1,342.0000	1,306.0000	(2.683)	0	0	0
2012/02/10	R157 2013/02/07	6.70	Put	Bond Future	1,671.0000	1,706.0000	2.095	0	0	0
2012/02/10	R186 2012/05/03			Bond Future	8.3450	8.3700	0.300	0.0000	0.0000	28,058
2012/02/10	R186 2012/05/03	9.00	Call	Bond Future	6,747.0000	6,546.0000	(2.979)	0	0	0
2012/02/10	R186 2012/05/03	9.00	Put	Bond Future	802.0000	836.0000	4.239	0	0	0
2012/02/10	R186 2012/05/03	9.05	Call	Bond Future	7,102.0000	6,898.0000	(2.872)	0	0	0
2012/02/10	R186 2012/05/03	9.05	Put	Bond Future	721.0000	752.0000	4.300	0	0	0
2012/02/10	R186 2012/05/03	8.95	Call	Bond Future	6,397.0000	6,200.0000	(3.080)	0	0	0
2012/02/10	R186 2012/05/03	8.95	Put	Bond Future	890.0000	928.0000	4.270	0	0	0
2012/02/10	R186 2012/05/03	7.90	Put	Bond Future	5,417.0000	5,575.0000	2.917	0	0	0
2012/02/10	R186 2012/05/03	7.90	Call	Bond Future	1,116.0000	1,039.0000	(6.900)	0	0	2,250
2012/02/10	R186 2012/05/03	8.20	Put	Bond Future	3,501.0000	3,621.0000	3.428	0	0	0
2012/02/10	R186 2012/05/03	8.20	Call	Bond Future	2,124.0000	2,008.0000	(5.461)	0	0	750
2012/02/10	R186 2012/05/03	8.50	Call	Bond Future	3,570.0000	3,415.0000	(4.342)	0	0	0
2012/02/10	R186 2012/05/03	8.50	Put	Bond Future	2,123.0000	2,203.0000	3.768	0	0	750
2012/02/10	R186 2012/05/03	8.85	Call	Bond Future	5,716.0000	5,526.0000	(3.324)	0	0	0
2012/02/10	R186 2012/05/03	8.85	Put	Bond Future	1,093.0000	1,139.0000	4.209	0	0	2,250

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2012/02/10	R186 2012/08/02			Bond Future	8.4150	8.4410	0.309	0.0000	0.0000	0
2012/02/10	R186 2012/08/02	8.75	Call	Bond Future	6,705.0000	6,544.0000	(2.401)	0	0	0
2012/02/10	R186 2012/08/02	8.75	Put	Bond Future	3,664.0000	3,743.0000	2.156	0	0	0
2012/02/10	R186 2012/08/02	8.80	Call	Bond Future	6,976.0000	6,812.0000	(2.351)	0	0	0
2012/02/10	R186 2012/08/02	8.80	Put	Bond Future	3,491.0000	3,567.0000	2.177	0	0	0
2012/02/10	R186 2012/08/02	8.70	Call	Bond Future	6,439.0000	6,281.0000	(2.454)	0	0	0
2012/02/10	R186 2012/08/02	8.70	Put	Bond Future	3,845.0000	3,927.0000	2.133	0	0	0
2012/02/10	R186 2012/08/02	8.25	Put	Bond Future	5,809.0000	5,922.0000	1.945	0	0	0
2012/02/10	R186 2012/08/02	8.25	Call	Bond Future	4,268.0000	4,141.0000	(2.976)	0	0	8,750
2012/02/10	R186 2012/08/02	8.66	Call	Bond Future	0.0000	6,073.0000	100.000	0	0	0
2012/02/10	R186 2012/08/02	8.66	Put	Bond Future	0.0000	4,078.0000	100.000	0	0	276
2012/02/10	R186 2012/08/02	7.66	Put	Bond Future	0.0000	9,633.0000	100.000	0	0	0
2012/02/10	R186 2012/08/02	7.66	Call	Bond Future	0.0000	2,101.0000	100.000	0	0	276
2012/02/10	R186 2012/11/01			Bond Future	8.4820	8.5090	0.318	0.0000	0.0000	0
2012/02/10	R186 2012/11/01	8.75	Call	Bond Future	7,390.0000	7,235.0000	(2.097)	0	0	0
2012/02/10	R186 2012/11/01	8.75	Put	Bond Future	4,991.0000	5,081.0000	1.803	0	0	0
2012/02/10	R186 2012/11/01	8.80	Call	Bond Future	7,643.0000	7,486.0000	(2.054)	0	0	0
2012/02/10	R186 2012/11/01	8.80	Put	Bond Future	4,805.0000	4,893.0000	1.831	0	0	0
2012/02/10	R186 2012/11/01	8.70	Call	Bond Future	7,141.0000	6,989.0000	(2.129)	0	0	0
2012/02/10	R186 2012/11/01	8.70	Put	Bond Future	5,184.0000	5,277.0000	1.794	0	0	0
2012/02/10	R186 2013/02/07			Bond Future	8.5500	8.5780	0.327	0.0000	0.0000	0
2012/02/10	R186 2013/02/07	8.50	Call	Bond Future	6,722.0000	6,584.0000	(2.053)	0	0	0
2012/02/10	R186 2013/02/07	8.50	Put	Bond Future	7,169.0000	7,280.0000	1.548	0	0	0
2012/02/10	R186 2013/02/07	8.55	Call	Bond Future	6,948.0000	6,807.0000	(2.029)	0	0	0
2012/02/10	R186 2013/02/07	8.55	Put	Bond Future	6,948.0000	7,056.0000	1.554	0	0	0
2012/02/10	R186 2013/02/07	8.45	Call	Bond Future	6,506.0000	6,371.0000	(2.075)	0	0	0
2012/02/10	R186 2013/02/07	8.45	Put	Bond Future	7,402.0000	7,516.0000	1.540	0	0	0
2012/02/10	R189 2012/05/03			Bond Future	215.6189	215.6022	(0.008)	0.0000	0.0000	0
2012/02/10	R189 2012/05/03	215.00	Call	Bond Future	619.0000	602.0000	(2.746)	0	0	0
2012/02/10	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R189 2012/05/03	215.05	Call	Bond Future	569.0000	552.0000	(2.988)	0	0	0
2012/02/10	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R189 2012/05/03	214.95	Call	Bond Future	669.0000	652.0000	(2.541)	0	0	0
2012/02/10	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/10	R197 2012/05/03			Bond Future	252.0919	252.0894	(0.001)	0.0000	0.0000	1,005
2012/02/10	R197 2012/05/03	251.00	Call	Bond Future	1,092.0000	1,089.0000	(0.275)	0	0	0
2012/02/10	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R197 2012/05/03	251.05	Call	Bond Future	1,042.0000	1,039.0000	(0.288)	0	0	0
2012/02/10	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R197 2012/05/03	250.95	Call	Bond Future	1,142.0000	1,139.0000	(0.263)	0	0	0
2012/02/10	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R201 2012/05/03			Bond Future	6.2200	6.2250	0.080	0.0000	0.0000	968
2012/02/10	R201 2012/05/03	7.75	Call	Bond Future	3,704.0000	3,692.0000	(0.324)	0	0	0
2012/02/10	R201 2012/05/03	7.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/10	R201 2012/05/03	7.80	Call	Bond Future	3,822.0000	3,810.0000	(0.314)	0	0	0
2012/02/10	R201 2012/05/03	7.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/10	R201 2012/05/03	7.70	Call	Bond Future	3,586.0000	3,574.0000	(0.335)	0	0	0
2012/02/10	R201 2012/05/03	7.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/10	R201 2012/08/02			Bond Future	6.2350	6.2400	0.080	0.0000	0.0000	0
2012/02/10	R201 2012/08/02	7.50	Call	Bond Future	2,903.0000	2,892.0000	(0.379)	0	0	0
2012/02/10	R201 2012/08/02	7.50	Put	Bond Future	105.0000	105.0000	0.000	0	0	0
2012/02/10	R201 2012/08/02	7.55	Call	Bond Future	3,001.0000	2,990.0000	(0.367)	0	0	0
2012/02/10	R201 2012/08/02	7.55	Put	Bond Future	94.0000	95.0000	1.064	0	0	0
2012/02/10	R201 2012/08/02	7.45	Call	Bond Future	2,806.0000	2,795.0000	(0.392)	0	0	0
2012/02/10	R201 2012/08/02	7.45	Put	Bond Future	117.0000	117.0000	0.000	0	0	0
2012/02/10	R201 2012/11/01			Bond Future	6.2250	6.2340	0.145	0.0000	0.0000	0
2012/02/10	R201 2012/11/01	6.50	Call	Bond Future	1,248.0000	1,235.0000	(1.042)	0	0	0
2012/02/10	R201 2012/11/01	6.50	Put	Bond Future	693.0000	698.0000	0.722	0	0	0
2012/02/10	R201 2012/11/01	6.55	Call	Bond Future	1,311.0000	1,298.0000	(0.992)	0	0	0
2012/02/10	R201 2012/11/01	6.55	Put	Bond Future	656.0000	661.0000	0.762	0	0	0
2012/02/10	R201 2012/11/01	6.45	Call	Bond Future	1,187.0000	1,175.0000	(1.011)	0	0	0
2012/02/10	R201 2012/11/01	6.45	Put	Bond Future	733.0000	739.0000	0.819	0	0	0
2012/02/10	R201 2013/02/07			Bond Future	6.1770	6.1840	0.113	0.0000	0.0000	0
2012/02/10	R201 2013/02/07	6.25	Call	Bond Future	1,038.0000	1,031.0000	(0.674)	0	0	0
2012/02/10	R201 2013/02/07	6.25	Put	Bond Future	908.0000	914.0000	0.661	0	0	0
2012/02/10	R201 2013/02/07	6.30	Call	Bond Future	1,087.0000	1,079.0000	(0.736)	0	0	0
2012/02/10	R201 2013/02/07	6.30	Put	Bond Future	868.0000	873.0000	0.576	0	0	0

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2012/02/10	R201 2013/02/07	6.20	Call	Bond Future	990.0000	982.0000	(0.808)	0	0	0
2012/02/10	R201 2013/02/07	6.20	Put	Bond Future	949.0000	954.0000	0.527	0	0	0
2012/02/10	R202 2012/05/03			Bond Future	187.4856	187.4844	(0.001)	0.0000	0.0000	37,020
2012/02/10	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R202 2012/05/03	190.00	Put	Bond Future	2,514.0000	2,516.0000	0.080	0	0	0
2012/02/10	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R202 2012/05/03	190.05	Put	Bond Future	2,564.0000	2,566.0000	0.078	0	0	0
2012/02/10	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R202 2012/05/03	189.95	Put	Bond Future	2,464.0000	2,466.0000	0.081	0	0	0
2012/02/10	R203 2012/05/03			Bond Future	7.3340	7.3540	0.273	0.0000	0.0000	3,536
2012/02/10	R203 2012/05/03	8.75	Call	Bond Future	6,122.0000	6,034.0000	(1.437)	0	0	0
2012/02/10	R203 2012/05/03	8.75	Put	Bond Future	22.0000	23.0000	4.545	0	0	0
2012/02/10	R203 2012/05/03	8.80	Call	Bond Future	6,326.0000	6,237.0000	(1.407)	0	0	0
2012/02/10	R203 2012/05/03	8.80	Put	Bond Future	18.0000	19.0000	5.556	0	0	0
2012/02/10	R203 2012/05/03	8.70	Call	Bond Future	5,919.0000	5,831.0000	(1.487)	0	0	0
2012/02/10	R203 2012/05/03	8.70	Put	Bond Future	26.0000	28.0000	7.692	0	0	0
2012/02/10	R203 2012/05/03	7.00	Put	Bond Future	2,032.0000	2,089.0000	2.805	0	0	0
2012/02/10	R203 2012/05/03	7.00	Call	Bond Future	525.0000	493.0000	(6.095)	0	0	4,200
2012/02/10	R203 2012/05/03	7.15	Put	Bond Future	1,589.0000	1,637.0000	3.021	0	0	0
2012/02/10	R203 2012/05/03	7.15	Call	Bond Future	762.0000	721.0000	(5.381)	0	0	1,400
2012/02/10	R203 2012/05/03	7.45	Call	Bond Future	1,423.0000	1,365.0000	(4.076)	0	0	0
2012/02/10	R203 2012/05/03	7.45	Put	Bond Future	906.0000	937.0000	3.422	0	0	1,400
2012/02/10	R203 2012/05/03	7.80	Call	Bond Future	2,475.0000	2,402.0000	(2.949)	0	0	0
2012/02/10	R203 2012/05/03	7.80	Put	Bond Future	417.0000	433.0000	3.837	0	0	4,200
2012/02/10	R203 2012/08/02			Bond Future	7.4060	7.4270	0.284	0.0000	0.0000	0
2012/02/10	R203 2012/08/02	8.50	Call	Bond Future	5,099.0000	5,022.0000	(1.510)	0	0	0
2012/02/10	R203 2012/08/02	8.50	Put	Bond Future	544.0000	557.0000	2.390	0	0	0
2012/02/10	R203 2012/08/02	8.55	Call	Bond Future	5,262.0000	5,184.0000	(1.482)	0	0	0
2012/02/10	R203 2012/08/02	8.55	Put	Bond Future	505.0000	517.0000	2.376	0	0	0
2012/02/10	R203 2012/08/02	8.45	Call	Bond Future	4,937.0000	4,861.0000	(1.539)	0	0	0
2012/02/10	R203 2012/08/02	8.45	Put	Bond Future	585.0000	599.0000	2.393	0	0	0
2012/02/10	R203 2012/11/01			Bond Future	7.4760	7.5000	0.321	0.0000	0.0000	0
2012/02/10	R203 2012/11/01	7.75	Call	Bond Future	2,982.0000	2,920.0000	(2.079)	0	0	0

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2012/02/10	R203 2012/11/01	7.75	Put	Bond Future	1,869.0000	1,905.0000	1.926	0	0	0
2012/02/10	R203 2012/11/01	7.80	Call	Bond Future	3,102.0000	3,040.0000	(1.999)	0	0	0
2012/02/10	R203 2012/11/01	7.80	Put	Bond Future	1,788.0000	1,824.0000	2.013	0	0	0
2012/02/10	R203 2012/11/01	7.70	Call	Bond Future	2,863.0000	2,803.0000	(2.096)	0	0	0
2012/02/10	R203 2012/11/01	7.70	Put	Bond Future	1,952.0000	1,990.0000	1.947	0	0	0
2012/02/10	R203 2013/02/07			Bond Future	7.5470	7.5720	0.331	0.0000	0.0000	0
2012/02/10	R203 2013/02/07	6.50	Call	Bond Future	1,005.0000	977.0000	(2.786)	0	0	0
2012/02/10	R203 2013/02/07	6.50	Put	Bond Future	5,168.0000	5,237.0000	1.335	0	0	0
2012/02/10	R203 2013/02/07	6.55	Call	Bond Future	1,061.0000	1,031.0000	(2.828)	0	0	0
2012/02/10	R203 2013/02/07	6.55	Put	Bond Future	5,021.0000	5,087.0000	1.314	0	0	0
2012/02/10	R203 2013/02/07	6.45	Call	Bond Future	956.0000	928.0000	(2.929)	0	0	0
2012/02/10	R203 2013/02/07	6.45	Put	Bond Future	5,323.0000	5,392.0000	1.296	0	0	0
2012/02/10	R204 2012/05/03			Bond Future	7.6400	7.6550	0.196	0.0000	0.0000	3,150
2012/02/10	R204 2012/05/03	8.75	Call	Bond Future	5,654.0000	5,578.0000	(1.344)	0	0	0
2012/02/10	R204 2012/05/03	8.75	Put	Bond Future	99.0000	101.0000	2.020	0	0	0
2012/02/10	R204 2012/05/03	8.80	Call	Bond Future	5,880.0000	5,804.0000	(1.293)	0	0	0
2012/02/10	R204 2012/05/03	8.80	Put	Bond Future	84.0000	86.0000	2.381	0	0	0
2012/02/10	R204 2012/05/03	8.70	Call	Bond Future	5,429.0000	5,354.0000	(1.381)	0	0	0
2012/02/10	R204 2012/05/03	8.70	Put	Bond Future	116.0000	119.0000	2.586	0	0	0
2012/02/10	R204 2012/05/03	7.00	Put	Bond Future	3,672.0000	3,733.0000	1.661	0	0	0
2012/02/10	R204 2012/05/03	7.00	Call	Bond Future	288.0000	271.0000	(5.903)	0	0	550
2012/02/10	R204 2012/05/03	7.75	Call	Bond Future	1,701.0000	1,649.0000	(3.057)	0	0	0
2012/02/10	R204 2012/05/03	7.75	Put	Bond Future	1,133.0000	1,159.0000	2.295	0	0	550
2012/02/10	R204 2012/08/02			Bond Future	7.7180	7.7330	0.194	0.0000	0.0000	0
2012/02/10	R204 2012/08/02	8.50	Call	Bond Future	4,901.0000	4,840.0000	(1.245)	0	0	0
2012/02/10	R204 2012/08/02	8.50	Put	Bond Future	1,080.0000	1,094.0000	1.296	0	0	0
2012/02/10	R204 2012/08/02	8.55	Call	Bond Future	5,073.0000	5,011.0000	(1.222)	0	0	0
2012/02/10	R204 2012/08/02	8.55	Put	Bond Future	1,014.0000	1,027.0000	1.282	0	0	0
2012/02/10	R204 2012/08/02	8.45	Call	Bond Future	4,726.0000	4,666.0000	(1.270)	0	0	0
2012/02/10	R204 2012/08/02	8.45	Put	Bond Future	1,144.0000	1,159.0000	1.311	0	0	0
2012/02/10	R204 2012/11/01			Bond Future	7.7900	7.8080	0.231	0.0000	0.0000	0
2012/02/10	R204 2012/11/01	8.00	Call	Bond Future	3,492.0000	3,437.0000	(1.575)	0	0	0
2012/02/10	R204 2012/11/01	8.00	Put	Bond Future	2,484.0000	2,516.0000	1.288	0	0	0
2012/02/10	R204 2012/11/01	8.05	Call	Bond Future	3,629.0000	3,573.0000	(1.543)	0	0	0

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2012/02/10	R204 2012/11/01	8.05	Put	Bond Future	2,383.0000	2,414.0000	1.301	0	0	0
2012/02/10	R204 2012/11/01	7.95	Call	Bond Future	3,356.0000	3,303.0000	(1.579)	0	0	0
2012/02/10	R204 2012/11/01	7.95	Put	Bond Future	2,587.0000	2,621.0000	1.314	0	0	0
2012/02/10	R204 2013/02/07			Bond Future	7.8630	7.8810	0.229	0.0000	0.0000	0
2012/02/10	R204 2013/02/07	8.00	Call	Bond Future	3,664.0000	3,614.0000	(1.365)	0	0	0
2012/02/10	R204 2013/02/07	8.00	Put	Bond Future	3,031.0000	3,064.0000	1.089	0	0	0
2012/02/10	R204 2013/02/07	8.05	Call	Bond Future	3,792.0000	3,741.0000	(1.345)	0	0	0
2012/02/10	R204 2013/02/07	8.05	Put	Bond Future	2,929.0000	2,961.0000	1.093	0	0	0
2012/02/10	R204 2013/02/07	7.95	Call	Bond Future	3,538.0000	3,489.0000	(1.385)	0	0	0
2012/02/10	R204 2013/02/07	7.95	Put	Bond Future	3,135.0000	3,170.0000	1.116	0	0	0
2012/02/10	R206 2012/05/03			Bond Future	6.1340	6.1340	0.000	0.0000	0.0000	300
2012/02/10	R206 2012/05/03	7.50	Call	Bond Future	2,161.0000	2,161.0000	0.000	0	0	0
2012/02/10	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R206 2012/05/03	7.55	Call	Bond Future	2,239.0000	2,239.0000	0.000	0	0	0
2012/02/10	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R206 2012/05/03	7.45	Call	Bond Future	2,084.0000	2,084.0000	0.000	0	0	0
2012/02/10	R206 2012/05/03	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/10	R206 2012/08/02			Bond Future	6.1450	6.1450	0.000	0.0000	0.0000	0
2012/02/10	R206 2012/08/02	7.25	Call	Bond Future	1,577.0000	1,576.0000	(0.063)	0	0	0
2012/02/10	R206 2012/08/02	7.25	Put	Bond Future	74.0000	73.0000	(1.351)	0	0	0
2012/02/10	R206 2012/08/02	7.30	Call	Bond Future	1,637.0000	1,636.0000	(0.061)	0	0	0
2012/02/10	R206 2012/08/02	7.30	Put	Bond Future	67.0000	66.0000	(1.493)	0	0	0
2012/02/10	R206 2012/08/02	7.20	Call	Bond Future	1,518.0000	1,518.0000	0.000	0	0	0
2012/02/10	R206 2012/08/02	7.20	Put	Bond Future	82.0000	82.0000	0.000	0	0	0
2012/02/10	R206 2012/11/01			Bond Future	6.1020	6.1050	0.049	0.0000	0.0000	0
2012/02/10	R206 2012/11/01	6.00	Call	Bond Future	439.0000	437.0000	(0.456)	0	0	0
2012/02/10	R206 2012/11/01	6.00	Put	Bond Future	556.0000	557.0000	0.180	0	0	0
2012/02/10	R206 2012/11/01	6.05	Call	Bond Future	468.0000	466.0000	(0.427)	0	0	0
2012/02/10	R206 2012/11/01	6.05	Put	Bond Future	528.0000	529.0000	0.189	0	0	0
2012/02/10	R206 2012/11/01	5.95	Call	Bond Future	413.0000	410.0000	(0.726)	0	0	0
2012/02/10	R206 2012/11/01	5.95	Put	Bond Future	587.0000	588.0000	0.170	0	0	0
2012/02/10	R206 2013/02/07			Bond Future	5.9650	5.9640	(0.017)	0.0000	0.0000	0
2012/02/10	R206 2013/02/07	6.00	Call	Bond Future	483.0000	483.0000	0.000	0	0	0
2012/02/10	R206 2013/02/07	6.00	Put	Bond Future	452.0000	451.0000	(0.221)	0	0	0

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2012/02/10	R206 2013/02/07	6.05	Call	Bond Future	507.0000	506.0000	(0.197)	0	0	0
2012/02/10	R206 2013/02/07	6.05	Put	Bond Future	431.0000	429.0000	(0.464)	0	0	0
2012/02/10	R206 2013/02/07	5.95	Call	Bond Future	459.0000	459.0000	0.000	0	0	0
2012/02/10	R206 2013/02/07	5.95	Put	Bond Future	472.0000	472.0000	0.000	0	0	0
2012/02/10	R207 2012/05/03			Bond Future	7.8860	7.9010	0.190	0.0000	0.0000	24,905
2012/02/10	R207 2012/05/03	8.75	Call	Bond Future	4,907.0000	4,829.0000	(1.590)	0	0	0
2012/02/10	R207 2012/05/03	8.75	Put	Bond Future	252.0000	258.0000	2.381	0	0	0
2012/02/10	R207 2012/05/03	8.80	Call	Bond Future	5,135.0000	5,057.0000	(1.519)	0	0	0
2012/02/10	R207 2012/05/03	8.80	Put	Bond Future	220.0000	225.0000	2.273	0	0	0
2012/02/10	R207 2012/05/03	8.70	Call	Bond Future	4,678.0000	4,600.0000	(1.667)	0	0	0
2012/02/10	R207 2012/05/03	8.70	Put	Bond Future	285.0000	290.0000	1.754	0	0	0
2012/02/10	R207 2012/05/03	7.45	Put	Bond Future	3,063.0000	3,117.0000	1.763	0	0	0
2012/02/10	R207 2012/05/03	7.45	Call	Bond Future	602.0000	573.0000	(4.817)	0	0	2,400
2012/02/10	R207 2012/05/03	7.65	Put	Bond Future	2,285.0000	2,330.0000	1.969	0	0	0
2012/02/10	R207 2012/05/03	7.65	Call	Bond Future	963.0000	924.0000	(4.050)	0	0	800
2012/02/10	R207 2012/05/03	8.00	Call	Bond Future	1,896.0000	1,839.0000	(3.006)	0	0	0
2012/02/10	R207 2012/05/03	8.00	Put	Bond Future	1,265.0000	1,292.0000	2.134	0	0	800
2012/02/10	R207 2012/05/03	8.30	Call	Bond Future	2,967.0000	2,899.0000	(2.292)	0	0	0
2012/02/10	R207 2012/05/03	8.30	Put	Bond Future	701.0000	716.0000	2.140	0	0	2,400
2012/02/10	R207 2012/08/02			Bond Future	7.9660	7.9810	0.188	0.0000	0.0000	0
2012/02/10	R207 2012/08/02	8.75	Call	Bond Future	5,351.0000	5,285.0000	(1.233)	0	0	0
2012/02/10	R207 2012/08/02	8.75	Put	Bond Future	1,235.0000	1,250.0000	1.215	0	0	0
2012/02/10	R207 2012/08/02	8.80	Call	Bond Future	5,532.0000	5,466.0000	(1.193)	0	0	0
2012/02/10	R207 2012/08/02	8.80	Put	Bond Future	1,161.0000	1,176.0000	1.292	0	0	0
2012/02/10	R207 2012/08/02	8.70	Call	Bond Future	5,165.0000	5,100.0000	(1.258)	0	0	0
2012/02/10	R207 2012/08/02	8.70	Put	Bond Future	1,305.0000	1,321.0000	1.226	0	0	0
2012/02/10	R207 2012/11/01			Bond Future	8.0380	8.0550	0.211	0.0000	0.0000	0
2012/02/10	R207 2012/11/01	8.25	Call	Bond Future	3,891.0000	3,835.0000	(1.439)	0	0	0
2012/02/10	R207 2012/11/01	8.25	Put	Bond Future	2,788.0000	2,821.0000	1.184	0	0	0
2012/02/10	R207 2012/11/01	8.30	Call	Bond Future	4,039.0000	3,981.0000	(1.436)	0	0	0
2012/02/10	R207 2012/11/01	8.30	Put	Bond Future	2,678.0000	2,709.0000	1.158	0	0	0
2012/02/10	R207 2012/11/01	8.20	Call	Bond Future	3,746.0000	3,690.0000	(1.495)	0	0	0
2012/02/10	R207 2012/11/01	8.20	Put	Bond Future	2,902.0000	2,935.0000	1.137	0	0	0
2012/02/10	R207 2013/02/07			Bond Future	8.1130	8.1300	0.210	0.0000	0.0000	0

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2012/02/10	R207 2013/02/07	8.25	Call	Bond Future	4,114.0000	4,062.0000	(1.264)	0	0	0
2012/02/10	R207 2013/02/07	8.25	Put	Bond Future	3,422.0000	3,456.0000	0.994	0	0	0
2012/02/10	R207 2013/02/07	8.30	Call	Bond Future	4,253.0000	4,200.0000	(1.246)	0	0	0
2012/02/10	R207 2013/02/07	8.30	Put	Bond Future	3,310.0000	3,343.0000	0.997	0	0	0
2012/02/10	R207 2013/02/07	8.20	Call	Bond Future	3,977.0000	3,926.0000	(1.282)	0	0	0
2012/02/10	R207 2013/02/07	8.20	Put	Bond Future	3,537.0000	3,572.0000	0.990	0	0	0
2012/02/10	R208 2012/05/03			Bond Future	7.9270	7.9470	0.252	0.0000	0.0000	9,194
2012/02/10	R208 2012/05/03	9.00	Call	Bond Future	6,320.0000	6,205.0000	(1.820)	0	0	0
2012/02/10	R208 2012/05/03	9.00	Put	Bond Future	155.0000	160.0000	3.226	0	0	0
2012/02/10	R208 2012/05/03	9.05	Call	Bond Future	6,573.0000	6,458.0000	(1.750)	0	0	0
2012/02/10	R208 2012/05/03	9.05	Put	Bond Future	134.0000	138.0000	2.985	0	0	0
2012/02/10	R208 2012/05/03	8.95	Call	Bond Future	6,069.0000	5,955.0000	(1.878)	0	0	0
2012/02/10	R208 2012/05/03	8.95	Put	Bond Future	179.0000	185.0000	3.352	0	0	0
2012/02/10	R208 2012/05/03	7.50	Put	Bond Future	3,283.0000	3,363.0000	2.437	0	0	0
2012/02/10	R208 2012/05/03	7.50	Call	Bond Future	676.0000	636.0000	(5.917)	0	0	3,000
2012/02/10	R208 2012/05/03	7.70	Put	Bond Future	2,450.0000	2,515.0000	2.653	0	0	0
2012/02/10	R208 2012/05/03	7.70	Call	Bond Future	1,075.0000	1,020.0000	(5.116)	0	0	1,000
2012/02/10	R208 2012/05/03	8.05	Call	Bond Future	2,092.0000	2,013.0000	(3.776)	0	0	0
2012/02/10	R208 2012/05/03	8.05	Put	Bond Future	1,358.0000	1,399.0000	3.019	0	0	1,000
2012/02/10	R208 2012/05/03	8.35	Call	Bond Future	3,250.0000	3,155.0000	(2.923)	0	0	0
2012/02/10	R208 2012/05/03	8.35	Put	Bond Future	755.0000	780.0000	3.311	0	0	3,000
2012/02/10	R208 2012/08/02			Bond Future	7.9980	8.0190	0.263	0.0000	0.0000	0
2012/02/10	R208 2012/08/02	8.75	Call	Bond Future	5,647.0000	5,550.0000	(1.718)	0	0	0
2012/02/10	R208 2012/08/02	8.75	Put	Bond Future	1,372.0000	1,398.0000	1.895	0	0	0
2012/02/10	R208 2012/08/02	8.80	Call	Bond Future	5,847.0000	5,750.0000	(1.659)	0	0	0
2012/02/10	R208 2012/08/02	8.80	Put	Bond Future	1,297.0000	1,322.0000	1.928	0	0	0
2012/02/10	R208 2012/08/02	8.70	Call	Bond Future	5,448.0000	5,353.0000	(1.744)	0	0	0
2012/02/10	R208 2012/08/02	8.70	Put	Bond Future	1,449.0000	1,477.0000	1.932	0	0	0
2012/02/10	R208 2012/11/01			Bond Future	8.0660	8.0880	0.273	0.0000	0.0000	0
2012/02/10	R208 2012/11/01	8.25	Call	Bond Future	4,172.0000	4,095.0000	(1.846)	0	0	0
2012/02/10	R208 2012/11/01	8.25	Put	Bond Future	3,128.0000	3,177.0000	1.566	0	0	0
2012/02/10	R208 2012/11/01	8.30	Call	Bond Future	4,331.0000	4,252.0000	(1.824)	0	0	0
2012/02/10	R208 2012/11/01	8.30	Put	Bond Future	3,006.0000	3,053.0000	1.564	0	0	0
2012/02/10	R208 2012/11/01	8.20	Call	Bond Future	4,016.0000	3,940.0000	(1.892)	0	0	0

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2012/02/10	R208 2012/11/01	8.20	Put	Bond Future	3,254.0000	3,304.0000	1.537	0	0	0
2012/02/10	R208 2013/02/07			Bond Future	8.1340	8.1570	0.283	0.0000	0.0000	0
2012/02/10	R208 2013/02/07	8.00	Call	Bond Future	3,760.0000	3,692.0000	(1.809)	0	0	0
2012/02/10	R208 2013/02/07	8.00	Put	Bond Future	4,509.0000	4,569.0000	1.331	0	0	0
2012/02/10	R208 2013/02/07	8.05	Call	Bond Future	3,898.0000	3,828.0000	(1.796)	0	0	0
2012/02/10	R208 2013/02/07	8.05	Put	Bond Future	4,367.0000	4,425.0000	1.328	0	0	0
2012/02/10	R208 2013/02/07	7.95	Call	Bond Future	3,628.0000	3,561.0000	(1.847)	0	0	0
2012/02/10	R208 2013/02/07	7.95	Put	Bond Future	4,659.0000	4,720.0000	1.309	0	0	0
2012/02/10	R209 2012/05/03			Bond Future	8.8120	8.8370	0.284	0.0000	0.0000	2,042
2012/02/10	R209 2012/05/03	9.00	Call	Bond Future	3,251.0000	3,118.0000	(4.091)	0	0	0
2012/02/10	R209 2012/05/03	9.00	Put	Bond Future	1,794.0000	1,857.0000	3.512	0	0	0
2012/02/10	R209 2012/05/03	9.05	Call	Bond Future	3,484.0000	3,346.0000	(3.961)	0	0	0
2012/02/10	R209 2012/05/03	9.05	Put	Bond Future	1,647.0000	1,706.0000	3.582	0	0	0
2012/02/10	R209 2012/05/03	8.95	Call	Bond Future	3,026.0000	2,898.0000	(4.230)	0	0	0
2012/02/10	R209 2012/05/03	8.95	Put	Bond Future	1,952.0000	2,020.0000	3.484	0	0	0
2012/02/10	R209 2012/08/02			Bond Future	8.8760	8.9010	0.282	0.0000	0.0000	0
2012/02/10	R209 2012/08/02	9.25	Call	Bond Future	6,014.0000	5,881.0000	(2.212)	0	0	0
2012/02/10	R209 2012/08/02	9.25	Put	Bond Future	3,194.0000	3,255.0000	1.910	0	0	0
2012/02/10	R209 2012/08/02	9.30	Call	Bond Future	6,235.0000	6,099.0000	(2.181)	0	0	0
2012/02/10	R209 2012/08/02	9.30	Put	Bond Future	3,051.0000	3,109.0000	1.901	0	0	0
2012/02/10	R209 2012/08/02	9.20	Call	Bond Future	5,796.0000	5,665.0000	(2.260)	0	0	0
2012/02/10	R209 2012/08/02	9.20	Put	Bond Future	3,343.0000	3,406.0000	1.885	0	0	0
2012/02/10	R209 2012/11/01			Bond Future	8.9370	8.9640	0.302	0.0000	0.0000	0
2012/02/10	R209 2012/11/01	9.00	Call	Bond Future	5,705.0000	5,582.0000	(2.156)	0	0	0
2012/02/10	R209 2012/11/01	9.00	Put	Bond Future	5,223.0000	5,307.0000	1.608	0	0	0
2012/02/10	R209 2012/11/01	9.05	Call	Bond Future	5,901.0000	5,775.0000	(2.135)	0	0	0
2012/02/10	R209 2012/11/01	9.05	Put	Bond Future	5,041.0000	5,122.0000	1.607	0	0	0
2012/02/10	R209 2012/11/01	8.95	Call	Bond Future	5,512.0000	5,391.0000	(2.195)	0	0	0
2012/02/10	R209 2012/11/01	8.95	Put	Bond Future	5,412.0000	5,498.0000	1.589	0	0	0
2012/02/10	R209 2013/02/07			Bond Future	8.9990	9.0260	0.300	0.0000	0.0000	0
2012/02/10	R209 2013/02/07	9.00	Call	Bond Future	6,362.0000	6,243.0000	(1.870)	0	0	0
2012/02/10	R209 2013/02/07	9.00	Put	Bond Future	6,354.0000	6,440.0000	1.353	0	0	0
2012/02/10	R209 2013/02/07	9.05	Call	Bond Future	6,552.0000	6,431.0000	(1.847)	0	0	0
2012/02/10	R209 2013/02/07	9.05	Put	Bond Future	6,166.0000	6,250.0000	1.362	0	0	0

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2012/02/10	R209 2013/02/07	8.95	Call	Bond Future	6,173.0000	6,056.0000	(1.895)	0	0	0
2012/02/10	R209 2013/02/07	8.95	Put	Bond Future	6,547.0000	6,634.0000	1.329	0	0	0
2012/02/10	R210 2012/05/03			Bond Future	138.7923	139.1586	0.264	0.0000	0.0000	820
2012/02/10	R210 2012/05/03	139.00	Call	Bond Future	0.0000	159.0000	100.000	0	0	0
2012/02/10	R210 2012/05/03	139.00	Put	Bond Future	208.0000	0.0000	(100.000)	0	0	0
2012/02/10	R210 2012/05/03	139.05	Call	Bond Future	0.0000	109.0000	100.000	0	0	0
2012/02/10	R210 2012/05/03	139.05	Put	Bond Future	258.0000	0.0000	(100.000)	0	0	0
2012/02/10	R210 2012/05/03	138.95	Call	Bond Future	0.0000	209.0000	100.000	0	0	0
2012/02/10	R210 2012/05/03	138.95	Put	Bond Future	158.0000	0.0000	(100.000)	0	0	0
2012/02/10	R211 2012/05/03			Bond Future	118.5056	118.5001	(0.005)	0.0000	0.0000	480
2012/02/10	R211 2012/05/03	118.20	Call	Bond Future	306.0000	300.0000	(1.961)	0	0	0
2012/02/10	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R211 2012/05/03	118.25	Call	Bond Future	256.0000	250.0000	(2.344)	0	0	0
2012/02/10	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R211 2012/05/03	118.15	Call	Bond Future	356.0000	350.0000	(1.685)	0	0	0
2012/02/10	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R212 2012/05/03			Bond Future	115.5664	115.5651	(0.001)	0.0000	0.0000	2,827
2012/02/10	R212 2012/05/03	115.30	Call	Bond Future	266.0000	265.0000	(0.376)	0	0	0
2012/02/10	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R212 2012/05/03	115.35	Call	Bond Future	216.0000	215.0000	(0.463)	0	0	0
2012/02/10	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R212 2012/05/03	115.25	Call	Bond Future	316.0000	315.0000	(0.316)	0	0	0
2012/02/10	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/10	R213 2012/05/03			Bond Future	8.7650	8.7950	0.342	0.0000	0.0000	92
2012/02/10	R213 2012/05/03	9.25	Call	Bond Future	4,812.0000	4,623.0000	(3.928)	0	0	0
2012/02/10	R213 2012/05/03	9.25	Put	Bond Future	1,053.0000	1,104.0000	4.843	0	0	0
2012/02/10	R213 2012/05/03	9.30	Call	Bond Future	5,089.0000	4,896.0000	(3.792)	0	0	0
2012/02/10	R213 2012/05/03	9.30	Put	Bond Future	957.0000	1,004.0000	4.911	0	0	0
2012/02/10	R213 2012/05/03	9.20	Call	Bond Future	4,540.0000	4,356.0000	(4.053)	0	0	0
2012/02/10	R213 2012/05/03	9.20	Put	Bond Future	1,156.0000	1,212.0000	4.844	0	0	0
2012/02/10	R213 2012/08/02			Bond Future	8.8330	8.8630	0.340	0.0000	0.0000	0
2012/02/10	R213 2012/08/02	9.25	Call	Bond Future	6,284.0000	6,121.0000	(2.594)	0	0	0

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2012/02/10	R213 2012/08/02	9.25	Put	Bond Future	3,080.0000	3,154.0000	2.403	0	0	0
2012/02/10	R213 2012/08/02	9.30	Call	Bond Future	6,515.0000	6,350.0000	(2.533)	0	0	0
2012/02/10	R213 2012/08/02	9.30	Put	Bond Future	2,939.0000	3,011.0000	2.450	0	0	0
2012/02/10	R213 2012/08/02	9.20	Call	Bond Future	6,056.0000	5,896.0000	(2.642)	0	0	0
2012/02/10	R213 2012/08/02	9.20	Put	Bond Future	3,226.0000	3,303.0000	2.387	0	0	0
2012/02/10	R213 2012/11/01			Bond Future	8.9000	8.9320	0.360	0.0000	0.0000	0
2012/02/10	R213 2012/11/01	9.00	Call	Bond Future	5,886.0000	5,738.0000	(2.514)	0	0	0
2012/02/10	R213 2012/11/01	9.00	Put	Bond Future	5,111.0000	5,212.0000	1.976	0	0	0
2012/02/10	R213 2012/11/01	9.05	Call	Bond Future	6,089.0000	5,938.0000	(2.480)	0	0	0
2012/02/10	R213 2012/11/01	9.05	Put	Bond Future	4,930.0000	5,029.0000	2.008	0	0	0
2012/02/10	R213 2012/11/01	8.95	Call	Bond Future	5,686.0000	5,541.0000	(2.550)	0	0	0
2012/02/10	R213 2012/11/01	8.95	Put	Bond Future	5,297.0000	5,401.0000	1.963	0	0	0
2012/02/10	R213 2013/02/07			Bond Future	8.9700	9.0030	0.368	0.0000	0.0000	0
2012/02/10	R213 2013/02/07	9.00	Call	Bond Future	6,488.0000	6,343.0000	(2.235)	0	0	0
2012/02/10	R213 2013/02/07	9.00	Put	Bond Future	6,258.0000	6,366.0000	1.726	0	0	0
2012/02/10	R213 2013/02/07	9.05	Call	Bond Future	6,685.0000	6,537.0000	(2.214)	0	0	0
2012/02/10	R213 2013/02/07	9.05	Put	Bond Future	6,073.0000	6,178.0000	1.729	0	0	0
2012/02/10	R213 2013/02/07	8.95	Call	Bond Future	6,294.0000	6,151.0000	(2.272)	0	0	0
2012/02/10	R213 2013/02/07	8.95	Put	Bond Future	6,448.0000	6,558.0000	1.706	0	0	0

Total

385550.00