



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/05/2012

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
2012/05/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	AL7T 2012/08/02			Index Future	435.5440	434.9270	(0.142)	0.0000	0.0000	13
2012/05/11	AL7T 2012/11/01			Index Future	442.1120	441.4900	(0.141)	0.0000	0.0000	0
2012/05/11	ALBI 2012/08/02			Index Future	394.4570	393.9390	(0.131)	0.0000	0.0000	1,008
2012/05/11	ALBI 2012/11/01			Index Future	400.4050	399.8840	(0.130)	0.0000	0.0000	0
2012/05/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	CAAZ 2012/06/18			Can-Do Future	0.1390	0.1679	20.791	0.0000	0.0000	5,670
2012/05/11	CABA 2012/06/18			Can-Do Future	0.1097	0.0000	(100.000)	0.0000	0.0000	0
2012/05/11	CABB 2012/06/18			Can-Do Future	0.0045	0.0037	(17.778)	0.0000	0.0000	8,000
2012/05/11	CABC 2012/06/18			Can-Do Future	0.0461	0.0369	(19.957)	0.0000	0.0000	0
2012/05/11	CABD 2012/06/18			Can-Do Future	0.0003	0.0002	(33.333)	0.0000	0.0000	16,000
2012/05/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/11	DAUS 2012/05/31			Any day expiry	8.0302	8.0937	0.791	0.0000	0.0000	0
2012/05/11	DAUS 2012/05/31	7.75	Call	Any day expiry	300.0000	355.0000	18.333	0	0	0
2012/05/11	DAUS 2012/05/31	7.75	Put	Any day expiry	20.0000	11.0000	(45.000)	0	0	0
2012/05/11	DAUS 2012/05/31	7.76	Call	Any day expiry	292.0000	346.0000	18.493	0	0	0
2012/05/11	DAUS 2012/05/31	7.76	Put	Any day expiry	22.0000	12.0000	(45.455)	0	0	0
2012/05/11	DAUS 2012/05/31	7.74	Call	Any day expiry	309.0000	364.0000	17.799	0	0	0
2012/05/11	DAUS 2012/05/31	7.74	Put	Any day expiry	19.0000	10.0000	(47.368)	0	0	0
2012/05/11	DAUS 2012/05/31	7.40	Call	Any day expiry	633.0000	695.0000	9.795	0	0	0
2012/05/11	DAUS 2012/05/31	7.40	Put	Any day expiry	3.0000	1.0000	(66.667)	0	0	4,110

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2012/05/11	DAUS 2012/05/31	8.25	Put	Any day expiry	266.0000	217.0000	(18.421)	0	0	0
2012/05/11	DAUS 2012/05/31	8.25	Call	Any day expiry	46.0000	61.0000	32.609	0	0	4,110
2012/05/11	DAUS 2012/06/29			Any day expiry	8.0644	8.1287	0.797	0.0000	0.0000	0
2012/05/11	DAUS 2012/06/29	7.75	Call	Any day expiry	366.0000	416.0000	13.661	0	0	0
2012/05/11	DAUS 2012/06/29	7.75	Put	Any day expiry	52.0000	37.0000	(28.846)	0	0	0
2012/05/11	DAUS 2012/06/29	7.76	Call	Any day expiry	358.0000	408.0000	13.966	0	0	0
2012/05/11	DAUS 2012/06/29	7.76	Put	Any day expiry	54.0000	39.0000	(27.778)	0	0	0
2012/05/11	DAUS 2012/06/29	7.74	Call	Any day expiry	373.0000	424.0000	13.673	0	0	0
2012/05/11	DAUS 2012/06/29	7.74	Put	Any day expiry	49.0000	35.0000	(28.571)	0	0	0
2012/05/11	DAUS 2012/06/29	7.40	Call	Any day expiry	674.0000	736.0000	9.199	0	0	0
2012/05/11	DAUS 2012/06/29	7.40	Put	Any day expiry	10.0000	7.0000	(30.000)	0	0	5,480
2012/05/11	DAUS 2012/06/29	8.25	Put	Any day expiry	299.0000	257.0000	(14.047)	0	0	0
2012/05/11	DAUS 2012/06/29	8.25	Call	Any day expiry	113.0000	136.0000	20.354	0	0	5,480
2012/05/11	DAUS 2012/07/31			Any day expiry	8.1020	8.1664	0.795	0.0000	0.0000	0
2012/05/11	DAUS 2012/07/31	7.80	Call	Any day expiry	395.0000	441.0000	11.646	0	0	0
2012/05/11	DAUS 2012/07/31	7.80	Put	Any day expiry	93.0000	75.0000	(19.355)	0	0	0
2012/05/11	DAUS 2012/07/31	7.81	Call	Any day expiry	388.0000	434.0000	11.856	0	0	0
2012/05/11	DAUS 2012/07/31	7.81	Put	Any day expiry	96.0000	78.0000	(18.750)	0	0	0
2012/05/11	DAUS 2012/07/31	7.79	Call	Any day expiry	402.0000	448.0000	11.443	0	0	0
2012/05/11	DAUS 2012/07/31	7.79	Put	Any day expiry	90.0000	72.0000	(20.000)	0	0	0
2012/05/11	DAUS 2012/07/31	7.40	Call	Any day expiry	722.0000	781.0000	8.172	0	0	0
2012/05/11	DAUS 2012/07/31	7.40	Put	Any day expiry	20.0000	15.0000	(25.000)	0	0	4,800
2012/05/11	DAUS 2012/07/31	8.25	Put	Any day expiry	326.0000	289.0000	(11.350)	0	0	0
2012/05/11	DAUS 2012/07/31	8.25	Call	Any day expiry	178.0000	205.0000	15.169	0	0	4,800
2012/05/11	DAUS 2012/08/31			Any day expiry	8.1383	8.2029	0.794	0.0000	0.0000	0
2012/05/11	DAUS 2012/08/31	7.85	Call	Any day expiry	424.0000	467.0000	10.142	0	0	0
2012/05/11	DAUS 2012/08/31	7.85	Put	Any day expiry	136.0000	114.0000	(16.176)	0	0	0
2012/05/11	DAUS 2012/08/31	7.86	Call	Any day expiry	418.0000	461.0000	10.287	0	0	0
2012/05/11	DAUS 2012/08/31	7.86	Put	Any day expiry	140.0000	118.0000	(15.714)	0	0	0
2012/05/11	DAUS 2012/08/31	7.84	Call	Any day expiry	430.0000	474.0000	10.233	0	0	0
2012/05/11	DAUS 2012/08/31	7.84	Put	Any day expiry	132.0000	111.0000	(15.909)	0	0	0
2012/05/11	DAUS 2012/08/31	7.40	Call	Any day expiry	770.0000	828.0000	7.532	0	0	0
2012/05/11	DAUS 2012/08/31	7.40	Put	Any day expiry	32.0000	25.0000	(21.875)	0	0	6,170
2012/05/11	DAUS 2012/08/31	8.25	Put	Any day expiry	350.0000	314.0000	(10.286)	0	0	0
2012/05/11	DAUS 2012/08/31	8.25	Call	Any day expiry	238.0000	267.0000	12.185	0	0	6,170

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2012/05/11	DAUS 2012/09/28			Any day expiry	8.1712	8.2357	0.789	0.0000	0.0000	0
2012/05/11	DAUS 2012/09/28	7.90	Call	Any day expiry	447.0000	488.0000	9.172	0	0	0
2012/05/11	DAUS 2012/09/28	7.90	Put	Any day expiry	176.0000	152.0000	(13.636)	0	0	0
2012/05/11	DAUS 2012/09/28	7.91	Call	Any day expiry	442.0000	482.0000	9.050	0	0	0
2012/05/11	DAUS 2012/09/28	7.91	Put	Any day expiry	181.0000	156.0000	(13.812)	0	0	0
2012/05/11	DAUS 2012/09/28	7.89	Call	Any day expiry	453.0000	494.0000	9.051	0	0	0
2012/05/11	DAUS 2012/09/28	7.89	Put	Any day expiry	172.0000	148.0000	(13.953)	0	0	0
2012/05/11	DAUS 2012/09/28	7.40	Call	Any day expiry	814.0000	872.0000	7.125	0	0	0
2012/05/11	DAUS 2012/09/28	7.40	Put	Any day expiry	43.0000	36.0000	(16.279)	0	0	7,540
2012/05/11	DAUS 2012/09/28	8.25	Put	Any day expiry	368.0000	334.0000	(9.239)	0	0	0
2012/05/11	DAUS 2012/09/28	8.25	Call	Any day expiry	289.0000	320.0000	10.727	0	0	7,540
2012/05/11	DAUS 2012/10/31			Any day expiry	8.2099	8.2744	0.786	0.0000	0.0000	0
2012/05/11	DAUS 2012/10/31	7.90	Call	Any day expiry	503.0000	545.0000	8.350	0	0	0
2012/05/11	DAUS 2012/10/31	7.90	Put	Any day expiry	193.0000	171.0000	(11.399)	0	0	0
2012/05/11	DAUS 2012/10/31	7.91	Call	Any day expiry	498.0000	540.0000	8.434	0	0	0
2012/05/11	DAUS 2012/10/31	7.91	Put	Any day expiry	198.0000	176.0000	(11.111)	0	0	0
2012/05/11	DAUS 2012/10/31	7.89	Call	Any day expiry	509.0000	551.0000	8.251	0	0	0
2012/05/11	DAUS 2012/10/31	7.89	Put	Any day expiry	189.0000	167.0000	(11.640)	0	0	0
2012/05/11	DAUS 2012/10/31	7.40	Call	Any day expiry	864.0000	923.0000	6.829	0	0	0
2012/05/11	DAUS 2012/10/31	7.40	Put	Any day expiry	54.0000	49.0000	(9.259)	0	0	8,220
2012/05/11	DAUS 2012/10/31	8.25	Put	Any day expiry	384.0000	353.0000	(8.073)	0	0	0
2012/05/11	DAUS 2012/10/31	8.25	Call	Any day expiry	344.0000	377.0000	9.593	0	0	8,220
2012/05/11	GOVI 2012/08/02			GOVI	395.5130	395.0460	(0.118)	0.0000	0.0000	228
2012/05/11	GOVI 2012/08/02	390.00	Call	GOVI	55,130.0000	50,460.0000	(8.471)	0	0	0
2012/05/11	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/11	GOVI 2012/08/02	390.01	Call	GOVI	55,030.0000	50,360.0000	(8.486)	0	0	0
2012/05/11	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/11	GOVI 2012/08/02	389.99	Call	GOVI	55,230.0000	50,560.0000	(8.456)	0	0	0
2012/05/11	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/11	GOVI 2012/11/01			GOVI	401.4780	401.0070	(0.117)	0.0000	0.0000	0
2012/05/11	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/11	GOVI 2012/11/01	402.00	Put	GOVI	5,220.0000	9,930.0000	90.230	0	0	0
2012/05/11	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/11	GOVI 2012/11/01	402.01	Put	GOVI	5,320.0000	10,030.0000	88.534	0	0	0

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2012/05/11	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/11	GOVI 2012/11/01	401.99	Put	GOVI	5,120.0000	9,830.0000	91.992	0	0	0
2012/05/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/11	IGOV 2012/08/02			Index Future	175.9970	175.4650	(0.302)	0.0000	0.0000	563
2012/05/11	IGOV 2012/11/01			Index Future	178.6510	178.1120	(0.302)	0.0000	0.0000	0
2012/05/11	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/11	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/11	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/11	JBAF 2012/07/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/05/11	JBAF 2012/08/15			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/05/11	JBAF 2012/09/19			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	44,760
2012/05/11	JBAF 2012/10/17			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	0
2012/05/11	JBAF 2012/12/19			Jibar Tradeable Future	5.7000	5.6900	(0.175)	0.0000	0.0000	840
2012/05/11	JBAF 2013/03/20			Jibar Tradeable Future	5.8200	5.8200	0.000	0.0000	0.0000	790
2012/05/11	JBAF 2013/06/19			Jibar Tradeable Future	5.9700	5.9600	(0.168)	0.0000	0.0000	500
2012/05/11	JBAF 2013/09/18			Jibar Tradeable Future	6.1400	6.1200	(0.326)	0.0000	0.0000	1,700
2012/05/11	JBAF 2013/12/18			Jibar Tradeable Future	6.3200	6.3000	(0.316)	0.0000	0.0000	1,500
2012/05/11	JBAF 2014/03/19			Jibar Tradeable Future	6.5300	6.5000	(0.459)	0.0000	0.0000	0
2012/05/11	R157 2012/08/02			Bond Future	6.5180	6.5070	(0.169)	0.0000	0.0000	14,824
2012/05/11	R157 2012/08/02	8.00	Call	Bond Future	4,489.0000	4,523.0000	0.757	0	0	0

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2012/05/11	R157 2012/08/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/11	R157 2012/08/02	8.05	Call	Bond Future	4,636.0000	4,670.0000	0.733	0	0	0
2012/05/11	R157 2012/08/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/05/11	R157 2012/08/02	7.95	Call	Bond Future	4,342.0000	4,376.0000	0.783	0	0	0
2012/05/11	R157 2012/08/02	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/05/11	R157 2012/08/02	6.15	Put	Bond Future	1,338.0000	1,309.0000	(2.167)	0	0	0
2012/05/11	R157 2012/08/02	6.15	Call	Bond Future	189.0000	194.0000	2.646	0	0	3,750
2012/05/11	R157 2012/08/02	6.35	Put	Bond Future	900.0000	875.0000	(2.778)	0	0	0
2012/05/11	R157 2012/08/02	6.35	Call	Bond Future	377.0000	386.0000	2.387	0	0	1,250
2012/05/11	R157 2012/08/02	6.55	Call	Bond Future	661.0000	675.0000	2.118	0	0	0
2012/05/11	R157 2012/08/02	6.55	Put	Bond Future	562.0000	542.0000	(3.559)	0	0	1,250
2012/05/11	R157 2012/08/02	6.95	Call	Bond Future	1,504.0000	1,529.0000	1.662	0	0	0
2012/05/11	R157 2012/08/02	6.95	Put	Bond Future	173.0000	164.0000	(5.202)	0	0	3,750
2012/05/11	R157 2012/11/01			Bond Future	6.5620	6.5500	(0.183)	0.0000	0.0000	0
2012/05/11	R157 2012/11/01	7.00	Call	Bond Future	1,709.0000	1,730.0000	1.229	0	0	0
2012/05/11	R157 2012/11/01	7.00	Put	Bond Future	468.0000	455.0000	(2.778)	0	0	0
2012/05/11	R157 2012/11/01	7.05	Call	Bond Future	1,810.0000	1,833.0000	1.271	0	0	0
2012/05/11	R157 2012/11/01	7.05	Put	Bond Future	429.0000	417.0000	(2.797)	0	0	0
2012/05/11	R157 2012/11/01	6.95	Call	Bond Future	1,609.0000	1,630.0000	1.305	0	0	0
2012/05/11	R157 2012/11/01	6.95	Put	Bond Future	509.0000	496.0000	(2.554)	0	0	0
2012/05/11	R157 2013/02/07			Bond Future	6.6140	6.5980	(0.242)	0.0000	0.0000	0
2012/05/11	R157 2013/02/07	6.75	Call	Bond Future	1,361.0000	1,382.0000	1.543	0	0	0
2012/05/11	R157 2013/02/07	6.75	Put	Bond Future	1,011.0000	991.0000	(1.978)	0	0	0
2012/05/11	R157 2013/02/07	6.80	Call	Bond Future	1,436.0000	1,458.0000	1.532	0	0	0
2012/05/11	R157 2013/02/07	6.80	Put	Bond Future	958.0000	938.0000	(2.088)	0	0	0
2012/05/11	R157 2013/02/07	6.70	Call	Bond Future	1,290.0000	1,310.0000	1.550	0	0	0
2012/05/11	R157 2013/02/07	6.70	Put	Bond Future	1,068.0000	1,047.0000	(1.966)	0	0	0
2012/05/11	R186 2012/08/02			Bond Future	8.3350	8.3810	0.552	0.0000	0.0000	34,719
2012/05/11	R186 2012/08/02	8.75	Call	Bond Future	4,929.0000	4,608.0000	(6.512)	0	0	0
2012/05/11	R186 2012/08/02	8.75	Put	Bond Future	1,145.0000	1,252.0000	9.345	0	0	2,700
2012/05/11	R186 2012/08/02	8.80	Call	Bond Future	5,257.0000	4,927.0000	(6.277)	0	0	0
2012/05/11	R186 2012/08/02	8.80	Put	Bond Future	1,029.0000	1,127.0000	9.524	0	0	0
2012/05/11	R186 2012/08/02	8.70	Call	Bond Future	4,609.0000	4,298.0000	(6.748)	0	0	0
2012/05/11	R186 2012/08/02	8.70	Put	Bond Future	1,271.0000	1,389.0000	9.284	0	0	0

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2012/05/11	R186 2012/08/02	8.25	Put	Bond Future	2,996.0000	3,217.0000	7.377	0	0	0
2012/05/11	R186 2012/08/02	8.25	Call	Bond Future	2,199.0000	1,992.0000	(9.413)	0	0	8,750
2012/05/11	R186 2012/08/02	8.66	Call	Bond Future	4,359.0000	4,056.0000	(6.951)	0	0	0
2012/05/11	R186 2012/08/02	8.66	Put	Bond Future	1,381.0000	1,506.0000	9.051	0	0	276
2012/05/11	R186 2012/08/02	7.66	Put	Bond Future	7,059.0000	7,414.0000	5.029	0	0	0
2012/05/11	R186 2012/08/02	7.66	Call	Bond Future	510.0000	437.0000	(14.314)	0	0	276
2012/05/11	R186 2012/08/02	7.76	Put	Bond Future	6,233.0000	6,570.0000	5.407	0	0	0
2012/05/11	R186 2012/08/02	7.76	Call	Bond Future	687.0000	595.0000	(13.392)	0	0	43
2012/05/11	R186 2012/08/02	8.76	Call	Bond Future	4,994.0000	4,671.0000	(6.468)	0	0	0
2012/05/11	R186 2012/08/02	8.76	Put	Bond Future	1,121.0000	1,226.0000	9.367	0	0	43
2012/05/11	R186 2012/08/02	8.00	Put	Bond Future	4,469.0000	4,752.0000	6.333	0	0	0
2012/05/11	R186 2012/08/02	8.00	Call	Bond Future	1,282.0000	1,137.0000	(11.310)	0	0	1,099
2012/05/11	R186 2012/08/02	9.00	Call	Bond Future	6,638.0000	6,277.0000	(5.438)	0	0	0
2012/05/11	R186 2012/08/02	9.00	Put	Bond Future	658.0000	725.0000	10.182	0	0	199
2012/05/11	R186 2012/08/02	7.70	Put	Bond Future	6,722.0000	7,070.0000	5.177	0	0	0
2012/05/11	R186 2012/08/02	7.70	Call	Bond Future	576.0000	496.0000	(13.889)	0	0	2,700
2012/05/11	R186 2012/08/02	8.30	Call	Bond Future	2,420.0000	2,200.0000	(9.091)	0	0	0
2012/05/11	R186 2012/08/02	8.30	Put	Bond Future	2,747.0000	2,956.0000	7.608	0	0	900
2012/05/11	R186 2012/11/01			Bond Future	8.4060	8.4530	0.559	0.0000	0.0000	0
2012/05/11	R186 2012/11/01	8.75	Call	Bond Future	6,050.0000	5,771.0000	(4.612)	0	0	0
2012/05/11	R186 2012/11/01	8.75	Put	Bond Future	2,958.0000	3,108.0000	5.071	0	0	0
2012/05/11	R186 2012/11/01	8.80	Call	Bond Future	6,325.0000	6,040.0000	(4.506)	0	0	0
2012/05/11	R186 2012/11/01	8.80	Put	Bond Future	2,793.0000	2,938.0000	5.192	0	0	0
2012/05/11	R186 2012/11/01	8.70	Call	Bond Future	5,781.0000	5,509.0000	(4.705)	0	0	0
2012/05/11	R186 2012/11/01	8.70	Put	Bond Future	3,131.0000	3,289.0000	5.046	0	0	0
2012/05/11	R186 2013/02/07			Bond Future	8.4820	8.5310	0.578	0.0000	0.0000	0
2012/05/11	R186 2013/02/07	8.50	Call	Bond Future	5,600.0000	5,361.0000	(4.268)	0	0	0
2012/05/11	R186 2013/02/07	8.50	Put	Bond Future	5,439.0000	5,638.0000	3.659	0	0	0
2012/05/11	R186 2013/02/07	8.55	Call	Bond Future	5,834.0000	5,589.0000	(4.200)	0	0	0
2012/05/11	R186 2013/02/07	8.55	Put	Bond Future	5,226.0000	5,419.0000	3.693	0	0	0
2012/05/11	R186 2013/02/07	8.45	Call	Bond Future	5,376.0000	5,143.0000	(4.334)	0	0	0
2012/05/11	R186 2013/02/07	8.45	Put	Bond Future	5,664.0000	5,870.0000	3.637	0	0	0
2012/05/11	R189 2012/08/02			Bond Future	218.8222	218.8223	0.000	0.0000	0.0000	44
2012/05/11	R189 2012/08/02	218.00	Call	Bond Future	822.0000	822.0000	0.000	0	0	0

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2012/05/11	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R189 2012/08/02	218.05	Call	Bond Future	772.0000	772.0000	0.000	0	0	0
2012/05/11	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R189 2012/08/02	217.95	Call	Bond Future	872.0000	872.0000	0.000	0	0	0
2012/05/11	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R197 2012/08/02			Bond Future	257.2058	256.9899	(0.084)	0.0000	0.0000	1,389
2012/05/11	R197 2012/08/02	257.00	Call	Bond Future	206.0000	0.0000	(100.000)	0	0	0
2012/05/11	R197 2012/08/02	257.00	Put	Bond Future	0.0000	10.0000	100.000	0	0	0
2012/05/11	R197 2012/08/02	257.05	Call	Bond Future	156.0000	0.0000	(100.000)	0	0	0
2012/05/11	R197 2012/08/02	257.05	Put	Bond Future	0.0000	60.0000	100.000	0	0	0
2012/05/11	R197 2012/08/02	256.95	Call	Bond Future	256.0000	40.0000	(84.375)	0	0	0
2012/05/11	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R201 2012/08/02			Bond Future	5.8050	5.7940	(0.189)	0.0000	0.0000	2,704
2012/05/11	R201 2012/08/02	7.50	Call	Bond Future	3,771.0000	3,796.0000	0.663	0	0	0
2012/05/11	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R201 2012/08/02	7.55	Call	Bond Future	3,880.0000	3,905.0000	0.644	0	0	0
2012/05/11	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R201 2012/08/02	7.45	Call	Bond Future	3,663.0000	3,688.0000	0.683	0	0	0
2012/05/11	R201 2012/08/02	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/05/11	R201 2012/11/01			Bond Future	5.7650	5.7520	(0.225)	0.0000	0.0000	0
2012/05/11	R201 2012/11/01	6.50	Call	Bond Future	1,633.0000	1,654.0000	1.286	0	0	0
2012/05/11	R201 2012/11/01	6.50	Put	Bond Future	142.0000	136.0000	(4.225)	0	0	0
2012/05/11	R201 2012/11/01	6.55	Call	Bond Future	1,718.0000	1,740.0000	1.281	0	0	0
2012/05/11	R201 2012/11/01	6.55	Put	Bond Future	126.0000	122.0000	(3.175)	0	0	0
2012/05/11	R201 2012/11/01	6.45	Call	Bond Future	1,549.0000	1,569.0000	1.291	0	0	0
2012/05/11	R201 2012/11/01	6.45	Put	Bond Future	158.0000	152.0000	(3.797)	0	0	0
2012/05/11	R201 2013/02/07			Bond Future	5.6970	5.6810	(0.281)	0.0000	0.0000	0
2012/05/11	R201 2013/02/07	6.25	Call	Bond Future	1,336.0000	1,355.0000	1.422	0	0	0
2012/05/11	R201 2013/02/07	6.25	Put	Bond Future	348.0000	338.0000	(2.874)	0	0	0
2012/05/11	R201 2013/02/07	6.30	Call	Bond Future	1,401.0000	1,421.0000	1.428	0	0	0
2012/05/11	R201 2013/02/07	6.30	Put	Bond Future	324.0000	315.0000	(2.778)	0	0	0
2012/05/11	R201 2013/02/07	6.20	Call	Bond Future	1,272.0000	1,291.0000	1.494	0	0	0
2012/05/11	R201 2013/02/07	6.20	Put	Bond Future	372.0000	363.0000	(2.419)	0	0	0

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2012/05/11	R202 2012/08/02			Bond Future	191.0076	190.1176	(0.466)	0.0000	0.0000	40,005
2012/05/11	R202 2012/08/02	191.00	Call	Bond Future	8.0000	0.0000	(100.000)	0	0	0
2012/05/11	R202 2012/08/02	191.00	Put	Bond Future	0.0000	882.0000	100.000	0	0	0
2012/05/11	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R202 2012/08/02	191.05	Put	Bond Future	42.0000	932.0000	2119.048	0	0	0
2012/05/11	R202 2012/08/02	190.95	Call	Bond Future	58.0000	0.0000	(100.000)	0	0	0
2012/05/11	R202 2012/08/02	190.95	Put	Bond Future	0.0000	832.0000	100.000	0	0	0
2012/05/11	R203 2012/08/02			Bond Future	7.0670	7.0660	(0.014)	0.0000	0.0000	3,883
2012/05/11	R203 2012/08/02	8.50	Call	Bond Future	6,032.0000	6,035.0000	0.050	0	0	0
2012/05/11	R203 2012/08/02	8.50	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2012/05/11	R203 2012/08/02	8.55	Call	Bond Future	6,231.0000	6,235.0000	0.064	0	0	0
2012/05/11	R203 2012/08/02	8.55	Put	Bond Future	10.0000	10.0000	0.000	0	0	0
2012/05/11	R203 2012/08/02	8.45	Call	Bond Future	5,832.0000	5,836.0000	0.069	0	0	0
2012/05/11	R203 2012/08/02	8.45	Put	Bond Future	16.0000	16.0000	0.000	0	0	0
2012/05/11	R203 2012/08/02	6.60	Put	Bond Future	2,352.0000	2,345.0000	(0.298)	0	0	0
2012/05/11	R203 2012/08/02	6.60	Call	Bond Future	294.0000	291.0000	(1.020)	0	0	4,200
2012/05/11	R203 2012/08/02	6.85	Put	Bond Future	1,560.0000	1,552.0000	(0.513)	0	0	0
2012/05/11	R203 2012/08/02	6.85	Call	Bond Future	610.0000	606.0000	(0.656)	0	0	1,400
2012/05/11	R203 2012/08/02	7.15	Call	Bond Future	1,218.0000	1,214.0000	(0.328)	0	0	0
2012/05/11	R203 2012/08/02	7.15	Put	Bond Future	857.0000	849.0000	(0.933)	0	0	1,400
2012/05/11	R203 2012/08/02	7.55	Call	Bond Future	2,400.0000	2,399.0000	(0.042)	0	0	0
2012/05/11	R203 2012/08/02	7.55	Put	Bond Future	322.0000	317.0000	(1.553)	0	0	4,200
2012/05/11	R203 2012/11/01			Bond Future	7.1280	7.1270	(0.014)	0.0000	0.0000	0
2012/05/11	R203 2012/11/01	7.75	Call	Bond Future	3,285.0000	3,284.0000	(0.030)	0	0	0
2012/05/11	R203 2012/11/01	7.75	Put	Bond Future	737.0000	732.0000	(0.678)	0	0	0
2012/05/11	R203 2012/11/01	7.80	Call	Bond Future	3,436.0000	3,435.0000	(0.029)	0	0	0
2012/05/11	R203 2012/11/01	7.80	Put	Bond Future	687.0000	682.0000	(0.728)	0	0	0
2012/05/11	R203 2012/11/01	7.70	Call	Bond Future	3,138.0000	3,136.0000	(0.064)	0	0	0
2012/05/11	R203 2012/11/01	7.70	Put	Bond Future	792.0000	786.0000	(0.758)	0	0	0
2012/05/11	R203 2013/02/07			Bond Future	7.1980	7.1960	(0.028)	0.0000	0.0000	0
2012/05/11	R203 2013/02/07	6.50	Call	Bond Future	919.0000	918.0000	(0.109)	0	0	0
2012/05/11	R203 2013/02/07	6.50	Put	Bond Future	3,717.0000	3,708.0000	(0.242)	0	0	0
2012/05/11	R203 2013/02/07	6.55	Call	Bond Future	982.0000	981.0000	(0.102)	0	0	0
2012/05/11	R203 2013/02/07	6.55	Put	Bond Future	3,576.0000	3,567.0000	(0.252)	0	0	0

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2012/05/11	R203 2013/02/07	6.45	Call	Bond Future	859.0000	858.0000	(0.116)	0	0	0
2012/05/11	R203 2013/02/07	6.45	Put	Bond Future	3,861.0000	3,852.0000	(0.233)	0	0	0
2012/05/11	R204 2012/08/02			Bond Future	7.3860	7.3860	0.000	0.0000	0.0000	4,098
2012/05/11	R204 2012/08/02	8.50	Call	Bond Future	5,571.0000	5,568.0000	(0.054)	0	0	0
2012/05/11	R204 2012/08/02	8.50	Put	Bond Future	71.0000	68.0000	(4.225)	0	0	0
2012/05/11	R204 2012/08/02	8.55	Call	Bond Future	5,797.0000	5,795.0000	(0.035)	0	0	0
2012/05/11	R204 2012/08/02	8.55	Put	Bond Future	59.0000	57.0000	(3.390)	0	0	0
2012/05/11	R204 2012/08/02	8.45	Call	Bond Future	5,344.0000	5,341.0000	(0.056)	0	0	0
2012/05/11	R204 2012/08/02	8.45	Put	Bond Future	83.0000	80.0000	(3.614)	0	0	0
2012/05/11	R204 2012/11/01			Bond Future	7.4520	7.4510	(0.013)	0.0000	0.0000	0
2012/05/11	R204 2012/11/01	8.00	Call	Bond Future	3,713.0000	3,712.0000	(0.027)	0	0	0
2012/05/11	R204 2012/11/01	8.00	Put	Bond Future	1,057.0000	1,051.0000	(0.568)	0	0	0
2012/05/11	R204 2012/11/01	8.05	Call	Bond Future	3,884.0000	3,882.0000	(0.051)	0	0	0
2012/05/11	R204 2012/11/01	8.05	Put	Bond Future	990.0000	983.0000	(0.707)	0	0	0
2012/05/11	R204 2012/11/01	7.95	Call	Bond Future	3,547.0000	3,545.0000	(0.056)	0	0	0
2012/05/11	R204 2012/11/01	7.95	Put	Bond Future	1,130.0000	1,123.0000	(0.619)	0	0	0
2012/05/11	R204 2013/02/07			Bond Future	7.5250	7.5230	(0.027)	0.0000	0.0000	0
2012/05/11	R204 2013/02/07	8.00	Call	Bond Future	3,864.0000	3,865.0000	0.026	0	0	0
2012/05/11	R204 2013/02/07	8.00	Put	Bond Future	1,647.0000	1,638.0000	(0.546)	0	0	0
2012/05/11	R204 2013/02/07	8.05	Call	Bond Future	4,015.0000	4,017.0000	0.050	0	0	0
2012/05/11	R204 2013/02/07	8.05	Put	Bond Future	1,568.0000	1,561.0000	(0.446)	0	0	0
2012/05/11	R204 2013/02/07	7.95	Call	Bond Future	3,715.0000	3,716.0000	0.027	0	0	0
2012/05/11	R204 2013/02/07	7.95	Put	Bond Future	1,728.0000	1,720.0000	(0.463)	0	0	0
2012/05/11	R206 2012/08/02			Bond Future	5.4470	5.4190	(0.514)	0.0000	0.0000	1,781
2012/05/11	R206 2012/08/02	7.25	Call	Bond Future	2,468.0000	2,507.0000	1.580	0	0	0
2012/05/11	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R206 2012/08/02	7.30	Call	Bond Future	2,536.0000	2,575.0000	1.538	0	0	0
2012/05/11	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R206 2012/08/02	7.20	Call	Bond Future	2,401.0000	2,440.0000	1.624	0	0	0
2012/05/11	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R206 2012/11/01			Bond Future	5.2940	5.2600	(0.642)	0.0000	0.0000	0
2012/05/11	R206 2012/11/01	6.00	Call	Bond Future	869.0000	902.0000	3.797	0	0	0
2012/05/11	R206 2012/11/01	6.00	Put	Bond Future	54.0000	47.0000	(12.963)	0	0	0

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2012/05/11	R206 2012/11/01	6.05	Call	Bond Future	919.0000	954.0000	3.808	0	0	0
2012/05/11	R206 2012/11/01	6.05	Put	Bond Future	46.0000	42.0000	(8.696)	0	0	0
2012/05/11	R206 2012/11/01	5.95	Call	Bond Future	819.0000	852.0000	4.029	0	0	0
2012/05/11	R206 2012/11/01	5.95	Put	Bond Future	61.0000	54.0000	(11.475)	0	0	0
2012/05/11	R206 2013/02/07			Bond Future	5.0160	4.9670	(0.977)	0.0000	0.0000	0
2012/05/11	R206 2013/02/07	6.00	Call	Bond Future	960.0000	998.0000	3.958	0	0	0
2012/05/11	R206 2013/02/07	6.00	Put	Bond Future	73.0000	67.0000	(8.219)	0	0	0
2012/05/11	R206 2013/02/07	6.05	Call	Bond Future	998.0000	1,036.0000	3.808	0	0	0
2012/05/11	R206 2013/02/07	6.05	Put	Bond Future	67.0000	60.0000	(10.448)	0	0	0
2012/05/11	R206 2013/02/07	5.95	Call	Bond Future	923.0000	960.0000	4.009	0	0	0
2012/05/11	R206 2013/02/07	5.95	Put	Bond Future	81.0000	74.0000	(8.642)	0	0	0
2012/05/11	R207 2012/08/02			Bond Future	7.6590	7.6840	0.326	0.0000	0.0000	27,509
2012/05/11	R207 2012/08/02	8.75	Call	Bond Future	5,888.0000	5,756.0000	(2.242)	0	0	0
2012/05/11	R207 2012/08/02	8.75	Put	Bond Future	98.0000	103.0000	5.102	0	0	0
2012/05/11	R207 2012/08/02	8.80	Call	Bond Future	6,128.0000	5,995.0000	(2.170)	0	0	0
2012/05/11	R207 2012/08/02	8.80	Put	Bond Future	83.0000	88.0000	6.024	0	0	0
2012/05/11	R207 2012/08/02	8.70	Call	Bond Future	5,648.0000	5,516.0000	(2.337)	0	0	0
2012/05/11	R207 2012/08/02	8.70	Put	Bond Future	114.0000	119.0000	4.386	0	0	0
2012/05/11	R207 2012/11/01			Bond Future	7.7260	7.7520	0.337	0.0000	0.0000	0
2012/05/11	R207 2012/11/01	8.25	Call	Bond Future	4,005.0000	3,903.0000	(2.547)	0	0	0
2012/05/11	R207 2012/11/01	8.25	Put	Bond Future	1,249.0000	1,287.0000	3.042	0	0	0
2012/05/11	R207 2012/11/01	8.30	Call	Bond Future	4,186.0000	4,082.0000	(2.484)	0	0	0
2012/05/11	R207 2012/11/01	8.30	Put	Bond Future	1,173.0000	1,208.0000	2.984	0	0	0
2012/05/11	R207 2012/11/01	8.20	Call	Bond Future	3,828.0000	3,728.0000	(2.612)	0	0	0
2012/05/11	R207 2012/11/01	8.20	Put	Bond Future	1,331.0000	1,370.0000	2.930	0	0	0
2012/05/11	R207 2013/02/07			Bond Future	7.8020	7.8290	0.346	0.0000	0.0000	0
2012/05/11	R207 2013/02/07	8.25	Call	Bond Future	4,194.0000	4,100.0000	(2.241)	0	0	0
2012/05/11	R207 2013/02/07	8.25	Put	Bond Future	1,908.0000	1,954.0000	2.411	0	0	0
2012/05/11	R207 2013/02/07	8.30	Call	Bond Future	4,356.0000	4,261.0000	(2.181)	0	0	0
2012/05/11	R207 2013/02/07	8.30	Put	Bond Future	1,819.0000	1,864.0000	2.474	0	0	0
2012/05/11	R207 2013/02/07	8.20	Call	Bond Future	4,033.0000	3,941.0000	(2.281)	0	0	0
2012/05/11	R207 2013/02/07	8.20	Put	Bond Future	1,999.0000	2,047.0000	2.401	0	0	0
2012/05/11	R208 2012/08/02			Bond Future	7.7520	7.7730	0.271	0.0000	0.0000	9,382

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2012/05/11	R208 2012/08/02	8.75	Call	Bond Future	5,879.0000	5,760.0000	(2.024)	0	0	0
2012/05/11	R208 2012/08/02	8.75	Put	Bond Future	149.0000	155.0000	4.027	0	0	0
2012/05/11	R208 2012/08/02	8.80	Call	Bond Future	6,133.0000	6,013.0000	(1.957)	0	0	0
2012/05/11	R208 2012/08/02	8.80	Put	Bond Future	128.0000	133.0000	3.906	0	0	0
2012/05/11	R208 2012/08/02	8.70	Call	Bond Future	5,625.0000	5,507.0000	(2.098)	0	0	0
2012/05/11	R208 2012/08/02	8.70	Put	Bond Future	171.0000	179.0000	4.678	0	0	0
2012/05/11	R208 2012/08/02	7.20	Put	Bond Future	3,773.0000	3,868.0000	2.518	0	0	0
2012/05/11	R208 2012/08/02	7.20	Call	Bond Future	402.0000	372.0000	(7.463)	0	0	3,450
2012/05/11	R208 2012/08/02	7.50	Put	Bond Future	2,422.0000	2,496.0000	3.055	0	0	0
2012/05/11	R208 2012/08/02	7.50	Call	Bond Future	902.0000	850.0000	(5.765)	0	0	1,150
2012/05/11	R208 2012/08/02	7.80	Call	Bond Future	1,706.0000	1,630.0000	(4.455)	0	0	0
2012/05/11	R208 2012/08/02	7.80	Put	Bond Future	1,420.0000	1,469.0000	3.451	0	0	1,150
2012/05/11	R208 2012/08/02	8.25	Call	Bond Future	3,459.0000	3,355.0000	(3.007)	0	0	0
2012/05/11	R208 2012/08/02	8.25	Put	Bond Future	543.0000	564.0000	3.867	0	0	3,450
2012/05/11	R208 2012/11/01			Bond Future	7.8180	7.8390	0.269	0.0000	0.0000	0
2012/05/11	R208 2012/11/01	8.25	Call	Bond Future	3,992.0000	3,904.0000	(2.204)	0	0	0
2012/05/11	R208 2012/11/01	8.25	Put	Bond Future	1,517.0000	1,552.0000	2.307	0	0	0
2012/05/11	R208 2012/11/01	8.30	Call	Bond Future	4,180.0000	4,091.0000	(2.129)	0	0	0
2012/05/11	R208 2012/11/01	8.30	Put	Bond Future	1,424.0000	1,457.0000	2.317	0	0	0
2012/05/11	R208 2012/11/01	8.20	Call	Bond Future	3,808.0000	3,723.0000	(2.232)	0	0	0
2012/05/11	R208 2012/11/01	8.20	Put	Bond Future	1,616.0000	1,653.0000	2.290	0	0	0
2012/05/11	R208 2013/02/07			Bond Future	7.8900	7.9110	0.266	0.0000	0.0000	0
2012/05/11	R208 2013/02/07	8.00	Call	Bond Future	3,519.0000	3,449.0000	(1.989)	0	0	0
2012/05/11	R208 2013/02/07	8.00	Put	Bond Future	2,898.0000	2,947.0000	1.691	0	0	0
2012/05/11	R208 2013/02/07	8.05	Call	Bond Future	3,675.0000	3,603.0000	(1.959)	0	0	0
2012/05/11	R208 2013/02/07	8.05	Put	Bond Future	2,774.0000	2,821.0000	1.694	0	0	0
2012/05/11	R208 2013/02/07	7.95	Call	Bond Future	3,370.0000	3,301.0000	(2.047)	0	0	0
2012/05/11	R208 2013/02/07	7.95	Put	Bond Future	3,031.0000	3,081.0000	1.650	0	0	0
2012/05/11	R209 2012/08/02			Bond Future	8.8890	8.9240	0.394	0.0000	0.0000	3,099
2012/05/11	R209 2012/08/02	9.25	Call	Bond Future	3,915.0000	3,717.0000	(5.057)	0	0	0
2012/05/11	R209 2012/08/02	9.25	Put	Bond Future	1,196.0000	1,269.0000	6.104	0	0	0
2012/05/11	R209 2012/08/02	9.30	Call	Bond Future	4,170.0000	3,966.0000	(4.892)	0	0	0
2012/05/11	R209 2012/08/02	9.30	Put	Bond Future	1,087.0000	1,154.0000	6.164	0	0	0
2012/05/11	R209 2012/08/02	9.20	Call	Bond Future	3,667.0000	3,475.0000	(5.236)	0	0	0

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2012/05/11	R209 2012/08/02	9.20	Put	Bond Future	1,315.0000	1,394.0000	6.008	0	0	0
2012/05/11	R209 2012/11/01			Bond Future	8.9550	8.9910	0.402	0.0000	0.0000	0
2012/05/11	R209 2012/11/01	9.00	Call	Bond Future	4,032.0000	3,874.0000	(3.919)	0	0	0
2012/05/11	R209 2012/11/01	9.00	Put	Bond Future	3,688.0000	3,805.0000	3.172	0	0	0
2012/05/11	R209 2012/11/01	9.05	Call	Bond Future	4,228.0000	4,066.0000	(3.832)	0	0	0
2012/05/11	R209 2012/11/01	9.05	Put	Bond Future	3,506.0000	3,619.0000	3.223	0	0	0
2012/05/11	R209 2012/11/01	8.95	Call	Bond Future	3,840.0000	3,687.0000	(3.984)	0	0	0
2012/05/11	R209 2012/11/01	8.95	Put	Bond Future	3,878.0000	4,000.0000	3.146	0	0	0
2012/05/11	R209 2013/02/07			Bond Future	9.0270	9.0640	0.410	0.0000	0.0000	0
2012/05/11	R209 2013/02/07	9.00	Call	Bond Future	4,825.0000	4,671.0000	(3.192)	0	0	0
2012/05/11	R209 2013/02/07	9.00	Put	Bond Future	5,030.0000	5,154.0000	2.465	0	0	0
2012/05/11	R209 2013/02/07	9.05	Call	Bond Future	5,011.0000	4,853.0000	(3.153)	0	0	0
2012/05/11	R209 2013/02/07	9.05	Put	Bond Future	4,837.0000	4,958.0000	2.502	0	0	0
2012/05/11	R209 2013/02/07	8.95	Call	Bond Future	4,643.0000	4,492.0000	(3.252)	0	0	0
2012/05/11	R209 2013/02/07	8.95	Put	Bond Future	5,229.0000	5,357.0000	2.448	0	0	0
2012/05/11	R210 2012/08/02			Bond Future	144.1916	143.4555	(0.510)	0.0000	0.0000	925
2012/05/11	R210 2012/08/02	143.00	Call	Bond Future	1,192.0000	456.0000	(61.745)	0	0	0
2012/05/11	R210 2012/08/02	143.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/11	R210 2012/08/02	143.05	Call	Bond Future	1,142.0000	406.0000	(64.448)	0	0	0
2012/05/11	R210 2012/08/02	143.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/11	R210 2012/08/02	142.95	Call	Bond Future	1,242.0000	506.0000	(59.259)	0	0	0
2012/05/11	R210 2012/08/02	142.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/11	R211 2012/08/02			Bond Future	119.8029	119.5408	(0.219)	0.0000	0.0000	480
2012/05/11	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R211 2012/08/02	120.00	Put	Bond Future	197.0000	459.0000	132.995	0	0	0
2012/05/11	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R211 2012/08/02	120.05	Put	Bond Future	247.0000	509.0000	106.073	0	0	0
2012/05/11	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R211 2012/08/02	119.95	Put	Bond Future	147.0000	409.0000	178.231	0	0	0
2012/05/11	R212 2012/08/02			Bond Future	118.8142	118.3147	(0.420)	0.0000	0.0000	2,962
2012/05/11	R212 2012/08/02	118.00	Call	Bond Future	814.0000	315.0000	(61.302)	0	0	0
2012/05/11	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R212 2012/08/02	118.05	Call	Bond Future	764.0000	265.0000	(65.314)	0	0	0

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2012/05/11	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R212 2012/08/02	117.95	Call	Bond Future	864.0000	365.0000	(57.755)	0	0	0
2012/05/11	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R213 2012/08/02			Bond Future	8.7660	8.7960	0.342	0.0000	0.0000	4,725
2012/05/11	R213 2012/08/02	9.25	Call	Bond Future	4,697.0000	4,508.0000	(4.024)	0	0	0
2012/05/11	R213 2012/08/02	9.25	Put	Bond Future	960.0000	1,011.0000	5.313	0	0	0
2012/05/11	R213 2012/08/02	9.30	Call	Bond Future	4,976.0000	4,783.0000	(3.879)	0	0	0
2012/05/11	R213 2012/08/02	9.30	Put	Bond Future	868.0000	914.0000	5.300	0	0	0
2012/05/11	R213 2012/08/02	9.20	Call	Bond Future	4,423.0000	4,239.0000	(4.160)	0	0	0
2012/05/11	R213 2012/08/02	9.20	Put	Bond Future	1,061.0000	1,116.0000	5.184	0	0	0
2012/05/11	R213 2012/11/01			Bond Future	8.8360	8.8670	0.351	0.0000	0.0000	0
2012/05/11	R213 2012/11/01	9.00	Call	Bond Future	4,562.0000	4,412.0000	(3.288)	0	0	0
2012/05/11	R213 2012/11/01	9.00	Put	Bond Future	3,285.0000	3,379.0000	2.861	0	0	0
2012/05/11	R213 2012/11/01	9.05	Call	Bond Future	4,777.0000	4,623.0000	(3.224)	0	0	0
2012/05/11	R213 2012/11/01	9.05	Put	Bond Future	3,117.0000	3,206.0000	2.855	0	0	0
2012/05/11	R213 2012/11/01	8.95	Call	Bond Future	4,353.0000	4,207.0000	(3.354)	0	0	0
2012/05/11	R213 2012/11/01	8.95	Put	Bond Future	3,462.0000	3,560.0000	2.831	0	0	0
2012/05/11	R213 2013/02/07			Bond Future	8.9140	8.9460	0.359	0.0000	0.0000	0
2012/05/11	R213 2013/02/07	9.00	Call	Bond Future	5,339.0000	5,194.0000	(2.716)	0	0	0
2012/05/11	R213 2013/02/07	9.00	Put	Bond Future	4,676.0000	4,779.0000	2.203	0	0	0
2012/05/11	R213 2013/02/07	9.05	Call	Bond Future	5,543.0000	5,396.0000	(2.652)	0	0	0
2012/05/11	R213 2013/02/07	9.05	Put	Bond Future	4,498.0000	4,599.0000	2.245	0	0	0
2012/05/11	R213 2013/02/07	8.95	Call	Bond Future	5,143.0000	5,002.0000	(2.742)	0	0	0
2012/05/11	R213 2013/02/07	8.95	Put	Bond Future	4,865.0000	4,971.0000	2.179	0	0	0
2012/05/11	R214 2012/08/02			Bond Future	8.9210	8.9510	0.336	0.0000	0.0000	1,530
2012/05/11	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R214 2012/08/02	8.80	Put	Bond Future	992.0000	1,234.0000	24.395	0	0	0
2012/05/11	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R214 2012/08/02	8.81	Put	Bond Future	909.0000	1,152.0000	26.733	0	0	0
2012/05/11	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/11	R214 2012/08/02	8.79	Put	Bond Future	1,075.0000	1,317.0000	22.512	0	0	0

Total

358716.00