



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/02/2012

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

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2012/02/02	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	AL7T 2012/02/02			Index Future	420.7010	421.6110	0.216	0.0000	0.0000	0
2012/02/02	AL7T 2012/05/03			Index Future	426.5920	428.7090	0.496	0.0000	0.0000	16
2012/02/02	AL7T 2012/08/02			Index Future	433.0480	435.1890	0.494	0.0000	0.0000	0
2012/02/02	ALBI 2012/02/02			Index Future	383.0030	383.9340	0.243	0.0000	0.0000	0
2012/02/02	ALBI 2012/05/03			Index Future	388.3670	389.7310	0.351	0.0000	0.0000	926
2012/02/02	ALBI 2012/08/02			Index Future	394.2440	395.6230	0.350	0.0000	0.0000	118
2012/02/02	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/02	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/02/02	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	CAAN 2012/03/30			Can-Do Future	0.1034	0.0928	(10.251)	0.0000	0.0000	0
2012/02/02	CAAO 2012/03/30			Can-Do Future	0.1736	0.1873	7.892	0.0000	0.0000	100,000
2012/02/02	CAAT 2012/02/29			Can-Do Future	0.0432	0.0366	(15.278)	0.0000	0.0000	12,500
2012/02/02	CAAV 2012/02/29			Can-Do Future	0.1128	0.1338	18.617	0.0000	0.0000	12,987
2012/02/02	CAAW2012/04/20			Any day expiry	7.8021	7.7532	(0.627)	0.0000	0.0000	0
2012/02/02	CAAW2012/04/20	8.10	Call	Any day expiry	139.0000	126.0000	(9.353)	0	0	0
2012/02/02	CAAW2012/04/20	8.10	Put	Any day expiry	437.0000	473.0000	8.238	0	0	0
2012/02/02	CAAW2012/04/20	8.15	Call	Any day expiry	128.0000	116.0000	(9.375)	0	0	0
2012/02/02	CAAW2012/04/20	8.15	Put	Any day expiry	476.0000	513.0000	7.773	0	0	0
2012/02/02	CAAW2012/04/20	8.05	Call	Any day expiry	151.0000	137.0000	(9.272)	0	0	0
2012/02/02	CAAW2012/04/20	8.05	Put	Any day expiry	399.0000	434.0000	8.772	0	0	0
2012/02/02	CAAX 2012/03/30			Can-Do Future	0.0765	0.0683	(10.719)	0.0000	0.0000	12,500
2012/02/02	CAAY 2012/04/30			Can-Do Future	0.0753	0.0681	(9.562)	0.0000	0.0000	12,500
2012/02/02	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/02/02	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/02	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/02	DAAA 2012/03/29			Any day expiry	7.7772	7.7282	(0.630)	0.0000	0.0000	1,372
2012/02/02	DAAA 2012/03/29	7.90	Call	Any day expiry	149.0000	133.0000	(10.738)	0	0	0
2012/02/02	DAAA 2012/03/29	7.90	Put	Any day expiry	272.0000	305.0000	12.132	0	0	0
2012/02/02	DAAA 2012/03/29	7.95	Call	Any day expiry	134.0000	119.0000	(11.194)	0	0	0
2012/02/02	DAAA 2012/03/29	7.95	Put	Any day expiry	307.0000	341.0000	11.075	0	0	0
2012/02/02	DAAA 2012/03/29	7.85	Call	Any day expiry	166.0000	148.0000	(10.843)	0	0	0
2012/02/02	DAAA 2012/03/29	7.85	Put	Any day expiry	239.0000	270.0000	12.971	0	0	0
2012/02/02	GOVI 2012/02/02			GOVI	383.8910	384.6920	0.209	0.0000	0.0000	0
2012/02/02	GOVI 2012/02/02	369.00	Call	GOVI	148,910.0000	156,920.0000	5.379	0	0	0
2012/02/02	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/02/02	369.01	Call	GOVI	148,810.0000	156,820.0000	5.383	0	0	0
2012/02/02	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/02/02	368.99	Call	GOVI	149,010.0000	157,020.0000	5.375	0	0	0
2012/02/02	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/05/03			GOVI	389.2670	390.3040	0.266	0.0000	0.0000	181
2012/02/02	GOVI 2012/05/03	382.00	Call	GOVI	72,670.0000	83,040.0000	14.270	0	0	0
2012/02/02	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/05/03	382.01	Call	GOVI	72,570.0000	82,940.0000	14.290	0	0	0
2012/02/02	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/05/03	381.99	Call	GOVI	72,770.0000	83,140.0000	14.250	0	0	0
2012/02/02	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/08/02			GOVI	395.1580	396.2040	0.265	0.0000	0.0000	0
2012/02/02	GOVI 2012/08/02	390.00	Call	GOVI	51,580.0000	62,040.0000	20.279	0	0	0
2012/02/02	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/08/02	390.01	Call	GOVI	51,480.0000	61,940.0000	20.319	0	0	0
2012/02/02	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GOVI 2012/08/02	389.99	Call	GOVI	51,680.0000	62,140.0000	20.240	0	0	0
2012/02/02	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0

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2012/02/02	IGOV 2012/02/02			Index Future	168.1080	167.9490	(0.095)	0.0000	0.0000	0
2012/02/02	IGOV 2012/05/03			Index Future	170.4620	170.5510	0.052	0.0000	0.0000	514
2012/02/02	IGOV 2012/08/02			Index Future	173.0420	173.1290	0.050	0.0000	0.0000	0
2012/02/02	ILBI 2012/02/02			Index Future	456.3430	456.3430	0.000	0.0000	0.0000	0
2012/02/02	ILBI 2012/05/03			Index Future	463.6340	463.6340	0.000	0.0000	0.0000	0
2012/02/02	ILBI 2012/08/02			Index Future	473.3650	473.3650	0.000	0.0000	0.0000	152
2012/02/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/02/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/02	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/02	JBAF 2012/03/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,390
2012/02/02	JBAF 2012/04/18			Jibar Tradeable Future	5.6000	5.6100	0.179	0.0000	0.0000	0
2012/02/02	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/02/02	JBAF 2012/06/20			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	2,890
2012/02/02	JBAF 2012/07/18			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2012/02/02	JBAF 2012/09/19			Jibar Tradeable Future	5.6900	5.7000	0.176	0.0000	0.0000	44,760
2012/02/02	JBAF 2012/12/19			Jibar Tradeable Future	5.8000	5.8000	0.000	0.0000	0.0000	940
2012/02/02	JBAF 2013/03/20			Jibar Tradeable Future	5.9100	5.9100	0.000	0.0000	0.0000	790
2012/02/02	JBAF 2013/06/19			Jibar Tradeable Future	6.0600	6.0500	(0.165)	0.0000	0.0000	1,250
2012/02/02	JBAF 2013/09/18			Jibar Tradeable Future	6.2500	6.2200	(0.480)	0.0000	0.0000	1,500
2012/02/02	JBAF 2013/12/18			Jibar Tradeable Future	6.4500	6.4200	(0.465)	0.0000	0.0000	1,000
2012/02/02	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/02/02	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2012/02/02	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/02	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/02	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/02/02	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/02	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/02	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/02/02	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/02	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/02/02	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/02/02	OTH1 2012/02/02			Index Future	377.5660	379.1130	0.410	0.0000	0.0000	0
2012/02/02	R157 2012/02/02			Bond Future	6.3910	6.3900	(0.016)	0.0000	0.0000	0
2012/02/02	R157 2012/02/02	8.50	Call	Bond Future	7,320.0000	7,324.0000	0.055	0	0	0
2012/02/02	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	8.55	Call	Bond Future	7,487.0000	7,490.0000	0.040	0	0	0
2012/02/02	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	8.45	Call	Bond Future	7,153.0000	7,157.0000	0.056	0	0	0
2012/02/02	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	6.55	Call	Bond Future	572.0000	576.0000	0.699	0	0	0
2012/02/02	R157 2012/02/02	6.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	6.00	Put	Bond Future	1,421.0000	1,418.0000	(0.211)	0	0	0
2012/02/02	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	7.05	Call	Bond Future	2,349.0000	2,353.0000	0.170	0	0	0
2012/02/02	R157 2012/02/02	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	6.25	Put	Bond Future	510.0000	507.0000	(0.588)	0	0	0

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2012/02/02	R157 2012/02/02	6.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	6.45	Put	Bond Future	16.0000	0.0000	(100.000)	0	0	0
2012/02/02	R157 2012/02/02	6.45	Call	Bond Future	229.0000	216.0000	(5.677)	0	0	0
2012/02/02	R157 2012/02/02	6.65	Call	Bond Future	930.0000	934.0000	0.430	0	0	0
2012/02/02	R157 2012/02/02	6.65	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/02/02	7.20	Call	Bond Future	2,876.0000	2,879.0000	0.104	0	0	0
2012/02/02	R157 2012/02/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/05/03			Bond Future	6.4550	6.4490	(0.093)	0.0000	0.0000	10,880
2012/02/02	R157 2012/05/03	8.25	Call	Bond Future	5,837.0000	5,857.0000	0.343	0	0	0
2012/02/02	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/02	R157 2012/05/03	8.30	Call	Bond Future	5,994.0000	6,014.0000	0.334	0	0	0
2012/02/02	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R157 2012/05/03	8.20	Call	Bond Future	5,680.0000	5,700.0000	0.352	0	0	0
2012/02/02	R157 2012/05/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/02	R157 2012/05/03	6.25	Put	Bond Future	1,141.0000	1,124.0000	(1.490)	0	0	0
2012/02/02	R157 2012/05/03	6.25	Call	Bond Future	451.0000	454.0000	0.665	0	0	1,500
2012/02/02	R157 2012/05/03	6.50	Call	Bond Future	833.0000	840.0000	0.840	0	0	0
2012/02/02	R157 2012/05/03	6.50	Put	Bond Future	682.0000	669.0000	(1.906)	0	0	1,500
2012/02/02	R157 2012/05/03	6.75	Call	Bond Future	1,360.0000	1,371.0000	0.809	0	0	0
2012/02/02	R157 2012/05/03	6.75	Put	Bond Future	375.0000	366.0000	(2.400)	0	0	1,500
2012/02/02	R157 2012/08/02			Bond Future	6.4830	6.4760	(0.108)	0.0000	0.0000	0
2012/02/02	R157 2012/08/02	8.00	Call	Bond Future	4,722.0000	4,741.0000	0.402	0	0	0
2012/02/02	R157 2012/08/02	8.00	Put	Bond Future	126.0000	123.0000	(2.381)	0	0	0
2012/02/02	R157 2012/08/02	8.05	Call	Bond Future	4,857.0000	4,876.0000	0.391	0	0	0
2012/02/02	R157 2012/08/02	8.05	Put	Bond Future	114.0000	111.0000	(2.632)	0	0	0
2012/02/02	R157 2012/08/02	7.95	Call	Bond Future	4,587.0000	4,606.0000	0.414	0	0	0
2012/02/02	R157 2012/08/02	7.95	Put	Bond Future	139.0000	136.0000	(2.158)	0	0	0
2012/02/02	R157 2012/11/01			Bond Future	6.5090	6.5040	(0.077)	0.0000	0.0000	0
2012/02/02	R157 2012/11/01	7.00	Call	Bond Future	2,286.0000	2,292.0000	0.262	0	0	0
2012/02/02	R157 2012/11/01	7.00	Put	Bond Future	894.0000	886.0000	(0.895)	0	0	0
2012/02/02	R157 2012/11/01	7.05	Call	Bond Future	2,381.0000	2,388.0000	0.294	0	0	0
2012/02/02	R157 2012/11/01	7.05	Put	Bond Future	848.0000	841.0000	(0.825)	0	0	0
2012/02/02	R157 2012/11/01	6.95	Call	Bond Future	2,193.0000	2,199.0000	0.274	0	0	0
2012/02/02	R157 2012/11/01	6.95	Put	Bond Future	942.0000	934.0000	(0.849)	0	0	0
2012/02/02	R157 2013/02/07			Bond Future	6.5030	6.5010	(0.031)	0.0000	0.0000	0

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2012/02/02	R157 2013/02/07	6.75	Call	Bond Future	1,902.0000	1,903.0000	0.053	0	0	0
2012/02/02	R157 2013/02/07	6.75	Put	Bond Future	1,265.0000	1,261.0000	(0.316)	0	0	0
2012/02/02	R157 2013/02/07	6.80	Call	Bond Future	1,979.0000	1,980.0000	0.051	0	0	0
2012/02/02	R157 2013/02/07	6.80	Put	Bond Future	1,214.0000	1,210.0000	(0.329)	0	0	0
2012/02/02	R157 2013/02/07	6.70	Call	Bond Future	1,827.0000	1,828.0000	0.055	0	0	0
2012/02/02	R157 2013/02/07	6.70	Put	Bond Future	1,319.0000	1,315.0000	(0.303)	0	0	0
2012/02/02	R186 2012/02/02			Bond Future	8.1210	8.0600	(0.751)	0.0000	0.0000	0
2012/02/02	R186 2012/02/02	9.00	Call	Bond Future	8,163.0000	8,761.0000	7.326	0	0	0
2012/02/02	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R186 2012/02/02	9.05	Call	Bond Future	8,603.0000	9,200.0000	6.939	0	0	0
2012/02/02	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R186 2012/02/02	8.95	Call	Bond Future	7,720.0000	8,318.0000	7.746	0	0	0
2012/02/02	R186 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R186 2012/02/02	7.75	Put	Bond Future	3,703.0000	3,105.0000	(16.149)	0	0	0
2012/02/02	R186 2012/02/02	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R186 2012/02/02	6.75	Put	Bond Future	14,530.0000	13,932.0000	(4.116)	0	0	0
2012/02/02	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R186 2012/02/02	8.00	Put	Bond Future	1,209.0000	592.0000	(51.034)	0	0	0
2012/02/02	R186 2012/02/02	8.00	Call	Bond Future	19.0000	0.0000	(100.000)	0	0	0
2012/02/02	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R186 2012/02/02	13.25	Call	Bond Future	38,012.0000	38,610.0000	1.573	0	0	0
2012/02/02	R186 2012/02/02	98.00	Call	Bond Future	109,786.0000	110,384.0000	0.545	0	0	0
2012/02/02	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R186 2012/05/03			Bond Future	8.1970	8.1230	(0.903)	0.0000	0.0000	26,982
2012/02/02	R186 2012/05/03	9.00	Call	Bond Future	7,970.0000	8,573.0000	7.566	0	0	0
2012/02/02	R186 2012/05/03	9.00	Put	Bond Future	619.0000	509.0000	(17.771)	0	0	0
2012/02/02	R186 2012/05/03	9.05	Call	Bond Future	8,343.0000	8,954.0000	7.324	0	0	0
2012/02/02	R186 2012/05/03	9.05	Put	Bond Future	556.0000	455.0000	(18.165)	0	0	0
2012/02/02	R186 2012/05/03	8.95	Call	Bond Future	7,601.0000	8,194.0000	7.802	0	0	0
2012/02/02	R186 2012/05/03	8.95	Put	Bond Future	688.0000	569.0000	(17.297)	0	0	0
2012/02/02	R186 2012/05/03	7.90	Put	Bond Future	4,525.0000	4,063.0000	(10.210)	0	0	0
2012/02/02	R186 2012/05/03	7.90	Call	Bond Future	1,630.0000	1,880.0000	15.337	0	0	2,250
2012/02/02	R186 2012/05/03	8.20	Put	Bond Future	2,844.0000	2,496.0000	(12.236)	0	0	0
2012/02/02	R186 2012/05/03	8.20	Call	Bond Future	2,873.0000	3,237.0000	12.670	0	0	750

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2012/02/02	R186 2012/05/03	8.50	Call	Bond Future	4,537.0000	5,009.0000	10.403	0	0	0
2012/02/02	R186 2012/05/03	8.50	Put	Bond Future	1,684.0000	1,443.0000	(14.311)	0	0	750
2012/02/02	R186 2012/05/03	8.85	Call	Bond Future	6,877.0000	7,447.0000	8.288	0	0	0
2012/02/02	R186 2012/05/03	8.85	Put	Bond Future	848.0000	706.0000	(16.745)	0	0	2,250
2012/02/02	R186 2012/08/02			Bond Future	8.2610	8.1850	(0.920)	0.0000	0.0000	0
2012/02/02	R186 2012/08/02	8.75	Call	Bond Future	7,634.0000	8,101.0000	6.117	0	0	0
2012/02/02	R186 2012/08/02	8.75	Put	Bond Future	3,156.0000	2,905.0000	(7.953)	0	0	0
2012/02/02	R186 2012/08/02	8.80	Call	Bond Future	7,925.0000	8,401.0000	6.006	0	0	0
2012/02/02	R186 2012/08/02	8.80	Put	Bond Future	3,003.0000	2,761.0000	(8.059)	0	0	0
2012/02/02	R186 2012/08/02	8.70	Call	Bond Future	7,349.0000	7,806.0000	6.219	0	0	0
2012/02/02	R186 2012/08/02	8.70	Put	Bond Future	3,318.0000	3,056.0000	(7.896)	0	0	0
2012/02/02	R186 2012/08/02	8.25	Put	Bond Future	5,095.0000	4,742.0000	(6.928)	0	0	0
2012/02/02	R186 2012/08/02	8.25	Call	Bond Future	4,991.0000	5,357.0000	7.333	0	0	8,750
2012/02/02	R186 2012/11/01			Bond Future	8.3240	8.2470	(0.925)	0.0000	0.0000	0
2012/02/02	R186 2012/11/01	8.75	Call	Bond Future	8,283.0000	8,724.0000	5.324	0	0	0
2012/02/02	R186 2012/11/01	8.75	Put	Bond Future	4,436.0000	4,162.0000	(6.177)	0	0	0
2012/02/02	R186 2012/11/01	8.80	Call	Bond Future	8,552.0000	9,000.0000	5.239	0	0	0
2012/02/02	R186 2012/11/01	8.80	Put	Bond Future	4,266.0000	3,999.0000	(6.259)	0	0	0
2012/02/02	R186 2012/11/01	8.70	Call	Bond Future	8,017.0000	8,450.0000	5.401	0	0	0
2012/02/02	R186 2012/11/01	8.70	Put	Bond Future	4,612.0000	4,330.0000	(6.114)	0	0	0
2012/02/02	R186 2013/02/07			Bond Future	8.3830	8.3040	(0.942)	0.0000	0.0000	0
2012/02/02	R186 2013/02/07	8.50	Call	Bond Future	7,642.0000	8,037.0000	5.169	0	0	0
2012/02/02	R186 2013/02/07	8.50	Put	Bond Future	6,587.0000	6,261.0000	(4.949)	0	0	0
2012/02/02	R186 2013/02/07	8.55	Call	Bond Future	7,883.0000	8,285.0000	5.100	0	0	0
2012/02/02	R186 2013/02/07	8.55	Put	Bond Future	6,381.0000	6,062.0000	(4.999)	0	0	0
2012/02/02	R186 2013/02/07	8.45	Call	Bond Future	7,412.0000	7,800.0000	5.235	0	0	0
2012/02/02	R186 2013/02/07	8.45	Put	Bond Future	6,806.0000	6,474.0000	(4.878)	0	0	0
2012/02/02	R189 2012/02/02			Bond Future	218.8651	218.9712	0.048	0.0000	0.0000	0
2012/02/02	R189 2012/02/02	218.00	Call	Bond Future	865.0000	971.0000	12.254	0	0	0
2012/02/02	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R189 2012/02/02	218.05	Call	Bond Future	815.0000	921.0000	13.006	0	0	0
2012/02/02	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R189 2012/02/02	217.95	Call	Bond Future	915.0000	1,021.0000	11.585	0	0	0
2012/02/02	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/02	R189 2012/05/03			Bond Future	215.6282	215.7353	0.050	0.0000	0.0000	0
2012/02/02	R189 2012/05/03	215.00	Call	Bond Future	628.0000	735.0000	17.038	0	0	0
2012/02/02	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R189 2012/05/03	215.05	Call	Bond Future	578.0000	685.0000	18.512	0	0	0
2012/02/02	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R189 2012/05/03	214.95	Call	Bond Future	678.0000	785.0000	15.782	0	0	0
2012/02/02	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R197 2012/02/02			Bond Future	248.8577	248.8568	0.000	0.0000	0.0000	0
2012/02/02	R197 2012/02/02	237.00	Call	Bond Future	11,858.0000	11,857.0000	(0.008)	0	0	0
2012/02/02	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R197 2012/02/02	237.05	Call	Bond Future	11,808.0000	11,807.0000	(0.008)	0	0	0
2012/02/02	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R197 2012/02/02	236.95	Call	Bond Future	11,908.0000	11,907.0000	(0.008)	0	0	0
2012/02/02	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R197 2012/05/03			Bond Future	252.3426	253.0356	0.275	0.0000	0.0000	1,005
2012/02/02	R197 2012/05/03	251.00	Call	Bond Future	1,343.0000	2,036.0000	51.601	0	0	0
2012/02/02	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R197 2012/05/03	251.05	Call	Bond Future	1,293.0000	1,986.0000	53.596	0	0	0
2012/02/02	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R197 2012/05/03	250.95	Call	Bond Future	1,393.0000	2,086.0000	49.749	0	0	0
2012/02/02	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R201 2012/02/02			Bond Future	5.9500	5.9600	0.168	0.0000	0.0000	0
2012/02/02	R201 2012/02/02	8.25	Call	Bond Future	6,036.0000	6,009.0000	(0.447)	0	0	0
2012/02/02	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R201 2012/02/02	8.30	Call	Bond Future	6,162.0000	6,135.0000	(0.438)	0	0	0
2012/02/02	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R201 2012/02/02	8.20	Call	Bond Future	5,909.0000	5,882.0000	(0.457)	0	0	0
2012/02/02	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R201 2012/05/03			Bond Future	5.9800	5.9960	0.268	0.0000	0.0000	968
2012/02/02	R201 2012/05/03	7.75	Call	Bond Future	4,300.0000	4,260.0000	(0.930)	0	0	0
2012/02/02	R201 2012/05/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/02	R201 2012/05/03	7.80	Call	Bond Future	4,418.0000	4,378.0000	(0.905)	0	0	0
2012/02/02	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/02	R201	2012/05/03	7.70	Call	Bond Future	4,181.0000	4,142.0000	(0.933)	0	0	0
2012/02/02	R201	2012/05/03	7.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/02	R201	2012/08/02			Bond Future	5.9620	5.9810	0.319	0.0000	0.0000	0
2012/02/02	R201	2012/08/02	7.50	Call	Bond Future	3,476.0000	3,435.0000	(1.180)	0	0	0
2012/02/02	R201	2012/08/02	7.50	Put	Bond Future	61.0000	63.0000	3.279	0	0	0
2012/02/02	R201	2012/08/02	7.55	Call	Bond Future	3,578.0000	3,536.0000	(1.174)	0	0	0
2012/02/02	R201	2012/08/02	7.55	Put	Bond Future	55.0000	56.0000	1.818	0	0	0
2012/02/02	R201	2012/08/02	7.45	Call	Bond Future	3,374.0000	3,333.0000	(1.215)	0	0	0
2012/02/02	R201	2012/08/02	7.45	Put	Bond Future	68.0000	70.0000	2.941	0	0	0
2012/02/02	R201	2012/11/01			Bond Future	5.9240	5.9480	0.405	0.0000	0.0000	0
2012/02/02	R201	2012/11/01	6.50	Call	Bond Future	1,655.0000	1,620.0000	(2.115)	0	0	0
2012/02/02	R201	2012/11/01	6.50	Put	Bond Future	489.0000	503.0000	2.863	0	0	0
2012/02/02	R201	2012/11/01	6.55	Call	Bond Future	1,727.0000	1,691.0000	(2.085)	0	0	0
2012/02/02	R201	2012/11/01	6.55	Put	Bond Future	460.0000	473.0000	2.826	0	0	0
2012/02/02	R201	2012/11/01	6.45	Call	Bond Future	1,585.0000	1,550.0000	(2.208)	0	0	0
2012/02/02	R201	2012/11/01	6.45	Put	Bond Future	519.0000	533.0000	2.697	0	0	0
2012/02/02	R201	2013/02/07			Bond Future	5.8170	5.8490	0.550	0.0000	0.0000	0
2012/02/02	R201	2013/02/07	6.25	Call	Bond Future	1,404.0000	1,367.0000	(2.635)	0	0	0
2012/02/02	R201	2013/02/07	6.25	Put	Bond Future	631.0000	651.0000	3.170	0	0	0
2012/02/02	R201	2013/02/07	6.30	Call	Bond Future	1,462.0000	1,424.0000	(2.599)	0	0	0
2012/02/02	R201	2013/02/07	6.30	Put	Bond Future	600.0000	620.0000	3.333	0	0	0
2012/02/02	R201	2013/02/07	6.20	Call	Bond Future	1,346.0000	1,310.0000	(2.675)	0	0	0
2012/02/02	R201	2013/02/07	6.20	Put	Bond Future	662.0000	683.0000	3.172	0	0	0
2012/02/02	R202	2012/02/02			Bond Future	186.3740	185.7840	(0.317)	0.0000	0.0000	0
2012/02/02	R202	2012/02/02	177.00	Call	Bond Future	9,374.0000	8,784.0000	(6.294)	0	0	0
2012/02/02	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R202	2012/02/02	177.05	Call	Bond Future	9,324.0000	8,734.0000	(6.328)	0	0	0
2012/02/02	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R202	2012/02/02	176.95	Call	Bond Future	9,424.0000	8,834.0000	(6.261)	0	0	0
2012/02/02	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R202	2012/05/03			Bond Future	188.9839	188.6839	(0.159)	0.0000	0.0000	37,020
2012/02/02	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R202	2012/05/03	190.00	Put	Bond Future	1,016.0000	1,316.0000	29.528	0	0	0
2012/02/02	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/02	R202 2012/05/03	190.05	Put	Bond Future	1,066.0000	1,366.0000	28.143	0	0	0
2012/02/02	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R202 2012/05/03	189.95	Put	Bond Future	966.0000	1,266.0000	31.056	0	0	0
2012/02/02	R203 2012/02/02			Bond Future	7.0810	7.0700	(0.155)	0.0000	0.0000	0
2012/02/02	R203 2012/02/02	8.75	Call	Bond Future	7,509.0000	7,561.0000	0.693	0	0	0
2012/02/02	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R203 2012/02/02	8.80	Call	Bond Future	7,724.0000	7,776.0000	0.673	0	0	0
2012/02/02	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R203 2012/02/02	8.70	Call	Bond Future	7,294.0000	7,346.0000	0.713	0	0	0
2012/02/02	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R203 2012/02/02	6.95	Put	Bond Future	622.0000	567.0000	(8.842)	0	0	0
2012/02/02	R203 2012/02/02	6.95	Call	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2012/02/02	R203 2012/02/02	7.20	Put	Bond Future	6.0000	0.0000	(100.000)	0	0	0
2012/02/02	R203 2012/02/02	7.20	Call	Bond Future	564.0000	610.0000	8.156	0	0	0
2012/02/02	R203 2012/02/02	7.35	Call	Bond Future	1,257.0000	1,309.0000	4.137	0	0	0
2012/02/02	R203 2012/02/02	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R203 2012/02/02	7.95	Call	Bond Future	3,995.0000	4,047.0000	1.302	0	0	0
2012/02/02	R203 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R203 2012/05/03			Bond Future	7.1620	7.1290	(0.461)	0.0000	0.0000	3,536
2012/02/02	R203 2012/05/03	8.75	Call	Bond Future	6,889.0000	7,036.0000	2.134	0	0	0
2012/02/02	R203 2012/05/03	8.75	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2012/02/02	R203 2012/05/03	8.80	Call	Bond Future	7,094.0000	7,240.0000	2.058	0	0	0
2012/02/02	R203 2012/05/03	8.80	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2012/02/02	R203 2012/05/03	8.70	Call	Bond Future	6,685.0000	6,831.0000	2.184	0	0	0
2012/02/02	R203 2012/05/03	8.70	Put	Bond Future	20.0000	17.0000	(15.000)	0	0	0
2012/02/02	R203 2012/05/03	7.00	Put	Bond Future	1,597.0000	1,504.0000	(5.823)	0	0	0
2012/02/02	R203 2012/05/03	7.00	Call	Bond Future	863.0000	919.0000	6.489	0	0	4,200
2012/02/02	R203 2012/05/03	7.15	Put	Bond Future	1,228.0000	1,148.0000	(6.515)	0	0	0
2012/02/02	R203 2012/05/03	7.15	Call	Bond Future	1,174.0000	1,243.0000	5.877	0	0	1,400
2012/02/02	R203 2012/05/03	7.45	Call	Bond Future	1,971.0000	2,066.0000	4.820	0	0	0
2012/02/02	R203 2012/05/03	7.45	Put	Bond Future	682.0000	627.0000	(8.065)	0	0	1,400
2012/02/02	R203 2012/05/03	7.80	Call	Bond Future	3,138.0000	3,257.0000	3.792	0	0	0
2012/02/02	R203 2012/05/03	7.80	Put	Bond Future	308.0000	278.0000	(9.740)	0	0	4,200
2012/02/02	R203 2012/08/02			Bond Future	7.2210	7.1860	(0.485)	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
2012/02/02	R203 2012/08/02	8.50	Call	Bond Future	5,792.0000	5,917.0000	2.158	0	0	0
2012/02/02	R203 2012/08/02	8.50	Put	Bond Future	441.0000	415.0000	(5.896)	0	0	0
2012/02/02	R203 2012/08/02	8.55	Call	Bond Future	5,962.0000	6,089.0000	2.130	0	0	0
2012/02/02	R203 2012/08/02	8.55	Put	Bond Future	409.0000	385.0000	(5.868)	0	0	0
2012/02/02	R203 2012/08/02	8.45	Call	Bond Future	5,623.0000	5,747.0000	2.205	0	0	0
2012/02/02	R203 2012/08/02	8.45	Put	Bond Future	475.0000	448.0000	(5.684)	0	0	0
2012/02/02	R203 2012/11/01			Bond Future	7.2820	7.2470	(0.481)	0.0000	0.0000	0
2012/02/02	R203 2012/11/01	7.75	Call	Bond Future	3,578.0000	3,665.0000	2.432	0	0	0
2012/02/02	R203 2012/11/01	7.75	Put	Bond Future	1,668.0000	1,611.0000	(3.417)	0	0	0
2012/02/02	R203 2012/11/01	7.80	Call	Bond Future	3,707.0000	3,797.0000	2.428	0	0	0
2012/02/02	R203 2012/11/01	7.80	Put	Bond Future	1,596.0000	1,541.0000	(3.446)	0	0	0
2012/02/02	R203 2012/11/01	7.70	Call	Bond Future	3,449.0000	3,535.0000	2.493	0	0	0
2012/02/02	R203 2012/11/01	7.70	Put	Bond Future	1,741.0000	1,683.0000	(3.331)	0	0	0
2012/02/02	R203 2013/02/07			Bond Future	7.3350	7.2990	(0.491)	0.0000	0.0000	0
2012/02/02	R203 2013/02/07	6.50	Call	Bond Future	1,336.0000	1,378.0000	3.144	0	0	0
2012/02/02	R203 2013/02/07	6.50	Put	Bond Future	4,672.0000	4,573.0000	(2.119)	0	0	0
2012/02/02	R203 2013/02/07	6.55	Call	Bond Future	1,402.0000	1,446.0000	3.138	0	0	0
2012/02/02	R203 2013/02/07	6.55	Put	Bond Future	4,535.0000	4,438.0000	(2.139)	0	0	0
2012/02/02	R203 2013/02/07	6.45	Call	Bond Future	1,276.0000	1,317.0000	3.213	0	0	0
2012/02/02	R203 2013/02/07	6.45	Put	Bond Future	4,816.0000	4,716.0000	(2.076)	0	0	0
2012/02/02	R204 2012/02/02			Bond Future	7.3910	7.3600	(0.419)	0.0000	0.0000	0
2012/02/02	R204 2012/02/02	9.00	Call	Bond Future	8,279.0000	8,448.0000	2.041	0	0	0
2012/02/02	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R204 2012/02/02	9.05	Call	Bond Future	8,523.0000	8,691.0000	1.971	0	0	0
2012/02/02	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R204 2012/02/02	8.95	Call	Bond Future	8,035.0000	8,203.0000	2.091	0	0	0
2012/02/02	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R204 2012/02/02	7.25	Put	Bond Future	771.0000	600.0000	(22.179)	0	0	0
2012/02/02	R204 2012/02/02	7.25	Call	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2012/02/02	R204 2012/02/02	8.00	Call	Bond Future	3,236.0000	3,404.0000	5.192	0	0	0
2012/02/02	R204 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R204 2012/02/02	7.50	Call	Bond Future	599.0000	757.0000	26.377	0	0	0
2012/02/02	R204 2012/02/02	7.50	Put	Bond Future	10.0000	0.0000	(100.000)	0	0	0
2012/02/02	R204 2012/05/03			Bond Future	7.4740	7.4260	(0.642)	0.0000	0.0000	3,126

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2012/02/02	R204 2012/05/03	8.75	Call	Bond Future	6,491.0000	6,731.0000	3.697	0	0	0
2012/02/02	R204 2012/05/03	8.75	Put	Bond Future	71.0000	60.0000	(15.493)	0	0	0
2012/02/02	R204 2012/05/03	8.80	Call	Bond Future	6,722.0000	6,963.0000	3.585	0	0	0
2012/02/02	R204 2012/05/03	8.80	Put	Bond Future	61.0000	51.0000	(16.393)	0	0	0
2012/02/02	R204 2012/05/03	8.70	Call	Bond Future	6,261.0000	6,499.0000	3.801	0	0	0
2012/02/02	R204 2012/05/03	8.70	Put	Bond Future	83.0000	70.0000	(15.663)	0	0	0
2012/02/02	R204 2012/05/03	7.00	Put	Bond Future	3,025.0000	2,832.0000	(6.380)	0	0	0
2012/02/02	R204 2012/05/03	7.00	Call	Bond Future	506.0000	564.0000	11.462	0	0	550
2012/02/02	R204 2012/05/03	7.75	Call	Bond Future	2,294.0000	2,456.0000	7.062	0	0	0
2012/02/02	R204 2012/05/03	7.75	Put	Bond Future	861.0000	772.0000	(10.337)	0	0	550
2012/02/02	R204 2012/08/02			Bond Future	7.5410	7.4910	(0.663)	0.0000	0.0000	0
2012/02/02	R204 2012/08/02	8.50	Call	Bond Future	5,594.0000	5,787.0000	3.450	0	0	0
2012/02/02	R204 2012/08/02	8.50	Put	Bond Future	882.0000	822.0000	(6.803)	0	0	0
2012/02/02	R204 2012/08/02	8.55	Call	Bond Future	5,776.0000	5,971.0000	3.376	0	0	0
2012/02/02	R204 2012/08/02	8.55	Put	Bond Future	826.0000	768.0000	(7.022)	0	0	0
2012/02/02	R204 2012/08/02	8.45	Call	Bond Future	5,409.0000	5,599.0000	3.513	0	0	0
2012/02/02	R204 2012/08/02	8.45	Put	Bond Future	936.0000	873.0000	(6.731)	0	0	0
2012/02/02	R204 2012/11/01			Bond Future	7.6080	7.5560	(0.683)	0.0000	0.0000	0
2012/02/02	R204 2012/11/01	8.00	Call	Bond Future	4,071.0000	4,223.0000	3.734	0	0	0
2012/02/02	R204 2012/11/01	8.00	Put	Bond Future	2,180.0000	2,077.0000	(4.725)	0	0	0
2012/02/02	R204 2012/11/01	8.05	Call	Bond Future	4,219.0000	4,374.0000	3.674	0	0	0
2012/02/02	R204 2012/11/01	8.05	Put	Bond Future	2,090.0000	1,990.0000	(4.785)	0	0	0
2012/02/02	R204 2012/11/01	7.95	Call	Bond Future	3,925.0000	4,074.0000	3.796	0	0	0
2012/02/02	R204 2012/11/01	7.95	Put	Bond Future	2,272.0000	2,167.0000	(4.621)	0	0	0
2012/02/02	R204 2013/02/07			Bond Future	7.6660	7.6120	(0.704)	0.0000	0.0000	0
2012/02/02	R204 2013/02/07	8.00	Call	Bond Future	4,263.0000	4,409.0000	3.425	0	0	0
2012/02/02	R204 2013/02/07	8.00	Put	Bond Future	2,710.0000	2,602.0000	(3.985)	0	0	0
2012/02/02	R204 2013/02/07	8.05	Call	Bond Future	4,400.0000	4,549.0000	3.386	0	0	0
2012/02/02	R204 2013/02/07	8.05	Put	Bond Future	2,617.0000	2,513.0000	(3.974)	0	0	0
2012/02/02	R204 2013/02/07	7.95	Call	Bond Future	4,128.0000	4,272.0000	3.488	0	0	0
2012/02/02	R204 2013/02/07	7.95	Put	Bond Future	2,806.0000	2,696.0000	(3.920)	0	0	0
2012/02/02	R206 2012/02/02			Bond Future	5.8300	5.8600	0.515	0.0000	0.0000	0
2012/02/02	R206 2012/02/02	8.00	Call	Bond Future	3,900.0000	3,845.0000	(1.410)	0	0	0
2012/02/02	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/02	R206 2012/02/02	8.05	Call	Bond Future	3,988.0000	3,933.0000	(1.379)	0	0	0
2012/02/02	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R206 2012/02/02	7.95	Call	Bond Future	3,813.0000	3,757.0000	(1.469)	0	0	0
2012/02/02	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R206 2012/05/03			Bond Future	5.8600	5.8890	0.495	0.0000	0.0000	300
2012/02/02	R206 2012/05/03	7.50	Call	Bond Future	2,602.0000	2,555.0000	(1.806)	0	0	0
2012/02/02	R206 2012/05/03	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/02	R206 2012/05/03	7.55	Call	Bond Future	2,680.0000	2,633.0000	(1.754)	0	0	0
2012/02/02	R206 2012/05/03	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/02	R206 2012/05/03	7.45	Call	Bond Future	2,524.0000	2,477.0000	(1.862)	0	0	0
2012/02/02	R206 2012/05/03	7.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/02	R206 2012/08/02			Bond Future	5.8130	5.8480	0.602	0.0000	0.0000	0
2012/02/02	R206 2012/08/02	7.25	Call	Bond Future	1,996.0000	1,950.0000	(2.305)	0	0	0
2012/02/02	R206 2012/08/02	7.25	Put	Bond Future	35.0000	38.0000	8.571	0	0	0
2012/02/02	R206 2012/08/02	7.30	Call	Bond Future	2,059.0000	2,013.0000	(2.234)	0	0	0
2012/02/02	R206 2012/08/02	7.30	Put	Bond Future	31.0000	34.0000	9.677	0	0	0
2012/02/02	R206 2012/08/02	7.20	Call	Bond Future	1,933.0000	1,888.0000	(2.328)	0	0	0
2012/02/02	R206 2012/08/02	7.20	Put	Bond Future	40.0000	43.0000	7.500	0	0	0
2012/02/02	R206 2012/11/01			Bond Future	5.7090	5.7560	0.823	0.0000	0.0000	0
2012/02/02	R206 2012/11/01	6.00	Call	Bond Future	682.0000	649.0000	(4.839)	0	0	0
2012/02/02	R206 2012/11/01	6.00	Put	Bond Future	347.0000	368.0000	6.052	0	0	0
2012/02/02	R206 2012/11/01	6.05	Call	Bond Future	719.0000	684.0000	(4.868)	0	0	0
2012/02/02	R206 2012/11/01	6.05	Put	Bond Future	327.0000	346.0000	5.810	0	0	0
2012/02/02	R206 2012/11/01	5.95	Call	Bond Future	647.0000	614.0000	(5.100)	0	0	0
2012/02/02	R206 2012/11/01	5.95	Put	Bond Future	369.0000	391.0000	5.962	0	0	0
2012/02/02	R206 2013/02/07			Bond Future	5.4320	5.5000	1.252	0.0000	0.0000	0
2012/02/02	R206 2013/02/07	6.00	Call	Bond Future	753.0000	711.0000	(5.578)	0	0	0
2012/02/02	R206 2013/02/07	6.00	Put	Bond Future	243.0000	262.0000	7.819	0	0	0
2012/02/02	R206 2013/02/07	6.05	Call	Bond Future	785.0000	742.0000	(5.478)	0	0	0
2012/02/02	R206 2013/02/07	6.05	Put	Bond Future	230.0000	248.0000	7.826	0	0	0
2012/02/02	R206 2013/02/07	5.95	Call	Bond Future	722.0000	681.0000	(5.679)	0	0	0
2012/02/02	R206 2013/02/07	5.95	Put	Bond Future	256.0000	277.0000	8.203	0	0	0
2012/02/02	R207 2012/02/02			Bond Future	7.6260	7.5900	(0.472)	0.0000	0.0000	0
2012/02/02	R207 2012/02/02	9.00	Call	Bond Future	7,569.0000	7,778.0000	2.761	0	0	0

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2012/02/02	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R207 2012/02/02	9.05	Call	Bond Future	7,830.0000	8,039.0000	2.669	0	0	0
2012/02/02	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R207 2012/02/02	8.95	Call	Bond Future	7,307.0000	7,516.0000	2.860	0	0	0
2012/02/02	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R207 2012/02/02	7.35	Put	Bond Future	1,615.0000	1,406.0000	(12.941)	0	0	0
2012/02/02	R207 2012/02/02	7.35	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R207 2012/02/02	7.65	Put	Bond Future	92.0000	0.0000	(100.000)	0	0	0
2012/02/02	R207 2012/02/02	7.65	Call	Bond Future	231.0000	348.0000	50.649	0	0	0
2012/02/02	R207 2012/02/02	7.85	Call	Bond Future	1,287.0000	1,496.0000	16.239	0	0	0
2012/02/02	R207 2012/02/02	7.85	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R207 2012/02/02	8.50	Call	Bond Future	4,903.0000	5,112.0000	4.263	0	0	0
2012/02/02	R207 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R207 2012/05/03			Bond Future	7.7110	7.6630	(0.622)	0.0000	0.0000	24,935
2012/02/02	R207 2012/05/03	8.75	Call	Bond Future	5,809.0000	6,054.0000	4.218	0	0	0
2012/02/02	R207 2012/05/03	8.75	Put	Bond Future	176.0000	150.0000	(14.773)	0	0	0
2012/02/02	R207 2012/05/03	8.80	Call	Bond Future	6,046.0000	6,294.0000	4.102	0	0	0
2012/02/02	R207 2012/05/03	8.80	Put	Bond Future	152.0000	130.0000	(14.474)	0	0	0
2012/02/02	R207 2012/05/03	8.70	Call	Bond Future	5,570.0000	5,812.0000	4.345	0	0	0
2012/02/02	R207 2012/05/03	8.70	Put	Bond Future	198.0000	170.0000	(14.141)	0	0	0
2012/02/02	R207 2012/05/03	7.45	Put	Bond Future	2,433.0000	2,257.0000	(7.234)	0	0	0
2012/02/02	R207 2012/05/03	7.45	Call	Bond Future	951.0000	1,045.0000	9.884	0	0	2,400
2012/02/02	R207 2012/05/03	7.65	Put	Bond Future	1,770.0000	1,622.0000	(8.362)	0	0	0
2012/02/02	R207 2012/05/03	7.65	Call	Bond Future	1,426.0000	1,549.0000	8.626	0	0	800
2012/02/02	R207 2012/05/03	8.00	Call	Bond Future	2,547.0000	2,722.0000	6.871	0	0	0
2012/02/02	R207 2012/05/03	8.00	Put	Bond Future	938.0000	842.0000	(10.235)	0	0	800
2012/02/02	R207 2012/05/03	8.30	Call	Bond Future	3,749.0000	3,959.0000	5.601	0	0	0
2012/02/02	R207 2012/05/03	8.30	Put	Bond Future	504.0000	444.0000	(11.905)	0	0	2,400
2012/02/02	R207 2012/08/02			Bond Future	7.7810	7.7320	(0.630)	0.0000	0.0000	0
2012/02/02	R207 2012/08/02	8.75	Call	Bond Future	6,120.0000	6,323.0000	3.317	0	0	0
2012/02/02	R207 2012/08/02	8.75	Put	Bond Future	999.0000	934.0000	(6.507)	0	0	0
2012/02/02	R207 2012/08/02	8.80	Call	Bond Future	6,313.0000	6,519.0000	3.263	0	0	0
2012/02/02	R207 2012/08/02	8.80	Put	Bond Future	937.0000	875.0000	(6.617)	0	0	0
2012/02/02	R207 2012/08/02	8.70	Call	Bond Future	5,924.0000	6,124.0000	3.376	0	0	0
2012/02/02	R207 2012/08/02	8.70	Put	Bond Future	1,059.0000	991.0000	(6.421)	0	0	0

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2012/02/02	R207 2012/11/01			Bond Future	7.8480	7.7960	(0.663)	0.0000	0.0000	0
2012/02/02	R207 2012/11/01	8.25	Call	Bond Future	4,544.0000	4,709.0000	3.631	0	0	0
2012/02/02	R207 2012/11/01	8.25	Put	Bond Future	2,439.0000	2,327.0000	(4.592)	0	0	0
2012/02/02	R207 2012/11/01	8.30	Call	Bond Future	4,703.0000	4,872.0000	3.593	0	0	0
2012/02/02	R207 2012/11/01	8.30	Put	Bond Future	2,340.0000	2,232.0000	(4.615)	0	0	0
2012/02/02	R207 2012/11/01	8.20	Call	Bond Future	4,386.0000	4,549.0000	3.716	0	0	0
2012/02/02	R207 2012/11/01	8.20	Put	Bond Future	2,540.0000	2,426.0000	(4.488)	0	0	0
2012/02/02	R207 2013/02/07			Bond Future	7.9090	7.8560	(0.670)	0.0000	0.0000	0
2012/02/02	R207 2013/02/07	8.25	Call	Bond Future	4,791.0000	4,948.0000	3.277	0	0	0
2012/02/02	R207 2013/02/07	8.25	Put	Bond Future	3,057.0000	2,942.0000	(3.762)	0	0	0
2012/02/02	R207 2013/02/07	8.30	Call	Bond Future	4,940.0000	5,100.0000	3.239	0	0	0
2012/02/02	R207 2013/02/07	8.30	Put	Bond Future	2,956.0000	2,843.0000	(3.823)	0	0	0
2012/02/02	R207 2013/02/07	8.20	Call	Bond Future	4,643.0000	4,798.0000	3.338	0	0	0
2012/02/02	R207 2013/02/07	8.20	Put	Bond Future	3,161.0000	3,043.0000	(3.733)	0	0	0
2012/02/02	R208 2012/02/02			Bond Future	7.6810	7.6500	(0.404)	0.0000	0.0000	0
2012/02/02	R208 2012/02/02	9.00	Call	Bond Future	7,789.0000	7,982.0000	2.478	0	0	0
2012/02/02	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R208 2012/02/02	9.05	Call	Bond Future	8,068.0000	8,261.0000	2.392	0	0	0
2012/02/02	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R208 2012/02/02	8.95	Call	Bond Future	7,509.0000	7,702.0000	2.570	0	0	0
2012/02/02	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R208 2012/02/02	7.45	Put	Bond Future	1,454.0000	1,261.0000	(13.274)	0	0	0
2012/02/02	R208 2012/02/02	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R208 2012/02/02	7.70	Put	Bond Future	102.0000	0.0000	(100.000)	0	0	0
2012/02/02	R208 2012/02/02	7.70	Call	Bond Future	220.0000	312.0000	41.818	0	0	0
2012/02/02	R208 2012/02/02	7.90	Call	Bond Future	1,353.0000	1,547.0000	14.339	0	0	0
2012/02/02	R208 2012/02/02	7.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R208 2012/02/02	8.55	Call	Bond Future	5,227.0000	5,421.0000	3.711	0	0	0
2012/02/02	R208 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R208 2012/05/03			Bond Future	7.7570	7.7100	(0.606)	0.0000	0.0000	9,269
2012/02/02	R208 2012/05/03	9.00	Call	Bond Future	7,297.0000	7,567.0000	3.700	0	0	0
2012/02/02	R208 2012/05/03	9.00	Put	Bond Future	105.0000	88.0000	(16.190)	0	0	0
2012/02/02	R208 2012/05/03	9.05	Call	Bond Future	7,557.0000	7,829.0000	3.599	0	0	0
2012/02/02	R208 2012/05/03	9.05	Put	Bond Future	90.0000	76.0000	(15.556)	0	0	0

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2012/02/02	R208 2012/05/03	8.95	Call	Bond Future	7,039.0000	7,307.0000	3.807	0	0	0
2012/02/02	R208 2012/05/03	8.95	Put	Bond Future	122.0000	104.0000	(14.754)	0	0	0
2012/02/02	R208 2012/05/03	7.50	Put	Bond Future	2,620.0000	2,434.0000	(7.099)	0	0	0
2012/02/02	R208 2012/05/03	7.50	Call	Bond Future	1,040.0000	1,140.0000	9.615	0	0	3,000
2012/02/02	R208 2012/05/03	7.70	Put	Bond Future	1,904.0000	1,748.0000	(8.193)	0	0	0
2012/02/02	R208 2012/05/03	7.70	Call	Bond Future	1,556.0000	1,687.0000	8.419	0	0	1,000
2012/02/02	R208 2012/05/03	8.05	Call	Bond Future	2,772.0000	2,958.0000	6.710	0	0	0
2012/02/02	R208 2012/05/03	8.05	Put	Bond Future	1,011.0000	910.0000	(9.990)	0	0	1,000
2012/02/02	R208 2012/05/03	8.35	Call	Bond Future	4,067.0000	4,290.0000	5.483	0	0	0
2012/02/02	R208 2012/05/03	8.35	Put	Bond Future	545.0000	482.0000	(11.560)	0	0	3,000
2012/02/02	R208 2012/08/02			Bond Future	7.8200	7.7710	(0.627)	0.0000	0.0000	0
2012/02/02	R208 2012/08/02	8.75	Call	Bond Future	6,433.0000	6,652.0000	3.404	0	0	0
2012/02/02	R208 2012/08/02	8.75	Put	Bond Future	1,108.0000	1,035.0000	(6.588)	0	0	0
2012/02/02	R208 2012/08/02	8.80	Call	Bond Future	6,646.0000	6,868.0000	3.340	0	0	0
2012/02/02	R208 2012/08/02	8.80	Put	Bond Future	1,046.0000	976.0000	(6.692)	0	0	0
2012/02/02	R208 2012/08/02	8.70	Call	Bond Future	6,222.0000	6,438.0000	3.472	0	0	0
2012/02/02	R208 2012/08/02	8.70	Put	Bond Future	1,173.0000	1,098.0000	(6.394)	0	0	0
2012/02/02	R208 2012/11/01			Bond Future	7.8830	7.8320	(0.647)	0.0000	0.0000	0
2012/02/02	R208 2012/11/01	8.25	Call	Bond Future	4,835.0000	5,011.0000	3.640	0	0	0
2012/02/02	R208 2012/11/01	8.25	Put	Bond Future	2,738.0000	2,618.0000	(4.383)	0	0	0
2012/02/02	R208 2012/11/01	8.30	Call	Bond Future	5,006.0000	5,185.0000	3.576	0	0	0
2012/02/02	R208 2012/11/01	8.30	Put	Bond Future	2,628.0000	2,511.0000	(4.452)	0	0	0
2012/02/02	R208 2012/11/01	8.20	Call	Bond Future	4,666.0000	4,838.0000	3.686	0	0	0
2012/02/02	R208 2012/11/01	8.20	Put	Bond Future	2,851.0000	2,727.0000	(4.349)	0	0	0
2012/02/02	R208 2013/02/07			Bond Future	7.9400	7.8880	(0.655)	0.0000	0.0000	0
2012/02/02	R208 2013/02/07	8.00	Call	Bond Future	4,383.0000	4,536.0000	3.491	0	0	0
2012/02/02	R208 2013/02/07	8.00	Put	Bond Future	4,045.0000	3,904.0000	(3.486)	0	0	0
2012/02/02	R208 2013/02/07	8.05	Call	Bond Future	4,534.0000	4,690.0000	3.441	0	0	0
2012/02/02	R208 2013/02/07	8.05	Put	Bond Future	3,916.0000	3,777.0000	(3.550)	0	0	0
2012/02/02	R208 2013/02/07	7.95	Call	Bond Future	4,239.0000	4,390.0000	3.562	0	0	0
2012/02/02	R208 2013/02/07	7.95	Put	Bond Future	4,183.0000	4,039.0000	(3.443)	0	0	0
2012/02/02	R209 2012/02/02			Bond Future	8.5710	8.5050	(0.770)	0.0000	0.0000	0
2012/02/02	R209 2012/02/02	9.00	Call	Bond Future	3,399.0000	3,944.0000	16.034	0	0	0
2012/02/02	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/02	R209 2012/02/02	9.05	Call	Bond Future	3,779.0000	4,324.0000	14.422	0	0	0
2012/02/02	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R209 2012/02/02	8.95	Call	Bond Future	3,015.0000	3,560.0000	18.076	0	0	0
2012/02/02	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R209 2012/05/03			Bond Future	8.6380	8.5650	(0.845)	0.0000	0.0000	2,042
2012/02/02	R209 2012/05/03	9.00	Call	Bond Future	4,218.0000	4,625.0000	9.649	0	0	0
2012/02/02	R209 2012/05/03	9.00	Put	Bond Future	1,371.0000	1,183.0000	(13.713)	0	0	0
2012/02/02	R209 2012/05/03	9.05	Call	Bond Future	4,480.0000	4,899.0000	9.353	0	0	0
2012/02/02	R209 2012/05/03	9.05	Put	Bond Future	1,253.0000	1,077.0000	(14.046)	0	0	0
2012/02/02	R209 2012/05/03	8.95	Call	Bond Future	3,963.0000	4,357.0000	9.942	0	0	0
2012/02/02	R209 2012/05/03	8.95	Put	Bond Future	1,499.0000	1,298.0000	(13.409)	0	0	0
2012/02/02	R209 2012/08/02			Bond Future	8.6960	8.6220	(0.851)	0.0000	0.0000	0
2012/02/02	R209 2012/08/02	9.25	Call	Bond Future	6,929.0000	7,325.0000	5.715	0	0	0
2012/02/02	R209 2012/08/02	9.25	Put	Bond Future	2,688.0000	2,487.0000	(7.478)	0	0	0
2012/02/02	R209 2012/08/02	9.30	Call	Bond Future	7,167.0000	7,571.0000	5.637	0	0	0
2012/02/02	R209 2012/08/02	9.30	Put	Bond Future	2,562.0000	2,369.0000	(7.533)	0	0	0
2012/02/02	R209 2012/08/02	9.20	Call	Bond Future	6,693.0000	7,082.0000	5.812	0	0	0
2012/02/02	R209 2012/08/02	9.20	Put	Bond Future	2,819.0000	2,611.0000	(7.379)	0	0	0
2012/02/02	R209 2012/11/01			Bond Future	8.7540	8.6780	(0.868)	0.0000	0.0000	0
2012/02/02	R209 2012/11/01	9.00	Call	Bond Future	6,561.0000	6,914.0000	5.380	0	0	0
2012/02/02	R209 2012/11/01	9.00	Put	Bond Future	4,651.0000	4,398.0000	(5.440)	0	0	0
2012/02/02	R209 2012/11/01	9.05	Call	Bond Future	6,772.0000	7,131.0000	5.301	0	0	0
2012/02/02	R209 2012/11/01	9.05	Put	Bond Future	4,484.0000	4,237.0000	(5.508)	0	0	0
2012/02/02	R209 2012/11/01	8.95	Call	Bond Future	6,352.0000	6,699.0000	5.463	0	0	0
2012/02/02	R209 2012/11/01	8.95	Put	Bond Future	4,824.0000	4,565.0000	(5.369)	0	0	0
2012/02/02	R209 2013/02/07			Bond Future	8.8090	8.7320	(0.874)	0.0000	0.0000	0
2012/02/02	R209 2013/02/07	9.00	Call	Bond Future	7,222.0000	7,569.0000	4.805	0	0	0
2012/02/02	R209 2013/02/07	9.00	Put	Bond Future	5,749.0000	5,489.0000	(4.523)	0	0	0
2012/02/02	R209 2013/02/07	9.05	Call	Bond Future	7,426.0000	7,778.0000	4.740	0	0	0
2012/02/02	R209 2013/02/07	9.05	Put	Bond Future	5,575.0000	5,319.0000	(4.592)	0	0	0
2012/02/02	R209 2013/02/07	8.95	Call	Bond Future	7,020.0000	7,361.0000	4.858	0	0	0
2012/02/02	R209 2013/02/07	8.95	Put	Bond Future	5,928.0000	5,662.0000	(4.487)	0	0	0
2012/02/02	R210 2012/02/02			Bond Future	139.5201	139.3380	(0.130)	0.0000	0.0000	0
2012/02/02	R210 2012/02/02	131.00	Call	Bond Future	8,520.0000	8,338.0000	(2.136)	0	0	0

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2012/02/02	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R210 2012/02/02	131.05	Call	Bond Future	8,470.0000	8,288.0000	(2.149)	0	0	0
2012/02/02	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R210 2012/02/02	130.95	Call	Bond Future	8,570.0000	8,388.0000	(2.124)	0	0	0
2012/02/02	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R210 2012/05/03			Bond Future	139.7178	139.5329	(0.132)	0.0000	0.0000	795
2012/02/02	R210 2012/05/03	139.00	Call	Bond Future	718.0000	533.0000	(25.766)	0	0	0
2012/02/02	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R210 2012/05/03	139.05	Call	Bond Future	668.0000	483.0000	(27.695)	0	0	0
2012/02/02	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R210 2012/05/03	138.95	Call	Bond Future	768.0000	583.0000	(24.089)	0	0	0
2012/02/02	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R211 2012/02/02			Bond Future	116.6369	116.5229	(0.098)	0.0000	0.0000	0
2012/02/02	R211 2012/02/02	110.50	Call	Bond Future	6,137.0000	6,023.0000	(1.858)	0	0	0
2012/02/02	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R211 2012/02/02	110.55	Call	Bond Future	6,087.0000	5,973.0000	(1.873)	0	0	0
2012/02/02	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R211 2012/02/02	110.45	Call	Bond Future	6,187.0000	6,073.0000	(1.843)	0	0	0
2012/02/02	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R211 2012/05/03			Bond Future	118.2702	118.2099	(0.051)	0.0000	0.0000	480
2012/02/02	R211 2012/05/03	118.20	Call	Bond Future	70.0000	10.0000	(85.714)	0	0	0
2012/02/02	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R211 2012/05/03	118.25	Call	Bond Future	20.0000	0.0000	(100.000)	0	0	0
2012/02/02	R211 2012/05/03	118.25	Put	Bond Future	0.0000	40.0000	100.000	0	0	0
2012/02/02	R211 2012/05/03	118.15	Call	Bond Future	120.0000	60.0000	(50.000)	0	0	0
2012/02/02	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R212 2012/02/02			Bond Future	114.5798	114.5791	(0.001)	0.0000	0.0000	0
2012/02/02	R212 2012/02/02	108.50	Call	Bond Future	6,080.0000	6,079.0000	(0.016)	0	0	0
2012/02/02	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R212 2012/02/02	108.55	Call	Bond Future	6,030.0000	6,029.0000	(0.017)	0	0	0
2012/02/02	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R212 2012/02/02	108.45	Call	Bond Future	6,130.0000	6,129.0000	(0.016)	0	0	0
2012/02/02	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/02	R212 2012/05/03			Bond Future	116.1843	116.1833	(0.001)	0.0000	0.0000	2,827
2012/02/02	R212 2012/05/03	115.30	Call	Bond Future	884.0000	883.0000	(0.113)	0	0	0
2012/02/02	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R212 2012/05/03	115.35	Call	Bond Future	834.0000	833.0000	(0.120)	0	0	0
2012/02/02	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R212 2012/05/03	115.25	Call	Bond Future	934.0000	933.0000	(0.107)	0	0	0
2012/02/02	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R213 2012/02/02			Bond Future	8.5360	8.4700	(0.773)	0.0000	0.0000	0
2012/02/02	R213 2012/02/02	9.00	Call	Bond Future	3,736.0000	4,288.0000	14.775	0	0	0
2012/02/02	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R213 2012/02/02	9.05	Call	Bond Future	4,124.0000	4,676.0000	13.385	0	0	0
2012/02/02	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R213 2012/02/02	8.95	Call	Bond Future	3,345.0000	3,897.0000	16.502	0	0	0
2012/02/02	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/02	R213 2012/05/03			Bond Future	8.6080	8.5400	(0.790)	0.0000	0.0000	92
2012/02/02	R213 2012/05/03	9.25	Call	Bond Future	5,849.0000	6,290.0000	7.540	0	0	0
2012/02/02	R213 2012/05/03	9.25	Put	Bond Future	816.0000	696.0000	(14.706)	0	0	0
2012/02/02	R213 2012/05/03	9.30	Call	Bond Future	6,145.0000	6,595.0000	7.323	0	0	0
2012/02/02	R213 2012/05/03	9.30	Put	Bond Future	739.0000	628.0000	(15.020)	0	0	0
2012/02/02	R213 2012/05/03	9.20	Call	Bond Future	5,556.0000	5,987.0000	7.757	0	0	0
2012/02/02	R213 2012/05/03	9.20	Put	Bond Future	899.0000	769.0000	(14.461)	0	0	0
2012/02/02	R213 2012/08/02			Bond Future	8.6690	8.6000	(0.796)	0.0000	0.0000	0
2012/02/02	R213 2012/08/02	9.25	Call	Bond Future	7,155.0000	7,529.0000	5.227	0	0	0
2012/02/02	R213 2012/08/02	9.25	Put	Bond Future	2,638.0000	2,451.0000	(7.089)	0	0	0
2012/02/02	R213 2012/08/02	9.30	Call	Bond Future	7,402.0000	7,783.0000	5.147	0	0	0
2012/02/02	R213 2012/08/02	9.30	Put	Bond Future	2,514.0000	2,333.0000	(7.200)	0	0	0
2012/02/02	R213 2012/08/02	9.20	Call	Bond Future	6,910.0000	7,278.0000	5.326	0	0	0
2012/02/02	R213 2012/08/02	9.20	Put	Bond Future	2,768.0000	2,574.0000	(7.009)	0	0	0
2012/02/02	R213 2012/11/01			Bond Future	8.7330	8.6620	(0.813)	0.0000	0.0000	0
2012/02/02	R213 2012/11/01	9.00	Call	Bond Future	6,712.0000	7,044.0000	4.946	0	0	0
2012/02/02	R213 2012/11/01	9.00	Put	Bond Future	4,618.0000	4,380.0000	(5.154)	0	0	0
2012/02/02	R213 2012/11/01	9.05	Call	Bond Future	6,930.0000	7,267.0000	4.863	0	0	0
2012/02/02	R213 2012/11/01	9.05	Put	Bond Future	4,453.0000	4,219.0000	(5.255)	0	0	0
2012/02/02	R213 2012/11/01	8.95	Call	Bond Future	6,498.0000	6,824.0000	5.017	0	0	0

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2012/02/02	R213 2012/11/01	8.95	Put	Bond Future	4,790.0000	4,546.0000	(5.094)	0	0	0
2012/02/02	R213 2013/02/07			Bond Future	8.7960	8.7230	(0.830)	0.0000	0.0000	0
2012/02/02	R213 2013/02/07	9.00	Call	Bond Future	7,330.0000	7,658.0000	4.475	0	0	0
2012/02/02	R213 2013/02/07	9.00	Put	Bond Future	5,745.0000	5,495.0000	(4.352)	0	0	0
2012/02/02	R213 2013/02/07	9.05	Call	Bond Future	7,538.0000	7,872.0000	4.431	0	0	0
2012/02/02	R213 2013/02/07	9.05	Put	Bond Future	5,571.0000	5,327.0000	(4.380)	0	0	0
2012/02/02	R213 2013/02/07	8.95	Call	Bond Future	7,123.0000	7,446.0000	4.535	0	0	0
2012/02/02	R213 2013/02/07	8.95	Put	Bond Future	5,922.0000	5,667.0000	(4.306)	0	0	0
2012/02/02	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										379493.00