



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 07/05/2012

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
2012/05/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	AL7T 2012/08/02			Index Future	439.5190	438.0140	(0.342)	0.0000	0.0000	13
2012/05/07	AL7T 2012/11/01			Index Future	446.1770	444.6350	(0.346)	0.0000	0.0000	0
2012/05/07	ALBI 2012/08/02			Index Future	397.6890	396.4520	(0.311)	0.0000	0.0000	1,008
2012/05/07	ALBI 2012/11/01			Index Future	403.7130	402.4440	(0.314)	0.0000	0.0000	0
2012/05/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	CAAZ 2012/06/18			Can-Do Future	0.0862	0.0598	(30.626)	0.0000	0.0000	5,670
2012/05/07	CABA 2012/06/18			Can-Do Future	0.3325	0.3524	5.985	0.0000	0.0000	8,000
2012/05/07	CABB 2012/06/18			Can-Do Future	0.0032	0.0044	37.500	0.0000	0.0000	8,000
2012/05/07	CABC 2012/06/18			Can-Do Future	0.1375	0.1816	32.073	0.0000	0.0000	0
2012/05/07	CABD 2012/06/18			Can-Do Future	0.0007	0.0009	28.571	0.0000	0.0000	16,000
2012/05/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/07	DAUS 2012/05/31			Any day expiry	7.8456	7.8533	0.098	0.0000	0.0000	0
2012/05/07	DAUS 2012/05/31	7.75	Call	Any day expiry	166.0000	167.0000	0.602	0	0	0
2012/05/07	DAUS 2012/05/31	7.75	Put	Any day expiry	70.0000	64.0000	(8.571)	0	0	0
2012/05/07	DAUS 2012/05/31	7.76	Call	Any day expiry	160.0000	161.0000	0.625	0	0	0
2012/05/07	DAUS 2012/05/31	7.76	Put	Any day expiry	74.0000	68.0000	(8.108)	0	0	0
2012/05/07	DAUS 2012/05/31	7.74	Call	Any day expiry	172.0000	174.0000	1.163	0	0	0
2012/05/07	DAUS 2012/05/31	7.74	Put	Any day expiry	66.0000	61.0000	(7.576)	0	0	0
2012/05/07	DAUS 2012/05/31	7.40	Call	Any day expiry	452.0000	458.0000	1.327	0	0	0
2012/05/07	DAUS 2012/05/31	7.40	Put	Any day expiry	6.0000	5.0000	(16.667)	0	0	4,110

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2012/05/07	DAUS 2012/05/31	8.25	Put	Any day expiry	427.0000	418.0000	(2.108)	0	0	0
2012/05/07	DAUS 2012/05/31	8.25	Call	Any day expiry	23.0000	21.0000	(8.696)	0	0	4,110
2012/05/07	DAUS 2012/06/29			Any day expiry	7.8789	7.8866	0.098	0.0000	0.0000	0
2012/05/07	DAUS 2012/06/29	7.75	Call	Any day expiry	234.0000	237.0000	1.282	0	0	0
2012/05/07	DAUS 2012/06/29	7.75	Put	Any day expiry	105.0000	100.0000	(4.762)	0	0	0
2012/05/07	DAUS 2012/06/29	7.76	Call	Any day expiry	228.0000	231.0000	1.316	0	0	0
2012/05/07	DAUS 2012/06/29	7.76	Put	Any day expiry	109.0000	104.0000	(4.587)	0	0	0
2012/05/07	DAUS 2012/06/29	7.74	Call	Any day expiry	240.0000	243.0000	1.250	0	0	0
2012/05/07	DAUS 2012/06/29	7.74	Put	Any day expiry	101.0000	96.0000	(4.950)	0	0	0
2012/05/07	DAUS 2012/06/29	7.40	Call	Any day expiry	499.0000	505.0000	1.202	0	0	0
2012/05/07	DAUS 2012/06/29	7.40	Put	Any day expiry	20.0000	18.0000	(10.000)	0	0	5,480
2012/05/07	DAUS 2012/06/29	8.25	Put	Any day expiry	437.0000	429.0000	(1.831)	0	0	0
2012/05/07	DAUS 2012/06/29	8.25	Call	Any day expiry	66.0000	66.0000	0.000	0	0	5,480
2012/05/07	DAUS 2012/07/31			Any day expiry	7.9155	7.9233	0.099	0.0000	0.0000	0
2012/05/07	DAUS 2012/07/31	7.80	Call	Any day expiry	272.0000	278.0000	2.206	0	0	0
2012/05/07	DAUS 2012/07/31	7.80	Put	Any day expiry	157.0000	155.0000	(1.274)	0	0	0
2012/05/07	DAUS 2012/07/31	7.81	Call	Any day expiry	267.0000	272.0000	1.873	0	0	0
2012/05/07	DAUS 2012/07/31	7.81	Put	Any day expiry	162.0000	159.0000	(1.852)	0	0	0
2012/05/07	DAUS 2012/07/31	7.79	Call	Any day expiry	278.0000	283.0000	1.799	0	0	0
2012/05/07	DAUS 2012/07/31	7.79	Put	Any day expiry	153.0000	150.0000	(1.961)	0	0	0
2012/05/07	DAUS 2012/07/31	7.40	Call	Any day expiry	552.0000	559.0000	1.268	0	0	0
2012/05/07	DAUS 2012/07/31	7.40	Put	Any day expiry	37.0000	36.0000	(2.703)	0	0	4,800
2012/05/07	DAUS 2012/07/31	8.25	Put	Any day expiry	453.0000	446.0000	(1.545)	0	0	0
2012/05/07	DAUS 2012/07/31	8.25	Call	Any day expiry	118.0000	119.0000	0.847	0	0	4,800
2012/05/07	DAUS 2012/08/31			Any day expiry	7.9514	7.9590	0.096	0.0000	0.0000	0
2012/05/07	DAUS 2012/08/31	7.85	Call	Any day expiry	312.0000	315.0000	0.962	0	0	0
2012/05/07	DAUS 2012/08/31	7.85	Put	Any day expiry	211.0000	206.0000	(2.370)	0	0	0
2012/05/07	DAUS 2012/08/31	7.86	Call	Any day expiry	308.0000	310.0000	0.649	0	0	0
2012/05/07	DAUS 2012/08/31	7.86	Put	Any day expiry	217.0000	211.0000	(2.765)	0	0	0
2012/05/07	DAUS 2012/08/31	7.84	Call	Any day expiry	317.0000	320.0000	0.946	0	0	0
2012/05/07	DAUS 2012/08/31	7.84	Put	Any day expiry	206.0000	201.0000	(2.427)	0	0	0
2012/05/07	DAUS 2012/08/31	7.40	Call	Any day expiry	608.0000	613.0000	0.822	0	0	0
2012/05/07	DAUS 2012/08/31	7.40	Put	Any day expiry	57.0000	54.0000	(5.263)	0	0	6,170
2012/05/07	DAUS 2012/08/31	8.25	Put	Any day expiry	471.0000	463.0000	(1.699)	0	0	0
2012/05/07	DAUS 2012/08/31	8.25	Call	Any day expiry	172.0000	172.0000	0.000	0	0	6,170

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2012/05/07	DAUS 2012/09/28			Any day expiry	7.9838	7.9913	0.094	0.0000	0.0000	0
2012/05/07	DAUS 2012/09/28	7.90	Call	Any day expiry	342.0000	343.0000	0.292	0	0	0
2012/05/07	DAUS 2012/09/28	7.90	Put	Any day expiry	258.0000	252.0000	(2.326)	0	0	0
2012/05/07	DAUS 2012/09/28	7.91	Call	Any day expiry	337.0000	338.0000	0.297	0	0	0
2012/05/07	DAUS 2012/09/28	7.91	Put	Any day expiry	263.0000	257.0000	(2.281)	0	0	0
2012/05/07	DAUS 2012/09/28	7.89	Call	Any day expiry	347.0000	348.0000	0.288	0	0	0
2012/05/07	DAUS 2012/09/28	7.89	Put	Any day expiry	253.0000	247.0000	(2.372)	0	0	0
2012/05/07	DAUS 2012/09/28	7.40	Call	Any day expiry	655.0000	659.0000	0.611	0	0	0
2012/05/07	DAUS 2012/09/28	7.40	Put	Any day expiry	71.0000	68.0000	(4.225)	0	0	7,540
2012/05/07	DAUS 2012/09/28	8.25	Put	Any day expiry	484.0000	477.0000	(1.446)	0	0	0
2012/05/07	DAUS 2012/09/28	8.25	Call	Any day expiry	218.0000	218.0000	0.000	0	0	7,540
2012/05/07	DAUS 2012/10/31			Any day expiry	8.0220	8.0294	0.092	0.0000	0.0000	0
2012/05/07	DAUS 2012/10/31	7.90	Call	Any day expiry	400.0000	398.0000	(0.500)	0	0	0
2012/05/07	DAUS 2012/10/31	7.90	Put	Any day expiry	278.0000	269.0000	(3.237)	0	0	0
2012/05/07	DAUS 2012/10/31	7.91	Call	Any day expiry	395.0000	394.0000	(0.253)	0	0	0
2012/05/07	DAUS 2012/10/31	7.91	Put	Any day expiry	283.0000	275.0000	(2.827)	0	0	0
2012/05/07	DAUS 2012/10/31	7.89	Call	Any day expiry	405.0000	403.0000	(0.494)	0	0	0
2012/05/07	DAUS 2012/10/31	7.89	Put	Any day expiry	273.0000	264.0000	(3.297)	0	0	0
2012/05/07	DAUS 2012/10/31	7.40	Call	Any day expiry	709.0000	712.0000	0.423	0	0	0
2012/05/07	DAUS 2012/10/31	7.40	Put	Any day expiry	87.0000	83.0000	(4.598)	0	0	8,220
2012/05/07	DAUS 2012/10/31	8.25	Put	Any day expiry	499.0000	490.0000	(1.804)	0	0	0
2012/05/07	DAUS 2012/10/31	8.25	Call	Any day expiry	271.0000	269.0000	(0.738)	0	0	8,220
2012/05/07	GOVI 2012/08/02			GOVI	398.5680	397.4020	(0.293)	0.0000	0.0000	229
2012/05/07	GOVI 2012/08/02	390.00	Call	GOVI	85,680.0000	74,020.0000	(13.609)	0	0	0
2012/05/07	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/07	GOVI 2012/08/02	390.01	Call	GOVI	85,580.0000	73,920.0000	(13.625)	0	0	0
2012/05/07	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/07	GOVI 2012/08/02	389.99	Call	GOVI	85,780.0000	74,120.0000	(13.593)	0	0	0
2012/05/07	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/07	GOVI 2012/11/01			GOVI	404.6050	403.4090	(0.296)	0.0000	0.0000	0
2012/05/07	GOVI 2012/11/01	402.00	Call	GOVI	26,050.0000	14,090.0000	(45.912)	0	0	0
2012/05/07	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/07	GOVI 2012/11/01	402.01	Call	GOVI	25,950.0000	13,990.0000	(46.089)	0	0	0
2012/05/07	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/05/07	GOVI 2012/11/01	401.99	Call	GOVI	26,150.0000	14,190.0000	(45.736)	0	0	0
2012/05/07	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/07	IGOV 2012/08/02			Index Future	176.7030	176.6520	(0.029)	0.0000	0.0000	563
2012/05/07	IGOV 2012/11/01			Index Future	179.3790	179.3220	(0.032)	0.0000	0.0000	0
2012/05/07	ILBI 2012/08/02			Index Future	478.4480	478.9960	0.115	0.0000	0.0000	169
2012/05/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/07	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/07	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/07	JBAF 2012/07/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/05/07	JBAF 2012/08/15			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	0
2012/05/07	JBAF 2012/09/19			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	44,760
2012/05/07	JBAF 2012/10/17			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2012/05/07	JBAF 2012/12/19			Jibar Tradeable Future	5.7300	5.7100	(0.349)	0.0000	0.0000	840
2012/05/07	JBAF 2013/03/20			Jibar Tradeable Future	5.8500	5.8300	(0.342)	0.0000	0.0000	790
2012/05/07	JBAF 2013/06/19			Jibar Tradeable Future	5.9900	5.9700	(0.334)	0.0000	0.0000	500
2012/05/07	JBAF 2013/09/18			Jibar Tradeable Future	6.1500	6.1200	(0.488)	0.0000	0.0000	1,700
2012/05/07	JBAF 2013/12/18			Jibar Tradeable Future	6.3400	6.3100	(0.473)	0.0000	0.0000	1,500
2012/05/07	JBAF 2014/03/19			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2012/05/07	R157 2012/05/03			Bond Future	6.3910	6.3500	(0.642)	0.0000	0.0000	0
2012/05/07	R157 2012/08/02			Bond Future	6.4290	6.4830	0.840	0.0000	0.0000	14,845

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2012/05/07	R157 2012/08/02	8.00	Call	Bond Future	4,765.0000	4,598.0000	(3.505)	0	0	0
2012/05/07	R157 2012/08/02	8.00	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/05/07	R157 2012/08/02	8.05	Call	Bond Future	4,913.0000	4,745.0000	(3.419)	0	0	0
2012/05/07	R157 2012/08/02	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/07	R157 2012/08/02	7.95	Call	Bond Future	4,618.0000	4,451.0000	(3.616)	0	0	0
2012/05/07	R157 2012/08/02	7.95	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2012/05/07	R157 2012/08/02	6.15	Put	Bond Future	1,163.0000	1,276.0000	9.716	0	0	0
2012/05/07	R157 2012/08/02	6.15	Call	Bond Future	291.0000	236.0000	(18.900)	0	0	3,750
2012/05/07	R157 2012/08/02	6.35	Put	Bond Future	771.0000	858.0000	11.284	0	0	0
2012/05/07	R157 2012/08/02	6.35	Call	Bond Future	525.0000	444.0000	(15.429)	0	0	1,250
2012/05/07	R157 2012/08/02	6.55	Call	Bond Future	854.0000	746.0000	(12.646)	0	0	0
2012/05/07	R157 2012/08/02	6.55	Put	Bond Future	478.0000	538.0000	12.552	0	0	1,250
2012/05/07	R157 2012/08/02	6.95	Call	Bond Future	1,759.0000	1,614.0000	(8.243)	0	0	0
2012/05/07	R157 2012/08/02	6.95	Put	Bond Future	152.0000	175.0000	15.132	0	0	3,750
2012/05/07	R157 2012/11/01			Bond Future	6.4610	6.5220	0.944	0.0000	0.0000	0
2012/05/07	R157 2012/11/01	7.00	Call	Bond Future	2,011.0000	1,880.0000	(6.514)	0	0	0
2012/05/07	R157 2012/11/01	7.00	Put	Bond Future	482.0000	525.0000	8.921	0	0	0
2012/05/07	R157 2012/11/01	7.05	Call	Bond Future	2,115.0000	1,981.0000	(6.336)	0	0	0
2012/05/07	R157 2012/11/01	7.05	Put	Bond Future	445.0000	486.0000	9.213	0	0	0
2012/05/07	R157 2012/11/01	6.95	Call	Bond Future	1,910.0000	1,781.0000	(6.754)	0	0	0
2012/05/07	R157 2012/11/01	6.95	Put	Bond Future	522.0000	567.0000	8.621	0	0	0
2012/05/07	R157 2013/02/07			Bond Future	6.5020	6.5720	1.077	0.0000	0.0000	0
2012/05/07	R157 2013/02/07	6.75	Call	Bond Future	1,564.0000	1,453.0000	(7.097)	0	0	0
2012/05/07	R157 2013/02/07	6.75	Put	Bond Future	925.0000	995.0000	7.568	0	0	0
2012/05/07	R157 2013/02/07	6.80	Call	Bond Future	1,644.0000	1,530.0000	(6.934)	0	0	0
2012/05/07	R157 2013/02/07	6.80	Put	Bond Future	876.0000	943.0000	7.648	0	0	0
2012/05/07	R157 2013/02/07	6.70	Call	Bond Future	1,488.0000	1,381.0000	(7.191)	0	0	0
2012/05/07	R157 2013/02/07	6.70	Put	Bond Future	977.0000	1,051.0000	7.574	0	0	0
2012/05/07	R186 2012/05/03			Bond Future	8.1210	8.0900	(0.382)	0.0000	0.0000	0
2012/05/07	R186 2012/08/02			Bond Future	8.1540	8.2110	0.699	0.0000	0.0000	34,771
2012/05/07	R186 2012/08/02	8.75	Call	Bond Future	6,370.0000	5,911.0000	(7.206)	0	0	0
2012/05/07	R186 2012/08/02	8.75	Put	Bond Future	879.0000	961.0000	9.329	0	0	2,700
2012/05/07	R186 2012/08/02	8.80	Call	Bond Future	6,725.0000	6,258.0000	(6.944)	0	0	0
2012/05/07	R186 2012/08/02	8.80	Put	Bond Future	790.0000	864.0000	9.367	0	0	0

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2012/05/07	R186 2012/08/02	8.70	Call	Bond Future	6,021.0000	5,571.0000	(7.474)	0	0	0
2012/05/07	R186 2012/08/02	8.70	Put	Bond Future	977.0000	1,068.0000	9.314	0	0	0
2012/05/07	R186 2012/08/02	8.25	Put	Bond Future	2,331.0000	2,530.0000	8.537	0	0	0
2012/05/07	R186 2012/08/02	8.25	Call	Bond Future	3,241.0000	2,898.0000	(10.583)	0	0	8,750
2012/05/07	R186 2012/08/02	8.66	Call	Bond Future	5,747.0000	5,304.0000	(7.708)	0	0	0
2012/05/07	R186 2012/08/02	8.66	Put	Bond Future	1,062.0000	1,160.0000	9.228	0	0	276
2012/05/07	R186 2012/08/02	7.66	Put	Bond Future	5,813.0000	6,193.0000	6.537	0	0	0
2012/05/07	R186 2012/08/02	7.66	Call	Bond Future	971.0000	810.0000	(16.581)	0	0	276
2012/05/07	R186 2012/08/02	7.76	Put	Bond Future	5,079.0000	5,429.0000	6.891	0	0	0
2012/05/07	R186 2012/08/02	7.76	Call	Bond Future	1,240.0000	1,048.0000	(15.484)	0	0	43
2012/05/07	R186 2012/08/02	8.76	Call	Bond Future	6,441.0000	5,980.0000	(7.157)	0	0	0
2012/05/07	R186 2012/08/02	8.76	Put	Bond Future	861.0000	941.0000	9.292	0	0	43
2012/05/07	R186 2012/08/02	8.00	Put	Bond Future	3,554.0000	3,829.0000	7.738	0	0	0
2012/05/07	R186 2012/08/02	8.00	Call	Bond Future	2,074.0000	1,807.0000	(12.874)	0	0	1,099
2012/05/07	R186 2012/08/02	9.00	Call	Bond Future	8,193.0000	7,700.0000	(6.017)	0	0	0
2012/05/07	R186 2012/08/02	9.00	Put	Bond Future	506.0000	554.0000	9.486	0	0	199
2012/05/07	R186 2012/08/02	7.70	Put	Bond Future	5,512.0000	5,881.0000	6.694	0	0	0
2012/05/07	R186 2012/08/02	7.70	Call	Bond Future	1,073.0000	900.0000	(16.123)	0	0	2,700
2012/05/07	R186 2012/08/02	8.30	Call	Bond Future	3,511.0000	3,154.0000	(10.168)	0	0	0
2012/05/07	R186 2012/08/02	8.30	Put	Bond Future	2,131.0000	2,316.0000	8.681	0	0	900
2012/05/07	R186 2012/11/01			Bond Future	8.2180	8.2760	0.706	0.0000	0.0000	0
2012/05/07	R186 2012/11/01	8.75	Call	Bond Future	7,449.0000	7,051.0000	(5.343)	0	0	0
2012/05/07	R186 2012/11/01	8.75	Put	Bond Future	2,616.0000	2,759.0000	5.466	0	0	0
2012/05/07	R186 2012/11/01	8.80	Call	Bond Future	7,744.0000	7,339.0000	(5.230)	0	0	0
2012/05/07	R186 2012/11/01	8.80	Put	Bond Future	2,472.0000	2,608.0000	5.502	0	0	0
2012/05/07	R186 2012/11/01	8.70	Call	Bond Future	7,159.0000	6,767.0000	(5.476)	0	0	0
2012/05/07	R186 2012/11/01	8.70	Put	Bond Future	2,768.0000	2,917.0000	5.383	0	0	0
2012/05/07	R186 2013/02/07			Bond Future	8.2880	8.3490	0.736	0.0000	0.0000	0
2012/05/07	R186 2013/02/07	8.50	Call	Bond Future	6,663.0000	6,315.0000	(5.223)	0	0	0
2012/05/07	R186 2013/02/07	8.50	Put	Bond Future	4,741.0000	4,950.0000	4.408	0	0	0
2012/05/07	R186 2013/02/07	8.55	Call	Bond Future	6,919.0000	6,564.0000	(5.131)	0	0	0
2012/05/07	R186 2013/02/07	8.55	Put	Bond Future	4,550.0000	4,753.0000	4.462	0	0	0
2012/05/07	R186 2013/02/07	8.45	Call	Bond Future	6,417.0000	6,076.0000	(5.314)	0	0	0
2012/05/07	R186 2013/02/07	8.45	Put	Bond Future	4,944.0000	5,161.0000	4.389	0	0	0



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2012/05/07	R189 2012/05/03			Bond Future	215.7795	215.7838	0.002	0.0000	0.0000	0
2012/05/07	R189 2012/08/02			Bond Future	218.8039	218.8057	0.001	0.0000	0.0000	44
2012/05/07	R189 2012/08/02	218.00	Call	Bond Future	804.0000	806.0000	0.249	0	0	0
2012/05/07	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R189 2012/08/02	218.05	Call	Bond Future	754.0000	756.0000	0.265	0	0	0
2012/05/07	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R189 2012/08/02	217.95	Call	Bond Future	854.0000	856.0000	0.234	0	0	0
2012/05/07	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R197 2012/05/03			Bond Future	259.9941	260.3670	0.143	0.0000	0.0000	0
2012/05/07	R197 2012/08/02			Bond Future	258.8404	258.7439	(0.037)	0.0000	0.0000	1,389
2012/05/07	R197 2012/08/02	257.00	Call	Bond Future	1,840.0000	1,744.0000	(5.217)	0	0	0
2012/05/07	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R197 2012/08/02	257.05	Call	Bond Future	1,790.0000	1,694.0000	(5.363)	0	0	0
2012/05/07	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R197 2012/08/02	256.95	Call	Bond Future	1,890.0000	1,794.0000	(5.079)	0	0	0
2012/05/07	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R201 2012/05/03			Bond Future	5.7350	5.7150	(0.349)	0.0000	0.0000	0
2012/05/07	R201 2012/08/02			Bond Future	5.7380	5.7880	0.871	0.0000	0.0000	2,704
2012/05/07	R201 2012/08/02	7.50	Call	Bond Future	3,924.0000	3,810.0000	(2.905)	0	0	0
2012/05/07	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R201 2012/08/02	7.55	Call	Bond Future	4,033.0000	3,919.0000	(2.827)	0	0	0
2012/05/07	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R201 2012/08/02	7.45	Call	Bond Future	3,815.0000	3,701.0000	(2.988)	0	0	0
2012/05/07	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R201 2012/11/01			Bond Future	5.6860	5.7440	1.020	0.0000	0.0000	0
2012/05/07	R201 2012/11/01	6.50	Call	Bond Future	1,803.0000	1,701.0000	(5.657)	0	0	0
2012/05/07	R201 2012/11/01	6.50	Put	Bond Future	150.0000	167.0000	11.333	0	0	0
2012/05/07	R201 2012/11/01	6.55	Call	Bond Future	1,889.0000	1,785.0000	(5.506)	0	0	0
2012/05/07	R201 2012/11/01	6.55	Put	Bond Future	135.0000	150.0000	11.111	0	0	0
2012/05/07	R201 2012/11/01	6.45	Call	Bond Future	1,719.0000	1,618.0000	(5.876)	0	0	0
2012/05/07	R201 2012/11/01	6.45	Put	Bond Future	166.0000	184.0000	10.843	0	0	0
2012/05/07	R201 2013/02/07			Bond Future	5.6080	5.6770	1.230	0.0000	0.0000	0
2012/05/07	R201 2013/02/07	6.25	Call	Bond Future	1,465.0000	1,372.0000	(6.348)	0	0	0

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2012/05/07	R201	2013/02/07	6.25	Put	Bond Future	316.0000	348.0000	10.127	0	0	0
2012/05/07	R201	2013/02/07	6.30	Call	Bond Future	1,531.0000	1,437.0000	(6.140)	0	0	0
2012/05/07	R201	2013/02/07	6.30	Put	Bond Future	294.0000	324.0000	10.204	0	0	0
2012/05/07	R201	2013/02/07	6.20	Call	Bond Future	1,398.0000	1,307.0000	(6.509)	0	0	0
2012/05/07	R201	2013/02/07	6.20	Put	Bond Future	338.0000	371.0000	9.763	0	0	0
2012/05/07	R202	2012/05/03			Bond Future	191.8457	192.0150	0.088	0.0000	0.0000	0
2012/05/07	R202	2012/08/02			Bond Future	191.9616	191.5228	(0.229)	0.0000	0.0000	40,005
2012/05/07	R202	2012/08/02	191.00	Call	Bond Future	962.0000	523.0000	(45.634)	0	0	0
2012/05/07	R202	2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R202	2012/08/02	191.05	Call	Bond Future	912.0000	473.0000	(48.136)	0	0	0
2012/05/07	R202	2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R202	2012/08/02	190.95	Call	Bond Future	1,012.0000	573.0000	(43.379)	0	0	0
2012/05/07	R202	2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R203	2012/05/03			Bond Future	6.9160	6.8900	(0.376)	0.0000	0.0000	0
2012/05/07	R203	2012/08/02			Bond Future	6.9710	7.0290	0.832	0.0000	0.0000	3,883
2012/05/07	R203	2012/08/02	8.50	Call	Bond Future	6,451.0000	6,199.0000	(3.906)	0	0	0
2012/05/07	R203	2012/08/02	8.50	Put	Bond Future	13.0000	15.0000	15.385	0	0	0
2012/05/07	R203	2012/08/02	8.55	Call	Bond Future	6,650.0000	6,398.0000	(3.789)	0	0	0
2012/05/07	R203	2012/08/02	8.55	Put	Bond Future	10.0000	12.0000	20.000	0	0	0
2012/05/07	R203	2012/08/02	8.45	Call	Bond Future	6,251.0000	5,999.0000	(4.031)	0	0	0
2012/05/07	R203	2012/08/02	8.45	Put	Bond Future	16.0000	18.0000	12.500	0	0	0
2012/05/07	R203	2012/08/02	6.60	Put	Bond Future	2,092.0000	2,265.0000	8.270	0	0	0
2012/05/07	R203	2012/08/02	6.60	Call	Bond Future	453.0000	373.0000	(17.660)	0	0	4,200
2012/05/07	R203	2012/08/02	6.85	Put	Bond Future	1,377.0000	1,510.0000	9.659	0	0	0
2012/05/07	R203	2012/08/02	6.85	Call	Bond Future	846.0000	725.0000	(14.303)	0	0	1,400
2012/05/07	R203	2012/08/02	7.15	Call	Bond Future	1,540.0000	1,370.0000	(11.039)	0	0	0
2012/05/07	R203	2012/08/02	7.15	Put	Bond Future	760.0000	844.0000	11.053	0	0	1,400
2012/05/07	R203	2012/08/02	7.55	Call	Bond Future	2,794.0000	2,577.0000	(7.767)	0	0	0
2012/05/07	R203	2012/08/02	7.55	Put	Bond Future	297.0000	334.0000	12.458	0	0	4,200
2012/05/07	R203	2012/11/01			Bond Future	7.0240	7.0860	0.883	0.0000	0.0000	0
2012/05/07	R203	2012/11/01	7.75	Call	Bond Future	3,690.0000	3,486.0000	(5.528)	0	0	0
2012/05/07	R203	2012/11/01	7.75	Put	Bond Future	709.0000	763.0000	7.616	0	0	0
2012/05/07	R203	2012/11/01	7.80	Call	Bond Future	3,844.0000	3,637.0000	(5.385)	0	0	0

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2012/05/07	R203 2012/11/01	7.80	Put	Bond Future	661.0000	713.0000	7.867	0	0	0
2012/05/07	R203 2012/11/01	7.70	Call	Bond Future	3,539.0000	3,338.0000	(5.680)	0	0	0
2012/05/07	R203 2012/11/01	7.70	Put	Bond Future	760.0000	817.0000	7.500	0	0	0
2012/05/07	R203 2013/02/07			Bond Future	7.0880	7.1550	0.945	0.0000	0.0000	0
2012/05/07	R203 2013/02/07	6.50	Call	Bond Future	1,113.0000	1,017.0000	(8.625)	0	0	0
2012/05/07	R203 2013/02/07	6.50	Put	Bond Future	3,476.0000	3,645.0000	4.862	0	0	0
2012/05/07	R203 2013/02/07	6.55	Call	Bond Future	1,183.0000	1,083.0000	(8.453)	0	0	0
2012/05/07	R203 2013/02/07	6.55	Put	Bond Future	3,342.0000	3,508.0000	4.967	0	0	0
2012/05/07	R203 2013/02/07	6.45	Call	Bond Future	1,045.0000	953.0000	(8.804)	0	0	0
2012/05/07	R203 2013/02/07	6.45	Put	Bond Future	3,612.0000	3,785.0000	4.790	0	0	0
2012/05/07	R204 2012/05/03			Bond Future	7.2110	7.1800	(0.430)	0.0000	0.0000	0
2012/05/07	R204 2012/08/02			Bond Future	7.2650	7.3280	0.867	0.0000	0.0000	4,098
2012/05/07	R204 2012/08/02	8.50	Call	Bond Future	6,179.0000	5,864.0000	(5.098)	0	0	0
2012/05/07	R204 2012/08/02	8.50	Put	Bond Future	59.0000	68.0000	15.254	0	0	0
2012/05/07	R204 2012/08/02	8.55	Call	Bond Future	6,408.0000	6,092.0000	(4.931)	0	0	0
2012/05/07	R204 2012/08/02	8.55	Put	Bond Future	50.0000	57.0000	14.000	0	0	0
2012/05/07	R204 2012/08/02	8.45	Call	Bond Future	5,950.0000	5,637.0000	(5.261)	0	0	0
2012/05/07	R204 2012/08/02	8.45	Put	Bond Future	69.0000	80.0000	15.942	0	0	0
2012/05/07	R204 2012/11/01			Bond Future	7.3230	7.3890	0.901	0.0000	0.0000	0
2012/05/07	R204 2012/11/01	8.00	Call	Bond Future	4,267.0000	4,015.0000	(5.906)	0	0	0
2012/05/07	R204 2012/11/01	8.00	Put	Bond Future	973.0000	1,048.0000	7.708	0	0	0
2012/05/07	R204 2012/11/01	8.05	Call	Bond Future	4,443.0000	4,187.0000	(5.762)	0	0	0
2012/05/07	R204 2012/11/01	8.05	Put	Bond Future	911.0000	982.0000	7.794	0	0	0
2012/05/07	R204 2012/11/01	7.95	Call	Bond Future	4,092.0000	3,845.0000	(6.036)	0	0	0
2012/05/07	R204 2012/11/01	7.95	Put	Bond Future	1,037.0000	1,117.0000	7.715	0	0	0
2012/05/07	R204 2013/02/07			Bond Future	7.3890	7.4600	0.961	0.0000	0.0000	0
2012/05/07	R204 2013/02/07	8.00	Call	Bond Future	4,367.0000	4,128.0000	(5.473)	0	0	0
2012/05/07	R204 2013/02/07	8.00	Put	Bond Future	1,504.0000	1,603.0000	6.582	0	0	0
2012/05/07	R204 2013/02/07	8.05	Call	Bond Future	4,526.0000	4,283.0000	(5.369)	0	0	0
2012/05/07	R204 2013/02/07	8.05	Put	Bond Future	1,433.0000	1,528.0000	6.629	0	0	0
2012/05/07	R204 2013/02/07	7.95	Call	Bond Future	4,211.0000	3,976.0000	(5.581)	0	0	0
2012/05/07	R204 2013/02/07	7.95	Put	Bond Future	1,579.0000	1,681.0000	6.460	0	0	0
2012/05/07	R206 2012/05/03			Bond Future	5.5050	5.4800	(0.454)	0.0000	0.0000	0

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2012/05/07	R206 2012/08/02			Bond Future	5.4910	5.5330	0.765	0.0000	0.0000	1,781
2012/05/07	R206 2012/08/02	7.25	Call	Bond Future	2,407.0000	2,349.0000	(2.410)	0	0	0
2012/05/07	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R206 2012/08/02	7.30	Call	Bond Future	2,474.0000	2,416.0000	(2.344)	0	0	0
2012/05/07	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R206 2012/08/02	7.20	Call	Bond Future	2,340.0000	2,281.0000	(2.521)	0	0	0
2012/05/07	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R206 2012/11/01			Bond Future	5.3420	5.3960	1.011	0.0000	0.0000	0
2012/05/07	R206 2012/11/01	6.00	Call	Bond Future	841.0000	788.0000	(6.302)	0	0	0
2012/05/07	R206 2012/11/01	6.00	Put	Bond Future	81.0000	91.0000	12.346	0	0	0
2012/05/07	R206 2012/11/01	6.05	Call	Bond Future	889.0000	835.0000	(6.074)	0	0	0
2012/05/07	R206 2012/11/01	6.05	Put	Bond Future	72.0000	81.0000	12.500	0	0	0
2012/05/07	R206 2012/11/01	5.95	Call	Bond Future	793.0000	742.0000	(6.431)	0	0	0
2012/05/07	R206 2012/11/01	5.95	Put	Bond Future	91.0000	102.0000	12.088	0	0	0
2012/05/07	R206 2013/02/07			Bond Future	5.0820	5.1550	1.436	0.0000	0.0000	0
2012/05/07	R206 2013/02/07	6.00	Call	Bond Future	913.0000	858.0000	(6.024)	0	0	0
2012/05/07	R206 2013/02/07	6.00	Put	Bond Future	86.0000	97.0000	12.791	0	0	0
2012/05/07	R206 2013/02/07	6.05	Call	Bond Future	950.0000	894.0000	(5.895)	0	0	0
2012/05/07	R206 2013/02/07	6.05	Put	Bond Future	78.0000	89.0000	14.103	0	0	0
2012/05/07	R206 2013/02/07	5.95	Call	Bond Future	876.0000	822.0000	(6.164)	0	0	0
2012/05/07	R206 2013/02/07	5.95	Put	Bond Future	94.0000	106.0000	12.766	0	0	0
2012/05/07	R207 2012/05/03			Bond Future	7.4810	7.4300	(0.682)	0.0000	0.0000	0
2012/05/07	R207 2012/08/02			Bond Future	7.5130	7.5800	0.892	0.0000	0.0000	27,509
2012/05/07	R207 2012/08/02	8.75	Call	Bond Future	6,675.0000	6,314.0000	(5.408)	0	0	0
2012/05/07	R207 2012/08/02	8.75	Put	Bond Future	76.0000	87.0000	14.474	0	0	0
2012/05/07	R207 2012/08/02	8.80	Call	Bond Future	6,919.0000	6,556.0000	(5.246)	0	0	0
2012/05/07	R207 2012/08/02	8.80	Put	Bond Future	65.0000	74.0000	13.846	0	0	0
2012/05/07	R207 2012/08/02	8.70	Call	Bond Future	6,431.0000	6,072.0000	(5.582)	0	0	0
2012/05/07	R207 2012/08/02	8.70	Put	Bond Future	88.0000	101.0000	14.773	0	0	0
2012/05/07	R207 2012/11/01			Bond Future	7.5720	7.6430	0.938	0.0000	0.0000	0
2012/05/07	R207 2012/11/01	8.25	Call	Bond Future	4,704.0000	4,412.0000	(6.207)	0	0	0
2012/05/07	R207 2012/11/01	8.25	Put	Bond Future	1,120.0000	1,211.0000	8.125	0	0	0
2012/05/07	R207 2012/11/01	8.30	Call	Bond Future	4,894.0000	4,596.0000	(6.089)	0	0	0
2012/05/07	R207 2012/11/01	8.30	Put	Bond Future	1,052.0000	1,137.0000	8.080	0	0	0

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2012/05/07	R207 2012/11/01	8.20	Call	Bond Future	4,517.0000	4,230.0000	(6.354)	0	0	0
2012/05/07	R207 2012/11/01	8.20	Put	Bond Future	1,191.0000	1,288.0000	8.144	0	0	0
2012/05/07	R207 2013/02/07			Bond Future	7.6410	7.7150	0.968	0.0000	0.0000	0
2012/05/07	R207 2013/02/07	8.25	Call	Bond Future	4,842.0000	4,570.0000	(5.618)	0	0	0
2012/05/07	R207 2013/02/07	8.25	Put	Bond Future	1,718.0000	1,833.0000	6.694	0	0	0
2012/05/07	R207 2013/02/07	8.30	Call	Bond Future	5,014.0000	4,737.0000	(5.525)	0	0	0
2012/05/07	R207 2013/02/07	8.30	Put	Bond Future	1,639.0000	1,749.0000	6.711	0	0	0
2012/05/07	R207 2013/02/07	8.20	Call	Bond Future	4,673.0000	4,405.0000	(5.735)	0	0	0
2012/05/07	R207 2013/02/07	8.20	Put	Bond Future	1,801.0000	1,919.0000	6.552	0	0	0
2012/05/07	R208 2012/05/03			Bond Future	7.5710	7.5250	(0.608)	0.0000	0.0000	0
2012/05/07	R208 2012/08/02			Bond Future	7.5910	7.6580	0.883	0.0000	0.0000	7,882
2012/05/07	R208 2012/08/02	8.75	Call	Bond Future	6,811.0000	6,423.0000	(5.697)	0	0	0
2012/05/07	R208 2012/08/02	8.75	Put	Bond Future	113.0000	129.0000	14.159	0	0	0
2012/05/07	R208 2012/08/02	8.80	Call	Bond Future	7,070.0000	6,679.0000	(5.530)	0	0	0
2012/05/07	R208 2012/08/02	8.80	Put	Bond Future	97.0000	110.0000	13.402	0	0	0
2012/05/07	R208 2012/08/02	8.70	Call	Bond Future	6,551.0000	6,165.0000	(5.892)	0	0	0
2012/05/07	R208 2012/08/02	8.70	Put	Bond Future	130.0000	148.0000	13.846	0	0	0
2012/05/07	R208 2012/08/02	7.20	Put	Bond Future	3,100.0000	3,374.0000	8.839	0	0	0
2012/05/07	R208 2012/08/02	7.20	Call	Bond Future	697.0000	567.0000	(18.651)	0	0	3,450
2012/05/07	R208 2012/08/02	7.50	Put	Bond Future	1,927.0000	2,129.0000	10.483	0	0	0
2012/05/07	R208 2012/08/02	7.50	Call	Bond Future	1,374.0000	1,172.0000	(14.702)	0	0	1,150
2012/05/07	R208 2012/08/02	7.80	Call	Bond Future	2,354.0000	2,081.0000	(11.597)	0	0	0
2012/05/07	R208 2012/08/02	7.80	Put	Bond Future	1,100.0000	1,231.0000	11.909	0	0	1,150
2012/05/07	R208 2012/08/02	8.25	Call	Bond Future	4,294.0000	3,945.0000	(8.128)	0	0	0
2012/05/07	R208 2012/08/02	8.25	Put	Bond Future	410.0000	465.0000	13.415	0	0	3,450
2012/05/07	R208 2012/11/01			Bond Future	7.6490	7.7190	0.915	0.0000	0.0000	0
2012/05/07	R208 2012/11/01	8.25	Call	Bond Future	4,837.0000	4,531.0000	(6.326)	0	0	0
2012/05/07	R208 2012/11/01	8.25	Put	Bond Future	1,371.0000	1,477.0000	7.732	0	0	0
2012/05/07	R208 2012/11/01	8.30	Call	Bond Future	5,036.0000	4,724.0000	(6.195)	0	0	0
2012/05/07	R208 2012/11/01	8.30	Put	Bond Future	1,289.0000	1,389.0000	7.758	0	0	0
2012/05/07	R208 2012/11/01	8.20	Call	Bond Future	4,642.0000	4,340.0000	(6.506)	0	0	0
2012/05/07	R208 2012/11/01	8.20	Put	Bond Future	1,459.0000	1,569.0000	7.539	0	0	0
2012/05/07	R208 2013/02/07			Bond Future	7.7140	7.7880	0.959	0.0000	0.0000	0
2012/05/07	R208 2013/02/07	8.00	Call	Bond Future	4,177.0000	3,912.0000	(6.344)	0	0	0

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2012/05/07	R208 2013/02/07	8.00	Put	Bond Future	2,552.0000	2,711.0000	6.230	0	0	0
2012/05/07	R208 2013/02/07	8.05	Call	Bond Future	4,346.0000	4,075.0000	(6.236)	0	0	0
2012/05/07	R208 2013/02/07	8.05	Put	Bond Future	2,441.0000	2,594.0000	6.268	0	0	0
2012/05/07	R208 2013/02/07	7.95	Call	Bond Future	4,015.0000	3,755.0000	(6.476)	0	0	0
2012/05/07	R208 2013/02/07	7.95	Put	Bond Future	2,672.0000	2,836.0000	6.138	0	0	0
2012/05/07	R209 2012/05/03			Bond Future	8.6910	8.6700	(0.242)	0.0000	0.0000	0
2012/05/07	R209 2012/08/02			Bond Future	8.7290	8.8050	0.871	0.0000	0.0000	3,099
2012/05/07	R209 2012/08/02	9.25	Call	Bond Future	4,970.0000	4,491.0000	(9.638)	0	0	0
2012/05/07	R209 2012/08/02	9.25	Put	Bond Future	993.0000	1,116.0000	12.387	0	0	0
2012/05/07	R209 2012/08/02	9.30	Call	Bond Future	5,244.0000	4,755.0000	(9.325)	0	0	0
2012/05/07	R209 2012/08/02	9.30	Put	Bond Future	903.0000	1,016.0000	12.514	0	0	0
2012/05/07	R209 2012/08/02	9.20	Call	Bond Future	4,701.0000	4,233.0000	(9.955)	0	0	0
2012/05/07	R209 2012/08/02	9.20	Put	Bond Future	1,091.0000	1,225.0000	12.282	0	0	0
2012/05/07	R209 2012/11/01			Bond Future	8.7900	8.8690	0.899	0.0000	0.0000	0
2012/05/07	R209 2012/11/01	9.00	Call	Bond Future	5,007.0000	4,615.0000	(7.829)	0	0	0
2012/05/07	R209 2012/11/01	9.00	Put	Bond Future	3,382.0000	3,608.0000	6.682	0	0	0
2012/05/07	R209 2012/11/01	9.05	Call	Bond Future	5,221.0000	4,821.0000	(7.661)	0	0	0
2012/05/07	R209 2012/11/01	9.05	Put	Bond Future	3,217.0000	3,435.0000	6.776	0	0	0
2012/05/07	R209 2012/11/01	8.95	Call	Bond Future	4,796.0000	4,414.0000	(7.965)	0	0	0
2012/05/07	R209 2012/11/01	8.95	Put	Bond Future	3,553.0000	3,789.0000	6.642	0	0	0
2012/05/07	R209 2013/02/07			Bond Future	8.8580	8.9390	0.914	0.0000	0.0000	0
2012/05/07	R209 2013/02/07	9.00	Call	Bond Future	5,661.0000	5,285.0000	(6.642)	0	0	0
2012/05/07	R209 2013/02/07	9.00	Put	Bond Future	4,570.0000	4,819.0000	5.449	0	0	0
2012/05/07	R209 2013/02/07	9.05	Call	Bond Future	5,866.0000	5,483.0000	(6.529)	0	0	0
2012/05/07	R209 2013/02/07	9.05	Put	Bond Future	4,397.0000	4,639.0000	5.504	0	0	0
2012/05/07	R209 2013/02/07	8.95	Call	Bond Future	5,463.0000	5,094.0000	(6.755)	0	0	0
2012/05/07	R209 2013/02/07	8.95	Put	Bond Future	4,753.0000	5,010.0000	5.407	0	0	0
2012/05/07	R210 2012/05/03			Bond Future	142.6536	142.6675	0.010	0.0000	0.0000	0
2012/05/07	R210 2012/08/02			Bond Future	144.4873	144.4998	0.009	0.0000	0.0000	925
2012/05/07	R210 2012/08/02	143.00	Call	Bond Future	1,487.0000	1,500.0000	0.874	0	0	0
2012/05/07	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R210 2012/08/02	143.05	Call	Bond Future	1,437.0000	1,450.0000	0.905	0	0	0
2012/05/07	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/07	R210 2012/08/02	142.95	Call	Bond Future	1,537.0000	1,550.0000	0.846	0	0	0
2012/05/07	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R211 2012/05/03			Bond Future	119.6405	119.6470	0.005	0.0000	0.0000	0
2012/05/07	R211 2012/08/02			Bond Future	119.8208	119.8262	0.004	0.0000	0.0000	480
2012/05/07	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R211 2012/08/02	120.00	Put	Bond Future	179.0000	174.0000	(2.793)	0	0	0
2012/05/07	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R211 2012/08/02	120.05	Put	Bond Future	229.0000	224.0000	(2.183)	0	0	0
2012/05/07	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R211 2012/08/02	119.95	Put	Bond Future	129.0000	124.0000	(3.876)	0	0	0
2012/05/07	R212 2012/05/03			Bond Future	118.8113	118.8217	0.009	0.0000	0.0000	0
2012/05/07	R212 2012/08/02			Bond Future	118.8571	118.8663	0.008	0.0000	0.0000	2,962
2012/05/07	R212 2012/08/02	118.00	Call	Bond Future	857.0000	866.0000	1.050	0	0	0
2012/05/07	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R212 2012/08/02	118.05	Call	Bond Future	807.0000	816.0000	1.115	0	0	0
2012/05/07	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R212 2012/08/02	117.95	Call	Bond Future	907.0000	916.0000	0.992	0	0	0
2012/05/07	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/07	R213 2012/05/03			Bond Future	8.5360	8.5150	(0.246)	0.0000	0.0000	0
2012/05/07	R213 2012/08/02			Bond Future	8.5960	8.6620	0.768	0.0000	0.0000	4,725
2012/05/07	R213 2012/08/02	9.25	Call	Bond Future	5,852.0000	5,395.0000	(7.809)	0	0	0
2012/05/07	R213 2012/08/02	9.25	Put	Bond Future	741.0000	822.0000	10.931	0	0	0
2012/05/07	R213 2012/08/02	9.30	Call	Bond Future	6,151.0000	5,687.0000	(7.543)	0	0	0
2012/05/07	R213 2012/08/02	9.30	Put	Bond Future	668.0000	742.0000	11.078	0	0	0
2012/05/07	R213 2012/08/02	9.20	Call	Bond Future	5,556.0000	5,108.0000	(8.063)	0	0	0
2012/05/07	R213 2012/08/02	9.20	Put	Bond Future	820.0000	909.0000	10.854	0	0	0
2012/05/07	R213 2012/11/01			Bond Future	8.6600	8.7290	0.797	0.0000	0.0000	0
2012/05/07	R213 2012/11/01	9.00	Call	Bond Future	5,642.0000	5,267.0000	(6.647)	0	0	0
2012/05/07	R213 2012/11/01	9.00	Put	Bond Future	2,962.0000	3,141.0000	6.043	0	0	0
2012/05/07	R213 2012/11/01	9.05	Call	Bond Future	5,874.0000	5,492.0000	(6.503)	0	0	0
2012/05/07	R213 2012/11/01	9.05	Put	Bond Future	2,810.0000	2,983.0000	6.157	0	0	0
2012/05/07	R213 2012/11/01	8.95	Call	Bond Future	5,413.0000	5,046.0000	(6.780)	0	0	0
2012/05/07	R213 2012/11/01	8.95	Put	Bond Future	3,119.0000	3,306.0000	5.996	0	0	0

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2012/05/07	R213 2013/02/07			Bond Future	8.7330	8.8040	0.813	0.0000	0.0000	0
2012/05/07	R213 2013/02/07	9.00	Call	Bond Future	6,292.0000	5,936.0000	(5.658)	0	0	0
2012/05/07	R213 2013/02/07	9.00	Put	Bond Future	4,208.0000	4,414.0000	4.895	0	0	0
2012/05/07	R213 2013/02/07	9.05	Call	Bond Future	6,512.0000	6,150.0000	(5.559)	0	0	0
2012/05/07	R213 2013/02/07	9.05	Put	Bond Future	4,046.0000	4,246.0000	4.943	0	0	0
2012/05/07	R213 2013/02/07	8.95	Call	Bond Future	6,075.0000	5,726.0000	(5.745)	0	0	0
2012/05/07	R213 2013/02/07	8.95	Put	Bond Future	4,376.0000	4,588.0000	4.845	0	0	0
2012/05/07	R214 2012/05/03			Bond Future	8.7360	8.7100	(0.298)	0.0000	0.0000	0
2012/05/07	R214 2012/08/02			Bond Future	8.7710	8.8480	0.878	0.0000	0.0000	1,530
2012/05/07	R214 2012/08/02	8.80	Call	Bond Future	241.0000	0.0000	(100.000)	0	0	0
2012/05/07	R214 2012/08/02	8.80	Put	Bond Future	0.0000	396.0000	100.000	0	0	0
2012/05/07	R214 2012/08/02	8.81	Call	Bond Future	324.0000	0.0000	(100.000)	0	0	0
2012/05/07	R214 2012/08/02	8.81	Put	Bond Future	0.0000	313.0000	100.000	0	0	0
2012/05/07	R214 2012/08/02	8.79	Call	Bond Future	158.0000	0.0000	(100.000)	0	0	0
2012/05/07	R214 2012/08/02	8.79	Put	Bond Future	0.0000	479.0000	100.000	0	0	0
<b>Total</b>										<b>365290.00</b>