



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/05/2012

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
2012/05/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	AL7T 2012/08/02			Index Future	438.0140	435.9550	(0.470)	0.0000	0.0000	13
2012/05/08	AL7T 2012/11/01			Index Future	444.6350	442.5400	(0.471)	0.0000	0.0000	0
2012/05/08	ALBI 2012/08/02			Index Future	396.4520	394.4890	(0.495)	0.0000	0.0000	1,008
2012/05/08	ALBI 2012/11/01			Index Future	402.4440	400.4480	(0.496)	0.0000	0.0000	0
2012/05/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	CAAZ 2012/06/18			Can-Do Future	0.0598	0.1027	71.739	0.0000	0.0000	5,670
2012/05/08	CABA 2012/06/18			Can-Do Future	0.3524	0.2260	(35.868)	0.0000	0.0000	8,000
2012/05/08	CABB 2012/06/18			Can-Do Future	0.0044	0.0059	34.091	0.0000	0.0000	8,000
2012/05/08	CABC 2012/06/18			Can-Do Future	0.1816	0.0733	(59.637)	0.0000	0.0000	0
2012/05/08	CABD 2012/06/18			Can-Do Future	0.0009	0.0005	(44.444)	0.0000	0.0000	16,000
2012/05/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/08	DAUS 2012/05/31			Any day expiry	7.8533	7.9425	1.136	0.0000	0.0000	0
2012/05/08	DAUS 2012/05/31	7.75	Call	Any day expiry	167.0000	228.0000	36.527	0	0	0
2012/05/08	DAUS 2012/05/31	7.75	Put	Any day expiry	64.0000	36.0000	(43.750)	0	0	0
2012/05/08	DAUS 2012/05/31	7.76	Call	Any day expiry	161.0000	221.0000	37.267	0	0	0
2012/05/08	DAUS 2012/05/31	7.76	Put	Any day expiry	68.0000	39.0000	(42.647)	0	0	0
2012/05/08	DAUS 2012/05/31	7.74	Call	Any day expiry	174.0000	236.0000	35.632	0	0	0
2012/05/08	DAUS 2012/05/31	7.74	Put	Any day expiry	61.0000	34.0000	(44.262)	0	0	0
2012/05/08	DAUS 2012/05/31	7.40	Call	Any day expiry	458.0000	546.0000	19.214	0	0	0
2012/05/08	DAUS 2012/05/31	7.40	Put	Any day expiry	5.0000	4.0000	(20.000)	0	0	4,110

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2012/05/08	DAUS 2012/05/31	8.25	Put	Any day expiry	418.0000	338.0000	(19.139)	0	0	0
2012/05/08	DAUS 2012/05/31	8.25	Call	Any day expiry	21.0000	30.0000	42.857	0	0	4,110
2012/05/08	DAUS 2012/06/29			Any day expiry	7.8866	7.9762	1.136	0.0000	0.0000	0
2012/05/08	DAUS 2012/06/29	7.75	Call	Any day expiry	237.0000	296.0000	24.895	0	0	0
2012/05/08	DAUS 2012/06/29	7.75	Put	Any day expiry	100.0000	70.0000	(30.000)	0	0	0
2012/05/08	DAUS 2012/06/29	7.76	Call	Any day expiry	231.0000	289.0000	25.108	0	0	0
2012/05/08	DAUS 2012/06/29	7.76	Put	Any day expiry	104.0000	73.0000	(29.808)	0	0	0
2012/05/08	DAUS 2012/06/29	7.74	Call	Any day expiry	243.0000	303.0000	24.691	0	0	0
2012/05/08	DAUS 2012/06/29	7.74	Put	Any day expiry	96.0000	67.0000	(30.208)	0	0	0
2012/05/08	DAUS 2012/06/29	7.40	Call	Any day expiry	505.0000	589.0000	16.634	0	0	0
2012/05/08	DAUS 2012/06/29	7.40	Put	Any day expiry	18.0000	13.0000	(27.778)	0	0	5,480
2012/05/08	DAUS 2012/06/29	8.25	Put	Any day expiry	429.0000	358.0000	(16.550)	0	0	0
2012/05/08	DAUS 2012/06/29	8.25	Call	Any day expiry	66.0000	84.0000	27.273	0	0	5,480
2012/05/08	DAUS 2012/07/31			Any day expiry	7.9233	8.0134	1.137	0.0000	0.0000	0
2012/05/08	DAUS 2012/07/31	7.80	Call	Any day expiry	278.0000	329.0000	18.345	0	0	0
2012/05/08	DAUS 2012/07/31	7.80	Put	Any day expiry	155.0000	116.0000	(25.161)	0	0	0
2012/05/08	DAUS 2012/07/31	7.81	Call	Any day expiry	272.0000	323.0000	18.750	0	0	0
2012/05/08	DAUS 2012/07/31	7.81	Put	Any day expiry	159.0000	120.0000	(24.528)	0	0	0
2012/05/08	DAUS 2012/07/31	7.79	Call	Any day expiry	283.0000	335.0000	18.375	0	0	0
2012/05/08	DAUS 2012/07/31	7.79	Put	Any day expiry	150.0000	112.0000	(25.333)	0	0	0
2012/05/08	DAUS 2012/07/31	7.40	Call	Any day expiry	559.0000	638.0000	14.132	0	0	0
2012/05/08	DAUS 2012/07/31	7.40	Put	Any day expiry	36.0000	25.0000	(30.556)	0	0	4,800
2012/05/08	DAUS 2012/07/31	8.25	Put	Any day expiry	446.0000	378.0000	(15.247)	0	0	0
2012/05/08	DAUS 2012/07/31	8.25	Call	Any day expiry	119.0000	141.0000	18.487	0	0	4,800
2012/05/08	DAUS 2012/08/31			Any day expiry	7.9590	8.0496	1.138	0.0000	0.0000	0
2012/05/08	DAUS 2012/08/31	7.85	Call	Any day expiry	315.0000	362.0000	14.921	0	0	0
2012/05/08	DAUS 2012/08/31	7.85	Put	Any day expiry	206.0000	162.0000	(21.359)	0	0	0
2012/05/08	DAUS 2012/08/31	7.86	Call	Any day expiry	310.0000	356.0000	14.839	0	0	0
2012/05/08	DAUS 2012/08/31	7.86	Put	Any day expiry	211.0000	166.0000	(21.327)	0	0	0
2012/05/08	DAUS 2012/08/31	7.84	Call	Any day expiry	320.0000	367.0000	14.688	0	0	0
2012/05/08	DAUS 2012/08/31	7.84	Put	Any day expiry	201.0000	157.0000	(21.891)	0	0	0
2012/05/08	DAUS 2012/08/31	7.40	Call	Any day expiry	613.0000	689.0000	12.398	0	0	0
2012/05/08	DAUS 2012/08/31	7.40	Put	Any day expiry	54.0000	39.0000	(27.778)	0	0	6,170
2012/05/08	DAUS 2012/08/31	8.25	Put	Any day expiry	463.0000	397.0000	(14.255)	0	0	0
2012/05/08	DAUS 2012/08/31	8.25	Call	Any day expiry	172.0000	197.0000	14.535	0	0	6,170

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2012/05/08	DAUS 2012/09/28			Any day expiry	7.9913	8.0823	1.139	0.0000	0.0000	0
2012/05/08	DAUS 2012/09/28	7.90	Call	Any day expiry	343.0000	387.0000	12.828	0	0	0
2012/05/08	DAUS 2012/09/28	7.90	Put	Any day expiry	252.0000	205.0000	(18.651)	0	0	0
2012/05/08	DAUS 2012/09/28	7.91	Call	Any day expiry	338.0000	382.0000	13.018	0	0	0
2012/05/08	DAUS 2012/09/28	7.91	Put	Any day expiry	257.0000	210.0000	(18.288)	0	0	0
2012/05/08	DAUS 2012/09/28	7.89	Call	Any day expiry	348.0000	392.0000	12.644	0	0	0
2012/05/08	DAUS 2012/09/28	7.89	Put	Any day expiry	247.0000	200.0000	(19.028)	0	0	0
2012/05/08	DAUS 2012/09/28	7.40	Call	Any day expiry	659.0000	734.0000	11.381	0	0	0
2012/05/08	DAUS 2012/09/28	7.40	Put	Any day expiry	68.0000	52.0000	(23.529)	0	0	7,540
2012/05/08	DAUS 2012/09/28	8.25	Put	Any day expiry	477.0000	412.0000	(13.627)	0	0	0
2012/05/08	DAUS 2012/09/28	8.25	Call	Any day expiry	218.0000	244.0000	11.927	0	0	7,540
2012/05/08	DAUS 2012/10/31			Any day expiry	8.0294	8.1209	1.140	0.0000	0.0000	0
2012/05/08	DAUS 2012/10/31	7.90	Call	Any day expiry	398.0000	443.0000	11.307	0	0	0
2012/05/08	DAUS 2012/10/31	7.90	Put	Any day expiry	269.0000	222.0000	(17.472)	0	0	0
2012/05/08	DAUS 2012/10/31	7.91	Call	Any day expiry	394.0000	438.0000	11.168	0	0	0
2012/05/08	DAUS 2012/10/31	7.91	Put	Any day expiry	275.0000	227.0000	(17.455)	0	0	0
2012/05/08	DAUS 2012/10/31	7.89	Call	Any day expiry	403.0000	448.0000	11.166	0	0	0
2012/05/08	DAUS 2012/10/31	7.89	Put	Any day expiry	264.0000	217.0000	(17.803)	0	0	0
2012/05/08	DAUS 2012/10/31	7.40	Call	Any day expiry	712.0000	785.0000	10.253	0	0	0
2012/05/08	DAUS 2012/10/31	7.40	Put	Any day expiry	83.0000	64.0000	(22.892)	0	0	8,220
2012/05/08	DAUS 2012/10/31	8.25	Put	Any day expiry	490.0000	426.0000	(13.061)	0	0	0
2012/05/08	DAUS 2012/10/31	8.25	Call	Any day expiry	269.0000	297.0000	10.409	0	0	8,220
2012/05/08	GOVI 2012/08/02			GOVI	397.4020	395.5770	(0.459)	0.0000	0.0000	229
2012/05/08	GOVI 2012/08/02	390.00	Call	GOVI	74,020.0000	55,770.0000	(24.655)	0	0	0
2012/05/08	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/08	GOVI 2012/08/02	390.01	Call	GOVI	73,920.0000	55,670.0000	(24.689)	0	0	0
2012/05/08	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/08	GOVI 2012/08/02	389.99	Call	GOVI	74,120.0000	55,870.0000	(24.622)	0	0	0
2012/05/08	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/08	GOVI 2012/11/01			GOVI	403.4090	401.5520	(0.460)	0.0000	0.0000	0
2012/05/08	GOVI 2012/11/01	402.00	Call	GOVI	14,090.0000	0.0000	(100.000)	0	0	0
2012/05/08	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	4,480.0000	100.000	0	0	0
2012/05/08	GOVI 2012/11/01	402.01	Call	GOVI	13,990.0000	0.0000	(100.000)	0	0	0
2012/05/08	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	4,580.0000	100.000	0	0	0

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2012/05/08	GOVI 2012/11/01	401.99	Call	GOVI	14,190.0000	0.0000	(100.000)	0	0	0
2012/05/08	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	4,380.0000	100.000	0	0	0
2012/05/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/08	IGOV 2012/08/02			Index Future	176.6520	176.5080	(0.082)	0.0000	0.0000	563
2012/05/08	IGOV 2012/11/01			Index Future	179.3220	179.1740	(0.083)	0.0000	0.0000	0
2012/05/08	ILBI 2012/08/02			Index Future	478.9960	478.9960	0.000	0.0000	0.0000	169
2012/05/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/08	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/08	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/08	JBAF 2012/07/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/05/08	JBAF 2012/08/15			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	0
2012/05/08	JBAF 2012/09/19			Jibar Tradeable Future	5.6300	5.6500	0.355	0.0000	0.0000	44,760
2012/05/08	JBAF 2012/10/17			Jibar Tradeable Future	5.6500	5.6700	0.354	0.0000	0.0000	0
2012/05/08	JBAF 2012/12/19			Jibar Tradeable Future	5.7100	5.7200	0.175	0.0000	0.0000	840
2012/05/08	JBAF 2013/03/20			Jibar Tradeable Future	5.8300	5.8500	0.343	0.0000	0.0000	790
2012/05/08	JBAF 2013/06/19			Jibar Tradeable Future	5.9700	6.0000	0.503	0.0000	0.0000	500
2012/05/08	JBAF 2013/09/18			Jibar Tradeable Future	6.1200	6.1700	0.817	0.0000	0.0000	1,700
2012/05/08	JBAF 2013/12/18			Jibar Tradeable Future	6.3100	6.3600	0.792	0.0000	0.0000	1,500
2012/05/08	JBAF 2014/03/19			Jibar Tradeable Future	6.5100	6.5600	0.768	0.0000	0.0000	0
2012/05/08	R157 2012/05/03			Bond Future	6.3910	6.3500	(0.642)	0.0000	0.0000	0
2012/05/08	R157 2012/08/02			Bond Future	6.4830	6.5540	1.095	0.0000	0.0000	14,824

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2012/05/08	R157 2012/08/02	8.00	Call	Bond Future	4,598.0000	4,378.0000	(4.785)	0	0	0
2012/05/08	R157 2012/08/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/08	R157 2012/08/02	8.05	Call	Bond Future	4,745.0000	4,525.0000	(4.636)	0	0	0
2012/05/08	R157 2012/08/02	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/08	R157 2012/08/02	7.95	Call	Bond Future	4,451.0000	4,231.0000	(4.943)	0	0	0
2012/05/08	R157 2012/08/02	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/05/08	R157 2012/08/02	6.15	Put	Bond Future	1,276.0000	1,443.0000	13.088	0	0	0
2012/05/08	R157 2012/08/02	6.15	Call	Bond Future	236.0000	183.0000	(22.458)	0	0	3,750
2012/05/08	R157 2012/08/02	6.35	Put	Bond Future	858.0000	993.0000	15.734	0	0	0
2012/05/08	R157 2012/08/02	6.35	Call	Bond Future	444.0000	359.0000	(19.144)	0	0	1,250
2012/05/08	R157 2012/08/02	6.55	Call	Bond Future	746.0000	627.0000	(15.952)	0	0	0
2012/05/08	R157 2012/08/02	6.55	Put	Bond Future	538.0000	639.0000	18.773	0	0	1,250
2012/05/08	R157 2012/08/02	6.95	Call	Bond Future	1,614.0000	1,437.0000	(10.967)	0	0	0
2012/05/08	R157 2012/08/02	6.95	Put	Bond Future	175.0000	218.0000	24.571	0	0	3,750
2012/05/08	R157 2012/11/01			Bond Future	6.5220	6.6010	1.211	0.0000	0.0000	0
2012/05/08	R157 2012/11/01	7.00	Call	Bond Future	1,880.0000	1,724.0000	(8.298)	0	0	0
2012/05/08	R157 2012/11/01	7.00	Put	Bond Future	525.0000	594.0000	13.143	0	0	0
2012/05/08	R157 2012/11/01	7.05	Call	Bond Future	1,981.0000	1,821.0000	(8.077)	0	0	0
2012/05/08	R157 2012/11/01	7.05	Put	Bond Future	486.0000	551.0000	13.374	0	0	0
2012/05/08	R157 2012/11/01	6.95	Call	Bond Future	1,781.0000	1,629.0000	(8.535)	0	0	0
2012/05/08	R157 2012/11/01	6.95	Put	Bond Future	567.0000	640.0000	12.875	0	0	0
2012/05/08	R157 2013/02/07			Bond Future	6.5720	6.6600	1.339	0.0000	0.0000	0
2012/05/08	R157 2013/02/07	6.75	Call	Bond Future	1,453.0000	1,326.0000	(8.741)	0	0	0
2012/05/08	R157 2013/02/07	6.75	Put	Bond Future	995.0000	1,094.0000	9.950	0	0	0
2012/05/08	R157 2013/02/07	6.80	Call	Bond Future	1,530.0000	1,399.0000	(8.562)	0	0	0
2012/05/08	R157 2013/02/07	6.80	Put	Bond Future	943.0000	1,039.0000	10.180	0	0	0
2012/05/08	R157 2013/02/07	6.70	Call	Bond Future	1,381.0000	1,257.0000	(8.979)	0	0	0
2012/05/08	R157 2013/02/07	6.70	Put	Bond Future	1,051.0000	1,154.0000	9.800	0	0	0
2012/05/08	R186 2012/05/03			Bond Future	8.1210	8.0900	(0.382)	0.0000	0.0000	0
2012/05/08	R186 2012/08/02			Bond Future	8.2110	8.3030	1.120	8.3020	8.3020	34,719
2012/05/08	R186 2012/08/02	8.75	Call	Bond Future	5,911.0000	5,246.0000	(11.250)	0	0	0
2012/05/08	R186 2012/08/02	8.75	Put	Bond Future	961.0000	1,163.0000	21.020	0	0	2,700
2012/05/08	R186 2012/08/02	8.80	Call	Bond Future	6,258.0000	5,576.0000	(10.898)	0	0	0
2012/05/08	R186 2012/08/02	8.80	Put	Bond Future	864.0000	1,048.0000	21.296	0	0	0

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2012/05/08	R186 2012/08/02	8.70	Call	Bond Future	5,571.0000	4,923.0000	(11.632)	0	0	0
2012/05/08	R186 2012/08/02	8.70	Put	Bond Future	1,068.0000	1,286.0000	20.412	0	0	0
2012/05/08	R186 2012/08/02	8.25	Put	Bond Future	2,530.0000	2,941.0000	16.245	0	0	0
2012/05/08	R186 2012/08/02	8.25	Call	Bond Future	2,898.0000	2,443.0000	(15.700)	0	0	8,750
2012/05/08	R186 2012/08/02	8.66	Call	Bond Future	5,304.0000	4,671.0000	(11.934)	0	0	0
2012/05/08	R186 2012/08/02	8.66	Put	Bond Future	1,160.0000	1,393.0000	20.086	0	0	276
2012/05/08	R186 2012/08/02	7.66	Put	Bond Future	6,193.0000	6,875.0000	11.012	0	0	0
2012/05/08	R186 2012/08/02	7.66	Call	Bond Future	810.0000	626.0000	(22.716)	0	0	276
2012/05/08	R186 2012/08/02	7.76	Put	Bond Future	5,429.0000	6,071.0000	11.825	0	0	0
2012/05/08	R186 2012/08/02	7.76	Call	Bond Future	1,048.0000	824.0000	(21.374)	0	0	43
2012/05/08	R186 2012/08/02	8.76	Call	Bond Future	5,980.0000	5,312.0000	(11.171)	0	0	0
2012/05/08	R186 2012/08/02	8.76	Put	Bond Future	941.0000	1,140.0000	21.148	0	0	43
2012/05/08	R186 2012/08/02	8.00	Put	Bond Future	3,829.0000	4,362.0000	13.920	0	0	0
2012/05/08	R186 2012/08/02	8.00	Call	Bond Future	1,807.0000	1,474.0000	(18.428)	0	0	1,099
2012/05/08	R186 2012/08/02	9.00	Call	Bond Future	7,700.0000	6,962.0000	(9.584)	0	0	0
2012/05/08	R186 2012/08/02	9.00	Put	Bond Future	554.0000	683.0000	23.285	0	0	199
2012/05/08	R186 2012/08/02	7.70	Put	Bond Future	5,881.0000	6,547.0000	11.325	0	0	0
2012/05/08	R186 2012/08/02	7.70	Call	Bond Future	900.0000	700.0000	(22.222)	0	0	2,700
2012/05/08	R186 2012/08/02	8.30	Call	Bond Future	3,154.0000	2,675.0000	(15.187)	0	0	0
2012/05/08	R186 2012/08/02	8.30	Put	Bond Future	2,316.0000	2,703.0000	16.710	0	0	900
2012/05/08	R186 2012/11/01			Bond Future	8.2760	8.3720	1.160	0.0000	0.0000	0
2012/05/08	R186 2012/11/01	8.75	Call	Bond Future	7,051.0000	6,462.0000	(8.353)	0	0	0
2012/05/08	R186 2012/11/01	8.75	Put	Bond Future	2,759.0000	3,058.0000	10.837	0	0	0
2012/05/08	R186 2012/11/01	8.80	Call	Bond Future	7,339.0000	6,738.0000	(8.189)	0	0	0
2012/05/08	R186 2012/11/01	8.80	Put	Bond Future	2,608.0000	2,894.0000	10.966	0	0	0
2012/05/08	R186 2012/11/01	8.70	Call	Bond Future	6,767.0000	6,191.0000	(8.512)	0	0	0
2012/05/08	R186 2012/11/01	8.70	Put	Bond Future	2,917.0000	3,229.0000	10.696	0	0	0
2012/05/08	R186 2013/02/07			Bond Future	8.3490	8.4480	1.186	0.0000	0.0000	0
2012/05/08	R186 2013/02/07	8.50	Call	Bond Future	6,315.0000	5,812.0000	(7.965)	0	0	0
2012/05/08	R186 2013/02/07	8.50	Put	Bond Future	4,950.0000	5,345.0000	7.980	0	0	0
2012/05/08	R186 2013/02/07	8.55	Call	Bond Future	6,564.0000	6,050.0000	(7.831)	0	0	0
2012/05/08	R186 2013/02/07	8.55	Put	Bond Future	4,753.0000	5,136.0000	8.058	0	0	0
2012/05/08	R186 2013/02/07	8.45	Call	Bond Future	6,076.0000	5,584.0000	(8.097)	0	0	0
2012/05/08	R186 2013/02/07	8.45	Put	Bond Future	5,161.0000	5,566.0000	7.847	0	0	0



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2012/05/08	R189 2012/05/03			Bond Future	215.7795	215.7838	0.002	0.0000	0.0000	0
2012/05/08	R189 2012/08/02			Bond Future	218.8057	218.8083	0.001	0.0000	0.0000	44
2012/05/08	R189 2012/08/02	218.00	Call	Bond Future	806.0000	808.0000	0.248	0	0	0
2012/05/08	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R189 2012/08/02	218.05	Call	Bond Future	756.0000	758.0000	0.265	0	0	0
2012/05/08	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R189 2012/08/02	217.95	Call	Bond Future	856.0000	858.0000	0.234	0	0	0
2012/05/08	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R197 2012/05/03			Bond Future	259.9941	260.3670	0.143	0.0000	0.0000	0
2012/05/08	R197 2012/08/02			Bond Future	258.7439	258.0566	(0.266)	0.0000	0.0000	1,389
2012/05/08	R197 2012/08/02	257.00	Call	Bond Future	1,744.0000	1,057.0000	(39.392)	0	0	0
2012/05/08	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R197 2012/08/02	257.05	Call	Bond Future	1,694.0000	1,007.0000	(40.555)	0	0	0
2012/05/08	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R197 2012/08/02	256.95	Call	Bond Future	1,794.0000	1,107.0000	(38.294)	0	0	0
2012/05/08	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R201 2012/05/03			Bond Future	5.7350	5.7150	(0.349)	0.0000	0.0000	0
2012/05/08	R201 2012/08/02			Bond Future	5.7880	5.8380	0.864	0.0000	0.0000	2,704
2012/05/08	R201 2012/08/02	7.50	Call	Bond Future	3,810.0000	3,696.0000	(2.992)	0	0	0
2012/05/08	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R201 2012/08/02	7.55	Call	Bond Future	3,919.0000	3,805.0000	(2.909)	0	0	0
2012/05/08	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R201 2012/08/02	7.45	Call	Bond Future	3,701.0000	3,587.0000	(3.080)	0	0	0
2012/05/08	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R201 2012/11/01			Bond Future	5.7440	5.8020	1.010	0.0000	0.0000	0
2012/05/08	R201 2012/11/01	6.50	Call	Bond Future	1,701.0000	1,604.0000	(5.703)	0	0	0
2012/05/08	R201 2012/11/01	6.50	Put	Bond Future	167.0000	189.0000	13.174	0	0	0
2012/05/08	R201 2012/11/01	6.55	Call	Bond Future	1,785.0000	1,686.0000	(5.546)	0	0	0
2012/05/08	R201 2012/11/01	6.55	Put	Bond Future	150.0000	170.0000	13.333	0	0	0
2012/05/08	R201 2012/11/01	6.45	Call	Bond Future	1,618.0000	1,522.0000	(5.933)	0	0	0
2012/05/08	R201 2012/11/01	6.45	Put	Bond Future	184.0000	207.0000	12.500	0	0	0
2012/05/08	R201 2013/02/07			Bond Future	5.6770	5.7440	1.180	0.0000	0.0000	0
2012/05/08	R201 2013/02/07	6.25	Call	Bond Future	1,372.0000	1,286.0000	(6.268)	0	0	0

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2012/05/08	R201	2013/02/07	6.25	Put	Bond Future	348.0000	382.0000	9.770	0	0	0
2012/05/08	R201	2013/02/07	6.30	Call	Bond Future	1,437.0000	1,349.0000	(6.124)	0	0	0
2012/05/08	R201	2013/02/07	6.30	Put	Bond Future	324.0000	356.0000	9.877	0	0	0
2012/05/08	R201	2013/02/07	6.20	Call	Bond Future	1,307.0000	1,224.0000	(6.350)	0	0	0
2012/05/08	R201	2013/02/07	6.20	Put	Bond Future	371.0000	409.0000	10.243	0	0	0
2012/05/08	R202	2012/05/03			Bond Future	191.8457	192.0150	0.088	0.0000	0.0000	0
2012/05/08	R202	2012/08/02			Bond Future	191.5228	191.5404	0.009	0.0000	0.0000	40,005
2012/05/08	R202	2012/08/02	191.00	Call	Bond Future	523.0000	540.0000	3.250	0	0	0
2012/05/08	R202	2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R202	2012/08/02	191.05	Call	Bond Future	473.0000	490.0000	3.594	0	0	0
2012/05/08	R202	2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R202	2012/08/02	190.95	Call	Bond Future	573.0000	590.0000	2.967	0	0	0
2012/05/08	R202	2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R203	2012/05/03			Bond Future	6.9160	6.8900	(0.376)	0.0000	0.0000	0
2012/05/08	R203	2012/08/02			Bond Future	7.0290	7.0970	0.967	0.0000	0.0000	3,883
2012/05/08	R203	2012/08/02	8.50	Call	Bond Future	6,199.0000	5,907.0000	(4.710)	0	0	0
2012/05/08	R203	2012/08/02	8.50	Put	Bond Future	15.0000	19.0000	26.667	0	0	0
2012/05/08	R203	2012/08/02	8.55	Call	Bond Future	6,398.0000	6,105.0000	(4.580)	0	0	0
2012/05/08	R203	2012/08/02	8.55	Put	Bond Future	12.0000	15.0000	25.000	0	0	0
2012/05/08	R203	2012/08/02	8.45	Call	Bond Future	5,999.0000	5,708.0000	(4.851)	0	0	0
2012/05/08	R203	2012/08/02	8.45	Put	Bond Future	18.0000	23.0000	27.778	0	0	0
2012/05/08	R203	2012/08/02	6.60	Put	Bond Future	2,265.0000	2,490.0000	9.934	0	0	0
2012/05/08	R203	2012/08/02	6.60	Call	Bond Future	373.0000	302.0000	(19.035)	0	0	4,200
2012/05/08	R203	2012/08/02	6.85	Put	Bond Future	1,510.0000	1,691.0000	11.987	0	0	0
2012/05/08	R203	2012/08/02	6.85	Call	Bond Future	725.0000	610.0000	(15.862)	0	0	1,400
2012/05/08	R203	2012/08/02	7.15	Call	Bond Future	1,370.0000	1,198.0000	(12.555)	0	0	0
2012/05/08	R203	2012/08/02	7.15	Put	Bond Future	844.0000	968.0000	14.692	0	0	1,400
2012/05/08	R203	2012/08/02	7.55	Call	Bond Future	2,577.0000	2,341.0000	(9.158)	0	0	0
2012/05/08	R203	2012/08/02	7.55	Put	Bond Future	334.0000	394.0000	17.964	0	0	4,200
2012/05/08	R203	2012/11/01			Bond Future	7.0860	7.1590	1.030	0.0000	0.0000	0
2012/05/08	R203	2012/11/01	7.75	Call	Bond Future	3,486.0000	3,262.0000	(6.426)	0	0	0
2012/05/08	R203	2012/11/01	7.75	Put	Bond Future	763.0000	843.0000	10.485	0	0	0
2012/05/08	R203	2012/11/01	7.80	Call	Bond Future	3,637.0000	3,409.0000	(6.269)	0	0	0

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2012/05/08	R203 2012/11/01	7.80	Put	Bond Future	713.0000	789.0000	10.659	0	0	0
2012/05/08	R203 2012/11/01	7.70	Call	Bond Future	3,338.0000	3,119.0000	(6.561)	0	0	0
2012/05/08	R203 2012/11/01	7.70	Put	Bond Future	817.0000	902.0000	10.404	0	0	0
2012/05/08	R203 2013/02/07			Bond Future	7.1550	7.2330	1.090	0.0000	0.0000	0
2012/05/08	R203 2013/02/07	6.50	Call	Bond Future	1,017.0000	920.0000	(9.538)	0	0	0
2012/05/08	R203 2013/02/07	6.50	Put	Bond Future	3,645.0000	3,856.0000	5.789	0	0	0
2012/05/08	R203 2013/02/07	6.55	Call	Bond Future	1,083.0000	981.0000	(9.418)	0	0	0
2012/05/08	R203 2013/02/07	6.55	Put	Bond Future	3,508.0000	3,713.0000	5.844	0	0	0
2012/05/08	R203 2013/02/07	6.45	Call	Bond Future	953.0000	861.0000	(9.654)	0	0	0
2012/05/08	R203 2013/02/07	6.45	Put	Bond Future	3,785.0000	4,001.0000	5.707	0	0	0
2012/05/08	R204 2012/05/03			Bond Future	7.2110	7.1800	(0.430)	0.0000	0.0000	0
2012/05/08	R204 2012/08/02			Bond Future	7.3280	7.4060	1.064	0.0000	0.0000	4,098
2012/05/08	R204 2012/08/02	8.50	Call	Bond Future	5,864.0000	5,484.0000	(6.480)	0	0	0
2012/05/08	R204 2012/08/02	8.50	Put	Bond Future	68.0000	86.0000	26.471	0	0	0
2012/05/08	R204 2012/08/02	8.55	Call	Bond Future	6,092.0000	5,708.0000	(6.303)	0	0	0
2012/05/08	R204 2012/08/02	8.55	Put	Bond Future	57.0000	72.0000	26.316	0	0	0
2012/05/08	R204 2012/08/02	8.45	Call	Bond Future	5,637.0000	5,259.0000	(6.706)	0	0	0
2012/05/08	R204 2012/08/02	8.45	Put	Bond Future	80.0000	100.0000	25.000	0	0	0
2012/05/08	R204 2012/11/01			Bond Future	7.3890	7.4720	1.123	0.0000	0.0000	0
2012/05/08	R204 2012/11/01	8.00	Call	Bond Future	4,015.0000	3,723.0000	(7.273)	0	0	0
2012/05/08	R204 2012/11/01	8.00	Put	Bond Future	1,048.0000	1,165.0000	11.164	0	0	0
2012/05/08	R204 2012/11/01	8.05	Call	Bond Future	4,187.0000	3,890.0000	(7.093)	0	0	0
2012/05/08	R204 2012/11/01	8.05	Put	Bond Future	982.0000	1,094.0000	11.405	0	0	0
2012/05/08	R204 2012/11/01	7.95	Call	Bond Future	3,845.0000	3,559.0000	(7.438)	0	0	0
2012/05/08	R204 2012/11/01	7.95	Put	Bond Future	1,117.0000	1,240.0000	11.012	0	0	0
2012/05/08	R204 2013/02/07			Bond Future	7.4600	7.5470	1.166	0.0000	0.0000	0
2012/05/08	R204 2013/02/07	8.00	Call	Bond Future	4,128.0000	3,857.0000	(6.565)	0	0	0
2012/05/08	R204 2013/02/07	8.00	Put	Bond Future	1,603.0000	1,744.0000	8.796	0	0	0
2012/05/08	R204 2013/02/07	8.05	Call	Bond Future	4,283.0000	4,007.0000	(6.444)	0	0	0
2012/05/08	R204 2013/02/07	8.05	Put	Bond Future	1,528.0000	1,664.0000	8.901	0	0	0
2012/05/08	R204 2013/02/07	7.95	Call	Bond Future	3,976.0000	3,710.0000	(6.690)	0	0	0
2012/05/08	R204 2013/02/07	7.95	Put	Bond Future	1,681.0000	1,827.0000	8.685	0	0	0
2012/05/08	R206 2012/05/03			Bond Future	5.5050	5.4800	(0.454)	0.0000	0.0000	0

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2012/05/08	R206 2012/08/02			Bond Future	5.5330	5.6050	1.301	0.0000	0.0000	1,781
2012/05/08	R206 2012/08/02	7.25	Call	Bond Future	2,349.0000	2,249.0000	(4.257)	0	0	0
2012/05/08	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R206 2012/08/02	7.30	Call	Bond Future	2,416.0000	2,316.0000	(4.139)	0	0	0
2012/05/08	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R206 2012/08/02	7.20	Call	Bond Future	2,281.0000	2,181.0000	(4.384)	0	0	0
2012/05/08	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R206 2012/11/01			Bond Future	5.3960	5.4840	1.631	0.0000	0.0000	0
2012/05/08	R206 2012/11/01	6.00	Call	Bond Future	788.0000	707.0000	(10.279)	0	0	0
2012/05/08	R206 2012/11/01	6.00	Put	Bond Future	91.0000	112.0000	23.077	0	0	0
2012/05/08	R206 2012/11/01	6.05	Call	Bond Future	835.0000	753.0000	(9.820)	0	0	0
2012/05/08	R206 2012/11/01	6.05	Put	Bond Future	81.0000	101.0000	24.691	0	0	0
2012/05/08	R206 2012/11/01	5.95	Call	Bond Future	742.0000	663.0000	(10.647)	0	0	0
2012/05/08	R206 2012/11/01	5.95	Put	Bond Future	102.0000	125.0000	22.549	0	0	0
2012/05/08	R206 2013/02/07			Bond Future	5.1550	5.2700	2.231	0.0000	0.0000	0
2012/05/08	R206 2013/02/07	6.00	Call	Bond Future	858.0000	775.0000	(9.674)	0	0	0
2012/05/08	R206 2013/02/07	6.00	Put	Bond Future	97.0000	118.0000	21.649	0	0	0
2012/05/08	R206 2013/02/07	6.05	Call	Bond Future	894.0000	810.0000	(9.396)	0	0	0
2012/05/08	R206 2013/02/07	6.05	Put	Bond Future	89.0000	109.0000	22.472	0	0	0
2012/05/08	R206 2013/02/07	5.95	Call	Bond Future	822.0000	741.0000	(9.854)	0	0	0
2012/05/08	R206 2013/02/07	5.95	Put	Bond Future	106.0000	129.0000	21.698	0	0	0
2012/05/08	R207 2012/05/03			Bond Future	7.4810	7.4300	(0.682)	0.0000	0.0000	0
2012/05/08	R207 2012/08/02			Bond Future	7.5800	7.6630	1.095	0.0000	0.0000	27,509
2012/05/08	R207 2012/08/02	8.75	Call	Bond Future	6,314.0000	5,879.0000	(6.889)	0	0	0
2012/05/08	R207 2012/08/02	8.75	Put	Bond Future	87.0000	111.0000	27.586	0	0	0
2012/05/08	R207 2012/08/02	8.80	Call	Bond Future	6,556.0000	6,118.0000	(6.681)	0	0	0
2012/05/08	R207 2012/08/02	8.80	Put	Bond Future	74.0000	95.0000	28.378	0	0	0
2012/05/08	R207 2012/08/02	8.70	Call	Bond Future	6,072.0000	5,640.0000	(7.115)	0	0	0
2012/05/08	R207 2012/08/02	8.70	Put	Bond Future	101.0000	128.0000	26.733	0	0	0
2012/05/08	R207 2012/11/01			Bond Future	7.6430	7.7300	1.138	0.0000	0.0000	0
2012/05/08	R207 2012/11/01	8.25	Call	Bond Future	4,412.0000	4,081.0000	(7.502)	0	0	0
2012/05/08	R207 2012/11/01	8.25	Put	Bond Future	1,211.0000	1,347.0000	11.230	0	0	0
2012/05/08	R207 2012/11/01	8.30	Call	Bond Future	4,596.0000	4,259.0000	(7.332)	0	0	0
2012/05/08	R207 2012/11/01	8.30	Put	Bond Future	1,137.0000	1,267.0000	11.434	0	0	0

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2012/05/08	R207 2012/11/01	8.20	Call	Bond Future	4,230.0000	3,906.0000	(7.660)	0	0	0
2012/05/08	R207 2012/11/01	8.20	Put	Bond Future	1,288.0000	1,431.0000	11.102	0	0	0
2012/05/08	R207 2013/02/07			Bond Future	7.7150	7.8070	1.192	0.0000	0.0000	0
2012/05/08	R207 2013/02/07	8.25	Call	Bond Future	4,570.0000	4,257.0000	(6.849)	0	0	0
2012/05/08	R207 2013/02/07	8.25	Put	Bond Future	1,833.0000	1,997.0000	8.947	0	0	0
2012/05/08	R207 2013/02/07	8.30	Call	Bond Future	4,737.0000	4,419.0000	(6.713)	0	0	0
2012/05/08	R207 2013/02/07	8.30	Put	Bond Future	1,749.0000	1,908.0000	9.091	0	0	0
2012/05/08	R207 2013/02/07	8.20	Call	Bond Future	4,405.0000	4,098.0000	(6.969)	0	0	0
2012/05/08	R207 2013/02/07	8.20	Put	Bond Future	1,919.0000	2,090.0000	8.911	0	0	0
2012/05/08	R208 2012/05/03			Bond Future	7.5710	7.5250	(0.608)	0.0000	0.0000	0
2012/05/08	R208 2012/08/02			Bond Future	7.6580	7.7350	1.005	0.0000	0.0000	7,882
2012/05/08	R208 2012/08/02	8.75	Call	Bond Future	6,423.0000	5,991.0000	(6.726)	0	0	0
2012/05/08	R208 2012/08/02	8.75	Put	Bond Future	129.0000	159.0000	23.256	0	0	0
2012/05/08	R208 2012/08/02	8.80	Call	Bond Future	6,679.0000	6,244.0000	(6.513)	0	0	0
2012/05/08	R208 2012/08/02	8.80	Put	Bond Future	110.0000	137.0000	24.545	0	0	0
2012/05/08	R208 2012/08/02	8.70	Call	Bond Future	6,165.0000	5,737.0000	(6.942)	0	0	0
2012/05/08	R208 2012/08/02	8.70	Put	Bond Future	148.0000	182.0000	22.973	0	0	0
2012/05/08	R208 2012/08/02	7.20	Put	Bond Future	3,374.0000	3,724.0000	10.373	0	0	0
2012/05/08	R208 2012/08/02	7.20	Call	Bond Future	567.0000	455.0000	(19.753)	0	0	3,450
2012/05/08	R208 2012/08/02	7.50	Put	Bond Future	2,129.0000	2,401.0000	12.776	0	0	0
2012/05/08	R208 2012/08/02	7.50	Call	Bond Future	1,172.0000	982.0000	(16.212)	0	0	1,150
2012/05/08	R208 2012/08/02	7.80	Call	Bond Future	2,081.0000	1,809.0000	(13.071)	0	0	0
2012/05/08	R208 2012/08/02	7.80	Put	Bond Future	1,231.0000	1,421.0000	15.435	0	0	1,150
2012/05/08	R208 2012/08/02	8.25	Call	Bond Future	3,945.0000	3,573.0000	(9.430)	0	0	0
2012/05/08	R208 2012/08/02	8.25	Put	Bond Future	465.0000	555.0000	19.355	0	0	3,450
2012/05/08	R208 2012/11/01			Bond Future	7.7190	7.8000	1.049	0.0000	0.0000	0
2012/05/08	R208 2012/11/01	8.25	Call	Bond Future	4,531.0000	4,205.0000	(7.195)	0	0	0
2012/05/08	R208 2012/11/01	8.25	Put	Bond Future	1,477.0000	1,625.0000	10.020	0	0	0
2012/05/08	R208 2012/11/01	8.30	Call	Bond Future	4,724.0000	4,391.0000	(7.049)	0	0	0
2012/05/08	R208 2012/11/01	8.30	Put	Bond Future	1,389.0000	1,530.0000	10.151	0	0	0
2012/05/08	R208 2012/11/01	8.20	Call	Bond Future	4,340.0000	4,021.0000	(7.350)	0	0	0
2012/05/08	R208 2012/11/01	8.20	Put	Bond Future	1,569.0000	1,724.0000	9.879	0	0	0
2012/05/08	R208 2013/02/07			Bond Future	7.7880	7.8720	1.079	0.0000	0.0000	0
2012/05/08	R208 2013/02/07	8.00	Call	Bond Future	3,912.0000	3,637.0000	(7.030)	0	0	0

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2012/05/08	R208 2013/02/07	8.00	Put	Bond Future	2,711.0000	2,914.0000	7.488	0	0	0
2012/05/08	R208 2013/02/07	8.05	Call	Bond Future	4,075.0000	3,794.0000	(6.896)	0	0	0
2012/05/08	R208 2013/02/07	8.05	Put	Bond Future	2,594.0000	2,791.0000	7.594	0	0	0
2012/05/08	R208 2013/02/07	7.95	Call	Bond Future	3,755.0000	3,486.0000	(7.164)	0	0	0
2012/05/08	R208 2013/02/07	7.95	Put	Bond Future	2,836.0000	3,045.0000	7.370	0	0	0
2012/05/08	R209 2012/05/03			Bond Future	8.6910	8.6700	(0.242)	0.0000	0.0000	0
2012/05/08	R209 2012/08/02			Bond Future	8.8050	8.9280	1.397	0.0000	0.0000	3,099
2012/05/08	R209 2012/08/02	9.25	Call	Bond Future	4,491.0000	3,811.0000	(15.141)	0	0	0
2012/05/08	R209 2012/08/02	9.25	Put	Bond Future	1,116.0000	1,394.0000	24.910	0	0	0
2012/05/08	R209 2012/08/02	9.30	Call	Bond Future	4,755.0000	4,056.0000	(14.700)	0	0	0
2012/05/08	R209 2012/08/02	9.30	Put	Bond Future	1,016.0000	1,275.0000	25.492	0	0	0
2012/05/08	R209 2012/08/02	9.20	Call	Bond Future	4,233.0000	3,572.0000	(15.615)	0	0	0
2012/05/08	R209 2012/08/02	9.20	Put	Bond Future	1,225.0000	1,522.0000	24.245	0	0	0
2012/05/08	R209 2012/11/01			Bond Future	8.8690	8.9950	1.421	0.0000	0.0000	0
2012/05/08	R209 2012/11/01	9.00	Call	Bond Future	4,615.0000	4,073.0000	(11.744)	0	0	0
2012/05/08	R209 2012/11/01	9.00	Put	Bond Future	3,608.0000	4,035.0000	11.835	0	0	0
2012/05/08	R209 2012/11/01	9.05	Call	Bond Future	4,821.0000	4,264.0000	(11.554)	0	0	0
2012/05/08	R209 2012/11/01	9.05	Put	Bond Future	3,435.0000	3,847.0000	11.994	0	0	0
2012/05/08	R209 2012/11/01	8.95	Call	Bond Future	4,414.0000	3,886.0000	(11.962)	0	0	0
2012/05/08	R209 2012/11/01	8.95	Put	Bond Future	3,789.0000	4,230.0000	11.639	0	0	0
2012/05/08	R209 2013/02/07			Bond Future	8.9390	9.0690	1.454	0.0000	0.0000	0
2012/05/08	R209 2013/02/07	9.00	Call	Bond Future	5,285.0000	4,751.0000	(10.104)	0	0	0
2012/05/08	R209 2013/02/07	9.00	Put	Bond Future	4,819.0000	5,272.0000	9.400	0	0	0
2012/05/08	R209 2013/02/07	9.05	Call	Bond Future	5,483.0000	4,937.0000	(9.958)	0	0	0
2012/05/08	R209 2013/02/07	9.05	Put	Bond Future	4,639.0000	5,080.0000	9.506	0	0	0
2012/05/08	R209 2013/02/07	8.95	Call	Bond Future	5,094.0000	4,572.0000	(10.247)	0	0	0
2012/05/08	R209 2013/02/07	8.95	Put	Bond Future	5,010.0000	5,474.0000	9.261	0	0	0
2012/05/08	R210 2012/05/03			Bond Future	142.6536	142.6675	0.010	0.0000	0.0000	0
2012/05/08	R210 2012/08/02			Bond Future	144.4998	144.5127	0.009	0.0000	0.0000	925
2012/05/08	R210 2012/08/02	143.00	Call	Bond Future	1,500.0000	1,513.0000	0.867	0	0	0
2012/05/08	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R210 2012/08/02	143.05	Call	Bond Future	1,450.0000	1,463.0000	0.897	0	0	0
2012/05/08	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/08	R210 2012/08/02	142.95	Call	Bond Future	1,550.0000	1,563.0000	0.839	0	0	0
2012/05/08	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R211 2012/05/03			Bond Future	119.6405	119.6470	0.005	0.0000	0.0000	0
2012/05/08	R211 2012/08/02			Bond Future	119.8262	119.8589	0.027	0.0000	0.0000	480
2012/05/08	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R211 2012/08/02	120.00	Put	Bond Future	174.0000	141.0000	(18.966)	0	0	0
2012/05/08	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R211 2012/08/02	120.05	Put	Bond Future	224.0000	191.0000	(14.732)	0	0	0
2012/05/08	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R211 2012/08/02	119.95	Put	Bond Future	124.0000	91.0000	(26.613)	0	0	0
2012/05/08	R212 2012/05/03			Bond Future	118.8113	118.8217	0.009	0.0000	0.0000	0
2012/05/08	R212 2012/08/02			Bond Future	118.8663	118.9272	0.051	0.0000	0.0000	2,962
2012/05/08	R212 2012/08/02	118.00	Call	Bond Future	866.0000	927.0000	7.044	0	0	0
2012/05/08	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R212 2012/08/02	118.05	Call	Bond Future	816.0000	877.0000	7.475	0	0	0
2012/05/08	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R212 2012/08/02	117.95	Call	Bond Future	916.0000	977.0000	6.659	0	0	0
2012/05/08	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R213 2012/05/03			Bond Future	8.5360	8.5150	(0.246)	0.0000	0.0000	0
2012/05/08	R213 2012/08/02			Bond Future	8.6620	8.7690	1.235	0.0000	0.0000	4,725
2012/05/08	R213 2012/08/02	9.25	Call	Bond Future	5,395.0000	4,728.0000	(12.363)	0	0	0
2012/05/08	R213 2012/08/02	9.25	Put	Bond Future	822.0000	1,015.0000	23.479	0	0	0
2012/05/08	R213 2012/08/02	9.30	Call	Bond Future	5,687.0000	5,005.0000	(11.992)	0	0	0
2012/05/08	R213 2012/08/02	9.30	Put	Bond Future	742.0000	921.0000	24.124	0	0	0
2012/05/08	R213 2012/08/02	9.20	Call	Bond Future	5,108.0000	4,457.0000	(12.745)	0	0	0
2012/05/08	R213 2012/08/02	9.20	Put	Bond Future	909.0000	1,119.0000	23.102	0	0	0
2012/05/08	R213 2012/11/01			Bond Future	8.7290	8.8390	1.260	0.0000	0.0000	0
2012/05/08	R213 2012/11/01	9.00	Call	Bond Future	5,267.0000	4,742.0000	(9.968)	0	0	0
2012/05/08	R213 2012/11/01	9.00	Put	Bond Future	3,141.0000	3,489.0000	11.079	0	0	0
2012/05/08	R213 2012/11/01	9.05	Call	Bond Future	5,492.0000	4,954.0000	(9.796)	0	0	0
2012/05/08	R213 2012/11/01	9.05	Put	Bond Future	2,983.0000	3,317.0000	11.197	0	0	0
2012/05/08	R213 2012/11/01	8.95	Call	Bond Future	5,046.0000	4,533.0000	(10.166)	0	0	0
2012/05/08	R213 2012/11/01	8.95	Put	Bond Future	3,306.0000	3,666.0000	10.889	0	0	0

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2012/05/08	R213 2013/02/07			Bond Future	8.8040	8.9180	1.295	0.0000	0.0000	0
2012/05/08	R213 2013/02/07	9.00	Call	Bond Future	5,936.0000	5,426.0000	(8.592)	0	0	0
2012/05/08	R213 2013/02/07	9.00	Put	Bond Future	4,414.0000	4,794.0000	8.609	0	0	0
2012/05/08	R213 2013/02/07	9.05	Call	Bond Future	6,150.0000	5,629.0000	(8.472)	0	0	0
2012/05/08	R213 2013/02/07	9.05	Put	Bond Future	4,246.0000	4,615.0000	8.691	0	0	0
2012/05/08	R213 2013/02/07	8.95	Call	Bond Future	5,726.0000	5,226.0000	(8.732)	0	0	0
2012/05/08	R213 2013/02/07	8.95	Put	Bond Future	4,588.0000	4,979.0000	8.522	0	0	0
2012/05/08	R214 2012/05/03			Bond Future	8.7360	8.7100	(0.298)	0.0000	0.0000	0
2012/05/08	R214 2012/08/02			Bond Future	8.8480	8.9750	1.435	0.0000	0.0000	1,530
2012/05/08	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R214 2012/08/02	8.80	Put	Bond Future	396.0000	1,427.0000	260.354	0	0	0
2012/05/08	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R214 2012/08/02	8.81	Put	Bond Future	313.0000	1,345.0000	329.712	0	0	0
2012/05/08	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/08	R214 2012/08/02	8.79	Put	Bond Future	479.0000	1,510.0000	215.240	0	0	0
<b>Total</b>										<b>365217.00</b>