



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 10/04/2012

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
2012/04/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	AL7T 2012/05/03			Index Future	420.4960	421.0850	0.140	0.0000	0.0000	16
2012/04/10	AL7T 2012/08/02			Index Future	426.5210	427.0890	0.133	0.0000	0.0000	0
2012/04/10	ALBI 2012/05/03			Index Future	381.8450	382.4590	0.161	0.0000	0.0000	899
2012/04/10	ALBI 2012/08/02			Index Future	387.3160	387.9130	0.154	0.0000	0.0000	118
2012/04/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	CAAW2012/04/20			Any day expiry	7.8294	8.0232	2.475	0.0000	0.0000	0
2012/04/10	CAAW2012/04/20	8.10	Call	Any day expiry	24.0000	51.0000	112.500	0	0	0
2012/04/10	CAAW2012/04/20	8.10	Put	Any day expiry	295.0000	128.0000	(56.610)	0	0	0
2012/04/10	CAAW2012/04/20	8.15	Call	Any day expiry	19.0000	38.0000	100.000	0	0	0
2012/04/10	CAAW2012/04/20	8.15	Put	Any day expiry	340.0000	165.0000	(51.471)	0	0	0
2012/04/10	CAAW2012/04/20	8.05	Call	Any day expiry	31.0000	68.0000	119.355	0	0	0
2012/04/10	CAAW2012/04/20	8.05	Put	Any day expiry	252.0000	95.0000	(62.302)	0	0	0
2012/04/10	CAAY 2012/04/30			Can-Do Future	0.0623	0.1250	100.642	0.0000	0.0000	12,500
2012/04/10	CAAZ 2012/06/18			Can-Do Future	0.1215	0.1896	56.049	0.0000	0.0000	5,670
2012/04/10	CABA 2012/06/18			Can-Do Future	0.2048	0.2028	(0.977)	0.0000	0.0000	8,000
2012/04/10	CABB 2012/06/18			Can-Do Future	0.0208	0.0089	(57.212)	0.0000	0.0000	8,000
2012/04/10	CABC 2012/06/18			Can-Do Future	0.1195	0.1773	48.368	0.0000	0.0000	16,000
2012/04/10	CABD 2012/06/18			Can-Do Future	0.0104	0.0052	(50.000)	0.0000	0.0000	16,000
2012/04/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/10	DAAE 2012/04/30			Any day expiry	6.5000	6.5340	0.523	0.0000	0.0000	1,000
2012/04/10	DAAE 2012/04/30	6.50	Call	Any day expiry	0.0000	85.0000	100.000	0	0	0
2012/04/10	DAAE 2012/04/30	6.50	Put	Any day expiry	0.0000	51.0000	100.000	0	0	0
2012/04/10	DAAE 2012/04/30	6.55	Call	Any day expiry	0.0000	57.0000	100.000	0	0	0
2012/04/10	DAAE 2012/04/30	6.55	Put	Any day expiry	0.0000	73.0000	100.000	0	0	0
2012/04/10	DAAE 2012/04/30	6.45	Call	Any day expiry	0.0000	119.0000	100.000	0	0	0
2012/04/10	DAAE 2012/04/30	6.45	Put	Any day expiry	0.0000	35.0000	100.000	0	0	0
2012/04/10	DAAF 2012/04/30			Any day expiry	8.0000	8.2371	2.964	0.0000	0.0000	1,000
2012/04/10	DAAF 2012/04/30	8.00	Call	Any day expiry	0.0000	255.0000	100.000	0	0	0
2012/04/10	DAAF 2012/04/30	8.00	Put	Any day expiry	0.0000	18.0000	100.000	0	0	0
2012/04/10	DAAF 2012/04/30	8.05	Call	Any day expiry	0.0000	212.0000	100.000	0	0	0
2012/04/10	DAAF 2012/04/30	8.05	Put	Any day expiry	0.0000	25.0000	100.000	0	0	0
2012/04/10	DAAF 2012/04/30	7.95	Call	Any day expiry	0.0000	299.0000	100.000	0	0	0
2012/04/10	DAAF 2012/04/30	7.95	Put	Any day expiry	0.0000	12.0000	100.000	0	0	0
2012/04/10	GOVI 2012/05/03			GOVI	382.9940	383.6020	0.159	0.0000	0.0000	201
2012/04/10	GOVI 2012/05/03	382.00	Call	GOVI	9,940.0000	16,020.0000	61.167	0	0	0
2012/04/10	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/10	GOVI 2012/05/03	382.01	Call	GOVI	9,840.0000	15,920.0000	61.789	0	0	0
2012/04/10	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/10	GOVI 2012/05/03	381.99	Call	GOVI	10,040.0000	16,120.0000	60.558	0	0	0
2012/04/10	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/10	GOVI 2012/08/02			GOVI	388.4820	389.0710	0.152	0.0000	0.0000	0
2012/04/10	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/10	GOVI 2012/08/02	390.00	Put	GOVI	15,180.0000	9,290.0000	(38.801)	0	0	0
2012/04/10	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/10	GOVI 2012/08/02	390.01	Put	GOVI	15,280.0000	9,390.0000	(38.547)	0	0	0
2012/04/10	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/10	GOVI 2012/08/02	389.99	Put	GOVI	15,080.0000	9,190.0000	(39.058)	0	0	0
2012/04/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/10	IGOV 2012/05/03			Index Future	172.5280	172.7160	0.109	0.0000	0.0000	550
2012/04/10	IGOV 2012/08/02			Index Future	175.0010	175.1790	0.102	0.0000	0.0000	0

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2012/04/10	ILBI	2012/05/03			Index Future	467.0050	467.0050	0.000	0.0000	0.0000	0
2012/04/10	ILBI	2012/08/02			Index Future	473.6390	473.6390	0.000	0.0000	0.0000	169
2012/04/10	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/10	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/10	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/10	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/10	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/10	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/10	JBAF	2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/10	JBAF	2012/05/16			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	0
2012/04/10	JBAF	2012/06/20			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	2,890
2012/04/10	JBAF	2012/07/18			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	0
2012/04/10	JBAF	2012/08/15			Jibar Tradeable Future	5.7000	5.6800	(0.351)	0.0000	0.0000	0
2012/04/10	JBAF	2012/09/19			Jibar Tradeable Future	5.7500	5.7300	(0.348)	0.0000	0.0000	44,760
2012/04/10	JBAF	2012/12/19			Jibar Tradeable Future	5.9000	5.8500	(0.847)	0.0000	0.0000	840
2012/04/10	JBAF	2013/03/20			Jibar Tradeable Future	6.1100	6.0400	(1.146)	0.0000	0.0000	790
2012/04/10	JBAF	2013/06/19			Jibar Tradeable Future	6.3200	6.2500	(1.108)	0.0000	0.0000	500
2012/04/10	JBAF	2013/09/18			Jibar Tradeable Future	6.5400	6.4700	(1.070)	0.0000	0.0000	1,700
2012/04/10	JBAF	2013/12/18			Jibar Tradeable Future	6.7600	6.6900	(1.036)	0.0000	0.0000	1,500
2012/04/10	JBAF	2014/03/19			Jibar Tradeable Future	7.0000	6.9100	(1.286)	0.0000	0.0000	0
2012/04/10	R157	2012/05/03			Bond Future	6.8400	6.8090	(0.453)	0.0000	0.0000	12,679
2012/04/10	R157	2012/05/03	8.25	Call	Bond Future	4,553.0000	4,656.0000	2.262	0	0	0
2012/04/10	R157	2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R157	2012/05/03	8.30	Call	Bond Future	4,711.0000	4,813.0000	2.165	0	0	0
2012/04/10	R157	2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R157	2012/05/03	8.20	Call	Bond Future	4,396.0000	4,498.0000	2.320	0	0	0
2012/04/10	R157	2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R157	2012/05/03	6.25	Put	Bond Future	1,986.0000	1,880.0000	(5.337)	0	0	0
2012/04/10	R157	2012/05/03	6.25	Call	Bond Future	13.0000	10.0000	(23.077)	0	0	1,500

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2012/04/10	R157 2012/05/03	6.50	Call	Bond Future	81.0000	73.0000	(9.877)	0	0	1,500
2012/04/10	R157 2012/05/03	6.50	Put	Bond Future	1,213.0000	1,102.0000	(9.151)	0	0	1,500
2012/04/10	R157 2012/05/03	6.75	Call	Bond Future	300.0000	303.0000	1.000	0	0	1,500
2012/04/10	R157 2012/05/03	6.75	Put	Bond Future	598.0000	499.0000	(16.555)	0	0	1,500
2012/04/10	R157 2012/05/03	7.35	Call	Bond Future	1,709.0000	1,794.0000	4.974	0	0	0
2012/04/10	R157 2012/05/03	7.35	Put	Bond Future	36.0000	18.0000	(50.000)	0	0	1,500
2012/04/10	R157 2012/08/02			Bond Future	6.9380	6.9050	(0.476)	0.0000	0.0000	0
2012/04/10	R157 2012/08/02	8.00	Call	Bond Future	3,368.0000	3,445.0000	2.286	0	0	0
2012/04/10	R157 2012/08/02	8.00	Put	Bond Future	175.0000	151.0000	(13.714)	0	0	0
2012/04/10	R157 2012/08/02	8.05	Call	Bond Future	3,497.0000	3,576.0000	2.259	0	0	0
2012/04/10	R157 2012/08/02	8.05	Put	Bond Future	156.0000	134.0000	(14.103)	0	0	0
2012/04/10	R157 2012/08/02	7.95	Call	Bond Future	3,238.0000	3,314.0000	2.347	0	0	0
2012/04/10	R157 2012/08/02	7.95	Put	Bond Future	193.0000	168.0000	(12.953)	0	0	0
2012/04/10	R157 2012/11/01			Bond Future	7.0110	6.9750	(0.513)	0.0000	0.0000	0
2012/04/10	R157 2012/11/01	7.00	Call	Bond Future	1,293.0000	1,329.0000	2.784	0	0	0
2012/04/10	R157 2012/11/01	7.00	Put	Bond Future	1,324.0000	1,259.0000	(4.909)	0	0	0
2012/04/10	R157 2012/11/01	7.05	Call	Bond Future	1,368.0000	1,405.0000	2.705	0	0	0
2012/04/10	R157 2012/11/01	7.05	Put	Bond Future	1,258.0000	1,194.0000	(5.087)	0	0	0
2012/04/10	R157 2012/11/01	6.95	Call	Bond Future	1,223.0000	1,257.0000	2.780	0	0	0
2012/04/10	R157 2012/11/01	6.95	Put	Bond Future	1,395.0000	1,327.0000	(4.875)	0	0	0
2012/04/10	R157 2013/02/07			Bond Future	7.0930	7.0540	(0.550)	0.0000	0.0000	0
2012/04/10	R157 2013/02/07	6.75	Call	Bond Future	1,044.0000	1,074.0000	2.874	0	0	0
2012/04/10	R157 2013/02/07	6.75	Put	Bond Future	1,921.0000	1,852.0000	(3.592)	0	0	0
2012/04/10	R157 2013/02/07	6.80	Call	Bond Future	1,098.0000	1,130.0000	2.914	0	0	0
2012/04/10	R157 2013/02/07	6.80	Put	Bond Future	1,847.0000	1,779.0000	(3.682)	0	0	0
2012/04/10	R157 2013/02/07	6.70	Call	Bond Future	992.0000	1,020.0000	2.823	0	0	0
2012/04/10	R157 2013/02/07	6.70	Put	Bond Future	1,997.0000	1,926.0000	(3.555)	0	0	0
2012/04/10	R186 2012/05/03			Bond Future	8.5620	8.5400	(0.257)	0.0000	0.0000	30,792
2012/04/10	R186 2012/05/03	9.00	Call	Bond Future	4,265.0000	4,355.0000	2.110	0	0	0
2012/04/10	R186 2012/05/03	9.00	Put	Bond Future	339.0000	226.0000	(33.333)	0	0	0
2012/04/10	R186 2012/05/03	9.05	Call	Bond Future	4,638.0000	4,742.0000	2.242	0	0	0
2012/04/10	R186 2012/05/03	9.05	Put	Bond Future	276.0000	177.0000	(35.870)	0	0	0
2012/04/10	R186 2012/05/03	8.95	Call	Bond Future	3,901.0000	3,975.0000	1.897	0	0	0
2012/04/10	R186 2012/05/03	8.95	Put	Bond Future	413.0000	285.0000	(30.993)	0	0	0

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2012/04/10	R186 2012/05/03	7.90	Put	Bond Future	6,401.0000	6,174.0000	(3.546)	0	0	0
2012/04/10	R186 2012/05/03	7.90	Call	Bond Future	81.0000	56.0000	(30.864)	0	0	2,250
2012/04/10	R186 2012/05/03	8.20	Put	Bond Future	3,800.0000	3,540.0000	(6.842)	0	0	0
2012/04/10	R186 2012/05/03	8.20	Call	Bond Future	404.0000	346.0000	(14.356)	0	0	750
2012/04/10	R186 2012/05/03	8.50	Call	Bond Future	1,281.0000	1,229.0000	(4.059)	0	0	0
2012/04/10	R186 2012/05/03	8.50	Put	Bond Future	1,853.0000	1,598.0000	(13.761)	0	0	750
2012/04/10	R186 2012/05/03	8.85	Call	Bond Future	3,208.0000	3,249.0000	1.278	0	0	0
2012/04/10	R186 2012/05/03	8.85	Put	Bond Future	604.0000	443.0000	(26.656)	0	0	2,250
2012/04/10	R186 2012/08/02			Bond Future	8.6490	8.6280	(0.243)	0.0000	0.0000	630
2012/04/10	R186 2012/08/02	8.75	Call	Bond Future	4,581.0000	4,600.0000	0.415	0	0	0
2012/04/10	R186 2012/08/02	8.75	Put	Bond Future	3,676.0000	3,506.0000	(4.625)	0	0	0
2012/04/10	R186 2012/08/02	8.80	Call	Bond Future	4,828.0000	4,850.0000	0.456	0	0	0
2012/04/10	R186 2012/08/02	8.80	Put	Bond Future	3,479.0000	3,312.0000	(4.800)	0	0	0
2012/04/10	R186 2012/08/02	8.70	Call	Bond Future	4,342.0000	4,357.0000	0.345	0	0	0
2012/04/10	R186 2012/08/02	8.70	Put	Bond Future	3,884.0000	3,709.0000	(4.506)	0	0	0
2012/04/10	R186 2012/08/02	8.25	Put	Bond Future	6,191.0000	5,991.0000	(3.230)	0	0	0
2012/04/10	R186 2012/08/02	8.25	Call	Bond Future	2,514.0000	2,504.0000	(0.398)	0	0	8,750
2012/04/10	R186 2012/08/02	8.66	Call	Bond Future	4,155.0000	4,167.0000	0.289	0	0	0
2012/04/10	R186 2012/08/02	8.66	Put	Bond Future	4,056.0000	3,879.0000	(4.364)	0	0	276
2012/04/10	R186 2012/08/02	7.66	Put	Bond Future	10,427.0000	10,217.0000	(2.014)	0	0	0
2012/04/10	R186 2012/08/02	7.66	Call	Bond Future	999.0000	978.0000	(2.102)	0	0	276
2012/04/10	R186 2012/08/02	7.76	Put	Bond Future	9,617.0000	9,406.0000	(2.194)	0	0	0
2012/04/10	R186 2012/08/02	7.76	Call	Bond Future	1,191.0000	1,170.0000	(1.763)	0	0	43
2012/04/10	R186 2012/08/02	8.76	Call	Bond Future	4,630.0000	4,649.0000	0.410	0	0	0
2012/04/10	R186 2012/08/02	8.76	Put	Bond Future	3,636.0000	3,466.0000	(4.675)	0	0	43
2012/04/10	R186 2012/11/01			Bond Future	8.7250	8.7040	(0.241)	0.0000	0.0000	0
2012/04/10	R186 2012/11/01	8.75	Call	Bond Future	5,454.0000	5,489.0000	0.642	0	0	0
2012/04/10	R186 2012/11/01	8.75	Put	Bond Future	5,233.0000	5,082.0000	(2.886)	0	0	0
2012/04/10	R186 2012/11/01	8.80	Call	Bond Future	5,684.0000	5,722.0000	0.669	0	0	0
2012/04/10	R186 2012/11/01	8.80	Put	Bond Future	5,024.0000	4,876.0000	(2.946)	0	0	0
2012/04/10	R186 2012/11/01	8.70	Call	Bond Future	5,235.0000	5,267.0000	0.611	0	0	0
2012/04/10	R186 2012/11/01	8.70	Put	Bond Future	5,456.0000	5,302.0000	(2.823)	0	0	0
2012/04/10	R186 2013/02/07			Bond Future	8.8070	8.7840	(0.261)	0.0000	0.0000	0
2012/04/10	R186 2013/02/07	8.50	Call	Bond Future	5,132.0000	5,173.0000	0.799	0	0	0
2012/04/10	R186 2013/02/07	8.50	Put	Bond Future	7,838.0000	7,679.0000	(2.029)	0	0	0

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2012/04/10	R186 2013/02/07	8.55	Call	Bond Future	5,325.0000	5,368.0000	0.808	0	0	0
2012/04/10	R186 2013/02/07	8.55	Put	Bond Future	7,584.0000	7,427.0000	(2.070)	0	0	0
2012/04/10	R186 2013/02/07	8.45	Call	Bond Future	4,942.0000	4,981.0000	0.789	0	0	0
2012/04/10	R186 2013/02/07	8.45	Put	Bond Future	8,097.0000	7,936.0000	(1.988)	0	0	0
2012/04/10	R189 2012/05/03			Bond Future	215.3400	215.3455	0.003	0.0000	0.0000	0
2012/04/10	R189 2012/05/03	215.00	Call	Bond Future	340.0000	345.0000	1.471	0	0	0
2012/04/10	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R189 2012/05/03	215.05	Call	Bond Future	290.0000	295.0000	1.724	0	0	0
2012/04/10	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R189 2012/05/03	214.95	Call	Bond Future	390.0000	395.0000	1.282	0	0	0
2012/04/10	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R197 2012/05/03			Bond Future	258.2238	258.2474	0.009	0.0000	0.0000	1,044
2012/04/10	R197 2012/05/03	251.00	Call	Bond Future	7,224.0000	7,247.0000	0.318	0	0	0
2012/04/10	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R197 2012/05/03	251.05	Call	Bond Future	7,174.0000	7,197.0000	0.321	0	0	0
2012/04/10	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R197 2012/05/03	250.95	Call	Bond Future	7,274.0000	7,297.0000	0.316	0	0	0
2012/04/10	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R201 2012/05/03			Bond Future	6.1370	6.1110	(0.424)	0.0000	0.0000	1,845
2012/04/10	R201 2012/05/03	7.75	Call	Bond Future	3,909.0000	3,974.0000	1.663	0	0	0
2012/04/10	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R201 2012/05/03	7.80	Call	Bond Future	4,027.0000	4,092.0000	1.614	0	0	0
2012/04/10	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R201 2012/05/03	7.70	Call	Bond Future	3,791.0000	3,855.0000	1.688	0	0	0
2012/04/10	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R201 2012/08/02			Bond Future	6.1760	6.1490	(0.437)	0.0000	0.0000	0
2012/04/10	R201 2012/08/02	7.50	Call	Bond Future	2,970.0000	3,024.0000	1.818	0	0	0
2012/04/10	R201 2012/08/02	7.50	Put	Bond Future	39.0000	32.0000	(17.949)	0	0	0
2012/04/10	R201 2012/08/02	7.55	Call	Bond Future	3,073.0000	3,128.0000	1.790	0	0	0
2012/04/10	R201 2012/08/02	7.55	Put	Bond Future	33.0000	28.0000	(15.152)	0	0	0
2012/04/10	R201 2012/08/02	7.45	Call	Bond Future	2,867.0000	2,920.0000	1.849	0	0	0
2012/04/10	R201 2012/08/02	7.45	Put	Bond Future	45.0000	37.0000	(17.778)	0	0	0
2012/04/10	R201 2012/11/01			Bond Future	6.1650	6.1360	(0.470)	0.0000	0.0000	0



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2012/04/10	R201 2012/11/01	6.50	Call	Bond Future	1,218.0000	1,246.0000	2.299	0	0	0
2012/04/10	R201 2012/11/01	6.50	Put	Bond Future	542.0000	511.0000	(5.720)	0	0	0
2012/04/10	R201 2012/11/01	6.55	Call	Bond Future	1,284.0000	1,313.0000	2.259	0	0	0
2012/04/10	R201 2012/11/01	6.55	Put	Bond Future	507.0000	477.0000	(5.917)	0	0	0
2012/04/10	R201 2012/11/01	6.45	Call	Bond Future	1,154.0000	1,181.0000	2.340	0	0	0
2012/04/10	R201 2012/11/01	6.45	Put	Bond Future	578.0000	546.0000	(5.536)	0	0	0
2012/04/10	R201 2013/02/07			Bond Future	6.1280	6.0950	(0.539)	0.0000	0.0000	0
2012/04/10	R201 2013/02/07	6.25	Call	Bond Future	996.0000	1,021.0000	2.510	0	0	0
2012/04/10	R201 2013/02/07	6.25	Put	Bond Future	779.0000	745.0000	(4.365)	0	0	0
2012/04/10	R201 2013/02/07	6.30	Call	Bond Future	1,047.0000	1,073.0000	2.483	0	0	0
2012/04/10	R201 2013/02/07	6.30	Put	Bond Future	741.0000	708.0000	(4.453)	0	0	0
2012/04/10	R201 2013/02/07	6.20	Call	Bond Future	946.0000	970.0000	2.537	0	0	0
2012/04/10	R201 2013/02/07	6.20	Put	Bond Future	818.0000	783.0000	(4.279)	0	0	0
2012/04/10	R202 2012/05/03			Bond Future	189.8554	189.8743	0.010	0.0000	0.0000	37,082
2012/04/10	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R202 2012/05/03	190.00	Put	Bond Future	145.0000	126.0000	(13.103)	0	0	0
2012/04/10	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R202 2012/05/03	190.05	Put	Bond Future	195.0000	176.0000	(9.744)	0	0	0
2012/04/10	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R202 2012/05/03	189.95	Put	Bond Future	95.0000	76.0000	(20.000)	0	0	0
2012/04/10	R203 2012/05/03			Bond Future	7.4140	7.3920	(0.297)	0.0000	0.0000	3,923
2012/04/10	R203 2012/05/03	8.75	Call	Bond Future	5,744.0000	5,841.0000	1.689	0	0	0
2012/04/10	R203 2012/05/03	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/10	R203 2012/05/03	8.80	Call	Bond Future	5,951.0000	6,049.0000	1.647	0	0	0
2012/04/10	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R203 2012/05/03	8.70	Call	Bond Future	5,536.0000	5,634.0000	1.770	0	0	0
2012/04/10	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R203 2012/05/03	7.00	Put	Bond Future	1,957.0000	1,842.0000	(5.876)	0	0	0
2012/04/10	R203 2012/05/03	7.00	Call	Bond Future	94.0000	77.0000	(18.085)	0	0	4,200
2012/04/10	R203 2012/05/03	7.15	Put	Bond Future	1,397.0000	1,276.0000	(8.661)	0	0	0
2012/04/10	R203 2012/05/03	7.15	Call	Bond Future	213.0000	190.0000	(10.798)	0	0	1,400
2012/04/10	R203 2012/05/03	7.45	Call	Bond Future	728.0000	723.0000	(0.687)	0	0	0
2012/04/10	R203 2012/05/03	7.45	Put	Bond Future	568.0000	465.0000	(18.134)	0	0	1,400

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2012/04/10	R203 2012/05/03	7.80	Call	Bond Future	1,831.0000	1,883.0000	2.840	0	0	0
2012/04/10	R203 2012/05/03	7.80	Put	Bond Future	130.0000	84.0000	(35.385)	0	0	4,200
2012/04/10	R203 2012/08/02			Bond Future	7.5080	7.4870	(0.280)	0.0000	0.0000	0
2012/04/10	R203 2012/08/02	8.50	Call	Bond Future	4,530.0000	4,581.0000	1.126	0	0	0
2012/04/10	R203 2012/08/02	8.50	Put	Bond Future	410.0000	372.0000	(9.268)	0	0	0
2012/04/10	R203 2012/08/02	8.55	Call	Bond Future	4,697.0000	4,750.0000	1.128	0	0	0
2012/04/10	R203 2012/08/02	8.55	Put	Bond Future	375.0000	339.0000	(9.600)	0	0	0
2012/04/10	R203 2012/08/02	8.45	Call	Bond Future	4,361.0000	4,410.0000	1.124	0	0	0
2012/04/10	R203 2012/08/02	8.45	Put	Bond Future	444.0000	404.0000	(9.009)	0	0	0
2012/04/10	R203 2012/11/01			Bond Future	7.5880	7.5660	(0.290)	0.0000	0.0000	0
2012/04/10	R203 2012/11/01	7.75	Call	Bond Future	2,517.0000	2,541.0000	0.954	0	0	0
2012/04/10	R203 2012/11/01	7.75	Put	Bond Future	1,861.0000	1,795.0000	(3.546)	0	0	0
2012/04/10	R203 2012/11/01	7.80	Call	Bond Future	2,633.0000	2,659.0000	0.987	0	0	0
2012/04/10	R203 2012/11/01	7.80	Put	Bond Future	1,775.0000	1,712.0000	(3.549)	0	0	0
2012/04/10	R203 2012/11/01	7.70	Call	Bond Future	2,404.0000	2,427.0000	0.957	0	0	0
2012/04/10	R203 2012/11/01	7.70	Put	Bond Future	1,950.0000	1,883.0000	(3.436)	0	0	0
2012/04/10	R203 2013/02/07			Bond Future	7.6770	7.6540	(0.300)	0.0000	0.0000	0
2012/04/10	R203 2013/02/07	6.50	Call	Bond Future	802.0000	808.0000	0.748	0	0	0
2012/04/10	R203 2013/02/07	6.50	Put	Bond Future	5,468.0000	5,385.0000	(1.518)	0	0	0
2012/04/10	R203 2013/02/07	6.55	Call	Bond Future	847.0000	853.0000	0.708	0	0	0
2012/04/10	R203 2013/02/07	6.55	Put	Bond Future	5,309.0000	5,227.0000	(1.545)	0	0	0
2012/04/10	R203 2013/02/07	6.45	Call	Bond Future	759.0000	764.0000	0.659	0	0	0
2012/04/10	R203 2013/02/07	6.45	Put	Bond Future	5,629.0000	5,545.0000	(1.492)	0	0	0
2012/04/10	R204 2012/05/03			Bond Future	7.7090	7.6880	(0.272)	0.0000	0.0000	3,656
2012/04/10	R204 2012/05/03	8.75	Call	Bond Future	5,203.0000	5,308.0000	2.018	0	0	0
2012/04/10	R204 2012/05/03	8.75	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2012/04/10	R204 2012/05/03	8.80	Call	Bond Future	5,442.0000	5,549.0000	1.966	0	0	0
2012/04/10	R204 2012/05/03	8.80	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/04/10	R204 2012/05/03	8.70	Call	Bond Future	4,962.0000	5,067.0000	2.116	0	0	0
2012/04/10	R204 2012/05/03	8.70	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2012/04/10	R204 2012/05/03	7.00	Put	Bond Future	3,760.0000	3,644.0000	(3.085)	0	0	0
2012/04/10	R204 2012/05/03	7.00	Call	Bond Future	19.0000	12.0000	(36.842)	0	0	550
2012/04/10	R204 2012/05/03	7.75	Call	Bond Future	896.0000	884.0000	(1.339)	0	0	0
2012/04/10	R204 2012/05/03	7.75	Put	Bond Future	685.0000	564.0000	(17.664)	0	0	550

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2012/04/10	R204 2012/08/02			Bond Future	7.8050	7.7840	(0.269)	0.0000	0.0000	0
2012/04/10	R204 2012/08/02	8.50	Call	Bond Future	4,217.0000	4,260.0000	1.020	0	0	0
2012/04/10	R204 2012/08/02	8.50	Put	Bond Future	830.0000	768.0000	(7.470)	0	0	0
2012/04/10	R204 2012/08/02	8.55	Call	Bond Future	4,398.0000	4,443.0000	1.023	0	0	0
2012/04/10	R204 2012/08/02	8.55	Put	Bond Future	773.0000	713.0000	(7.762)	0	0	0
2012/04/10	R204 2012/08/02	8.45	Call	Bond Future	4,039.0000	4,079.0000	0.990	0	0	0
2012/04/10	R204 2012/08/02	8.45	Put	Bond Future	891.0000	826.0000	(7.295)	0	0	0
2012/04/10	R204 2012/11/01			Bond Future	7.8850	7.8630	(0.279)	0.0000	0.0000	0
2012/04/10	R204 2012/11/01	8.00	Call	Bond Future	2,918.0000	2,945.0000	0.925	0	0	0
2012/04/10	R204 2012/11/01	8.00	Put	Bond Future	2,368.0000	2,289.0000	(3.336)	0	0	0
2012/04/10	R204 2012/11/01	8.05	Call	Bond Future	3,051.0000	3,080.0000	0.951	0	0	0
2012/04/10	R204 2012/11/01	8.05	Put	Bond Future	2,263.0000	2,186.0000	(3.403)	0	0	0
2012/04/10	R204 2012/11/01	7.95	Call	Bond Future	2,791.0000	2,816.0000	0.896	0	0	0
2012/04/10	R204 2012/11/01	7.95	Put	Bond Future	2,479.0000	2,399.0000	(3.227)	0	0	0
2012/04/10	R204 2013/02/07			Bond Future	7.9710	7.9480	(0.289)	0.0000	0.0000	0
2012/04/10	R204 2013/02/07	8.00	Call	Bond Future	3,186.0000	3,216.0000	0.942	0	0	0
2012/04/10	R204 2013/02/07	8.00	Put	Bond Future	3,052.0000	2,976.0000	(2.490)	0	0	0
2012/04/10	R204 2013/02/07	8.05	Call	Bond Future	3,309.0000	3,341.0000	0.967	0	0	0
2012/04/10	R204 2013/02/07	8.05	Put	Bond Future	2,945.0000	2,871.0000	(2.513)	0	0	0
2012/04/10	R204 2013/02/07	7.95	Call	Bond Future	3,070.0000	3,099.0000	0.945	0	0	0
2012/04/10	R204 2013/02/07	7.95	Put	Bond Future	3,167.0000	3,090.0000	(2.431)	0	0	0
2012/04/10	R206 2012/05/03			Bond Future	5.8850	5.8580	(0.459)	0.0000	0.0000	1,000
2012/04/10	R206 2012/05/03	7.50	Call	Bond Future	2,561.0000	2,605.0000	1.718	0	0	0
2012/04/10	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R206 2012/05/03	7.55	Call	Bond Future	2,639.0000	2,683.0000	1.667	0	0	0
2012/04/10	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R206 2012/05/03	7.45	Call	Bond Future	2,483.0000	2,527.0000	1.772	0	0	0
2012/04/10	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R206 2012/08/02			Bond Future	5.9030	5.8770	(0.440)	0.0000	0.0000	0
2012/04/10	R206 2012/08/02	7.25	Call	Bond Future	1,850.0000	1,883.0000	1.784	0	0	0
2012/04/10	R206 2012/08/02	7.25	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2012/04/10	R206 2012/08/02	7.30	Call	Bond Future	1,915.0000	1,948.0000	1.723	0	0	0
2012/04/10	R206 2012/08/02	7.30	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	0
2012/04/10	R206 2012/08/02	7.20	Call	Bond Future	1,785.0000	1,818.0000	1.849	0	0	0

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2012/04/10	R206 2012/08/02	7.20	Put	Bond Future	16.0000	13.0000	(18.750)	0	0	0
2012/04/10	R206 2012/11/01			Bond Future	5.8180	5.7870	(0.533)	0.0000	0.0000	0
2012/04/10	R206 2012/11/01	6.00	Call	Bond Future	551.0000	566.0000	2.722	0	0	0
2012/04/10	R206 2012/11/01	6.00	Put	Bond Future	342.0000	321.0000	(6.140)	0	0	0
2012/04/10	R206 2012/11/01	6.05	Call	Bond Future	585.0000	602.0000	2.906	0	0	0
2012/04/10	R206 2012/11/01	6.05	Put	Bond Future	318.0000	300.0000	(5.660)	0	0	0
2012/04/10	R206 2012/11/01	5.95	Call	Bond Future	517.0000	532.0000	2.901	0	0	0
2012/04/10	R206 2012/11/01	5.95	Put	Bond Future	365.0000	344.0000	(5.753)	0	0	0
2012/04/10	R206 2013/02/07			Bond Future	5.6350	5.5960	(0.692)	0.0000	0.0000	0
2012/04/10	R206 2013/02/07	6.00	Call	Bond Future	592.0000	611.0000	3.209	0	0	0
2012/04/10	R206 2013/02/07	6.00	Put	Bond Future	264.0000	248.0000	(6.061)	0	0	0
2012/04/10	R206 2013/02/07	6.05	Call	Bond Future	622.0000	642.0000	3.215	0	0	0
2012/04/10	R206 2013/02/07	6.05	Put	Bond Future	250.0000	235.0000	(6.000)	0	0	0
2012/04/10	R206 2013/02/07	5.95	Call	Bond Future	563.0000	582.0000	3.375	0	0	0
2012/04/10	R206 2013/02/07	5.95	Put	Bond Future	280.0000	264.0000	(5.714)	0	0	0
2012/04/10	R207 2012/05/03			Bond Future	7.9390	7.9180	(0.265)	0.0000	0.0000	21,736
2012/04/10	R207 2012/05/03	8.75	Call	Bond Future	4,384.0000	4,488.0000	2.372	0	0	0
2012/04/10	R207 2012/05/03	8.75	Put	Bond Future	23.0000	11.0000	(52.174)	0	0	0
2012/04/10	R207 2012/05/03	8.80	Call	Bond Future	4,639.0000	4,745.0000	2.285	0	0	0
2012/04/10	R207 2012/05/03	8.80	Put	Bond Future	18.0000	7.0000	(61.111)	0	0	0
2012/04/10	R207 2012/05/03	8.70	Call	Bond Future	4,131.0000	4,231.0000	2.421	0	0	0
2012/04/10	R207 2012/05/03	8.70	Put	Bond Future	32.0000	16.0000	(50.000)	0	0	0
2012/04/10	R207 2012/05/03	7.45	Put	Bond Future	2,855.0000	2,716.0000	(4.869)	0	0	0
2012/04/10	R207 2012/05/03	7.45	Call	Bond Future	100.0000	78.0000	(22.000)	0	0	2,400
2012/04/10	R207 2012/05/03	7.65	Put	Bond Future	1,898.0000	1,748.0000	(7.903)	0	0	0
2012/04/10	R207 2012/05/03	7.65	Call	Bond Future	282.0000	248.0000	(12.057)	0	0	800
2012/04/10	R207 2012/05/03	8.00	Call	Bond Future	1,047.0000	1,034.0000	(1.242)	0	0	0
2012/04/10	R207 2012/05/03	8.00	Put	Bond Future	710.0000	581.0000	(18.169)	0	0	800
2012/04/10	R207 2012/05/03	8.30	Call	Bond Future	2,198.0000	2,243.0000	2.047	0	0	0
2012/04/10	R207 2012/05/03	8.30	Put	Bond Future	226.0000	154.0000	(31.858)	0	0	2,400
2012/04/10	R207 2012/08/02			Bond Future	8.0350	8.0130	(0.274)	0.0000	0.0000	0
2012/04/10	R207 2012/08/02	8.75	Call	Bond Future	4,663.0000	4,712.0000	1.051	0	0	0
2012/04/10	R207 2012/08/02	8.75	Put	Bond Future	918.0000	849.0000	(7.516)	0	0	0
2012/04/10	R207 2012/08/02	8.80	Call	Bond Future	4,856.0000	4,908.0000	1.071	0	0	0

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2012/04/10	R207 2012/08/02	8.80	Put	Bond Future	856.0000	790.0000	(7.710)	0	0	0
2012/04/10	R207 2012/08/02	8.70	Call	Bond Future	4,472.0000	4,519.0000	1.051	0	0	0
2012/04/10	R207 2012/08/02	8.70	Put	Bond Future	983.0000	912.0000	(7.223)	0	0	0
2012/04/10	R207 2012/11/01			Bond Future	8.1120	8.0900	(0.271)	0.0000	0.0000	0
2012/04/10	R207 2012/11/01	8.25	Call	Bond Future	3,352.0000	3,380.0000	0.835	0	0	0
2012/04/10	R207 2012/11/01	8.25	Put	Bond Future	2,636.0000	2,549.0000	(3.300)	0	0	0
2012/04/10	R207 2012/11/01	8.30	Call	Bond Future	3,497.0000	3,527.0000	0.858	0	0	0
2012/04/10	R207 2012/11/01	8.30	Put	Bond Future	2,523.0000	2,438.0000	(3.369)	0	0	0
2012/04/10	R207 2012/11/01	8.20	Call	Bond Future	3,210.0000	3,236.0000	0.810	0	0	0
2012/04/10	R207 2012/11/01	8.20	Put	Bond Future	2,753.0000	2,664.0000	(3.233)	0	0	0
2012/04/10	R207 2013/02/07			Bond Future	8.1970	8.1740	(0.281)	0.0000	0.0000	0
2012/04/10	R207 2013/02/07	8.25	Call	Bond Future	3,633.0000	3,667.0000	0.936	0	0	0
2012/04/10	R207 2013/02/07	8.25	Put	Bond Future	3,366.0000	3,284.0000	(2.436)	0	0	0
2012/04/10	R207 2013/02/07	8.30	Call	Bond Future	3,768.0000	3,803.0000	0.929	0	0	0
2012/04/10	R207 2013/02/07	8.30	Put	Bond Future	3,250.0000	3,169.0000	(2.492)	0	0	0
2012/04/10	R207 2013/02/07	8.20	Call	Bond Future	3,505.0000	3,537.0000	0.913	0	0	0
2012/04/10	R207 2013/02/07	8.20	Put	Bond Future	3,490.0000	3,406.0000	(2.407)	0	0	0
2012/04/10	R208 2012/05/03			Bond Future	8.0060	8.0000	(0.075)	0.0000	0.0000	10,000
2012/04/10	R208 2012/05/03	9.00	Call	Bond Future	5,702.0000	5,732.0000	0.526	0	0	0
2012/04/10	R208 2012/05/03	9.00	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2012/04/10	R208 2012/05/03	9.05	Call	Bond Future	5,974.0000	6,006.0000	0.536	0	0	0
2012/04/10	R208 2012/05/03	9.05	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2012/04/10	R208 2012/05/03	8.95	Call	Bond Future	5,430.0000	5,459.0000	0.534	0	0	0
2012/04/10	R208 2012/05/03	8.95	Put	Bond Future	13.0000	6.0000	(53.846)	0	0	0
2012/04/10	R208 2012/05/03	7.50	Put	Bond Future	3,182.0000	3,115.0000	(2.106)	0	0	0
2012/04/10	R208 2012/05/03	7.50	Call	Bond Future	102.0000	71.0000	(30.392)	0	0	3,000
2012/04/10	R208 2012/05/03	7.70	Put	Bond Future	2,136.0000	2,045.0000	(4.260)	0	0	0
2012/04/10	R208 2012/05/03	7.70	Call	Bond Future	289.0000	234.0000	(19.031)	0	0	1,000
2012/04/10	R208 2012/05/03	8.05	Call	Bond Future	1,083.0000	1,015.0000	(6.279)	0	0	0
2012/04/10	R208 2012/05/03	8.05	Put	Bond Future	821.0000	717.0000	(12.667)	0	0	1,000
2012/04/10	R208 2012/05/03	8.35	Call	Bond Future	2,293.0000	2,262.0000	(1.352)	0	0	0
2012/04/10	R208 2012/05/03	8.35	Put	Bond Future	271.0000	204.0000	(24.723)	0	0	3,000
2012/04/10	R208 2012/08/02			Bond Future	8.0910	8.0860	(0.062)	0.0000	0.0000	0
2012/04/10	R208 2012/08/02	8.75	Call	Bond Future	4,829.0000	4,805.0000	(0.497)	0	0	0

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2012/04/10	R208 2012/08/02	8.75	Put	Bond Future	1,097.0000	1,043.0000	(4.923)	0	0	0
2012/04/10	R208 2012/08/02	8.80	Call	Bond Future	5,033.0000	5,011.0000	(0.437)	0	0	0
2012/04/10	R208 2012/08/02	8.80	Put	Bond Future	1,025.0000	974.0000	(4.976)	0	0	0
2012/04/10	R208 2012/08/02	8.70	Call	Bond Future	4,628.0000	4,603.0000	(0.540)	0	0	0
2012/04/10	R208 2012/08/02	8.70	Put	Bond Future	1,172.0000	1,118.0000	(4.608)	0	0	0
2012/04/10	R208 2012/11/01			Bond Future	8.1650	8.1600	(0.061)	0.0000	0.0000	0
2012/04/10	R208 2012/11/01	8.25	Call	Bond Future	3,464.0000	3,441.0000	(0.664)	0	0	0
2012/04/10	R208 2012/11/01	8.25	Put	Bond Future	2,984.0000	2,932.0000	(1.743)	0	0	0
2012/04/10	R208 2012/11/01	8.30	Call	Bond Future	3,618.0000	3,595.0000	(0.636)	0	0	0
2012/04/10	R208 2012/11/01	8.30	Put	Bond Future	2,857.0000	2,805.0000	(1.820)	0	0	0
2012/04/10	R208 2012/11/01	8.20	Call	Bond Future	3,318.0000	3,295.0000	(0.693)	0	0	0
2012/04/10	R208 2012/11/01	8.20	Put	Bond Future	3,120.0000	3,068.0000	(1.667)	0	0	0
2012/04/10	R208 2013/02/07			Bond Future	8.2440	8.2390	(0.061)	0.0000	0.0000	0
2012/04/10	R208 2013/02/07	8.00	Call	Bond Future	3,192.0000	3,174.0000	(0.564)	0	0	0
2012/04/10	R208 2013/02/07	8.00	Put	Bond Future	4,551.0000	4,505.0000	(1.011)	0	0	0
2012/04/10	R208 2013/02/07	8.05	Call	Bond Future	3,319.0000	3,301.0000	(0.542)	0	0	0
2012/04/10	R208 2013/02/07	8.05	Put	Bond Future	4,397.0000	4,352.0000	(1.023)	0	0	0
2012/04/10	R208 2013/02/07	7.95	Call	Bond Future	3,069.0000	3,051.0000	(0.587)	0	0	0
2012/04/10	R208 2013/02/07	7.95	Put	Bond Future	4,709.0000	4,664.0000	(0.956)	0	0	0
2012/04/10	R209 2012/05/03			Bond Future	9.0180	9.0020	(0.177)	0.0000	0.0000	3,048
2012/04/10	R209 2012/05/03	9.00	Call	Bond Future	1,286.0000	1,220.0000	(5.132)	0	0	0
2012/04/10	R209 2012/05/03	9.00	Put	Bond Future	1,423.0000	1,235.0000	(13.212)	0	0	0
2012/04/10	R209 2012/05/03	9.05	Call	Bond Future	1,480.0000	1,420.0000	(4.054)	0	0	0
2012/04/10	R209 2012/05/03	9.05	Put	Bond Future	1,237.0000	1,055.0000	(14.713)	0	0	0
2012/04/10	R209 2012/05/03	8.95	Call	Bond Future	1,109.0000	1,039.0000	(6.312)	0	0	0
2012/04/10	R209 2012/05/03	8.95	Put	Bond Future	1,629.0000	1,437.0000	(11.786)	0	0	0
2012/04/10	R209 2012/08/02			Bond Future	9.0940	9.0790	(0.165)	0.0000	0.0000	0
2012/04/10	R209 2012/08/02	9.25	Call	Bond Future	4,201.0000	4,191.0000	(0.238)	0	0	0
2012/04/10	R209 2012/08/02	9.25	Put	Bond Future	3,046.0000	2,923.0000	(4.038)	0	0	0
2012/04/10	R209 2012/08/02	9.30	Call	Bond Future	4,406.0000	4,397.0000	(0.204)	0	0	0
2012/04/10	R209 2012/08/02	9.30	Put	Bond Future	2,887.0000	2,765.0000	(4.226)	0	0	0
2012/04/10	R209 2012/08/02	9.20	Call	Bond Future	4,000.0000	3,988.0000	(0.300)	0	0	0
2012/04/10	R209 2012/08/02	9.20	Put	Bond Future	3,212.0000	3,087.0000	(3.892)	0	0	0
2012/04/10	R209 2012/11/01			Bond Future	9.1630	9.1470	(0.175)	0.0000	0.0000	0

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2012/04/10	R209 2012/11/01	9.00	Call	Bond Future	4,167.0000	4,169.0000	0.048	0	0	0
2012/04/10	R209 2012/11/01	9.00	Put	Bond Future	5,390.0000	5,274.0000	(2.152)	0	0	0
2012/04/10	R209 2012/11/01	9.05	Call	Bond Future	4,343.0000	4,347.0000	0.092	0	0	0
2012/04/10	R209 2012/11/01	9.05	Put	Bond Future	5,188.0000	5,073.0000	(2.217)	0	0	0
2012/04/10	R209 2012/11/01	8.95	Call	Bond Future	3,999.0000	4,000.0000	0.025	0	0	0
2012/04/10	R209 2012/11/01	8.95	Put	Bond Future	5,604.0000	5,486.0000	(2.106)	0	0	0
2012/04/10	R209 2013/02/07			Bond Future	9.2360	9.2190	(0.184)	0.0000	0.0000	0
2012/04/10	R209 2013/02/07	9.00	Call	Bond Future	4,834.0000	4,850.0000	0.331	0	0	0
2012/04/10	R209 2013/02/07	9.00	Put	Bond Future	6,592.0000	6,483.0000	(1.654)	0	0	0
2012/04/10	R209 2013/02/07	9.05	Call	Bond Future	5,001.0000	5,017.0000	0.320	0	0	0
2012/04/10	R209 2013/02/07	9.05	Put	Bond Future	6,381.0000	6,272.0000	(1.708)	0	0	0
2012/04/10	R209 2013/02/07	8.95	Call	Bond Future	4,671.0000	4,685.0000	0.300	0	0	0
2012/04/10	R209 2013/02/07	8.95	Put	Bond Future	6,810.0000	6,700.0000	(1.615)	0	0	0
2012/04/10	R210 2012/05/03			Bond Future	140.2570	140.4547	0.141	0.0000	0.0000	925
2012/04/10	R210 2012/05/03	139.00	Call	Bond Future	1,257.0000	1,455.0000	15.752	0	0	0
2012/04/10	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R210 2012/05/03	139.05	Call	Bond Future	1,207.0000	1,405.0000	16.404	0	0	0
2012/04/10	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R210 2012/05/03	138.95	Call	Bond Future	1,307.0000	1,505.0000	15.149	0	0	0
2012/04/10	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R211 2012/05/03			Bond Future	119.0317	119.2005	0.142	0.0000	0.0000	480
2012/04/10	R211 2012/05/03	118.20	Call	Bond Future	832.0000	1,000.0000	20.192	0	0	0
2012/04/10	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R211 2012/05/03	118.25	Call	Bond Future	782.0000	950.0000	21.483	0	0	0
2012/04/10	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R211 2012/05/03	118.15	Call	Bond Future	882.0000	1,050.0000	19.048	0	0	0
2012/04/10	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R212 2012/05/03			Bond Future	117.8277	117.8384	0.009	0.0000	0.0000	3,252
2012/04/10	R212 2012/05/03	115.30	Call	Bond Future	2,528.0000	2,538.0000	0.396	0	0	0
2012/04/10	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R212 2012/05/03	115.35	Call	Bond Future	2,478.0000	2,488.0000	0.404	0	0	0
2012/04/10	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R212 2012/05/03	115.25	Call	Bond Future	2,578.0000	2,588.0000	0.388	0	0	0

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2012/04/10	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R213 2012/05/03			Bond Future	8.9090	8.8880	(0.236)	0.0000	0.0000	4,435
2012/04/10	R213 2012/05/03	9.25	Call	Bond Future	3,090.0000	3,125.0000	1.133	0	0	0
2012/04/10	R213 2012/05/03	9.25	Put	Bond Future	474.0000	344.0000	(27.426)	0	0	0
2012/04/10	R213 2012/05/03	9.30	Call	Bond Future	3,384.0000	3,433.0000	1.448	0	0	0
2012/04/10	R213 2012/05/03	9.30	Put	Bond Future	395.0000	279.0000	(29.367)	0	0	0
2012/04/10	R213 2012/05/03	9.20	Call	Bond Future	2,805.0000	2,826.0000	0.749	0	0	0
2012/04/10	R213 2012/05/03	9.20	Put	Bond Future	565.0000	420.0000	(25.664)	0	0	0
2012/04/10	R213 2012/08/02			Bond Future	8.9880	8.9670	(0.234)	0.0000	0.0000	0
2012/04/10	R213 2012/08/02	9.25	Call	Bond Future	4,730.0000	4,754.0000	0.507	0	0	0
2012/04/10	R213 2012/08/02	9.25	Put	Bond Future	2,739.0000	2,600.0000	(5.075)	0	0	0
2012/04/10	R213 2012/08/02	9.30	Call	Bond Future	4,953.0000	4,980.0000	0.545	0	0	0
2012/04/10	R213 2012/08/02	9.30	Put	Bond Future	2,590.0000	2,454.0000	(5.251)	0	0	0
2012/04/10	R213 2012/08/02	9.20	Call	Bond Future	4,511.0000	4,532.0000	0.466	0	0	0
2012/04/10	R213 2012/08/02	9.20	Put	Bond Future	2,894.0000	2,752.0000	(4.907)	0	0	0
2012/04/10	R213 2012/11/01			Bond Future	9.0610	9.0390	(0.243)	0.0000	0.0000	0
2012/04/10	R213 2012/11/01	9.00	Call	Bond Future	4,585.0000	4,614.0000	0.632	0	0	0
2012/04/10	R213 2012/11/01	9.00	Put	Bond Future	5,053.0000	4,913.0000	(2.771)	0	0	0
2012/04/10	R213 2012/11/01	9.05	Call	Bond Future	4,775.0000	4,806.0000	0.649	0	0	0
2012/04/10	R213 2012/11/01	9.05	Put	Bond Future	4,859.0000	4,722.0000	(2.820)	0	0	0
2012/04/10	R213 2012/11/01	8.95	Call	Bond Future	4,404.0000	4,431.0000	0.613	0	0	0
2012/04/10	R213 2012/11/01	8.95	Put	Bond Future	5,258.0000	5,117.0000	(2.682)	0	0	0
2012/04/10	R213 2013/02/07			Bond Future	9.1400	9.1180	(0.241)	0.0000	0.0000	0
2012/04/10	R213 2013/02/07	9.00	Call	Bond Future	5,263.0000	5,300.0000	0.703	0	0	0
2012/04/10	R213 2013/02/07	9.00	Put	Bond Future	6,325.0000	6,197.0000	(2.024)	0	0	0
2012/04/10	R213 2013/02/07	9.05	Call	Bond Future	5,447.0000	5,486.0000	0.716	0	0	0
2012/04/10	R213 2013/02/07	9.05	Put	Bond Future	6,128.0000	6,001.0000	(2.072)	0	0	0
2012/04/10	R213 2013/02/07	8.95	Call	Bond Future	5,088.0000	5,124.0000	0.708	0	0	0
2012/04/10	R213 2013/02/07	8.95	Put	Bond Future	6,535.0000	6,405.0000	(1.989)	0	0	0
2012/04/10	R214 2012/05/03			Bond Future	9.0670	9.0560	(0.121)	0.0000	0.0000	1,530
2012/04/10	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R214 2012/05/03	8.80	Put	Bond Future	2,162.0000	2,075.0000	(4.024)	0	0	0
2012/04/10	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0



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2012/04/10	R214 2012/05/03	8.81	Put	Bond Future	2,079.0000	1,992.0000	(4.185)	0	0	0
2012/04/10	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R214 2012/05/03	8.79	Put	Bond Future	2,245.0000	2,158.0000	(3.875)	0	0	0
2012/04/10	R214 2012/08/02			Bond Future	9.1410	9.1300	(0.120)	0.0000	0.0000	0
2012/04/10	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R214 2012/08/02	8.80	Put	Bond Future	2,740.0000	2,654.0000	(3.139)	0	0	0
2012/04/10	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R214 2012/08/02	8.81	Put	Bond Future	2,657.0000	2,571.0000	(3.237)	0	0	0
2012/04/10	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/10	R214 2012/08/02	8.79	Put	Bond Future	2,823.0000	2,737.0000	(3.046)	0	0	0

**Total**

**312248.00**