



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 15/02/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/15	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	AL7T 2012/05/03			Index Future	423.4490	423.7970	0.082	0.0000	0.0000	16
2012/02/15	AL7T 2012/08/02			Index Future	429.7930	430.1410	0.081	0.0000	0.0000	0
2012/02/15	ALBI 2012/05/03			Index Future	385.2200	385.5520	0.086	0.0000	0.0000	906
2012/02/15	ALBI 2012/08/02			Index Future	390.9920	391.3240	0.085	0.0000	0.0000	118
2012/02/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	CAAN 2012/03/30			Can-Do Future	0.0848	0.0802	(5.425)	0.0000	0.0000	0
2012/02/15	CAAO 2012/03/30			Can-Do Future	0.1645	0.1695	3.040	0.0000	0.0000	100,000
2012/02/15	CAAT 2012/02/29			Can-Do Future	0.0270	0.0228	(15.556)	0.0000	0.0000	12,500
2012/02/15	CAAV 2012/02/29			Can-Do Future	0.0751	0.0796	5.992	0.0000	0.0000	12,987
2012/02/15	CAAW2012/04/20			Any day expiry	7.8070	7.7891	(0.229)	0.0000	0.0000	0
2012/02/15	CAAW2012/04/20	8.10	Call	Any day expiry	126.0000	118.0000	(6.349)	0	0	0
2012/02/15	CAAW2012/04/20	8.10	Put	Any day expiry	419.0000	429.0000	2.387	0	0	0
2012/02/15	CAAW2012/04/20	8.15	Call	Any day expiry	114.0000	108.0000	(5.263)	0	0	0
2012/02/15	CAAW2012/04/20	8.15	Put	Any day expiry	457.0000	469.0000	2.626	0	0	0
2012/02/15	CAAW2012/04/20	8.05	Call	Any day expiry	138.0000	131.0000	(5.072)	0	0	0
2012/02/15	CAAW2012/04/20	8.05	Put	Any day expiry	381.0000	392.0000	2.887	0	0	0
2012/02/15	CAAX 2012/03/30			Can-Do Future	0.0755	0.0716	(5.166)	0.0000	0.0000	12,500
2012/02/15	CAAY 2012/04/30			Can-Do Future	0.0778	0.0748	(3.856)	0.0000	0.0000	12,500
2012/02/15	CAAZ 2012/06/18			Can-Do Future	0.0893	0.0870	(2.576)	0.0000	0.0000	5,670
2012/02/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/15	DAAA 2012/03/29			Any day expiry	7.7824	7.7646	(0.229)	0.0000	0.0000	0
2012/02/15	DAAA 2012/03/29	7.90	Call	Any day expiry	133.0000	125.0000	(6.015)	0	0	0
2012/02/15	DAAA 2012/03/29	7.90	Put	Any day expiry	251.0000	260.0000	3.586	0	0	0
2012/02/15	DAAA 2012/03/29	7.95	Call	Any day expiry	118.0000	110.0000	(6.780)	0	0	0
2012/02/15	DAAA 2012/03/29	7.95	Put	Any day expiry	286.0000	295.0000	3.147	0	0	0
2012/02/15	DAAA 2012/03/29	7.85	Call	Any day expiry	151.0000	141.0000	(6.623)	0	0	0
2012/02/15	DAAA 2012/03/29	7.85	Put	Any day expiry	219.0000	226.0000	3.196	0	0	0
2012/02/15	GOVI 2012/05/03			GOVI	386.2210	386.5320	0.081	0.0000	0.0000	181
2012/02/15	GOVI 2012/05/03	382.00	Call	GOVI	42,210.0000	45,320.0000	7.368	0	0	0
2012/02/15	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/15	GOVI 2012/05/03	382.01	Call	GOVI	42,110.0000	45,220.0000	7.385	0	0	0
2012/02/15	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/15	GOVI 2012/05/03	381.99	Call	GOVI	42,310.0000	45,420.0000	7.351	0	0	0
2012/02/15	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/15	GOVI 2012/08/02			GOVI	392.0070	392.3180	0.079	0.0000	0.0000	0
2012/02/15	GOVI 2012/08/02	390.00	Call	GOVI	20,070.0000	23,180.0000	15.496	0	0	0
2012/02/15	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/15	GOVI 2012/08/02	390.01	Call	GOVI	19,970.0000	23,080.0000	15.573	0	0	0
2012/02/15	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/15	GOVI 2012/08/02	389.99	Call	GOVI	20,170.0000	23,280.0000	15.419	0	0	0
2012/02/15	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/15	IGOV 2012/05/03			Index Future	169.9060	169.8680	(0.022)	0.0000	0.0000	514
2012/02/15	IGOV 2012/08/02			Index Future	172.4520	172.4100	(0.024)	0.0000	0.0000	0
2012/02/15	ILBI 2012/05/03			Index Future	461.0820	461.0820	0.000	0.0000	0.0000	0
2012/02/15	ILBI 2012/08/02			Index Future	469.6520	469.6520	0.000	0.0000	0.0000	152
2012/02/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/15	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/15	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/15	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/02/15	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/15	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	2,890
2012/02/15	JBAF 2012/07/18			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	0
2012/02/15	JBAF 2012/09/19			Jibar Tradeable Future	5.7300	5.7200	(0.175)	0.0000	0.0000	44,760
2012/02/15	JBAF 2012/12/19			Jibar Tradeable Future	5.8600	5.8400	(0.341)	0.0000	0.0000	940
2012/02/15	JBAF 2013/03/20			Jibar Tradeable Future	6.0100	6.0100	0.000	0.0000	0.0000	790
2012/02/15	JBAF 2013/06/19			Jibar Tradeable Future	6.1800	6.1100	(1.133)	0.0000	0.0000	1,250
2012/02/15	JBAF 2013/09/18			Jibar Tradeable Future	6.3500	6.3400	(0.157)	0.0000	0.0000	1,700
2012/02/15	JBAF 2013/12/18			Jibar Tradeable Future	6.5400	6.5300	(0.153)	0.0000	0.0000	1,500
2012/02/15	R157 2012/05/03			Bond Future	6.6760	6.6720	(0.060)	0.0000	0.0000	10,835
2012/02/15	R157 2012/05/03	8.25	Call	Bond Future	5,100.0000	5,113.0000	0.255	0	0	0
2012/02/15	R157 2012/05/03	8.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/15	R157 2012/05/03	8.30	Call	Bond Future	5,257.0000	5,270.0000	0.247	0	0	0
2012/02/15	R157 2012/05/03	8.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/15	R157 2012/05/03	8.20	Call	Bond Future	4,943.0000	4,956.0000	0.263	0	0	0
2012/02/15	R157 2012/05/03	8.20	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/02/15	R157 2012/05/03	6.25	Put	Bond Future	1,635.0000	1,617.0000	(1.101)	0	0	0
2012/02/15	R157 2012/05/03	6.25	Call	Bond Future	206.0000	202.0000	(1.942)	0	0	1,500
2012/02/15	R157 2012/05/03	6.50	Call	Bond Future	452.0000	448.0000	(0.885)	0	0	0
2012/02/15	R157 2012/05/03	6.50	Put	Bond Future	1,040.0000	1,022.0000	(1.731)	0	0	1,500
2012/02/15	R157 2012/05/03	6.75	Call	Bond Future	850.0000	844.0000	(0.706)	0	0	0
2012/02/15	R157 2012/05/03	6.75	Put	Bond Future	604.0000	585.0000	(3.146)	0	0	1,500
2012/02/15	R157 2012/08/02			Bond Future	6.7300	6.7270	(0.045)	0.0000	0.0000	0
2012/02/15	R157 2012/08/02	8.00	Call	Bond Future	4,014.0000	4,017.0000	0.075	0	0	0

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2012/02/15	R157 2012/08/02	8.00	Put	Bond Future	182.0000	176.0000	(3.297)	0	0	0
2012/02/15	R157 2012/08/02	8.05	Call	Bond Future	4,144.0000	4,148.0000	0.097	0	0	0
2012/02/15	R157 2012/08/02	8.05	Put	Bond Future	165.0000	159.0000	(3.636)	0	0	0
2012/02/15	R157 2012/08/02	7.95	Call	Bond Future	3,884.0000	3,887.0000	0.077	0	0	0
2012/02/15	R157 2012/08/02	7.95	Put	Bond Future	200.0000	194.0000	(3.000)	0	0	0
2012/02/15	R157 2012/11/01			Bond Future	6.7790	6.7740	(0.074)	0.0000	0.0000	0
2012/02/15	R157 2012/11/01	7.00	Call	Bond Future	1,756.0000	1,774.0000	1.025	0	0	0
2012/02/15	R157 2012/11/01	7.00	Put	Bond Future	1,132.0000	1,136.0000	0.353	0	0	0
2012/02/15	R157 2012/11/01	7.05	Call	Bond Future	1,841.0000	1,858.0000	0.923	0	0	0
2012/02/15	R157 2012/11/01	7.05	Put	Bond Future	1,077.0000	1,079.0000	0.186	0	0	0
2012/02/15	R157 2012/11/01	6.95	Call	Bond Future	1,673.0000	1,690.0000	1.016	0	0	0
2012/02/15	R157 2012/11/01	6.95	Put	Bond Future	1,190.0000	1,193.0000	0.252	0	0	0
2012/02/15	R157 2013/02/07			Bond Future	6.8120	6.8090	(0.044)	0.0000	0.0000	0
2012/02/15	R157 2013/02/07	6.75	Call	Bond Future	1,414.0000	1,430.0000	1.132	0	0	0
2012/02/15	R157 2013/02/07	6.75	Put	Bond Future	1,573.0000	1,581.0000	0.509	0	0	0
2012/02/15	R157 2013/02/07	6.80	Call	Bond Future	1,481.0000	1,497.0000	1.080	0	0	0
2012/02/15	R157 2013/02/07	6.80	Put	Bond Future	1,512.0000	1,520.0000	0.529	0	0	0
2012/02/15	R157 2013/02/07	6.70	Call	Bond Future	1,351.0000	1,367.0000	1.184	0	0	0
2012/02/15	R157 2013/02/07	6.70	Put	Bond Future	1,639.0000	1,647.0000	0.488	0	0	0
2012/02/15	R186 2012/05/03			Bond Future	8.3430	8.3190	(0.288)	0.0000	0.0000	28,056
2012/02/15	R186 2012/05/03	9.00	Call	Bond Future	6,703.0000	6,857.0000	2.297	0	0	0
2012/02/15	R186 2012/05/03	9.00	Put	Bond Future	739.0000	666.0000	(9.878)	0	0	0
2012/02/15	R186 2012/05/03	9.05	Call	Bond Future	7,061.0000	7,221.0000	2.266	0	0	0
2012/02/15	R186 2012/05/03	9.05	Put	Bond Future	661.0000	595.0000	(9.985)	0	0	0
2012/02/15	R186 2012/05/03	8.95	Call	Bond Future	6,350.0000	6,499.0000	2.346	0	0	0
2012/02/15	R186 2012/05/03	8.95	Put	Bond Future	824.0000	747.0000	(9.345)	0	0	0
2012/02/15	R186 2012/05/03	7.90	Put	Bond Future	5,335.0000	5,132.0000	(3.805)	0	0	0
2012/02/15	R186 2012/05/03	7.90	Call	Bond Future	1,053.0000	1,076.0000	2.184	0	0	2,250
2012/02/15	R186 2012/05/03	8.20	Put	Bond Future	3,409.0000	3,236.0000	(5.075)	0	0	0
2012/02/15	R186 2012/05/03	8.20	Call	Bond Future	2,050.0000	2,104.0000	2.634	0	0	750
2012/02/15	R186 2012/05/03	8.50	Call	Bond Future	3,499.0000	3,590.0000	2.601	0	0	0
2012/02/15	R186 2012/05/03	8.50	Put	Bond Future	2,033.0000	1,897.0000	(6.690)	0	0	750
2012/02/15	R186 2012/05/03	8.85	Call	Bond Future	5,662.0000	5,798.0000	2.402	0	0	0
2012/02/15	R186 2012/05/03	8.85	Put	Bond Future	1,021.0000	930.0000	(8.913)	0	0	2,250

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2012/02/15	R186 2012/08/02			Bond Future	8.4140	8.3900	(0.285)	0.0000	0.0000	0
2012/02/15	R186 2012/08/02	8.75	Call	Bond Future	6,641.0000	6,734.0000	1.400	0	0	0
2012/02/15	R186 2012/08/02	8.75	Put	Bond Future	3,591.0000	3,462.0000	(3.592)	0	0	0
2012/02/15	R186 2012/08/02	8.80	Call	Bond Future	6,912.0000	7,009.0000	1.403	0	0	0
2012/02/15	R186 2012/08/02	8.80	Put	Bond Future	3,418.0000	3,292.0000	(3.686)	0	0	0
2012/02/15	R186 2012/08/02	8.70	Call	Bond Future	6,373.0000	6,463.0000	1.412	0	0	0
2012/02/15	R186 2012/08/02	8.70	Put	Bond Future	3,770.0000	3,637.0000	(3.528)	0	0	0
2012/02/15	R186 2012/08/02	8.25	Put	Bond Future	5,732.0000	5,591.0000	(2.460)	0	0	0
2012/02/15	R186 2012/08/02	8.25	Call	Bond Future	4,201.0000	4,282.0000	1.928	0	0	8,750
2012/02/15	R186 2012/08/02	8.66	Call	Bond Future	6,163.0000	6,250.0000	1.412	0	0	0
2012/02/15	R186 2012/08/02	8.66	Put	Bond Future	3,919.0000	3,783.0000	(3.470)	0	0	276
2012/02/15	R186 2012/08/02	7.66	Put	Bond Future	9,409.0000	9,231.0000	(1.892)	0	0	0
2012/02/15	R186 2012/08/02	7.66	Call	Bond Future	2,126.0000	2,171.0000	2.117	0	0	276
2012/02/15	R186 2012/08/02	7.76	Put	Bond Future	8,697.0000	8,526.0000	(1.966)	0	0	0
2012/02/15	R186 2012/08/02	7.76	Call	Bond Future	2,417.0000	2,468.0000	2.110	0	0	43
2012/02/15	R186 2012/08/02	8.76	Call	Bond Future	6,694.0000	6,788.0000	1.404	0	0	0
2012/02/15	R186 2012/08/02	8.76	Put	Bond Future	3,555.0000	3,427.0000	(3.601)	0	0	43
2012/02/15	R186 2012/11/01			Bond Future	8.4810	8.4560	(0.295)	0.0000	0.0000	0
2012/02/15	R186 2012/11/01	8.75	Call	Bond Future	7,338.0000	7,434.0000	1.308	0	0	0
2012/02/15	R186 2012/11/01	8.75	Put	Bond Future	4,930.0000	4,799.0000	(2.657)	0	0	0
2012/02/15	R186 2012/11/01	8.80	Call	Bond Future	7,592.0000	7,690.0000	1.291	0	0	0
2012/02/15	R186 2012/11/01	8.80	Put	Bond Future	4,745.0000	4,615.0000	(2.740)	0	0	0
2012/02/15	R186 2012/11/01	8.70	Call	Bond Future	7,089.0000	7,181.0000	1.298	0	0	0
2012/02/15	R186 2012/11/01	8.70	Put	Bond Future	5,123.0000	4,988.0000	(2.635)	0	0	0
2012/02/15	R186 2013/02/07			Bond Future	8.5480	8.5220	(0.304)	0.0000	0.0000	0
2012/02/15	R186 2013/02/07	8.50	Call	Bond Future	6,683.0000	6,846.0000	2.439	0	0	0
2012/02/15	R186 2013/02/07	8.50	Put	Bond Future	7,112.0000	7,043.0000	(0.970)	0	0	0
2012/02/15	R186 2013/02/07	8.55	Call	Bond Future	6,909.0000	7,074.0000	2.388	0	0	0
2012/02/15	R186 2013/02/07	8.55	Put	Bond Future	6,891.0000	6,824.0000	(0.972)	0	0	0
2012/02/15	R186 2013/02/07	8.45	Call	Bond Future	6,468.0000	6,628.0000	2.474	0	0	0
2012/02/15	R186 2013/02/07	8.45	Put	Bond Future	7,346.0000	7,274.0000	(0.980)	0	0	0
2012/02/15	R189 2012/05/03			Bond Future	215.5654	215.5185	(0.022)	0.0000	0.0000	0
2012/02/15	R189 2012/05/03	215.00	Call	Bond Future	565.0000	519.0000	(8.142)	0	0	0
2012/02/15	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/15	R189 2012/05/03	215.05	Call	Bond Future	515.0000	469.0000	(8.932)	0	0	0
2012/02/15	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R189 2012/05/03	214.95	Call	Bond Future	615.0000	569.0000	(7.480)	0	0	0
2012/02/15	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R197 2012/05/03			Bond Future	252.0799	252.0757	(0.002)	0.0000	0.0000	1,005
2012/02/15	R197 2012/05/03	251.00	Call	Bond Future	1,080.0000	1,076.0000	(0.370)	0	0	0
2012/02/15	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R197 2012/05/03	251.05	Call	Bond Future	1,030.0000	1,026.0000	(0.388)	0	0	0
2012/02/15	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R197 2012/05/03	250.95	Call	Bond Future	1,130.0000	1,126.0000	(0.354)	0	0	0
2012/02/15	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R201 2012/05/03			Bond Future	6.1870	6.1850	(0.032)	0.0000	0.0000	968
2012/02/15	R201 2012/05/03	7.75	Call	Bond Future	3,786.0000	3,791.0000	0.132	0	0	0
2012/02/15	R201 2012/05/03	7.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/15	R201 2012/05/03	7.80	Call	Bond Future	3,904.0000	3,909.0000	0.128	0	0	0
2012/02/15	R201 2012/05/03	7.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/15	R201 2012/05/03	7.70	Call	Bond Future	3,667.0000	3,672.0000	0.136	0	0	0
2012/02/15	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R201 2012/08/02			Bond Future	6.2000	6.1980	(0.032)	0.0000	0.0000	0
2012/02/15	R201 2012/08/02	7.50	Call	Bond Future	2,969.0000	2,968.0000	(0.034)	0	0	0
2012/02/15	R201 2012/08/02	7.50	Put	Bond Future	92.0000	87.0000	(5.435)	0	0	0
2012/02/15	R201 2012/08/02	7.55	Call	Bond Future	3,068.0000	3,068.0000	0.000	0	0	0
2012/02/15	R201 2012/08/02	7.55	Put	Bond Future	83.0000	78.0000	(6.024)	0	0	0
2012/02/15	R201 2012/08/02	7.45	Call	Bond Future	2,871.0000	2,870.0000	(0.035)	0	0	0
2012/02/15	R201 2012/08/02	7.45	Put	Bond Future	103.0000	97.0000	(5.825)	0	0	0
2012/02/15	R201 2012/11/01			Bond Future	6.1890	6.1860	(0.048)	0.0000	0.0000	0
2012/02/15	R201 2012/11/01	6.50	Call	Bond Future	1,283.0000	1,289.0000	0.468	0	0	0
2012/02/15	R201 2012/11/01	6.50	Put	Bond Future	655.0000	655.0000	0.000	0	0	0
2012/02/15	R201 2012/11/01	6.55	Call	Bond Future	1,347.0000	1,353.0000	0.445	0	0	0
2012/02/15	R201 2012/11/01	6.55	Put	Bond Future	619.0000	619.0000	0.000	0	0	0
2012/02/15	R201 2012/11/01	6.45	Call	Bond Future	1,221.0000	1,226.0000	0.410	0	0	0
2012/02/15	R201 2012/11/01	6.45	Put	Bond Future	694.0000	693.0000	(0.144)	0	0	0
2012/02/15	R201 2013/02/07			Bond Future	6.1300	6.1290	(0.016)	0.0000	0.0000	0



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2012/02/15	R201 2013/02/07	6.25	Call	Bond Future	1,076.0000	1,068.0000	(0.743)	0	0	0
2012/02/15	R201 2013/02/07	6.25	Put	Bond Future	863.0000	853.0000	(1.159)	0	0	0
2012/02/15	R201 2013/02/07	6.30	Call	Bond Future	1,127.0000	1,118.0000	(0.799)	0	0	0
2012/02/15	R201 2013/02/07	6.30	Put	Bond Future	825.0000	814.0000	(1.333)	0	0	0
2012/02/15	R201 2013/02/07	6.20	Call	Bond Future	1,026.0000	1,019.0000	(0.682)	0	0	0
2012/02/15	R201 2013/02/07	6.20	Put	Bond Future	901.0000	893.0000	(0.888)	0	0	0
2012/02/15	R202 2012/05/03			Bond Future	187.4794	187.4792	0.000	0.0000	0.0000	36,952
2012/02/15	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R202 2012/05/03	190.00	Put	Bond Future	2,521.0000	2,521.0000	0.000	0	0	0
2012/02/15	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R202 2012/05/03	190.05	Put	Bond Future	2,571.0000	2,571.0000	0.000	0	0	0
2012/02/15	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R202 2012/05/03	189.95	Put	Bond Future	2,471.0000	2,471.0000	0.000	0	0	0
2012/02/15	R203 2012/05/03			Bond Future	7.2840	7.2540	(0.412)	0.0000	0.0000	3,536
2012/02/15	R203 2012/05/03	8.75	Call	Bond Future	6,339.0000	6,470.0000	2.067	0	0	0
2012/02/15	R203 2012/05/03	8.75	Put	Bond Future	15.0000	11.0000	(26.667)	0	0	0
2012/02/15	R203 2012/05/03	8.80	Call	Bond Future	6,543.0000	6,675.0000	2.017	0	0	0
2012/02/15	R203 2012/05/03	8.80	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2012/02/15	R203 2012/05/03	8.70	Call	Bond Future	6,134.0000	6,264.0000	2.119	0	0	0
2012/02/15	R203 2012/05/03	8.70	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2012/02/15	R203 2012/05/03	7.00	Put	Bond Future	1,848.0000	1,736.0000	(6.061)	0	0	0
2012/02/15	R203 2012/05/03	7.00	Call	Bond Future	565.0000	588.0000	4.071	0	0	4,200
2012/02/15	R203 2012/05/03	7.15	Put	Bond Future	1,422.0000	1,321.0000	(7.103)	0	0	0
2012/02/15	R203 2012/05/03	7.15	Call	Bond Future	819.0000	853.0000	4.151	0	0	1,400
2012/02/15	R203 2012/05/03	7.45	Call	Bond Future	1,522.0000	1,582.0000	3.942	0	0	0
2012/02/15	R203 2012/05/03	7.45	Put	Bond Future	781.0000	707.0000	(9.475)	0	0	1,400
2012/02/15	R203 2012/05/03	7.80	Call	Bond Future	2,622.0000	2,713.0000	3.471	0	0	0
2012/02/15	R203 2012/05/03	7.80	Put	Bond Future	340.0000	297.0000	(12.647)	0	0	4,200
2012/02/15	R203 2012/08/02			Bond Future	7.3540	7.3230	(0.422)	0.0000	0.0000	0
2012/02/15	R203 2012/08/02	8.50	Call	Bond Future	5,263.0000	5,373.0000	2.090	0	0	0
2012/02/15	R203 2012/08/02	8.50	Put	Bond Future	485.0000	462.0000	(4.742)	0	0	0
2012/02/15	R203 2012/08/02	8.55	Call	Bond Future	5,429.0000	5,541.0000	2.063	0	0	0
2012/02/15	R203 2012/08/02	8.55	Put	Bond Future	449.0000	428.0000	(4.677)	0	0	0

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2012/02/15	R203 2012/08/02	8.45	Call	Bond Future	5,098.0000	5,207.0000	2.138	0	0	0
2012/02/15	R203 2012/08/02	8.45	Put	Bond Future	523.0000	499.0000	(4.589)	0	0	0
2012/02/15	R203 2012/11/01			Bond Future	7.4230	7.3890	(0.458)	0.0000	0.0000	0
2012/02/15	R203 2012/11/01	7.75	Call	Bond Future	3,088.0000	3,168.0000	2.591	0	0	0
2012/02/15	R203 2012/11/01	7.75	Put	Bond Future	1,758.0000	1,699.0000	(3.356)	0	0	0
2012/02/15	R203 2012/11/01	7.80	Call	Bond Future	3,212.0000	3,294.0000	2.553	0	0	0
2012/02/15	R203 2012/11/01	7.80	Put	Bond Future	1,681.0000	1,623.0000	(3.450)	0	0	0
2012/02/15	R203 2012/11/01	7.70	Call	Bond Future	2,967.0000	3,045.0000	2.629	0	0	0
2012/02/15	R203 2012/11/01	7.70	Put	Bond Future	1,839.0000	1,778.0000	(3.317)	0	0	0
2012/02/15	R203 2013/02/07			Bond Future	7.4880	7.4530	(0.467)	0.0000	0.0000	0
2012/02/15	R203 2013/02/07	6.50	Call	Bond Future	1,054.0000	1,096.0000	3.985	0	0	0
2012/02/15	R203 2013/02/07	6.50	Put	Bond Future	4,988.0000	4,893.0000	(1.905)	0	0	0
2012/02/15	R203 2013/02/07	6.55	Call	Bond Future	1,111.0000	1,156.0000	4.050	0	0	0
2012/02/15	R203 2013/02/07	6.55	Put	Bond Future	4,841.0000	4,750.0000	(1.880)	0	0	0
2012/02/15	R203 2013/02/07	6.45	Call	Bond Future	1,002.0000	1,043.0000	4.092	0	0	0
2012/02/15	R203 2013/02/07	6.45	Put	Bond Future	5,140.0000	5,044.0000	(1.868)	0	0	0
2012/02/15	R204 2012/05/03			Bond Future	7.5750	7.5620	(0.172)	0.0000	0.0000	3,150
2012/02/15	R204 2012/05/03	8.75	Call	Bond Future	5,961.0000	6,019.0000	0.973	0	0	0
2012/02/15	R204 2012/05/03	8.75	Put	Bond Future	69.0000	59.0000	(14.493)	0	0	0
2012/02/15	R204 2012/05/03	8.80	Call	Bond Future	6,192.0000	6,250.0000	0.937	0	0	0
2012/02/15	R204 2012/05/03	8.80	Put	Bond Future	58.0000	49.0000	(15.517)	0	0	0
2012/02/15	R204 2012/05/03	8.70	Call	Bond Future	5,732.0000	5,788.0000	0.977	0	0	0
2012/02/15	R204 2012/05/03	8.70	Put	Bond Future	82.0000	70.0000	(14.634)	0	0	0
2012/02/15	R204 2012/05/03	7.00	Put	Bond Future	3,368.0000	3,291.0000	(2.286)	0	0	0
2012/02/15	R204 2012/05/03	7.00	Call	Bond Future	321.0000	312.0000	(2.804)	0	0	550
2012/02/15	R204 2012/05/03	7.75	Call	Bond Future	1,859.0000	1,872.0000	0.699	0	0	0
2012/02/15	R204 2012/05/03	7.75	Put	Bond Future	954.0000	899.0000	(5.765)	0	0	550
2012/02/15	R204 2012/08/02			Bond Future	7.6500	7.6360	(0.183)	0.0000	0.0000	0
2012/02/15	R204 2012/08/02	8.50	Call	Bond Future	5,126.0000	5,149.0000	0.449	0	0	0
2012/02/15	R204 2012/08/02	8.50	Put	Bond Future	964.0000	916.0000	(4.979)	0	0	0
2012/02/15	R204 2012/08/02	8.55	Call	Bond Future	5,302.0000	5,332.0000	0.566	0	0	0
2012/02/15	R204 2012/08/02	8.55	Put	Bond Future	902.0000	861.0000	(4.545)	0	0	0
2012/02/15	R204 2012/08/02	8.45	Call	Bond Future	4,946.0000	4,967.0000	0.425	0	0	0
2012/02/15	R204 2012/08/02	8.45	Put	Bond Future	1,023.0000	973.0000	(4.888)	0	0	0

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2012/02/15	R204 2012/11/01			Bond Future	7.7210	7.7050	(0.207)	0.0000	0.0000	0
2012/02/15	R204 2012/11/01	8.00	Call	Bond Future	3,657.0000	3,693.0000	0.984	0	0	0
2012/02/15	R204 2012/11/01	8.00	Put	Bond Future	2,315.0000	2,274.0000	(1.771)	0	0	0
2012/02/15	R204 2012/11/01	8.05	Call	Bond Future	3,799.0000	3,836.0000	0.974	0	0	0
2012/02/15	R204 2012/11/01	8.05	Put	Bond Future	2,219.0000	2,179.0000	(1.803)	0	0	0
2012/02/15	R204 2012/11/01	7.95	Call	Bond Future	3,517.0000	3,554.0000	1.052	0	0	0
2012/02/15	R204 2012/11/01	7.95	Put	Bond Future	2,414.0000	2,374.0000	(1.657)	0	0	0
2012/02/15	R204 2013/02/07			Bond Future	7.7880	7.7730	(0.193)	0.0000	0.0000	0
2012/02/15	R204 2013/02/07	8.00	Call	Bond Future	3,835.0000	3,874.0000	1.017	0	0	0
2012/02/15	R204 2013/02/07	8.00	Put	Bond Future	2,853.0000	2,822.0000	(1.087)	0	0	0
2012/02/15	R204 2013/02/07	8.05	Call	Bond Future	3,966.0000	4,007.0000	1.034	0	0	0
2012/02/15	R204 2013/02/07	8.05	Put	Bond Future	2,754.0000	2,725.0000	(1.053)	0	0	0
2012/02/15	R204 2013/02/07	7.95	Call	Bond Future	3,705.0000	3,743.0000	1.026	0	0	0
2012/02/15	R204 2013/02/07	7.95	Put	Bond Future	2,953.0000	2,922.0000	(1.050)	0	0	0
2012/02/15	R206 2012/05/03			Bond Future	6.1000	6.1030	0.049	0.0000	0.0000	300
2012/02/15	R206 2012/05/03	7.50	Call	Bond Future	2,216.0000	2,211.0000	(0.226)	0	0	0
2012/02/15	R206 2012/05/03	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/15	R206 2012/05/03	7.55	Call	Bond Future	2,293.0000	2,289.0000	(0.174)	0	0	0
2012/02/15	R206 2012/05/03	7.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/15	R206 2012/05/03	7.45	Call	Bond Future	2,138.0000	2,133.0000	(0.234)	0	0	0
2012/02/15	R206 2012/05/03	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/15	R206 2012/08/02			Bond Future	6.1080	6.1130	0.082	0.0000	0.0000	0
2012/02/15	R206 2012/08/02	7.25	Call	Bond Future	1,619.0000	1,609.0000	(0.618)	0	0	0
2012/02/15	R206 2012/08/02	7.25	Put	Bond Future	65.0000	62.0000	(4.615)	0	0	0
2012/02/15	R206 2012/08/02	7.30	Call	Bond Future	1,679.0000	1,670.0000	(0.536)	0	0	0
2012/02/15	R206 2012/08/02	7.30	Put	Bond Future	58.0000	56.0000	(3.448)	0	0	0
2012/02/15	R206 2012/08/02	7.20	Call	Bond Future	1,559.0000	1,550.0000	(0.577)	0	0	0
2012/02/15	R206 2012/08/02	7.20	Put	Bond Future	73.0000	70.0000	(4.110)	0	0	0
2012/02/15	R206 2012/11/01			Bond Future	6.0620	6.0650	0.049	0.0000	0.0000	0
2012/02/15	R206 2012/11/01	6.00	Call	Bond Future	456.0000	461.0000	1.096	0	0	0
2012/02/15	R206 2012/11/01	6.00	Put	Bond Future	527.0000	536.0000	1.708	0	0	0
2012/02/15	R206 2012/11/01	6.05	Call	Bond Future	486.0000	490.0000	0.823	0	0	0
2012/02/15	R206 2012/11/01	6.05	Put	Bond Future	500.0000	507.0000	1.400	0	0	0
2012/02/15	R206 2012/11/01	5.95	Call	Bond Future	429.0000	433.0000	0.932	0	0	0

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2012/02/15	R206 2012/11/01	5.95	Put	Bond Future	558.0000	565.0000	1.254	0	0	0
2012/02/15	R206 2013/02/07			Bond Future	5.9030	5.9120	0.152	0.0000	0.0000	0
2012/02/15	R206 2013/02/07	6.00	Call	Bond Future	509.0000	500.0000	(1.768)	0	0	0
2012/02/15	R206 2013/02/07	6.00	Put	Bond Future	422.0000	421.0000	(0.237)	0	0	0
2012/02/15	R206 2013/02/07	6.05	Call	Bond Future	533.0000	524.0000	(1.689)	0	0	0
2012/02/15	R206 2013/02/07	6.05	Put	Bond Future	401.0000	400.0000	(0.249)	0	0	0
2012/02/15	R206 2013/02/07	5.95	Call	Bond Future	484.0000	476.0000	(1.653)	0	0	0
2012/02/15	R206 2013/02/07	5.95	Put	Bond Future	442.0000	442.0000	0.000	0	0	0
2012/02/15	R207 2012/05/03			Bond Future	7.8260	7.7970	(0.371)	0.0000	0.0000	24,915
2012/02/15	R207 2012/05/03	8.75	Call	Bond Future	5,181.0000	5,313.0000	2.548	0	0	0
2012/02/15	R207 2012/05/03	8.75	Put	Bond Future	192.0000	162.0000	(15.625)	0	0	0
2012/02/15	R207 2012/05/03	8.80	Call	Bond Future	5,415.0000	5,551.0000	2.512	0	0	0
2012/02/15	R207 2012/05/03	8.80	Put	Bond Future	166.0000	140.0000	(15.663)	0	0	0
2012/02/15	R207 2012/05/03	8.70	Call	Bond Future	4,946.0000	5,075.0000	2.608	0	0	0
2012/02/15	R207 2012/05/03	8.70	Put	Bond Future	219.0000	186.0000	(15.068)	0	0	0
2012/02/15	R207 2012/05/03	7.45	Put	Bond Future	2,783.0000	2,640.0000	(5.138)	0	0	0
2012/02/15	R207 2012/05/03	7.45	Call	Bond Future	656.0000	675.0000	2.896	0	0	2,400
2012/02/15	R207 2012/05/03	7.65	Put	Bond Future	2,036.0000	1,909.0000	(6.238)	0	0	0
2012/02/15	R207 2012/05/03	7.65	Call	Bond Future	1,048.0000	1,083.0000	3.340	0	0	800
2012/02/15	R207 2012/05/03	8.00	Call	Bond Future	2,046.0000	2,113.0000	3.275	0	0	0
2012/02/15	R207 2012/05/03	8.00	Put	Bond Future	1,081.0000	986.0000	(8.788)	0	0	800
2012/02/15	R207 2012/05/03	8.30	Call	Bond Future	3,175.0000	3,272.0000	3.055	0	0	0
2012/02/15	R207 2012/05/03	8.30	Put	Bond Future	575.0000	510.0000	(11.304)	0	0	2,400
2012/02/15	R207 2012/08/02			Bond Future	7.9050	7.8750	(0.380)	0.0000	0.0000	0
2012/02/15	R207 2012/08/02	8.75	Call	Bond Future	5,561.0000	5,650.0000	1.600	0	0	0
2012/02/15	R207 2012/08/02	8.75	Put	Bond Future	1,115.0000	1,041.0000	(6.637)	0	0	0
2012/02/15	R207 2012/08/02	8.80	Call	Bond Future	5,747.0000	5,845.0000	1.705	0	0	0
2012/02/15	R207 2012/08/02	8.80	Put	Bond Future	1,046.0000	982.0000	(6.119)	0	0	0
2012/02/15	R207 2012/08/02	8.70	Call	Bond Future	5,371.0000	5,457.0000	1.601	0	0	0
2012/02/15	R207 2012/08/02	8.70	Put	Bond Future	1,181.0000	1,104.0000	(6.520)	0	0	0
2012/02/15	R207 2012/11/01			Bond Future	7.9750	7.9430	(0.401)	0.0000	0.0000	0
2012/02/15	R207 2012/11/01	8.25	Call	Bond Future	4,052.0000	4,148.0000	2.369	0	0	0
2012/02/15	R207 2012/11/01	8.25	Put	Bond Future	2,618.0000	2,546.0000	(2.750)	0	0	0
2012/02/15	R207 2012/11/01	8.30	Call	Bond Future	4,203.0000	4,303.0000	2.379	0	0	0

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2012/02/15	R207 2012/11/01	8.30	Put	Bond Future	2,511.0000	2,443.0000	(2.708)	0	0	0
2012/02/15	R207 2012/11/01	8.20	Call	Bond Future	3,902.0000	3,997.0000	2.435	0	0	0
2012/02/15	R207 2012/11/01	8.20	Put	Bond Future	2,727.0000	2,653.0000	(2.714)	0	0	0
2012/02/15	R207 2013/02/07			Bond Future	8.0450	8.0120	(0.410)	0.0000	0.0000	0
2012/02/15	R207 2013/02/07	8.25	Call	Bond Future	4,280.0000	4,378.0000	2.290	0	0	0
2012/02/15	R207 2013/02/07	8.25	Put	Bond Future	3,243.0000	3,172.0000	(2.189)	0	0	0
2012/02/15	R207 2013/02/07	8.30	Call	Bond Future	4,423.0000	4,523.0000	2.261	0	0	0
2012/02/15	R207 2013/02/07	8.30	Put	Bond Future	3,135.0000	3,066.0000	(2.201)	0	0	0
2012/02/15	R207 2013/02/07	8.20	Call	Bond Future	4,140.0000	4,236.0000	2.319	0	0	0
2012/02/15	R207 2013/02/07	8.20	Put	Bond Future	3,354.0000	3,282.0000	(2.147)	0	0	0
2012/02/15	R208 2012/05/03			Bond Future	7.9040	7.8910	(0.164)	0.0000	0.0000	9,194
2012/02/15	R208 2012/05/03	9.00	Call	Bond Future	6,430.0000	6,494.0000	0.995	0	0	0
2012/02/15	R208 2012/05/03	9.00	Put	Bond Future	127.0000	113.0000	(11.024)	0	0	0
2012/02/15	R208 2012/05/03	9.05	Call	Bond Future	6,686.0000	6,751.0000	0.972	0	0	0
2012/02/15	R208 2012/05/03	9.05	Put	Bond Future	108.0000	95.0000	(12.037)	0	0	0
2012/02/15	R208 2012/05/03	8.95	Call	Bond Future	6,176.0000	6,235.0000	0.955	0	0	0
2012/02/15	R208 2012/05/03	8.95	Put	Bond Future	148.0000	129.0000	(12.838)	0	0	0
2012/02/15	R208 2012/05/03	7.50	Put	Bond Future	3,142.0000	3,041.0000	(3.215)	0	0	0
2012/02/15	R208 2012/05/03	7.50	Call	Bond Future	673.0000	650.0000	(3.418)	0	0	3,000
2012/02/15	R208 2012/05/03	7.70	Put	Bond Future	2,317.0000	2,217.0000	(4.316)	0	0	0
2012/02/15	R208 2012/05/03	7.70	Call	Bond Future	1,080.0000	1,059.0000	(1.944)	0	0	1,000
2012/02/15	R208 2012/05/03	8.05	Call	Bond Future	2,122.0000	2,105.0000	(0.801)	0	0	0
2012/02/15	R208 2012/05/03	8.05	Put	Bond Future	1,250.0000	1,154.0000	(7.680)	0	0	1,000
2012/02/15	R208 2012/05/03	8.35	Call	Bond Future	3,308.0000	3,314.0000	0.181	0	0	0
2012/02/15	R208 2012/05/03	8.35	Put	Bond Future	675.0000	603.0000	(10.667)	0	0	3,000
2012/02/15	R208 2012/08/02			Bond Future	7.9750	7.9610	(0.176)	0.0000	0.0000	0
2012/02/15	R208 2012/08/02	8.75	Call	Bond Future	5,708.0000	5,772.0000	1.121	0	0	0
2012/02/15	R208 2012/08/02	8.75	Put	Bond Future	1,298.0000	1,280.0000	(1.387)	0	0	0
2012/02/15	R208 2012/08/02	8.80	Call	Bond Future	5,911.0000	5,976.0000	1.100	0	0	0
2012/02/15	R208 2012/08/02	8.80	Put	Bond Future	1,226.0000	1,209.0000	(1.387)	0	0	0
2012/02/15	R208 2012/08/02	8.70	Call	Bond Future	5,507.0000	5,570.0000	1.144	0	0	0
2012/02/15	R208 2012/08/02	8.70	Put	Bond Future	1,373.0000	1,354.0000	(1.384)	0	0	0
2012/02/15	R208 2012/11/01			Bond Future	8.0430	8.0280	(0.186)	0.0000	0.0000	0
2012/02/15	R208 2012/11/01	8.25	Call	Bond Future	4,213.0000	4,271.0000	1.377	0	0	0

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2012/02/15	R208 2012/11/01	8.25	Put	Bond Future	3,038.0000	3,010.0000	(0.922)	0	0	0
2012/02/15	R208 2012/11/01	8.30	Call	Bond Future	4,374.0000	4,433.0000	1.349	0	0	0
2012/02/15	R208 2012/11/01	8.30	Put	Bond Future	2,917.0000	2,891.0000	(0.891)	0	0	0
2012/02/15	R208 2012/11/01	8.20	Call	Bond Future	4,055.0000	4,112.0000	1.406	0	0	0
2012/02/15	R208 2012/11/01	8.20	Put	Bond Future	3,162.0000	3,133.0000	(0.917)	0	0	0
2012/02/15	R208 2013/02/07			Bond Future	8.1090	8.0950	(0.173)	0.0000	0.0000	0
2012/02/15	R208 2013/02/07	8.00	Call	Bond Future	3,801.0000	3,853.0000	1.368	0	0	0
2012/02/15	R208 2013/02/07	8.00	Put	Bond Future	4,411.0000	4,385.0000	(0.589)	0	0	0
2012/02/15	R208 2013/02/07	8.05	Call	Bond Future	3,940.0000	3,993.0000	1.345	0	0	0
2012/02/15	R208 2013/02/07	8.05	Put	Bond Future	4,270.0000	4,245.0000	(0.585)	0	0	0
2012/02/15	R208 2013/02/07	7.95	Call	Bond Future	3,667.0000	3,718.0000	1.391	0	0	0
2012/02/15	R208 2013/02/07	7.95	Put	Bond Future	4,559.0000	4,531.0000	(0.614)	0	0	0
2012/02/15	R209 2012/05/03			Bond Future	8.8450	8.8020	(0.486)	0.0000	0.0000	2,042
2012/02/15	R209 2012/05/03	9.00	Call	Bond Future	3,023.0000	3,185.0000	5.359	0	0	0
2012/02/15	R209 2012/05/03	9.00	Put	Bond Future	1,825.0000	1,649.0000	(9.644)	0	0	0
2012/02/15	R209 2012/05/03	9.05	Call	Bond Future	3,250.0000	3,421.0000	5.262	0	0	0
2012/02/15	R209 2012/05/03	9.05	Put	Bond Future	1,672.0000	1,505.0000	(9.988)	0	0	0
2012/02/15	R209 2012/05/03	8.95	Call	Bond Future	2,803.0000	2,956.0000	5.458	0	0	0
2012/02/15	R209 2012/05/03	8.95	Put	Bond Future	1,988.0000	1,803.0000	(9.306)	0	0	0
2012/02/15	R209 2012/08/02			Bond Future	8.9110	8.8660	(0.505)	0.0000	0.0000	0
2012/02/15	R209 2012/08/02	9.25	Call	Bond Future	5,783.0000	5,958.0000	3.026	0	0	0
2012/02/15	R209 2012/08/02	9.25	Put	Bond Future	3,234.0000	3,060.0000	(5.380)	0	0	0
2012/02/15	R209 2012/08/02	9.30	Call	Bond Future	6,001.0000	6,181.0000	3.000	0	0	0
2012/02/15	R209 2012/08/02	9.30	Put	Bond Future	3,088.0000	2,919.0000	(5.473)	0	0	0
2012/02/15	R209 2012/08/02	9.20	Call	Bond Future	5,568.0000	5,737.0000	3.035	0	0	0
2012/02/15	R209 2012/08/02	9.20	Put	Bond Future	3,386.0000	3,206.0000	(5.316)	0	0	0
2012/02/15	R209 2012/11/01			Bond Future	8.9740	8.9280	(0.513)	0.0000	0.0000	0
2012/02/15	R209 2012/11/01	9.00	Call	Bond Future	5,499.0000	5,649.0000	2.728	0	0	0
2012/02/15	R209 2012/11/01	9.00	Put	Bond Future	5,301.0000	5,098.0000	(3.829)	0	0	0
2012/02/15	R209 2012/11/01	9.05	Call	Bond Future	5,692.0000	5,846.0000	2.706	0	0	0
2012/02/15	R209 2012/11/01	9.05	Put	Bond Future	5,115.0000	4,916.0000	(3.891)	0	0	0
2012/02/15	R209 2012/11/01	8.95	Call	Bond Future	5,309.0000	5,460.0000	2.844	0	0	0
2012/02/15	R209 2012/11/01	8.95	Put	Bond Future	5,493.0000	5,291.0000	(3.677)	0	0	0
2012/02/15	R209 2013/02/07			Bond Future	9.0360	8.9890	(0.520)	0.0000	0.0000	0

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2012/02/15	R209 2013/02/07	9.00	Call	Bond Future	6,168.0000	6,312.0000	2.335	0	0	0
2012/02/15	R209 2013/02/07	9.00	Put	Bond Future	6,441.0000	6,228.0000	(3.307)	0	0	0
2012/02/15	R209 2013/02/07	9.05	Call	Bond Future	6,355.0000	6,503.0000	2.329	0	0	0
2012/02/15	R209 2013/02/07	9.05	Put	Bond Future	6,249.0000	6,041.0000	(3.329)	0	0	0
2012/02/15	R209 2013/02/07	8.95	Call	Bond Future	5,982.0000	6,129.0000	2.457	0	0	0
2012/02/15	R209 2013/02/07	8.95	Put	Bond Future	6,636.0000	6,427.0000	(3.149)	0	0	0
2012/02/15	R210 2012/05/03			Bond Future	139.1549	139.2466	0.066	0.0000	0.0000	820
2012/02/15	R210 2012/05/03	139.00	Call	Bond Future	155.0000	247.0000	59.355	0	0	0
2012/02/15	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R210 2012/05/03	139.05	Call	Bond Future	105.0000	197.0000	87.619	0	0	0
2012/02/15	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R210 2012/05/03	138.95	Call	Bond Future	205.0000	297.0000	44.878	0	0	0
2012/02/15	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R211 2012/05/03			Bond Future	118.4318	118.4171	(0.012)	0.0000	0.0000	480
2012/02/15	R211 2012/05/03	118.20	Call	Bond Future	232.0000	217.0000	(6.466)	0	0	0
2012/02/15	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R211 2012/05/03	118.25	Call	Bond Future	182.0000	167.0000	(8.242)	0	0	0
2012/02/15	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R211 2012/05/03	118.15	Call	Bond Future	282.0000	267.0000	(5.319)	0	0	0
2012/02/15	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R212 2012/05/03			Bond Future	115.5606	115.5583	(0.002)	0.0000	0.0000	2,827
2012/02/15	R212 2012/05/03	115.30	Call	Bond Future	261.0000	258.0000	(1.149)	0	0	0
2012/02/15	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R212 2012/05/03	115.35	Call	Bond Future	211.0000	208.0000	(1.422)	0	0	0
2012/02/15	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R212 2012/05/03	115.25	Call	Bond Future	311.0000	308.0000	(0.965)	0	0	0
2012/02/15	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/15	R213 2012/05/03			Bond Future	8.7680	8.7440	(0.274)	0.0000	0.0000	785
2012/02/15	R213 2012/05/03	9.25	Call	Bond Future	4,731.0000	4,842.0000	2.346	0	0	0
2012/02/15	R213 2012/05/03	9.25	Put	Bond Future	996.0000	914.0000	(8.233)	0	0	0
2012/02/15	R213 2012/05/03	9.30	Call	Bond Future	5,010.0000	5,126.0000	2.315	0	0	0
2012/02/15	R213 2012/05/03	9.30	Put	Bond Future	902.0000	825.0000	(8.537)	0	0	0

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2012/02/15	R213 2012/05/03	9.20	Call	Bond Future	4,458.0000	4,563.0000	2.355	0	0	0
2012/02/15	R213 2012/05/03	9.20	Put	Bond Future	1,098.0000	1,011.0000	(7.923)	0	0	0
2012/02/15	R213 2012/08/02			Bond Future	8.8360	8.8120	(0.272)	0.0000	0.0000	0
2012/02/15	R213 2012/08/02	9.25	Call	Bond Future	6,206.0000	6,344.0000	2.224	0	0	0
2012/02/15	R213 2012/08/02	9.25	Put	Bond Future	3,026.0000	2,974.0000	(1.718)	0	0	0
2012/02/15	R213 2012/08/02	9.30	Call	Bond Future	6,438.0000	6,578.0000	2.175	0	0	0
2012/02/15	R213 2012/08/02	9.30	Put	Bond Future	2,886.0000	2,836.0000	(1.733)	0	0	0
2012/02/15	R213 2012/08/02	9.20	Call	Bond Future	5,978.0000	6,114.0000	2.275	0	0	0
2012/02/15	R213 2012/08/02	9.20	Put	Bond Future	3,172.0000	3,118.0000	(1.702)	0	0	0
2012/02/15	R213 2012/11/01			Bond Future	8.9040	8.8790	(0.281)	0.0000	0.0000	0
2012/02/15	R213 2012/11/01	9.00	Call	Bond Future	5,817.0000	5,887.0000	1.203	0	0	0
2012/02/15	R213 2012/11/01	9.00	Put	Bond Future	5,073.0000	4,948.0000	(2.464)	0	0	0
2012/02/15	R213 2012/11/01	9.05	Call	Bond Future	6,020.0000	6,092.0000	1.196	0	0	0
2012/02/15	R213 2012/11/01	9.05	Put	Bond Future	4,893.0000	4,769.0000	(2.534)	0	0	0
2012/02/15	R213 2012/11/01	8.95	Call	Bond Future	5,617.0000	5,690.0000	1.300	0	0	0
2012/02/15	R213 2012/11/01	8.95	Put	Bond Future	5,259.0000	5,137.0000	(2.320)	0	0	0
2012/02/15	R213 2013/02/07			Bond Future	8.9730	8.9480	(0.279)	0.0000	0.0000	0
2012/02/15	R213 2013/02/07	9.00	Call	Bond Future	6,432.0000	6,494.0000	0.964	0	0	0
2012/02/15	R213 2013/02/07	9.00	Put	Bond Future	6,225.0000	6,094.0000	(2.104)	0	0	0
2012/02/15	R213 2013/02/07	9.05	Call	Bond Future	6,628.0000	6,692.0000	0.966	0	0	0
2012/02/15	R213 2013/02/07	9.05	Put	Bond Future	6,039.0000	5,910.0000	(2.136)	0	0	0
2012/02/15	R213 2013/02/07	8.95	Call	Bond Future	6,238.0000	6,305.0000	1.074	0	0	0
2012/02/15	R213 2013/02/07	8.95	Put	Bond Future	6,415.0000	6,290.0000	(1.949)	0	0	0
<b>Total</b>										<b>386717.00</b>