



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/03/2012

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

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2012/03/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	AL7T 2012/05/03			Index Future	421.5970	420.3650	(0.292)	0.0000	0.0000	16
2012/03/28	AL7T 2012/08/02			Index Future	427.6880	426.4320	(0.294)	0.0000	0.0000	0
2012/03/28	ALBI 2012/05/03			Index Future	383.3530	382.2730	(0.282)	0.0000	0.0000	899
2012/03/28	ALBI 2012/08/02			Index Future	388.8920	387.7900	(0.283)	0.0000	0.0000	118
2012/03/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	CAAN 2012/03/30			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/03/28	CAAO 2012/03/30			Can-Do Future	0.2024	0.1693	(16.354)	0.0000	0.0000	100,000
2012/03/28	CAAW2012/04/20			Any day expiry	7.6250	7.7135	1.161	0.0000	0.0000	0
2012/03/28	CAAW2012/04/20	8.10	Call	Any day expiry	20.0000	25.0000	25.000	0	0	0
2012/03/28	CAAW2012/04/20	8.10	Put	Any day expiry	495.0000	412.0000	(16.768)	0	0	0
2012/03/28	CAAW2012/04/20	8.15	Call	Any day expiry	17.0000	21.0000	23.529	0	0	0
2012/03/28	CAAW2012/04/20	8.15	Put	Any day expiry	542.0000	458.0000	(15.498)	0	0	0
2012/03/28	CAAW2012/04/20	8.05	Call	Any day expiry	23.0000	30.0000	30.435	0	0	0
2012/03/28	CAAW2012/04/20	8.05	Put	Any day expiry	448.0000	367.0000	(18.080)	0	0	0
2012/03/28	CAAX 2012/03/30			Can-Do Future	0.0025	0.0000	(100.000)	0.0000	0.0000	12,500
2012/03/28	CAAY 2012/04/30			Can-Do Future	0.0371	0.0480	29.380	0.0000	0.0000	12,500
2012/03/28	CAAZ 2012/06/18			Can-Do Future	0.0818	0.0985	20.416	0.0000	0.0000	5,670
2012/03/28	CABA 2012/06/18			Can-Do Future	0.1040	0.1016	(2.308)	0.0000	0.0000	8,000
2012/03/28	CABB 2012/06/18			Can-Do Future	0.1044	0.1055	1.054	0.0000	0.0000	8,000
2012/03/28	CABC 2012/06/18			Can-Do Future	0.0742	0.0778	4.852	0.0000	0.0000	16,000
2012/03/28	CABD 2012/06/18			Can-Do Future	0.0362	0.0389	7.459	0.0000	0.0000	16,000
2012/03/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/28	DAAA 2012/03/29			Any day expiry	7.6020	7.6925	1.190	0.0000	0.0000	0
2012/03/28	DAAA 2012/03/29	7.90	Call	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/03/28	DAAA 2012/03/29	7.90	Put	Any day expiry	299.0000	209.0000	(30.100)	0	0	0
2012/03/28	DAAA 2012/03/29	7.95	Call	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/03/28	DAAA 2012/03/29	7.95	Put	Any day expiry	349.0000	258.0000	(26.074)	0	0	0
2012/03/28	DAAA 2012/03/29	7.85	Call	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/03/28	DAAA 2012/03/29	7.85	Put	Any day expiry	250.0000	160.0000	(36.000)	0	0	0
2012/03/28	DAAC 2012/03/30			Any day expiry	47.4461	6.2829	(86.758)	0.0000	0.0000	0
2012/03/28	DAAC 2012/03/30	6.28	Call	Any day expiry	41,170.0000	34.0000	(99.917)	0	0	0
2012/03/28	DAAC 2012/03/30	6.28	Put	Any day expiry	0.0000	27.0000	100.000	0	0	0
2012/03/28	DAAC 2012/03/30	6.33	Call	Any day expiry	41,120.0000	13.0000	(99.968)	0	0	0
2012/03/28	DAAC 2012/03/30	6.33	Put	Any day expiry	0.0000	56.0000	100.000	0	0	0
2012/03/28	DAAC 2012/03/30	6.23	Call	Any day expiry	41,220.0000	69.0000	(99.833)	0	0	0
2012/03/28	DAAC 2012/03/30	6.23	Put	Any day expiry	0.0000	12.0000	100.000	0	0	0
2012/03/28	DAAD 2012/03/30			Any day expiry	7.9900	7.9660	(0.300)	0.0000	0.0000	0
2012/03/28	DAAD 2012/03/30	7.99	Call	Any day expiry	0.0000	19.0000	100.000	0	0	0
2012/03/28	DAAD 2012/03/30	7.99	Put	Any day expiry	0.0000	43.0000	100.000	0	0	0
2012/03/28	DAAD 2012/03/30	8.04	Call	Any day expiry	0.0000	8.0000	100.000	0	0	0
2012/03/28	DAAD 2012/03/30	8.04	Put	Any day expiry	0.0000	82.0000	100.000	0	0	0
2012/03/28	DAAD 2012/03/30	7.94	Call	Any day expiry	0.0000	42.0000	100.000	0	0	0
2012/03/28	DAAD 2012/03/30	7.94	Put	Any day expiry	0.0000	16.0000	100.000	0	0	0
2012/03/28	GOVI 2012/05/03			GOVI	384.3680	383.3640	(0.261)	0.0000	0.0000	201
2012/03/28	GOVI 2012/05/03	382.00	Call	GOVI	23,680.0000	13,640.0000	(42.399)	0	0	0
2012/03/28	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/28	GOVI 2012/05/03	382.01	Call	GOVI	23,580.0000	13,540.0000	(42.578)	0	0	0
2012/03/28	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/28	GOVI 2012/05/03	381.99	Call	GOVI	23,780.0000	13,740.0000	(42.220)	0	0	0

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2012/03/28	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/28	GOVI 2012/08/02			GOVI	389.9220	388.8970	(0.263)	0.0000	0.0000	0
2012/03/28	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/28	GOVI 2012/08/02	390.00	Put	GOVI	780.0000	11,030.0000	1314.103	0	0	0
2012/03/28	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/28	GOVI 2012/08/02	390.01	Put	GOVI	880.0000	11,130.0000	1164.773	0	0	0
2012/03/28	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/28	GOVI 2012/08/02	389.99	Put	GOVI	680.0000	10,930.0000	1507.353	0	0	0
2012/03/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/28	IGOV 2012/05/03			Index Future	171.5090	171.3940	(0.067)	0.0000	0.0000	550
2012/03/28	IGOV 2012/08/02			Index Future	173.9870	173.8680	(0.068)	0.0000	0.0000	0
2012/03/28	ILBI 2012/05/03			Index Future	463.4290	463.4290	0.000	0.0000	0.0000	0
2012/03/28	ILBI 2012/08/02			Index Future	470.0530	470.0530	0.000	0.0000	0.0000	152
2012/03/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/28	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/28	JBAF 2012/05/16			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2012/03/28	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	2,890
2012/03/28	JBAF 2012/07/18			Jibar Tradeable Future	5.7100	5.7100	0.000	0.0000	0.0000	0
2012/03/28	JBAF 2012/08/15			Jibar Tradeable Future	5.7400	5.7500	0.174	0.0000	0.0000	0
2012/03/28	JBAF 2012/09/19			Jibar Tradeable Future	5.7900	5.8000	0.173	0.0000	0.0000	44,760
2012/03/28	JBAF 2012/12/19			Jibar Tradeable Future	5.9400	5.9600	0.337	0.0000	0.0000	840
2012/03/28	JBAF 2013/03/20			Jibar Tradeable Future	6.1100	6.1600	0.818	0.0000	0.0000	790

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2012/03/28	JBAF 2013/06/19			Jibar Tradeable Future	6.3100	6.3700	0.951	0.0000	0.0000	500
2012/03/28	JBAF 2013/09/18			Jibar Tradeable Future	6.5400	6.5900	0.765	0.0000	0.0000	1,700
2012/03/28	JBAF 2013/12/18			Jibar Tradeable Future	6.7800	6.8300	0.737	93.1400	93.1400	1,500
2012/03/28	JBAF 2014/03/19			Jibar Tradeable Future	7.0200	7.0700	0.712	0.0000	0.0000	0
2012/03/28	R157 2012/05/03			Bond Future	6.8240	6.8520	0.410	6.8360	6.8360	11,534
2012/03/28	R157 2012/05/03	8.25	Call	Bond Future	4,606.0000	4,514.0000	(1.997)	0	0	0
2012/03/28	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R157 2012/05/03	8.30	Call	Bond Future	4,764.0000	4,671.0000	(1.952)	0	0	0
2012/03/28	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R157 2012/05/03	8.20	Call	Bond Future	4,449.0000	4,356.0000	(2.090)	0	0	0
2012/03/28	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R157 2012/05/03	6.25	Put	Bond Future	1,951.0000	2,037.0000	4.408	0	0	0
2012/03/28	R157 2012/05/03	6.25	Call	Bond Future	31.0000	24.0000	(22.581)	0	0	1,500
2012/03/28	R157 2012/05/03	6.50	Call	Bond Future	132.0000	111.0000	(15.909)	0	0	1,500
2012/03/28	R157 2012/05/03	6.50	Put	Bond Future	1,211.0000	1,283.0000	5.945	0	0	1,500
2012/03/28	R157 2012/05/03	6.75	Call	Bond Future	388.0000	343.0000	(11.598)	0	0	1,500
2012/03/28	R157 2012/05/03	6.75	Put	Bond Future	633.0000	681.0000	7.583	0	0	1,500
2012/03/28	R157 2012/05/03	7.35	Call	Bond Future	1,782.0000	1,695.0000	(4.882)	0	0	0
2012/03/28	R157 2012/05/03	7.35	Put	Bond Future	56.0000	62.0000	10.714	0	0	1,500
2012/03/28	R157 2012/08/02			Bond Future	6.9150	6.9460	0.448	0.0000	0.0000	0
2012/03/28	R157 2012/08/02	8.00	Call	Bond Future	3,456.0000	3,371.0000	(2.459)	0	0	0
2012/03/28	R157 2012/08/02	8.00	Put	Bond Future	192.0000	202.0000	5.208	0	0	0
2012/03/28	R157 2012/08/02	8.05	Call	Bond Future	3,584.0000	3,499.0000	(2.372)	0	0	0
2012/03/28	R157 2012/08/02	8.05	Put	Bond Future	173.0000	183.0000	5.780	0	0	0
2012/03/28	R157 2012/08/02	7.95	Call	Bond Future	3,326.0000	3,242.0000	(2.526)	0	0	0
2012/03/28	R157 2012/08/02	7.95	Put	Bond Future	210.0000	221.0000	5.238	0	0	0
2012/03/28	R157 2012/11/01			Bond Future	6.9850	7.0190	0.487	0.0000	0.0000	0
2012/03/28	R157 2012/11/01	7.00	Call	Bond Future	1,358.0000	1,306.0000	(3.829)	0	0	0
2012/03/28	R157 2012/11/01	7.00	Put	Bond Future	1,316.0000	1,359.0000	3.267	0	0	0
2012/03/28	R157 2012/11/01	7.05	Call	Bond Future	1,431.0000	1,378.0000	(3.704)	0	0	0
2012/03/28	R157 2012/11/01	7.05	Put	Bond Future	1,248.0000	1,291.0000	3.446	0	0	0
2012/03/28	R157 2012/11/01	6.95	Call	Bond Future	1,286.0000	1,237.0000	(3.810)	0	0	0
2012/03/28	R157 2012/11/01	6.95	Put	Bond Future	1,385.0000	1,431.0000	3.321	0	0	0
2012/03/28	R157 2013/02/07			Bond Future	7.0590	7.0960	0.524	0.0000	0.0000	0

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2012/03/28	R157 2013/02/07	6.75	Call	Bond Future	1,078.0000	1,037.0000	(3.803)	0	0	0
2012/03/28	R157 2013/02/07	6.75	Put	Bond Future	1,868.0000	1,921.0000	2.837	0	0	0
2012/03/28	R157 2013/02/07	6.80	Call	Bond Future	1,134.0000	1,092.0000	(3.704)	0	0	0
2012/03/28	R157 2013/02/07	6.80	Put	Bond Future	1,796.0000	1,848.0000	2.895	0	0	0
2012/03/28	R157 2013/02/07	6.70	Call	Bond Future	1,024.0000	984.0000	(3.906)	0	0	0
2012/03/28	R157 2013/02/07	6.70	Put	Bond Future	1,943.0000	1,997.0000	2.779	0	0	0
2012/03/28	R186 2012/05/03			Bond Future	8.4530	8.5010	0.568	0.0000	0.0000	29,388
2012/03/28	R186 2012/05/03	9.00	Call	Bond Future	5,282.0000	4,888.0000	(7.459)	0	0	0
2012/03/28	R186 2012/05/03	9.00	Put	Bond Future	348.0000	399.0000	14.655	0	0	0
2012/03/28	R186 2012/05/03	9.05	Call	Bond Future	5,661.0000	5,260.0000	(7.084)	0	0	0
2012/03/28	R186 2012/05/03	9.05	Put	Bond Future	291.0000	335.0000	15.120	0	0	0
2012/03/28	R186 2012/05/03	8.95	Call	Bond Future	4,910.0000	4,525.0000	(7.841)	0	0	0
2012/03/28	R186 2012/05/03	8.95	Put	Bond Future	414.0000	475.0000	14.734	0	0	0
2012/03/28	R186 2012/05/03	7.90	Put	Bond Future	5,582.0000	5,966.0000	6.879	0	0	0
2012/03/28	R186 2012/05/03	7.90	Call	Bond Future	270.0000	208.0000	(22.963)	0	0	2,250
2012/03/28	R186 2012/05/03	8.20	Put	Bond Future	3,257.0000	3,553.0000	9.088	0	0	0
2012/03/28	R186 2012/05/03	8.20	Call	Bond Future	868.0000	719.0000	(17.166)	0	0	750
2012/03/28	R186 2012/05/03	8.50	Call	Bond Future	2,051.0000	1,792.0000	(12.628)	0	0	0
2012/03/28	R186 2012/05/03	8.50	Put	Bond Future	1,615.0000	1,801.0000	11.517	0	0	750
2012/03/28	R186 2012/05/03	8.85	Call	Bond Future	4,191.0000	3,827.0000	(8.685)	0	0	0
2012/03/28	R186 2012/05/03	8.85	Put	Bond Future	580.0000	661.0000	13.966	0	0	2,250
2012/03/28	R186 2012/08/02			Bond Future	8.5350	8.5840	0.574	0.0000	0.0000	530
2012/03/28	R186 2012/08/02	8.75	Call	Bond Future	5,310.0000	5,034.0000	(5.198)	0	0	0
2012/03/28	R186 2012/08/02	8.75	Put	Bond Future	3,372.0000	3,542.0000	5.042	0	0	0
2012/03/28	R186 2012/08/02	8.80	Call	Bond Future	5,572.0000	5,289.0000	(5.079)	0	0	0
2012/03/28	R186 2012/08/02	8.80	Put	Bond Future	3,190.0000	3,352.0000	5.078	0	0	0
2012/03/28	R186 2012/08/02	8.70	Call	Bond Future	5,059.0000	4,791.0000	(5.297)	0	0	0
2012/03/28	R186 2012/08/02	8.70	Put	Bond Future	3,567.0000	3,745.0000	4.990	0	0	0
2012/03/28	R186 2012/08/02	8.25	Put	Bond Future	5,735.0000	5,982.0000	4.307	0	0	0
2012/03/28	R186 2012/08/02	8.25	Call	Bond Future	3,092.0000	2,893.0000	(6.436)	0	0	8,750
2012/03/28	R186 2012/08/02	8.66	Call	Bond Future	4,863.0000	4,600.0000	(5.408)	0	0	0
2012/03/28	R186 2012/08/02	8.66	Put	Bond Future	3,730.0000	3,913.0000	4.906	0	0	276
2012/03/28	R186 2012/08/02	7.66	Put	Bond Future	9,750.0000	10,083.0000	3.415	0	0	0
2012/03/28	R186 2012/08/02	7.66	Call	Bond Future	1,356.0000	1,243.0000	(8.333)	0	0	276

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
2012/03/28	R186 2012/08/02	7.76	Put	Bond Future	8,969.0000	9,289.0000	3.568	0	0	0
2012/03/28	R186 2012/08/02	7.76	Call	Bond Future	1,577.0000	1,451.0000	(7.990)	0	0	43
2012/03/28	R186 2012/08/02	8.76	Call	Bond Future	5,362.0000	5,085.0000	(5.166)	0	0	0
2012/03/28	R186 2012/08/02	8.76	Put	Bond Future	3,335.0000	3,504.0000	5.067	0	0	43
2012/03/28	R186 2012/11/01			Bond Future	8.6070	8.6590	0.604	0.0000	0.0000	0
2012/03/28	R186 2012/11/01	8.75	Call	Bond Future	6,172.0000	5,902.0000	(4.375)	0	0	0
2012/03/28	R186 2012/11/01	8.75	Put	Bond Future	4,901.0000	5,096.0000	3.979	0	0	0
2012/03/28	R186 2012/11/01	8.80	Call	Bond Future	6,415.0000	6,139.0000	(4.302)	0	0	0
2012/03/28	R186 2012/11/01	8.80	Put	Bond Future	4,704.0000	4,893.0000	4.018	0	0	0
2012/03/28	R186 2012/11/01	8.70	Call	Bond Future	5,940.0000	5,677.0000	(4.428)	0	0	0
2012/03/28	R186 2012/11/01	8.70	Put	Bond Future	5,111.0000	5,313.0000	3.952	0	0	0
2012/03/28	R186 2013/02/07			Bond Future	8.6830	8.7360	0.610	0.0000	0.0000	0
2012/03/28	R186 2013/02/07	8.50	Call	Bond Future	5,750.0000	5,516.0000	(4.070)	0	0	0
2012/03/28	R186 2013/02/07	8.50	Put	Bond Future	7,374.0000	7,604.0000	3.119	0	0	0
2012/03/28	R186 2013/02/07	8.55	Call	Bond Future	5,955.0000	5,716.0000	(4.013)	0	0	0
2012/03/28	R186 2013/02/07	8.55	Put	Bond Future	7,132.0000	7,357.0000	3.155	0	0	0
2012/03/28	R186 2013/02/07	8.45	Call	Bond Future	5,549.0000	5,319.0000	(4.145)	0	0	0
2012/03/28	R186 2013/02/07	8.45	Put	Bond Future	7,622.0000	7,856.0000	3.070	0	0	0
2012/03/28	R189 2012/05/03			Bond Future	215.3160	215.2758	(0.019)	0.0000	0.0000	0
2012/03/28	R189 2012/05/03	215.00	Call	Bond Future	316.0000	276.0000	(12.658)	0	0	0
2012/03/28	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R189 2012/05/03	215.05	Call	Bond Future	266.0000	226.0000	(15.038)	0	0	0
2012/03/28	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R189 2012/05/03	214.95	Call	Bond Future	366.0000	326.0000	(10.929)	0	0	0
2012/03/28	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R197 2012/05/03			Bond Future	254.9568	254.9621	0.002	0.0000	0.0000	1,019
2012/03/28	R197 2012/05/03	251.00	Call	Bond Future	3,957.0000	3,962.0000	0.126	0	0	0
2012/03/28	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R197 2012/05/03	251.05	Call	Bond Future	3,907.0000	3,912.0000	0.128	0	0	0
2012/03/28	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R197 2012/05/03	250.95	Call	Bond Future	4,007.0000	4,012.0000	0.125	0	0	0
2012/03/28	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R201 2012/05/03			Bond Future	6.1340	6.1580	0.391	0.0000	0.0000	1,658

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2012/03/28	R201 2012/05/03	7.75	Call	Bond Future	3,916.0000	3,857.0000	(1.507)	0	0	0
2012/03/28	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R201 2012/05/03	7.80	Call	Bond Future	4,035.0000	3,975.0000	(1.487)	0	0	0
2012/03/28	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R201 2012/05/03	7.70	Call	Bond Future	3,798.0000	3,739.0000	(1.553)	0	0	0
2012/03/28	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R201 2012/08/02			Bond Future	6.1670	6.1950	0.454	0.0000	0.0000	0
2012/03/28	R201 2012/08/02	7.50	Call	Bond Future	3,002.0000	2,942.0000	(1.999)	0	0	0
2012/03/28	R201 2012/08/02	7.50	Put	Bond Future	51.0000	54.0000	5.882	0	0	0
2012/03/28	R201 2012/08/02	7.55	Call	Bond Future	3,104.0000	3,044.0000	(1.933)	0	0	0
2012/03/28	R201 2012/08/02	7.55	Put	Bond Future	44.0000	47.0000	6.818	0	0	0
2012/03/28	R201 2012/08/02	7.45	Call	Bond Future	2,900.0000	2,840.0000	(2.069)	0	0	0
2012/03/28	R201 2012/08/02	7.45	Put	Bond Future	58.0000	61.0000	5.172	0	0	0
2012/03/28	R201 2012/11/01			Bond Future	6.1540	6.1860	0.520	0.0000	0.0000	0
2012/03/28	R201 2012/11/01	6.50	Call	Bond Future	1,258.0000	1,216.0000	(3.339)	0	0	0
2012/03/28	R201 2012/11/01	6.50	Put	Bond Future	559.0000	582.0000	4.114	0	0	0
2012/03/28	R201 2012/11/01	6.55	Call	Bond Future	1,324.0000	1,281.0000	(3.248)	0	0	0
2012/03/28	R201 2012/11/01	6.55	Put	Bond Future	525.0000	547.0000	4.190	0	0	0
2012/03/28	R201 2012/11/01	6.45	Call	Bond Future	1,195.0000	1,154.0000	(3.431)	0	0	0
2012/03/28	R201 2012/11/01	6.45	Put	Bond Future	597.0000	621.0000	4.020	0	0	0
2012/03/28	R201 2013/02/07			Bond Future	6.1100	6.1440	0.556	0.0000	0.0000	0
2012/03/28	R201 2013/02/07	6.25	Call	Bond Future	1,030.0000	996.0000	(3.301)	0	0	0
2012/03/28	R201 2013/02/07	6.25	Put	Bond Future	781.0000	807.0000	3.329	0	0	0
2012/03/28	R201 2013/02/07	6.30	Call	Bond Future	1,080.0000	1,045.0000	(3.241)	0	0	0
2012/03/28	R201 2013/02/07	6.30	Put	Bond Future	742.0000	768.0000	3.504	0	0	0
2012/03/28	R201 2013/02/07	6.20	Call	Bond Future	981.0000	948.0000	(3.364)	0	0	0
2012/03/28	R201 2013/02/07	6.20	Put	Bond Future	821.0000	848.0000	3.289	0	0	0
2012/03/28	R202 2012/05/03			Bond Future	189.3486	189.3565	0.004	0.0000	0.0000	36,952
2012/03/28	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R202 2012/05/03	190.00	Put	Bond Future	651.0000	643.0000	(1.229)	0	0	0
2012/03/28	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R202 2012/05/03	190.05	Put	Bond Future	701.0000	693.0000	(1.141)	0	0	0
2012/03/28	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R202 2012/05/03	189.95	Put	Bond Future	601.0000	593.0000	(1.331)	0	0	0

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2012/03/28	R203 2012/05/03			Bond Future	7.4180	7.4250	0.094	0.0000	0.0000	3,524
2012/03/28	R203 2012/05/03	8.75	Call	Bond Future	5,727.0000	5,696.0000	(0.541)	0	0	0
2012/03/28	R203 2012/05/03	8.75	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/03/28	R203 2012/05/03	8.80	Call	Bond Future	5,934.0000	5,902.0000	(0.539)	0	0	0
2012/03/28	R203 2012/05/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/28	R203 2012/05/03	8.70	Call	Bond Future	5,520.0000	5,488.0000	(0.580)	0	0	0
2012/03/28	R203 2012/05/03	8.70	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/03/28	R203 2012/05/03	7.00	Put	Bond Future	2,036.0000	2,056.0000	0.982	0	0	0
2012/03/28	R203 2012/05/03	7.00	Call	Bond Future	155.0000	144.0000	(7.097)	0	0	4,200
2012/03/28	R203 2012/05/03	7.15	Put	Bond Future	1,500.0000	1,516.0000	1.067	0	0	0
2012/03/28	R203 2012/05/03	7.15	Call	Bond Future	299.0000	283.0000	(5.351)	0	0	1,400
2012/03/28	R203 2012/05/03	7.45	Call	Bond Future	833.0000	807.0000	(3.121)	0	0	0
2012/03/28	R203 2012/05/03	7.45	Put	Bond Future	691.0000	696.0000	0.724	0	0	1,400
2012/03/28	R203 2012/05/03	7.80	Call	Bond Future	1,891.0000	1,859.0000	(1.692)	0	0	0
2012/03/28	R203 2012/05/03	7.80	Put	Bond Future	208.0000	207.0000	(0.481)	0	0	4,200
2012/03/28	R203 2012/08/02			Bond Future	7.5090	7.5170	0.107	0.0000	0.0000	0
2012/03/28	R203 2012/08/02	8.50	Call	Bond Future	4,567.0000	4,534.0000	(0.723)	0	0	0
2012/03/28	R203 2012/08/02	8.50	Put	Bond Future	452.0000	453.0000	0.221	0	0	0
2012/03/28	R203 2012/08/02	8.55	Call	Bond Future	4,736.0000	4,703.0000	(0.697)	0	0	0
2012/03/28	R203 2012/08/02	8.55	Put	Bond Future	418.0000	420.0000	0.478	0	0	0
2012/03/28	R203 2012/08/02	8.45	Call	Bond Future	4,400.0000	4,367.0000	(0.750)	0	0	0
2012/03/28	R203 2012/08/02	8.45	Put	Bond Future	487.0000	488.0000	0.205	0	0	0
2012/03/28	R203 2012/11/01			Bond Future	7.5890	7.5970	0.105	0.0000	0.0000	0
2012/03/28	R203 2012/11/01	7.75	Call	Bond Future	2,545.0000	2,521.0000	(0.943)	0	0	0
2012/03/28	R203 2012/11/01	7.75	Put	Bond Future	1,893.0000	1,901.0000	0.423	0	0	0
2012/03/28	R203 2012/11/01	7.80	Call	Bond Future	2,660.0000	2,637.0000	(0.865)	0	0	0
2012/03/28	R203 2012/11/01	7.80	Put	Bond Future	1,806.0000	1,816.0000	0.554	0	0	0
2012/03/28	R203 2012/11/01	7.70	Call	Bond Future	2,434.0000	2,412.0000	(0.904)	0	0	0
2012/03/28	R203 2012/11/01	7.70	Put	Bond Future	1,984.0000	1,994.0000	0.504	0	0	0
2012/03/28	R203 2013/02/07			Bond Future	7.6750	7.6830	0.104	0.0000	0.0000	0
2012/03/28	R203 2013/02/07	6.50	Call	Bond Future	816.0000	805.0000	(1.348)	0	0	0
2012/03/28	R203 2013/02/07	6.50	Put	Bond Future	5,474.0000	5,494.0000	0.365	0	0	0
2012/03/28	R203 2013/02/07	6.55	Call	Bond Future	861.0000	850.0000	(1.278)	0	0	0
2012/03/28	R203 2013/02/07	6.55	Put	Bond Future	5,316.0000	5,336.0000	0.376	0	0	0

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2012/03/28	R203 2013/02/07	6.45	Call	Bond Future	772.0000	762.0000	(1.295)	0	0	0
2012/03/28	R203 2013/02/07	6.45	Put	Bond Future	5,634.0000	5,655.0000	0.373	0	0	0
2012/03/28	R204 2012/05/03			Bond Future	7.7040	7.7310	0.350	0.0000	0.0000	3,396
2012/03/28	R204 2012/05/03	8.75	Call	Bond Future	5,239.0000	5,100.0000	(2.653)	0	0	0
2012/03/28	R204 2012/05/03	8.75	Put	Bond Future	15.0000	15.0000	0.000	0	0	0
2012/03/28	R204 2012/05/03	8.80	Call	Bond Future	5,476.0000	5,338.0000	(2.520)	0	0	0
2012/03/28	R204 2012/05/03	8.80	Put	Bond Future	11.0000	12.0000	9.091	0	0	0
2012/03/28	R204 2012/05/03	8.70	Call	Bond Future	5,001.0000	4,863.0000	(2.759)	0	0	0
2012/03/28	R204 2012/05/03	8.70	Put	Bond Future	19.0000	20.0000	5.263	0	0	0
2012/03/28	R204 2012/05/03	7.00	Put	Bond Future	3,763.0000	3,893.0000	3.455	0	0	0
2012/03/28	R204 2012/05/03	7.00	Call	Bond Future	48.0000	39.0000	(18.750)	0	0	550
2012/03/28	R204 2012/05/03	7.75	Call	Bond Future	1,050.0000	964.0000	(8.190)	0	0	0
2012/03/28	R204 2012/05/03	7.75	Put	Bond Future	813.0000	866.0000	6.519	0	0	550
2012/03/28	R204 2012/08/02			Bond Future	7.7960	7.8250	0.372	0.0000	0.0000	0
2012/03/28	R204 2012/08/02	8.50	Call	Bond Future	4,316.0000	4,202.0000	(2.641)	0	0	0
2012/03/28	R204 2012/08/02	8.50	Put	Bond Future	884.0000	914.0000	3.394	0	0	0
2012/03/28	R204 2012/08/02	8.55	Call	Bond Future	4,496.0000	4,380.0000	(2.580)	0	0	0
2012/03/28	R204 2012/08/02	8.55	Put	Bond Future	826.0000	854.0000	3.390	0	0	0
2012/03/28	R204 2012/08/02	8.45	Call	Bond Future	4,139.0000	4,027.0000	(2.706)	0	0	0
2012/03/28	R204 2012/08/02	8.45	Put	Bond Future	946.0000	978.0000	3.383	0	0	0
2012/03/28	R204 2012/11/01			Bond Future	7.8760	7.9060	0.381	0.0000	0.0000	0
2012/03/28	R204 2012/11/01	8.00	Call	Bond Future	3,033.0000	2,948.0000	(2.803)	0	0	0
2012/03/28	R204 2012/11/01	8.00	Put	Bond Future	2,439.0000	2,498.0000	2.419	0	0	0
2012/03/28	R204 2012/11/01	8.05	Call	Bond Future	3,165.0000	3,079.0000	(2.717)	0	0	0
2012/03/28	R204 2012/11/01	8.05	Put	Bond Future	2,333.0000	2,391.0000	2.486	0	0	0
2012/03/28	R204 2012/11/01	7.95	Call	Bond Future	2,905.0000	2,823.0000	(2.823)	0	0	0
2012/03/28	R204 2012/11/01	7.95	Put	Bond Future	2,550.0000	2,612.0000	2.431	0	0	0
2012/03/28	R204 2013/02/07			Bond Future	7.9590	7.9900	0.389	0.0000	0.0000	0
2012/03/28	R204 2013/02/07	8.00	Call	Bond Future	3,234.0000	3,154.0000	(2.474)	0	0	0
2012/03/28	R204 2013/02/07	8.00	Put	Bond Future	3,045.0000	3,108.0000	2.069	0	0	0
2012/03/28	R204 2013/02/07	8.05	Call	Bond Future	3,353.0000	3,272.0000	(2.416)	0	0	0
2012/03/28	R204 2013/02/07	8.05	Put	Bond Future	2,934.0000	2,996.0000	2.113	0	0	0
2012/03/28	R204 2013/02/07	7.95	Call	Bond Future	3,117.0000	3,039.0000	(2.502)	0	0	0
2012/03/28	R204 2013/02/07	7.95	Put	Bond Future	3,159.0000	3,224.0000	2.058	0	0	0

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2012/03/28	R206 2012/05/03			Bond Future	5.9130	5.9220	0.152	0.0000	0.0000	890
2012/03/28	R206 2012/05/03	7.50	Call	Bond Future	2,516.0000	2,502.0000	(0.556)	0	0	0
2012/03/28	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R206 2012/05/03	7.55	Call	Bond Future	2,594.0000	2,579.0000	(0.578)	0	0	0
2012/03/28	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R206 2012/05/03	7.45	Call	Bond Future	2,438.0000	2,424.0000	(0.574)	0	0	0
2012/03/28	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R206 2012/08/02			Bond Future	5.9270	5.9390	0.202	0.0000	0.0000	0
2012/03/28	R206 2012/08/02	7.25	Call	Bond Future	1,827.0000	1,810.0000	(0.930)	0	0	0
2012/03/28	R206 2012/08/02	7.25	Put	Bond Future	24.0000	23.0000	(4.167)	0	0	0
2012/03/28	R206 2012/08/02	7.30	Call	Bond Future	1,891.0000	1,874.0000	(0.899)	0	0	0
2012/03/28	R206 2012/08/02	7.30	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2012/03/28	R206 2012/08/02	7.20	Call	Bond Future	1,763.0000	1,746.0000	(0.964)	0	0	0
2012/03/28	R206 2012/08/02	7.20	Put	Bond Future	27.0000	27.0000	0.000	0	0	0
2012/03/28	R206 2012/11/01			Bond Future	5.8460	5.8610	0.257	0.0000	0.0000	0
2012/03/28	R206 2012/11/01	6.00	Call	Bond Future	548.0000	537.0000	(2.007)	0	0	0
2012/03/28	R206 2012/11/01	6.00	Put	Bond Future	371.0000	377.0000	1.617	0	0	0
2012/03/28	R206 2012/11/01	6.05	Call	Bond Future	582.0000	571.0000	(1.890)	0	0	0
2012/03/28	R206 2012/11/01	6.05	Put	Bond Future	348.0000	354.0000	1.724	0	0	0
2012/03/28	R206 2012/11/01	5.95	Call	Bond Future	515.0000	505.0000	(1.942)	0	0	0
2012/03/28	R206 2012/11/01	5.95	Put	Bond Future	395.0000	403.0000	2.025	0	0	0
2012/03/28	R206 2013/02/07			Bond Future	5.6610	5.6750	0.247	0.0000	0.0000	0
2012/03/28	R206 2013/02/07	6.00	Call	Bond Future	598.0000	590.0000	(1.338)	0	0	0
2012/03/28	R206 2013/02/07	6.00	Put	Bond Future	294.0000	298.0000	1.361	0	0	0
2012/03/28	R206 2013/02/07	6.05	Call	Bond Future	627.0000	618.0000	(1.435)	0	0	0
2012/03/28	R206 2013/02/07	6.05	Put	Bond Future	278.0000	282.0000	1.439	0	0	0
2012/03/28	R206 2013/02/07	5.95	Call	Bond Future	570.0000	562.0000	(1.404)	0	0	0
2012/03/28	R206 2013/02/07	5.95	Put	Bond Future	311.0000	315.0000	1.286	0	0	0
2012/03/28	R207 2012/05/03			Bond Future	7.9130	7.9500	0.468	0.0000	0.0000	21,226
2012/03/28	R207 2012/05/03	8.75	Call	Bond Future	4,555.0000	4,356.0000	(4.369)	0	0	0
2012/03/28	R207 2012/05/03	8.75	Put	Bond Future	50.0000	56.0000	12.000	0	0	0
2012/03/28	R207 2012/05/03	8.80	Call	Bond Future	4,805.0000	4,605.0000	(4.162)	0	0	0
2012/03/28	R207 2012/05/03	8.80	Put	Bond Future	40.0000	44.0000	10.000	0	0	0

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2012/03/28	R207 2012/05/03	8.70	Call	Bond Future	4,306.0000	4,109.0000	(4.575)	0	0	0
2012/03/28	R207 2012/05/03	8.70	Put	Bond Future	63.0000	71.0000	12.698	0	0	0
2012/03/28	R207 2012/05/03	7.45	Put	Bond Future	2,810.0000	2,978.0000	5.979	0	0	0
2012/03/28	R207 2012/05/03	7.45	Call	Bond Future	199.0000	162.0000	(18.593)	0	0	2,400
2012/03/28	R207 2012/05/03	7.65	Put	Bond Future	1,916.0000	2,055.0000	7.255	0	0	0
2012/03/28	R207 2012/05/03	7.65	Call	Bond Future	444.0000	378.0000	(14.865)	0	0	800
2012/03/28	R207 2012/05/03	8.00	Call	Bond Future	1,283.0000	1,154.0000	(10.055)	0	0	0
2012/03/28	R207 2012/05/03	8.00	Put	Bond Future	802.0000	878.0000	9.476	0	0	800
2012/03/28	R207 2012/05/03	8.30	Call	Bond Future	2,424.0000	2,253.0000	(7.054)	0	0	0
2012/03/28	R207 2012/05/03	8.30	Put	Bond Future	308.0000	341.0000	10.714	0	0	2,400
2012/03/28	R207 2012/08/02			Bond Future	8.0050	8.0440	0.487	0.0000	0.0000	0
2012/03/28	R207 2012/08/02	8.75	Call	Bond Future	4,850.0000	4,686.0000	(3.381)	0	0	0
2012/03/28	R207 2012/08/02	8.75	Put	Bond Future	944.0000	990.0000	4.873	0	0	0
2012/03/28	R207 2012/08/02	8.80	Call	Bond Future	5,044.0000	4,877.0000	(3.311)	0	0	0
2012/03/28	R207 2012/08/02	8.80	Put	Bond Future	883.0000	926.0000	4.870	0	0	0
2012/03/28	R207 2012/08/02	8.70	Call	Bond Future	4,659.0000	4,497.0000	(3.477)	0	0	0
2012/03/28	R207 2012/08/02	8.70	Put	Bond Future	1,009.0000	1,056.0000	4.658	0	0	0
2012/03/28	R207 2012/11/01			Bond Future	8.0810	8.1220	0.507	0.0000	0.0000	0
2012/03/28	R207 2012/11/01	8.25	Call	Bond Future	3,481.0000	3,355.0000	(3.620)	0	0	0
2012/03/28	R207 2012/11/01	8.25	Put	Bond Future	2,603.0000	2,691.0000	3.381	0	0	0
2012/03/28	R207 2012/11/01	8.30	Call	Bond Future	3,627.0000	3,499.0000	(3.529)	0	0	0
2012/03/28	R207 2012/11/01	8.30	Put	Bond Future	2,491.0000	2,577.0000	3.452	0	0	0
2012/03/28	R207 2012/11/01	8.20	Call	Bond Future	3,341.0000	3,218.0000	(3.682)	0	0	0
2012/03/28	R207 2012/11/01	8.20	Put	Bond Future	2,722.0000	2,813.0000	3.343	0	0	0
2012/03/28	R207 2013/02/07			Bond Future	8.1620	8.2050	0.527	0.0000	0.0000	0
2012/03/28	R207 2013/02/07	8.25	Call	Bond Future	3,764.0000	3,643.0000	(3.215)	0	0	0
2012/03/28	R207 2013/02/07	8.25	Put	Bond Future	3,320.0000	3,416.0000	2.892	0	0	0
2012/03/28	R207 2013/02/07	8.30	Call	Bond Future	3,901.0000	3,778.0000	(3.153)	0	0	0
2012/03/28	R207 2013/02/07	8.30	Put	Bond Future	3,206.0000	3,301.0000	2.963	0	0	0
2012/03/28	R207 2013/02/07	8.20	Call	Bond Future	3,634.0000	3,515.0000	(3.275)	0	0	0
2012/03/28	R207 2013/02/07	8.20	Put	Bond Future	3,442.0000	3,540.0000	2.847	0	0	0
2012/03/28	R208 2012/05/03			Bond Future	7.9680	8.0160	0.602	0.0000	0.0000	9,510
2012/03/28	R208 2012/05/03	9.00	Call	Bond Future	5,942.0000	5,660.0000	(4.746)	0	0	0
2012/03/28	R208 2012/05/03	9.00	Put	Bond Future	23.0000	27.0000	17.391	0	0	0

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2012/03/28	R208 2012/05/03	9.05	Call	Bond Future	6,211.0000	5,928.0000	(4.556)	0	0	0
2012/03/28	R208 2012/05/03	9.05	Put	Bond Future	17.0000	21.0000	23.529	0	0	0
2012/03/28	R208 2012/05/03	8.95	Call	Bond Future	5,673.0000	5,392.0000	(4.953)	0	0	0
2012/03/28	R208 2012/05/03	8.95	Put	Bond Future	29.0000	35.0000	20.690	0	0	0
2012/03/28	R208 2012/05/03	7.50	Put	Bond Future	3,068.0000	3,306.0000	7.757	0	0	0
2012/03/28	R208 2012/05/03	7.50	Call	Bond Future	215.0000	167.0000	(22.326)	0	0	3,000
2012/03/28	R208 2012/05/03	7.70	Put	Bond Future	2,099.0000	2,298.0000	9.481	0	0	0
2012/03/28	R208 2012/05/03	7.70	Call	Bond Future	479.0000	391.0000	(18.372)	0	0	1,000
2012/03/28	R208 2012/05/03	8.05	Call	Bond Future	1,376.0000	1,202.0000	(12.645)	0	0	0
2012/03/28	R208 2012/05/03	8.05	Put	Bond Future	887.0000	1,000.0000	12.740	0	0	1,000
2012/03/28	R208 2012/05/03	8.35	Call	Bond Future	2,594.0000	2,359.0000	(9.059)	0	0	0
2012/03/28	R208 2012/05/03	8.35	Put	Bond Future	345.0000	396.0000	14.783	0	0	3,000
2012/03/28	R208 2012/08/02			Bond Future	8.0500	8.1000	0.621	0.0000	0.0000	0
2012/03/28	R208 2012/08/02	8.75	Call	Bond Future	5,076.0000	4,855.0000	(4.354)	0	0	0
2012/03/28	R208 2012/08/02	8.75	Put	Bond Future	1,105.0000	1,175.0000	6.335	0	0	0
2012/03/28	R208 2012/08/02	8.80	Call	Bond Future	5,282.0000	5,056.0000	(4.279)	0	0	0
2012/03/28	R208 2012/08/02	8.80	Put	Bond Future	1,036.0000	1,101.0000	6.274	0	0	0
2012/03/28	R208 2012/08/02	8.70	Call	Bond Future	4,874.0000	4,656.0000	(4.473)	0	0	0
2012/03/28	R208 2012/08/02	8.70	Put	Bond Future	1,179.0000	1,252.0000	6.192	0	0	0
2012/03/28	R208 2012/11/01			Bond Future	8.1220	8.1740	0.640	0.0000	0.0000	0
2012/03/28	R208 2012/11/01	8.25	Call	Bond Future	3,686.0000	3,517.0000	(4.585)	0	0	0
2012/03/28	R208 2012/11/01	8.25	Put	Bond Future	2,961.0000	3,088.0000	4.289	0	0	0
2012/03/28	R208 2012/11/01	8.30	Call	Bond Future	3,842.0000	3,669.0000	(4.503)	0	0	0
2012/03/28	R208 2012/11/01	8.30	Put	Bond Future	2,836.0000	2,959.0000	4.337	0	0	0
2012/03/28	R208 2012/11/01	8.20	Call	Bond Future	3,537.0000	3,372.0000	(4.665)	0	0	0
2012/03/28	R208 2012/11/01	8.20	Put	Bond Future	3,095.0000	3,225.0000	4.200	0	0	0
2012/03/28	R208 2013/02/07			Bond Future	8.1970	8.2510	0.659	0.0000	0.0000	0
2012/03/28	R208 2013/02/07	8.00	Call	Bond Future	3,366.0000	3,220.0000	(4.337)	0	0	0
2012/03/28	R208 2013/02/07	8.00	Put	Bond Future	4,465.0000	4,617.0000	3.404	0	0	0
2012/03/28	R208 2013/02/07	8.05	Call	Bond Future	3,496.0000	3,346.0000	(4.291)	0	0	0
2012/03/28	R208 2013/02/07	8.05	Put	Bond Future	4,314.0000	4,463.0000	3.454	0	0	0
2012/03/28	R208 2013/02/07	7.95	Call	Bond Future	3,239.0000	3,097.0000	(4.384)	0	0	0
2012/03/28	R208 2013/02/07	7.95	Put	Bond Future	4,619.0000	4,776.0000	3.399	0	0	0
2012/03/28	R209 2012/05/03			Bond Future	8.9030	8.9710	0.764	0.0000	0.0000	2,998

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2012/03/28	R209 2012/05/03	9.00	Call	Bond Future	1,990.0000	1,676.0000	(15.779)	0	0	0
2012/03/28	R209 2012/05/03	9.00	Put	Bond Future	1,244.0000	1,454.0000	16.881	0	0	0
2012/03/28	R209 2012/05/03	9.05	Call	Bond Future	2,217.0000	1,883.0000	(15.065)	0	0	0
2012/03/28	R209 2012/05/03	9.05	Put	Bond Future	1,091.0000	1,281.0000	17.415	0	0	0
2012/03/28	R209 2012/05/03	8.95	Call	Bond Future	1,777.0000	1,483.0000	(16.545)	0	0	0
2012/03/28	R209 2012/05/03	8.95	Put	Bond Future	1,414.0000	1,644.0000	16.266	0	0	0
2012/03/28	R209 2012/08/02			Bond Future	8.9750	9.0450	0.780	0.0000	0.0000	0
2012/03/28	R209 2012/08/02	9.25	Call	Bond Future	4,907.0000	4,573.0000	(6.807)	0	0	0
2012/03/28	R209 2012/08/02	9.25	Put	Bond Future	2,851.0000	3,049.0000	6.945	0	0	0
2012/03/28	R209 2012/08/02	9.30	Call	Bond Future	5,124.0000	4,783.0000	(6.655)	0	0	0
2012/03/28	R209 2012/08/02	9.30	Put	Bond Future	2,704.0000	2,895.0000	7.064	0	0	0
2012/03/28	R209 2012/08/02	9.20	Call	Bond Future	4,693.0000	4,367.0000	(6.947)	0	0	0
2012/03/28	R209 2012/08/02	9.20	Put	Bond Future	3,004.0000	3,210.0000	6.858	0	0	0
2012/03/28	R209 2012/11/01			Bond Future	9.0400	9.1120	0.796	0.0000	0.0000	0
2012/03/28	R209 2012/11/01	9.00	Call	Bond Future	4,739.0000	4,450.0000	(6.098)	0	0	0
2012/03/28	R209 2012/11/01	9.00	Put	Bond Future	5,042.0000	5,294.0000	4.998	0	0	0
2012/03/28	R209 2012/11/01	9.05	Call	Bond Future	4,921.0000	4,625.0000	(6.015)	0	0	0
2012/03/28	R209 2012/11/01	9.05	Put	Bond Future	4,846.0000	5,090.0000	5.035	0	0	0
2012/03/28	R209 2012/11/01	8.95	Call	Bond Future	4,560.0000	4,278.0000	(6.184)	0	0	0
2012/03/28	R209 2012/11/01	8.95	Put	Bond Future	5,245.0000	5,504.0000	4.938	0	0	0
2012/03/28	R209 2013/02/07			Bond Future	9.1080	9.1820	0.812	0.0000	0.0000	0
2012/03/28	R209 2013/02/07	9.00	Call	Bond Future	5,433.0000	5,144.0000	(5.319)	0	0	0
2012/03/28	R209 2013/02/07	9.00	Put	Bond Future	6,246.0000	6,506.0000	4.163	0	0	0
2012/03/28	R209 2013/02/07	9.05	Call	Bond Future	5,609.0000	5,315.0000	(5.242)	0	0	0
2012/03/28	R209 2013/02/07	9.05	Put	Bond Future	6,044.0000	6,298.0000	4.203	0	0	0
2012/03/28	R209 2013/02/07	8.95	Call	Bond Future	5,260.0000	4,977.0000	(5.380)	0	0	0
2012/03/28	R209 2013/02/07	8.95	Put	Bond Future	6,454.0000	6,720.0000	4.121	0	0	0
2012/03/28	R210 2012/05/03			Bond Future	140.4692	140.1076	(0.257)	0.0000	0.0000	820
2012/03/28	R210 2012/05/03	139.00	Call	Bond Future	1,469.0000	1,108.0000	(24.575)	0	0	0
2012/03/28	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R210 2012/05/03	139.05	Call	Bond Future	1,419.0000	1,058.0000	(25.440)	0	0	0
2012/03/28	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R210 2012/05/03	138.95	Call	Bond Future	1,519.0000	1,158.0000	(23.766)	0	0	0
2012/03/28	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/28	R211 2012/05/03			Bond Future	118.4798	118.4702	(0.008)	0.0000	0.0000	480
2012/03/28	R211 2012/05/03	118.20	Call	Bond Future	280.0000	270.0000	(3.571)	0	0	0
2012/03/28	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R211 2012/05/03	118.25	Call	Bond Future	230.0000	220.0000	(4.348)	0	0	0
2012/03/28	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R211 2012/05/03	118.15	Call	Bond Future	330.0000	320.0000	(3.030)	0	0	0
2012/03/28	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R212 2012/05/03			Bond Future	116.5036	116.5059	0.002	0.0000	0.0000	2,752
2012/03/28	R212 2012/05/03	115.30	Call	Bond Future	1,204.0000	1,206.0000	0.166	0	0	0
2012/03/28	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R212 2012/05/03	115.35	Call	Bond Future	1,154.0000	1,156.0000	0.173	0	0	0
2012/03/28	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R212 2012/05/03	115.25	Call	Bond Future	1,254.0000	1,256.0000	0.159	0	0	0
2012/03/28	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R213 2012/05/03			Bond Future	8.7990	8.8570	0.659	0.0000	0.0000	4,359
2012/03/28	R213 2012/05/03	9.25	Call	Bond Future	3,931.0000	3,547.0000	(9.769)	0	0	0
2012/03/28	R213 2012/05/03	9.25	Put	Bond Future	444.0000	521.0000	17.342	0	0	0
2012/03/28	R213 2012/05/03	9.30	Call	Bond Future	4,237.0000	3,843.0000	(9.299)	0	0	0
2012/03/28	R213 2012/05/03	9.30	Put	Bond Future	377.0000	444.0000	17.772	0	0	0
2012/03/28	R213 2012/05/03	9.20	Call	Bond Future	3,632.0000	3,260.0000	(10.242)	0	0	0
2012/03/28	R213 2012/05/03	9.20	Put	Bond Future	520.0000	610.0000	17.308	0	0	0
2012/03/28	R213 2012/08/02			Bond Future	8.8730	8.9330	0.676	0.0000	0.0000	0
2012/03/28	R213 2012/08/02	9.25	Call	Bond Future	5,463.0000	5,152.0000	(5.693)	0	0	0
2012/03/28	R213 2012/08/02	9.25	Put	Bond Future	2,575.0000	2,734.0000	6.175	0	0	0
2012/03/28	R213 2012/08/02	9.30	Call	Bond Future	5,697.0000	5,380.0000	(5.564)	0	0	0
2012/03/28	R213 2012/08/02	9.30	Put	Bond Future	2,437.0000	2,590.0000	6.278	0	0	0
2012/03/28	R213 2012/08/02	9.20	Call	Bond Future	5,232.0000	4,928.0000	(5.810)	0	0	0
2012/03/28	R213 2012/08/02	9.20	Put	Bond Future	2,718.0000	2,884.0000	6.107	0	0	0
2012/03/28	R213 2012/11/01			Bond Future	8.9430	9.0050	0.693	0.0000	0.0000	0
2012/03/28	R213 2012/11/01	9.00	Call	Bond Future	5,201.0000	4,933.0000	(5.153)	0	0	0
2012/03/28	R213 2012/11/01	9.00	Put	Bond Future	4,761.0000	4,971.0000	4.411	0	0	0
2012/03/28	R213 2012/11/01	9.05	Call	Bond Future	5,401.0000	5,127.0000	(5.073)	0	0	0
2012/03/28	R213 2012/11/01	9.05	Put	Bond Future	4,577.0000	4,782.0000	4.479	0	0	0

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2012/03/28	R213 2012/11/01	8.95	Call	Bond Future	5,009.0000	4,747.0000	(5.231)	0	0	0
2012/03/28	R213 2012/11/01	8.95	Put	Bond Future	4,955.0000	5,172.0000	4.379	0	0	0
2012/03/28	R213 2013/02/07			Bond Future	9.0170	9.0810	0.710	0.0000	0.0000	0
2012/03/28	R213 2013/02/07	9.00	Call	Bond Future	5,814.0000	5,549.0000	(4.558)	0	0	0
2012/03/28	R213 2013/02/07	9.00	Put	Bond Future	5,944.0000	6,166.0000	3.735	0	0	0
2012/03/28	R213 2013/02/07	9.05	Call	Bond Future	6,000.0000	5,731.0000	(4.483)	0	0	0
2012/03/28	R213 2013/02/07	9.05	Put	Bond Future	5,748.0000	5,966.0000	3.793	0	0	0
2012/03/28	R213 2013/02/07	8.95	Call	Bond Future	5,630.0000	5,371.0000	(4.600)	0	0	0
2012/03/28	R213 2013/02/07	8.95	Put	Bond Future	6,144.0000	6,373.0000	3.727	0	0	0
2012/03/28	R214 2012/05/03			Bond Future	8.9510	9.0200	0.771	0.0000	0.0000	1,500
2012/03/28	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R214 2012/05/03	8.80	Put	Bond Future	1,236.0000	1,789.0000	44.741	0	0	0
2012/03/28	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R214 2012/05/03	8.81	Put	Bond Future	1,153.0000	1,706.0000	47.962	0	0	0
2012/03/28	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R214 2012/05/03	8.79	Put	Bond Future	1,319.0000	1,872.0000	41.926	0	0	0
2012/03/28	R214 2012/08/02			Bond Future	9.0210	9.0910	0.776	0.0000	0.0000	0
2012/03/28	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R214 2012/08/02	8.80	Put	Bond Future	1,795.0000	2,349.0000	30.864	0	0	0
2012/03/28	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R214 2012/08/02	8.81	Put	Bond Future	1,712.0000	2,266.0000	32.360	0	0	0
2012/03/28	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/28	R214 2012/08/02	8.79	Put	Bond Future	1,878.0000	2,432.0000	29.499	0	0	0
Total										417210.00