



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/03/2012

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

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2012/03/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	AL7T 2012/05/03			Index Future	423.7240	424.1170	0.093	0.0000	0.0000	16
2012/03/12	AL7T 2012/08/02			Index Future	429.9480	430.3320	0.089	0.0000	0.0000	0
2012/03/12	ALBI 2012/05/03			Index Future	385.4480	385.7900	0.089	0.0000	0.0000	898
2012/03/12	ALBI 2012/08/02			Index Future	391.1110	391.4430	0.085	0.0000	0.0000	118
2012/03/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	CAAN 2012/03/30			Can-Do Future	0.0157	0.0124	(21.019)	0.0000	0.0000	0
2012/03/12	CAAO 2012/03/30			Can-Do Future	0.2215	0.2086	(5.824)	0.0000	0.0000	100,000
2012/03/12	CAAW2012/04/20			Any day expiry	7.5856	7.6167	0.410	0.0000	0.0000	0
2012/03/12	CAAW2012/04/20	8.10	Call	Any day expiry	39.0000	37.0000	(5.128)	0	0	0
2012/03/12	CAAW2012/04/20	8.10	Put	Any day expiry	553.0000	520.0000	(5.967)	0	0	0
2012/03/12	CAAW2012/04/20	8.15	Call	Any day expiry	35.0000	33.0000	(5.714)	0	0	0
2012/03/12	CAAW2012/04/20	8.15	Put	Any day expiry	599.0000	566.0000	(5.509)	0	0	0
2012/03/12	CAAW2012/04/20	8.05	Call	Any day expiry	45.0000	43.0000	(4.444)	0	0	0
2012/03/12	CAAW2012/04/20	8.05	Put	Any day expiry	509.0000	476.0000	(6.483)	0	0	0
2012/03/12	CAAX 2012/03/30			Can-Do Future	0.0183	0.0175	(4.372)	0.0000	0.0000	12,500
2012/03/12	CAAY 2012/04/30			Can-Do Future	0.0371	0.0396	6.739	0.0000	0.0000	12,500
2012/03/12	CAAZ 2012/06/18			Can-Do Future	0.0553	0.0608	9.946	0.0000	0.0000	5,670
2012/03/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/12	DAAA 2012/03/29			Any day expiry	7.5615	7.5943	0.434	0.0000	0.0000	0

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2012/03/12	DAAA 2012/03/29	7.90	Call	Any day expiry	25.0000	24.0000	(4.000)	0	0	0
2012/03/12	DAAA 2012/03/29	7.90	Put	Any day expiry	364.0000	330.0000	(9.341)	0	0	0
2012/03/12	DAAA 2012/03/29	7.95	Call	Any day expiry	20.0000	19.0000	(5.000)	0	0	0
2012/03/12	DAAA 2012/03/29	7.95	Put	Any day expiry	409.0000	375.0000	(8.313)	0	0	0
2012/03/12	DAAA 2012/03/29	7.85	Call	Any day expiry	31.0000	30.0000	(3.226)	0	0	0
2012/03/12	DAAA 2012/03/29	7.85	Put	Any day expiry	320.0000	286.0000	(10.625)	0	0	0
2012/03/12	GOVI 2012/05/03			GOVI	386.3990	386.7230	0.084	0.0000	0.0000	197
2012/03/12	GOVI 2012/05/03	382.00	Call	GOVI	43,990.0000	47,230.0000	7.365	0	0	0
2012/03/12	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/12	GOVI 2012/05/03	382.01	Call	GOVI	43,890.0000	47,130.0000	7.382	0	0	0
2012/03/12	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/12	GOVI 2012/05/03	381.99	Call	GOVI	44,090.0000	47,330.0000	7.349	0	0	0
2012/03/12	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/12	GOVI 2012/08/02			GOVI	392.0750	392.3910	0.081	0.0000	0.0000	0
2012/03/12	GOVI 2012/08/02	390.00	Call	GOVI	20,750.0000	23,910.0000	15.229	0	0	0
2012/03/12	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/12	GOVI 2012/08/02	390.01	Call	GOVI	20,650.0000	23,810.0000	15.303	0	0	0
2012/03/12	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/12	GOVI 2012/08/02	389.99	Call	GOVI	20,850.0000	24,010.0000	15.156	0	0	0
2012/03/12	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/12	IGOV 2012/05/03			Index Future	171.3910	171.5020	0.065	0.0000	0.0000	515
2012/03/12	IGOV 2012/08/02			Index Future	173.9090	174.0150	0.061	0.0000	0.0000	0
2012/03/12	ILBI 2012/05/03			Index Future	463.7720	463.7720	0.000	0.0000	0.0000	0
2012/03/12	ILBI 2012/08/02			Index Future	472.1320	472.1320	0.000	0.0000	0.0000	152
2012/03/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/03/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/12	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/03/12	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/12	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/03/12	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	2,890
2012/03/12	JBAF 2012/07/18			Jibar Tradeable Future	5.6700	5.6800	0.176	0.0000	0.0000	0
2012/03/12	JBAF 2012/08/15			Jibar Tradeable Future	5.7000	5.7100	0.175	0.0000	0.0000	0
2012/03/12	JBAF 2012/09/19			Jibar Tradeable Future	5.7500	5.7500	0.000	0.0000	0.0000	44,760
2012/03/12	JBAF 2012/12/19			Jibar Tradeable Future	5.9100	5.9000	(0.169)	0.0000	0.0000	940
2012/03/12	JBAF 2013/03/20			Jibar Tradeable Future	6.0700	6.0800	0.165	0.0000	0.0000	790
2012/03/12	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.2600	0.000	0.0000	0.0000	1,250
2012/03/12	JBAF 2013/09/18			Jibar Tradeable Future	6.4500	6.4500	0.000	0.0000	0.0000	1,700
2012/03/12	JBAF 2013/12/18			Jibar Tradeable Future	6.6600	6.6500	(0.150)	0.0000	0.0000	2,000
2012/03/12	R157 2012/05/03			Bond Future	6.7150	6.7140	(0.015)	0.0000	0.0000	11,534
2012/03/12	R157 2012/05/03	8.25	Call	Bond Future	4,968.0000	4,972.0000	0.081	0	0	0
2012/03/12	R157 2012/05/03	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/12	R157 2012/05/03	8.30	Call	Bond Future	5,126.0000	5,129.0000	0.059	0	0	0
2012/03/12	R157 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/12	R157 2012/05/03	8.20	Call	Bond Future	4,811.0000	4,814.0000	0.062	0	0	0
2012/03/12	R157 2012/05/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/12	R157 2012/05/03	6.25	Put	Bond Future	1,670.0000	1,657.0000	(0.778)	0	0	0
2012/03/12	R157 2012/05/03	6.25	Call	Bond Future	111.0000	102.0000	(8.108)	0	0	1,500
2012/03/12	R157 2012/05/03	6.50	Call	Bond Future	306.0000	292.0000	(4.575)	0	0	0
2012/03/12	R157 2012/05/03	6.50	Put	Bond Future	1,023.0000	1,006.0000	(1.662)	0	0	1,500
2012/03/12	R157 2012/05/03	6.75	Call	Bond Future	662.0000	648.0000	(2.115)	0	0	0
2012/03/12	R157 2012/05/03	6.75	Put	Bond Future	546.0000	528.0000	(3.297)	0	0	1,500
2012/03/12	R157 2012/08/02			Bond Future	6.7850	6.7850	0.000	0.0000	0.0000	0
2012/03/12	R157 2012/08/02	8.00	Call	Bond Future	3,830.0000	3,824.0000	(0.157)	0	0	0
2012/03/12	R157 2012/08/02	8.00	Put	Bond Future	168.0000	162.0000	(3.571)	0	0	0
2012/03/12	R157 2012/08/02	8.05	Call	Bond Future	3,961.0000	3,955.0000	(0.151)	0	0	0
2012/03/12	R157 2012/08/02	8.05	Put	Bond Future	151.0000	145.0000	(3.974)	0	0	0

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2012/03/12	R157 2012/08/02	7.95	Call	Bond Future	3,700.0000	3,693.0000	(0.189)	0	0	0
2012/03/12	R157 2012/08/02	7.95	Put	Bond Future	185.0000	178.0000	(3.784)	0	0	0
2012/03/12	R157 2012/11/01			Bond Future	6.8390	6.8390	0.000	0.0000	0.0000	0
2012/03/12	R157 2012/11/01	7.00	Call	Bond Future	1,601.0000	1,593.0000	(0.500)	0	0	0
2012/03/12	R157 2012/11/01	7.00	Put	Bond Future	1,147.0000	1,139.0000	(0.697)	0	0	0
2012/03/12	R157 2012/11/01	7.05	Call	Bond Future	1,684.0000	1,675.0000	(0.534)	0	0	0
2012/03/12	R157 2012/11/01	7.05	Put	Bond Future	1,089.0000	1,080.0000	(0.826)	0	0	0
2012/03/12	R157 2012/11/01	6.95	Call	Bond Future	1,524.0000	1,515.0000	(0.591)	0	0	0
2012/03/12	R157 2012/11/01	6.95	Put	Bond Future	1,211.0000	1,202.0000	(0.743)	0	0	0
2012/03/12	R157 2013/02/07			Bond Future	6.8850	6.8880	0.044	0.0000	0.0000	0
2012/03/12	R157 2013/02/07	6.75	Call	Bond Future	1,283.0000	1,273.0000	(0.779)	0	0	0
2012/03/12	R157 2013/02/07	6.75	Put	Bond Future	1,629.0000	1,627.0000	(0.123)	0	0	0
2012/03/12	R157 2013/02/07	6.80	Call	Bond Future	1,345.0000	1,335.0000	(0.743)	0	0	0
2012/03/12	R157 2013/02/07	6.80	Put	Bond Future	1,563.0000	1,560.0000	(0.192)	0	0	0
2012/03/12	R157 2013/02/07	6.70	Call	Bond Future	1,223.0000	1,214.0000	(0.736)	0	0	0
2012/03/12	R157 2013/02/07	6.70	Put	Bond Future	1,698.0000	1,696.0000	(0.118)	0	0	0
2012/03/12	R186 2012/05/03			Bond Future	8.3350	8.3240	(0.132)	0.0000	0.0000	28,448
2012/03/12	R186 2012/05/03	9.00	Call	Bond Future	6,446.0000	6,503.0000	0.884	0	0	0
2012/03/12	R186 2012/05/03	9.00	Put	Bond Future	406.0000	360.0000	(11.330)	0	0	0
2012/03/12	R186 2012/05/03	9.05	Call	Bond Future	6,827.0000	6,887.0000	0.879	0	0	0
2012/03/12	R186 2012/05/03	9.05	Put	Bond Future	352.0000	308.0000	(12.500)	0	0	0
2012/03/12	R186 2012/05/03	8.95	Call	Bond Future	6,071.0000	6,123.0000	0.857	0	0	0
2012/03/12	R186 2012/05/03	8.95	Put	Bond Future	470.0000	418.0000	(11.064)	0	0	0
2012/03/12	R186 2012/05/03	7.90	Put	Bond Future	4,899.0000	4,774.0000	(2.552)	0	0	0
2012/03/12	R186 2012/05/03	7.90	Call	Bond Future	692.0000	671.0000	(3.035)	0	0	2,250
2012/03/12	R186 2012/05/03	8.20	Put	Bond Future	2,890.0000	2,770.0000	(4.152)	0	0	0
2012/03/12	R186 2012/05/03	8.20	Call	Bond Future	1,607.0000	1,591.0000	(0.996)	0	0	750
2012/03/12	R186 2012/05/03	8.50	Call	Bond Future	3,056.0000	3,062.0000	0.196	0	0	0
2012/03/12	R186 2012/05/03	8.50	Put	Bond Future	1,514.0000	1,417.0000	(6.407)	0	0	750
2012/03/12	R186 2012/05/03	8.85	Call	Bond Future	5,339.0000	5,381.0000	0.787	0	0	0
2012/03/12	R186 2012/05/03	8.85	Put	Bond Future	622.0000	560.0000	(9.968)	0	0	2,250
2012/03/12	R186 2012/08/02			Bond Future	8.4100	8.3990	(0.131)	0.0000	0.0000	360
2012/03/12	R186 2012/08/02	8.75	Call	Bond Future	6,283.0000	6,301.0000	0.286	0	0	0
2012/03/12	R186 2012/08/02	8.75	Put	Bond Future	3,196.0000	3,112.0000	(2.628)	0	0	0

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2012/03/12	R186 2012/08/02	8.80	Call	Bond Future	6,560.0000	6,580.0000	0.305	0	0	0
2012/03/12	R186 2012/08/02	8.80	Put	Bond Future	3,029.0000	2,947.0000	(2.707)	0	0	0
2012/03/12	R186 2012/08/02	8.70	Call	Bond Future	6,011.0000	6,028.0000	0.283	0	0	0
2012/03/12	R186 2012/08/02	8.70	Put	Bond Future	3,371.0000	3,286.0000	(2.522)	0	0	0
2012/03/12	R186 2012/08/02	8.25	Put	Bond Future	5,342.0000	5,241.0000	(1.891)	0	0	0
2012/03/12	R186 2012/08/02	8.25	Call	Bond Future	3,848.0000	3,849.0000	0.026	0	0	8,750
2012/03/12	R186 2012/08/02	8.66	Call	Bond Future	5,797.0000	5,812.0000	0.259	0	0	0
2012/03/12	R186 2012/08/02	8.66	Put	Bond Future	3,516.0000	3,429.0000	(2.474)	0	0	276
2012/03/12	R186 2012/08/02	7.66	Put	Bond Future	9,082.0000	8,970.0000	(1.233)	0	0	0
2012/03/12	R186 2012/08/02	7.66	Call	Bond Future	1,836.0000	1,826.0000	(0.545)	0	0	276
2012/03/12	R186 2012/08/02	7.76	Put	Bond Future	8,354.0000	8,243.0000	(1.329)	0	0	0
2012/03/12	R186 2012/08/02	7.76	Call	Bond Future	2,111.0000	2,102.0000	(0.426)	0	0	43
2012/03/12	R186 2012/08/02	8.76	Call	Bond Future	6,338.0000	6,357.0000	0.300	0	0	0
2012/03/12	R186 2012/08/02	8.76	Put	Bond Future	3,162.0000	3,079.0000	(2.625)	0	0	43
2012/03/12	R186 2012/11/01			Bond Future	8.4770	8.4660	(0.130)	0.0000	0.0000	0
2012/03/12	R186 2012/11/01	8.75	Call	Bond Future	7,048.0000	7,072.0000	0.341	0	0	0
2012/03/12	R186 2012/11/01	8.75	Put	Bond Future	4,604.0000	4,528.0000	(1.651)	0	0	0
2012/03/12	R186 2012/11/01	8.80	Call	Bond Future	7,304.0000	7,329.0000	0.342	0	0	0
2012/03/12	R186 2012/11/01	8.80	Put	Bond Future	4,420.0000	4,345.0000	(1.697)	0	0	0
2012/03/12	R186 2012/11/01	8.70	Call	Bond Future	6,796.0000	6,818.0000	0.324	0	0	0
2012/03/12	R186 2012/11/01	8.70	Put	Bond Future	4,794.0000	4,716.0000	(1.627)	0	0	0
2012/03/12	R186 2013/02/07			Bond Future	8.5450	8.5340	(0.129)	0.0000	0.0000	0
2012/03/12	R186 2013/02/07	8.50	Call	Bond Future	6,481.0000	6,502.0000	0.324	0	0	0
2012/03/12	R186 2013/02/07	8.50	Put	Bond Future	6,883.0000	6,806.0000	(1.119)	0	0	0
2012/03/12	R186 2013/02/07	8.55	Call	Bond Future	6,708.0000	6,730.0000	0.328	0	0	0
2012/03/12	R186 2013/02/07	8.55	Put	Bond Future	6,663.0000	6,587.0000	(1.141)	0	0	0
2012/03/12	R186 2013/02/07	8.45	Call	Bond Future	6,266.0000	6,286.0000	0.319	0	0	0
2012/03/12	R186 2013/02/07	8.45	Put	Bond Future	7,118.0000	7,039.0000	(1.110)	0	0	0
2012/03/12	R189 2012/05/03			Bond Future	215.5594	215.5342	(0.012)	0.0000	0.0000	0
2012/03/12	R189 2012/05/03	215.00	Call	Bond Future	559.0000	534.0000	(4.472)	0	0	0
2012/03/12	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R189 2012/05/03	215.05	Call	Bond Future	509.0000	484.0000	(4.912)	0	0	0
2012/03/12	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R189 2012/05/03	214.95	Call	Bond Future	609.0000	584.0000	(4.105)	0	0	0

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2012/03/12	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R197 2012/05/03			Bond Future	254.2087	254.1971	(0.005)	0.0000	0.0000	1,005
2012/03/12	R197 2012/05/03	251.00	Call	Bond Future	3,209.0000	3,197.0000	(0.374)	0	0	0
2012/03/12	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R197 2012/05/03	251.05	Call	Bond Future	3,159.0000	3,147.0000	(0.380)	0	0	0
2012/03/12	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R197 2012/05/03	250.95	Call	Bond Future	3,259.0000	3,247.0000	(0.368)	0	0	0
2012/03/12	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R201 2012/05/03			Bond Future	6.0950	6.0940	(0.016)	0.0000	0.0000	1,658
2012/03/12	R201 2012/05/03	7.75	Call	Bond Future	4,013.0000	4,016.0000	0.075	0	0	0
2012/03/12	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R201 2012/05/03	7.80	Call	Bond Future	4,132.0000	4,134.0000	0.048	0	0	0
2012/03/12	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R201 2012/05/03	7.70	Call	Bond Future	3,895.0000	3,897.0000	0.051	0	0	0
2012/03/12	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R201 2012/08/02			Bond Future	6.1110	6.1130	0.033	0.0000	0.0000	0
2012/03/12	R201 2012/08/02	7.50	Call	Bond Future	3,130.0000	3,123.0000	(0.224)	0	0	0
2012/03/12	R201 2012/08/02	7.50	Put	Bond Future	52.0000	50.0000	(3.846)	0	0	0
2012/03/12	R201 2012/08/02	7.55	Call	Bond Future	3,232.0000	3,226.0000	(0.186)	0	0	0
2012/03/12	R201 2012/08/02	7.55	Put	Bond Future	46.0000	44.0000	(4.348)	0	0	0
2012/03/12	R201 2012/08/02	7.45	Call	Bond Future	3,028.0000	3,022.0000	(0.198)	0	0	0
2012/03/12	R201 2012/08/02	7.45	Put	Bond Future	59.0000	58.0000	(1.695)	0	0	0
2012/03/12	R201 2012/11/01			Bond Future	6.0880	6.0890	0.016	0.0000	0.0000	0
2012/03/12	R201 2012/11/01	6.50	Call	Bond Future	1,367.0000	1,361.0000	(0.439)	0	0	0
2012/03/12	R201 2012/11/01	6.50	Put	Bond Future	534.0000	531.0000	(0.562)	0	0	0
2012/03/12	R201 2012/11/01	6.55	Call	Bond Future	1,435.0000	1,428.0000	(0.488)	0	0	0
2012/03/12	R201 2012/11/01	6.55	Put	Bond Future	502.0000	497.0000	(0.996)	0	0	0
2012/03/12	R201 2012/11/01	6.45	Call	Bond Future	1,300.0000	1,294.0000	(0.462)	0	0	0
2012/03/12	R201 2012/11/01	6.45	Put	Bond Future	568.0000	564.0000	(0.704)	0	0	0
2012/03/12	R201 2013/02/07			Bond Future	6.0200	6.0250	0.083	0.0000	0.0000	0
2012/03/12	R201 2013/02/07	6.25	Call	Bond Future	1,141.0000	1,132.0000	(0.789)	0	0	0
2012/03/12	R201 2013/02/07	6.25	Put	Bond Future	731.0000	731.0000	0.000	0	0	0
2012/03/12	R201 2013/02/07	6.30	Call	Bond Future	1,195.0000	1,186.0000	(0.753)	0	0	0

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2012/03/12	R201 2013/02/07	6.30	Put	Bond Future	697.0000	697.0000	0.000	0	0	0
2012/03/12	R201 2013/02/07	6.20	Call	Bond Future	1,088.0000	1,079.0000	(0.827)	0	0	0
2012/03/12	R201 2013/02/07	6.20	Put	Bond Future	767.0000	767.0000	0.000	0	0	0
2012/03/12	R202 2012/05/03			Bond Future	189.7578	190.0500	0.154	0.0000	0.0000	36,952
2012/03/12	R202 2012/05/03	190.00	Call	Bond Future	0.0000	50.0000	100.000	0	0	0
2012/03/12	R202 2012/05/03	190.00	Put	Bond Future	242.0000	0.0000	(100.000)	0	0	0
2012/03/12	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R202 2012/05/03	190.05	Put	Bond Future	292.0000	0.0000	(100.000)	0	0	0
2012/03/12	R202 2012/05/03	189.95	Call	Bond Future	0.0000	100.0000	100.000	0	0	0
2012/03/12	R202 2012/05/03	189.95	Put	Bond Future	192.0000	0.0000	(100.000)	0	0	0
2012/03/12	R203 2012/05/03			Bond Future	7.2900	7.2830	(0.096)	0.0000	0.0000	3,856
2012/03/12	R203 2012/05/03	8.75	Call	Bond Future	6,301.0000	6,331.0000	0.476	0	0	0
2012/03/12	R203 2012/05/03	8.75	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/03/12	R203 2012/05/03	8.80	Call	Bond Future	6,507.0000	6,538.0000	0.476	0	0	0
2012/03/12	R203 2012/05/03	8.80	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/03/12	R203 2012/05/03	8.70	Call	Bond Future	6,094.0000	6,124.0000	0.492	0	0	0
2012/03/12	R203 2012/05/03	8.70	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2012/03/12	R203 2012/05/03	7.00	Put	Bond Future	1,705.0000	1,661.0000	(2.581)	0	0	0
2012/03/12	R203 2012/05/03	7.00	Call	Bond Future	395.0000	383.0000	(3.038)	0	0	4,200
2012/03/12	R203 2012/05/03	7.15	Put	Bond Future	1,258.0000	1,214.0000	(3.498)	0	0	0
2012/03/12	R203 2012/05/03	7.15	Call	Bond Future	628.0000	616.0000	(1.911)	0	0	1,400
2012/03/12	R203 2012/05/03	7.45	Call	Bond Future	1,324.0000	1,319.0000	(0.378)	0	0	0
2012/03/12	R203 2012/05/03	7.45	Put	Bond Future	610.0000	574.0000	(5.902)	0	0	1,400
2012/03/12	R203 2012/05/03	7.80	Call	Bond Future	2,470.0000	2,480.0000	0.405	0	0	0
2012/03/12	R203 2012/05/03	7.80	Put	Bond Future	215.0000	194.0000	(9.767)	0	0	4,200
2012/03/12	R203 2012/08/02			Bond Future	7.3670	7.3620	(0.068)	0.0000	0.0000	0
2012/03/12	R203 2012/08/02	8.50	Call	Bond Future	5,140.0000	5,145.0000	0.097	0	0	0
2012/03/12	R203 2012/08/02	8.50	Put	Bond Future	418.0000	401.0000	(4.067)	0	0	0
2012/03/12	R203 2012/08/02	8.55	Call	Bond Future	5,309.0000	5,315.0000	0.113	0	0	0
2012/03/12	R203 2012/08/02	8.55	Put	Bond Future	385.0000	369.0000	(4.156)	0	0	0
2012/03/12	R203 2012/08/02	8.45	Call	Bond Future	4,969.0000	4,974.0000	0.101	0	0	0
2012/03/12	R203 2012/08/02	8.45	Put	Bond Future	450.0000	433.0000	(3.778)	0	0	0
2012/03/12	R203 2012/11/01			Bond Future	7.4360	7.4300	(0.081)	0.0000	0.0000	0

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2012/03/12	R203 2012/11/01	7.75	Call	Bond Future	2,967.0000	2,968.0000	0.034	0	0	0
2012/03/12	R203 2012/11/01	7.75	Put	Bond Future	1,690.0000	1,667.0000	(1.361)	0	0	0
2012/03/12	R203 2012/11/01	7.80	Call	Bond Future	3,091.0000	3,092.0000	0.032	0	0	0
2012/03/12	R203 2012/11/01	7.80	Put	Bond Future	1,613.0000	1,589.0000	(1.488)	0	0	0
2012/03/12	R203 2012/11/01	7.70	Call	Bond Future	2,846.0000	2,846.0000	0.000	0	0	0
2012/03/12	R203 2012/11/01	7.70	Put	Bond Future	1,771.0000	1,747.0000	(1.355)	0	0	0
2012/03/12	R203 2013/02/07			Bond Future	7.5060	7.5010	(0.067)	0.0000	0.0000	0
2012/03/12	R203 2013/02/07	6.50	Call	Bond Future	984.0000	980.0000	(0.407)	0	0	0
2012/03/12	R203 2013/02/07	6.50	Put	Bond Future	4,988.0000	4,964.0000	(0.481)	0	0	0
2012/03/12	R203 2013/02/07	6.55	Call	Bond Future	1,039.0000	1,035.0000	(0.385)	0	0	0
2012/03/12	R203 2013/02/07	6.55	Put	Bond Future	4,839.0000	4,816.0000	(0.475)	0	0	0
2012/03/12	R203 2013/02/07	6.45	Call	Bond Future	933.0000	930.0000	(0.322)	0	0	0
2012/03/12	R203 2013/02/07	6.45	Put	Bond Future	5,141.0000	5,118.0000	(0.447)	0	0	0
2012/03/12	R204 2012/05/03			Bond Future	7.5920	7.5860	(0.079)	0.0000	0.0000	3,396
2012/03/12	R204 2012/05/03	8.75	Call	Bond Future	5,830.0000	5,856.0000	0.446	0	0	0
2012/03/12	R204 2012/05/03	8.75	Put	Bond Future	26.0000	21.0000	(19.231)	0	0	0
2012/03/12	R204 2012/05/03	8.80	Call	Bond Future	6,066.0000	6,093.0000	0.445	0	0	0
2012/03/12	R204 2012/05/03	8.80	Put	Bond Future	21.0000	17.0000	(19.048)	0	0	0
2012/03/12	R204 2012/05/03	8.70	Call	Bond Future	5,594.0000	5,619.0000	0.447	0	0	0
2012/03/12	R204 2012/05/03	8.70	Put	Bond Future	32.0000	26.0000	(18.750)	0	0	0
2012/03/12	R204 2012/05/03	7.00	Put	Bond Future	3,299.0000	3,257.0000	(1.273)	0	0	0
2012/03/12	R204 2012/05/03	7.00	Call	Bond Future	164.0000	153.0000	(6.707)	0	0	550
2012/03/12	R204 2012/05/03	7.75	Call	Bond Future	1,561.0000	1,551.0000	(0.641)	0	0	0
2012/03/12	R204 2012/05/03	7.75	Put	Bond Future	744.0000	703.0000	(5.511)	0	0	550
2012/03/12	R204 2012/08/02			Bond Future	7.6740	7.6680	(0.078)	0.0000	0.0000	0
2012/03/12	R204 2012/08/02	8.50	Call	Bond Future	4,879.0000	4,884.0000	0.102	0	0	0
2012/03/12	R204 2012/08/02	8.50	Put	Bond Future	837.0000	812.0000	(2.987)	0	0	0
2012/03/12	R204 2012/08/02	8.55	Call	Bond Future	5,064.0000	5,070.0000	0.118	0	0	0
2012/03/12	R204 2012/08/02	8.55	Put	Bond Future	784.0000	760.0000	(3.061)	0	0	0
2012/03/12	R204 2012/08/02	8.45	Call	Bond Future	4,697.0000	4,700.0000	0.064	0	0	0
2012/03/12	R204 2012/08/02	8.45	Put	Bond Future	894.0000	867.0000	(3.020)	0	0	0
2012/03/12	R204 2012/11/01			Bond Future	7.7450	7.7390	(0.077)	0.0000	0.0000	0
2012/03/12	R204 2012/11/01	8.00	Call	Bond Future	3,466.0000	3,465.0000	(0.029)	0	0	0
2012/03/12	R204 2012/11/01	8.00	Put	Bond Future	2,241.0000	2,211.0000	(1.339)	0	0	0

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2012/03/12	R204 2012/11/01	8.05	Call	Bond Future	3,607.0000	3,607.0000	0.000	0	0	0
2012/03/12	R204 2012/11/01	8.05	Put	Bond Future	2,144.0000	2,114.0000	(1.399)	0	0	0
2012/03/12	R204 2012/11/01	7.95	Call	Bond Future	3,327.0000	3,326.0000	(0.030)	0	0	0
2012/03/12	R204 2012/11/01	7.95	Put	Bond Future	2,340.0000	2,310.0000	(1.282)	0	0	0
2012/03/12	R204 2013/02/07			Bond Future	7.8160	7.8110	(0.064)	0.0000	0.0000	0
2012/03/12	R204 2013/02/07	8.00	Call	Bond Future	3,669.0000	3,668.0000	(0.027)	0	0	0
2012/03/12	R204 2013/02/07	8.00	Put	Bond Future	2,817.0000	2,793.0000	(0.852)	0	0	0
2012/03/12	R204 2013/02/07	8.05	Call	Bond Future	3,800.0000	3,799.0000	(0.026)	0	0	0
2012/03/12	R204 2013/02/07	8.05	Put	Bond Future	2,718.0000	2,694.0000	(0.883)	0	0	0
2012/03/12	R204 2013/02/07	7.95	Call	Bond Future	3,540.0000	3,538.0000	(0.056)	0	0	0
2012/03/12	R204 2013/02/07	7.95	Put	Bond Future	2,919.0000	2,894.0000	(0.856)	0	0	0
2012/03/12	R206 2012/05/03			Bond Future	5.9640	5.9640	0.000	0.0000	0.0000	890
2012/03/12	R206 2012/05/03	7.50	Call	Bond Future	2,434.0000	2,434.0000	0.000	0	0	0
2012/03/12	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R206 2012/05/03	7.55	Call	Bond Future	2,512.0000	2,512.0000	0.000	0	0	0
2012/03/12	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R206 2012/05/03	7.45	Call	Bond Future	2,356.0000	2,356.0000	0.000	0	0	0
2012/03/12	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R206 2012/08/02			Bond Future	5.9690	5.9720	0.050	0.0000	0.0000	0
2012/03/12	R206 2012/08/02	7.25	Call	Bond Future	1,777.0000	1,772.0000	(0.281)	0	0	0
2012/03/12	R206 2012/08/02	7.25	Put	Bond Future	32.0000	31.0000	(3.125)	0	0	0
2012/03/12	R206 2012/08/02	7.30	Call	Bond Future	1,840.0000	1,835.0000	(0.272)	0	0	0
2012/03/12	R206 2012/08/02	7.30	Put	Bond Future	28.0000	27.0000	(3.571)	0	0	0
2012/03/12	R206 2012/08/02	7.20	Call	Bond Future	1,714.0000	1,709.0000	(0.292)	0	0	0
2012/03/12	R206 2012/08/02	7.20	Put	Bond Future	36.0000	35.0000	(2.778)	0	0	0
2012/03/12	R206 2012/11/01			Bond Future	5.8920	5.8930	0.017	0.0000	0.0000	0
2012/03/12	R206 2012/11/01	6.00	Call	Bond Future	530.0000	526.0000	(0.755)	0	0	0
2012/03/12	R206 2012/11/01	6.00	Put	Bond Future	406.0000	403.0000	(0.739)	0	0	0
2012/03/12	R206 2012/11/01	6.05	Call	Bond Future	563.0000	559.0000	(0.710)	0	0	0
2012/03/12	R206 2012/11/01	6.05	Put	Bond Future	381.0000	379.0000	(0.525)	0	0	0
2012/03/12	R206 2012/11/01	5.95	Call	Bond Future	498.0000	494.0000	(0.803)	0	0	0
2012/03/12	R206 2012/11/01	5.95	Put	Bond Future	431.0000	428.0000	(0.696)	0	0	0
2012/03/12	R206 2013/02/07			Bond Future	5.6940	5.7050	0.193	0.0000	0.0000	0
2012/03/12	R206 2013/02/07	6.00	Call	Bond Future	588.0000	580.0000	(1.361)	0	0	0

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2012/03/12	R206 2013/02/07	6.00	Put	Bond Future	314.0000	315.0000	0.318	0	0	0
2012/03/12	R206 2013/02/07	6.05	Call	Bond Future	616.0000	608.0000	(1.299)	0	0	0
2012/03/12	R206 2013/02/07	6.05	Put	Bond Future	297.0000	299.0000	0.673	0	0	0
2012/03/12	R206 2013/02/07	5.95	Call	Bond Future	560.0000	552.0000	(1.429)	0	0	0
2012/03/12	R206 2013/02/07	5.95	Put	Bond Future	330.0000	332.0000	0.606	0	0	0
2012/03/12	R207 2012/05/03			Bond Future	7.8170	7.8110	(0.077)	0.0000	0.0000	25,293
2012/03/12	R207 2012/05/03	8.75	Call	Bond Future	5,125.0000	5,146.0000	0.410	0	0	0
2012/03/12	R207 2012/05/03	8.75	Put	Bond Future	86.0000	73.0000	(15.116)	0	0	0
2012/03/12	R207 2012/05/03	8.80	Call	Bond Future	5,371.0000	5,393.0000	0.410	0	0	0
2012/03/12	R207 2012/05/03	8.80	Put	Bond Future	71.0000	60.0000	(15.493)	0	0	0
2012/03/12	R207 2012/05/03	8.70	Call	Bond Future	4,880.0000	4,899.0000	0.389	0	0	0
2012/03/12	R207 2012/05/03	8.70	Put	Bond Future	103.0000	88.0000	(14.563)	0	0	0
2012/03/12	R207 2012/05/03	7.45	Put	Bond Future	2,534.0000	2,481.0000	(2.092)	0	0	0
2012/03/12	R207 2012/05/03	7.45	Call	Bond Future	457.0000	438.0000	(4.158)	0	0	2,400
2012/03/12	R207 2012/05/03	7.65	Put	Bond Future	1,757.0000	1,705.0000	(2.960)	0	0	0
2012/03/12	R207 2012/05/03	7.65	Call	Bond Future	819.0000	800.0000	(2.320)	0	0	800
2012/03/12	R207 2012/05/03	8.00	Call	Bond Future	1,825.0000	1,814.0000	(0.603)	0	0	0
2012/03/12	R207 2012/05/03	8.00	Put	Bond Future	810.0000	765.0000	(5.556)	0	0	800
2012/03/12	R207 2012/05/03	8.30	Call	Bond Future	3,013.0000	3,015.0000	0.066	0	0	0
2012/03/12	R207 2012/05/03	8.30	Put	Bond Future	362.0000	331.0000	(8.564)	0	0	2,400
2012/03/12	R207 2012/08/02			Bond Future	7.9000	7.8940	(0.076)	0.0000	0.0000	0
2012/03/12	R207 2012/08/02	8.75	Call	Bond Future	5,400.0000	5,404.0000	0.074	0	0	0
2012/03/12	R207 2012/08/02	8.75	Put	Bond Future	927.0000	899.0000	(3.020)	0	0	0
2012/03/12	R207 2012/08/02	8.80	Call	Bond Future	5,598.0000	5,603.0000	0.089	0	0	0
2012/03/12	R207 2012/08/02	8.80	Put	Bond Future	870.0000	843.0000	(3.103)	0	0	0
2012/03/12	R207 2012/08/02	8.70	Call	Bond Future	5,205.0000	5,208.0000	0.058	0	0	0
2012/03/12	R207 2012/08/02	8.70	Put	Bond Future	988.0000	958.0000	(3.036)	0	0	0
2012/03/12	R207 2012/11/01			Bond Future	7.9700	7.9640	(0.075)	0.0000	0.0000	0
2012/03/12	R207 2012/11/01	8.25	Call	Bond Future	3,912.0000	3,911.0000	(0.026)	0	0	0
2012/03/12	R207 2012/11/01	8.25	Put	Bond Future	2,452.0000	2,419.0000	(1.346)	0	0	0
2012/03/12	R207 2012/11/01	8.30	Call	Bond Future	4,066.0000	4,066.0000	0.000	0	0	0
2012/03/12	R207 2012/11/01	8.30	Put	Bond Future	2,348.0000	2,316.0000	(1.363)	0	0	0
2012/03/12	R207 2012/11/01	8.20	Call	Bond Future	3,761.0000	3,759.0000	(0.053)	0	0	0
2012/03/12	R207 2012/11/01	8.20	Put	Bond Future	2,560.0000	2,526.0000	(1.328)	0	0	0

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2012/03/12	R207 2013/02/07			Bond Future	8.0420	8.0360	(0.075)	0.0000	0.0000	0
2012/03/12	R207 2013/02/07	8.25	Call	Bond Future	4,174.0000	4,175.0000	0.024	0	0	0
2012/03/12	R207 2013/02/07	8.25	Put	Bond Future	3,121.0000	3,092.0000	(0.929)	0	0	0
2012/03/12	R207 2013/02/07	8.30	Call	Bond Future	4,317.0000	4,318.0000	0.023	0	0	0
2012/03/12	R207 2013/02/07	8.30	Put	Bond Future	3,013.0000	2,984.0000	(0.962)	0	0	0
2012/03/12	R207 2013/02/07	8.20	Call	Bond Future	4,032.0000	4,033.0000	0.025	0	0	0
2012/03/12	R207 2013/02/07	8.20	Put	Bond Future	3,231.0000	3,201.0000	(0.929)	0	0	0
2012/03/12	R208 2012/05/03			Bond Future	7.8810	7.8700	(0.140)	0.0000	0.0000	9,515
2012/03/12	R208 2012/05/03	9.00	Call	Bond Future	6,487.0000	6,545.0000	0.894	0	0	0
2012/03/12	R208 2012/05/03	9.00	Put	Bond Future	45.0000	37.0000	(17.778)	0	0	0
2012/03/12	R208 2012/05/03	9.05	Call	Bond Future	6,753.0000	6,812.0000	0.874	0	0	0
2012/03/12	R208 2012/05/03	9.05	Put	Bond Future	37.0000	30.0000	(18.919)	0	0	0
2012/03/12	R208 2012/05/03	8.95	Call	Bond Future	6,221.0000	6,277.0000	0.900	0	0	0
2012/03/12	R208 2012/05/03	8.95	Put	Bond Future	55.0000	45.0000	(18.182)	0	0	0
2012/03/12	R208 2012/05/03	7.50	Put	Bond Future	2,799.0000	2,721.0000	(2.787)	0	0	0
2012/03/12	R208 2012/05/03	7.50	Call	Bond Future	468.0000	456.0000	(2.564)	0	0	3,000
2012/03/12	R208 2012/05/03	7.70	Put	Bond Future	1,946.0000	1,870.0000	(3.905)	0	0	0
2012/03/12	R208 2012/05/03	7.70	Call	Bond Future	848.0000	838.0000	(1.179)	0	0	1,000
2012/03/12	R208 2012/05/03	8.05	Call	Bond Future	1,904.0000	1,911.0000	0.368	0	0	0
2012/03/12	R208 2012/05/03	8.05	Put	Bond Future	893.0000	834.0000	(6.607)	0	0	1,000
2012/03/12	R208 2012/05/03	8.35	Call	Bond Future	3,170.0000	3,197.0000	0.852	0	0	0
2012/03/12	R208 2012/05/03	8.35	Put	Bond Future	399.0000	359.0000	(10.025)	0	0	3,000
2012/03/12	R208 2012/08/02			Bond Future	7.9560	7.9450	(0.138)	0.0000	0.0000	0
2012/03/12	R208 2012/08/02	8.75	Call	Bond Future	5,628.0000	5,653.0000	0.444	0	0	0
2012/03/12	R208 2012/08/02	8.75	Put	Bond Future	1,107.0000	1,067.0000	(3.613)	0	0	0
2012/03/12	R208 2012/08/02	8.80	Call	Bond Future	5,837.0000	5,863.0000	0.445	0	0	0
2012/03/12	R208 2012/08/02	8.80	Put	Bond Future	1,040.0000	1,002.0000	(3.654)	0	0	0
2012/03/12	R208 2012/08/02	8.70	Call	Bond Future	5,421.0000	5,445.0000	0.443	0	0	0
2012/03/12	R208 2012/08/02	8.70	Put	Bond Future	1,176.0000	1,135.0000	(3.486)	0	0	0
2012/03/12	R208 2012/11/01			Bond Future	8.0230	8.0110	(0.150)	0.0000	0.0000	0
2012/03/12	R208 2012/11/01	8.25	Call	Bond Future	4,120.0000	4,139.0000	0.461	0	0	0
2012/03/12	R208 2012/11/01	8.25	Put	Bond Future	2,830.0000	2,780.0000	(1.767)	0	0	0
2012/03/12	R208 2012/11/01	8.30	Call	Bond Future	4,284.0000	4,303.0000	0.444	0	0	0
2012/03/12	R208 2012/11/01	8.30	Put	Bond Future	2,713.0000	2,663.0000	(1.843)	0	0	0

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2012/03/12	R208 2012/11/01	8.20	Call	Bond Future	3,960.0000	3,977.0000	0.429	0	0	0
2012/03/12	R208 2012/11/01	8.20	Put	Bond Future	2,952.0000	2,900.0000	(1.762)	0	0	0
2012/03/12	R208 2013/02/07			Bond Future	8.0900	8.0780	(0.148)	0.0000	0.0000	0
2012/03/12	R208 2013/02/07	8.00	Call	Bond Future	3,693.0000	3,709.0000	0.433	0	0	0
2012/03/12	R208 2013/02/07	8.00	Put	Bond Future	4,197.0000	4,146.0000	(1.215)	0	0	0
2012/03/12	R208 2013/02/07	8.05	Call	Bond Future	3,829.0000	3,846.0000	0.444	0	0	0
2012/03/12	R208 2013/02/07	8.05	Put	Bond Future	4,053.0000	4,003.0000	(1.234)	0	0	0
2012/03/12	R208 2013/02/07	7.95	Call	Bond Future	3,559.0000	3,574.0000	0.421	0	0	0
2012/03/12	R208 2013/02/07	7.95	Put	Bond Future	4,345.0000	4,293.0000	(1.197)	0	0	0
2012/03/12	R209 2012/05/03			Bond Future	8.7990	8.7880	(0.125)	0.0000	0.0000	2,113
2012/03/12	R209 2012/05/03	9.00	Call	Bond Future	2,846.0000	2,850.0000	0.141	0	0	0
2012/03/12	R209 2012/05/03	9.00	Put	Bond Future	1,287.0000	1,204.0000	(6.449)	0	0	0
2012/03/12	R209 2012/05/03	9.05	Call	Bond Future	3,091.0000	3,099.0000	0.259	0	0	0
2012/03/12	R209 2012/05/03	9.05	Put	Bond Future	1,152.0000	1,073.0000	(6.858)	0	0	0
2012/03/12	R209 2012/05/03	8.95	Call	Bond Future	2,611.0000	2,611.0000	0.000	0	0	0
2012/03/12	R209 2012/05/03	8.95	Put	Bond Future	1,435.0000	1,348.0000	(6.063)	0	0	0
2012/03/12	R209 2012/08/02			Bond Future	8.8660	8.8550	(0.124)	0.0000	0.0000	0
2012/03/12	R209 2012/08/02	9.25	Call	Bond Future	5,651.0000	5,666.0000	0.265	0	0	0
2012/03/12	R209 2012/08/02	9.25	Put	Bond Future	2,753.0000	2,682.0000	(2.579)	0	0	0
2012/03/12	R209 2012/08/02	9.30	Call	Bond Future	5,878.0000	5,895.0000	0.289	0	0	0
2012/03/12	R209 2012/08/02	9.30	Put	Bond Future	2,616.0000	2,548.0000	(2.599)	0	0	0
2012/03/12	R209 2012/08/02	9.20	Call	Bond Future	5,427.0000	5,441.0000	0.258	0	0	0
2012/03/12	R209 2012/08/02	9.20	Put	Bond Future	2,896.0000	2,824.0000	(2.486)	0	0	0
2012/03/12	R209 2012/11/01			Bond Future	8.9280	8.9160	(0.134)	0.0000	0.0000	0
2012/03/12	R209 2012/11/01	9.00	Call	Bond Future	5,386.0000	5,405.0000	0.353	0	0	0
2012/03/12	R209 2012/11/01	9.00	Put	Bond Future	4,835.0000	4,762.0000	(1.510)	0	0	0
2012/03/12	R209 2012/11/01	9.05	Call	Bond Future	5,583.0000	5,603.0000	0.358	0	0	0
2012/03/12	R209 2012/11/01	9.05	Put	Bond Future	4,653.0000	4,581.0000	(1.547)	0	0	0
2012/03/12	R209 2012/11/01	8.95	Call	Bond Future	5,197.0000	5,215.0000	0.346	0	0	0
2012/03/12	R209 2012/11/01	8.95	Put	Bond Future	5,028.0000	4,954.0000	(1.472)	0	0	0
2012/03/12	R209 2013/02/07			Bond Future	8.9900	8.9790	(0.122)	0.0000	0.0000	0
2012/03/12	R209 2013/02/07	9.00	Call	Bond Future	6,058.0000	6,076.0000	0.297	0	0	0
2012/03/12	R209 2013/02/07	9.00	Put	Bond Future	5,982.0000	5,916.0000	(1.103)	0	0	0
2012/03/12	R209 2013/02/07	9.05	Call	Bond Future	6,249.0000	6,269.0000	0.320	0	0	0

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2012/03/12	R209 2013/02/07	9.05	Put	Bond Future	5,795.0000	5,731.0000	(1.104)	0	0	0
2012/03/12	R209 2013/02/07	8.95	Call	Bond Future	5,875.0000	5,893.0000	0.306	0	0	0
2012/03/12	R209 2013/02/07	8.95	Put	Bond Future	6,180.0000	6,114.0000	(1.068)	0	0	0
2012/03/12	R210 2012/05/03			Bond Future	140.5519	140.5463	(0.004)	0.0000	0.0000	840
2012/03/12	R210 2012/05/03	139.00	Call	Bond Future	1,552.0000	1,546.0000	(0.387)	0	0	0
2012/03/12	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R210 2012/05/03	139.05	Call	Bond Future	1,502.0000	1,496.0000	(0.399)	0	0	0
2012/03/12	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R210 2012/05/03	138.95	Call	Bond Future	1,602.0000	1,596.0000	(0.375)	0	0	0
2012/03/12	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R211 2012/05/03			Bond Future	118.6261	118.6166	(0.008)	0.0000	0.0000	480
2012/03/12	R211 2012/05/03	118.20	Call	Bond Future	426.0000	417.0000	(2.113)	0	0	0
2012/03/12	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R211 2012/05/03	118.25	Call	Bond Future	376.0000	367.0000	(2.394)	0	0	0
2012/03/12	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R211 2012/05/03	118.15	Call	Bond Future	476.0000	467.0000	(1.891)	0	0	0
2012/03/12	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R212 2012/05/03			Bond Future	116.2827	116.2774	(0.005)	0.0000	0.0000	2,842
2012/03/12	R212 2012/05/03	115.30	Call	Bond Future	983.0000	977.0000	(0.610)	0	0	0
2012/03/12	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R212 2012/05/03	115.35	Call	Bond Future	933.0000	927.0000	(0.643)	0	0	0
2012/03/12	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R212 2012/05/03	115.25	Call	Bond Future	1,033.0000	1,027.0000	(0.581)	0	0	0
2012/03/12	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/12	R213 2012/05/03			Bond Future	8.6850	8.6790	(0.069)	0.0000	0.0000	1,266
2012/03/12	R213 2012/05/03	9.25	Call	Bond Future	4,933.0000	4,936.0000	0.061	0	0	0
2012/03/12	R213 2012/05/03	9.25	Put	Bond Future	528.0000	482.0000	(8.712)	0	0	0
2012/03/12	R213 2012/05/03	9.30	Call	Bond Future	5,240.0000	5,246.0000	0.115	0	0	0
2012/03/12	R213 2012/05/03	9.30	Put	Bond Future	462.0000	419.0000	(9.307)	0	0	0
2012/03/12	R213 2012/05/03	9.20	Call	Bond Future	4,630.0000	4,630.0000	0.000	0	0	0
2012/03/12	R213 2012/05/03	9.20	Put	Bond Future	601.0000	552.0000	(8.153)	0	0	0
2012/03/12	R213 2012/08/02			Bond Future	8.7540	8.7480	(0.069)	0.0000	0.0000	0

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2012/03/12	R213 2012/08/02	9.25	Call	Bond Future	6,337.0000	6,329.0000	(0.126)	0	0	0
2012/03/12	R213 2012/08/02	9.25	Put	Bond Future	2,504.0000	2,448.0000	(2.236)	0	0	0
2012/03/12	R213 2012/08/02	9.30	Call	Bond Future	6,582.0000	6,575.0000	(0.106)	0	0	0
2012/03/12	R213 2012/08/02	9.30	Put	Bond Future	2,378.0000	2,323.0000	(2.313)	0	0	0
2012/03/12	R213 2012/08/02	9.20	Call	Bond Future	6,096.0000	6,087.0000	(0.148)	0	0	0
2012/03/12	R213 2012/08/02	9.20	Put	Bond Future	2,638.0000	2,581.0000	(2.161)	0	0	0
2012/03/12	R213 2012/11/01			Bond Future	8.8190	8.8130	(0.068)	0.0000	0.0000	0
2012/03/12	R213 2012/11/01	9.00	Call	Bond Future	5,879.0000	5,874.0000	(0.085)	0	0	0
2012/03/12	R213 2012/11/01	9.00	Put	Bond Future	4,468.0000	4,416.0000	(1.164)	0	0	0
2012/03/12	R213 2012/11/01	9.05	Call	Bond Future	6,091.0000	6,087.0000	(0.066)	0	0	0
2012/03/12	R213 2012/11/01	9.05	Put	Bond Future	4,297.0000	4,245.0000	(1.210)	0	0	0
2012/03/12	R213 2012/11/01	8.95	Call	Bond Future	5,676.0000	5,670.0000	(0.106)	0	0	0
2012/03/12	R213 2012/11/01	8.95	Put	Bond Future	4,651.0000	4,598.0000	(1.140)	0	0	0
2012/03/12	R213 2013/02/07			Bond Future	8.8870	8.8820	(0.056)	0.0000	0.0000	0
2012/03/12	R213 2013/02/07	9.00	Call	Bond Future	6,495.0000	6,490.0000	(0.077)	0	0	0
2012/03/12	R213 2013/02/07	9.00	Put	Bond Future	5,622.0000	5,579.0000	(0.765)	0	0	0
2012/03/12	R213 2013/02/07	9.05	Call	Bond Future	6,698.0000	6,693.0000	(0.075)	0	0	0
2012/03/12	R213 2013/02/07	9.05	Put	Bond Future	5,444.0000	5,400.0000	(0.808)	0	0	0
2012/03/12	R213 2013/02/07	8.95	Call	Bond Future	6,301.0000	6,295.0000	(0.095)	0	0	0
2012/03/12	R213 2013/02/07	8.95	Put	Bond Future	5,813.0000	5,768.0000	(0.774)	0	0	0

Total

366322.00