



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/03/2012

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
2012/03/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	AL7T 2012/05/03			Index Future	422.7910	421.5970	(0.282)	0.0000	0.0000	16
2012/03/27	AL7T 2012/08/02			Index Future	428.9030	427.6880	(0.283)	0.0000	0.0000	0
2012/03/27	ALBI 2012/05/03			Index Future	384.5020	383.3530	(0.299)	0.0000	0.0000	897
2012/03/27	ALBI 2012/08/02			Index Future	390.0610	388.8920	(0.300)	0.0000	0.0000	118
2012/03/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	CAAN 2012/03/30			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/03/27	CAAO 2012/03/30			Can-Do Future	0.2050	0.2024	(1.268)	0.0000	0.0000	100,000
2012/03/27	CAAW2012/04/20			Any day expiry	7.6179	7.6250	0.093	0.0000	0.0000	0
2012/03/27	CAAW2012/04/20	8.10	Call	Any day expiry	20.0000	20.0000	0.000	0	0	0
2012/03/27	CAAW2012/04/20	8.10	Put	Any day expiry	502.0000	495.0000	(1.394)	0	0	0
2012/03/27	CAAW2012/04/20	8.15	Call	Any day expiry	17.0000	17.0000	0.000	0	0	0
2012/03/27	CAAW2012/04/20	8.15	Put	Any day expiry	549.0000	542.0000	(1.275)	0	0	0
2012/03/27	CAAW2012/04/20	8.05	Call	Any day expiry	24.0000	23.0000	(4.167)	0	0	0
2012/03/27	CAAW2012/04/20	8.05	Put	Any day expiry	456.0000	448.0000	(1.754)	0	0	0
2012/03/27	CAAX 2012/03/30			Can-Do Future	0.0025	0.0025	0.000	0.0000	0.0000	12,500
2012/03/27	CAAY 2012/04/30			Can-Do Future	0.0368	0.0371	0.815	0.0000	0.0000	12,500
2012/03/27	CAAZ 2012/06/18			Can-Do Future	0.0800	0.0818	2.250	0.0000	0.0000	5,670
2012/03/27	CABA 2012/06/18			Can-Do Future	0.1012	0.1040	2.767	0.0000	0.0000	8,000
2012/03/27	CABB 2012/06/18			Can-Do Future	0.1051	0.1044	(0.666)	0.0000	0.0000	8,000
2012/03/27	CABC 2012/06/18			Can-Do Future	0.0789	0.0742	(5.957)	0.0000	0.0000	16,000
2012/03/27	CABD 2012/06/18			Can-Do Future	0.0395	0.0362	(8.354)	0.0000	0.0000	16,000
2012/03/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/27	DAAA 2012/03/29			Any day expiry	7.5940	7.6020	0.105	0.0000	0.0000	0
2012/03/27	DAAA 2012/03/29	7.90	Call	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/03/27	DAAA 2012/03/29	7.90	Put	Any day expiry	308.0000	299.0000	(2.922)	0	0	0
2012/03/27	DAAA 2012/03/29	7.95	Call	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/03/27	DAAA 2012/03/29	7.95	Put	Any day expiry	357.0000	349.0000	(2.241)	0	0	0
2012/03/27	DAAA 2012/03/29	7.85	Call	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/03/27	DAAA 2012/03/29	7.85	Put	Any day expiry	259.0000	250.0000	(3.475)	0	0	0
2012/03/27	DAAC 2012/03/30			Any day expiry	6.2410	47.4461	660.232	0.0000	0.0000	0
2012/03/27	DAAC 2012/03/30	6.28	Call	Any day expiry	26.0000	41,170.0000	158246.154	0	0	0
2012/03/27	DAAC 2012/03/30	6.28	Put	Any day expiry	61.0000	0.0000	(100.000)	0	0	0
2012/03/27	DAAC 2012/03/30	6.33	Call	Any day expiry	15.0000	41,120.0000	274033.333	0	0	0
2012/03/27	DAAC 2012/03/30	6.33	Put	Any day expiry	100.0000	0.0000	(100.000)	0	0	0
2012/03/27	DAAC 2012/03/30	6.23	Call	Any day expiry	49.0000	41,220.0000	84022.449	0	0	0
2012/03/27	DAAC 2012/03/30	6.23	Put	Any day expiry	34.0000	0.0000	(100.000)	0	0	0
2012/03/27	GOVI 2012/05/03			GOVI	385.4520	384.3680	(0.281)	0.0000	0.0000	201
2012/03/27	GOVI 2012/05/03	382.00	Call	GOVI	34,520.0000	23,680.0000	(31.402)	0	0	0
2012/03/27	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/27	GOVI 2012/05/03	382.01	Call	GOVI	34,420.0000	23,580.0000	(31.493)	0	0	0
2012/03/27	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/27	GOVI 2012/05/03	381.99	Call	GOVI	34,620.0000	23,780.0000	(31.311)	0	0	0
2012/03/27	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/27	GOVI 2012/08/02			GOVI	391.0250	389.9220	(0.282)	0.0000	0.0000	0
2012/03/27	GOVI 2012/08/02	390.00	Call	GOVI	10,250.0000	0.0000	(100.000)	0	0	0
2012/03/27	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	780.0000	100.000	0	0	0
2012/03/27	GOVI 2012/08/02	390.01	Call	GOVI	10,150.0000	0.0000	(100.000)	0	0	0
2012/03/27	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	880.0000	100.000	0	0	0
2012/03/27	GOVI 2012/08/02	389.99	Call	GOVI	10,350.0000	0.0000	(100.000)	0	0	0
2012/03/27	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	680.0000	100.000	0	0	0

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2012/03/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/27	IGOV 2012/05/03			Index Future	171.4880	171.5090	0.012	0.0000	0.0000	550
2012/03/27	IGOV 2012/08/02			Index Future	173.9680	173.9870	0.011	0.0000	0.0000	0
2012/03/27	ILBI 2012/05/03			Index Future	463.4290	463.4290	0.000	0.0000	0.0000	0
2012/03/27	ILBI 2012/08/02			Index Future	470.0530	470.0530	0.000	0.0000	0.0000	152
2012/03/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/27	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/03/27	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6500	0.534	0.0000	0.0000	0
2012/03/27	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6700	0.532	0.0000	0.0000	2,890
2012/03/27	JBAF 2012/07/18			Jibar Tradeable Future	5.6700	5.7100	0.705	0.0000	0.0000	0
2012/03/27	JBAF 2012/08/15			Jibar Tradeable Future	5.6900	5.7400	0.879	0.0000	0.0000	0
2012/03/27	JBAF 2012/09/19			Jibar Tradeable Future	5.7400	5.7900	0.871	0.0000	0.0000	44,760
2012/03/27	JBAF 2012/12/19			Jibar Tradeable Future	5.8500	5.9400	1.538	0.0000	0.0000	840
2012/03/27	JBAF 2013/03/20			Jibar Tradeable Future	6.0400	6.1100	1.159	0.0000	0.0000	790
2012/03/27	JBAF 2013/06/19			Jibar Tradeable Future	6.2500	6.3100	0.960	0.0000	0.0000	500
2012/03/27	JBAF 2013/09/18			Jibar Tradeable Future	6.4800	6.5400	0.926	0.0000	0.0000	1,700
2012/03/27	JBAF 2013/12/18			Jibar Tradeable Future	6.7200	6.7800	0.893	0.0000	0.0000	2,000
2012/03/27	JBAF 2014/03/19			Jibar Tradeable Future	6.9600	7.0200	0.862	0.0000	0.0000	0
2012/03/27	R157 2012/05/03			Bond Future	6.7840	6.8240	0.590	0.0000	0.0000	11,534
2012/03/27	R157 2012/05/03	8.25	Call	Bond Future	4,739.0000	4,606.0000	(2.806)	0	0	0
2012/03/27	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/27	R157 2012/05/03	8.30	Call	Bond Future	4,896.0000	4,764.0000	(2.696)	0	0	0
2012/03/27	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R157 2012/05/03	8.20	Call	Bond Future	4,581.0000	4,449.0000	(2.881)	0	0	0
2012/03/27	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R157 2012/05/03	6.25	Put	Bond Future	1,830.0000	1,951.0000	6.612	0	0	0
2012/03/27	R157 2012/05/03	6.25	Call	Bond Future	42.0000	31.0000	(26.190)	0	0	1,500
2012/03/27	R157 2012/05/03	6.50	Call	Bond Future	164.0000	132.0000	(19.512)	0	0	1,500
2012/03/27	R157 2012/05/03	6.50	Put	Bond Future	1,111.0000	1,211.0000	9.001	0	0	1,500
2012/03/27	R157 2012/05/03	6.75	Call	Bond Future	454.0000	388.0000	(14.537)	0	0	1,500
2012/03/27	R157 2012/05/03	6.75	Put	Bond Future	567.0000	633.0000	11.640	0	0	1,500
2012/03/27	R157 2012/05/03	7.35	Call	Bond Future	1,906.0000	1,782.0000	(6.506)	0	0	0
2012/03/27	R157 2012/05/03	7.35	Put	Bond Future	48.0000	56.0000	16.667	0	0	1,500
2012/03/27	R157 2012/08/02			Bond Future	6.8700	6.9150	0.655	0.0000	0.0000	0
2012/03/27	R157 2012/08/02	8.00	Call	Bond Future	3,579.0000	3,456.0000	(3.437)	0	0	0
2012/03/27	R157 2012/08/02	8.00	Put	Bond Future	178.0000	192.0000	7.865	0	0	0
2012/03/27	R157 2012/08/02	8.05	Call	Bond Future	3,709.0000	3,584.0000	(3.370)	0	0	0
2012/03/27	R157 2012/08/02	8.05	Put	Bond Future	160.0000	173.0000	8.125	0	0	0
2012/03/27	R157 2012/08/02	7.95	Call	Bond Future	3,448.0000	3,326.0000	(3.538)	0	0	0
2012/03/27	R157 2012/08/02	7.95	Put	Bond Future	194.0000	210.0000	8.247	0	0	0
2012/03/27	R157 2012/11/01			Bond Future	6.9350	6.9850	0.721	0.0000	0.0000	0
2012/03/27	R157 2012/11/01	7.00	Call	Bond Future	1,434.0000	1,358.0000	(5.300)	0	0	0
2012/03/27	R157 2012/11/01	7.00	Put	Bond Future	1,251.0000	1,316.0000	5.196	0	0	0
2012/03/27	R157 2012/11/01	7.05	Call	Bond Future	1,510.0000	1,431.0000	(5.232)	0	0	0
2012/03/27	R157 2012/11/01	7.05	Put	Bond Future	1,186.0000	1,248.0000	5.228	0	0	0
2012/03/27	R157 2012/11/01	6.95	Call	Bond Future	1,360.0000	1,286.0000	(5.441)	0	0	0
2012/03/27	R157 2012/11/01	6.95	Put	Bond Future	1,318.0000	1,385.0000	5.083	0	0	0
2012/03/27	R157 2013/02/07			Bond Future	7.0030	7.0590	0.800	0.0000	0.0000	0
2012/03/27	R157 2013/02/07	6.75	Call	Bond Future	1,141.0000	1,078.0000	(5.521)	0	0	0
2012/03/27	R157 2013/02/07	6.75	Put	Bond Future	1,789.0000	1,868.0000	4.416	0	0	0
2012/03/27	R157 2013/02/07	6.80	Call	Bond Future	1,199.0000	1,134.0000	(5.421)	0	0	0
2012/03/27	R157 2013/02/07	6.80	Put	Bond Future	1,718.0000	1,796.0000	4.540	0	0	0
2012/03/27	R157 2013/02/07	6.70	Call	Bond Future	1,085.0000	1,024.0000	(5.622)	0	0	0
2012/03/27	R157 2013/02/07	6.70	Put	Bond Future	1,861.0000	1,943.0000	4.406	0	0	0
2012/03/27	R186 2012/05/03			Bond Future	8.3980	8.4530	0.655	0.0000	0.0000	29,388

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2012/03/27	R186 2012/05/03	9.00	Call	Bond Future	5,742.0000	5,282.0000	(8.011)	0	0	0
2012/03/27	R186 2012/05/03	9.00	Put	Bond Future	295.0000	348.0000	17.966	0	0	0
2012/03/27	R186 2012/05/03	9.05	Call	Bond Future	6,129.0000	5,661.0000	(7.636)	0	0	0
2012/03/27	R186 2012/05/03	9.05	Put	Bond Future	246.0000	291.0000	18.293	0	0	0
2012/03/27	R186 2012/05/03	8.95	Call	Bond Future	5,361.0000	4,910.0000	(8.413)	0	0	0
2012/03/27	R186 2012/05/03	8.95	Put	Bond Future	352.0000	414.0000	17.614	0	0	0
2012/03/27	R186 2012/05/03	7.90	Put	Bond Future	5,153.0000	5,582.0000	8.325	0	0	0
2012/03/27	R186 2012/05/03	7.90	Call	Bond Future	354.0000	270.0000	(23.729)	0	0	2,250
2012/03/27	R186 2012/05/03	8.20	Put	Bond Future	2,933.0000	3,257.0000	11.047	0	0	0
2012/03/27	R186 2012/05/03	8.20	Call	Bond Future	1,058.0000	868.0000	(17.958)	0	0	750
2012/03/27	R186 2012/05/03	8.50	Call	Bond Future	2,367.0000	2,051.0000	(13.350)	0	0	0
2012/03/27	R186 2012/05/03	8.50	Put	Bond Future	1,417.0000	1,615.0000	13.973	0	0	750
2012/03/27	R186 2012/05/03	8.85	Call	Bond Future	4,620.0000	4,191.0000	(9.286)	0	0	0
2012/03/27	R186 2012/05/03	8.85	Put	Bond Future	495.0000	580.0000	17.172	0	0	2,250
2012/03/27	R186 2012/08/02			Bond Future	8.4780	8.5350	0.672	0.0000	0.0000	530
2012/03/27	R186 2012/08/02	8.75	Call	Bond Future	5,639.0000	5,310.0000	(5.834)	0	0	0
2012/03/27	R186 2012/08/02	8.75	Put	Bond Future	3,179.0000	3,372.0000	6.071	0	0	0
2012/03/27	R186 2012/08/02	8.80	Call	Bond Future	5,909.0000	5,572.0000	(5.703)	0	0	0
2012/03/27	R186 2012/08/02	8.80	Put	Bond Future	3,005.0000	3,190.0000	6.156	0	0	0
2012/03/27	R186 2012/08/02	8.70	Call	Bond Future	5,380.0000	5,059.0000	(5.967)	0	0	0
2012/03/27	R186 2012/08/02	8.70	Put	Bond Future	3,366.0000	3,567.0000	5.971	0	0	0
2012/03/27	R186 2012/08/02	8.25	Put	Bond Future	5,454.0000	5,735.0000	5.152	0	0	0
2012/03/27	R186 2012/08/02	8.25	Call	Bond Future	3,333.0000	3,092.0000	(7.231)	0	0	8,750
2012/03/27	R186 2012/08/02	8.66	Call	Bond Future	5,177.0000	4,863.0000	(6.065)	0	0	0
2012/03/27	R186 2012/08/02	8.66	Put	Bond Future	3,523.0000	3,730.0000	5.876	0	0	276
2012/03/27	R186 2012/08/02	7.66	Put	Bond Future	9,367.0000	9,750.0000	4.089	0	0	0
2012/03/27	R186 2012/08/02	7.66	Call	Bond Future	1,494.0000	1,356.0000	(9.237)	0	0	276
2012/03/27	R186 2012/08/02	7.76	Put	Bond Future	8,601.0000	8,969.0000	4.279	0	0	0
2012/03/27	R186 2012/08/02	7.76	Call	Bond Future	1,731.0000	1,577.0000	(8.897)	0	0	43
2012/03/27	R186 2012/08/02	8.76	Call	Bond Future	5,692.0000	5,362.0000	(5.798)	0	0	0
2012/03/27	R186 2012/08/02	8.76	Put	Bond Future	3,143.0000	3,335.0000	6.109	0	0	43
2012/03/27	R186 2012/11/01			Bond Future	8.5480	8.6070	0.690	0.0000	0.0000	0
2012/03/27	R186 2012/11/01	8.75	Call	Bond Future	6,485.0000	6,172.0000	(4.827)	0	0	0
2012/03/27	R186 2012/11/01	8.75	Put	Bond Future	4,684.0000	4,901.0000	4.633	0	0	0
2012/03/27	R186 2012/11/01	8.80	Call	Bond Future	6,735.0000	6,415.0000	(4.751)	0	0	0

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2012/03/27	R186 2012/11/01	8.80	Put	Bond Future	4,494.0000	4,704.0000	4.673	0	0	0
2012/03/27	R186 2012/11/01	8.70	Call	Bond Future	6,247.0000	5,940.0000	(4.914)	0	0	0
2012/03/27	R186 2012/11/01	8.70	Put	Bond Future	4,888.0000	5,111.0000	4.562	0	0	0
2012/03/27	R186 2013/02/07			Bond Future	8.6220	8.6830	0.707	0.0000	0.0000	0
2012/03/27	R186 2013/02/07	8.50	Call	Bond Future	6,027.0000	5,750.0000	(4.596)	0	0	0
2012/03/27	R186 2013/02/07	8.50	Put	Bond Future	7,113.0000	7,374.0000	3.669	0	0	0
2012/03/27	R186 2013/02/07	8.55	Call	Bond Future	6,238.0000	5,955.0000	(4.537)	0	0	0
2012/03/27	R186 2013/02/07	8.55	Put	Bond Future	6,877.0000	7,132.0000	3.708	0	0	0
2012/03/27	R186 2013/02/07	8.45	Call	Bond Future	5,819.0000	5,549.0000	(4.640)	0	0	0
2012/03/27	R186 2013/02/07	8.45	Put	Bond Future	7,354.0000	7,622.0000	3.644	0	0	0
2012/03/27	R189 2012/05/03			Bond Future	215.5548	215.3160	(0.111)	0.0000	0.0000	0
2012/03/27	R189 2012/05/03	215.00	Call	Bond Future	555.0000	316.0000	(43.063)	0	0	0
2012/03/27	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R189 2012/05/03	215.05	Call	Bond Future	505.0000	266.0000	(47.327)	0	0	0
2012/03/27	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R189 2012/05/03	214.95	Call	Bond Future	605.0000	366.0000	(39.504)	0	0	0
2012/03/27	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R197 2012/05/03			Bond Future	254.9687	254.9568	(0.005)	0.0000	0.0000	1,019
2012/03/27	R197 2012/05/03	251.00	Call	Bond Future	3,969.0000	3,957.0000	(0.302)	0	0	0
2012/03/27	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R197 2012/05/03	251.05	Call	Bond Future	3,919.0000	3,907.0000	(0.306)	0	0	0
2012/03/27	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R197 2012/05/03	250.95	Call	Bond Future	4,019.0000	4,007.0000	(0.299)	0	0	0
2012/03/27	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R201 2012/05/03			Bond Future	6.0930	6.1340	0.673	0.0000	0.0000	1,658
2012/03/27	R201 2012/05/03	7.75	Call	Bond Future	4,018.0000	3,916.0000	(2.539)	0	0	0
2012/03/27	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R201 2012/05/03	7.80	Call	Bond Future	4,137.0000	4,035.0000	(2.466)	0	0	0
2012/03/27	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R201 2012/05/03	7.70	Call	Bond Future	3,900.0000	3,798.0000	(2.615)	0	0	0
2012/03/27	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R201 2012/08/02			Bond Future	6.1200	6.1670	0.768	0.0000	0.0000	0
2012/03/27	R201 2012/08/02	7.50	Call	Bond Future	3,103.0000	3,002.0000	(3.255)	0	0	0

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2012/03/27	R201 2012/08/02	7.50	Put	Bond Future	46.0000	51.0000	10.870	0	0	0
2012/03/27	R201 2012/08/02	7.55	Call	Bond Future	3,206.0000	3,104.0000	(3.182)	0	0	0
2012/03/27	R201 2012/08/02	7.55	Put	Bond Future	40.0000	44.0000	10.000	0	0	0
2012/03/27	R201 2012/08/02	7.45	Call	Bond Future	3,000.0000	2,900.0000	(3.333)	0	0	0
2012/03/27	R201 2012/08/02	7.45	Put	Bond Future	52.0000	58.0000	11.538	0	0	0
2012/03/27	R201 2012/11/01			Bond Future	6.1020	6.1540	0.852	0.0000	0.0000	0
2012/03/27	R201 2012/11/01	6.50	Call	Bond Future	1,328.0000	1,258.0000	(5.271)	0	0	0
2012/03/27	R201 2012/11/01	6.50	Put	Bond Future	524.0000	559.0000	6.679	0	0	0
2012/03/27	R201 2012/11/01	6.55	Call	Bond Future	1,395.0000	1,324.0000	(5.090)	0	0	0
2012/03/27	R201 2012/11/01	6.55	Put	Bond Future	490.0000	525.0000	7.143	0	0	0
2012/03/27	R201 2012/11/01	6.45	Call	Bond Future	1,263.0000	1,195.0000	(5.384)	0	0	0
2012/03/27	R201 2012/11/01	6.45	Put	Bond Future	559.0000	597.0000	6.798	0	0	0
2012/03/27	R201 2013/02/07			Bond Future	6.0490	6.1100	1.008	0.0000	0.0000	0
2012/03/27	R201 2013/02/07	6.25	Call	Bond Future	1,092.0000	1,030.0000	(5.678)	0	0	0
2012/03/27	R201 2013/02/07	6.25	Put	Bond Future	734.0000	781.0000	6.403	0	0	0
2012/03/27	R201 2013/02/07	6.30	Call	Bond Future	1,144.0000	1,080.0000	(5.594)	0	0	0
2012/03/27	R201 2013/02/07	6.30	Put	Bond Future	697.0000	742.0000	6.456	0	0	0
2012/03/27	R201 2013/02/07	6.20	Call	Bond Future	1,041.0000	981.0000	(5.764)	0	0	0
2012/03/27	R201 2013/02/07	6.20	Put	Bond Future	772.0000	821.0000	6.347	0	0	0
2012/03/27	R202 2012/05/03			Bond Future	189.3560	189.3486	(0.004)	0.0000	0.0000	36,952
2012/03/27	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R202 2012/05/03	190.00	Put	Bond Future	644.0000	651.0000	1.087	0	0	0
2012/03/27	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R202 2012/05/03	190.05	Put	Bond Future	694.0000	701.0000	1.009	0	0	0
2012/03/27	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R202 2012/05/03	189.95	Put	Bond Future	594.0000	601.0000	1.178	0	0	0
2012/03/27	R203 2012/05/03			Bond Future	7.3670	7.4180	0.692	0.0000	0.0000	3,524
2012/03/27	R203 2012/05/03	8.75	Call	Bond Future	5,954.0000	5,727.0000	(3.813)	0	0	0
2012/03/27	R203 2012/05/03	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/27	R203 2012/05/03	8.80	Call	Bond Future	6,161.0000	5,934.0000	(3.684)	0	0	0
2012/03/27	R203 2012/05/03	8.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/27	R203 2012/05/03	8.70	Call	Bond Future	5,747.0000	5,520.0000	(3.950)	0	0	0
2012/03/27	R203 2012/05/03	8.70	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2012/03/27	R203 2012/05/03	7.00	Put	Bond Future	1,856.0000	2,036.0000	9.698	0	0	0
2012/03/27	R203 2012/05/03	7.00	Call	Bond Future	202.0000	155.0000	(23.267)	0	0	4,200
2012/03/27	R203 2012/05/03	7.15	Put	Bond Future	1,347.0000	1,500.0000	11.359	0	0	0
2012/03/27	R203 2012/05/03	7.15	Call	Bond Future	373.0000	299.0000	(19.839)	0	0	1,400
2012/03/27	R203 2012/05/03	7.45	Call	Bond Future	970.0000	833.0000	(14.124)	0	0	0
2012/03/27	R203 2012/05/03	7.45	Put	Bond Future	600.0000	691.0000	15.167	0	0	1,400
2012/03/27	R203 2012/05/03	7.80	Call	Bond Future	2,085.0000	1,891.0000	(9.305)	0	0	0
2012/03/27	R203 2012/05/03	7.80	Put	Bond Future	174.0000	208.0000	19.540	0	0	4,200
2012/03/27	R203 2012/08/02			Bond Future	7.4560	7.5090	0.711	0.0000	0.0000	0
2012/03/27	R203 2012/08/02	8.50	Call	Bond Future	4,759.0000	4,567.0000	(4.034)	0	0	0
2012/03/27	R203 2012/08/02	8.50	Put	Bond Future	418.0000	452.0000	8.134	0	0	0
2012/03/27	R203 2012/08/02	8.55	Call	Bond Future	4,930.0000	4,736.0000	(3.935)	0	0	0
2012/03/27	R203 2012/08/02	8.55	Put	Bond Future	386.0000	418.0000	8.290	0	0	0
2012/03/27	R203 2012/08/02	8.45	Call	Bond Future	4,589.0000	4,400.0000	(4.119)	0	0	0
2012/03/27	R203 2012/08/02	8.45	Put	Bond Future	450.0000	487.0000	8.222	0	0	0
2012/03/27	R203 2012/11/01			Bond Future	7.5320	7.5890	0.757	0.0000	0.0000	0
2012/03/27	R203 2012/11/01	7.75	Call	Bond Future	2,681.0000	2,545.0000	(5.073)	0	0	0
2012/03/27	R203 2012/11/01	7.75	Put	Bond Future	1,797.0000	1,893.0000	5.342	0	0	0
2012/03/27	R203 2012/11/01	7.80	Call	Bond Future	2,800.0000	2,660.0000	(5.000)	0	0	0
2012/03/27	R203 2012/11/01	7.80	Put	Bond Future	1,714.0000	1,806.0000	5.368	0	0	0
2012/03/27	R203 2012/11/01	7.70	Call	Bond Future	2,567.0000	2,434.0000	(5.181)	0	0	0
2012/03/27	R203 2012/11/01	7.70	Put	Bond Future	1,885.0000	1,984.0000	5.252	0	0	0
2012/03/27	R203 2013/02/07			Bond Future	7.6140	7.6750	0.801	0.0000	0.0000	0
2012/03/27	R203 2013/02/07	6.50	Call	Bond Future	876.0000	816.0000	(6.849)	0	0	0
2012/03/27	R203 2013/02/07	6.50	Put	Bond Future	5,299.0000	5,474.0000	3.303	0	0	0
2012/03/27	R203 2013/02/07	6.55	Call	Bond Future	923.0000	861.0000	(6.717)	0	0	0
2012/03/27	R203 2013/02/07	6.55	Put	Bond Future	5,142.0000	5,316.0000	3.384	0	0	0
2012/03/27	R203 2013/02/07	6.45	Call	Bond Future	830.0000	772.0000	(6.988)	0	0	0
2012/03/27	R203 2013/02/07	6.45	Put	Bond Future	5,456.0000	5,634.0000	3.262	0	0	0
2012/03/27	R204 2012/05/03			Bond Future	7.6590	7.7040	0.588	0.0000	0.0000	3,396
2012/03/27	R204 2012/05/03	8.75	Call	Bond Future	5,469.0000	5,239.0000	(4.206)	0	0	0
2012/03/27	R204 2012/05/03	8.75	Put	Bond Future	13.0000	15.0000	15.385	0	0	0
2012/03/27	R204 2012/05/03	8.80	Call	Bond Future	5,707.0000	5,476.0000	(4.048)	0	0	0
2012/03/27	R204 2012/05/03	8.80	Put	Bond Future	9.0000	11.0000	22.222	0	0	0

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2012/03/27	R204 2012/05/03	8.70	Call	Bond Future	5,231.0000	5,001.0000	(4.397)	0	0	0
2012/03/27	R204 2012/05/03	8.70	Put	Bond Future	16.0000	19.0000	18.750	0	0	0
2012/03/27	R204 2012/05/03	7.00	Put	Bond Future	3,549.0000	3,763.0000	6.030	0	0	0
2012/03/27	R204 2012/05/03	7.00	Call	Bond Future	66.0000	48.0000	(27.273)	0	0	550
2012/03/27	R204 2012/05/03	7.75	Call	Bond Future	1,194.0000	1,050.0000	(12.060)	0	0	0
2012/03/27	R204 2012/05/03	7.75	Put	Bond Future	724.0000	813.0000	12.293	0	0	550
2012/03/27	R204 2012/08/02			Bond Future	7.7490	7.7960	0.607	0.0000	0.0000	0
2012/03/27	R204 2012/08/02	8.50	Call	Bond Future	4,499.0000	4,316.0000	(4.068)	0	0	0
2012/03/27	R204 2012/08/02	8.50	Put	Bond Future	833.0000	884.0000	6.122	0	0	0
2012/03/27	R204 2012/08/02	8.55	Call	Bond Future	4,681.0000	4,496.0000	(3.952)	0	0	0
2012/03/27	R204 2012/08/02	8.55	Put	Bond Future	776.0000	826.0000	6.443	0	0	0
2012/03/27	R204 2012/08/02	8.45	Call	Bond Future	4,318.0000	4,139.0000	(4.145)	0	0	0
2012/03/27	R204 2012/08/02	8.45	Put	Bond Future	891.0000	946.0000	6.173	0	0	0
2012/03/27	R204 2012/11/01			Bond Future	7.8260	7.8760	0.639	0.0000	0.0000	0
2012/03/27	R204 2012/11/01	8.00	Call	Bond Future	3,172.0000	3,033.0000	(4.382)	0	0	0
2012/03/27	R204 2012/11/01	8.00	Put	Bond Future	2,338.0000	2,439.0000	4.320	0	0	0
2012/03/27	R204 2012/11/01	8.05	Call	Bond Future	3,308.0000	3,165.0000	(4.323)	0	0	0
2012/03/27	R204 2012/11/01	8.05	Put	Bond Future	2,236.0000	2,333.0000	4.338	0	0	0
2012/03/27	R204 2012/11/01	7.95	Call	Bond Future	3,042.0000	2,905.0000	(4.504)	0	0	0
2012/03/27	R204 2012/11/01	7.95	Put	Bond Future	2,447.0000	2,550.0000	4.209	0	0	0
2012/03/27	R204 2013/02/07			Bond Future	7.9060	7.9590	0.670	0.0000	0.0000	0
2012/03/27	R204 2013/02/07	8.00	Call	Bond Future	3,369.0000	3,234.0000	(4.007)	0	0	0
2012/03/27	R204 2013/02/07	8.00	Put	Bond Future	2,935.0000	3,045.0000	3.748	0	0	0
2012/03/27	R204 2013/02/07	8.05	Call	Bond Future	3,491.0000	3,353.0000	(3.953)	0	0	0
2012/03/27	R204 2013/02/07	8.05	Put	Bond Future	2,827.0000	2,934.0000	3.785	0	0	0
2012/03/27	R204 2013/02/07	7.95	Call	Bond Future	3,249.0000	3,117.0000	(4.063)	0	0	0
2012/03/27	R204 2013/02/07	7.95	Put	Bond Future	3,046.0000	3,159.0000	3.710	0	0	0
2012/03/27	R206 2012/05/03			Bond Future	5.8710	5.9130	0.715	0.0000	0.0000	890
2012/03/27	R206 2012/05/03	7.50	Call	Bond Future	2,584.0000	2,516.0000	(2.632)	0	0	0
2012/03/27	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R206 2012/05/03	7.55	Call	Bond Future	2,662.0000	2,594.0000	(2.554)	0	0	0
2012/03/27	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R206 2012/05/03	7.45	Call	Bond Future	2,506.0000	2,438.0000	(2.713)	0	0	0
2012/03/27	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/27	R206 2012/08/02			Bond Future	5.8760	5.9270	0.868	0.0000	0.0000	0
2012/03/27	R206 2012/08/02	7.25	Call	Bond Future	1,894.0000	1,827.0000	(3.537)	0	0	0
2012/03/27	R206 2012/08/02	7.25	Put	Bond Future	21.0000	24.0000	14.286	0	0	0
2012/03/27	R206 2012/08/02	7.30	Call	Bond Future	1,958.0000	1,891.0000	(3.422)	0	0	0
2012/03/27	R206 2012/08/02	7.30	Put	Bond Future	17.0000	21.0000	23.529	0	0	0
2012/03/27	R206 2012/08/02	7.20	Call	Bond Future	1,830.0000	1,763.0000	(3.661)	0	0	0
2012/03/27	R206 2012/08/02	7.20	Put	Bond Future	24.0000	27.0000	12.500	0	0	0
2012/03/27	R206 2012/11/01			Bond Future	5.7840	5.8460	1.072	0.0000	0.0000	0
2012/03/27	R206 2012/11/01	6.00	Call	Bond Future	590.0000	548.0000	(7.119)	0	0	0
2012/03/27	R206 2012/11/01	6.00	Put	Bond Future	342.0000	371.0000	8.480	0	0	0
2012/03/27	R206 2012/11/01	6.05	Call	Bond Future	625.0000	582.0000	(6.880)	0	0	0
2012/03/27	R206 2012/11/01	6.05	Put	Bond Future	319.0000	348.0000	9.091	0	0	0
2012/03/27	R206 2012/11/01	5.95	Call	Bond Future	556.0000	515.0000	(7.374)	0	0	0
2012/03/27	R206 2012/11/01	5.95	Put	Bond Future	365.0000	395.0000	8.219	0	0	0
2012/03/27	R206 2013/02/07			Bond Future	5.5790	5.6610	1.470	0.0000	0.0000	0
2012/03/27	R206 2013/02/07	6.00	Call	Bond Future	645.0000	598.0000	(7.287)	0	0	0
2012/03/27	R206 2013/02/07	6.00	Put	Bond Future	267.0000	294.0000	10.112	0	0	0
2012/03/27	R206 2013/02/07	6.05	Call	Bond Future	675.0000	627.0000	(7.111)	0	0	0
2012/03/27	R206 2013/02/07	6.05	Put	Bond Future	252.0000	278.0000	10.317	0	0	0
2012/03/27	R206 2013/02/07	5.95	Call	Bond Future	616.0000	570.0000	(7.468)	0	0	0
2012/03/27	R206 2013/02/07	5.95	Put	Bond Future	283.0000	311.0000	9.894	0	0	0
2012/03/27	R207 2012/05/03			Bond Future	7.8630	7.9130	0.636	0.0000	0.0000	21,226
2012/03/27	R207 2012/05/03	8.75	Call	Bond Future	4,825.0000	4,555.0000	(5.596)	0	0	0
2012/03/27	R207 2012/05/03	8.75	Put	Bond Future	42.0000	50.0000	19.048	0	0	0
2012/03/27	R207 2012/05/03	8.80	Call	Bond Future	5,077.0000	4,805.0000	(5.357)	0	0	0
2012/03/27	R207 2012/05/03	8.80	Put	Bond Future	34.0000	40.0000	17.647	0	0	0
2012/03/27	R207 2012/05/03	8.70	Call	Bond Future	4,574.0000	4,306.0000	(5.859)	0	0	0
2012/03/27	R207 2012/05/03	8.70	Put	Bond Future	53.0000	63.0000	18.868	0	0	0
2012/03/27	R207 2012/05/03	7.45	Put	Bond Future	2,587.0000	2,810.0000	8.620	0	0	0
2012/03/27	R207 2012/05/03	7.45	Call	Bond Future	254.0000	199.0000	(21.654)	0	0	2,400
2012/03/27	R207 2012/05/03	7.65	Put	Bond Future	1,736.0000	1,916.0000	10.369	0	0	0
2012/03/27	R207 2012/05/03	7.65	Call	Bond Future	541.0000	444.0000	(17.930)	0	0	800
2012/03/27	R207 2012/05/03	8.00	Call	Bond Future	1,463.0000	1,283.0000	(12.303)	0	0	0
2012/03/27	R207 2012/05/03	8.00	Put	Bond Future	704.0000	802.0000	13.920	0	0	800

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2012/03/27	R207 2012/05/03	8.30	Call	Bond Future	2,658.0000	2,424.0000	(8.804)	0	0	0
2012/03/27	R207 2012/05/03	8.30	Put	Bond Future	264.0000	308.0000	16.667	0	0	2,400
2012/03/27	R207 2012/08/02			Bond Future	7.9520	8.0050	0.666	0.0000	0.0000	0
2012/03/27	R207 2012/08/02	8.75	Call	Bond Future	5,074.0000	4,850.0000	(4.415)	0	0	0
2012/03/27	R207 2012/08/02	8.75	Put	Bond Future	882.0000	944.0000	7.029	0	0	0
2012/03/27	R207 2012/08/02	8.80	Call	Bond Future	5,271.0000	5,044.0000	(4.307)	0	0	0
2012/03/27	R207 2012/08/02	8.80	Put	Bond Future	824.0000	883.0000	7.160	0	0	0
2012/03/27	R207 2012/08/02	8.70	Call	Bond Future	4,879.0000	4,659.0000	(4.509)	0	0	0
2012/03/27	R207 2012/08/02	8.70	Put	Bond Future	943.0000	1,009.0000	6.999	0	0	0
2012/03/27	R207 2012/11/01			Bond Future	8.0260	8.0810	0.685	0.0000	0.0000	0
2012/03/27	R207 2012/11/01	8.25	Call	Bond Future	3,652.0000	3,481.0000	(4.682)	0	0	0
2012/03/27	R207 2012/11/01	8.25	Put	Bond Future	2,486.0000	2,603.0000	4.706	0	0	0
2012/03/27	R207 2012/11/01	8.30	Call	Bond Future	3,802.0000	3,627.0000	(4.603)	0	0	0
2012/03/27	R207 2012/11/01	8.30	Put	Bond Future	2,378.0000	2,491.0000	4.752	0	0	0
2012/03/27	R207 2012/11/01	8.20	Call	Bond Future	3,508.0000	3,341.0000	(4.761)	0	0	0
2012/03/27	R207 2012/11/01	8.20	Put	Bond Future	2,601.0000	2,722.0000	4.652	0	0	0
2012/03/27	R207 2013/02/07			Bond Future	8.1050	8.1620	0.703	0.0000	0.0000	0
2012/03/27	R207 2013/02/07	8.25	Call	Bond Future	3,927.0000	3,764.0000	(4.151)	0	0	0
2012/03/27	R207 2013/02/07	8.25	Put	Bond Future	3,195.0000	3,320.0000	3.912	0	0	0
2012/03/27	R207 2013/02/07	8.30	Call	Bond Future	4,067.0000	3,901.0000	(4.082)	0	0	0
2012/03/27	R207 2013/02/07	8.30	Put	Bond Future	3,084.0000	3,206.0000	3.956	0	0	0
2012/03/27	R207 2013/02/07	8.20	Call	Bond Future	3,794.0000	3,634.0000	(4.217)	0	0	0
2012/03/27	R207 2013/02/07	8.20	Put	Bond Future	3,313.0000	3,442.0000	3.894	0	0	0
2012/03/27	R208 2012/05/03			Bond Future	7.9230	7.9680	0.568	0.0000	0.0000	9,510
2012/03/27	R208 2012/05/03	9.00	Call	Bond Future	6,209.0000	5,942.0000	(4.300)	0	0	0
2012/03/27	R208 2012/05/03	9.00	Put	Bond Future	20.0000	23.0000	15.000	0	0	0
2012/03/27	R208 2012/05/03	9.05	Call	Bond Future	6,479.0000	6,211.0000	(4.136)	0	0	0
2012/03/27	R208 2012/05/03	9.05	Put	Bond Future	16.0000	17.0000	6.250	0	0	0
2012/03/27	R208 2012/05/03	8.95	Call	Bond Future	5,939.0000	5,673.0000	(4.479)	0	0	0
2012/03/27	R208 2012/05/03	8.95	Put	Bond Future	25.0000	29.0000	16.000	0	0	0
2012/03/27	R208 2012/05/03	7.50	Put	Bond Future	2,852.0000	3,068.0000	7.574	0	0	0
2012/03/27	R208 2012/05/03	7.50	Call	Bond Future	269.0000	215.0000	(20.074)	0	0	3,000
2012/03/27	R208 2012/05/03	7.70	Put	Bond Future	1,924.0000	2,099.0000	9.096	0	0	0
2012/03/27	R208 2012/05/03	7.70	Call	Bond Future	573.0000	479.0000	(16.405)	0	0	1,000

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2012/03/27	R208 2012/05/03	8.05	Call	Bond Future	1,551.0000	1,376.0000	(11.283)	0	0	0
2012/03/27	R208 2012/05/03	8.05	Put	Bond Future	793.0000	887.0000	11.854	0	0	1,000
2012/03/27	R208 2012/05/03	8.35	Call	Bond Future	2,821.0000	2,594.0000	(8.047)	0	0	0
2012/03/27	R208 2012/05/03	8.35	Put	Bond Future	302.0000	345.0000	14.238	0	0	3,000
2012/03/27	R208 2012/08/02			Bond Future	8.0030	8.0500	0.587	0.0000	0.0000	0
2012/03/27	R208 2012/08/02	8.75	Call	Bond Future	5,289.0000	5,076.0000	(4.027)	0	0	0
2012/03/27	R208 2012/08/02	8.75	Put	Bond Future	1,043.0000	1,105.0000	5.944	0	0	0
2012/03/27	R208 2012/08/02	8.80	Call	Bond Future	5,498.0000	5,282.0000	(3.929)	0	0	0
2012/03/27	R208 2012/08/02	8.80	Put	Bond Future	977.0000	1,036.0000	6.039	0	0	0
2012/03/27	R208 2012/08/02	8.70	Call	Bond Future	5,083.0000	4,874.0000	(4.112)	0	0	0
2012/03/27	R208 2012/08/02	8.70	Put	Bond Future	1,114.0000	1,179.0000	5.835	0	0	0
2012/03/27	R208 2012/11/01			Bond Future	8.0730	8.1220	0.607	0.0000	0.0000	0
2012/03/27	R208 2012/11/01	8.25	Call	Bond Future	3,849.0000	3,686.0000	(4.235)	0	0	0
2012/03/27	R208 2012/11/01	8.25	Put	Bond Future	2,845.0000	2,961.0000	4.077	0	0	0
2012/03/27	R208 2012/11/01	8.30	Call	Bond Future	4,009.0000	3,842.0000	(4.166)	0	0	0
2012/03/27	R208 2012/11/01	8.30	Put	Bond Future	2,724.0000	2,836.0000	4.112	0	0	0
2012/03/27	R208 2012/11/01	8.20	Call	Bond Future	3,697.0000	3,537.0000	(4.328)	0	0	0
2012/03/27	R208 2012/11/01	8.20	Put	Bond Future	2,975.0000	3,095.0000	4.034	0	0	0
2012/03/27	R208 2013/02/07			Bond Future	8.1460	8.1970	0.626	0.0000	0.0000	0
2012/03/27	R208 2013/02/07	8.00	Call	Bond Future	3,508.0000	3,366.0000	(4.048)	0	0	0
2012/03/27	R208 2013/02/07	8.00	Put	Bond Future	4,324.0000	4,465.0000	3.261	0	0	0
2012/03/27	R208 2013/02/07	8.05	Call	Bond Future	3,641.0000	3,496.0000	(3.982)	0	0	0
2012/03/27	R208 2013/02/07	8.05	Put	Bond Future	4,177.0000	4,314.0000	3.280	0	0	0
2012/03/27	R208 2013/02/07	7.95	Call	Bond Future	3,379.0000	3,239.0000	(4.143)	0	0	0
2012/03/27	R208 2013/02/07	7.95	Put	Bond Future	4,476.0000	4,619.0000	3.195	0	0	0
2012/03/27	R209 2012/05/03			Bond Future	8.8320	8.9030	0.804	0.0000	0.0000	2,998
2012/03/27	R209 2012/05/03	9.00	Call	Bond Future	2,349.0000	1,990.0000	(15.283)	0	0	0
2012/03/27	R209 2012/05/03	9.00	Put	Bond Future	1,049.0000	1,244.0000	18.589	0	0	0
2012/03/27	R209 2012/05/03	9.05	Call	Bond Future	2,595.0000	2,217.0000	(14.566)	0	0	0
2012/03/27	R209 2012/05/03	9.05	Put	Bond Future	915.0000	1,091.0000	19.235	0	0	0
2012/03/27	R209 2012/05/03	8.95	Call	Bond Future	2,116.0000	1,777.0000	(16.021)	0	0	0
2012/03/27	R209 2012/05/03	8.95	Put	Bond Future	1,199.0000	1,414.0000	17.932	0	0	0
2012/03/27	R209 2012/08/02			Bond Future	8.9030	8.9750	0.809	0.0000	0.0000	0
2012/03/27	R209 2012/08/02	9.25	Call	Bond Future	5,265.0000	4,907.0000	(6.800)	0	0	0

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2012/03/27	R209 2012/08/02	9.25	Put	Bond Future	2,655.0000	2,851.0000	7.382	0	0	0
2012/03/27	R209 2012/08/02	9.30	Call	Bond Future	5,491.0000	5,124.0000	(6.684)	0	0	0
2012/03/27	R209 2012/08/02	9.30	Put	Bond Future	2,517.0000	2,704.0000	7.429	0	0	0
2012/03/27	R209 2012/08/02	9.20	Call	Bond Future	5,044.0000	4,693.0000	(6.959)	0	0	0
2012/03/27	R209 2012/08/02	9.20	Put	Bond Future	2,801.0000	3,004.0000	7.247	0	0	0
2012/03/27	R209 2012/11/01			Bond Future	8.9660	9.0400	0.825	0.0000	0.0000	0
2012/03/27	R209 2012/11/01	9.00	Call	Bond Future	5,050.0000	4,739.0000	(6.158)	0	0	0
2012/03/27	R209 2012/11/01	9.00	Put	Bond Future	4,791.0000	5,042.0000	5.239	0	0	0
2012/03/27	R209 2012/11/01	9.05	Call	Bond Future	5,238.0000	4,921.0000	(6.052)	0	0	0
2012/03/27	R209 2012/11/01	9.05	Put	Bond Future	4,600.0000	4,846.0000	5.348	0	0	0
2012/03/27	R209 2012/11/01	8.95	Call	Bond Future	4,864.0000	4,560.0000	(6.250)	0	0	0
2012/03/27	R209 2012/11/01	8.95	Put	Bond Future	4,987.0000	5,245.0000	5.173	0	0	0
2012/03/27	R209 2013/02/07			Bond Future	9.0320	9.1080	0.841	0.0000	0.0000	0
2012/03/27	R209 2013/02/07	9.00	Call	Bond Future	5,741.0000	5,433.0000	(5.365)	0	0	0
2012/03/27	R209 2013/02/07	9.00	Put	Bond Future	5,983.0000	6,246.0000	4.396	0	0	0
2012/03/27	R209 2013/02/07	9.05	Call	Bond Future	5,923.0000	5,609.0000	(5.301)	0	0	0
2012/03/27	R209 2013/02/07	9.05	Put	Bond Future	5,787.0000	6,044.0000	4.441	0	0	0
2012/03/27	R209 2013/02/07	8.95	Call	Bond Future	5,562.0000	5,260.0000	(5.430)	0	0	0
2012/03/27	R209 2013/02/07	8.95	Put	Bond Future	6,186.0000	6,454.0000	4.332	0	0	0
2012/03/27	R210 2012/05/03			Bond Future	140.2907	140.4692	0.127	0.0000	0.0000	820
2012/03/27	R210 2012/05/03	139.00	Call	Bond Future	1,291.0000	1,469.0000	13.788	0	0	0
2012/03/27	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R210 2012/05/03	139.05	Call	Bond Future	1,241.0000	1,419.0000	14.343	0	0	0
2012/03/27	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R210 2012/05/03	138.95	Call	Bond Future	1,341.0000	1,519.0000	13.274	0	0	0
2012/03/27	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R211 2012/05/03			Bond Future	118.4892	118.4798	(0.008)	0.0000	0.0000	480
2012/03/27	R211 2012/05/03	118.20	Call	Bond Future	289.0000	280.0000	(3.114)	0	0	0
2012/03/27	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R211 2012/05/03	118.25	Call	Bond Future	239.0000	230.0000	(3.766)	0	0	0
2012/03/27	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R211 2012/05/03	118.15	Call	Bond Future	339.0000	330.0000	(2.655)	0	0	0
2012/03/27	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/27	R212 2012/05/03			Bond Future	116.5090	116.5036	(0.005)	0.0000	0.0000	2,752
2012/03/27	R212 2012/05/03	115.30	Call	Bond Future	1,209.0000	1,204.0000	(0.414)	0	0	0
2012/03/27	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R212 2012/05/03	115.35	Call	Bond Future	1,159.0000	1,154.0000	(0.431)	0	0	0
2012/03/27	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R212 2012/05/03	115.25	Call	Bond Future	1,259.0000	1,254.0000	(0.397)	0	0	0
2012/03/27	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R213 2012/05/03			Bond Future	8.7440	8.7990	0.629	0.0000	0.0000	4,359
2012/03/27	R213 2012/05/03	9.25	Call	Bond Future	4,308.0000	3,931.0000	(8.751)	0	0	0
2012/03/27	R213 2012/05/03	9.25	Put	Bond Future	380.0000	444.0000	16.842	0	0	0
2012/03/27	R213 2012/05/03	9.30	Call	Bond Future	4,623.0000	4,237.0000	(8.350)	0	0	0
2012/03/27	R213 2012/05/03	9.30	Put	Bond Future	322.0000	377.0000	17.081	0	0	0
2012/03/27	R213 2012/05/03	9.20	Call	Bond Future	3,999.0000	3,632.0000	(9.177)	0	0	0
2012/03/27	R213 2012/05/03	9.20	Put	Bond Future	447.0000	520.0000	16.331	0	0	0
2012/03/27	R213 2012/08/02			Bond Future	8.8170	8.8730	0.635	0.0000	0.0000	0
2012/03/27	R213 2012/08/02	9.25	Call	Bond Future	5,763.0000	5,463.0000	(5.206)	0	0	0
2012/03/27	R213 2012/08/02	9.25	Put	Bond Future	2,432.0000	2,575.0000	5.880	0	0	0
2012/03/27	R213 2012/08/02	9.30	Call	Bond Future	6,004.0000	5,697.0000	(5.113)	0	0	0
2012/03/27	R213 2012/08/02	9.30	Put	Bond Future	2,302.0000	2,437.0000	5.864	0	0	0
2012/03/27	R213 2012/08/02	9.20	Call	Bond Future	5,526.0000	5,232.0000	(5.320)	0	0	0
2012/03/27	R213 2012/08/02	9.20	Put	Bond Future	2,570.0000	2,718.0000	5.759	0	0	0
2012/03/27	R213 2012/11/01			Bond Future	8.8850	8.9430	0.653	0.0000	0.0000	0
2012/03/27	R213 2012/11/01	9.00	Call	Bond Future	5,461.0000	5,201.0000	(4.761)	0	0	0
2012/03/27	R213 2012/11/01	9.00	Put	Bond Future	4,569.0000	4,761.0000	4.202	0	0	0
2012/03/27	R213 2012/11/01	9.05	Call	Bond Future	5,667.0000	5,401.0000	(4.694)	0	0	0
2012/03/27	R213 2012/11/01	9.05	Put	Bond Future	4,391.0000	4,577.0000	4.236	0	0	0
2012/03/27	R213 2012/11/01	8.95	Call	Bond Future	5,264.0000	5,009.0000	(4.844)	0	0	0
2012/03/27	R213 2012/11/01	8.95	Put	Bond Future	4,758.0000	4,955.0000	4.140	0	0	0
2012/03/27	R213 2013/02/07			Bond Future	8.9570	9.0170	0.670	0.0000	0.0000	0
2012/03/27	R213 2013/02/07	9.00	Call	Bond Future	6,070.0000	5,814.0000	(4.217)	0	0	0
2012/03/27	R213 2013/02/07	9.00	Put	Bond Future	5,740.0000	5,944.0000	3.554	0	0	0
2012/03/27	R213 2013/02/07	9.05	Call	Bond Future	6,262.0000	6,000.0000	(4.184)	0	0	0
2012/03/27	R213 2013/02/07	9.05	Put	Bond Future	5,550.0000	5,748.0000	3.568	0	0	0
2012/03/27	R213 2013/02/07	8.95	Call	Bond Future	5,882.0000	5,630.0000	(4.284)	0	0	0

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2012/03/27	R213 2013/02/07	8.95	Put	Bond Future	5,936.0000	6,144.0000	3.504	0	0	0
2012/03/27	R214 2012/05/03			Bond Future	8.8760	8.9510	0.845	0.0000	0.0000	1,500
2012/03/27	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R214 2012/05/03	8.80	Put	Bond Future	626.0000	1,236.0000	97.444	0	0	0
2012/03/27	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R214 2012/05/03	8.81	Put	Bond Future	543.0000	1,153.0000	112.339	0	0	0
2012/03/27	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R214 2012/05/03	8.79	Put	Bond Future	709.0000	1,319.0000	86.037	0	0	0
2012/03/27	R214 2012/08/02			Bond Future	8.9440	9.0210	0.861	0.0000	0.0000	0
2012/03/27	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R214 2012/08/02	8.80	Put	Bond Future	1,178.0000	1,795.0000	52.377	0	0	0
2012/03/27	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R214 2012/08/02	8.81	Put	Bond Future	1,095.0000	1,712.0000	56.347	0	0	0
2012/03/27	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/27	R214 2012/08/02	8.79	Put	Bond Future	1,261.0000	1,878.0000	48.929	0	0	0
Total										417708.00