



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/02/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	AL7T 2012/05/03			Index Future	422.7220	424.6410	0.454	0.0000	0.0000	16
2012/02/17	AL7T 2012/08/02			Index Future	429.0440	430.9880	0.453	0.0000	0.0000	0
2012/02/17	ALBI 2012/05/03			Index Future	384.7630	386.3700	0.418	0.0000	0.0000	906
2012/02/17	ALBI 2012/08/02			Index Future	390.5170	392.1450	0.417	0.0000	0.0000	118
2012/02/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	CAAN 2012/03/30			Can-Do Future	0.1053	0.0798	(24.217)	0.0000	0.0000	0
2012/02/17	CAAO 2012/03/30			Can-Do Future	0.1371	0.1656	20.788	0.0000	0.0000	100,000
2012/02/17	CAAT 2012/02/29			Can-Do Future	0.0419	0.0207	(50.597)	0.0000	0.0000	12,500
2012/02/17	CAAV 2012/02/29			Can-Do Future	0.0399	0.0697	74.687	0.0000	0.0000	12,987
2012/02/17	CAAW2012/04/20			Any day expiry	7.8950	7.7964	(1.249)	0.0000	0.0000	0
2012/02/17	CAAW2012/04/20	8.10	Call	Any day expiry	152.0000	119.0000	(21.711)	0	0	0
2012/02/17	CAAW2012/04/20	8.10	Put	Any day expiry	357.0000	423.0000	18.487	0	0	0
2012/02/17	CAAW2012/04/20	8.15	Call	Any day expiry	138.0000	108.0000	(21.739)	0	0	0
2012/02/17	CAAW2012/04/20	8.15	Put	Any day expiry	393.0000	462.0000	17.557	0	0	0
2012/02/17	CAAW2012/04/20	8.05	Call	Any day expiry	167.0000	132.0000	(20.958)	0	0	0
2012/02/17	CAAW2012/04/20	8.05	Put	Any day expiry	322.0000	386.0000	19.876	0	0	0
2012/02/17	CAAX 2012/03/30			Can-Do Future	0.0883	0.0647	(26.727)	0.0000	0.0000	12,500
2012/02/17	CAAY 2012/04/30			Can-Do Future	0.0880	0.0700	(20.455)	0.0000	0.0000	12,500
2012/02/17	CAAZ 2012/06/18			Can-Do Future	0.1039	0.0892	(14.148)	0.0000	0.0000	5,670
2012/02/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/17	DAAA 2012/03/29			Any day expiry	7.8701	7.7719	(1.248)	0.0000	0.0000	0
2012/02/17	DAAA 2012/03/29	7.90	Call	Any day expiry	168.0000	126.0000	(25.000)	0	0	0
2012/02/17	DAAA 2012/03/29	7.90	Put	Any day expiry	198.0000	254.0000	28.283	0	0	0
2012/02/17	DAAA 2012/03/29	7.95	Call	Any day expiry	149.0000	111.0000	(25.503)	0	0	0
2012/02/17	DAAA 2012/03/29	7.95	Put	Any day expiry	229.0000	289.0000	26.201	0	0	0
2012/02/17	DAAA 2012/03/29	7.85	Call	Any day expiry	189.0000	143.0000	(24.339)	0	0	0
2012/02/17	DAAA 2012/03/29	7.85	Put	Any day expiry	169.0000	221.0000	30.769	0	0	0
2012/02/17	GOVI 2012/05/03			GOVI	385.7690	387.3070	0.399	0.0000	0.0000	181
2012/02/17	GOVI 2012/05/03	382.00	Call	GOVI	37,690.0000	53,070.0000	40.807	0	0	0
2012/02/17	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/17	GOVI 2012/05/03	382.01	Call	GOVI	37,590.0000	52,970.0000	40.915	0	0	0
2012/02/17	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/17	GOVI 2012/05/03	381.99	Call	GOVI	37,790.0000	53,170.0000	40.699	0	0	0
2012/02/17	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/17	GOVI 2012/08/02			GOVI	391.5390	393.0960	0.398	0.0000	0.0000	0
2012/02/17	GOVI 2012/08/02	390.00	Call	GOVI	15,390.0000	30,960.0000	101.170	0	0	0
2012/02/17	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/17	GOVI 2012/08/02	390.01	Call	GOVI	15,290.0000	30,860.0000	101.831	0	0	0
2012/02/17	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/17	GOVI 2012/08/02	389.99	Call	GOVI	15,490.0000	31,060.0000	100.516	0	0	0
2012/02/17	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/17	IGOV 2012/05/03			Index Future	169.8660	169.9120	0.027	0.0000	0.0000	514
2012/02/17	IGOV 2012/08/02			Index Future	172.4060	172.4510	0.026	0.0000	0.0000	0
2012/02/17	ILBI 2012/05/03			Index Future	461.0820	461.0500	(0.007)	0.0000	0.0000	0
2012/02/17	ILBI 2012/08/02			Index Future	469.6520	469.5700	(0.017)	0.0000	0.0000	152
2012/02/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/17	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/17	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/17	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/17	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/17	JBAF	2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/17	JBAF	2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/17	JBAF	2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/02/17	JBAF	2012/06/20			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	2,890
2012/02/17	JBAF	2012/07/18			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	0
2012/02/17	JBAF	2012/08/15			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	0
2012/02/17	JBAF	2012/09/19			Jibar Tradeable Future	5.7500	5.7400	(0.174)	0.0000	0.0000	44,760
2012/02/17	JBAF	2012/12/19			Jibar Tradeable Future	5.8900	5.8700	(0.340)	0.0000	0.0000	940
2012/02/17	JBAF	2013/03/20			Jibar Tradeable Future	6.0500	6.0300	(0.331)	0.0000	0.0000	790
2012/02/17	JBAF	2013/06/19			Jibar Tradeable Future	6.2300	6.1900	(0.642)	0.0000	0.0000	1,250
2012/02/17	JBAF	2013/09/18			Jibar Tradeable Future	6.4200	6.3700	(0.779)	0.0000	0.0000	1,700
2012/02/17	JBAF	2013/12/18			Jibar Tradeable Future	6.6100	6.5700	(0.605)	0.0000	0.0000	1,500
2012/02/17	R157	2012/05/03			Bond Future	6.7250	6.6600	(0.967)	0.0000	0.0000	10,835
2012/02/17	R157	2012/05/03	8.25	Call	Bond Future	4,937.0000	5,153.0000	4.375	0	0	0
2012/02/17	R157	2012/05/03	8.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/17	R157	2012/05/03	8.30	Call	Bond Future	5,094.0000	5,310.0000	4.240	0	0	0
2012/02/17	R157	2012/05/03	8.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/17	R157	2012/05/03	8.20	Call	Bond Future	4,780.0000	4,995.0000	4.498	0	0	0
2012/02/17	R157	2012/05/03	8.20	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/02/17	R157	2012/05/03	6.25	Put	Bond Future	1,757.0000	1,580.0000	(10.074)	0	0	0
2012/02/17	R157	2012/05/03	6.25	Call	Bond Future	165.0000	204.0000	23.636	0	0	1,500
2012/02/17	R157	2012/05/03	6.50	Call	Bond Future	381.0000	454.0000	19.160	0	0	0
2012/02/17	R157	2012/05/03	6.50	Put	Bond Future	1,132.0000	988.0000	(12.721)	0	0	1,500
2012/02/17	R157	2012/05/03	6.75	Call	Bond Future	744.0000	858.0000	15.323	0	0	0
2012/02/17	R157	2012/05/03	6.75	Put	Bond Future	661.0000	559.0000	(15.431)	0	0	1,500
2012/02/17	R157	2012/08/02			Bond Future	6.7860	6.7150	(1.046)	0.0000	0.0000	0
2012/02/17	R157	2012/08/02	8.00	Call	Bond Future	3,854.0000	4,046.0000	4.982	0	0	0

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2012/02/17	R157 2012/08/02	8.00	Put	Bond Future	195.0000	168.0000	(13.846)	0	0	0
2012/02/17	R157 2012/08/02	8.05	Call	Bond Future	3,984.0000	4,178.0000	4.869	0	0	0
2012/02/17	R157 2012/08/02	8.05	Put	Bond Future	177.0000	152.0000	(14.124)	0	0	0
2012/02/17	R157 2012/08/02	7.95	Call	Bond Future	3,726.0000	3,916.0000	5.099	0	0	0
2012/02/17	R157 2012/08/02	7.95	Put	Bond Future	214.0000	186.0000	(13.084)	0	0	0
2012/02/17	R157 2012/11/01			Bond Future	6.8390	6.7620	(1.126)	0.0000	0.0000	0
2012/02/17	R157 2012/11/01	7.00	Call	Bond Future	1,667.0000	1,788.0000	7.259	0	0	0
2012/02/17	R157 2012/11/01	7.00	Put	Bond Future	1,213.0000	1,116.0000	(7.997)	0	0	0
2012/02/17	R157 2012/11/01	7.05	Call	Bond Future	1,748.0000	1,873.0000	7.151	0	0	0
2012/02/17	R157 2012/11/01	7.05	Put	Bond Future	1,153.0000	1,060.0000	(8.066)	0	0	0
2012/02/17	R157 2012/11/01	6.95	Call	Bond Future	1,586.0000	1,704.0000	7.440	0	0	0
2012/02/17	R157 2012/11/01	6.95	Put	Bond Future	1,273.0000	1,173.0000	(7.855)	0	0	0
2012/02/17	R157 2013/02/07			Bond Future	6.8820	6.7890	(1.351)	0.0000	0.0000	0
2012/02/17	R157 2013/02/07	6.75	Call	Bond Future	1,338.0000	1,451.0000	8.445	0	0	0
2012/02/17	R157 2013/02/07	6.75	Put	Bond Future	1,676.0000	1,551.0000	(7.458)	0	0	0
2012/02/17	R157 2013/02/07	6.80	Call	Bond Future	1,402.0000	1,519.0000	8.345	0	0	0
2012/02/17	R157 2013/02/07	6.80	Put	Bond Future	1,612.0000	1,491.0000	(7.506)	0	0	0
2012/02/17	R157 2013/02/07	6.70	Call	Bond Future	1,277.0000	1,387.0000	8.614	0	0	0
2012/02/17	R157 2013/02/07	6.70	Put	Bond Future	1,744.0000	1,616.0000	(7.339)	0	0	0
2012/02/17	R186 2012/05/03			Bond Future	8.3600	8.2820	(0.933)	0.0000	0.0000	28,056
2012/02/17	R186 2012/05/03	9.00	Call	Bond Future	6,529.0000	7,127.0000	9.159	0	0	0
2012/02/17	R186 2012/05/03	9.00	Put	Bond Future	725.0000	586.0000	(19.172)	0	0	0
2012/02/17	R186 2012/05/03	9.05	Call	Bond Future	6,887.0000	7,498.0000	8.872	0	0	0
2012/02/17	R186 2012/05/03	9.05	Put	Bond Future	647.0000	521.0000	(19.474)	0	0	0
2012/02/17	R186 2012/05/03	8.95	Call	Bond Future	6,176.0000	6,761.0000	9.472	0	0	0
2012/02/17	R186 2012/05/03	8.95	Put	Bond Future	810.0000	658.0000	(18.765)	0	0	0
2012/02/17	R186 2012/05/03	7.90	Put	Bond Future	5,402.0000	4,854.0000	(10.144)	0	0	0
2012/02/17	R186 2012/05/03	7.90	Call	Bond Future	960.0000	1,148.0000	19.583	0	0	2,250
2012/02/17	R186 2012/05/03	8.20	Put	Bond Future	3,440.0000	3,011.0000	(12.471)	0	0	0
2012/02/17	R186 2012/05/03	8.20	Call	Bond Future	1,921.0000	2,229.0000	16.033	0	0	750
2012/02/17	R186 2012/05/03	8.50	Call	Bond Future	3,342.0000	3,775.0000	12.956	0	0	0
2012/02/17	R186 2012/05/03	8.50	Put	Bond Future	2,036.0000	1,732.0000	(14.931)	0	0	750
2012/02/17	R186 2012/05/03	8.85	Call	Bond Future	5,489.0000	6,046.0000	10.148	0	0	0
2012/02/17	R186 2012/05/03	8.85	Put	Bond Future	1,008.0000	828.0000	(17.857)	0	0	2,250

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2012/02/17	R186 2012/08/02			Bond Future	8.4320	8.3510	(0.961)	0.0000	0.0000	0
2012/02/17	R186 2012/08/02	8.75	Call	Bond Future	6,479.0000	6,934.0000	7.023	0	0	0
2012/02/17	R186 2012/08/02	8.75	Put	Bond Future	3,595.0000	3,299.0000	(8.234)	0	0	0
2012/02/17	R186 2012/08/02	8.80	Call	Bond Future	6,749.0000	7,215.0000	6.905	0	0	0
2012/02/17	R186 2012/08/02	8.80	Put	Bond Future	3,421.0000	3,136.0000	(8.331)	0	0	0
2012/02/17	R186 2012/08/02	8.70	Call	Bond Future	6,214.0000	6,658.0000	7.145	0	0	0
2012/02/17	R186 2012/08/02	8.70	Put	Bond Future	3,777.0000	3,470.0000	(8.128)	0	0	0
2012/02/17	R186 2012/08/02	8.25	Put	Bond Future	5,782.0000	5,374.0000	(7.056)	0	0	0
2012/02/17	R186 2012/08/02	8.25	Call	Bond Future	4,084.0000	4,428.0000	8.423	0	0	8,750
2012/02/17	R186 2012/08/02	8.66	Call	Bond Future	6,005.0000	6,441.0000	7.261	0	0	0
2012/02/17	R186 2012/08/02	8.66	Put	Bond Future	3,927.0000	3,612.0000	(8.021)	0	0	276
2012/02/17	R186 2012/08/02	7.66	Put	Bond Future	9,494.0000	8,955.0000	(5.677)	0	0	0
2012/02/17	R186 2012/08/02	7.66	Call	Bond Future	2,045.0000	2,257.0000	10.367	0	0	276
2012/02/17	R186 2012/08/02	7.76	Put	Bond Future	8,777.0000	8,258.0000	(5.913)	0	0	0
2012/02/17	R186 2012/08/02	7.76	Call	Bond Future	2,330.0000	2,563.0000	10.000	0	0	43
2012/02/17	R186 2012/08/02	8.76	Call	Bond Future	6,533.0000	6,990.0000	6.995	0	0	0
2012/02/17	R186 2012/08/02	8.76	Put	Bond Future	3,560.0000	3,266.0000	(8.258)	0	0	43
2012/02/17	R186 2012/11/01			Bond Future	8.4990	8.4170	(0.965)	0.0000	0.0000	0
2012/02/17	R186 2012/11/01	8.75	Call	Bond Future	7,192.0000	7,624.0000	6.007	0	0	0
2012/02/17	R186 2012/11/01	8.75	Put	Bond Future	4,948.0000	4,633.0000	(6.366)	0	0	0
2012/02/17	R186 2012/11/01	8.80	Call	Bond Future	7,444.0000	7,884.0000	5.911	0	0	0
2012/02/17	R186 2012/11/01	8.80	Put	Bond Future	4,760.0000	4,453.0000	(6.450)	0	0	0
2012/02/17	R186 2012/11/01	8.70	Call	Bond Future	6,943.0000	7,367.0000	6.107	0	0	0
2012/02/17	R186 2012/11/01	8.70	Put	Bond Future	5,141.0000	4,818.0000	(6.283)	0	0	0
2012/02/17	R186 2013/02/07			Bond Future	8.5670	8.4800	(1.016)	0.0000	0.0000	0
2012/02/17	R186 2013/02/07	8.50	Call	Bond Future	6,627.0000	7,026.0000	6.021	0	0	0
2012/02/17	R186 2013/02/07	8.50	Put	Bond Future	7,225.0000	6,847.0000	(5.232)	0	0	0
2012/02/17	R186 2013/02/07	8.55	Call	Bond Future	6,851.0000	7,258.0000	5.941	0	0	0
2012/02/17	R186 2013/02/07	8.55	Put	Bond Future	7,002.0000	6,632.0000	(5.284)	0	0	0
2012/02/17	R186 2013/02/07	8.45	Call	Bond Future	6,413.0000	6,804.0000	6.097	0	0	0
2012/02/17	R186 2013/02/07	8.45	Put	Bond Future	7,461.0000	7,074.0000	(5.187)	0	0	0
2012/02/17	R189 2012/05/03			Bond Future	215.5019	215.4853	(0.008)	0.0000	0.0000	0
2012/02/17	R189 2012/05/03	215.00	Call	Bond Future	502.0000	485.0000	(3.386)	0	0	0
2012/02/17	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/17	R189 2012/05/03	215.05	Call	Bond Future	452.0000	435.0000	(3.761)	0	0	0
2012/02/17	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R189 2012/05/03	214.95	Call	Bond Future	552.0000	535.0000	(3.080)	0	0	0
2012/02/17	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R197 2012/05/03			Bond Future	252.0732	252.0705	(0.001)	0.0000	0.0000	1,005
2012/02/17	R197 2012/05/03	251.00	Call	Bond Future	1,073.0000	1,071.0000	(0.186)	0	0	0
2012/02/17	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R197 2012/05/03	251.05	Call	Bond Future	1,023.0000	1,021.0000	(0.196)	0	0	0
2012/02/17	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R197 2012/05/03	250.95	Call	Bond Future	1,123.0000	1,121.0000	(0.178)	0	0	0
2012/02/17	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R201 2012/05/03			Bond Future	6.1680	6.1080	(0.973)	0.0000	0.0000	968
2012/02/17	R201 2012/05/03	7.75	Call	Bond Future	3,833.0000	3,981.0000	3.861	0	0	0
2012/02/17	R201 2012/05/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/17	R201 2012/05/03	7.80	Call	Bond Future	3,951.0000	4,099.0000	3.746	0	0	0
2012/02/17	R201 2012/05/03	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/17	R201 2012/05/03	7.70	Call	Bond Future	3,714.0000	3,863.0000	4.012	0	0	0
2012/02/17	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R201 2012/08/02			Bond Future	6.1800	6.1130	(1.084)	0.0000	0.0000	0
2012/02/17	R201 2012/08/02	7.50	Call	Bond Future	3,005.0000	3,143.0000	4.592	0	0	0
2012/02/17	R201 2012/08/02	7.50	Put	Bond Future	83.0000	70.0000	(15.663)	0	0	0
2012/02/17	R201 2012/08/02	7.55	Call	Bond Future	3,104.0000	3,244.0000	4.510	0	0	0
2012/02/17	R201 2012/08/02	7.55	Put	Bond Future	73.0000	62.0000	(15.068)	0	0	0
2012/02/17	R201 2012/08/02	7.45	Call	Bond Future	2,906.0000	3,043.0000	4.714	0	0	0
2012/02/17	R201 2012/08/02	7.45	Put	Bond Future	93.0000	79.0000	(15.054)	0	0	0
2012/02/17	R201 2012/11/01			Bond Future	6.1650	6.0920	(1.184)	0.0000	0.0000	0
2012/02/17	R201 2012/11/01	6.50	Call	Bond Future	1,313.0000	1,405.0000	7.007	0	0	0
2012/02/17	R201 2012/11/01	6.50	Put	Bond Future	637.0000	581.0000	(8.791)	0	0	0
2012/02/17	R201 2012/11/01	6.55	Call	Bond Future	1,378.0000	1,472.0000	6.821	0	0	0
2012/02/17	R201 2012/11/01	6.55	Put	Bond Future	601.0000	547.0000	(8.985)	0	0	0
2012/02/17	R201 2012/11/01	6.45	Call	Bond Future	1,250.0000	1,339.0000	7.120	0	0	0
2012/02/17	R201 2012/11/01	6.45	Put	Bond Future	674.0000	615.0000	(8.754)	0	0	0
2012/02/17	R201 2013/02/07			Bond Future	6.1060	6.0130	(1.523)	0.0000	0.0000	0

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2012/02/17	R201	2013/02/07	6.25	Call	Bond Future	1,089.0000	1,180.0000	8.356	0	0	0
2012/02/17	R201	2013/02/07	6.25	Put	Bond Future	833.0000	758.0000	(9.004)	0	0	0
2012/02/17	R201	2013/02/07	6.30	Call	Bond Future	1,139.0000	1,234.0000	8.341	0	0	0
2012/02/17	R201	2013/02/07	6.30	Put	Bond Future	794.0000	723.0000	(8.942)	0	0	0
2012/02/17	R201	2013/02/07	6.20	Call	Bond Future	1,040.0000	1,129.0000	8.558	0	0	0
2012/02/17	R201	2013/02/07	6.20	Put	Bond Future	873.0000	796.0000	(8.820)	0	0	0
2012/02/17	R202	2012/05/03			Bond Future	187.4783	187.4774	0.000	0.0000	0.0000	36,952
2012/02/17	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R202	2012/05/03	190.00	Put	Bond Future	2,522.0000	2,523.0000	0.040	0	0	0
2012/02/17	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R202	2012/05/03	190.05	Put	Bond Future	2,572.0000	2,573.0000	0.039	0	0	0
2012/02/17	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R202	2012/05/03	189.95	Put	Bond Future	2,472.0000	2,473.0000	0.040	0	0	0
2012/02/17	R203	2012/05/03			Bond Future	7.2900	7.2210	(0.947)	0.0000	0.0000	3,536
2012/02/17	R203	2012/05/03	8.75	Call	Bond Future	6,309.0000	6,615.0000	4.850	0	0	0
2012/02/17	R203	2012/05/03	8.75	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2012/02/17	R203	2012/05/03	8.80	Call	Bond Future	6,514.0000	6,821.0000	4.713	0	0	0
2012/02/17	R203	2012/05/03	8.80	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2012/02/17	R203	2012/05/03	8.70	Call	Bond Future	6,105.0000	6,410.0000	4.996	0	0	0
2012/02/17	R203	2012/05/03	8.70	Put	Bond Future	16.0000	11.0000	(31.250)	0	0	0
2012/02/17	R203	2012/05/03	7.00	Put	Bond Future	1,839.0000	1,626.0000	(11.582)	0	0	0
2012/02/17	R203	2012/05/03	7.00	Call	Bond Future	529.0000	626.0000	18.336	0	0	4,200
2012/02/17	R203	2012/05/03	7.15	Put	Bond Future	1,408.0000	1,225.0000	(12.997)	0	0	0
2012/02/17	R203	2012/05/03	7.15	Call	Bond Future	778.0000	905.0000	16.324	0	0	1,400
2012/02/17	R203	2012/05/03	7.45	Call	Bond Future	1,475.0000	1,664.0000	12.814	0	0	0
2012/02/17	R203	2012/05/03	7.45	Put	Bond Future	761.0000	640.0000	(15.900)	0	0	1,400
2012/02/17	R203	2012/05/03	7.80	Call	Bond Future	2,578.0000	2,825.0000	9.581	0	0	0
2012/02/17	R203	2012/05/03	7.80	Put	Bond Future	323.0000	260.0000	(19.505)	0	0	4,200
2012/02/17	R203	2012/08/02			Bond Future	7.3610	7.2880	(0.992)	0.0000	0.0000	0
2012/02/17	R203	2012/08/02	8.50	Call	Bond Future	5,234.0000	5,493.0000	4.948	0	0	0
2012/02/17	R203	2012/08/02	8.50	Put	Bond Future	486.0000	431.0000	(11.317)	0	0	0
2012/02/17	R203	2012/08/02	8.55	Call	Bond Future	5,400.0000	5,662.0000	4.852	0	0	0
2012/02/17	R203	2012/08/02	8.55	Put	Bond Future	450.0000	398.0000	(11.556)	0	0	0

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2012/02/17	R203 2012/08/02	8.45	Call	Bond Future	5,069.0000	5,325.0000	5.050	0	0	0
2012/02/17	R203 2012/08/02	8.45	Put	Bond Future	524.0000	466.0000	(11.069)	0	0	0
2012/02/17	R203 2012/11/01			Bond Future	7.4300	7.3530	(1.036)	0.0000	0.0000	0
2012/02/17	R203 2012/11/01	7.75	Call	Bond Future	3,062.0000	3,250.0000	6.140	0	0	0
2012/02/17	R203 2012/11/01	7.75	Put	Bond Future	1,761.0000	1,633.0000	(7.269)	0	0	0
2012/02/17	R203 2012/11/01	7.80	Call	Bond Future	3,186.0000	3,378.0000	6.026	0	0	0
2012/02/17	R203 2012/11/01	7.80	Put	Bond Future	1,683.0000	1,559.0000	(7.368)	0	0	0
2012/02/17	R203 2012/11/01	7.70	Call	Bond Future	2,941.0000	3,125.0000	6.256	0	0	0
2012/02/17	R203 2012/11/01	7.70	Put	Bond Future	1,842.0000	1,710.0000	(7.166)	0	0	0
2012/02/17	R203 2013/02/07			Bond Future	7.4970	7.4110	(1.147)	0.0000	0.0000	0
2012/02/17	R203 2013/02/07	6.50	Call	Bond Future	1,045.0000	1,138.0000	8.900	0	0	0
2012/02/17	R203 2013/02/07	6.50	Put	Bond Future	5,014.0000	4,772.0000	(4.826)	0	0	0
2012/02/17	R203 2013/02/07	6.55	Call	Bond Future	1,102.0000	1,199.0000	8.802	0	0	0
2012/02/17	R203 2013/02/07	6.55	Put	Bond Future	4,867.0000	4,629.0000	(4.890)	0	0	0
2012/02/17	R203 2013/02/07	6.45	Call	Bond Future	994.0000	1,083.0000	8.954	0	0	0
2012/02/17	R203 2013/02/07	6.45	Put	Bond Future	5,167.0000	4,921.0000	(4.761)	0	0	0
2012/02/17	R204 2012/05/03			Bond Future	7.5920	7.5280	(0.843)	0.0000	0.0000	3,150
2012/02/17	R204 2012/05/03	8.75	Call	Bond Future	5,867.0000	6,186.0000	5.437	0	0	0
2012/02/17	R204 2012/05/03	8.75	Put	Bond Future	63.0000	49.0000	(22.222)	0	0	0
2012/02/17	R204 2012/05/03	8.80	Call	Bond Future	6,098.0000	6,418.0000	5.248	0	0	0
2012/02/17	R204 2012/05/03	8.80	Put	Bond Future	53.0000	40.0000	(24.528)	0	0	0
2012/02/17	R204 2012/05/03	8.70	Call	Bond Future	5,637.0000	5,953.0000	5.606	0	0	0
2012/02/17	R204 2012/05/03	8.70	Put	Bond Future	75.0000	58.0000	(22.667)	0	0	0
2012/02/17	R204 2012/05/03	7.00	Put	Bond Future	3,414.0000	3,136.0000	(8.143)	0	0	0
2012/02/17	R204 2012/05/03	7.00	Call	Bond Future	279.0000	334.0000	19.713	0	0	550
2012/02/17	R204 2012/05/03	7.75	Call	Bond Future	1,769.0000	1,968.0000	11.249	0	0	0
2012/02/17	R204 2012/05/03	7.75	Put	Bond Future	952.0000	818.0000	(14.076)	0	0	550
2012/02/17	R204 2012/08/02			Bond Future	7.6680	7.6020	(0.861)	0.0000	0.0000	0
2012/02/17	R204 2012/08/02	8.50	Call	Bond Future	5,021.0000	5,269.0000	4.939	0	0	0
2012/02/17	R204 2012/08/02	8.50	Put	Bond Future	949.0000	865.0000	(8.851)	0	0	0
2012/02/17	R204 2012/08/02	8.55	Call	Bond Future	5,203.0000	5,454.0000	4.824	0	0	0
2012/02/17	R204 2012/08/02	8.55	Put	Bond Future	893.0000	812.0000	(9.071)	0	0	0
2012/02/17	R204 2012/08/02	8.45	Call	Bond Future	4,841.0000	5,085.0000	5.040	0	0	0
2012/02/17	R204 2012/08/02	8.45	Put	Bond Future	1,008.0000	920.0000	(8.730)	0	0	0

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2012/02/17	R204 2012/11/01			Bond Future	7.7390	7.6700	(0.892)	0.0000	0.0000	0
2012/02/17	R204 2012/11/01	8.00	Call	Bond Future	3,591.0000	3,783.0000	5.347	0	0	0
2012/02/17	R204 2012/11/01	8.00	Put	Bond Future	2,337.0000	2,194.0000	(6.119)	0	0	0
2012/02/17	R204 2012/11/01	8.05	Call	Bond Future	3,732.0000	3,929.0000	5.279	0	0	0
2012/02/17	R204 2012/11/01	8.05	Put	Bond Future	2,239.0000	2,102.0000	(6.119)	0	0	0
2012/02/17	R204 2012/11/01	7.95	Call	Bond Future	3,453.0000	3,642.0000	5.474	0	0	0
2012/02/17	R204 2012/11/01	7.95	Put	Bond Future	2,437.0000	2,292.0000	(5.950)	0	0	0
2012/02/17	R204 2013/02/07			Bond Future	7.8090	7.7330	(0.973)	0.0000	0.0000	0
2012/02/17	R204 2013/02/07	8.00	Call	Bond Future	3,775.0000	3,971.0000	5.192	0	0	0
2012/02/17	R204 2013/02/07	8.00	Put	Bond Future	2,891.0000	2,732.0000	(5.500)	0	0	0
2012/02/17	R204 2013/02/07	8.05	Call	Bond Future	3,906.0000	4,106.0000	5.120	0	0	0
2012/02/17	R204 2013/02/07	8.05	Put	Bond Future	2,792.0000	2,637.0000	(5.552)	0	0	0
2012/02/17	R204 2013/02/07	7.95	Call	Bond Future	3,646.0000	3,838.0000	5.266	0	0	0
2012/02/17	R204 2013/02/07	7.95	Put	Bond Future	2,992.0000	2,830.0000	(5.414)	0	0	0
2012/02/17	R206 2012/05/03			Bond Future	6.0800	6.0170	(1.036)	0.0000	0.0000	300
2012/02/17	R206 2012/05/03	7.50	Call	Bond Future	2,248.0000	2,349.0000	4.493	0	0	0
2012/02/17	R206 2012/05/03	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/17	R206 2012/05/03	7.55	Call	Bond Future	2,326.0000	2,427.0000	4.342	0	0	0
2012/02/17	R206 2012/05/03	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/17	R206 2012/05/03	7.45	Call	Bond Future	2,170.0000	2,271.0000	4.654	0	0	0
2012/02/17	R206 2012/05/03	7.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/17	R206 2012/08/02			Bond Future	6.0860	6.0130	(1.199)	0.0000	0.0000	0
2012/02/17	R206 2012/08/02	7.25	Call	Bond Future	1,642.0000	1,733.0000	5.542	0	0	0
2012/02/17	R206 2012/08/02	7.25	Put	Bond Future	58.0000	48.0000	(17.241)	0	0	0
2012/02/17	R206 2012/08/02	7.30	Call	Bond Future	1,703.0000	1,795.0000	5.402	0	0	0
2012/02/17	R206 2012/08/02	7.30	Put	Bond Future	52.0000	43.0000	(17.308)	0	0	0
2012/02/17	R206 2012/08/02	7.20	Call	Bond Future	1,582.0000	1,672.0000	5.689	0	0	0
2012/02/17	R206 2012/08/02	7.20	Put	Bond Future	65.0000	55.0000	(15.385)	0	0	0
2012/02/17	R206 2012/11/01			Bond Future	6.0330	5.9460	(1.442)	0.0000	0.0000	0
2012/02/17	R206 2012/11/01	6.00	Call	Bond Future	478.0000	527.0000	10.251	0	0	0
2012/02/17	R206 2012/11/01	6.00	Put	Bond Future	516.0000	465.0000	(9.884)	0	0	0
2012/02/17	R206 2012/11/01	6.05	Call	Bond Future	507.0000	559.0000	10.256	0	0	0
2012/02/17	R206 2012/11/01	6.05	Put	Bond Future	487.0000	440.0000	(9.651)	0	0	0
2012/02/17	R206 2012/11/01	5.95	Call	Bond Future	449.0000	497.0000	10.690	0	0	0

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2012/02/17	R206 2012/11/01	5.95	Put	Bond Future	544.0000	492.0000	(9.559)	0	0	0
2012/02/17	R206 2013/02/07			Bond Future	5.8710	5.7440	(2.163)	0.0000	0.0000	0
2012/02/17	R206 2013/02/07	6.00	Call	Bond Future	519.0000	582.0000	12.139	0	0	0
2012/02/17	R206 2013/02/07	6.00	Put	Bond Future	403.0000	352.0000	(12.655)	0	0	0
2012/02/17	R206 2013/02/07	6.05	Call	Bond Future	544.0000	609.0000	11.949	0	0	0
2012/02/17	R206 2013/02/07	6.05	Put	Bond Future	384.0000	335.0000	(12.760)	0	0	0
2012/02/17	R206 2013/02/07	5.95	Call	Bond Future	494.0000	556.0000	12.551	0	0	0
2012/02/17	R206 2013/02/07	5.95	Put	Bond Future	423.0000	371.0000	(12.293)	0	0	0
2012/02/17	R207 2012/05/03			Bond Future	7.8430	7.7690	(0.944)	0.0000	0.0000	24,915
2012/02/17	R207 2012/05/03	8.75	Call	Bond Future	5,076.0000	5,449.0000	7.348	0	0	0
2012/02/17	R207 2012/05/03	8.75	Put	Bond Future	182.0000	142.0000	(21.978)	0	0	0
2012/02/17	R207 2012/05/03	8.80	Call	Bond Future	5,311.0000	5,689.0000	7.117	0	0	0
2012/02/17	R207 2012/05/03	8.80	Put	Bond Future	156.0000	121.0000	(22.436)	0	0	0
2012/02/17	R207 2012/05/03	8.70	Call	Bond Future	4,840.0000	5,209.0000	7.624	0	0	0
2012/02/17	R207 2012/05/03	8.70	Put	Bond Future	208.0000	163.0000	(21.635)	0	0	0
2012/02/17	R207 2012/05/03	7.45	Put	Bond Future	2,815.0000	2,515.0000	(10.657)	0	0	0
2012/02/17	R207 2012/05/03	7.45	Call	Bond Future	593.0000	707.0000	19.224	0	0	2,400
2012/02/17	R207 2012/05/03	7.65	Put	Bond Future	2,053.0000	1,801.0000	(12.275)	0	0	0
2012/02/17	R207 2012/05/03	7.65	Call	Bond Future	970.0000	1,131.0000	16.598	0	0	800
2012/02/17	R207 2012/05/03	8.00	Call	Bond Future	1,946.0000	2,194.0000	12.744	0	0	0
2012/02/17	R207 2012/05/03	8.00	Put	Bond Future	1,076.0000	910.0000	(15.428)	0	0	800
2012/02/17	R207 2012/05/03	8.30	Call	Bond Future	3,068.0000	3,380.0000	10.169	0	0	0
2012/02/17	R207 2012/05/03	8.30	Put	Bond Future	562.0000	461.0000	(17.972)	0	0	2,400
2012/02/17	R207 2012/08/02			Bond Future	7.9230	7.8460	(0.972)	0.0000	0.0000	0
2012/02/17	R207 2012/08/02	8.75	Call	Bond Future	5,447.0000	5,757.0000	5.691	0	0	0
2012/02/17	R207 2012/08/02	8.75	Put	Bond Future	1,099.0000	991.0000	(9.827)	0	0	0
2012/02/17	R207 2012/08/02	8.80	Call	Bond Future	5,639.0000	5,954.0000	5.586	0	0	0
2012/02/17	R207 2012/08/02	8.80	Put	Bond Future	1,036.0000	933.0000	(9.942)	0	0	0
2012/02/17	R207 2012/08/02	8.70	Call	Bond Future	5,257.0000	5,562.0000	5.802	0	0	0
2012/02/17	R207 2012/08/02	8.70	Put	Bond Future	1,164.0000	1,052.0000	(9.622)	0	0	0
2012/02/17	R207 2012/11/01			Bond Future	7.9930	7.9140	(0.988)	0.0000	0.0000	0
2012/02/17	R207 2012/11/01	8.25	Call	Bond Future	3,987.0000	4,227.0000	6.020	0	0	0
2012/02/17	R207 2012/11/01	8.25	Put	Bond Future	2,648.0000	2,471.0000	(6.684)	0	0	0
2012/02/17	R207 2012/11/01	8.30	Call	Bond Future	4,139.0000	4,384.0000	5.919	0	0	0

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2012/02/17	R207 2012/11/01	8.30	Put	Bond Future	2,542.0000	2,371.0000	(6.727)	0	0	0
2012/02/17	R207 2012/11/01	8.20	Call	Bond Future	3,839.0000	4,074.0000	6.121	0	0	0
2012/02/17	R207 2012/11/01	8.20	Put	Bond Future	2,758.0000	2,577.0000	(6.563)	0	0	0
2012/02/17	R207 2013/02/07			Bond Future	8.0650	7.9790	(1.066)	0.0000	0.0000	0
2012/02/17	R207 2013/02/07	8.25	Call	Bond Future	4,220.0000	4,464.0000	5.782	0	0	0
2012/02/17	R207 2013/02/07	8.25	Put	Bond Future	3,284.0000	3,089.0000	(5.938)	0	0	0
2012/02/17	R207 2013/02/07	8.30	Call	Bond Future	4,362.0000	4,611.0000	5.708	0	0	0
2012/02/17	R207 2013/02/07	8.30	Put	Bond Future	3,175.0000	2,986.0000	(5.953)	0	0	0
2012/02/17	R207 2013/02/07	8.20	Call	Bond Future	4,081.0000	4,320.0000	5.856	0	0	0
2012/02/17	R207 2013/02/07	8.20	Put	Bond Future	3,397.0000	3,197.0000	(5.888)	0	0	0
2012/02/17	R208 2012/05/03			Bond Future	7.9310	7.8530	(0.983)	0.0000	0.0000	9,194
2012/02/17	R208 2012/05/03	9.00	Call	Bond Future	6,265.0000	6,704.0000	7.007	0	0	0
2012/02/17	R208 2012/05/03	9.00	Put	Bond Future	124.0000	94.0000	(24.194)	0	0	0
2012/02/17	R208 2012/05/03	9.05	Call	Bond Future	6,521.0000	6,964.0000	6.793	0	0	0
2012/02/17	R208 2012/05/03	9.05	Put	Bond Future	106.0000	79.0000	(25.472)	0	0	0
2012/02/17	R208 2012/05/03	8.95	Call	Bond Future	6,008.0000	6,443.0000	7.240	0	0	0
2012/02/17	R208 2012/05/03	8.95	Put	Bond Future	142.0000	108.0000	(23.944)	0	0	0
2012/02/17	R208 2012/05/03	7.50	Put	Bond Future	3,208.0000	2,860.0000	(10.848)	0	0	0
2012/02/17	R208 2012/05/03	7.50	Call	Bond Future	577.0000	698.0000	20.971	0	0	3,000
2012/02/17	R208 2012/05/03	7.70	Put	Bond Future	2,357.0000	2,061.0000	(12.558)	0	0	0
2012/02/17	R208 2012/05/03	7.70	Call	Bond Future	958.0000	1,132.0000	18.163	0	0	1,000
2012/02/17	R208 2012/05/03	8.05	Call	Bond Future	1,953.0000	2,226.0000	13.978	0	0	0
2012/02/17	R208 2012/05/03	8.05	Put	Bond Future	1,243.0000	1,046.0000	(15.849)	0	0	1,000
2012/02/17	R208 2012/05/03	8.35	Call	Bond Future	3,126.0000	3,474.0000	11.132	0	0	0
2012/02/17	R208 2012/05/03	8.35	Put	Bond Future	655.0000	534.0000	(18.473)	0	0	3,000
2012/02/17	R208 2012/08/02			Bond Future	8.0040	7.9220	(1.024)	0.0000	0.0000	0
2012/02/17	R208 2012/08/02	8.75	Call	Bond Future	5,579.0000	5,927.0000	6.238	0	0	0
2012/02/17	R208 2012/08/02	8.75	Put	Bond Future	1,339.0000	1,205.0000	(10.007)	0	0	0
2012/02/17	R208 2012/08/02	8.80	Call	Bond Future	5,780.0000	6,134.0000	6.125	0	0	0
2012/02/17	R208 2012/08/02	8.80	Put	Bond Future	1,265.0000	1,137.0000	(10.119)	0	0	0
2012/02/17	R208 2012/08/02	8.70	Call	Bond Future	5,381.0000	5,723.0000	6.356	0	0	0
2012/02/17	R208 2012/08/02	8.70	Put	Bond Future	1,417.0000	1,278.0000	(9.809)	0	0	0
2012/02/17	R208 2012/11/01			Bond Future	8.0720	7.9880	(1.041)	0.0000	0.0000	0
2012/02/17	R208 2012/11/01	8.25	Call	Bond Future	4,121.0000	4,390.0000	6.528	0	0	0

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2012/02/17	R208 2012/11/01	8.25	Put	Bond Future	3,111.0000	2,899.0000	(6.815)	0	0	0
2012/02/17	R208 2012/11/01	8.30	Call	Bond Future	4,279.0000	4,555.0000	6.450	0	0	0
2012/02/17	R208 2012/11/01	8.30	Put	Bond Future	2,988.0000	2,783.0000	(6.861)	0	0	0
2012/02/17	R208 2012/11/01	8.20	Call	Bond Future	3,965.0000	4,229.0000	6.658	0	0	0
2012/02/17	R208 2012/11/01	8.20	Put	Bond Future	3,238.0000	3,020.0000	(6.733)	0	0	0
2012/02/17	R208 2013/02/07			Bond Future	8.1410	8.0510	(1.106)	0.0000	0.0000	0
2012/02/17	R208 2013/02/07	8.00	Call	Bond Future	3,720.0000	3,965.0000	6.586	0	0	0
2012/02/17	R208 2013/02/07	8.00	Put	Bond Future	4,508.0000	4,251.0000	(5.701)	0	0	0
2012/02/17	R208 2013/02/07	8.05	Call	Bond Future	3,857.0000	4,109.0000	6.534	0	0	0
2012/02/17	R208 2013/02/07	8.05	Put	Bond Future	4,365.0000	4,115.0000	(5.727)	0	0	0
2012/02/17	R208 2013/02/07	7.95	Call	Bond Future	3,588.0000	3,829.0000	6.717	0	0	0
2012/02/17	R208 2013/02/07	7.95	Put	Bond Future	4,658.0000	4,397.0000	(5.603)	0	0	0
2012/02/17	R209 2012/05/03			Bond Future	8.8370	8.7540	(0.939)	0.0000	0.0000	2,042
2012/02/17	R209 2012/05/03	9.00	Call	Bond Future	3,003.0000	3,396.0000	13.087	0	0	0
2012/02/17	R209 2012/05/03	9.00	Put	Bond Future	1,742.0000	1,480.0000	(15.040)	0	0	0
2012/02/17	R209 2012/05/03	9.05	Call	Bond Future	3,232.0000	3,642.0000	12.686	0	0	0
2012/02/17	R209 2012/05/03	9.05	Put	Bond Future	1,592.0000	1,346.0000	(15.452)	0	0	0
2012/02/17	R209 2012/05/03	8.95	Call	Bond Future	2,781.0000	3,157.0000	13.520	0	0	0
2012/02/17	R209 2012/05/03	8.95	Put	Bond Future	1,903.0000	1,624.0000	(14.661)	0	0	0
2012/02/17	R209 2012/08/02			Bond Future	8.9020	8.8170	(0.955)	0.0000	0.0000	0
2012/02/17	R209 2012/08/02	9.25	Call	Bond Future	5,770.0000	6,178.0000	7.071	0	0	0
2012/02/17	R209 2012/08/02	9.25	Put	Bond Future	3,152.0000	2,897.0000	(8.090)	0	0	0
2012/02/17	R209 2012/08/02	9.30	Call	Bond Future	5,989.0000	6,406.0000	6.963	0	0	0
2012/02/17	R209 2012/08/02	9.30	Put	Bond Future	3,007.0000	2,761.0000	(8.181)	0	0	0
2012/02/17	R209 2012/08/02	9.20	Call	Bond Future	5,553.0000	5,952.0000	7.185	0	0	0
2012/02/17	R209 2012/08/02	9.20	Put	Bond Future	3,302.0000	3,038.0000	(7.995)	0	0	0
2012/02/17	R209 2012/11/01			Bond Future	8.9650	8.8780	(0.970)	0.0000	0.0000	0
2012/02/17	R209 2012/11/01	9.00	Call	Bond Future	5,483.0000	5,844.0000	6.584	0	0	0
2012/02/17	R209 2012/11/01	9.00	Put	Bond Future	5,216.0000	4,907.0000	(5.924)	0	0	0
2012/02/17	R209 2012/11/01	9.05	Call	Bond Future	5,677.0000	6,046.0000	6.500	0	0	0
2012/02/17	R209 2012/11/01	9.05	Put	Bond Future	5,031.0000	4,730.0000	(5.983)	0	0	0
2012/02/17	R209 2012/11/01	8.95	Call	Bond Future	5,297.0000	5,651.0000	6.683	0	0	0
2012/02/17	R209 2012/11/01	8.95	Put	Bond Future	5,412.0000	5,096.0000	(5.839)	0	0	0
2012/02/17	R209 2013/02/07			Bond Future	9.0280	8.9370	(1.008)	0.0000	0.0000	0

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2012/02/17	R209 2013/02/07	9.00	Call	Bond Future	6,144.0000	6,512.0000	5.990	0	0	0
2012/02/17	R209 2013/02/07	9.00	Put	Bond Future	6,356.0000	6,031.0000	(5.113)	0	0	0
2012/02/17	R209 2013/02/07	9.05	Call	Bond Future	6,332.0000	6,707.0000	5.922	0	0	0
2012/02/17	R209 2013/02/07	9.05	Put	Bond Future	6,166.0000	5,848.0000	(5.157)	0	0	0
2012/02/17	R209 2013/02/07	8.95	Call	Bond Future	5,963.0000	6,325.0000	6.071	0	0	0
2012/02/17	R209 2013/02/07	8.95	Put	Bond Future	6,556.0000	6,225.0000	(5.049)	0	0	0
2012/02/17	R210 2012/05/03			Bond Future	139.2459	139.2452	(0.001)	0.0000	0.0000	840
2012/02/17	R210 2012/05/03	139.00	Call	Bond Future	246.0000	245.0000	(0.407)	0	0	0
2012/02/17	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R210 2012/05/03	139.05	Call	Bond Future	196.0000	195.0000	(0.510)	0	0	0
2012/02/17	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R210 2012/05/03	138.95	Call	Bond Future	296.0000	295.0000	(0.338)	0	0	0
2012/02/17	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R211 2012/05/03			Bond Future	118.4117	118.4062	(0.005)	0.0000	0.0000	480
2012/02/17	R211 2012/05/03	118.20	Call	Bond Future	212.0000	206.0000	(2.830)	0	0	0
2012/02/17	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R211 2012/05/03	118.25	Call	Bond Future	162.0000	156.0000	(3.704)	0	0	0
2012/02/17	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R211 2012/05/03	118.15	Call	Bond Future	262.0000	256.0000	(2.290)	0	0	0
2012/02/17	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R212 2012/05/03			Bond Future	115.5570	115.8576	0.260	0.0000	0.0000	2,842
2012/02/17	R212 2012/05/03	115.30	Call	Bond Future	257.0000	558.0000	117.121	0	0	0
2012/02/17	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R212 2012/05/03	115.35	Call	Bond Future	207.0000	508.0000	145.411	0	0	0
2012/02/17	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R212 2012/05/03	115.25	Call	Bond Future	307.0000	608.0000	98.046	0	0	0
2012/02/17	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/17	R213 2012/05/03			Bond Future	8.7740	8.7020	(0.821)	0.0000	0.0000	995
2012/02/17	R213 2012/05/03	9.25	Call	Bond Future	4,649.0000	5,077.0000	9.206	0	0	0
2012/02/17	R213 2012/05/03	9.25	Put	Bond Future	962.0000	810.0000	(15.800)	0	0	0
2012/02/17	R213 2012/05/03	9.30	Call	Bond Future	4,928.0000	5,368.0000	8.929	0	0	0
2012/02/17	R213 2012/05/03	9.30	Put	Bond Future	868.0000	728.0000	(16.129)	0	0	0

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2012/02/17	R213 2012/05/03	9.20	Call	Bond Future	4,374.0000	4,791.0000	9.534	0	0	0
2012/02/17	R213 2012/05/03	9.20	Put	Bond Future	1,062.0000	900.0000	(15.254)	0	0	0
2012/02/17	R213 2012/08/02			Bond Future	8.8430	8.7680	(0.848)	0.0000	0.0000	0
2012/02/17	R213 2012/08/02	9.25	Call	Bond Future	6,175.0000	6,546.0000	6.008	0	0	0
2012/02/17	R213 2012/08/02	9.25	Put	Bond Future	3,050.0000	2,825.0000	(7.377)	0	0	0
2012/02/17	R213 2012/08/02	9.30	Call	Bond Future	6,406.0000	6,785.0000	5.916	0	0	0
2012/02/17	R213 2012/08/02	9.30	Put	Bond Future	2,909.0000	2,693.0000	(7.425)	0	0	0
2012/02/17	R213 2012/08/02	9.20	Call	Bond Future	5,947.0000	6,311.0000	6.121	0	0	0
2012/02/17	R213 2012/08/02	9.20	Put	Bond Future	3,196.0000	2,965.0000	(7.228)	0	0	0
2012/02/17	R213 2012/11/01			Bond Future	8.9100	8.8340	(0.853)	0.0000	0.0000	0
2012/02/17	R213 2012/11/01	9.00	Call	Bond Future	5,742.0000	6,066.0000	5.643	0	0	0
2012/02/17	R213 2012/11/01	9.00	Put	Bond Future	5,045.0000	4,773.0000	(5.391)	0	0	0
2012/02/17	R213 2012/11/01	9.05	Call	Bond Future	5,945.0000	6,275.0000	5.551	0	0	0
2012/02/17	R213 2012/11/01	9.05	Put	Bond Future	4,864.0000	4,599.0000	(5.448)	0	0	0
2012/02/17	R213 2012/11/01	8.95	Call	Bond Future	5,548.0000	5,865.0000	5.714	0	0	0
2012/02/17	R213 2012/11/01	8.95	Put	Bond Future	5,237.0000	4,959.0000	(5.308)	0	0	0
2012/02/17	R213 2013/02/07			Bond Future	8.9810	8.9010	(0.891)	0.0000	0.0000	0
2012/02/17	R213 2013/02/07	9.00	Call	Bond Future	6,348.0000	6,677.0000	5.183	0	0	0
2012/02/17	R213 2013/02/07	9.00	Put	Bond Future	6,202.0000	5,913.0000	(4.660)	0	0	0
2012/02/17	R213 2013/02/07	9.05	Call	Bond Future	6,543.0000	6,879.0000	5.135	0	0	0
2012/02/17	R213 2013/02/07	9.05	Put	Bond Future	6,016.0000	5,734.0000	(4.688)	0	0	0
2012/02/17	R213 2013/02/07	8.95	Call	Bond Future	6,160.0000	6,484.0000	5.260	0	0	0
2012/02/17	R213 2013/02/07	8.95	Put	Bond Future	6,399.0000	6,105.0000	(4.594)	0	0	0
Total										386962.00