



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 17/04/2012

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
2012/04/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	AL7T 2012/05/03			Index Future	422.6920	428.6270	1.404	0.0000	0.0000	13
2012/04/17	AL7T 2012/08/02			Index Future	428.6890	434.7030	1.403	0.0000	0.0000	0
2012/04/17	ALBI 2012/05/03			Index Future	384.2540	389.4050	1.341	0.0000	0.0000	899
2012/04/17	ALBI 2012/08/02			Index Future	389.7050	394.9250	1.339	0.0000	0.0000	118
2012/04/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	CAAW2012/04/20			Any day expiry	7.9639	7.7983	(2.079)	0.0000	0.0000	0
2012/04/17	CAAW2012/04/20	8.10	Call	Any day expiry	16.0000	2.0000	(87.500)	0	0	0
2012/04/17	CAAW2012/04/20	8.10	Put	Any day expiry	152.0000	304.0000	100.000	0	0	0
2012/04/17	CAAW2012/04/20	8.15	Call	Any day expiry	10.0000	1.0000	(90.000)	0	0	0
2012/04/17	CAAW2012/04/20	8.15	Put	Any day expiry	196.0000	353.0000	80.102	0	0	0
2012/04/17	CAAW2012/04/20	8.05	Call	Any day expiry	25.0000	3.0000	(88.000)	0	0	0
2012/04/17	CAAW2012/04/20	8.05	Put	Any day expiry	111.0000	255.0000	129.730	0	0	0
2012/04/17	CAAY 2012/04/30			Can-Do Future	0.0855	0.0298	(65.146)	0.0000	0.0000	12,500
2012/04/17	CAAZ 2012/06/18			Can-Do Future	0.1647	0.1060	(35.641)	0.0000	0.0000	5,670
2012/04/17	CABA 2012/06/18			Can-Do Future	0.2115	0.2184	3.262	0.0000	0.0000	8,000
2012/04/17	CABB 2012/06/18			Can-Do Future	0.0116	0.0189	62.931	0.0000	0.0000	8,000
2012/04/17	CABC 2012/06/18			Can-Do Future	0.2096	0.3003	43.273	0.0000	0.0000	0
2012/04/17	CABD 2012/06/18			Can-Do Future	0.0055	0.0072	30.909	0.0000	0.0000	16,000
2012/04/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/17	DAAE 2012/04/30			Any day expiry	6.5279	6.4116	(1.782)	0.0000	0.0000	500
2012/04/17	DAAE 2012/04/30	6.50	Call	Any day expiry	77.0000	26.0000	(66.234)	0	0	0
2012/04/17	DAAE 2012/04/30	6.50	Put	Any day expiry	49.0000	114.0000	132.653	0	0	0
2012/04/17	DAAE 2012/04/30	6.55	Call	Any day expiry	50.0000	16.0000	(68.000)	0	0	0
2012/04/17	DAAE 2012/04/30	6.55	Put	Any day expiry	72.0000	154.0000	113.889	0	0	0
2012/04/17	DAAE 2012/04/30	6.45	Call	Any day expiry	111.0000	41.0000	(63.063)	0	0	0
2012/04/17	DAAE 2012/04/30	6.45	Put	Any day expiry	33.0000	79.0000	139.394	0	0	0
2012/04/17	DAAF 2012/04/30			Any day expiry	8.2478	8.1148	(1.613)	0.0000	0.0000	0
2012/04/17	DAAF 2012/04/30	8.00	Call	Any day expiry	259.0000	142.0000	(45.174)	0	0	0
2012/04/17	DAAF 2012/04/30	8.00	Put	Any day expiry	11.0000	27.0000	145.455	0	0	0
2012/04/17	DAAF 2012/04/30	8.05	Call	Any day expiry	215.0000	105.0000	(51.163)	0	0	0
2012/04/17	DAAF 2012/04/30	8.05	Put	Any day expiry	17.0000	40.0000	135.294	0	0	0
2012/04/17	DAAF 2012/04/30	7.95	Call	Any day expiry	305.0000	184.0000	(39.672)	0	0	0
2012/04/17	DAAF 2012/04/30	7.95	Put	Any day expiry	7.0000	19.0000	171.429	0	0	0
2012/04/17	DAAG 2012/04/30			Any day expiry	7.9500	7.8098	(1.764)	0.0000	0.0000	500
2012/04/17	DAAG 2012/04/30	7.95	Call	Any day expiry	0.0000	42.0000	100.000	0	0	0
2012/04/17	DAAG 2012/04/30	7.95	Put	Any day expiry	0.0000	182.0000	100.000	0	0	0
2012/04/17	DAAG 2012/04/30	8.00	Call	Any day expiry	0.0000	32.0000	100.000	0	0	0
2012/04/17	DAAG 2012/04/30	8.00	Put	Any day expiry	0.0000	222.0000	100.000	0	0	0
2012/04/17	DAAG 2012/04/30	7.90	Call	Any day expiry	0.0000	55.0000	100.000	0	0	0
2012/04/17	DAAG 2012/04/30	7.90	Put	Any day expiry	0.0000	145.0000	100.000	0	0	0
2012/04/17	GOVI 2012/05/03			GOVI	385.2830	390.2250	1.283	0.0000	0.0000	205
2012/04/17	GOVI 2012/05/03	382.00	Call	GOVI	32,830.0000	82,250.0000	150.533	0	0	0
2012/04/17	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/17	GOVI 2012/05/03	382.01	Call	GOVI	32,730.0000	82,150.0000	150.993	0	0	0
2012/04/17	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/17	GOVI 2012/05/03	381.99	Call	GOVI	32,930.0000	82,350.0000	150.076	0	0	0
2012/04/17	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/17	GOVI 2012/08/02			GOVI	390.7490	395.7570	1.282	0.0000	0.0000	26
2012/04/17	GOVI 2012/08/02	390.00	Call	GOVI	7,490.0000	57,570.0000	668.625	0	0	0
2012/04/17	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/17	GOVI 2012/08/02	390.01	Call	GOVI	7,390.0000	57,470.0000	677.673	0	0	0
2012/04/17	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/04/17	GOVI 2012/08/02	389.99	Call	GOVI	7,590.0000	57,670.0000	659.816	0	0	0
2012/04/17	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/17	IGOV 2012/05/03			Index Future	172.9070	173.7460	0.485	0.0000	0.0000	563
2012/04/17	IGOV 2012/08/02			Index Future	175.3600	176.2090	0.484	0.0000	0.0000	0
2012/04/17	ILBI 2012/05/03			Index Future	468.5490	468.5490	0.000	0.0000	0.0000	0
2012/04/17	ILBI 2012/08/02			Index Future	475.2060	475.2060	0.000	0.0000	0.0000	169
2012/04/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/17	JBAF 2012/04/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/04/17	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/17	JBAF 2012/06/20			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	2,890
2012/04/17	JBAF 2012/07/18			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	0
2012/04/17	JBAF 2012/08/15			Jibar Tradeable Future	5.6800	5.6700	(0.176)	0.0000	0.0000	0
2012/04/17	JBAF 2012/09/19			Jibar Tradeable Future	5.7100	5.6900	(0.350)	0.0000	0.0000	44,760
2012/04/17	JBAF 2012/12/19			Jibar Tradeable Future	5.8200	5.7800	(0.687)	0.0000	0.0000	840
2012/04/17	JBAF 2013/03/20			Jibar Tradeable Future	6.0100	5.9600	(0.832)	0.0000	0.0000	790
2012/04/17	JBAF 2013/06/19			Jibar Tradeable Future	6.2100	6.1300	(1.288)	0.0000	0.0000	500
2012/04/17	JBAF 2013/09/18			Jibar Tradeable Future	6.4100	6.3300	(1.248)	0.0000	0.0000	1,700
2012/04/17	JBAF 2013/12/18			Jibar Tradeable Future	6.6200	6.5400	(1.208)	0.0000	0.0000	1,500
2012/04/17	JBAF 2014/03/19			Jibar Tradeable Future	6.8300	6.7500	(1.171)	0.0000	0.0000	0
2012/04/17	R157 2012/05/03			Bond Future	6.7310	6.5160	(3.194)	0.0000	0.0000	12,719

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2012/04/17	R157 2012/05/03	8.25	Call	Bond Future	4,915.0000	5,632.0000	14.588	0	0	0
2012/04/17	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R157 2012/05/03	8.30	Call	Bond Future	5,072.0000	5,789.0000	14.136	0	0	0
2012/04/17	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R157 2012/05/03	8.20	Call	Bond Future	4,757.0000	5,474.0000	15.073	0	0	0
2012/04/17	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R157 2012/05/03	6.25	Put	Bond Future	1,618.0000	941.0000	(41.842)	0	0	0
2012/04/17	R157 2012/05/03	6.25	Call	Bond Future	6.0000	46.0000	666.667	0	0	1,500
2012/04/17	R157 2012/05/03	6.50	Call	Bond Future	70.0000	282.0000	302.857	0	0	1,500
2012/04/17	R157 2012/05/03	6.50	Put	Bond Future	841.0000	336.0000	(60.048)	0	0	1,500
2012/04/17	R157 2012/05/03	6.75	Call	Bond Future	354.0000	846.0000	138.983	0	0	1,500
2012/04/17	R157 2012/05/03	6.75	Put	Bond Future	291.0000	66.0000	(77.320)	0	0	1,500
2012/04/17	R157 2012/05/03	7.35	Call	Bond Future	2,037.0000	2,752.0000	35.101	0	0	0
2012/04/17	R157 2012/05/03	7.35	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	1,500
2012/04/17	R157 2012/08/02			Bond Future	6.8230	6.5870	(3.459)	0.0000	0.0000	108
2012/04/17	R157 2012/08/02	8.00	Call	Bond Future	3,590.0000	4,292.0000	19.554	0	0	0
2012/04/17	R157 2012/08/02	8.00	Put	Bond Future	44.0000	19.0000	(56.818)	0	0	0
2012/04/17	R157 2012/08/02	8.05	Call	Bond Future	3,731.0000	4,436.0000	18.896	0	0	0
2012/04/17	R157 2012/08/02	8.05	Put	Bond Future	38.0000	15.0000	(60.526)	0	0	0
2012/04/17	R157 2012/08/02	7.95	Call	Bond Future	3,449.0000	4,147.0000	20.238	0	0	0
2012/04/17	R157 2012/08/02	7.95	Put	Bond Future	51.0000	22.0000	(56.863)	0	0	0
2012/04/17	R157 2012/11/01			Bond Future	6.8850	6.6260	(3.762)	0.0000	0.0000	0
2012/04/17	R157 2012/11/01	7.00	Call	Bond Future	1,347.0000	1,782.0000	32.294	0	0	0
2012/04/17	R157 2012/11/01	7.00	Put	Bond Future	1,023.0000	724.0000	(29.228)	0	0	0
2012/04/17	R157 2012/11/01	7.05	Call	Bond Future	1,427.0000	1,876.0000	31.465	0	0	0
2012/04/17	R157 2012/11/01	7.05	Put	Bond Future	962.0000	677.0000	(29.626)	0	0	0
2012/04/17	R157 2012/11/01	6.95	Call	Bond Future	1,270.0000	1,692.0000	33.228	0	0	0
2012/04/17	R157 2012/11/01	6.95	Put	Bond Future	1,087.0000	774.0000	(28.795)	0	0	0
2012/04/17	R157 2013/02/07			Bond Future	6.9570	6.6650	(4.197)	0.0000	0.0000	0
2012/04/17	R157 2013/02/07	6.75	Call	Bond Future	1,111.0000	1,473.0000	32.583	0	0	0
2012/04/17	R157 2013/02/07	6.75	Put	Bond Future	1,641.0000	1,254.0000	(23.583)	0	0	0
2012/04/17	R157 2013/02/07	6.80	Call	Bond Future	1,169.0000	1,543.0000	31.993	0	0	0
2012/04/17	R157 2013/02/07	6.80	Put	Bond Future	1,571.0000	1,196.0000	(23.870)	0	0	0
2012/04/17	R157 2013/02/07	6.70	Call	Bond Future	1,054.0000	1,405.0000	33.302	0	0	0
2012/04/17	R157 2013/02/07	6.70	Put	Bond Future	1,713.0000	1,315.0000	(23.234)	0	0	0

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2012/04/17	R186 2012/05/03			Bond Future	8.4390	8.1960	(2.879)	0.0000	0.0000	30,640
2012/04/17	R186 2012/05/03	9.00	Call	Bond Future	5,175.0000	7,379.0000	42.589	0	0	0
2012/04/17	R186 2012/05/03	9.00	Put	Bond Future	111.0000	18.0000	(83.784)	0	0	0
2012/04/17	R186 2012/05/03	9.05	Call	Bond Future	5,584.0000	7,810.0000	39.864	0	0	0
2012/04/17	R186 2012/05/03	9.05	Put	Bond Future	84.0000	13.0000	(84.524)	0	0	0
2012/04/17	R186 2012/05/03	8.95	Call	Bond Future	4,771.0000	6,948.0000	45.630	0	0	0
2012/04/17	R186 2012/05/03	8.95	Put	Bond Future	145.0000	25.0000	(82.759)	0	0	0
2012/04/17	R186 2012/05/03	7.90	Put	Bond Future	5,274.0000	3,236.0000	(38.642)	0	0	0
2012/04/17	R186 2012/05/03	7.90	Call	Bond Future	92.0000	351.0000	281.522	0	0	2,250
2012/04/17	R186 2012/05/03	8.20	Put	Bond Future	2,772.0000	1,307.0000	(52.850)	0	0	0
2012/04/17	R186 2012/05/03	8.20	Call	Bond Future	514.0000	1,345.0000	161.673	0	0	750
2012/04/17	R186 2012/05/03	8.50	Call	Bond Future	1,660.0000	3,224.0000	94.217	0	0	0
2012/04/17	R186 2012/05/03	8.50	Put	Bond Future	1,093.0000	361.0000	(66.972)	0	0	750
2012/04/17	R186 2012/05/03	8.85	Call	Bond Future	3,985.0000	6,088.0000	52.773	0	0	0
2012/04/17	R186 2012/05/03	8.85	Put	Bond Future	243.0000	50.0000	(79.424)	0	0	2,250
2012/04/17	R186 2012/08/02			Bond Future	8.5230	8.2730	(2.933)	8.3000	8.3000	790
2012/04/17	R186 2012/08/02	8.75	Call	Bond Future	4,622.0000	6,126.0000	32.540	0	0	0
2012/04/17	R186 2012/08/02	8.75	Put	Bond Future	2,574.0000	1,761.0000	(31.585)	0	0	0
2012/04/17	R186 2012/08/02	8.80	Call	Bond Future	4,894.0000	6,440.0000	31.590	0	0	0
2012/04/17	R186 2012/08/02	8.80	Put	Bond Future	2,402.0000	1,631.0000	(32.098)	0	0	0
2012/04/17	R186 2012/08/02	8.70	Call	Bond Future	4,361.0000	5,821.0000	33.479	0	0	0
2012/04/17	R186 2012/08/02	8.70	Put	Bond Future	2,760.0000	1,903.0000	(31.051)	0	0	0
2012/04/17	R186 2012/08/02	8.25	Put	Bond Future	4,909.0000	3,624.0000	(26.176)	0	0	0
2012/04/17	R186 2012/08/02	8.25	Call	Bond Future	2,376.0000	3,408.0000	43.434	0	0	8,750
2012/04/17	R186 2012/08/02	8.66	Call	Bond Future	4,158.0000	5,582.0000	34.247	0	0	0
2012/04/17	R186 2012/08/02	8.66	Put	Bond Future	2,916.0000	2,023.0000	(30.624)	0	0	276
2012/04/17	R186 2012/08/02	7.66	Put	Bond Future	9,101.0000	7,284.0000	(19.965)	0	0	0
2012/04/17	R186 2012/08/02	7.66	Call	Bond Future	816.0000	1,316.0000	61.275	0	0	276
2012/04/17	R186 2012/08/02	7.76	Put	Bond Future	8,279.0000	6,540.0000	(21.005)	0	0	0
2012/04/17	R186 2012/08/02	7.76	Call	Bond Future	996.0000	1,574.0000	58.032	0	0	43
2012/04/17	R186 2012/08/02	8.76	Call	Bond Future	4,676.0000	6,188.0000	32.335	0	0	0
2012/04/17	R186 2012/08/02	8.76	Put	Bond Future	2,539.0000	1,734.0000	(31.705)	0	0	43
2012/04/17	R186 2012/08/02	8.00	Put	Bond Future	6,495.0000	4,969.0000	(23.495)	0	0	0
2012/04/17	R186 2012/08/02	8.00	Call	Bond Future	1,572.0000	2,363.0000	50.318	0	0	199

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2012/04/17	R186 2012/08/02	9.00	Call	Bond Future	6,048.0000	7,751.0000	28.158	0	0	0
2012/04/17	R186 2012/08/02	9.00	Put	Bond Future	1,804.0000	1,190.0000	(34.035)	0	0	199
2012/04/17	R186 2012/11/01			Bond Future	8.5960	8.3370	(3.013)	0.0000	0.0000	0
2012/04/17	R186 2012/11/01	8.75	Call	Bond Future	5,891.0000	7,289.0000	23.731	0	0	0
2012/04/17	R186 2012/11/01	8.75	Put	Bond Future	4,521.0000	3,562.0000	(21.212)	0	0	0
2012/04/17	R186 2012/11/01	8.80	Call	Bond Future	6,136.0000	7,565.0000	23.289	0	0	0
2012/04/17	R186 2012/11/01	8.80	Put	Bond Future	4,327.0000	3,399.0000	(21.447)	0	0	0
2012/04/17	R186 2012/11/01	8.70	Call	Bond Future	5,656.0000	7,023.0000	24.169	0	0	0
2012/04/17	R186 2012/11/01	8.70	Put	Bond Future	4,729.0000	3,738.0000	(20.956)	0	0	0
2012/04/17	R186 2013/02/07			Bond Future	8.6740	8.4050	(3.101)	0.0000	0.0000	0
2012/04/17	R186 2013/02/07	8.50	Call	Bond Future	5,376.0000	6,607.0000	22.898	0	0	0
2012/04/17	R186 2013/02/07	8.50	Put	Bond Future	6,921.0000	5,751.0000	(16.905)	0	0	0
2012/04/17	R186 2013/02/07	8.55	Call	Bond Future	5,582.0000	6,841.0000	22.555	0	0	0
2012/04/17	R186 2013/02/07	8.55	Put	Bond Future	6,680.0000	5,538.0000	(17.096)	0	0	0
2012/04/17	R186 2013/02/07	8.45	Call	Bond Future	5,174.0000	6,377.0000	23.251	0	0	0
2012/04/17	R186 2013/02/07	8.45	Put	Bond Future	7,168.0000	5,970.0000	(16.713)	0	0	0
2012/04/17	R189 2012/05/03			Bond Future	215.3838	215.3902	0.003	0.0000	0.0000	0
2012/04/17	R189 2012/05/03	215.00	Call	Bond Future	384.0000	390.0000	1.563	0	0	0
2012/04/17	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R189 2012/05/03	215.05	Call	Bond Future	334.0000	340.0000	1.796	0	0	0
2012/04/17	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R189 2012/05/03	214.95	Call	Bond Future	434.0000	440.0000	1.382	0	0	0
2012/04/17	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R189 2012/08/02			Bond Future	218.4396	218.4434	0.002	0.0000	0.0000	44
2012/04/17	R189 2012/08/02	218.00	Call	Bond Future	440.0000	443.0000	0.682	0	0	0
2012/04/17	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R189 2012/08/02	218.05	Call	Bond Future	390.0000	393.0000	0.769	0	0	0
2012/04/17	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R189 2012/08/02	217.95	Call	Bond Future	490.0000	493.0000	0.612	0	0	0
2012/04/17	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R197 2012/05/03			Bond Future	258.3950	259.3528	0.371	0.0000	0.0000	1,044
2012/04/17	R197 2012/05/03	251.00	Call	Bond Future	7,395.0000	8,353.0000	12.955	0	0	0
2012/04/17	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2012/04/17	R197 2012/05/03	251.05	Call	Bond Future	7,345.0000	8,303.0000	13.043	0	0	0
2012/04/17	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R197 2012/05/03	250.95	Call	Bond Future	7,445.0000	8,403.0000	12.868	0	0	0
2012/04/17	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R197 2012/08/02			Bond Future	256.8717	257.8398	0.377	0.0000	0.0000	257
2012/04/17	R197 2012/08/02	257.00	Call	Bond Future	0.0000	840.0000	100.000	0	0	0
2012/04/17	R197 2012/08/02	257.00	Put	Bond Future	128.0000	0.0000	(100.000)	0	0	0
2012/04/17	R197 2012/08/02	257.05	Call	Bond Future	0.0000	790.0000	100.000	0	0	0
2012/04/17	R197 2012/08/02	257.05	Put	Bond Future	178.0000	0.0000	(100.000)	0	0	0
2012/04/17	R197 2012/08/02	256.95	Call	Bond Future	0.0000	890.0000	100.000	0	0	0
2012/04/17	R197 2012/08/02	256.95	Put	Bond Future	78.0000	0.0000	(100.000)	0	0	0
2012/04/17	R201 2012/05/03			Bond Future	6.0460	5.8510	(3.225)	0.0000	0.0000	1,845
2012/04/17	R201 2012/05/03	7.75	Call	Bond Future	4,135.0000	4,622.0000	11.778	0	0	0
2012/04/17	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R201 2012/05/03	7.80	Call	Bond Future	4,253.0000	4,740.0000	11.451	0	0	0
2012/04/17	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R201 2012/05/03	7.70	Call	Bond Future	4,017.0000	4,503.0000	12.099	0	0	0
2012/04/17	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R201 2012/08/02			Bond Future	6.0800	5.8640	(3.553)	0.0000	0.0000	37
2012/04/17	R201 2012/08/02	7.50	Call	Bond Future	3,152.0000	3,639.0000	15.451	0	0	0
2012/04/17	R201 2012/08/02	7.50	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/04/17	R201 2012/08/02	7.55	Call	Bond Future	3,260.0000	3,747.0000	14.939	0	0	0
2012/04/17	R201 2012/08/02	7.55	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2012/04/17	R201 2012/08/02	7.45	Call	Bond Future	3,045.0000	3,530.0000	15.928	0	0	0
2012/04/17	R201 2012/08/02	7.45	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2012/04/17	R201 2012/11/01			Bond Future	6.0600	5.8160	(4.026)	0.0000	0.0000	0
2012/04/17	R201 2012/11/01	6.50	Call	Bond Future	1,284.0000	1,645.0000	28.115	0	0	0
2012/04/17	R201 2012/11/01	6.50	Put	Bond Future	395.0000	258.0000	(34.684)	0	0	0
2012/04/17	R201 2012/11/01	6.55	Call	Bond Future	1,355.0000	1,724.0000	27.232	0	0	0
2012/04/17	R201 2012/11/01	6.55	Put	Bond Future	365.0000	237.0000	(35.068)	0	0	0
2012/04/17	R201 2012/11/01	6.45	Call	Bond Future	1,215.0000	1,567.0000	28.971	0	0	0
2012/04/17	R201 2012/11/01	6.45	Put	Bond Future	426.0000	281.0000	(34.038)	0	0	0
2012/04/17	R201 2013/02/07			Bond Future	6.0120	5.7300	(4.691)	0.0000	0.0000	0
2012/04/17	R201 2013/02/07	6.25	Call	Bond Future	1,089.0000	1,404.0000	28.926	0	0	0

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2012/04/17	R201	2013/02/07	6.25	Put	Bond Future	665.0000	475.0000	(28.571)	0	0	0
2012/04/17	R201	2013/02/07	6.30	Call	Bond Future	1,143.0000	1,466.0000	28.259	0	0	0
2012/04/17	R201	2013/02/07	6.30	Put	Bond Future	630.0000	448.0000	(28.889)	0	0	0
2012/04/17	R201	2013/02/07	6.20	Call	Bond Future	1,036.0000	1,343.0000	29.633	0	0	0
2012/04/17	R201	2013/02/07	6.20	Put	Bond Future	701.0000	503.0000	(28.245)	0	0	0
2012/04/17	R202	2012/05/03			Bond Future	190.2928	191.5117	0.641	0.0000	0.0000	37,085
2012/04/17	R202	2012/05/03	190.00	Call	Bond Future	293.0000	1,512.0000	416.041	0	0	0
2012/04/17	R202	2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R202	2012/05/03	190.05	Call	Bond Future	243.0000	1,462.0000	501.646	0	0	0
2012/04/17	R202	2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R202	2012/05/03	189.95	Call	Bond Future	343.0000	1,562.0000	355.394	0	0	0
2012/04/17	R202	2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R203	2012/05/03			Bond Future	7.3350	7.1170	(2.972)	0.0000	0.0000	3,653
2012/04/17	R203	2012/05/03	8.75	Call	Bond Future	6,096.0000	7,076.0000	16.076	0	0	0
2012/04/17	R203	2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R203	2012/05/03	8.80	Call	Bond Future	6,303.0000	7,283.0000	15.548	0	0	0
2012/04/17	R203	2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R203	2012/05/03	8.70	Call	Bond Future	5,888.0000	6,868.0000	16.644	0	0	0
2012/04/17	R203	2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R203	2012/05/03	7.00	Put	Bond Future	1,602.0000	836.0000	(47.815)	0	0	0
2012/04/17	R203	2012/05/03	7.00	Call	Bond Future	91.0000	305.0000	235.165	0	0	4,200
2012/04/17	R203	2012/05/03	7.15	Put	Bond Future	1,058.0000	460.0000	(56.522)	0	0	0
2012/04/17	R203	2012/05/03	7.15	Call	Bond Future	227.0000	609.0000	168.282	0	0	1,400
2012/04/17	R203	2012/05/03	7.45	Call	Bond Future	844.0000	1,583.0000	87.559	0	0	0
2012/04/17	R203	2012/05/03	7.45	Put	Bond Future	331.0000	90.0000	(72.810)	0	0	1,400
2012/04/17	R203	2012/05/03	7.80	Call	Bond Future	2,098.0000	3,040.0000	44.900	0	0	0
2012/04/17	R203	2012/05/03	7.80	Put	Bond Future	45.0000	6.0000	(86.667)	0	0	4,200
2012/04/17	R203	2012/08/02			Bond Future	7.4280	7.1970	(3.110)	0.0000	0.0000	71
2012/04/17	R203	2012/08/02	8.50	Call	Bond Future	4,669.0000	5,571.0000	19.319	0	0	0
2012/04/17	R203	2012/08/02	8.50	Put	Bond Future	208.0000	117.0000	(43.750)	0	0	0
2012/04/17	R203	2012/08/02	8.55	Call	Bond Future	4,848.0000	5,759.0000	18.791	0	0	0
2012/04/17	R203	2012/08/02	8.55	Put	Bond Future	185.0000	102.0000	(44.865)	0	0	0
2012/04/17	R203	2012/08/02	8.45	Call	Bond Future	4,489.0000	5,382.0000	19.893	0	0	0

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2012/04/17	R203 2012/08/02	8.45	Put	Bond Future	231.0000	130.0000	(43.723)	0	0	0
2012/04/17	R203 2012/11/01			Bond Future	7.5040	7.2590	(3.265)	0.0000	0.0000	0
2012/04/17	R203 2012/11/01	7.75	Call	Bond Future	2,581.0000	3,204.0000	24.138	0	0	0
2012/04/17	R203 2012/11/01	7.75	Put	Bond Future	1,583.0000	1,199.0000	(24.258)	0	0	0
2012/04/17	R203 2012/11/01	7.80	Call	Bond Future	2,702.0000	3,340.0000	23.612	0	0	0
2012/04/17	R203 2012/11/01	7.80	Put	Bond Future	1,502.0000	1,134.0000	(24.501)	0	0	0
2012/04/17	R203 2012/11/01	7.70	Call	Bond Future	2,461.0000	3,070.0000	24.746	0	0	0
2012/04/17	R203 2012/11/01	7.70	Put	Bond Future	1,665.0000	1,267.0000	(23.904)	0	0	0
2012/04/17	R203 2013/02/07			Bond Future	7.5900	7.3260	(3.478)	0.0000	0.0000	0
2012/04/17	R203 2013/02/07	6.50	Call	Bond Future	736.0000	1,001.0000	36.005	0	0	0
2012/04/17	R203 2013/02/07	6.50	Put	Bond Future	5,066.0000	4,302.0000	(15.081)	0	0	0
2012/04/17	R203 2013/02/07	6.55	Call	Bond Future	781.0000	1,058.0000	35.467	0	0	0
2012/04/17	R203 2013/02/07	6.55	Put	Bond Future	4,907.0000	4,156.0000	(15.305)	0	0	0
2012/04/17	R203 2013/02/07	6.45	Call	Bond Future	693.0000	947.0000	36.652	0	0	0
2012/04/17	R203 2013/02/07	6.45	Put	Bond Future	5,227.0000	4,452.0000	(14.827)	0	0	0
2012/04/17	R204 2012/05/03			Bond Future	7.6410	7.4130	(2.984)	0.0000	0.0000	3,658
2012/04/17	R204 2012/05/03	8.75	Call	Bond Future	5,550.0000	6,740.0000	21.441	0	0	0
2012/04/17	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R204 2012/05/03	8.80	Call	Bond Future	5,791.0000	6,981.0000	20.549	0	0	0
2012/04/17	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R204 2012/05/03	8.70	Call	Bond Future	5,308.0000	6,498.0000	22.419	0	0	0
2012/04/17	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R204 2012/05/03	7.00	Put	Bond Future	3,400.0000	2,259.0000	(33.559)	0	0	0
2012/04/17	R204 2012/05/03	7.00	Call	Bond Future	11.0000	60.0000	445.455	0	0	550
2012/04/17	R204 2012/05/03	7.75	Call	Bond Future	983.0000	1,869.0000	90.132	0	0	0
2012/04/17	R204 2012/05/03	7.75	Put	Bond Future	420.0000	116.0000	(72.381)	0	0	550
2012/04/17	R204 2012/08/02			Bond Future	7.7360	7.4960	(3.102)	0.0000	0.0000	99
2012/04/17	R204 2012/08/02	8.50	Call	Bond Future	4,242.0000	5,249.0000	23.739	0	0	0
2012/04/17	R204 2012/08/02	8.50	Put	Bond Future	511.0000	309.0000	(39.530)	0	0	0
2012/04/17	R204 2012/08/02	8.55	Call	Bond Future	4,437.0000	5,458.0000	23.011	0	0	0
2012/04/17	R204 2012/08/02	8.55	Put	Bond Future	468.0000	280.0000	(40.171)	0	0	0
2012/04/17	R204 2012/08/02	8.45	Call	Bond Future	4,051.0000	5,042.0000	24.463	0	0	0
2012/04/17	R204 2012/08/02	8.45	Put	Bond Future	559.0000	341.0000	(38.998)	0	0	0
2012/04/17	R204 2012/11/01			Bond Future	7.8130	7.5610	(3.225)	0.0000	0.0000	0

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2012/04/17	R204 2012/11/01	8.00	Call	Bond Future	3,021.0000	3,755.0000	24.297	0	0	0
2012/04/17	R204 2012/11/01	8.00	Put	Bond Future	2,124.0000	1,634.0000	(23.070)	0	0	0
2012/04/17	R204 2012/11/01	8.05	Call	Bond Future	3,159.0000	3,911.0000	23.805	0	0	0
2012/04/17	R204 2012/11/01	8.05	Put	Bond Future	2,024.0000	1,552.0000	(23.320)	0	0	0
2012/04/17	R204 2012/11/01	7.95	Call	Bond Future	2,885.0000	3,602.0000	24.853	0	0	0
2012/04/17	R204 2012/11/01	7.95	Put	Bond Future	2,227.0000	1,720.0000	(22.766)	0	0	0
2012/04/17	R204 2013/02/07			Bond Future	7.8970	7.6310	(3.368)	0.0000	0.0000	0
2012/04/17	R204 2013/02/07	8.00	Call	Bond Future	3,191.0000	3,898.0000	22.156	0	0	0
2012/04/17	R204 2013/02/07	8.00	Put	Bond Future	2,715.0000	2,181.0000	(19.669)	0	0	0
2012/04/17	R204 2013/02/07	8.05	Call	Bond Future	3,319.0000	4,040.0000	21.723	0	0	0
2012/04/17	R204 2013/02/07	8.05	Put	Bond Future	2,613.0000	2,093.0000	(19.900)	0	0	0
2012/04/17	R204 2013/02/07	7.95	Call	Bond Future	3,071.0000	3,762.0000	22.501	0	0	0
2012/04/17	R204 2013/02/07	7.95	Put	Bond Future	2,826.0000	2,275.0000	(19.498)	0	0	0
2012/04/17	R206 2012/05/03			Bond Future	5.7780	5.6080	(2.942)	0.0000	0.0000	1,000
2012/04/17	R206 2012/05/03	7.50	Call	Bond Future	2,734.0000	3,009.0000	10.059	0	0	0
2012/04/17	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R206 2012/05/03	7.55	Call	Bond Future	2,812.0000	3,087.0000	9.780	0	0	0
2012/04/17	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R206 2012/05/03	7.45	Call	Bond Future	2,656.0000	2,931.0000	10.354	0	0	0
2012/04/17	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R206 2012/08/02			Bond Future	5.7870	5.5860	(3.473)	0.0000	0.0000	18
2012/04/17	R206 2012/08/02	7.25	Call	Bond Future	1,997.0000	2,275.0000	13.921	0	0	0
2012/04/17	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R206 2012/08/02	7.30	Call	Bond Future	2,064.0000	2,342.0000	13.469	0	0	0
2012/04/17	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R206 2012/08/02	7.20	Call	Bond Future	1,930.0000	2,208.0000	14.404	0	0	0
2012/04/17	R206 2012/08/02	7.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/17	R206 2012/11/01			Bond Future	5.6800	5.4370	(4.278)	0.0000	0.0000	0
2012/04/17	R206 2012/11/01	6.00	Call	Bond Future	590.0000	788.0000	33.559	0	0	0
2012/04/17	R206 2012/11/01	6.00	Put	Bond Future	222.0000	138.0000	(37.838)	0	0	0
2012/04/17	R206 2012/11/01	6.05	Call	Bond Future	630.0000	833.0000	32.222	0	0	0
2012/04/17	R206 2012/11/01	6.05	Put	Bond Future	204.0000	126.0000	(38.235)	0	0	0
2012/04/17	R206 2012/11/01	5.95	Call	Bond Future	552.0000	744.0000	34.783	0	0	0
2012/04/17	R206 2012/11/01	5.95	Put	Bond Future	241.0000	152.0000	(36.929)	0	0	0

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2012/04/17	R206 2013/02/07			Bond Future	5.4670	5.1500	(5.798)	0.0000	0.0000	0
2012/04/17	R206 2013/02/07	6.00	Call	Bond Future	691.0000	900.0000	30.246	0	0	0
2012/04/17	R206 2013/02/07	6.00	Put	Bond Future	212.0000	135.0000	(36.321)	0	0	0
2012/04/17	R206 2013/02/07	6.05	Call	Bond Future	723.0000	936.0000	29.461	0	0	0
2012/04/17	R206 2013/02/07	6.05	Put	Bond Future	199.0000	126.0000	(36.683)	0	0	0
2012/04/17	R206 2013/02/07	5.95	Call	Bond Future	660.0000	864.0000	30.909	0	0	0
2012/04/17	R206 2013/02/07	5.95	Put	Bond Future	226.0000	144.0000	(36.283)	0	0	0
2012/04/17	R207 2012/05/03			Bond Future	7.8510	7.6180	(2.968)	0.0000	0.0000	21,396
2012/04/17	R207 2012/05/03	8.75	Call	Bond Future	4,853.0000	6,158.0000	26.891	0	0	0
2012/04/17	R207 2012/05/03	8.75	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2012/04/17	R207 2012/05/03	8.80	Call	Bond Future	5,112.0000	6,419.0000	25.567	0	0	0
2012/04/17	R207 2012/05/03	8.80	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/17	R207 2012/05/03	8.70	Call	Bond Future	4,593.0000	5,897.0000	28.391	0	0	0
2012/04/17	R207 2012/05/03	8.70	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2012/04/17	R207 2012/05/03	7.45	Put	Bond Future	2,359.0000	1,289.0000	(45.358)	0	0	0
2012/04/17	R207 2012/05/03	7.45	Call	Bond Future	93.0000	332.0000	256.989	0	0	2,400
2012/04/17	R207 2012/05/03	7.65	Put	Bond Future	1,429.0000	627.0000	(56.123)	0	0	0
2012/04/17	R207 2012/05/03	7.65	Call	Bond Future	301.0000	808.0000	168.439	0	0	800
2012/04/17	R207 2012/05/03	8.00	Call	Bond Future	1,222.0000	2,239.0000	83.224	0	0	0
2012/04/17	R207 2012/05/03	8.00	Put	Bond Future	396.0000	105.0000	(73.485)	0	0	800
2012/04/17	R207 2012/05/03	8.30	Call	Bond Future	2,544.0000	3,783.0000	48.703	0	0	0
2012/04/17	R207 2012/05/03	8.30	Put	Bond Future	83.0000	13.0000	(84.337)	0	0	2,400
2012/04/17	R207 2012/08/02			Bond Future	7.9450	7.7010	(3.071)	0.0000	0.0000	210
2012/04/17	R207 2012/08/02	8.75	Call	Bond Future	4,773.0000	5,889.0000	23.382	0	0	0
2012/04/17	R207 2012/08/02	8.75	Put	Bond Future	544.0000	330.0000	(39.338)	0	0	0
2012/04/17	R207 2012/08/02	8.80	Call	Bond Future	4,982.0000	6,114.0000	22.722	0	0	0
2012/04/17	R207 2012/08/02	8.80	Put	Bond Future	498.0000	300.0000	(39.759)	0	0	0
2012/04/17	R207 2012/08/02	8.70	Call	Bond Future	4,567.0000	5,666.0000	24.064	0	0	0
2012/04/17	R207 2012/08/02	8.70	Put	Bond Future	593.0000	363.0000	(38.786)	0	0	0
2012/04/17	R207 2012/11/01			Bond Future	8.0190	7.7650	(3.167)	0.0000	0.0000	0
2012/04/17	R207 2012/11/01	8.25	Call	Bond Future	3,476.0000	4,299.0000	23.677	0	0	0
2012/04/17	R207 2012/11/01	8.25	Put	Bond Future	2,273.0000	1,752.0000	(22.921)	0	0	0
2012/04/17	R207 2012/11/01	8.30	Call	Bond Future	3,628.0000	4,470.0000	23.208	0	0	0
2012/04/17	R207 2012/11/01	8.30	Put	Bond Future	2,167.0000	1,665.0000	(23.166)	0	0	0

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2012/04/17	R207 2012/11/01	8.20	Call	Bond Future	3,326.0000	4,131.0000	24.203	0	0	0
2012/04/17	R207 2012/11/01	8.20	Put	Bond Future	2,382.0000	1,843.0000	(22.628)	0	0	0
2012/04/17	R207 2013/02/07			Bond Future	8.1010	7.8340	(3.296)	0.0000	0.0000	0
2012/04/17	R207 2013/02/07	8.25	Call	Bond Future	3,682.0000	4,478.0000	21.619	0	0	0
2012/04/17	R207 2013/02/07	8.25	Put	Bond Future	2,929.0000	2,358.0000	(19.495)	0	0	0
2012/04/17	R207 2013/02/07	8.30	Call	Bond Future	3,824.0000	4,635.0000	21.208	0	0	0
2012/04/17	R207 2013/02/07	8.30	Put	Bond Future	2,820.0000	2,264.0000	(19.716)	0	0	0
2012/04/17	R207 2013/02/07	8.20	Call	Bond Future	3,548.0000	4,327.0000	21.956	0	0	0
2012/04/17	R207 2013/02/07	8.20	Put	Bond Future	3,047.0000	2,459.0000	(19.298)	0	0	0
2012/04/17	R208 2012/05/03			Bond Future	7.9440	7.7160	(2.870)	0.0000	0.0000	10,014
2012/04/17	R208 2012/05/03	9.00	Call	Bond Future	6,065.0000	7,442.0000	22.704	0	0	0
2012/04/17	R208 2012/05/03	9.00	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/17	R208 2012/05/03	9.05	Call	Bond Future	6,338.0000	7,717.0000	21.758	0	0	0
2012/04/17	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R208 2012/05/03	8.95	Call	Bond Future	5,790.0000	7,167.0000	23.782	0	0	0
2012/04/17	R208 2012/05/03	8.95	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/17	R208 2012/05/03	7.50	Put	Bond Future	2,793.0000	1,625.0000	(41.819)	0	0	0
2012/04/17	R208 2012/05/03	7.50	Call	Bond Future	84.0000	295.0000	251.190	0	0	3,000
2012/04/17	R208 2012/05/03	7.70	Put	Bond Future	1,753.0000	841.0000	(52.025)	0	0	0
2012/04/17	R208 2012/05/03	7.70	Call	Bond Future	276.0000	743.0000	169.203	0	0	1,000
2012/04/17	R208 2012/05/03	8.05	Call	Bond Future	1,171.0000	2,176.0000	85.824	0	0	0
2012/04/17	R208 2012/05/03	8.05	Put	Bond Future	539.0000	165.0000	(69.388)	0	0	1,000
2012/04/17	R208 2012/05/03	8.35	Call	Bond Future	2,521.0000	3,797.0000	50.615	0	0	0
2012/04/17	R208 2012/05/03	8.35	Put	Bond Future	128.0000	25.0000	(80.469)	0	0	3,000
2012/04/17	R208 2012/08/02			Bond Future	8.0290	7.7920	(2.952)	0.0000	0.0000	336
2012/04/17	R208 2012/08/02	8.75	Call	Bond Future	4,807.0000	5,943.0000	23.632	0	0	0
2012/04/17	R208 2012/08/02	8.75	Put	Bond Future	713.0000	451.0000	(36.746)	0	0	0
2012/04/17	R208 2012/08/02	8.80	Call	Bond Future	5,025.0000	6,179.0000	22.965	0	0	0
2012/04/17	R208 2012/08/02	8.80	Put	Bond Future	656.0000	412.0000	(37.195)	0	0	0
2012/04/17	R208 2012/08/02	8.70	Call	Bond Future	4,592.0000	5,709.0000	24.325	0	0	0
2012/04/17	R208 2012/08/02	8.70	Put	Bond Future	775.0000	494.0000	(36.258)	0	0	0
2012/04/17	R208 2012/11/01			Bond Future	8.1010	7.8550	(3.037)	0.0000	0.0000	0
2012/04/17	R208 2012/11/01	8.25	Call	Bond Future	3,517.0000	4,353.0000	23.770	0	0	0
2012/04/17	R208 2012/11/01	8.25	Put	Bond Future	2,673.0000	2,094.0000	(21.661)	0	0	0

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2012/04/17	R208 2012/11/01	8.30	Call	Bond Future	3,676.0000	4,531.0000	23.259	0	0	0
2012/04/17	R208 2012/11/01	8.30	Put	Bond Future	2,551.0000	1,990.0000	(21.991)	0	0	0
2012/04/17	R208 2012/11/01	8.20	Call	Bond Future	3,365.0000	4,181.0000	24.250	0	0	0
2012/04/17	R208 2012/11/01	8.20	Put	Bond Future	2,803.0000	2,204.0000	(21.370)	0	0	0
2012/04/17	R208 2013/02/07			Bond Future	8.1780	7.9210	(3.143)	0.0000	0.0000	0
2012/04/17	R208 2013/02/07	8.00	Call	Bond Future	3,147.0000	3,870.0000	22.974	0	0	0
2012/04/17	R208 2013/02/07	8.00	Put	Bond Future	4,141.0000	3,425.0000	(17.291)	0	0	0
2012/04/17	R208 2013/02/07	8.05	Call	Bond Future	3,277.0000	4,018.0000	22.612	0	0	0
2012/04/17	R208 2013/02/07	8.05	Put	Bond Future	3,990.0000	3,292.0000	(17.494)	0	0	0
2012/04/17	R208 2013/02/07	7.95	Call	Bond Future	3,019.0000	3,725.0000	23.385	0	0	0
2012/04/17	R208 2013/02/07	7.95	Put	Bond Future	4,294.0000	3,561.0000	(17.070)	0	0	0
2012/04/17	R209 2012/05/03			Bond Future	8.8810	8.6390	(2.725)	0.0000	0.0000	3,030
2012/04/17	R209 2012/05/03	9.00	Call	Bond Future	1,700.0000	3,096.0000	82.118	0	0	0
2012/04/17	R209 2012/05/03	9.00	Put	Bond Future	783.0000	257.0000	(67.178)	0	0	0
2012/04/17	R209 2012/05/03	9.05	Call	Bond Future	1,947.0000	3,419.0000	75.603	0	0	0
2012/04/17	R209 2012/05/03	9.05	Put	Bond Future	650.0000	200.0000	(69.231)	0	0	0
2012/04/17	R209 2012/05/03	8.95	Call	Bond Future	1,472.0000	2,783.0000	89.063	0	0	0
2012/04/17	R209 2012/05/03	8.95	Put	Bond Future	938.0000	327.0000	(65.139)	0	0	0
2012/04/17	R209 2012/08/02			Bond Future	8.9550	8.7060	(2.781)	0.0000	0.0000	0
2012/04/17	R209 2012/08/02	9.25	Call	Bond Future	4,351.0000	5,657.0000	30.016	0	0	0
2012/04/17	R209 2012/08/02	9.25	Put	Bond Future	2,141.0000	1,496.0000	(30.126)	0	0	0
2012/04/17	R209 2012/08/02	9.30	Call	Bond Future	4,579.0000	5,917.0000	29.220	0	0	0
2012/04/17	R209 2012/08/02	9.30	Put	Bond Future	2,005.0000	1,392.0000	(30.574)	0	0	0
2012/04/17	R209 2012/08/02	9.20	Call	Bond Future	4,128.0000	5,401.0000	30.838	0	0	0
2012/04/17	R209 2012/08/02	9.20	Put	Bond Future	2,285.0000	1,607.0000	(29.672)	0	0	0
2012/04/17	R209 2012/11/01			Bond Future	9.0200	8.7650	(2.827)	0.0000	0.0000	0
2012/04/17	R209 2012/11/01	9.00	Call	Bond Future	4,527.0000	5,621.0000	24.166	0	0	0
2012/04/17	R209 2012/11/01	9.00	Put	Bond Future	4,679.0000	3,798.0000	(18.829)	0	0	0
2012/04/17	R209 2012/11/01	9.05	Call	Bond Future	4,712.0000	5,831.0000	23.748	0	0	0
2012/04/17	R209 2012/11/01	9.05	Put	Bond Future	4,485.0000	3,630.0000	(19.064)	0	0	0
2012/04/17	R209 2012/11/01	8.95	Call	Bond Future	4,346.0000	5,413.0000	24.551	0	0	0
2012/04/17	R209 2012/11/01	8.95	Put	Bond Future	4,880.0000	3,972.0000	(18.607)	0	0	0
2012/04/17	R209 2013/02/07			Bond Future	9.0900	8.8270	(2.893)	0.0000	0.0000	0
2012/04/17	R209 2013/02/07	9.00	Call	Bond Future	5,149.0000	6,237.0000	21.130	0	0	0

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2012/04/17	R209 2013/02/07	9.00	Put	Bond Future	5,827.0000	4,905.0000	(15.823)	0	0	0
2012/04/17	R209 2013/02/07	9.05	Call	Bond Future	5,327.0000	6,437.0000	20.837	0	0	0
2012/04/17	R209 2013/02/07	9.05	Put	Bond Future	5,627.0000	4,726.0000	(16.012)	0	0	0
2012/04/17	R209 2013/02/07	8.95	Call	Bond Future	4,974.0000	6,039.0000	21.411	0	0	0
2012/04/17	R209 2013/02/07	8.95	Put	Bond Future	6,034.0000	5,088.0000	(15.678)	0	0	0
2012/04/17	R210 2012/05/03			Bond Future	141.0956	141.8499	0.535	0.0000	0.0000	925
2012/04/17	R210 2012/05/03	139.00	Call	Bond Future	2,096.0000	2,850.0000	35.973	0	0	0
2012/04/17	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R210 2012/05/03	139.05	Call	Bond Future	2,046.0000	2,800.0000	36.852	0	0	0
2012/04/17	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R210 2012/05/03	138.95	Call	Bond Future	2,146.0000	2,900.0000	35.135	0	0	0
2012/04/17	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R210 2012/08/02			Bond Future	143.0974	143.8607	0.533	0.0000	0.0000	80
2012/04/17	R210 2012/08/02	143.00	Call	Bond Future	97.0000	861.0000	787.629	0	0	0
2012/04/17	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R210 2012/08/02	143.05	Call	Bond Future	47.0000	811.0000	1625.532	0	0	0
2012/04/17	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R210 2012/08/02	142.95	Call	Bond Future	147.0000	911.0000	519.728	0	0	0
2012/04/17	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R211 2012/05/03			Bond Future	119.4601	119.4674	0.006	0.0000	0.0000	480
2012/04/17	R211 2012/05/03	118.20	Call	Bond Future	1,260.0000	1,267.0000	0.556	0	0	0
2012/04/17	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R211 2012/05/03	118.25	Call	Bond Future	1,210.0000	1,217.0000	0.579	0	0	0
2012/04/17	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R211 2012/05/03	118.15	Call	Bond Future	1,310.0000	1,317.0000	0.534	0	0	0
2012/04/17	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R211 2012/08/02			Bond Future	119.7581	119.7640	0.005	0.0000	0.0000	0
2012/04/17	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R211 2012/08/02	120.00	Put	Bond Future	242.0000	236.0000	(2.479)	0	0	0
2012/04/17	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R211 2012/08/02	120.05	Put	Bond Future	292.0000	286.0000	(2.055)	0	0	0
2012/04/17	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R211 2012/08/02	119.95	Put	Bond Future	192.0000	186.0000	(3.125)	0	0	0



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2012/04/17	R212 2012/05/03			Bond Future	117.8048	118.1697	0.310	0.0000	0.0000	2,902
2012/04/17	R212 2012/05/03	115.30	Call	Bond Future	2,505.0000	2,870.0000	14.571	0	0	0
2012/04/17	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R212 2012/05/03	115.35	Call	Bond Future	2,455.0000	2,820.0000	14.868	0	0	0
2012/04/17	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R212 2012/05/03	115.25	Call	Bond Future	2,555.0000	2,920.0000	14.286	0	0	0
2012/04/17	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/17	R212 2012/08/02			Bond Future	117.9429	118.3116	0.313	0.0000	0.0000	30
2012/04/17	R212 2012/08/02	118.00	Call	Bond Future	0.0000	312.0000	100.000	0	0	0
2012/04/17	R212 2012/08/02	118.00	Put	Bond Future	57.0000	0.0000	(100.000)	0	0	0
2012/04/17	R212 2012/08/02	118.05	Call	Bond Future	0.0000	262.0000	100.000	0	0	0
2012/04/17	R212 2012/08/02	118.05	Put	Bond Future	107.0000	0.0000	(100.000)	0	0	0
2012/04/17	R212 2012/08/02	117.95	Call	Bond Future	0.0000	362.0000	100.000	0	0	0
2012/04/17	R212 2012/08/02	117.95	Put	Bond Future	7.0000	0.0000	(100.000)	0	0	0
2012/04/17	R213 2012/05/03			Bond Future	8.7920	8.5540	(2.707)	0.0000	0.0000	4,435
2012/04/17	R213 2012/05/03	9.25	Call	Bond Future	3,725.0000	5,516.0000	48.081	0	0	0
2012/04/17	R213 2012/05/03	9.25	Put	Bond Future	182.0000	38.0000	(79.121)	0	0	0
2012/04/17	R213 2012/05/03	9.30	Call	Bond Future	4,057.0000	5,879.0000	44.910	0	0	0
2012/04/17	R213 2012/05/03	9.30	Put	Bond Future	141.0000	28.0000	(80.142)	0	0	0
2012/04/17	R213 2012/05/03	9.20	Call	Bond Future	3,398.0000	5,154.0000	51.677	0	0	0
2012/04/17	R213 2012/05/03	9.20	Put	Bond Future	231.0000	52.0000	(77.489)	0	0	0
2012/04/17	R213 2012/08/02			Bond Future	8.8690	8.6250	(2.751)	0.0000	0.0000	13
2012/04/17	R213 2012/08/02	9.25	Call	Bond Future	4,834.0000	6,196.0000	28.175	0	0	0
2012/04/17	R213 2012/08/02	9.25	Put	Bond Future	1,914.0000	1,322.0000	(30.930)	0	0	0
2012/04/17	R213 2012/08/02	9.30	Call	Bond Future	5,080.0000	6,473.0000	27.421	0	0	0
2012/04/17	R213 2012/08/02	9.30	Put	Bond Future	1,788.0000	1,227.0000	(31.376)	0	0	0
2012/04/17	R213 2012/08/02	9.20	Call	Bond Future	4,594.0000	5,924.0000	28.951	0	0	0
2012/04/17	R213 2012/08/02	9.20	Put	Bond Future	2,048.0000	1,424.0000	(30.469)	0	0	0
2012/04/17	R213 2012/11/01			Bond Future	8.9390	8.6880	(2.808)	0.0000	0.0000	0
2012/04/17	R213 2012/11/01	9.00	Call	Bond Future	4,917.0000	6,049.0000	23.022	0	0	0
2012/04/17	R213 2012/11/01	9.00	Put	Bond Future	4,445.0000	3,594.0000	(19.145)	0	0	0
2012/04/17	R213 2012/11/01	9.05	Call	Bond Future	5,119.0000	6,276.0000	22.602	0	0	0
2012/04/17	R213 2012/11/01	9.05	Put	Bond Future	4,264.0000	3,438.0000	(19.371)	0	0	0
2012/04/17	R213 2012/11/01	8.95	Call	Bond Future	4,724.0000	5,830.0000	23.412	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/17	R213 2012/11/01	8.95	Put	Bond Future	4,639.0000	3,762.0000	(18.905)	0	0	0
2012/04/17	R213 2013/02/07			Bond Future	9.0150	8.7560	(2.873)	0.0000	0.0000	0
2012/04/17	R213 2013/02/07	9.00	Call	Bond Future	5,453.0000	6,568.0000	20.447	0	0	0
2012/04/17	R213 2013/02/07	9.00	Put	Bond Future	5,568.0000	4,667.0000	(16.182)	0	0	0
2012/04/17	R213 2013/02/07	9.05	Call	Bond Future	5,641.0000	6,778.0000	20.156	0	0	0
2012/04/17	R213 2013/02/07	9.05	Put	Bond Future	5,374.0000	4,495.0000	(16.357)	0	0	0
2012/04/17	R213 2013/02/07	8.95	Call	Bond Future	5,269.0000	6,361.0000	20.725	0	0	0
2012/04/17	R213 2013/02/07	8.95	Put	Bond Future	5,768.0000	4,844.0000	(16.019)	0	0	0
2012/04/17	R214 2012/05/03			Bond Future	8.9400	8.6930	(2.763)	0.0000	0.0000	1,530
2012/04/17	R214 2012/05/03	8.80	Call	Bond Future	0.0000	897.0000	100.000	0	0	0
2012/04/17	R214 2012/05/03	8.80	Put	Bond Future	1,147.0000	0.0000	(100.000)	0	0	0
2012/04/17	R214 2012/05/03	8.81	Call	Bond Future	0.0000	979.0000	100.000	0	0	0
2012/04/17	R214 2012/05/03	8.81	Put	Bond Future	1,064.0000	0.0000	(100.000)	0	0	0
2012/04/17	R214 2012/05/03	8.79	Call	Bond Future	0.0000	814.0000	100.000	0	0	0
2012/04/17	R214 2012/05/03	8.79	Put	Bond Future	1,230.0000	0.0000	(100.000)	0	0	0
2012/04/17	R214 2012/08/02			Bond Future	9.0120	8.7580	(2.818)	0.0000	0.0000	0
2012/04/17	R214 2012/08/02	8.80	Call	Bond Future	0.0000	349.0000	100.000	0	0	0
2012/04/17	R214 2012/08/02	8.80	Put	Bond Future	1,723.0000	0.0000	(100.000)	0	0	0
2012/04/17	R214 2012/08/02	8.81	Call	Bond Future	0.0000	432.0000	100.000	0	0	0
2012/04/17	R214 2012/08/02	8.81	Put	Bond Future	1,641.0000	0.0000	(100.000)	0	0	0
2012/04/17	R214 2012/08/02	8.79	Call	Bond Future	0.0000	267.0000	100.000	0	0	0
2012/04/17	R214 2012/08/02	8.79	Put	Bond Future	1,806.0000	1.0000	(99.945)	0	0	0
<b>Total</b>										<b>296078.00</b>