



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/04/2012

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
2012/04/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	AL7T 2012/05/03			Index Future	430.0490	429.2010	(0.197)	0.0000	0.0000	13
2012/04/25	AL7T 2012/08/02			Index Future	436.1110	435.2460	(0.198)	0.0000	0.0000	0
2012/04/25	AL7T 2012/11/01			Index Future	442.7630	441.8820	(0.199)	0.0000	0.0000	0
2012/04/25	ALBI 2012/05/03			Index Future	390.1420	389.2530	(0.228)	0.0000	0.0000	819
2012/04/25	ALBI 2012/08/02			Index Future	395.6410	394.7360	(0.229)	0.0000	0.0000	198
2012/04/25	ALBI 2012/11/01			Index Future	401.6760	400.7540	(0.230)	0.0000	0.0000	0
2012/04/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/04/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	CAAY 2012/04/30			Can-Do Future	0.0070	0.0044	(37.143)	0.0000	0.0000	12,500
2012/04/25	CAAZ 2012/06/18			Can-Do Future	0.0976	0.0954	(2.254)	0.0000	0.0000	5,670
2012/04/25	CABA 2012/06/18			Can-Do Future	0.2501	0.2705	8.157	0.0000	0.0000	8,000
2012/04/25	CABB 2012/06/18			Can-Do Future	0.0092	0.0095	3.261	0.0000	0.0000	8,000
2012/04/25	CABC 2012/06/18			Can-Do Future	0.1993	0.2089	4.817	0.0000	0.0000	0
2012/04/25	CABD 2012/06/18			Can-Do Future	0.0032	0.0029	(9.375)	0.0000	0.0000	16,000
2012/04/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/25	DAAE 2012/04/30			Any day expiry	6.3415	6.3306	(0.172)	0.0000	0.0000	500
2012/04/25	DAAE 2012/04/30	6.50	Call	Any day expiry	7.0000	5.0000	(28.571)	0	0	0
2012/04/25	DAAE 2012/04/30	6.50	Put	Any day expiry	166.0000	174.0000	4.819	0	0	0
2012/04/25	DAAE 2012/04/30	6.55	Call	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/04/25	DAAE 2012/04/30	6.55	Put	Any day expiry	213.0000	222.0000	4.225	0	0	0
2012/04/25	DAAE 2012/04/30	6.45	Call	Any day expiry	13.0000	9.0000	(30.769)	0	0	0

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2012/04/25	DAAE 2012/04/30	6.45	Put	Any day expiry	122.0000	128.0000	4.918	0	0	0
2012/04/25	DAAE 2012/04/30	6.37	Put	Any day expiry	60.0000	64.0000	6.667	0	0	0
2012/04/25	DAAE 2012/04/30	6.37	Call	Any day expiry	31.0000	25.0000	(19.355)	0	0	2,000
2012/04/25	DAAF 2012/04/30			Any day expiry	8.0321	8.0477	0.194	0.0000	0.0000	0
2012/04/25	DAAF 2012/04/30	8.00	Call	Any day expiry	59.0000	69.0000	16.949	0	0	0
2012/04/25	DAAF 2012/04/30	8.00	Put	Any day expiry	27.0000	21.0000	(22.222)	0	0	0
2012/04/25	DAAF 2012/04/30	8.05	Call	Any day expiry	36.0000	36.0000	0.000	0	0	0
2012/04/25	DAAF 2012/04/30	8.05	Put	Any day expiry	54.0000	38.0000	(29.630)	0	0	0
2012/04/25	DAAF 2012/04/30	7.95	Call	Any day expiry	98.0000	110.0000	12.245	0	0	0
2012/04/25	DAAF 2012/04/30	7.95	Put	Any day expiry	16.0000	12.0000	(25.000)	0	0	0
2012/04/25	DAAG 2012/04/30			Any day expiry	7.7941	7.7899	(0.054)	0.0000	0.0000	500
2012/04/25	DAAG 2012/04/30	7.95	Call	Any day expiry	13.0000	10.0000	(23.077)	0	0	0
2012/04/25	DAAG 2012/04/30	7.95	Put	Any day expiry	169.0000	170.0000	0.592	0	0	0
2012/04/25	DAAG 2012/04/30	8.00	Call	Any day expiry	8.0000	6.0000	(25.000)	0	0	0
2012/04/25	DAAG 2012/04/30	8.00	Put	Any day expiry	214.0000	216.0000	0.935	0	0	0
2012/04/25	DAAG 2012/04/30	7.90	Call	Any day expiry	21.0000	17.0000	(19.048)	0	0	0
2012/04/25	DAAG 2012/04/30	7.90	Put	Any day expiry	127.0000	127.0000	0.000	0	0	0
2012/04/25	GOVI 2012/05/03			GOVI	391.0740	390.2460	(0.212)	0.0000	0.0000	89
2012/04/25	GOVI 2012/05/03	382.00	Call	GOVI	90,740.0000	82,460.0000	(9.125)	0	0	0
2012/04/25	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/25	GOVI 2012/05/03	382.01	Call	GOVI	90,640.0000	82,360.0000	(9.135)	0	0	0
2012/04/25	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/25	GOVI 2012/05/03	381.99	Call	GOVI	90,840.0000	82,560.0000	(9.115)	0	0	0
2012/04/25	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/25	GOVI 2012/08/02			GOVI	396.5870	395.7430	(0.213)	0.0000	0.0000	142
2012/04/25	GOVI 2012/08/02	390.00	Call	GOVI	65,870.0000	57,430.0000	(12.813)	0	0	0
2012/04/25	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/25	GOVI 2012/08/02	390.01	Call	GOVI	65,770.0000	57,330.0000	(12.833)	0	0	0
2012/04/25	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/25	GOVI 2012/08/02	389.99	Call	GOVI	65,970.0000	57,530.0000	(12.794)	0	0	0
2012/04/25	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/25	GOVI 2012/11/01			GOVI	402.6360	401.7760	(0.214)	0.0000	0.0000	0
2012/04/25	GOVI 2012/11/01	402.00	Call	GOVI	6,360.0000	0.0000	(100.000)	0	0	0

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2012/04/25	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	2,240.0000	100.000	0	0	0
2012/04/25	GOVI 2012/11/01	402.01	Call	GOVI	6,260.0000	0.0000	(100.000)	0	0	0
2012/04/25	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	2,340.0000	100.000	0	0	0
2012/04/25	GOVI 2012/11/01	401.99	Call	GOVI	6,460.0000	0.0000	(100.000)	0	0	0
2012/04/25	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	2,140.0000	100.000	0	0	0
2012/04/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/25	IGOV 2012/05/03			Index Future	174.0930	174.0250	(0.039)	0.0000	0.0000	431
2012/04/25	IGOV 2012/08/02			Index Future	176.5470	176.4760	(0.040)	0.0000	0.0000	131
2012/04/25	IGOV 2012/11/01			Index Future	179.2400	179.1660	(0.041)	0.0000	0.0000	0
2012/04/25	ILBI 2012/05/03			Index Future	470.2130	471.6420	0.304	0.0000	0.0000	0
2012/04/25	ILBI 2012/08/02			Index Future	476.8940	478.3440	0.304	0.0000	0.0000	169
2012/04/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/25	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/25	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,890
2012/04/25	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/04/25	JBAF 2012/08/15			Jibar Tradeable Future	5.6600	5.6600	0.000	0.0000	0.0000	0
2012/04/25	JBAF 2012/09/19			Jibar Tradeable Future	5.6900	5.7000	0.176	0.0000	0.0000	44,760
2012/04/25	JBAF 2012/10/17			Jibar Tradeable Future	5.7100	5.7200	0.175	0.0000	0.0000	0
2012/04/25	JBAF 2012/12/19			Jibar Tradeable Future	5.7800	5.7900	0.173	0.0000	0.0000	840
2012/04/25	JBAF 2013/03/20			Jibar Tradeable Future	5.9400	5.9400	0.000	0.0000	0.0000	790
2012/04/25	JBAF 2013/06/19			Jibar Tradeable Future	6.1200	6.1200	0.000	0.0000	0.0000	500
2012/04/25	JBAF 2013/09/18			Jibar Tradeable Future	6.3000	6.3000	0.000	0.0000	0.0000	1,700

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2012/04/25	JBAF 2013/12/18			Jibar Tradeable Future	6.5100	6.5000	(0.154)	0.0000	0.0000	1,500
2012/04/25	JBAF 2014/03/19			Jibar Tradeable Future	6.7200	6.7000	(0.298)	0.0000	0.0000	0
2012/04/25	R157 2012/05/03			Bond Future	6.4870	6.4900	0.046	0.0000	0.0000	12,719
2012/04/25	R157 2012/05/03	8.25	Call	Bond Future	5,729.0000	5,719.0000	(0.175)	0	0	0
2012/04/25	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R157 2012/05/03	8.30	Call	Bond Future	5,886.0000	5,876.0000	(0.170)	0	0	0
2012/04/25	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R157 2012/05/03	8.20	Call	Bond Future	5,571.0000	5,561.0000	(0.180)	0	0	0
2012/04/25	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R157 2012/05/03	6.25	Put	Bond Future	818.0000	823.0000	0.611	0	0	0
2012/04/25	R157 2012/05/03	6.25	Call	Bond Future	20.0000	15.0000	(25.000)	0	0	1,500
2012/04/25	R157 2012/05/03	6.50	Call	Bond Future	251.0000	233.0000	(7.171)	0	0	1,500
2012/04/25	R157 2012/05/03	6.50	Put	Bond Future	207.0000	200.0000	(3.382)	0	0	1,500
2012/04/25	R157 2012/05/03	6.75	Call	Bond Future	895.0000	881.0000	(1.564)	0	0	1,500
2012/04/25	R157 2012/05/03	6.75	Put	Bond Future	18.0000	14.0000	(22.222)	0	0	1,500
2012/04/25	R157 2012/05/03	7.35	Call	Bond Future	2,849.0000	2,839.0000	(0.351)	0	0	0
2012/04/25	R157 2012/05/03	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,500
2012/04/25	R157 2012/08/02			Bond Future	6.5590	6.5630	0.061	0.0000	0.0000	108
2012/04/25	R157 2012/08/02	8.00	Call	Bond Future	4,371.0000	4,358.0000	(0.297)	0	0	0
2012/04/25	R157 2012/08/02	8.00	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2012/04/25	R157 2012/08/02	8.05	Call	Bond Future	4,517.0000	4,504.0000	(0.288)	0	0	0
2012/04/25	R157 2012/08/02	8.05	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2012/04/25	R157 2012/08/02	7.95	Call	Bond Future	4,226.0000	4,213.0000	(0.308)	0	0	0
2012/04/25	R157 2012/08/02	7.95	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2012/04/25	R157 2012/08/02	6.15	Put	Bond Future	0.0000	1,555.0000	100.000	0	0	0
2012/04/25	R157 2012/08/02	6.15	Call	Bond Future	0.0000	267.0000	100.000	0	0	3,750
2012/04/25	R157 2012/08/02	6.35	Put	Bond Future	0.0000	1,122.0000	100.000	0	0	0
2012/04/25	R157 2012/08/02	6.35	Call	Bond Future	0.0000	460.0000	100.000	0	0	1,250
2012/04/25	R157 2012/08/02	6.55	Call	Bond Future	0.0000	731.0000	100.000	0	0	0
2012/04/25	R157 2012/08/02	6.55	Put	Bond Future	0.0000	771.0000	100.000	0	0	1,250
2012/04/25	R157 2012/08/02	6.95	Call	Bond Future	0.0000	1,511.0000	100.000	0	0	0
2012/04/25	R157 2012/08/02	6.95	Put	Bond Future	0.0000	320.0000	100.000	0	0	3,750
2012/04/25	R157 2012/11/01			Bond Future	6.6010	6.6050	0.061	0.0000	0.0000	0
2012/04/25	R157 2012/11/01	7.00	Call	Bond Future	1,777.0000	1,767.0000	(0.563)	0	0	0

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2012/04/25	R157 2012/11/01	7.00	Put	Bond Future	647.0000	649.0000	0.309	0	0	0
2012/04/25	R157 2012/11/01	7.05	Call	Bond Future	1,873.0000	1,863.0000	(0.534)	0	0	0
2012/04/25	R157 2012/11/01	7.05	Put	Bond Future	603.0000	604.0000	0.166	0	0	0
2012/04/25	R157 2012/11/01	6.95	Call	Bond Future	1,683.0000	1,673.0000	(0.594)	0	0	0
2012/04/25	R157 2012/11/01	6.95	Put	Bond Future	694.0000	696.0000	0.288	0	0	0
2012/04/25	R157 2013/02/07			Bond Future	6.6430	6.6480	0.075	0.0000	0.0000	0
2012/04/25	R157 2013/02/07	6.75	Call	Bond Future	1,419.0000	1,410.0000	(0.634)	0	0	0
2012/04/25	R157 2013/02/07	6.75	Put	Bond Future	1,144.0000	1,148.0000	0.350	0	0	0
2012/04/25	R157 2013/02/07	6.80	Call	Bond Future	1,492.0000	1,483.0000	(0.603)	0	0	0
2012/04/25	R157 2013/02/07	6.80	Put	Bond Future	1,088.0000	1,092.0000	0.368	0	0	0
2012/04/25	R157 2013/02/07	6.70	Call	Bond Future	1,349.0000	1,340.0000	(0.667)	0	0	0
2012/04/25	R157 2013/02/07	6.70	Put	Bond Future	1,202.0000	1,206.0000	0.333	0	0	0
2012/04/25	R186 2012/05/03			Bond Future	8.1570	8.2050	0.588	0.0000	0.0000	30,990
2012/04/25	R186 2012/05/03	9.00	Call	Bond Future	7,736.0000	7,276.0000	(5.946)	0	0	0
2012/04/25	R186 2012/05/03	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/25	R186 2012/05/03	9.05	Call	Bond Future	8,172.0000	7,711.0000	(5.641)	0	0	0
2012/04/25	R186 2012/05/03	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/25	R186 2012/05/03	8.95	Call	Bond Future	7,299.0000	6,838.0000	(6.316)	0	0	0
2012/04/25	R186 2012/05/03	8.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/04/25	R186 2012/05/03	7.90	Put	Bond Future	2,705.0000	3,079.0000	13.826	0	0	0
2012/04/25	R186 2012/05/03	7.90	Call	Bond Future	194.0000	107.0000	(44.845)	0	0	2,250
2012/04/25	R186 2012/05/03	8.20	Put	Bond Future	788.0000	947.0000	20.178	0	0	0
2012/04/25	R186 2012/05/03	8.20	Call	Bond Future	1,201.0000	899.0000	(25.146)	0	0	750
2012/04/25	R186 2012/05/03	8.50	Call	Bond Future	3,350.0000	2,911.0000	(13.104)	0	0	0
2012/04/25	R186 2012/05/03	8.50	Put	Bond Future	112.0000	134.0000	19.643	0	0	750
2012/04/25	R186 2012/05/03	8.85	Call	Bond Future	6,417.0000	5,957.0000	(7.168)	0	0	0
2012/04/25	R186 2012/05/03	8.85	Put	Bond Future	4.0000	5.0000	25.000	0	0	2,250
2012/04/25	R186 2012/08/02			Bond Future	8.2340	8.2840	0.607	0.0000	0.0000	790
2012/04/25	R186 2012/08/02	8.75	Call	Bond Future	6,302.0000	5,952.0000	(5.554)	0	0	0
2012/04/25	R186 2012/08/02	8.75	Put	Bond Future	1,570.0000	1,690.0000	7.643	0	0	2,700
2012/04/25	R186 2012/08/02	8.80	Call	Bond Future	6,626.0000	6,267.0000	(5.418)	0	0	0
2012/04/25	R186 2012/08/02	8.80	Put	Bond Future	1,450.0000	1,561.0000	7.655	0	0	0
2012/04/25	R186 2012/08/02	8.70	Call	Bond Future	5,985.0000	5,643.0000	(5.714)	0	0	0
2012/04/25	R186 2012/08/02	8.70	Put	Bond Future	1,699.0000	1,828.0000	7.593	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
2012/04/25	R186 2012/08/02	8.25	Put	Bond Future	3,304.0000	3,518.0000	6.477	0	0	0
2012/04/25	R186 2012/08/02	8.25	Call	Bond Future	3,455.0000	3,198.0000	(7.438)	0	0	8,750
2012/04/25	R186 2012/08/02	8.66	Call	Bond Future	5,736.0000	5,400.0000	(5.858)	0	0	0
2012/04/25	R186 2012/08/02	8.66	Put	Bond Future	1,809.0000	1,944.0000	7.463	0	0	276
2012/04/25	R186 2012/08/02	7.66	Put	Bond Future	6,886.0000	7,223.0000	4.894	0	0	0
2012/04/25	R186 2012/08/02	7.66	Call	Bond Future	1,286.0000	1,152.0000	(10.420)	0	0	276
2012/04/25	R186 2012/08/02	7.76	Put	Bond Future	6,158.0000	6,476.0000	5.164	0	0	0
2012/04/25	R186 2012/08/02	7.76	Call	Bond Future	1,560.0000	1,407.0000	(9.808)	0	0	43
2012/04/25	R186 2012/08/02	8.76	Call	Bond Future	6,367.0000	6,015.0000	(5.529)	0	0	0
2012/04/25	R186 2012/08/02	8.76	Put	Bond Future	1,546.0000	1,664.0000	7.633	0	0	43
2012/04/25	R186 2012/08/02	8.00	Put	Bond Future	4,614.0000	4,881.0000	5.787	0	0	0
2012/04/25	R186 2012/08/02	8.00	Call	Bond Future	2,375.0000	2,171.0000	(8.589)	0	0	1,099
2012/04/25	R186 2012/08/02	9.00	Call	Bond Future	7,969.0000	7,584.0000	(4.831)	0	0	0
2012/04/25	R186 2012/08/02	9.00	Put	Bond Future	1,041.0000	1,127.0000	8.261	0	0	199
2012/04/25	R186 2012/08/02	7.70	Put	Bond Future	0.0000	6,919.0000	100.000	0	0	0
2012/04/25	R186 2012/08/02	7.70	Call	Bond Future	0.0000	1,250.0000	100.000	0	0	0
2012/04/25	R186 2012/08/02	8.30	Call	Bond Future	0.0000	3,436.0000	100.000	0	0	0
2012/04/25	R186 2012/08/02	8.30	Put	Bond Future	0.0000	3,286.0000	100.000	0	0	900
2012/04/25	R186 2012/11/01			Bond Future	8.2980	8.3500	0.627	0.0000	0.0000	0
2012/04/25	R186 2012/11/01	8.75	Call	Bond Future	7,345.0000	7,025.0000	(4.357)	0	0	0
2012/04/25	R186 2012/11/01	8.75	Put	Bond Future	3,257.0000	3,418.0000	4.943	0	0	0
2012/04/25	R186 2012/11/01	8.80	Call	Bond Future	7,628.0000	7,302.0000	(4.274)	0	0	0
2012/04/25	R186 2012/11/01	8.80	Put	Bond Future	3,101.0000	3,256.0000	4.998	0	0	0
2012/04/25	R186 2012/11/01	8.70	Call	Bond Future	7,066.0000	6,752.0000	(4.444)	0	0	0
2012/04/25	R186 2012/11/01	8.70	Put	Bond Future	3,421.0000	3,587.0000	4.852	0	0	0
2012/04/25	R186 2013/02/07			Bond Future	8.3670	8.4210	0.645	0.0000	0.0000	0
2012/04/25	R186 2013/02/07	8.50	Call	Bond Future	6,487.0000	6,207.0000	(4.316)	0	0	0
2012/04/25	R186 2013/02/07	8.50	Put	Bond Future	5,286.0000	5,496.0000	3.973	0	0	0
2012/04/25	R186 2013/02/07	8.55	Call	Bond Future	6,734.0000	6,448.0000	(4.247)	0	0	0
2012/04/25	R186 2013/02/07	8.55	Put	Bond Future	5,086.0000	5,290.0000	4.011	0	0	0
2012/04/25	R186 2013/02/07	8.45	Call	Bond Future	6,251.0000	5,977.0000	(4.383)	0	0	0
2012/04/25	R186 2013/02/07	8.45	Put	Bond Future	5,500.0000	5,715.0000	3.909	0	0	0
2012/04/25	R189 2012/05/03			Bond Future	215.6503	215.6609	0.005	0.0000	0.0000	0
2012/04/25	R189 2012/05/03	215.00	Call	Bond Future	650.0000	661.0000	1.692	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
2012/04/25	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R189 2012/05/03	215.05	Call	Bond Future	600.0000	611.0000	1.833	0	0	0
2012/04/25	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R189 2012/05/03	214.95	Call	Bond Future	700.0000	711.0000	1.571	0	0	0
2012/04/25	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R189 2012/08/02			Bond Future	218.6882	218.6974	0.004	0.0000	0.0000	44
2012/04/25	R189 2012/08/02	218.00	Call	Bond Future	688.0000	697.0000	1.308	0	0	0
2012/04/25	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R189 2012/08/02	218.05	Call	Bond Future	638.0000	647.0000	1.411	0	0	0
2012/04/25	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R189 2012/08/02	217.95	Call	Bond Future	738.0000	747.0000	1.220	0	0	0
2012/04/25	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R197 2012/05/03			Bond Future	259.8319	259.8795	0.018	0.0000	0.0000	1,044
2012/04/25	R197 2012/05/03	251.00	Call	Bond Future	8,832.0000	8,879.0000	0.532	0	0	0
2012/04/25	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R197 2012/05/03	251.05	Call	Bond Future	8,782.0000	8,829.0000	0.535	0	0	0
2012/04/25	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R197 2012/05/03	250.95	Call	Bond Future	8,882.0000	8,929.0000	0.529	0	0	0
2012/04/25	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R197 2012/08/02			Bond Future	258.3031	258.3494	0.018	0.0000	0.0000	502
2012/04/25	R197 2012/08/02	257.00	Call	Bond Future	1,303.0000	1,349.0000	3.530	0	0	0
2012/04/25	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R197 2012/08/02	257.05	Call	Bond Future	1,253.0000	1,299.0000	3.671	0	0	0
2012/04/25	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R197 2012/08/02	256.95	Call	Bond Future	1,353.0000	1,399.0000	3.400	0	0	0
2012/04/25	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R201 2012/05/03			Bond Future	5.8330	5.8370	0.069	0.0000	0.0000	1,845
2012/04/25	R201 2012/05/03	7.75	Call	Bond Future	4,667.0000	4,657.0000	(0.214)	0	0	0
2012/04/25	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R201 2012/05/03	7.80	Call	Bond Future	4,785.0000	4,775.0000	(0.209)	0	0	0
2012/04/25	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R201 2012/05/03	7.70	Call	Bond Future	4,548.0000	4,538.0000	(0.220)	0	0	0
2012/04/25	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/25	R201	2012/08/02			Bond Future	5.8470	5.8530	0.103	0.0000	0.0000	436
2012/04/25	R201	2012/08/02	7.50	Call	Bond Future	3,676.0000	3,663.0000	(0.354)	0	0	0
2012/04/25	R201	2012/08/02	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/25	R201	2012/08/02	7.55	Call	Bond Future	3,785.0000	3,771.0000	(0.370)	0	0	0
2012/04/25	R201	2012/08/02	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/25	R201	2012/08/02	7.45	Call	Bond Future	3,568.0000	3,554.0000	(0.392)	0	0	0
2012/04/25	R201	2012/08/02	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/25	R201	2012/11/01			Bond Future	5.8050	5.8110	0.103	0.0000	0.0000	0
2012/04/25	R201	2012/11/01	6.50	Call	Bond Future	1,647.0000	1,636.0000	(0.668)	0	0	0
2012/04/25	R201	2012/11/01	6.50	Put	Bond Future	238.0000	239.0000	0.420	0	0	0
2012/04/25	R201	2012/11/01	6.55	Call	Bond Future	1,728.0000	1,716.0000	(0.694)	0	0	0
2012/04/25	R201	2012/11/01	6.55	Put	Bond Future	218.0000	218.0000	0.000	0	0	0
2012/04/25	R201	2012/11/01	6.45	Call	Bond Future	1,568.0000	1,557.0000	(0.702)	0	0	0
2012/04/25	R201	2012/11/01	6.45	Put	Bond Future	259.0000	261.0000	0.772	0	0	0
2012/04/25	R201	2013/02/07			Bond Future	5.7240	5.7320	0.140	0.0000	0.0000	0
2012/04/25	R201	2013/02/07	6.25	Call	Bond Future	1,368.0000	1,357.0000	(0.804)	0	0	0
2012/04/25	R201	2013/02/07	6.25	Put	Bond Future	428.0000	431.0000	0.701	0	0	0
2012/04/25	R201	2013/02/07	6.30	Call	Bond Future	1,431.0000	1,420.0000	(0.769)	0	0	0
2012/04/25	R201	2013/02/07	6.30	Put	Bond Future	402.0000	406.0000	0.995	0	0	0
2012/04/25	R201	2013/02/07	6.20	Call	Bond Future	1,307.0000	1,296.0000	(0.842)	0	0	0
2012/04/25	R201	2013/02/07	6.20	Put	Bond Future	456.0000	459.0000	0.658	0	0	0
2012/04/25	R202	2012/05/03			Bond Future	191.7124	191.7514	0.020	0.0000	0.0000	37,085
2012/04/25	R202	2012/05/03	190.00	Call	Bond Future	1,712.0000	1,751.0000	2.278	0	0	0
2012/04/25	R202	2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R202	2012/05/03	190.05	Call	Bond Future	1,662.0000	1,701.0000	2.347	0	0	0
2012/04/25	R202	2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R202	2012/05/03	189.95	Call	Bond Future	1,762.0000	1,801.0000	2.213	0	0	0
2012/04/25	R202	2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R202	2012/08/02			Bond Future	191.6569	191.6948	0.020	0.0000	0.0000	0
2012/04/25	R202	2012/08/02	191.00	Call	Bond Future	657.0000	695.0000	5.784	0	0	0
2012/04/25	R202	2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R202	2012/08/02	191.05	Call	Bond Future	607.0000	645.0000	6.260	0	0	0
2012/04/25	R202	2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R202	2012/08/02	190.95	Call	Bond Future	707.0000	745.0000	5.375	0	0	0

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2012/04/25	R202 2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R203 2012/05/03			Bond Future	6.9970	7.0150	0.257	0.0000	0.0000	3,653
2012/04/25	R203 2012/05/03	8.75	Call	Bond Future	7,620.0000	7,539.0000	(1.063)	0	0	0
2012/04/25	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R203 2012/05/03	8.80	Call	Bond Future	7,828.0000	7,746.0000	(1.048)	0	0	0
2012/04/25	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R203 2012/05/03	8.70	Call	Bond Future	7,413.0000	7,331.0000	(1.106)	0	0	0
2012/04/25	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R203 2012/05/03	7.00	Put	Bond Future	380.0000	400.0000	5.263	0	0	0
2012/04/25	R203 2012/05/03	7.00	Call	Bond Future	394.0000	332.0000	(15.736)	0	0	4,200
2012/04/25	R203 2012/05/03	7.15	Put	Bond Future	136.0000	139.0000	2.206	0	0	0
2012/04/25	R203 2012/05/03	7.15	Call	Bond Future	830.0000	751.0000	(9.518)	0	0	1,400
2012/04/25	R203 2012/05/03	7.45	Call	Bond Future	2,044.0000	1,961.0000	(4.061)	0	0	0
2012/04/25	R203 2012/05/03	7.45	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	1,400
2012/04/25	R203 2012/05/03	7.80	Call	Bond Future	3,578.0000	3,496.0000	(2.292)	0	0	0
2012/04/25	R203 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	4,200
2012/04/25	R203 2012/08/02			Bond Future	7.0720	7.0920	0.283	0.0000	0.0000	71
2012/04/25	R203 2012/08/02	8.50	Call	Bond Future	6,058.0000	5,973.0000	(1.403)	0	0	0
2012/04/25	R203 2012/08/02	8.50	Put	Bond Future	61.0000	63.0000	3.279	0	0	0
2012/04/25	R203 2012/08/02	8.55	Call	Bond Future	6,252.0000	6,166.0000	(1.376)	0	0	0
2012/04/25	R203 2012/08/02	8.55	Put	Bond Future	53.0000	54.0000	1.887	0	0	0
2012/04/25	R203 2012/08/02	8.45	Call	Bond Future	5,865.0000	5,780.0000	(1.449)	0	0	0
2012/04/25	R203 2012/08/02	8.45	Put	Bond Future	71.0000	73.0000	2.817	0	0	0
2012/04/25	R203 2012/08/02	6.60	Put	Bond Future	0.0000	2,659.0000	100.000	0	0	0
2012/04/25	R203 2012/08/02	6.60	Call	Bond Future	0.0000	492.0000	100.000	0	0	4,200
2012/04/25	R203 2012/08/02	6.85	Put	Bond Future	0.0000	1,904.0000	100.000	0	0	0
2012/04/25	R203 2012/08/02	6.85	Call	Bond Future	0.0000	845.0000	100.000	0	0	1,400
2012/04/25	R203 2012/08/02	7.15	Call	Bond Future	0.0000	1,446.0000	100.000	0	0	0
2012/04/25	R203 2012/08/02	7.15	Put	Bond Future	0.0000	1,194.0000	100.000	0	0	1,400
2012/04/25	R203 2012/08/02	7.55	Call	Bond Future	0.0000	2,550.0000	100.000	0	0	0
2012/04/25	R203 2012/08/02	7.55	Put	Bond Future	0.0000	581.0000	100.000	0	0	4,200
2012/04/25	R203 2012/11/01			Bond Future	7.1290	7.1500	0.295	0.0000	0.0000	0
2012/04/25	R203 2012/11/01	7.75	Call	Bond Future	3,477.0000	3,411.0000	(1.898)	0	0	0
2012/04/25	R203 2012/11/01	7.75	Put	Bond Future	933.0000	955.0000	2.358	0	0	0

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2012/04/25	R203 2012/11/01	7.80	Call	Bond Future	3,623.0000	3,556.0000	(1.849)	0	0	0
2012/04/25	R203 2012/11/01	7.80	Put	Bond Future	878.0000	898.0000	2.278	0	0	0
2012/04/25	R203 2012/11/01	7.70	Call	Bond Future	3,334.0000	3,269.0000	(1.950)	0	0	0
2012/04/25	R203 2012/11/01	7.70	Put	Bond Future	992.0000	1,015.0000	2.319	0	0	0
2012/04/25	R203 2013/02/07			Bond Future	7.1910	7.2140	0.320	0.0000	0.0000	0
2012/04/25	R203 2013/02/07	6.50	Call	Bond Future	1,035.0000	1,004.0000	(2.995)	0	0	0
2012/04/25	R203 2013/02/07	6.50	Put	Bond Future	3,805.0000	3,865.0000	1.577	0	0	0
2012/04/25	R203 2013/02/07	6.55	Call	Bond Future	1,099.0000	1,067.0000	(2.912)	0	0	0
2012/04/25	R203 2013/02/07	6.55	Put	Bond Future	3,666.0000	3,724.0000	1.582	0	0	0
2012/04/25	R203 2013/02/07	6.45	Call	Bond Future	973.0000	943.0000	(3.083)	0	0	0
2012/04/25	R203 2013/02/07	6.45	Put	Bond Future	3,947.0000	4,008.0000	1.545	0	0	0
2012/04/25	R204 2012/05/03			Bond Future	7.3070	7.3210	0.192	0.0000	0.0000	3,658
2012/04/25	R204 2012/05/03	8.75	Call	Bond Future	7,299.0000	7,225.0000	(1.014)	0	0	0
2012/04/25	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R204 2012/05/03	8.80	Call	Bond Future	7,540.0000	7,466.0000	(0.981)	0	0	0
2012/04/25	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R204 2012/05/03	8.70	Call	Bond Future	7,057.0000	6,983.0000	(1.049)	0	0	0
2012/04/25	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R204 2012/05/03	7.00	Put	Bond Future	1,683.0000	1,743.0000	3.565	0	0	0
2012/04/25	R204 2012/05/03	7.00	Call	Bond Future	43.0000	29.0000	(32.558)	0	0	550
2012/04/25	R204 2012/05/03	7.75	Call	Bond Future	2,325.0000	2,248.0000	(3.312)	0	0	0
2012/04/25	R204 2012/05/03	7.75	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	550
2012/04/25	R204 2012/08/02			Bond Future	7.3880	7.4020	0.189	0.0000	0.0000	99
2012/04/25	R204 2012/08/02	8.50	Call	Bond Future	5,696.0000	5,628.0000	(1.194)	0	0	0
2012/04/25	R204 2012/08/02	8.50	Put	Bond Future	207.0000	210.0000	1.449	0	0	0
2012/04/25	R204 2012/08/02	8.55	Call	Bond Future	5,911.0000	5,842.0000	(1.167)	0	0	0
2012/04/25	R204 2012/08/02	8.55	Put	Bond Future	183.0000	186.0000	1.639	0	0	0
2012/04/25	R204 2012/08/02	8.45	Call	Bond Future	5,481.0000	5,413.0000	(1.241)	0	0	0
2012/04/25	R204 2012/08/02	8.45	Put	Bond Future	230.0000	234.0000	1.739	0	0	0
2012/04/25	R204 2012/11/01			Bond Future	7.4500	7.4650	0.201	0.0000	0.0000	0
2012/04/25	R204 2012/11/01	8.00	Call	Bond Future	3,992.0000	3,936.0000	(1.403)	0	0	0
2012/04/25	R204 2012/11/01	8.00	Put	Bond Future	1,326.0000	1,344.0000	1.357	0	0	0
2012/04/25	R204 2012/11/01	8.05	Call	Bond Future	4,157.0000	4,100.0000	(1.371)	0	0	0
2012/04/25	R204 2012/11/01	8.05	Put	Bond Future	1,253.0000	1,270.0000	1.357	0	0	0

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2012/04/25	R204 2012/11/01	7.95	Call	Bond Future	3,829.0000	3,775.0000	(1.410)	0	0	0
2012/04/25	R204 2012/11/01	7.95	Put	Bond Future	1,402.0000	1,422.0000	1.427	0	0	0
2012/04/25	R204 2013/02/07			Bond Future	7.5150	7.5310	0.213	0.0000	0.0000	0
2012/04/25	R204 2013/02/07	8.00	Call	Bond Future	4,079.0000	4,026.0000	(1.299)	0	0	0
2012/04/25	R204 2013/02/07	8.00	Put	Bond Future	1,815.0000	1,837.0000	1.212	0	0	0
2012/04/25	R204 2013/02/07	8.05	Call	Bond Future	4,230.0000	4,176.0000	(1.277)	0	0	0
2012/04/25	R204 2013/02/07	8.05	Put	Bond Future	1,736.0000	1,757.0000	1.210	0	0	0
2012/04/25	R204 2013/02/07	7.95	Call	Bond Future	3,931.0000	3,879.0000	(1.323)	0	0	0
2012/04/25	R204 2013/02/07	7.95	Put	Bond Future	1,897.0000	1,921.0000	1.265	0	0	0
2012/04/25	R206 2012/05/03			Bond Future	5.6010	5.6160	0.268	0.0000	0.0000	1,000
2012/04/25	R206 2012/05/03	7.50	Call	Bond Future	3,021.0000	2,996.0000	(0.828)	0	0	0
2012/04/25	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R206 2012/05/03	7.55	Call	Bond Future	3,098.0000	3,074.0000	(0.775)	0	0	0
2012/04/25	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R206 2012/05/03	7.45	Call	Bond Future	2,943.0000	2,918.0000	(0.849)	0	0	0
2012/04/25	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R206 2012/08/02			Bond Future	5.5850	5.6030	0.322	0.0000	0.0000	259
2012/04/25	R206 2012/08/02	7.25	Call	Bond Future	2,277.0000	2,252.0000	(1.098)	0	0	0
2012/04/25	R206 2012/08/02	7.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/25	R206 2012/08/02	7.30	Call	Bond Future	2,344.0000	2,319.0000	(1.067)	0	0	0
2012/04/25	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R206 2012/08/02	7.20	Call	Bond Future	2,209.0000	2,184.0000	(1.132)	0	0	0
2012/04/25	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R206 2012/11/01			Bond Future	5.4480	5.4700	0.404	0.0000	0.0000	0
2012/04/25	R206 2012/11/01	6.00	Call	Bond Future	768.0000	748.0000	(2.604)	0	0	0
2012/04/25	R206 2012/11/01	6.00	Put	Bond Future	131.0000	137.0000	4.580	0	0	0
2012/04/25	R206 2012/11/01	6.05	Call	Bond Future	813.0000	792.0000	(2.583)	0	0	0
2012/04/25	R206 2012/11/01	6.05	Put	Bond Future	119.0000	123.0000	3.361	0	0	0
2012/04/25	R206 2012/11/01	5.95	Call	Bond Future	724.0000	704.0000	(2.762)	0	0	0
2012/04/25	R206 2012/11/01	5.95	Put	Bond Future	145.0000	150.0000	3.448	0	0	0
2012/04/25	R206 2013/02/07			Bond Future	5.1790	5.2080	0.560	0.0000	0.0000	0
2012/04/25	R206 2013/02/07	6.00	Call	Bond Future	862.0000	841.0000	(2.436)	0	0	0
2012/04/25	R206 2013/02/07	6.00	Put	Bond Future	123.0000	128.0000	4.065	0	0	0
2012/04/25	R206 2013/02/07	6.05	Call	Bond Future	898.0000	877.0000	(2.339)	0	0	0

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2012/04/25	R206 2013/02/07	6.05	Put	Bond Future	114.0000	120.0000	5.263	0	0	0
2012/04/25	R206 2013/02/07	5.95	Call	Bond Future	826.0000	806.0000	(2.421)	0	0	0
2012/04/25	R206 2013/02/07	5.95	Put	Bond Future	132.0000	138.0000	4.545	0	0	0
2012/04/25	R207 2012/05/03			Bond Future	7.5580	7.5860	0.370	0.0000	0.0000	21,416
2012/04/25	R207 2012/05/03	8.75	Call	Bond Future	6,499.0000	6,340.0000	(2.447)	0	0	0
2012/04/25	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R207 2012/05/03	8.80	Call	Bond Future	6,759.0000	6,600.0000	(2.352)	0	0	0
2012/04/25	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R207 2012/05/03	8.70	Call	Bond Future	6,237.0000	6,078.0000	(2.549)	0	0	0
2012/04/25	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R207 2012/05/03	7.45	Put	Bond Future	889.0000	976.0000	9.786	0	0	0
2012/04/25	R207 2012/05/03	7.45	Call	Bond Future	272.0000	200.0000	(26.471)	0	0	2,400
2012/04/25	R207 2012/05/03	7.65	Put	Bond Future	306.0000	335.0000	9.477	0	0	0
2012/04/25	R207 2012/05/03	7.65	Call	Bond Future	828.0000	698.0000	(15.700)	0	0	800
2012/04/25	R207 2012/05/03	8.00	Call	Bond Future	2,492.0000	2,332.0000	(6.421)	0	0	0
2012/04/25	R207 2012/05/03	8.00	Put	Bond Future	17.0000	16.0000	(5.882)	0	0	800
2012/04/25	R207 2012/05/03	8.30	Call	Bond Future	4,111.0000	3,952.0000	(3.868)	0	0	0
2012/04/25	R207 2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	2,400
2012/04/25	R207 2012/08/02			Bond Future	7.6400	7.6700	0.393	0.0000	0.0000	210
2012/04/25	R207 2012/08/02	8.75	Call	Bond Future	6,141.0000	5,989.0000	(2.475)	0	0	0
2012/04/25	R207 2012/08/02	8.75	Put	Bond Future	246.0000	259.0000	5.285	0	0	0
2012/04/25	R207 2012/08/02	8.80	Call	Bond Future	6,369.0000	6,215.0000	(2.418)	0	0	0
2012/04/25	R207 2012/08/02	8.80	Put	Bond Future	219.0000	230.0000	5.023	0	0	0
2012/04/25	R207 2012/08/02	8.70	Call	Bond Future	5,912.0000	5,761.0000	(2.554)	0	0	0
2012/04/25	R207 2012/08/02	8.70	Put	Bond Future	273.0000	287.0000	5.128	0	0	0
2012/04/25	R207 2012/11/01			Bond Future	7.7030	7.7340	0.402	0.0000	0.0000	0
2012/04/25	R207 2012/11/01	8.25	Call	Bond Future	4,383.0000	4,265.0000	(2.692)	0	0	0
2012/04/25	R207 2012/11/01	8.25	Put	Bond Future	1,504.0000	1,552.0000	3.191	0	0	0
2012/04/25	R207 2012/11/01	8.30	Call	Bond Future	4,561.0000	4,440.0000	(2.653)	0	0	0
2012/04/25	R207 2012/11/01	8.30	Put	Bond Future	1,424.0000	1,469.0000	3.160	0	0	0
2012/04/25	R207 2012/11/01	8.20	Call	Bond Future	4,208.0000	4,092.0000	(2.757)	0	0	0
2012/04/25	R207 2012/11/01	8.20	Put	Bond Future	1,588.0000	1,638.0000	3.149	0	0	0
2012/04/25	R207 2013/02/07			Bond Future	7.7720	7.8040	0.412	0.0000	0.0000	0
2012/04/25	R207 2013/02/07	8.25	Call	Bond Future	4,546.0000	4,436.0000	(2.420)	0	0	0

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2012/04/25	R207 2013/02/07	8.25	Put	Bond Future	2,105.0000	2,161.0000	2.660	0	0	0
2012/04/25	R207 2013/02/07	8.30	Call	Bond Future	4,708.0000	4,596.0000	(2.379)	0	0	0
2012/04/25	R207 2013/02/07	8.30	Put	Bond Future	2,016.0000	2,070.0000	2.679	0	0	0
2012/04/25	R207 2013/02/07	8.20	Call	Bond Future	4,386.0000	4,278.0000	(2.462)	0	0	0
2012/04/25	R207 2013/02/07	8.20	Put	Bond Future	2,197.0000	2,255.0000	2.640	0	0	0
2012/04/25	R208 2012/05/03			Bond Future	7.6620	7.6850	0.300	0.0000	0.0000	10,014
2012/04/25	R208 2012/05/03	9.00	Call	Bond Future	7,772.0000	7,632.0000	(1.801)	0	0	0
2012/04/25	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R208 2012/05/03	9.05	Call	Bond Future	8,047.0000	7,906.0000	(1.752)	0	0	0
2012/04/25	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R208 2012/05/03	8.95	Call	Bond Future	7,497.0000	7,356.0000	(1.881)	0	0	0
2012/04/25	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R208 2012/05/03	7.50	Put	Bond Future	1,213.0000	1,297.0000	6.925	0	0	0
2012/04/25	R208 2012/05/03	7.50	Call	Bond Future	213.0000	156.0000	(26.761)	0	0	3,000
2012/04/25	R208 2012/05/03	7.70	Put	Bond Future	474.0000	505.0000	6.540	0	0	0
2012/04/25	R208 2012/05/03	7.70	Call	Bond Future	707.0000	597.0000	(15.559)	0	0	1,000
2012/04/25	R208 2012/05/03	8.05	Call	Bond Future	2,378.0000	2,236.0000	(5.971)	0	0	0
2012/04/25	R208 2012/05/03	8.05	Put	Bond Future	36.0000	35.0000	(2.778)	0	0	1,000
2012/04/25	R208 2012/05/03	8.35	Call	Bond Future	4,104.0000	3,962.0000	(3.460)	0	0	0
2012/04/25	R208 2012/05/03	8.35	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	3,000
2012/04/25	R208 2012/08/02			Bond Future	7.7380	7.7620	0.310	0.0000	0.0000	336
2012/04/25	R208 2012/08/02	8.75	Call	Bond Future	6,166.0000	6,036.0000	(2.108)	0	0	0
2012/04/25	R208 2012/08/02	8.75	Put	Bond Future	352.0000	366.0000	3.977	0	0	0
2012/04/25	R208 2012/08/02	8.80	Call	Bond Future	6,405.0000	6,273.0000	(2.061)	0	0	0
2012/04/25	R208 2012/08/02	8.80	Put	Bond Future	316.0000	327.0000	3.481	0	0	0
2012/04/25	R208 2012/08/02	8.70	Call	Bond Future	5,926.0000	5,797.0000	(2.177)	0	0	0
2012/04/25	R208 2012/08/02	8.70	Put	Bond Future	389.0000	403.0000	3.599	0	0	0
2012/04/25	R208 2012/08/02	7.20	Put	Bond Future	0.0000	4,147.0000	100.000	0	0	0
2012/04/25	R208 2012/08/02	7.20	Call	Bond Future	0.0000	717.0000	100.000	0	0	3,450
2012/04/25	R208 2012/08/02	7.50	Put	Bond Future	0.0000	2,875.0000	100.000	0	0	0
2012/04/25	R208 2012/08/02	7.50	Call	Bond Future	0.0000	1,295.0000	100.000	0	0	1,150
2012/04/25	R208 2012/08/02	7.80	Call	Bond Future	0.0000	2,112.0000	100.000	0	0	0
2012/04/25	R208 2012/08/02	7.80	Put	Bond Future	0.0000	1,886.0000	100.000	0	0	1,150
2012/04/25	R208 2012/08/02	8.25	Call	Bond Future	0.0000	3,774.0000	100.000	0	0	0

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2012/04/25	R208 2012/08/02	8.25	Put	Bond Future	0.0000	918.0000	100.000	0	0	3,450
2012/04/25	R208 2012/11/01			Bond Future	7.8000	7.8260	0.333	0.0000	0.0000	0
2012/04/25	R208 2012/11/01	8.25	Call	Bond Future	4,452.0000	4,346.0000	(2.381)	0	0	0
2012/04/25	R208 2012/11/01	8.25	Put	Bond Future	1,872.0000	1,918.0000	2.457	0	0	0
2012/04/25	R208 2012/11/01	8.30	Call	Bond Future	4,636.0000	4,529.0000	(2.308)	0	0	0
2012/04/25	R208 2012/11/01	8.30	Put	Bond Future	1,775.0000	1,820.0000	2.535	0	0	0
2012/04/25	R208 2012/11/01	8.20	Call	Bond Future	4,270.0000	4,167.0000	(2.412)	0	0	0
2012/04/25	R208 2012/11/01	8.20	Put	Bond Future	1,973.0000	2,021.0000	2.433	0	0	0
2012/04/25	R208 2013/02/07			Bond Future	7.8660	7.8930	0.343	0.0000	0.0000	0
2012/04/25	R208 2013/02/07	8.00	Call	Bond Future	3,832.0000	3,741.0000	(2.375)	0	0	0
2012/04/25	R208 2013/02/07	8.00	Put	Bond Future	3,075.0000	3,137.0000	2.016	0	0	0
2012/04/25	R208 2013/02/07	8.05	Call	Bond Future	3,989.0000	3,897.0000	(2.306)	0	0	0
2012/04/25	R208 2013/02/07	8.05	Put	Bond Future	2,952.0000	3,013.0000	2.066	0	0	0
2012/04/25	R208 2013/02/07	7.95	Call	Bond Future	3,682.0000	3,594.0000	(2.390)	0	0	0
2012/04/25	R208 2013/02/07	7.95	Put	Bond Future	3,207.0000	3,272.0000	2.027	0	0	0
2012/04/25	R209 2012/05/03			Bond Future	8.7160	8.7650	0.562	0.0000	0.0000	3,060
2012/04/25	R209 2012/05/03	9.00	Call	Bond Future	2,395.0000	2,038.0000	(14.906)	0	0	0
2012/04/25	R209 2012/05/03	9.00	Put	Bond Future	176.0000	210.0000	19.318	0	0	0
2012/04/25	R209 2012/05/03	9.05	Call	Bond Future	2,724.0000	2,356.0000	(13.510)	0	0	0
2012/04/25	R209 2012/05/03	9.05	Put	Bond Future	125.0000	148.0000	18.400	0	0	0
2012/04/25	R209 2012/05/03	8.95	Call	Bond Future	2,079.0000	1,736.0000	(16.498)	0	0	0
2012/04/25	R209 2012/05/03	8.95	Put	Bond Future	243.0000	291.0000	19.753	0	0	0
2012/04/25	R209 2012/08/02			Bond Future	8.7870	8.8370	0.569	0.0000	0.0000	0
2012/04/25	R209 2012/08/02	9.25	Call	Bond Future	5,107.0000	4,823.0000	(5.561)	0	0	0
2012/04/25	R209 2012/08/02	9.25	Put	Bond Future	1,590.0000	1,699.0000	6.855	0	0	0
2012/04/25	R209 2012/08/02	9.30	Call	Bond Future	5,359.0000	5,069.0000	(5.411)	0	0	0
2012/04/25	R209 2012/08/02	9.30	Put	Bond Future	1,478.0000	1,581.0000	6.969	0	0	0
2012/04/25	R209 2012/08/02	9.20	Call	Bond Future	4,860.0000	4,582.0000	(5.720)	0	0	0
2012/04/25	R209 2012/08/02	9.20	Put	Bond Future	1,710.0000	1,825.0000	6.725	0	0	0
2012/04/25	R209 2012/11/01			Bond Future	8.8490	8.9000	0.576	0.0000	0.0000	0
2012/04/25	R209 2012/11/01	9.00	Call	Bond Future	5,087.0000	4,852.0000	(4.620)	0	0	0
2012/04/25	R209 2012/11/01	9.00	Put	Bond Future	3,924.0000	4,085.0000	4.103	0	0	0
2012/04/25	R209 2012/11/01	9.05	Call	Bond Future	5,295.0000	5,054.0000	(4.551)	0	0	0
2012/04/25	R209 2012/11/01	9.05	Put	Bond Future	3,753.0000	3,908.0000	4.130	0	0	0

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2012/04/25	R209 2012/11/01	8.95	Call	Bond Future	4,882.0000	4,652.0000	(4.711)	0	0	0
2012/04/25	R209 2012/11/01	8.95	Put	Bond Future	4,101.0000	4,267.0000	4.048	0	0	0
2012/04/25	R209 2013/02/07			Bond Future	8.9140	8.9670	0.595	0.0000	0.0000	0
2012/04/25	R209 2013/02/07	9.00	Call	Bond Future	5,707.0000	5,475.0000	(4.065)	0	0	0
2012/04/25	R209 2013/02/07	9.00	Put	Bond Future	5,049.0000	5,224.0000	3.466	0	0	0
2012/04/25	R209 2013/02/07	9.05	Call	Bond Future	5,907.0000	5,670.0000	(4.012)	0	0	0
2012/04/25	R209 2013/02/07	9.05	Put	Bond Future	4,871.0000	5,041.0000	3.490	0	0	0
2012/04/25	R209 2013/02/07	8.95	Call	Bond Future	5,510.0000	5,283.0000	(4.120)	0	0	0
2012/04/25	R209 2013/02/07	8.95	Put	Bond Future	5,234.0000	5,413.0000	3.420	0	0	0
2012/04/25	R210 2012/05/03			Bond Future	142.5552	142.5839	0.020	0.0000	0.0000	925
2012/04/25	R210 2012/05/03	139.00	Call	Bond Future	3,555.0000	3,584.0000	0.816	0	0	0
2012/04/25	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R210 2012/05/03	139.05	Call	Bond Future	3,505.0000	3,534.0000	0.827	0	0	0
2012/04/25	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R210 2012/05/03	138.95	Call	Bond Future	3,605.0000	3,634.0000	0.804	0	0	0
2012/04/25	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R210 2012/08/02			Bond Future	144.5634	144.5915	0.019	0.0000	0.0000	80
2012/04/25	R210 2012/08/02	143.00	Call	Bond Future	1,563.0000	1,591.0000	1.791	0	0	0
2012/04/25	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R210 2012/08/02	143.05	Call	Bond Future	1,513.0000	1,541.0000	1.851	0	0	0
2012/04/25	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R210 2012/08/02	142.95	Call	Bond Future	1,613.0000	1,641.0000	1.736	0	0	0
2012/04/25	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R211 2012/05/03			Bond Future	119.5940	119.6079	0.012	0.0000	0.0000	480
2012/04/25	R211 2012/05/03	118.20	Call	Bond Future	1,394.0000	1,408.0000	1.004	0	0	0
2012/04/25	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R211 2012/05/03	118.25	Call	Bond Future	1,344.0000	1,358.0000	1.042	0	0	0
2012/04/25	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R211 2012/05/03	118.15	Call	Bond Future	1,444.0000	1,458.0000	0.970	0	0	0
2012/04/25	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R211 2012/08/02			Bond Future	119.8818	119.8950	0.011	0.0000	0.0000	0
2012/04/25	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R211 2012/08/02	120.00	Put	Bond Future	118.0000	105.0000	(11.017)	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
2012/04/25	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R211 2012/08/02	120.05	Put	Bond Future	168.0000	155.0000	(7.738)	0	0	0
2012/04/25	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R211 2012/08/02	119.95	Put	Bond Future	68.0000	55.0000	(19.118)	0	0	0
2012/04/25	R212 2012/05/03			Bond Future	118.7376	118.5567	(0.152)	0.0000	0.0000	2,902
2012/04/25	R212 2012/05/03	115.30	Call	Bond Future	3,438.0000	3,257.0000	(5.265)	0	0	0
2012/04/25	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R212 2012/05/03	115.35	Call	Bond Future	3,388.0000	3,207.0000	(5.342)	0	0	0
2012/04/25	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R212 2012/05/03	115.25	Call	Bond Future	3,488.0000	3,307.0000	(5.189)	0	0	0
2012/04/25	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R212 2012/08/02			Bond Future	118.8771	118.6927	(0.155)	0.0000	0.0000	30
2012/04/25	R212 2012/08/02	118.00	Call	Bond Future	877.0000	693.0000	(20.981)	0	0	0
2012/04/25	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R212 2012/08/02	118.05	Call	Bond Future	827.0000	643.0000	(22.249)	0	0	0
2012/04/25	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R212 2012/08/02	117.95	Call	Bond Future	927.0000	743.0000	(19.849)	0	0	0
2012/04/25	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R213 2012/05/03			Bond Future	8.5460	8.6050	0.690	0.0000	0.0000	4,435
2012/04/25	R213 2012/05/03	9.25	Call	Bond Future	5,549.0000	5,064.0000	(8.740)	0	0	0
2012/04/25	R213 2012/05/03	9.25	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2012/04/25	R213 2012/05/03	9.30	Call	Bond Future	5,920.0000	5,434.0000	(8.209)	0	0	0
2012/04/25	R213 2012/05/03	9.30	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/04/25	R213 2012/05/03	9.20	Call	Bond Future	5,177.0000	4,692.0000	(9.368)	0	0	0
2012/04/25	R213 2012/05/03	9.20	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2012/04/25	R213 2012/08/02			Bond Future	8.6180	8.6780	0.696	0.0000	0.0000	303
2012/04/25	R213 2012/08/02	9.25	Call	Bond Future	6,140.0000	5,765.0000	(6.107)	0	0	0
2012/04/25	R213 2012/08/02	9.25	Put	Bond Future	1,209.0000	1,321.0000	9.264	0	0	0
2012/04/25	R213 2012/08/02	9.30	Call	Bond Future	6,421.0000	6,038.0000	(5.965)	0	0	0
2012/04/25	R213 2012/08/02	9.30	Put	Bond Future	1,118.0000	1,222.0000	9.302	0	0	0
2012/04/25	R213 2012/08/02	9.20	Call	Bond Future	5,864.0000	5,496.0000	(6.276)	0	0	0
2012/04/25	R213 2012/08/02	9.20	Put	Bond Future	1,307.0000	1,427.0000	9.181	0	0	0
2012/04/25	R213 2012/11/01			Bond Future	8.6820	8.7440	0.714	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/25	R213 2012/11/01	9.00	Call	Bond Future	5,877.0000	5,565.0000	(5.309)	0	0	0
2012/04/25	R213 2012/11/01	9.00	Put	Bond Future	3,374.0000	3,559.0000	5.483	0	0	0
2012/04/25	R213 2012/11/01	9.05	Call	Bond Future	6,107.0000	5,789.0000	(5.207)	0	0	0
2012/04/25	R213 2012/11/01	9.05	Put	Bond Future	3,221.0000	3,399.0000	5.526	0	0	0
2012/04/25	R213 2012/11/01	8.95	Call	Bond Future	5,651.0000	5,345.0000	(5.415)	0	0	0
2012/04/25	R213 2012/11/01	8.95	Put	Bond Future	3,534.0000	3,725.0000	5.405	0	0	0
2012/04/25	R213 2013/02/07			Bond Future	8.7510	8.8150	0.731	0.0000	0.0000	0
2012/04/25	R213 2013/02/07	9.00	Call	Bond Future	6,426.0000	6,123.0000	(4.715)	0	0	0
2012/04/25	R213 2013/02/07	9.00	Put	Bond Future	4,485.0000	4,687.0000	4.504	0	0	0
2012/04/25	R213 2013/02/07	9.05	Call	Bond Future	6,644.0000	6,336.0000	(4.636)	0	0	0
2012/04/25	R213 2013/02/07	9.05	Put	Bond Future	4,321.0000	4,519.0000	4.582	0	0	0
2012/04/25	R213 2013/02/07	8.95	Call	Bond Future	6,211.0000	5,914.0000	(4.782)	0	0	0
2012/04/25	R213 2013/02/07	8.95	Put	Bond Future	4,654.0000	4,863.0000	4.491	0	0	0
2012/04/25	R214 2012/05/03			Bond Future	8.7560	8.8150	0.674	0.0000	0.0000	1,530
2012/04/25	R214 2012/05/03	8.80	Call	Bond Future	367.0000	0.0000	(100.000)	0	0	0
2012/04/25	R214 2012/05/03	8.80	Put	Bond Future	0.0000	124.0000	100.000	0	0	0
2012/04/25	R214 2012/05/03	8.81	Call	Bond Future	449.0000	0.0000	(100.000)	0	0	0
2012/04/25	R214 2012/05/03	8.81	Put	Bond Future	0.0000	41.0000	100.000	0	0	0
2012/04/25	R214 2012/05/03	8.79	Call	Bond Future	283.0000	0.0000	(100.000)	0	0	0
2012/04/25	R214 2012/05/03	8.79	Put	Bond Future	0.0000	207.0000	100.000	0	0	0
2012/04/25	R214 2012/08/02			Bond Future	8.8240	8.8840	0.680	0.0000	0.0000	0
2012/04/25	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R214 2012/08/02	8.80	Put	Bond Future	198.0000	691.0000	248.990	0	0	0
2012/04/25	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R214 2012/08/02	8.81	Put	Bond Future	116.0000	608.0000	424.138	0	0	0
2012/04/25	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/25	R214 2012/08/02	8.79	Put	Bond Future	281.0000	774.0000	175.445	0	0	0
Total										334552.00