



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/04/2012

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
2012/04/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	AL7T 2012/05/03			Index Future	429.2010	429.7150	0.120	0.0000	0.0000	0
2012/04/26	AL7T 2012/08/02			Index Future	435.2460	435.7640	0.119	0.0000	0.0000	13
2012/04/26	AL7T 2012/11/01			Index Future	441.8820	442.4020	0.118	0.0000	0.0000	0
2012/04/26	ALBI 2012/05/03			Index Future	389.2530	389.8770	0.160	0.0000	0.0000	648
2012/04/26	ALBI 2012/08/02			Index Future	394.7360	395.3660	0.160	0.0000	0.0000	375
2012/04/26	ALBI 2012/11/01			Index Future	400.7540	401.3880	0.158	0.0000	0.0000	0
2012/04/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/04/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	CAAY 2012/04/30			Can-Do Future	0.0044	0.0025	(43.182)	0.0000	0.0000	12,500
2012/04/26	CAAZ 2012/06/18			Can-Do Future	0.0954	0.0940	(1.468)	0.0000	0.0000	5,670
2012/04/26	CABA 2012/06/18			Can-Do Future	0.2705	0.2661	(1.627)	0.0000	0.0000	8,000
2012/04/26	CABB 2012/06/18			Can-Do Future	0.0095	0.0073	(23.158)	0.0000	0.0000	8,000
2012/04/26	CABC 2012/06/18			Can-Do Future	0.2089	0.1780	(14.792)	0.0000	0.0000	0
2012/04/26	CABD 2012/06/18			Can-Do Future	0.0029	0.0024	(17.241)	0.0000	0.0000	16,000
2012/04/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/26	DAAE 2012/04/30			Any day expiry	6.3306	6.3342	0.057	0.0000	0.0000	500
2012/04/26	DAAE 2012/04/30	6.50	Call	Any day expiry	5.0000	3.0000	(40.000)	0	0	0
2012/04/26	DAAE 2012/04/30	6.50	Put	Any day expiry	174.0000	169.0000	(2.874)	0	0	0
2012/04/26	DAAE 2012/04/30	6.55	Call	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/04/26	DAAE 2012/04/30	6.55	Put	Any day expiry	222.0000	218.0000	(1.802)	0	0	0
2012/04/26	DAAE 2012/04/30	6.45	Call	Any day expiry	9.0000	6.0000	(33.333)	0	0	0

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2012/04/26	DAAE 2012/04/30	6.45	Put	Any day expiry	128.0000	122.0000	(4.688)	0	0	0
2012/04/26	DAAE 2012/04/30	6.37	Put	Any day expiry	64.0000	56.0000	(12.500)	0	0	0
2012/04/26	DAAE 2012/04/30	6.37	Call	Any day expiry	25.0000	20.0000	(20.000)	0	0	2,000
2012/04/26	DAAF 2012/04/30			Any day expiry	8.0477	8.0814	0.419	0.0000	0.0000	0
2012/04/26	DAAF 2012/04/30	8.00	Call	Any day expiry	69.0000	90.0000	30.435	0	0	0
2012/04/26	DAAF 2012/04/30	8.00	Put	Any day expiry	21.0000	9.0000	(57.143)	0	0	0
2012/04/26	DAAF 2012/04/30	8.05	Call	Any day expiry	36.0000	50.0000	38.889	0	0	0
2012/04/26	DAAF 2012/04/30	8.05	Put	Any day expiry	38.0000	19.0000	(50.000)	0	0	0
2012/04/26	DAAF 2012/04/30	7.95	Call	Any day expiry	110.0000	135.0000	22.727	0	0	0
2012/04/26	DAAF 2012/04/30	7.95	Put	Any day expiry	12.0000	4.0000	(66.667)	0	0	0
2012/04/26	DAAG 2012/04/30			Any day expiry	7.7899	7.7914	0.019	0.0000	0.0000	500
2012/04/26	DAAG 2012/04/30	7.95	Call	Any day expiry	10.0000	7.0000	(30.000)	0	0	0
2012/04/26	DAAG 2012/04/30	7.95	Put	Any day expiry	170.0000	166.0000	(2.353)	0	0	0
2012/04/26	DAAG 2012/04/30	8.00	Call	Any day expiry	6.0000	4.0000	(33.333)	0	0	0
2012/04/26	DAAG 2012/04/30	8.00	Put	Any day expiry	216.0000	213.0000	(1.389)	0	0	0
2012/04/26	DAAG 2012/04/30	7.90	Call	Any day expiry	17.0000	12.0000	(29.412)	0	0	0
2012/04/26	DAAG 2012/04/30	7.90	Put	Any day expiry	127.0000	121.0000	(4.724)	0	0	0
2012/04/26	GOVI 2012/05/03			GOVI	390.2460	390.8390	0.152	0.0000	0.0000	59
2012/04/26	GOVI 2012/05/03	382.00	Call	GOVI	82,460.0000	88,390.0000	7.191	0	0	0
2012/04/26	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/26	GOVI 2012/05/03	382.01	Call	GOVI	82,360.0000	88,290.0000	7.200	0	0	0
2012/04/26	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/26	GOVI 2012/05/03	381.99	Call	GOVI	82,560.0000	88,490.0000	7.183	0	0	0
2012/04/26	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/26	GOVI 2012/08/02			GOVI	395.7430	396.3410	0.151	0.0000	0.0000	231
2012/04/26	GOVI 2012/08/02	390.00	Call	GOVI	57,430.0000	63,410.0000	10.413	0	0	0
2012/04/26	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/26	GOVI 2012/08/02	390.01	Call	GOVI	57,330.0000	63,310.0000	10.431	0	0	0
2012/04/26	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/26	GOVI 2012/08/02	389.99	Call	GOVI	57,530.0000	63,510.0000	10.395	0	0	0
2012/04/26	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/26	GOVI 2012/11/01			GOVI	401.7760	402.3790	0.150	0.0000	0.0000	0
2012/04/26	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	3,790.0000	100.000	0	0	0

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2012/04/26	GOVI 2012/11/01	402.00	Put	GOVI	2,240.0000	0.0000	(100.000)	0	0	0
2012/04/26	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	3,690.0000	100.000	0	0	0
2012/04/26	GOVI 2012/11/01	402.01	Put	GOVI	2,340.0000	0.0000	(100.000)	0	0	0
2012/04/26	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	3,890.0000	100.000	0	0	0
2012/04/26	GOVI 2012/11/01	401.99	Put	GOVI	2,140.0000	0.0000	(100.000)	0	0	0
2012/04/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/26	IGOV 2012/05/03			Index Future	174.0250	174.0410	0.009	0.0000	0.0000	0
2012/04/26	IGOV 2012/08/02			Index Future	176.4760	176.4910	0.008	0.0000	0.0000	563
2012/04/26	IGOV 2012/11/01			Index Future	179.1660	179.1800	0.008	0.0000	0.0000	0
2012/04/26	ILBI 2012/05/03			Index Future	471.6420	471.6820	0.008	0.0000	0.0000	0
2012/04/26	ILBI 2012/08/02			Index Future	478.3440	478.3840	0.008	0.0000	0.0000	169
2012/04/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/26	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/26	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,890
2012/04/26	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/04/26	JBAF 2012/08/15			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2012/04/26	JBAF 2012/09/19			Jibar Tradeable Future	5.7000	5.6700	(0.526)	0.0000	0.0000	44,760
2012/04/26	JBAF 2012/10/17			Jibar Tradeable Future	5.7200	5.7000	(0.350)	0.0000	0.0000	0
2012/04/26	JBAF 2012/12/19			Jibar Tradeable Future	5.7900	5.7700	(0.345)	0.0000	0.0000	840
2012/04/26	JBAF 2013/03/20			Jibar Tradeable Future	5.9400	5.9200	(0.337)	0.0000	0.0000	790
2012/04/26	JBAF 2013/06/19			Jibar Tradeable Future	6.1200	6.0900	(0.490)	0.0000	0.0000	500
2012/04/26	JBAF 2013/09/18			Jibar Tradeable Future	6.3000	6.2800	(0.317)	0.0000	0.0000	1,700

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2012/04/26	JBAF 2013/12/18			Jibar Tradeable Future	6.5000	6.4700	(0.462)	0.0000	0.0000	1,500
2012/04/26	JBAF 2014/03/19			Jibar Tradeable Future	6.7000	6.6900	(0.149)	0.0000	0.0000	0
2012/04/26	R157 2012/05/03			Bond Future	6.4900	6.4640	(0.401)	0.0000	0.0000	8,513
2012/04/26	R157 2012/05/03	8.25	Call	Bond Future	5,719.0000	5,806.0000	1.521	0	0	0
2012/04/26	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R157 2012/05/03	8.30	Call	Bond Future	5,876.0000	5,963.0000	1.481	0	0	0
2012/04/26	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R157 2012/05/03	8.20	Call	Bond Future	5,561.0000	5,648.0000	1.564	0	0	0
2012/04/26	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R157 2012/05/03	6.25	Put	Bond Future	823.0000	737.0000	(10.450)	0	0	0
2012/04/26	R157 2012/05/03	6.25	Call	Bond Future	15.0000	17.0000	13.333	0	0	1,500
2012/04/26	R157 2012/05/03	6.50	Call	Bond Future	233.0000	268.0000	15.021	0	0	1,500
2012/04/26	R157 2012/05/03	6.50	Put	Bond Future	200.0000	147.0000	(26.500)	0	0	1,500
2012/04/26	R157 2012/05/03	6.75	Call	Bond Future	881.0000	961.0000	9.081	0	0	1,500
2012/04/26	R157 2012/05/03	6.75	Put	Bond Future	14.0000	7.0000	(50.000)	0	0	1,500
2012/04/26	R157 2012/05/03	7.35	Call	Bond Future	2,839.0000	2,926.0000	3.064	0	0	0
2012/04/26	R157 2012/05/03	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,500
2012/04/26	R157 2012/08/02			Bond Future	6.5630	6.5350	(0.427)	0.0000	0.0000	4,387
2012/04/26	R157 2012/08/02	8.00	Call	Bond Future	4,358.0000	4,444.0000	1.973	0	0	0
2012/04/26	R157 2012/08/02	8.00	Put	Bond Future	10.0000	10.0000	0.000	0	0	0
2012/04/26	R157 2012/08/02	8.05	Call	Bond Future	4,504.0000	4,589.0000	1.887	0	0	0
2012/04/26	R157 2012/08/02	8.05	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2012/04/26	R157 2012/08/02	7.95	Call	Bond Future	4,213.0000	4,298.0000	2.018	0	0	0
2012/04/26	R157 2012/08/02	7.95	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2012/04/26	R157 2012/08/02	6.15	Put	Bond Future	1,555.0000	1,487.0000	(4.373)	0	0	0
2012/04/26	R157 2012/08/02	6.15	Call	Bond Future	267.0000	286.0000	7.116	0	0	3,750
2012/04/26	R157 2012/08/02	6.35	Put	Bond Future	1,122.0000	1,064.0000	(5.169)	0	0	0
2012/04/26	R157 2012/08/02	6.35	Call	Bond Future	460.0000	489.0000	6.304	0	0	1,250
2012/04/26	R157 2012/08/02	6.55	Call	Bond Future	731.0000	771.0000	5.472	0	0	0
2012/04/26	R157 2012/08/02	6.55	Put	Bond Future	771.0000	725.0000	(5.966)	0	0	1,250
2012/04/26	R157 2012/08/02	6.95	Call	Bond Future	1,511.0000	1,572.0000	4.037	0	0	0
2012/04/26	R157 2012/08/02	6.95	Put	Bond Future	320.0000	294.0000	(8.125)	0	0	3,750
2012/04/26	R157 2012/11/01			Bond Future	6.6050	6.5750	(0.454)	0.0000	0.0000	0
2012/04/26	R157 2012/11/01	7.00	Call	Bond Future	1,767.0000	1,821.0000	3.056	0	0	0

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2012/04/26	R157 2012/11/01	7.00	Put	Bond Future	649.0000	617.0000	(4.931)	0	0	0
2012/04/26	R157 2012/11/01	7.05	Call	Bond Future	1,863.0000	1,919.0000	3.006	0	0	0
2012/04/26	R157 2012/11/01	7.05	Put	Bond Future	604.0000	575.0000	(4.801)	0	0	0
2012/04/26	R157 2012/11/01	6.95	Call	Bond Future	1,673.0000	1,726.0000	3.168	0	0	0
2012/04/26	R157 2012/11/01	6.95	Put	Bond Future	696.0000	663.0000	(4.741)	0	0	0
2012/04/26	R157 2013/02/07			Bond Future	6.6480	6.6150	(0.496)	0.0000	0.0000	0
2012/04/26	R157 2013/02/07	6.75	Call	Bond Future	1,410.0000	1,454.0000	3.121	0	0	0
2012/04/26	R157 2013/02/07	6.75	Put	Bond Future	1,148.0000	1,107.0000	(3.571)	0	0	0
2012/04/26	R157 2013/02/07	6.80	Call	Bond Future	1,483.0000	1,528.0000	3.034	0	0	0
2012/04/26	R157 2013/02/07	6.80	Put	Bond Future	1,092.0000	1,052.0000	(3.663)	0	0	0
2012/04/26	R157 2013/02/07	6.70	Call	Bond Future	1,340.0000	1,383.0000	3.209	0	0	0
2012/04/26	R157 2013/02/07	6.70	Put	Bond Future	1,206.0000	1,164.0000	(3.483)	0	0	0
2012/04/26	R186 2012/05/03			Bond Future	8.2050	8.1690	(0.439)	0.0000	0.0000	21,445
2012/04/26	R186 2012/05/03	9.00	Call	Bond Future	7,276.0000	7,620.0000	4.728	0	0	0
2012/04/26	R186 2012/05/03	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/26	R186 2012/05/03	9.05	Call	Bond Future	7,711.0000	8,056.0000	4.474	0	0	0
2012/04/26	R186 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R186 2012/05/03	8.95	Call	Bond Future	6,838.0000	7,182.0000	5.031	0	0	0
2012/04/26	R186 2012/05/03	8.95	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/26	R186 2012/05/03	7.90	Put	Bond Future	3,079.0000	2,743.0000	(10.913)	0	0	0
2012/04/26	R186 2012/05/03	7.90	Call	Bond Future	107.0000	117.0000	9.346	0	0	2,250
2012/04/26	R186 2012/05/03	8.20	Put	Bond Future	947.0000	724.0000	(23.548)	0	0	0
2012/04/26	R186 2012/05/03	8.20	Call	Bond Future	899.0000	1,021.0000	13.571	0	0	750
2012/04/26	R186 2012/05/03	8.50	Call	Bond Future	2,911.0000	3,198.0000	9.859	0	0	0
2012/04/26	R186 2012/05/03	8.50	Put	Bond Future	134.0000	76.0000	(43.284)	0	0	750
2012/04/26	R186 2012/05/03	8.85	Call	Bond Future	5,957.0000	6,299.0000	5.741	0	0	0
2012/04/26	R186 2012/05/03	8.85	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	2,250
2012/04/26	R186 2012/08/02			Bond Future	8.2840	8.2470	(0.447)	0.0000	0.0000	15,099
2012/04/26	R186 2012/08/02	8.75	Call	Bond Future	5,952.0000	6,184.0000	3.898	0	0	0
2012/04/26	R186 2012/08/02	8.75	Put	Bond Future	1,690.0000	1,574.0000	(6.864)	0	0	2,700
2012/04/26	R186 2012/08/02	8.80	Call	Bond Future	6,267.0000	6,506.0000	3.814	0	0	0
2012/04/26	R186 2012/08/02	8.80	Put	Bond Future	1,561.0000	1,452.0000	(6.983)	0	0	0
2012/04/26	R186 2012/08/02	8.70	Call	Bond Future	5,643.0000	5,869.0000	4.005	0	0	0
2012/04/26	R186 2012/08/02	8.70	Put	Bond Future	1,828.0000	1,706.0000	(6.674)	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
2012/04/26	R186 2012/08/02	8.25	Put	Bond Future	3,518.0000	3,329.0000	(5.372)	0	0	0
2012/04/26	R186 2012/08/02	8.25	Call	Bond Future	3,198.0000	3,357.0000	4.972	0	0	8,750
2012/04/26	R186 2012/08/02	8.66	Call	Bond Future	5,400.0000	5,621.0000	4.093	0	0	0
2012/04/26	R186 2012/08/02	8.66	Put	Bond Future	1,944.0000	1,817.0000	(6.533)	0	0	276
2012/04/26	R186 2012/08/02	7.66	Put	Bond Future	7,223.0000	6,950.0000	(3.780)	0	0	0
2012/04/26	R186 2012/08/02	7.66	Call	Bond Future	1,152.0000	1,227.0000	6.510	0	0	276
2012/04/26	R186 2012/08/02	7.76	Put	Bond Future	6,476.0000	6,215.0000	(4.030)	0	0	0
2012/04/26	R186 2012/08/02	7.76	Call	Bond Future	1,407.0000	1,494.0000	6.183	0	0	43
2012/04/26	R186 2012/08/02	8.76	Call	Bond Future	6,015.0000	6,248.0000	3.874	0	0	0
2012/04/26	R186 2012/08/02	8.76	Put	Bond Future	1,664.0000	1,549.0000	(6.911)	0	0	43
2012/04/26	R186 2012/08/02	8.00	Put	Bond Future	4,881.0000	4,654.0000	(4.651)	0	0	0
2012/04/26	R186 2012/08/02	8.00	Call	Bond Future	2,171.0000	2,292.0000	5.573	0	0	1,099
2012/04/26	R186 2012/08/02	9.00	Call	Bond Future	7,584.0000	7,846.0000	3.455	0	0	0
2012/04/26	R186 2012/08/02	9.00	Put	Bond Future	1,127.0000	1,041.0000	(7.631)	0	0	199
2012/04/26	R186 2012/08/02	7.70	Put	Bond Future	6,919.0000	6,650.0000	(3.888)	0	0	0
2012/04/26	R186 2012/08/02	7.70	Call	Bond Future	1,250.0000	1,329.0000	6.320	0	0	2,700
2012/04/26	R186 2012/08/02	8.30	Call	Bond Future	3,436.0000	3,603.0000	4.860	0	0	0
2012/04/26	R186 2012/08/02	8.30	Put	Bond Future	3,286.0000	3,105.0000	(5.508)	0	0	900
2012/04/26	R186 2012/11/01			Bond Future	8.3500	8.3120	(0.455)	0.0000	0.0000	0
2012/04/26	R186 2012/11/01	8.75	Call	Bond Future	7,025.0000	7,237.0000	3.018	0	0	0
2012/04/26	R186 2012/11/01	8.75	Put	Bond Future	3,418.0000	3,279.0000	(4.067)	0	0	0
2012/04/26	R186 2012/11/01	8.80	Call	Bond Future	7,302.0000	7,518.0000	2.958	0	0	0
2012/04/26	R186 2012/11/01	8.80	Put	Bond Future	3,256.0000	3,121.0000	(4.146)	0	0	0
2012/04/26	R186 2012/11/01	8.70	Call	Bond Future	6,752.0000	6,959.0000	3.066	0	0	0
2012/04/26	R186 2012/11/01	8.70	Put	Bond Future	3,587.0000	3,443.0000	(4.014)	0	0	0
2012/04/26	R186 2013/02/07			Bond Future	8.4210	8.3810	(0.475)	0.0000	0.0000	0
2012/04/26	R186 2013/02/07	8.50	Call	Bond Future	6,207.0000	6,396.0000	3.045	0	0	0
2012/04/26	R186 2013/02/07	8.50	Put	Bond Future	5,496.0000	5,323.0000	(3.148)	0	0	0
2012/04/26	R186 2013/02/07	8.55	Call	Bond Future	6,448.0000	6,641.0000	2.993	0	0	0
2012/04/26	R186 2013/02/07	8.55	Put	Bond Future	5,290.0000	5,121.0000	(3.195)	0	0	0
2012/04/26	R186 2013/02/07	8.45	Call	Bond Future	5,977.0000	6,162.0000	3.095	0	0	0
2012/04/26	R186 2013/02/07	8.45	Put	Bond Future	5,715.0000	5,538.0000	(3.097)	0	0	0
2012/04/26	R189 2012/05/03			Bond Future	215.6609	215.7622	0.047	0.0000	0.0000	0
2012/04/26	R189 2012/05/03	215.00	Call	Bond Future	661.0000	762.0000	15.280	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
2012/04/26	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R189 2012/05/03	215.05	Call	Bond Future	611.0000	712.0000	16.530	0	0	0
2012/04/26	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R189 2012/05/03	214.95	Call	Bond Future	711.0000	812.0000	14.205	0	0	0
2012/04/26	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R189 2012/08/02			Bond Future	218.6974	218.7984	0.046	0.0000	0.0000	44
2012/04/26	R189 2012/08/02	218.00	Call	Bond Future	697.0000	798.0000	14.491	0	0	0
2012/04/26	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R189 2012/08/02	218.05	Call	Bond Future	647.0000	748.0000	15.611	0	0	0
2012/04/26	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R189 2012/08/02	217.95	Call	Bond Future	747.0000	848.0000	13.521	0	0	0
2012/04/26	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R197 2012/05/03			Bond Future	259.8795	259.9021	0.009	0.0000	0.0000	0
2012/04/26	R197 2012/05/03	251.00	Call	Bond Future	8,879.0000	8,902.0000	0.259	0	0	0
2012/04/26	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R197 2012/05/03	251.05	Call	Bond Future	8,829.0000	8,852.0000	0.261	0	0	0
2012/04/26	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R197 2012/05/03	250.95	Call	Bond Future	8,929.0000	8,952.0000	0.258	0	0	0
2012/04/26	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R197 2012/08/02			Bond Future	258.3494	258.3705	0.008	0.0000	0.0000	1,289
2012/04/26	R197 2012/08/02	257.00	Call	Bond Future	1,349.0000	1,370.0000	1.557	0	0	0
2012/04/26	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R197 2012/08/02	257.05	Call	Bond Future	1,299.0000	1,320.0000	1.617	0	0	0
2012/04/26	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R197 2012/08/02	256.95	Call	Bond Future	1,399.0000	1,420.0000	1.501	0	0	0
2012/04/26	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R201 2012/05/03			Bond Future	5.8370	5.8120	(0.428)	0.0000	0.0000	1,795
2012/04/26	R201 2012/05/03	7.75	Call	Bond Future	4,657.0000	4,719.0000	1.331	0	0	0
2012/04/26	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R201 2012/05/03	7.80	Call	Bond Future	4,775.0000	4,838.0000	1.319	0	0	0
2012/04/26	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R201 2012/05/03	7.70	Call	Bond Future	4,538.0000	4,601.0000	1.388	0	0	0
2012/04/26	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/26	R201	2012/08/02			Bond Future	5.8530	5.8250	(0.478)	0.0000	0.0000	1,564
2012/04/26	R201	2012/08/02	7.50	Call	Bond Future	3,663.0000	3,726.0000	1.720	0	0	0
2012/04/26	R201	2012/08/02	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/26	R201	2012/08/02	7.55	Call	Bond Future	3,771.0000	3,835.0000	1.697	0	0	0
2012/04/26	R201	2012/08/02	7.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/26	R201	2012/08/02	7.45	Call	Bond Future	3,554.0000	3,618.0000	1.801	0	0	0
2012/04/26	R201	2012/08/02	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/26	R201	2012/11/01			Bond Future	5.8110	5.7800	(0.533)	0.0000	0.0000	0
2012/04/26	R201	2012/11/01	6.50	Call	Bond Future	1,636.0000	1,684.0000	2.934	0	0	0
2012/04/26	R201	2012/11/01	6.50	Put	Bond Future	239.0000	224.0000	(6.276)	0	0	0
2012/04/26	R201	2012/11/01	6.55	Call	Bond Future	1,716.0000	1,766.0000	2.914	0	0	0
2012/04/26	R201	2012/11/01	6.55	Put	Bond Future	218.0000	205.0000	(5.963)	0	0	0
2012/04/26	R201	2012/11/01	6.45	Call	Bond Future	1,557.0000	1,605.0000	3.083	0	0	0
2012/04/26	R201	2012/11/01	6.45	Put	Bond Future	261.0000	245.0000	(6.130)	0	0	0
2012/04/26	R201	2013/02/07			Bond Future	5.7320	5.6980	(0.593)	0.0000	0.0000	0
2012/04/26	R201	2013/02/07	6.25	Call	Bond Future	1,357.0000	1,398.0000	3.021	0	0	0
2012/04/26	R201	2013/02/07	6.25	Put	Bond Future	431.0000	411.0000	(4.640)	0	0	0
2012/04/26	R201	2013/02/07	6.30	Call	Bond Future	1,420.0000	1,461.0000	2.887	0	0	0
2012/04/26	R201	2013/02/07	6.30	Put	Bond Future	406.0000	386.0000	(4.926)	0	0	0
2012/04/26	R201	2013/02/07	6.20	Call	Bond Future	1,296.0000	1,336.0000	3.086	0	0	0
2012/04/26	R201	2013/02/07	6.20	Put	Bond Future	459.0000	438.0000	(4.575)	0	0	0
2012/04/26	R202	2012/05/03			Bond Future	191.7514	191.7701	0.010	0.0000	0.0000	8
2012/04/26	R202	2012/05/03	190.00	Call	Bond Future	1,751.0000	1,770.0000	1.085	0	0	0
2012/04/26	R202	2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R202	2012/05/03	190.05	Call	Bond Future	1,701.0000	1,720.0000	1.117	0	0	0
2012/04/26	R202	2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R202	2012/05/03	189.95	Call	Bond Future	1,801.0000	1,820.0000	1.055	0	0	0
2012/04/26	R202	2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R202	2012/08/02			Bond Future	191.6948	191.7124	0.009	0.0000	0.0000	39,997
2012/04/26	R202	2012/08/02	191.00	Call	Bond Future	695.0000	712.0000	2.446	0	0	0
2012/04/26	R202	2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R202	2012/08/02	191.05	Call	Bond Future	645.0000	662.0000	2.636	0	0	0
2012/04/26	R202	2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R202	2012/08/02	190.95	Call	Bond Future	745.0000	762.0000	2.282	0	0	0

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2012/04/26	R202 2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R203 2012/05/03			Bond Future	7.0150	6.9940	(0.299)	0.0000	0.0000	3,524
2012/04/26	R203 2012/05/03	8.75	Call	Bond Future	7,539.0000	7,634.0000	1.260	0	0	0
2012/04/26	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R203 2012/05/03	8.80	Call	Bond Future	7,746.0000	7,841.0000	1.226	0	0	0
2012/04/26	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R203 2012/05/03	8.70	Call	Bond Future	7,331.0000	7,426.0000	1.296	0	0	0
2012/04/26	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R203 2012/05/03	7.00	Put	Bond Future	400.0000	328.0000	(18.000)	0	0	0
2012/04/26	R203 2012/05/03	7.00	Call	Bond Future	332.0000	355.0000	6.928	0	0	4,200
2012/04/26	R203 2012/05/03	7.15	Put	Bond Future	139.0000	100.0000	(28.058)	0	0	0
2012/04/26	R203 2012/05/03	7.15	Call	Bond Future	751.0000	807.0000	7.457	0	0	1,400
2012/04/26	R203 2012/05/03	7.45	Call	Bond Future	1,961.0000	2,054.0000	4.742	0	0	0
2012/04/26	R203 2012/05/03	7.45	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	1,400
2012/04/26	R203 2012/05/03	7.80	Call	Bond Future	3,496.0000	3,592.0000	2.746	0	0	0
2012/04/26	R203 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	4,200
2012/04/26	R203 2012/08/02			Bond Future	7.0920	7.0700	(0.310)	0.0000	0.0000	883
2012/04/26	R203 2012/08/02	8.50	Call	Bond Future	5,973.0000	6,063.0000	1.507	0	0	0
2012/04/26	R203 2012/08/02	8.50	Put	Bond Future	63.0000	58.0000	(7.937)	0	0	0
2012/04/26	R203 2012/08/02	8.55	Call	Bond Future	6,166.0000	6,257.0000	1.476	0	0	0
2012/04/26	R203 2012/08/02	8.55	Put	Bond Future	54.0000	49.0000	(9.259)	0	0	0
2012/04/26	R203 2012/08/02	8.45	Call	Bond Future	5,780.0000	5,870.0000	1.557	0	0	0
2012/04/26	R203 2012/08/02	8.45	Put	Bond Future	73.0000	67.0000	(8.219)	0	0	0
2012/04/26	R203 2012/08/02	6.60	Put	Bond Future	2,659.0000	2,583.0000	(2.858)	0	0	0
2012/04/26	R203 2012/08/02	6.60	Call	Bond Future	492.0000	512.0000	4.065	0	0	4,200
2012/04/26	R203 2012/08/02	6.85	Put	Bond Future	1,904.0000	1,838.0000	(3.466)	0	0	0
2012/04/26	R203 2012/08/02	6.85	Call	Bond Future	845.0000	875.0000	3.550	0	0	1,400
2012/04/26	R203 2012/08/02	7.15	Call	Bond Future	1,446.0000	1,491.0000	3.112	0	0	0
2012/04/26	R203 2012/08/02	7.15	Put	Bond Future	1,194.0000	1,143.0000	(4.271)	0	0	1,400
2012/04/26	R203 2012/08/02	7.55	Call	Bond Future	2,550.0000	2,615.0000	2.549	0	0	0
2012/04/26	R203 2012/08/02	7.55	Put	Bond Future	581.0000	550.0000	(5.336)	0	0	4,200
2012/04/26	R203 2012/11/01			Bond Future	7.1500	7.1270	(0.322)	0.0000	0.0000	0
2012/04/26	R203 2012/11/01	7.75	Call	Bond Future	3,411.0000	3,474.0000	1.847	0	0	0
2012/04/26	R203 2012/11/01	7.75	Put	Bond Future	955.0000	922.0000	(3.455)	0	0	0

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2012/04/26	R203 2012/11/01	7.80	Call	Bond Future	3,556.0000	3,620.0000	1.800	0	0	0
2012/04/26	R203 2012/11/01	7.80	Put	Bond Future	898.0000	867.0000	(3.452)	0	0	0
2012/04/26	R203 2012/11/01	7.70	Call	Bond Future	3,269.0000	3,330.0000	1.866	0	0	0
2012/04/26	R203 2012/11/01	7.70	Put	Bond Future	1,015.0000	980.0000	(3.448)	0	0	0
2012/04/26	R203 2013/02/07			Bond Future	7.2140	7.1900	(0.333)	0.0000	0.0000	0
2012/04/26	R203 2013/02/07	6.50	Call	Bond Future	1,004.0000	1,029.0000	2.490	0	0	0
2012/04/26	R203 2013/02/07	6.50	Put	Bond Future	3,865.0000	3,795.0000	(1.811)	0	0	0
2012/04/26	R203 2013/02/07	6.55	Call	Bond Future	1,067.0000	1,094.0000	2.530	0	0	0
2012/04/26	R203 2013/02/07	6.55	Put	Bond Future	3,724.0000	3,657.0000	(1.799)	0	0	0
2012/04/26	R203 2013/02/07	6.45	Call	Bond Future	943.0000	968.0000	2.651	0	0	0
2012/04/26	R203 2013/02/07	6.45	Put	Bond Future	4,008.0000	3,938.0000	(1.747)	0	0	0
2012/04/26	R204 2012/05/03			Bond Future	7.3210	7.2950	(0.355)	0.0000	0.0000	3,376
2012/04/26	R204 2012/05/03	8.75	Call	Bond Future	7,225.0000	7,362.0000	1.896	0	0	0
2012/04/26	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R204 2012/05/03	8.80	Call	Bond Future	7,466.0000	7,603.0000	1.835	0	0	0
2012/04/26	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R204 2012/05/03	8.70	Call	Bond Future	6,983.0000	7,120.0000	1.962	0	0	0
2012/04/26	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R204 2012/05/03	7.00	Put	Bond Future	1,743.0000	1,606.0000	(7.860)	0	0	0
2012/04/26	R204 2012/05/03	7.00	Call	Bond Future	29.0000	29.0000	0.000	0	0	550
2012/04/26	R204 2012/05/03	7.75	Call	Bond Future	2,248.0000	2,380.0000	5.872	0	0	0
2012/04/26	R204 2012/05/03	7.75	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	550
2012/04/26	R204 2012/08/02			Bond Future	7.4020	7.3740	(0.378)	0.0000	0.0000	1,823
2012/04/26	R204 2012/08/02	8.50	Call	Bond Future	5,628.0000	5,753.0000	2.221	0	0	0
2012/04/26	R204 2012/08/02	8.50	Put	Bond Future	210.0000	192.0000	(8.571)	0	0	0
2012/04/26	R204 2012/08/02	8.55	Call	Bond Future	5,842.0000	5,969.0000	2.174	0	0	0
2012/04/26	R204 2012/08/02	8.55	Put	Bond Future	186.0000	170.0000	(8.602)	0	0	0
2012/04/26	R204 2012/08/02	8.45	Call	Bond Future	5,413.0000	5,537.0000	2.291	0	0	0
2012/04/26	R204 2012/08/02	8.45	Put	Bond Future	234.0000	215.0000	(8.120)	0	0	0
2012/04/26	R204 2012/11/01			Bond Future	7.4650	7.4360	(0.388)	0.0000	0.0000	0
2012/04/26	R204 2012/11/01	8.00	Call	Bond Future	3,936.0000	4,027.0000	2.312	0	0	0
2012/04/26	R204 2012/11/01	8.00	Put	Bond Future	1,344.0000	1,292.0000	(3.869)	0	0	0
2012/04/26	R204 2012/11/01	8.05	Call	Bond Future	4,100.0000	4,193.0000	2.268	0	0	0
2012/04/26	R204 2012/11/01	8.05	Put	Bond Future	1,270.0000	1,220.0000	(3.937)	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
2012/04/26	R204 2012/11/01	7.95	Call	Bond Future	3,775.0000	3,864.0000	2.358	0	0	0
2012/04/26	R204 2012/11/01	7.95	Put	Bond Future	1,422.0000	1,368.0000	(3.797)	0	0	0
2012/04/26	R204 2013/02/07			Bond Future	7.5310	7.5020	(0.385)	0.0000	0.0000	0
2012/04/26	R204 2013/02/07	8.00	Call	Bond Future	4,026.0000	4,109.0000	2.062	0	0	0
2012/04/26	R204 2013/02/07	8.00	Put	Bond Future	1,837.0000	1,783.0000	(2.940)	0	0	0
2012/04/26	R204 2013/02/07	8.05	Call	Bond Future	4,176.0000	4,261.0000	2.035	0	0	0
2012/04/26	R204 2013/02/07	8.05	Put	Bond Future	1,757.0000	1,705.0000	(2.960)	0	0	0
2012/04/26	R204 2013/02/07	7.95	Call	Bond Future	3,879.0000	3,960.0000	2.088	0	0	0
2012/04/26	R204 2013/02/07	7.95	Put	Bond Future	1,921.0000	1,865.0000	(2.915)	0	0	0
2012/04/26	R206 2012/05/03			Bond Future	5.6160	5.5910	(0.445)	0.0000	0.0000	1,000
2012/04/26	R206 2012/05/03	7.50	Call	Bond Future	2,996.0000	3,037.0000	1.368	0	0	0
2012/04/26	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R206 2012/05/03	7.55	Call	Bond Future	3,074.0000	3,115.0000	1.334	0	0	0
2012/04/26	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R206 2012/05/03	7.45	Call	Bond Future	2,918.0000	2,959.0000	1.405	0	0	0
2012/04/26	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R206 2012/08/02			Bond Future	5.6030	5.5740	(0.518)	0.0000	0.0000	859
2012/04/26	R206 2012/08/02	7.25	Call	Bond Future	2,252.0000	2,292.0000	1.776	0	0	0
2012/04/26	R206 2012/08/02	7.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/26	R206 2012/08/02	7.30	Call	Bond Future	2,319.0000	2,359.0000	1.725	0	0	0
2012/04/26	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R206 2012/08/02	7.20	Call	Bond Future	2,184.0000	2,224.0000	1.832	0	0	0
2012/04/26	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R206 2012/11/01			Bond Future	5.4700	5.4360	(0.622)	0.0000	0.0000	0
2012/04/26	R206 2012/11/01	6.00	Call	Bond Future	748.0000	777.0000	3.877	0	0	0
2012/04/26	R206 2012/11/01	6.00	Put	Bond Future	137.0000	126.0000	(8.029)	0	0	0
2012/04/26	R206 2012/11/01	6.05	Call	Bond Future	792.0000	822.0000	3.788	0	0	0
2012/04/26	R206 2012/11/01	6.05	Put	Bond Future	123.0000	114.0000	(7.317)	0	0	0
2012/04/26	R206 2012/11/01	5.95	Call	Bond Future	704.0000	733.0000	4.119	0	0	0
2012/04/26	R206 2012/11/01	5.95	Put	Bond Future	150.0000	140.0000	(6.667)	0	0	0
2012/04/26	R206 2013/02/07			Bond Future	5.2080	5.1670	(0.787)	0.0000	0.0000	0
2012/04/26	R206 2013/02/07	6.00	Call	Bond Future	841.0000	870.0000	3.448	0	0	0
2012/04/26	R206 2013/02/07	6.00	Put	Bond Future	128.0000	120.0000	(6.250)	0	0	0
2012/04/26	R206 2013/02/07	6.05	Call	Bond Future	877.0000	906.0000	3.307	0	0	0

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2012/04/26	R206 2013/02/07	6.05	Put	Bond Future	120.0000	111.0000	(7.500)	0	0	0
2012/04/26	R206 2013/02/07	5.95	Call	Bond Future	806.0000	834.0000	3.474	0	0	0
2012/04/26	R206 2013/02/07	5.95	Put	Bond Future	138.0000	129.0000	(6.522)	0	0	0
2012/04/26	R207 2012/05/03			Bond Future	7.5860	7.5650	(0.277)	0.0000	0.0000	20,566
2012/04/26	R207 2012/05/03	8.75	Call	Bond Future	6,340.0000	6,459.0000	1.877	0	0	0
2012/04/26	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R207 2012/05/03	8.80	Call	Bond Future	6,600.0000	6,720.0000	1.818	0	0	0
2012/04/26	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R207 2012/05/03	8.70	Call	Bond Future	6,078.0000	6,197.0000	1.958	0	0	0
2012/04/26	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R207 2012/05/03	7.45	Put	Bond Future	976.0000	863.0000	(11.578)	0	0	0
2012/04/26	R207 2012/05/03	7.45	Call	Bond Future	200.0000	206.0000	3.000	0	0	2,400
2012/04/26	R207 2012/05/03	7.65	Put	Bond Future	335.0000	262.0000	(21.791)	0	0	0
2012/04/26	R207 2012/05/03	7.65	Call	Bond Future	698.0000	744.0000	6.590	0	0	800
2012/04/26	R207 2012/05/03	8.00	Call	Bond Future	2,332.0000	2,444.0000	4.803	0	0	0
2012/04/26	R207 2012/05/03	8.00	Put	Bond Future	16.0000	9.0000	(43.750)	0	0	800
2012/04/26	R207 2012/05/03	8.30	Call	Bond Future	3,952.0000	4,071.0000	3.011	0	0	0
2012/04/26	R207 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	2,400
2012/04/26	R207 2012/08/02			Bond Future	7.6700	7.6480	(0.287)	0.0000	0.0000	1,059
2012/04/26	R207 2012/08/02	8.75	Call	Bond Future	5,989.0000	6,093.0000	1.737	0	0	0
2012/04/26	R207 2012/08/02	8.75	Put	Bond Future	259.0000	242.0000	(6.564)	0	0	0
2012/04/26	R207 2012/08/02	8.80	Call	Bond Future	6,215.0000	6,321.0000	1.706	0	0	0
2012/04/26	R207 2012/08/02	8.80	Put	Bond Future	230.0000	215.0000	(6.522)	0	0	0
2012/04/26	R207 2012/08/02	8.70	Call	Bond Future	5,761.0000	5,864.0000	1.788	0	0	0
2012/04/26	R207 2012/08/02	8.70	Put	Bond Future	287.0000	269.0000	(6.272)	0	0	0
2012/04/26	R207 2012/11/01			Bond Future	7.7340	7.7120	(0.284)	0.0000	0.0000	0
2012/04/26	R207 2012/11/01	8.25	Call	Bond Future	4,265.0000	4,338.0000	1.712	0	0	0
2012/04/26	R207 2012/11/01	8.25	Put	Bond Future	1,552.0000	1,507.0000	(2.899)	0	0	0
2012/04/26	R207 2012/11/01	8.30	Call	Bond Future	4,440.0000	4,515.0000	1.689	0	0	0
2012/04/26	R207 2012/11/01	8.30	Put	Bond Future	1,469.0000	1,427.0000	(2.859)	0	0	0
2012/04/26	R207 2012/11/01	8.20	Call	Bond Future	4,092.0000	4,163.0000	1.735	0	0	0
2012/04/26	R207 2012/11/01	8.20	Put	Bond Future	1,638.0000	1,591.0000	(2.869)	0	0	0
2012/04/26	R207 2013/02/07			Bond Future	7.8040	7.7810	(0.295)	0.0000	0.0000	0
2012/04/26	R207 2013/02/07	8.25	Call	Bond Future	4,436.0000	4,505.0000	1.555	0	0	0

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2012/04/26	R207 2013/02/07	8.25	Put	Bond Future	2,161.0000	2,111.0000	(2.314)	0	0	0
2012/04/26	R207 2013/02/07	8.30	Call	Bond Future	4,596.0000	4,667.0000	1.545	0	0	0
2012/04/26	R207 2013/02/07	8.30	Put	Bond Future	2,070.0000	2,022.0000	(2.319)	0	0	0
2012/04/26	R207 2013/02/07	8.20	Call	Bond Future	4,278.0000	4,346.0000	1.590	0	0	0
2012/04/26	R207 2013/02/07	8.20	Put	Bond Future	2,255.0000	2,203.0000	(2.306)	0	0	0
2012/04/26	R208 2012/05/03			Bond Future	7.6850	7.6690	(0.208)	0.0000	0.0000	7,904
2012/04/26	R208 2012/05/03	9.00	Call	Bond Future	7,632.0000	7,730.0000	1.284	0	0	0
2012/04/26	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R208 2012/05/03	9.05	Call	Bond Future	7,906.0000	8,004.0000	1.240	0	0	0
2012/04/26	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R208 2012/05/03	8.95	Call	Bond Future	7,356.0000	7,454.0000	1.332	0	0	0
2012/04/26	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R208 2012/05/03	7.50	Put	Bond Future	1,297.0000	1,194.0000	(7.941)	0	0	0
2012/04/26	R208 2012/05/03	7.50	Call	Bond Future	156.0000	151.0000	(3.205)	0	0	3,000
2012/04/26	R208 2012/05/03	7.70	Put	Bond Future	505.0000	425.0000	(15.842)	0	0	0
2012/04/26	R208 2012/05/03	7.70	Call	Bond Future	597.0000	615.0000	3.015	0	0	1,000
2012/04/26	R208 2012/05/03	8.05	Call	Bond Future	2,236.0000	2,320.0000	3.757	0	0	0
2012/04/26	R208 2012/05/03	8.05	Put	Bond Future	35.0000	21.0000	(40.000)	0	0	1,000
2012/04/26	R208 2012/05/03	8.35	Call	Bond Future	3,962.0000	4,060.0000	2.473	0	0	0
2012/04/26	R208 2012/05/03	8.35	Put	Bond Future	1.0000	1.0000	0.000	0	0	3,000
2012/04/26	R208 2012/08/02			Bond Future	7.7620	7.7460	(0.206)	0.0000	0.0000	6,188
2012/04/26	R208 2012/08/02	8.75	Call	Bond Future	6,036.0000	6,113.0000	1.276	0	0	0
2012/04/26	R208 2012/08/02	8.75	Put	Bond Future	366.0000	347.0000	(5.191)	0	0	0
2012/04/26	R208 2012/08/02	8.80	Call	Bond Future	6,273.0000	6,352.0000	1.259	0	0	0
2012/04/26	R208 2012/08/02	8.80	Put	Bond Future	327.0000	311.0000	(4.893)	0	0	0
2012/04/26	R208 2012/08/02	8.70	Call	Bond Future	5,797.0000	5,873.0000	1.311	0	0	0
2012/04/26	R208 2012/08/02	8.70	Put	Bond Future	403.0000	384.0000	(4.715)	0	0	0
2012/04/26	R208 2012/08/02	7.20	Put	Bond Future	4,147.0000	4,068.0000	(1.905)	0	0	0
2012/04/26	R208 2012/08/02	7.20	Call	Bond Future	717.0000	733.0000	2.232	0	0	3,450
2012/04/26	R208 2012/08/02	7.50	Put	Bond Future	2,875.0000	2,808.0000	(2.330)	0	0	0
2012/04/26	R208 2012/08/02	7.50	Call	Bond Future	1,295.0000	1,323.0000	2.162	0	0	1,150
2012/04/26	R208 2012/08/02	7.80	Call	Bond Future	2,112.0000	2,153.0000	1.941	0	0	0
2012/04/26	R208 2012/08/02	7.80	Put	Bond Future	1,886.0000	1,831.0000	(2.916)	0	0	1,150
2012/04/26	R208 2012/08/02	8.25	Call	Bond Future	3,774.0000	3,835.0000	1.616	0	0	0

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2012/04/26	R208 2012/08/02	8.25	Put	Bond Future	918.0000	883.0000	(3.813)	0	0	3,450
2012/04/26	R208 2012/11/01			Bond Future	7.8260	7.8090	(0.217)	0.0000	0.0000	0
2012/04/26	R208 2012/11/01	8.25	Call	Bond Future	4,346.0000	4,403.0000	1.312	0	0	0
2012/04/26	R208 2012/11/01	8.25	Put	Bond Future	1,918.0000	1,876.0000	(2.190)	0	0	0
2012/04/26	R208 2012/11/01	8.30	Call	Bond Future	4,529.0000	4,586.0000	1.259	0	0	0
2012/04/26	R208 2012/11/01	8.30	Put	Bond Future	1,820.0000	1,778.0000	(2.308)	0	0	0
2012/04/26	R208 2012/11/01	8.20	Call	Bond Future	4,167.0000	4,222.0000	1.320	0	0	0
2012/04/26	R208 2012/11/01	8.20	Put	Bond Future	2,021.0000	1,977.0000	(2.177)	0	0	0
2012/04/26	R208 2013/02/07			Bond Future	7.8930	7.8760	(0.215)	0.0000	0.0000	0
2012/04/26	R208 2013/02/07	8.00	Call	Bond Future	3,741.0000	3,788.0000	1.256	0	0	0
2012/04/26	R208 2013/02/07	8.00	Put	Bond Future	3,137.0000	3,088.0000	(1.562)	0	0	0
2012/04/26	R208 2013/02/07	8.05	Call	Bond Future	3,897.0000	3,945.0000	1.232	0	0	0
2012/04/26	R208 2013/02/07	8.05	Put	Bond Future	3,013.0000	2,964.0000	(1.626)	0	0	0
2012/04/26	R208 2013/02/07	7.95	Call	Bond Future	3,594.0000	3,639.0000	1.252	0	0	0
2012/04/26	R208 2013/02/07	7.95	Put	Bond Future	3,272.0000	3,220.0000	(1.589)	0	0	0
2012/04/26	R209 2012/05/03			Bond Future	8.7650	8.7290	(0.411)	0.0000	0.0000	1,807
2012/04/26	R209 2012/05/03	9.00	Call	Bond Future	2,038.0000	2,247.0000	10.255	0	0	0
2012/04/26	R209 2012/05/03	9.00	Put	Bond Future	210.0000	132.0000	(37.143)	0	0	0
2012/04/26	R209 2012/05/03	9.05	Call	Bond Future	2,356.0000	2,583.0000	9.635	0	0	0
2012/04/26	R209 2012/05/03	9.05	Put	Bond Future	148.0000	88.0000	(40.541)	0	0	0
2012/04/26	R209 2012/05/03	8.95	Call	Bond Future	1,736.0000	1,924.0000	10.829	0	0	0
2012/04/26	R209 2012/05/03	8.95	Put	Bond Future	291.0000	192.0000	(34.021)	0	0	0
2012/04/26	R209 2012/08/02			Bond Future	8.8370	8.8000	(0.419)	0.0000	0.0000	1,253
2012/04/26	R209 2012/08/02	9.25	Call	Bond Future	4,823.0000	5,009.0000	3.857	0	0	0
2012/04/26	R209 2012/08/02	9.25	Put	Bond Future	1,699.0000	1,594.0000	(6.180)	0	0	0
2012/04/26	R209 2012/08/02	9.30	Call	Bond Future	5,069.0000	5,260.0000	3.768	0	0	0
2012/04/26	R209 2012/08/02	9.30	Put	Bond Future	1,581.0000	1,481.0000	(6.325)	0	0	0
2012/04/26	R209 2012/08/02	9.20	Call	Bond Future	4,582.0000	4,763.0000	3.950	0	0	0
2012/04/26	R209 2012/08/02	9.20	Put	Bond Future	1,825.0000	1,715.0000	(6.027)	0	0	0
2012/04/26	R209 2012/11/01			Bond Future	8.9000	8.8620	(0.427)	0.0000	0.0000	0
2012/04/26	R209 2012/11/01	9.00	Call	Bond Future	4,852.0000	5,006.0000	3.174	0	0	0
2012/04/26	R209 2012/11/01	9.00	Put	Bond Future	4,085.0000	3,944.0000	(3.452)	0	0	0
2012/04/26	R209 2012/11/01	9.05	Call	Bond Future	5,054.0000	5,212.0000	3.126	0	0	0
2012/04/26	R209 2012/11/01	9.05	Put	Bond Future	3,908.0000	3,772.0000	(3.480)	0	0	0

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2012/04/26	R209 2012/11/01	8.95	Call	Bond Future	4,652.0000	4,802.0000	3.224	0	0	0
2012/04/26	R209 2012/11/01	8.95	Put	Bond Future	4,267.0000	4,122.0000	(3.398)	0	0	0
2012/04/26	R209 2013/02/07			Bond Future	8.9670	8.9290	(0.424)	0.0000	0.0000	0
2012/04/26	R209 2013/02/07	9.00	Call	Bond Future	5,475.0000	5,625.0000	2.740	0	0	0
2012/04/26	R209 2013/02/07	9.00	Put	Bond Future	5,224.0000	5,083.0000	(2.699)	0	0	0
2012/04/26	R209 2013/02/07	9.05	Call	Bond Future	5,670.0000	5,823.0000	2.698	0	0	0
2012/04/26	R209 2013/02/07	9.05	Put	Bond Future	5,041.0000	4,903.0000	(2.738)	0	0	0
2012/04/26	R209 2013/02/07	8.95	Call	Bond Future	5,283.0000	5,429.0000	2.764	0	0	0
2012/04/26	R209 2013/02/07	8.95	Put	Bond Future	5,413.0000	5,268.0000	(2.679)	0	0	0
2012/04/26	R210 2012/05/03			Bond Future	142.5839	142.5979	0.010	0.0000	0.0000	0
2012/04/26	R210 2012/05/03	139.00	Call	Bond Future	3,584.0000	3,598.0000	0.391	0	0	0
2012/04/26	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R210 2012/05/03	139.05	Call	Bond Future	3,534.0000	3,548.0000	0.396	0	0	0
2012/04/26	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R210 2012/05/03	138.95	Call	Bond Future	3,634.0000	3,648.0000	0.385	0	0	0
2012/04/26	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R210 2012/08/02			Bond Future	144.5915	144.6043	0.009	0.0000	0.0000	925
2012/04/26	R210 2012/08/02	143.00	Call	Bond Future	1,591.0000	1,604.0000	0.817	0	0	0
2012/04/26	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R210 2012/08/02	143.05	Call	Bond Future	1,541.0000	1,554.0000	0.844	0	0	0
2012/04/26	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R210 2012/08/02	142.95	Call	Bond Future	1,641.0000	1,654.0000	0.792	0	0	0
2012/04/26	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R211 2012/05/03			Bond Future	119.6079	119.6143	0.005	0.0000	0.0000	0
2012/04/26	R211 2012/05/03	118.20	Call	Bond Future	1,408.0000	1,414.0000	0.426	0	0	0
2012/04/26	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R211 2012/05/03	118.25	Call	Bond Future	1,358.0000	1,364.0000	0.442	0	0	0
2012/04/26	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R211 2012/05/03	118.15	Call	Bond Future	1,458.0000	1,464.0000	0.412	0	0	0
2012/04/26	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R211 2012/08/02			Bond Future	119.8950	119.9006	0.005	0.0000	0.0000	480
2012/04/26	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R211 2012/08/02	120.00	Put	Bond Future	105.0000	99.0000	(5.714)	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
2012/04/26	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R211 2012/08/02	120.05	Put	Bond Future	155.0000	149.0000	(3.871)	0	0	0
2012/04/26	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R211 2012/08/02	119.95	Put	Bond Future	55.0000	49.0000	(10.909)	0	0	0
2012/04/26	R212 2012/05/03			Bond Future	118.5567	118.5670	0.009	0.0000	0.0000	0
2012/04/26	R212 2012/05/03	115.30	Call	Bond Future	3,257.0000	3,267.0000	0.307	0	0	0
2012/04/26	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R212 2012/05/03	115.35	Call	Bond Future	3,207.0000	3,217.0000	0.312	0	0	0
2012/04/26	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R212 2012/05/03	115.25	Call	Bond Future	3,307.0000	3,317.0000	0.302	0	0	0
2012/04/26	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R212 2012/08/02			Bond Future	118.6927	118.7022	0.008	0.0000	0.0000	2,902
2012/04/26	R212 2012/08/02	118.00	Call	Bond Future	693.0000	702.0000	1.299	0	0	0
2012/04/26	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R212 2012/08/02	118.05	Call	Bond Future	643.0000	652.0000	1.400	0	0	0
2012/04/26	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R212 2012/08/02	117.95	Call	Bond Future	743.0000	752.0000	1.211	0	0	0
2012/04/26	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R213 2012/05/03			Bond Future	8.6050	8.5740	(0.360)	0.0000	0.0000	4,435
2012/04/26	R213 2012/05/03	9.25	Call	Bond Future	5,064.0000	5,315.0000	4.957	0	0	0
2012/04/26	R213 2012/05/03	9.25	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2012/04/26	R213 2012/05/03	9.30	Call	Bond Future	5,434.0000	5,687.0000	4.656	0	0	0
2012/04/26	R213 2012/05/03	9.30	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/04/26	R213 2012/05/03	9.20	Call	Bond Future	4,692.0000	4,941.0000	5.307	0	0	0
2012/04/26	R213 2012/05/03	9.20	Put	Bond Future	10.0000	4.0000	(60.000)	0	0	0
2012/04/26	R213 2012/08/02			Bond Future	8.6780	8.6460	(0.369)	0.0000	0.0000	303
2012/04/26	R213 2012/08/02	9.25	Call	Bond Future	5,765.0000	5,944.0000	3.105	0	0	0
2012/04/26	R213 2012/08/02	9.25	Put	Bond Future	1,321.0000	1,241.0000	(6.056)	0	0	0
2012/04/26	R213 2012/08/02	9.30	Call	Bond Future	6,038.0000	6,222.0000	3.047	0	0	0
2012/04/26	R213 2012/08/02	9.30	Put	Bond Future	1,222.0000	1,147.0000	(6.137)	0	0	0
2012/04/26	R213 2012/08/02	9.20	Call	Bond Future	5,496.0000	5,671.0000	3.184	0	0	0
2012/04/26	R213 2012/08/02	9.20	Put	Bond Future	1,427.0000	1,342.0000	(5.957)	0	0	0
2012/04/26	R213 2012/11/01			Bond Future	8.7440	8.7110	(0.377)	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
2012/04/26	R213 2012/11/01	9.00	Call	Bond Future	5,565.0000	5,712.0000	2.642	0	0	0
2012/04/26	R213 2012/11/01	9.00	Put	Bond Future	3,559.0000	3,442.0000	(3.287)	0	0	0
2012/04/26	R213 2012/11/01	9.05	Call	Bond Future	5,789.0000	5,939.0000	2.591	0	0	0
2012/04/26	R213 2012/11/01	9.05	Put	Bond Future	3,399.0000	3,285.0000	(3.354)	0	0	0
2012/04/26	R213 2012/11/01	8.95	Call	Bond Future	5,345.0000	5,489.0000	2.694	0	0	0
2012/04/26	R213 2012/11/01	8.95	Put	Bond Future	3,725.0000	3,605.0000	(3.221)	0	0	0
2012/04/26	R213 2013/02/07			Bond Future	8.8150	8.7820	(0.374)	0.0000	0.0000	0
2012/04/26	R213 2013/02/07	9.00	Call	Bond Future	6,123.0000	6,264.0000	2.303	0	0	0
2012/04/26	R213 2013/02/07	9.00	Put	Bond Future	4,687.0000	4,568.0000	(2.539)	0	0	0
2012/04/26	R213 2013/02/07	9.05	Call	Bond Future	6,336.0000	6,479.0000	2.257	0	0	0
2012/04/26	R213 2013/02/07	9.05	Put	Bond Future	4,519.0000	4,402.0000	(2.589)	0	0	0
2012/04/26	R213 2013/02/07	8.95	Call	Bond Future	5,914.0000	6,051.0000	2.317	0	0	0
2012/04/26	R213 2013/02/07	8.95	Put	Bond Future	4,863.0000	4,740.0000	(2.529)	0	0	0
2012/04/26	R214 2012/05/03			Bond Future	8.8150	8.7840	(0.352)	0.0000	0.0000	1,530
2012/04/26	R214 2012/05/03	8.80	Call	Bond Future	0.0000	133.0000	100.000	0	0	0
2012/04/26	R214 2012/05/03	8.80	Put	Bond Future	124.0000	0.0000	(100.000)	0	0	0
2012/04/26	R214 2012/05/03	8.81	Call	Bond Future	0.0000	216.0000	100.000	0	0	0
2012/04/26	R214 2012/05/03	8.81	Put	Bond Future	41.0000	0.0000	(100.000)	0	0	0
2012/04/26	R214 2012/05/03	8.79	Call	Bond Future	0.0000	50.0000	100.000	0	0	0
2012/04/26	R214 2012/05/03	8.79	Put	Bond Future	207.0000	0.0000	(100.000)	0	0	0
2012/04/26	R214 2012/08/02			Bond Future	8.8840	8.8520	(0.360)	0.0000	0.0000	0
2012/04/26	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R214 2012/08/02	8.80	Put	Bond Future	691.0000	429.0000	(37.916)	0	0	0
2012/04/26	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R214 2012/08/02	8.81	Put	Bond Future	608.0000	346.0000	(43.092)	0	0	0
2012/04/26	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/26	R214 2012/08/02	8.79	Put	Bond Future	774.0000	512.0000	(33.850)	0	0	0
Total										352252.00