



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/04/2012

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
2012/04/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	AL7T 2012/05/03			Index Future	429.7150	430.1600	0.104	0.0000	0.0000	0
2012/04/30	AL7T 2012/08/02			Index Future	435.7640	436.1970	0.099	0.0000	0.0000	13
2012/04/30	AL7T 2012/11/01			Index Future	442.4020	442.8260	0.096	0.0000	0.0000	0
2012/04/30	ALBI 2012/05/03			Index Future	389.8770	390.1270	0.064	0.0000	0.0000	648
2012/04/30	ALBI 2012/08/02			Index Future	395.3660	395.6020	0.060	0.0000	0.0000	375
2012/04/30	ALBI 2012/11/01			Index Future	401.3880	401.6140	0.056	0.0000	0.0000	0
2012/04/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/04/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	CAAY 2012/04/30			Can-Do Future	0.0025	0.0000	(100.000)	0.0000	0.0000	0
2012/04/30	CAAZ 2012/06/18			Can-Do Future	0.0940	0.0737	(21.596)	0.0000	0.0000	5,670
2012/04/30	CABA 2012/06/18			Can-Do Future	0.2661	0.3141	18.038	0.0000	0.0000	8,000
2012/04/30	CABB 2012/06/18			Can-Do Future	0.0073	0.0052	(28.767)	0.0000	0.0000	8,000
2012/04/30	CABC 2012/06/18			Can-Do Future	0.1780	0.1660	(6.742)	0.0000	0.0000	0
2012/04/30	CABD 2012/06/18			Can-Do Future	0.0024	0.0012	(50.000)	0.0000	0.0000	16,000
2012/04/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/30	DAAE 2012/04/30			Any day expiry	6.3342	6.3444	0.161	0.0000	0.0000	0
2012/04/30	DAAE 2012/04/30	6.50	Call	Any day expiry	3.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAE 2012/04/30	6.50	Put	Any day expiry	169.0000	156.0000	(7.692)	0	0	0
2012/04/30	DAAE 2012/04/30	6.55	Call	Any day expiry	2.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAE 2012/04/30	6.55	Put	Any day expiry	218.0000	206.0000	(5.505)	0	0	0
2012/04/30	DAAE 2012/04/30	6.45	Call	Any day expiry	6.0000	0.0000	(100.000)	0	0	0

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2012/04/30	DAAE 2012/04/30	6.45	Put	Any day expiry	122.0000	106.0000	(13.115)	0	0	0
2012/04/30	DAAE 2012/04/30	6.37	Put	Any day expiry	56.0000	26.0000	(53.571)	0	0	0
2012/04/30	DAAE 2012/04/30	6.37	Call	Any day expiry	20.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAF 2012/04/30			Any day expiry	8.0814	8.0671	(0.177)	0.0000	0.0000	0
2012/04/30	DAAF 2012/04/30	8.00	Call	Any day expiry	90.0000	67.0000	(25.556)	0	0	0
2012/04/30	DAAF 2012/04/30	8.00	Put	Any day expiry	9.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAF 2012/04/30	8.05	Call	Any day expiry	50.0000	17.0000	(66.000)	0	0	0
2012/04/30	DAAF 2012/04/30	8.05	Put	Any day expiry	19.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAF 2012/04/30	7.95	Call	Any day expiry	135.0000	117.0000	(13.333)	0	0	0
2012/04/30	DAAF 2012/04/30	7.95	Put	Any day expiry	4.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAG 2012/04/30			Any day expiry	7.7914	7.7431	(0.620)	0.0000	0.0000	0
2012/04/30	DAAG 2012/04/30	7.95	Call	Any day expiry	7.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAG 2012/04/30	7.95	Put	Any day expiry	166.0000	207.0000	24.699	0	0	0
2012/04/30	DAAG 2012/04/30	8.00	Call	Any day expiry	4.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAG 2012/04/30	8.00	Put	Any day expiry	213.0000	257.0000	20.657	0	0	0
2012/04/30	DAAG 2012/04/30	7.90	Call	Any day expiry	12.0000	0.0000	(100.000)	0	0	0
2012/04/30	DAAG 2012/04/30	7.90	Put	Any day expiry	121.0000	157.0000	29.752	0	0	0
2012/04/30	GOVI 2012/05/03			GOVI	390.8390	391.0700	0.059	0.0000	0.0000	59
2012/04/30	GOVI 2012/05/03	382.00	Call	GOVI	88,390.0000	90,700.0000	2.613	0	0	0
2012/04/30	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/05/03	382.01	Call	GOVI	88,290.0000	90,600.0000	2.616	0	0	0
2012/04/30	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/05/03	381.99	Call	GOVI	88,490.0000	90,800.0000	2.610	0	0	0
2012/04/30	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/08/02			GOVI	396.3410	396.5580	0.055	0.0000	0.0000	231
2012/04/30	GOVI 2012/08/02	390.00	Call	GOVI	63,410.0000	65,580.0000	3.422	0	0	0
2012/04/30	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/08/02	390.01	Call	GOVI	63,310.0000	65,480.0000	3.428	0	0	0
2012/04/30	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/08/02	389.99	Call	GOVI	63,510.0000	65,680.0000	3.417	0	0	0
2012/04/30	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/11/01			GOVI	402.3790	402.5850	0.051	0.0000	0.0000	0
2012/04/30	GOVI 2012/11/01	402.00	Call	GOVI	3,790.0000	5,850.0000	54.354	0	0	0

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2012/04/30	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/11/01	402.01	Call	GOVI	3,690.0000	5,750.0000	55.827	0	0	0
2012/04/30	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GOVI 2012/11/01	401.99	Call	GOVI	3,890.0000	5,950.0000	52.956	0	0	0
2012/04/30	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/30	IGOV 2012/05/03			Index Future	174.0410	174.1600	0.068	0.0000	0.0000	0
2012/04/30	IGOV 2012/08/02			Index Future	176.4910	176.6040	0.064	0.0000	0.0000	563
2012/04/30	IGOV 2012/11/01			Index Future	179.1800	179.2880	0.060	0.0000	0.0000	0
2012/04/30	ILBI 2012/05/03			Index Future	471.6820	471.7160	0.007	0.0000	0.0000	0
2012/04/30	ILBI 2012/08/02			Index Future	478.3840	478.4200	0.008	0.0000	0.0000	169
2012/04/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/30	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2012/04/30	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	2,890
2012/04/30	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	0
2012/04/30	JBAF 2012/08/15			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2012/04/30	JBAF 2012/09/19			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	44,760
2012/04/30	JBAF 2012/10/17			Jibar Tradeable Future	5.7000	5.6800	(0.351)	0.0000	0.0000	0
2012/04/30	JBAF 2012/12/19			Jibar Tradeable Future	5.7700	5.7400	(0.520)	0.0000	0.0000	840
2012/04/30	JBAF 2013/03/20			Jibar Tradeable Future	5.9200	5.8900	(0.507)	0.0000	0.0000	790
2012/04/30	JBAF 2013/06/19			Jibar Tradeable Future	6.0900	6.0500	(0.657)	0.0000	0.0000	500
2012/04/30	JBAF 2013/09/18			Jibar Tradeable Future	6.2800	6.2300	(0.796)	0.0000	0.0000	1,700

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2012/04/30	JBAF 2013/12/18			Jibar Tradeable Future	6.4700	6.4300	(0.618)	0.0000	0.0000	1,500
2012/04/30	JBAF 2014/03/19			Jibar Tradeable Future	6.6900	6.6400	(0.747)	0.0000	0.0000	0
2012/04/30	R157 2012/05/03			Bond Future	6.4640	6.4630	(0.015)	0.0000	0.0000	8,496
2012/04/30	R157 2012/05/03	8.25	Call	Bond Future	5,806.0000	5,809.0000	0.052	0	0	0
2012/04/30	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R157 2012/05/03	8.30	Call	Bond Future	5,963.0000	5,967.0000	0.067	0	0	0
2012/04/30	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R157 2012/05/03	8.20	Call	Bond Future	5,648.0000	5,652.0000	0.071	0	0	0
2012/04/30	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R157 2012/05/03	6.25	Put	Bond Future	737.0000	718.0000	(2.578)	0	0	0
2012/04/30	R157 2012/05/03	6.25	Call	Bond Future	17.0000	1.0000	(94.118)	0	0	1,500
2012/04/30	R157 2012/05/03	6.50	Call	Bond Future	268.0000	201.0000	(25.000)	0	0	1,500
2012/04/30	R157 2012/05/03	6.50	Put	Bond Future	147.0000	77.0000	(47.619)	0	0	1,500
2012/04/30	R157 2012/05/03	6.75	Call	Bond Future	961.0000	958.0000	(0.312)	0	0	1,500
2012/04/30	R157 2012/05/03	6.75	Put	Bond Future	7.0000	0.0000	(100.000)	0	0	1,500
2012/04/30	R157 2012/05/03	7.35	Call	Bond Future	2,926.0000	2,929.0000	0.103	0	0	0
2012/04/30	R157 2012/05/03	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,500
2012/04/30	R157 2012/08/02			Bond Future	6.5350	6.5360	0.015	0.0000	0.0000	5,409
2012/04/30	R157 2012/08/02	8.00	Call	Bond Future	4,444.0000	4,435.0000	(0.203)	0	0	0
2012/04/30	R157 2012/08/02	8.00	Put	Bond Future	10.0000	4.0000	(60.000)	0	0	0
2012/04/30	R157 2012/08/02	8.05	Call	Bond Future	4,589.0000	4,582.0000	(0.153)	0	0	0
2012/04/30	R157 2012/08/02	8.05	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2012/04/30	R157 2012/08/02	7.95	Call	Bond Future	4,298.0000	4,288.0000	(0.233)	0	0	0
2012/04/30	R157 2012/08/02	7.95	Put	Bond Future	11.0000	5.0000	(54.545)	0	0	0
2012/04/30	R157 2012/08/02	6.15	Put	Bond Future	1,487.0000	1,421.0000	(4.438)	0	0	0
2012/04/30	R157 2012/08/02	6.15	Call	Bond Future	286.0000	216.0000	(24.476)	0	0	3,750
2012/04/30	R157 2012/08/02	6.35	Put	Bond Future	1,064.0000	983.0000	(7.613)	0	0	0
2012/04/30	R157 2012/08/02	6.35	Call	Bond Future	489.0000	405.0000	(17.178)	0	0	1,250
2012/04/30	R157 2012/08/02	6.55	Call	Bond Future	771.0000	684.0000	(11.284)	0	0	0
2012/04/30	R157 2012/08/02	6.55	Put	Bond Future	725.0000	641.0000	(11.586)	0	0	1,250
2012/04/30	R157 2012/08/02	6.95	Call	Bond Future	1,572.0000	1,503.0000	(4.389)	0	0	0
2012/04/30	R157 2012/08/02	6.95	Put	Bond Future	294.0000	228.0000	(22.449)	0	0	3,750
2012/04/30	R157 2012/11/01			Bond Future	6.5750	6.5770	0.030	0.0000	0.0000	0
2012/04/30	R157 2012/11/01	7.00	Call	Bond Future	1,821.0000	1,791.0000	(1.647)	0	0	0

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2012/04/30	R157 2012/11/01	7.00	Put	Bond Future	617.0000	593.0000	(3.890)	0	0	0
2012/04/30	R157 2012/11/01	7.05	Call	Bond Future	1,919.0000	1,889.0000	(1.563)	0	0	0
2012/04/30	R157 2012/11/01	7.05	Put	Bond Future	575.0000	550.0000	(4.348)	0	0	0
2012/04/30	R157 2012/11/01	6.95	Call	Bond Future	1,726.0000	1,696.0000	(1.738)	0	0	0
2012/04/30	R157 2012/11/01	6.95	Put	Bond Future	663.0000	639.0000	(3.620)	0	0	0
2012/04/30	R157 2013/02/07			Bond Future	6.6150	6.6170	0.030	0.0000	0.0000	0
2012/04/30	R157 2013/02/07	6.75	Call	Bond Future	1,454.0000	1,404.0000	(3.439)	0	0	0
2012/04/30	R157 2013/02/07	6.75	Put	Bond Future	1,107.0000	1,062.0000	(4.065)	0	0	0
2012/04/30	R157 2013/02/07	6.80	Call	Bond Future	1,528.0000	1,478.0000	(3.272)	0	0	0
2012/04/30	R157 2013/02/07	6.80	Put	Bond Future	1,052.0000	1,007.0000	(4.278)	0	0	0
2012/04/30	R157 2013/02/07	6.70	Call	Bond Future	1,383.0000	1,333.0000	(3.615)	0	0	0
2012/04/30	R157 2013/02/07	6.70	Put	Bond Future	1,164.0000	1,119.0000	(3.866)	0	0	0
2012/04/30	R186 2012/05/03			Bond Future	8.1690	8.1690	0.000	0.0000	0.0000	13,706
2012/04/30	R186 2012/05/03	9.00	Call	Bond Future	7,620.0000	7,620.0000	0.000	0	0	0
2012/04/30	R186 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R186 2012/05/03	9.05	Call	Bond Future	8,056.0000	8,056.0000	0.000	0	0	0
2012/04/30	R186 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R186 2012/05/03	8.95	Call	Bond Future	7,182.0000	7,182.0000	0.000	0	0	0
2012/04/30	R186 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R186 2012/05/03	7.90	Put	Bond Future	2,743.0000	2,637.0000	(3.864)	0	0	0
2012/04/30	R186 2012/05/03	7.90	Call	Bond Future	117.0000	11.0000	(90.598)	0	0	2,250
2012/04/30	R186 2012/05/03	8.20	Put	Bond Future	724.0000	387.0000	(46.547)	0	0	0
2012/04/30	R186 2012/05/03	8.20	Call	Bond Future	1,021.0000	684.0000	(33.007)	0	0	750
2012/04/30	R186 2012/05/03	8.50	Call	Bond Future	3,198.0000	3,126.0000	(2.251)	0	0	0
2012/04/30	R186 2012/05/03	8.50	Put	Bond Future	76.0000	4.0000	(94.737)	0	0	750
2012/04/30	R186 2012/05/03	8.85	Call	Bond Future	6,299.0000	6,298.0000	(0.016)	0	0	0
2012/04/30	R186 2012/05/03	8.85	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	2,250
2012/04/30	R186 2012/08/02			Bond Future	8.2470	8.2460	(0.012)	0.0000	0.0000	26,725
2012/04/30	R186 2012/08/02	8.75	Call	Bond Future	6,184.0000	5,746.0000	(7.083)	0	0	0
2012/04/30	R186 2012/08/02	8.75	Put	Bond Future	1,574.0000	1,127.0000	(28.399)	0	0	2,700
2012/04/30	R186 2012/08/02	8.80	Call	Bond Future	6,506.0000	6,083.0000	(6.502)	0	0	0
2012/04/30	R186 2012/08/02	8.80	Put	Bond Future	1,452.0000	1,020.0000	(29.752)	0	0	0
2012/04/30	R186 2012/08/02	8.70	Call	Bond Future	5,869.0000	5,416.0000	(7.719)	0	0	0
2012/04/30	R186 2012/08/02	8.70	Put	Bond Future	1,706.0000	1,243.0000	(27.140)	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
2012/04/30	R186 2012/08/02	8.25	Put	Bond Future	3,329.0000	2,793.0000	(16.101)	0	0	0
2012/04/30	R186 2012/08/02	8.25	Call	Bond Future	3,357.0000	2,831.0000	(15.669)	0	0	8,750
2012/04/30	R186 2012/08/02	8.66	Call	Bond Future	5,621.0000	5,157.0000	(8.255)	0	0	0
2012/04/30	R186 2012/08/02	8.66	Put	Bond Future	1,817.0000	1,344.0000	(26.032)	0	0	276
2012/04/30	R186 2012/08/02	7.66	Put	Bond Future	6,950.0000	6,528.0000	(6.072)	0	0	0
2012/04/30	R186 2012/08/02	7.66	Call	Bond Future	1,227.0000	814.0000	(33.659)	0	0	276
2012/04/30	R186 2012/08/02	7.76	Put	Bond Future	6,215.0000	5,757.0000	(7.369)	0	0	0
2012/04/30	R186 2012/08/02	7.76	Call	Bond Future	1,494.0000	1,046.0000	(29.987)	0	0	43
2012/04/30	R186 2012/08/02	8.76	Call	Bond Future	6,248.0000	5,813.0000	(6.962)	0	0	0
2012/04/30	R186 2012/08/02	8.76	Put	Bond Future	1,549.0000	1,105.0000	(28.664)	0	0	43
2012/04/30	R186 2012/08/02	8.00	Put	Bond Future	4,654.0000	4,133.0000	(11.195)	0	0	0
2012/04/30	R186 2012/08/02	8.00	Call	Bond Future	2,292.0000	1,781.0000	(22.295)	0	0	1,099
2012/04/30	R186 2012/08/02	9.00	Call	Bond Future	7,846.0000	7,489.0000	(4.550)	0	0	0
2012/04/30	R186 2012/08/02	9.00	Put	Bond Future	1,041.0000	674.0000	(35.255)	0	0	199
2012/04/30	R186 2012/08/02	7.70	Put	Bond Future	6,650.0000	6,213.0000	(6.571)	0	0	0
2012/04/30	R186 2012/08/02	7.70	Call	Bond Future	1,329.0000	902.0000	(32.129)	0	0	2,700
2012/04/30	R186 2012/08/02	8.30	Call	Bond Future	3,603.0000	3,079.0000	(14.543)	0	0	0
2012/04/30	R186 2012/08/02	8.30	Put	Bond Future	3,105.0000	2,571.0000	(17.198)	0	0	900
2012/04/30	R186 2012/11/01			Bond Future	8.3120	8.3120	0.000	0.0000	0.0000	0
2012/04/30	R186 2012/11/01	8.75	Call	Bond Future	7,237.0000	6,915.0000	(4.449)	0	0	0
2012/04/30	R186 2012/11/01	8.75	Put	Bond Future	3,279.0000	2,957.0000	(9.820)	0	0	0
2012/04/30	R186 2012/11/01	8.80	Call	Bond Future	7,518.0000	7,198.0000	(4.256)	0	0	0
2012/04/30	R186 2012/11/01	8.80	Put	Bond Future	3,121.0000	2,801.0000	(10.253)	0	0	0
2012/04/30	R186 2012/11/01	8.70	Call	Bond Future	6,959.0000	6,637.0000	(4.627)	0	0	0
2012/04/30	R186 2012/11/01	8.70	Put	Bond Future	3,443.0000	3,121.0000	(9.352)	0	0	0
2012/04/30	R186 2013/02/07			Bond Future	8.3810	8.3810	0.000	0.0000	0.0000	0
2012/04/30	R186 2013/02/07	8.50	Call	Bond Future	6,396.0000	6,223.0000	(2.705)	0	0	0
2012/04/30	R186 2013/02/07	8.50	Put	Bond Future	5,323.0000	5,150.0000	(3.250)	0	0	0
2012/04/30	R186 2013/02/07	8.55	Call	Bond Future	6,641.0000	6,468.0000	(2.605)	0	0	0
2012/04/30	R186 2013/02/07	8.55	Put	Bond Future	5,121.0000	4,948.0000	(3.378)	0	0	0
2012/04/30	R186 2013/02/07	8.45	Call	Bond Future	6,162.0000	5,988.0000	(2.824)	0	0	0
2012/04/30	R186 2013/02/07	8.45	Put	Bond Future	5,538.0000	5,364.0000	(3.142)	0	0	0
2012/04/30	R189 2012/05/03			Bond Future	215.7622	215.7666	0.002	0.0000	0.0000	0
2012/04/30	R189 2012/05/03	215.00	Call	Bond Future	762.0000	767.0000	0.656	0	0	0



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2012/04/30	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R189 2012/05/03	215.05	Call	Bond Future	712.0000	717.0000	0.702	0	0	0
2012/04/30	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R189 2012/05/03	214.95	Call	Bond Future	812.0000	817.0000	0.616	0	0	0
2012/04/30	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R189 2012/08/02			Bond Future	218.7984	218.7939	(0.002)	0.0000	0.0000	44
2012/04/30	R189 2012/08/02	218.00	Call	Bond Future	798.0000	794.0000	(0.501)	0	0	0
2012/04/30	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R189 2012/08/02	218.05	Call	Bond Future	748.0000	744.0000	(0.535)	0	0	0
2012/04/30	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R189 2012/08/02	217.95	Call	Bond Future	848.0000	844.0000	(0.472)	0	0	0
2012/04/30	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R197 2012/05/03			Bond Future	259.9021	259.9251	0.009	0.0000	0.0000	0
2012/04/30	R197 2012/05/03	251.00	Call	Bond Future	8,902.0000	8,925.0000	0.258	0	0	0
2012/04/30	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R197 2012/05/03	251.05	Call	Bond Future	8,852.0000	8,875.0000	0.260	0	0	0
2012/04/30	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R197 2012/05/03	250.95	Call	Bond Future	8,952.0000	8,975.0000	0.257	0	0	0
2012/04/30	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R197 2012/08/02			Bond Future	258.3705	258.3831	0.005	0.0000	0.0000	1,289
2012/04/30	R197 2012/08/02	257.00	Call	Bond Future	1,370.0000	1,383.0000	0.949	0	0	0
2012/04/30	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R197 2012/08/02	257.05	Call	Bond Future	1,320.0000	1,333.0000	0.985	0	0	0
2012/04/30	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R197 2012/08/02	256.95	Call	Bond Future	1,420.0000	1,433.0000	0.915	0	0	0
2012/04/30	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R201 2012/05/03			Bond Future	5.8120	5.8110	(0.017)	0.0000	0.0000	1,540
2012/04/30	R201 2012/05/03	7.75	Call	Bond Future	4,719.0000	4,722.0000	0.064	0	0	0
2012/04/30	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R201 2012/05/03	7.80	Call	Bond Future	4,838.0000	4,840.0000	0.041	0	0	0
2012/04/30	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R201 2012/05/03	7.70	Call	Bond Future	4,601.0000	4,603.0000	0.043	0	0	0
2012/04/30	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/30	R201 2012/08/02			Bond Future	5.8250	5.8260	0.017	0.0000	0.0000	2,704
2012/04/30	R201 2012/08/02	7.50	Call	Bond Future	3,726.0000	3,724.0000	(0.054)	0	0	0
2012/04/30	R201 2012/08/02	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/30	R201 2012/08/02	7.55	Call	Bond Future	3,835.0000	3,832.0000	(0.078)	0	0	0
2012/04/30	R201 2012/08/02	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/30	R201 2012/08/02	7.45	Call	Bond Future	3,618.0000	3,615.0000	(0.083)	0	0	0
2012/04/30	R201 2012/08/02	7.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/30	R201 2012/11/01			Bond Future	5.7800	5.7830	0.052	0.0000	0.0000	0
2012/04/30	R201 2012/11/01	6.50	Call	Bond Future	1,684.0000	1,645.0000	(2.316)	0	0	0
2012/04/30	R201 2012/11/01	6.50	Put	Bond Future	224.0000	191.0000	(14.732)	0	0	0
2012/04/30	R201 2012/11/01	6.55	Call	Bond Future	1,766.0000	1,728.0000	(2.152)	0	0	0
2012/04/30	R201 2012/11/01	6.55	Put	Bond Future	205.0000	173.0000	(15.610)	0	0	0
2012/04/30	R201 2012/11/01	6.45	Call	Bond Future	1,605.0000	1,564.0000	(2.555)	0	0	0
2012/04/30	R201 2012/11/01	6.45	Put	Bond Future	245.0000	210.0000	(14.286)	0	0	0
2012/04/30	R201 2013/02/07			Bond Future	5.6980	5.7020	0.070	0.0000	0.0000	0
2012/04/30	R201 2013/02/07	6.25	Call	Bond Future	1,398.0000	1,348.0000	(3.577)	0	0	0
2012/04/30	R201 2013/02/07	6.25	Put	Bond Future	411.0000	369.0000	(10.219)	0	0	0
2012/04/30	R201 2013/02/07	6.30	Call	Bond Future	1,461.0000	1,412.0000	(3.354)	0	0	0
2012/04/30	R201 2013/02/07	6.30	Put	Bond Future	386.0000	344.0000	(10.881)	0	0	0
2012/04/30	R201 2013/02/07	6.20	Call	Bond Future	1,336.0000	1,285.0000	(3.817)	0	0	0
2012/04/30	R201 2013/02/07	6.20	Put	Bond Future	438.0000	394.0000	(10.046)	0	0	0
2012/04/30	R202 2012/05/03			Bond Future	191.7701	191.7890	0.010	0.0000	0.0000	8
2012/04/30	R202 2012/05/03	190.00	Call	Bond Future	1,770.0000	1,789.0000	1.073	0	0	0
2012/04/30	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R202 2012/05/03	190.05	Call	Bond Future	1,720.0000	1,739.0000	1.105	0	0	0
2012/04/30	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R202 2012/05/03	189.95	Call	Bond Future	1,820.0000	1,839.0000	1.044	0	0	0
2012/04/30	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R202 2012/08/02			Bond Future	191.7124	191.7238	0.006	0.0000	0.0000	39,997
2012/04/30	R202 2012/08/02	191.00	Call	Bond Future	712.0000	724.0000	1.685	0	0	0
2012/04/30	R202 2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R202 2012/08/02	191.05	Call	Bond Future	662.0000	674.0000	1.813	0	0	0
2012/04/30	R202 2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R202 2012/08/02	190.95	Call	Bond Future	762.0000	774.0000	1.575	0	0	0

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2012/04/30	R202 2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03			Bond Future	6.9940	6.9940	0.000	0.0000	0.0000	2,804
2012/04/30	R203 2012/05/03	8.75	Call	Bond Future	7,634.0000	7,634.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03	8.80	Call	Bond Future	7,841.0000	7,841.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03	8.70	Call	Bond Future	7,426.0000	7,426.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03	7.00	Put	Bond Future	328.0000	197.0000	(39.939)	0	0	0
2012/04/30	R203 2012/05/03	7.00	Call	Bond Future	355.0000	224.0000	(36.901)	0	0	4,200
2012/04/30	R203 2012/05/03	7.15	Put	Bond Future	100.0000	23.0000	(77.000)	0	0	0
2012/04/30	R203 2012/05/03	7.15	Call	Bond Future	807.0000	730.0000	(9.542)	0	0	1,400
2012/04/30	R203 2012/05/03	7.45	Call	Bond Future	2,054.0000	2,051.0000	(0.146)	0	0	0
2012/04/30	R203 2012/05/03	7.45	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	1,400
2012/04/30	R203 2012/05/03	7.80	Call	Bond Future	3,592.0000	3,592.0000	0.000	0	0	0
2012/04/30	R203 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	4,200
2012/04/30	R203 2012/08/02			Bond Future	7.0700	7.0700	0.000	0.0000	0.0000	1,762
2012/04/30	R203 2012/08/02	8.50	Call	Bond Future	6,063.0000	6,028.0000	(0.577)	0	0	0
2012/04/30	R203 2012/08/02	8.50	Put	Bond Future	58.0000	23.0000	(60.345)	0	0	0
2012/04/30	R203 2012/08/02	8.55	Call	Bond Future	6,257.0000	6,226.0000	(0.495)	0	0	0
2012/04/30	R203 2012/08/02	8.55	Put	Bond Future	49.0000	18.0000	(63.265)	0	0	0
2012/04/30	R203 2012/08/02	8.45	Call	Bond Future	5,870.0000	5,830.0000	(0.681)	0	0	0
2012/04/30	R203 2012/08/02	8.45	Put	Bond Future	67.0000	27.0000	(59.701)	0	0	0
2012/04/30	R203 2012/08/02	6.60	Put	Bond Future	2,583.0000	2,433.0000	(5.807)	0	0	0
2012/04/30	R203 2012/08/02	6.60	Call	Bond Future	512.0000	362.0000	(29.297)	0	0	4,200
2012/04/30	R203 2012/08/02	6.85	Put	Bond Future	1,838.0000	1,660.0000	(9.684)	0	0	0
2012/04/30	R203 2012/08/02	6.85	Call	Bond Future	875.0000	697.0000	(20.343)	0	0	1,400
2012/04/30	R203 2012/08/02	7.15	Call	Bond Future	1,491.0000	1,311.0000	(12.072)	0	0	0
2012/04/30	R203 2012/08/02	7.15	Put	Bond Future	1,143.0000	963.0000	(15.748)	0	0	1,400
2012/04/30	R203 2012/08/02	7.55	Call	Bond Future	2,615.0000	2,470.0000	(5.545)	0	0	0
2012/04/30	R203 2012/08/02	7.55	Put	Bond Future	550.0000	405.0000	(26.364)	0	0	4,200
2012/04/30	R203 2012/11/01			Bond Future	7.1270	7.1280	0.014	0.0000	0.0000	0
2012/04/30	R203 2012/11/01	7.75	Call	Bond Future	3,474.0000	3,389.0000	(2.447)	0	0	0
2012/04/30	R203 2012/11/01	7.75	Put	Bond Future	922.0000	841.0000	(8.785)	0	0	0

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2012/04/30	R203 2012/11/01	7.80	Call	Bond Future	3,620.0000	3,537.0000	(2.293)	0	0	0
2012/04/30	R203 2012/11/01	7.80	Put	Bond Future	867.0000	788.0000	(9.112)	0	0	0
2012/04/30	R203 2012/11/01	7.70	Call	Bond Future	3,330.0000	3,244.0000	(2.583)	0	0	0
2012/04/30	R203 2012/11/01	7.70	Put	Bond Future	980.0000	898.0000	(8.367)	0	0	0
2012/04/30	R203 2013/02/07			Bond Future	7.1900	7.1910	0.014	0.0000	0.0000	0
2012/04/30	R203 2013/02/07	6.50	Call	Bond Future	1,029.0000	995.0000	(3.304)	0	0	0
2012/04/30	R203 2013/02/07	6.50	Put	Bond Future	3,795.0000	3,765.0000	(0.791)	0	0	0
2012/04/30	R203 2013/02/07	6.55	Call	Bond Future	1,094.0000	1,060.0000	(3.108)	0	0	0
2012/04/30	R203 2013/02/07	6.55	Put	Bond Future	3,657.0000	3,627.0000	(0.820)	0	0	0
2012/04/30	R203 2013/02/07	6.45	Call	Bond Future	968.0000	933.0000	(3.616)	0	0	0
2012/04/30	R203 2013/02/07	6.45	Put	Bond Future	3,938.0000	3,907.0000	(0.787)	0	0	0
2012/04/30	R204 2012/05/03			Bond Future	7.2950	7.2940	(0.014)	0.0000	0.0000	1,571
2012/04/30	R204 2012/05/03	8.75	Call	Bond Future	7,362.0000	7,367.0000	0.068	0	0	0
2012/04/30	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R204 2012/05/03	8.80	Call	Bond Future	7,603.0000	7,609.0000	0.079	0	0	0
2012/04/30	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R204 2012/05/03	8.70	Call	Bond Future	7,120.0000	7,125.0000	0.070	0	0	0
2012/04/30	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R204 2012/05/03	7.00	Put	Bond Future	1,606.0000	1,573.0000	(2.055)	0	0	0
2012/04/30	R204 2012/05/03	7.00	Call	Bond Future	29.0000	1.0000	(96.552)	0	0	550
2012/04/30	R204 2012/05/03	7.75	Call	Bond Future	2,380.0000	2,380.0000	0.000	0	0	0
2012/04/30	R204 2012/05/03	7.75	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	550
2012/04/30	R204 2012/08/02			Bond Future	7.3740	7.3740	0.000	0.0000	0.0000	3,969
2012/04/30	R204 2012/08/02	8.50	Call	Bond Future	5,753.0000	5,656.0000	(1.686)	0	0	0
2012/04/30	R204 2012/08/02	8.50	Put	Bond Future	192.0000	95.0000	(50.521)	0	0	0
2012/04/30	R204 2012/08/02	8.55	Call	Bond Future	5,969.0000	5,880.0000	(1.491)	0	0	0
2012/04/30	R204 2012/08/02	8.55	Put	Bond Future	170.0000	81.0000	(52.353)	0	0	0
2012/04/30	R204 2012/08/02	8.45	Call	Bond Future	5,537.0000	5,432.0000	(1.896)	0	0	0
2012/04/30	R204 2012/08/02	8.45	Put	Bond Future	215.0000	110.0000	(48.837)	0	0	0
2012/04/30	R204 2012/11/01			Bond Future	7.4360	7.4370	0.013	0.0000	0.0000	0
2012/04/30	R204 2012/11/01	8.00	Call	Bond Future	4,027.0000	3,886.0000	(3.501)	0	0	0
2012/04/30	R204 2012/11/01	8.00	Put	Bond Future	1,292.0000	1,156.0000	(10.526)	0	0	0
2012/04/30	R204 2012/11/01	8.05	Call	Bond Future	4,193.0000	4,055.0000	(3.291)	0	0	0
2012/04/30	R204 2012/11/01	8.05	Put	Bond Future	1,220.0000	1,087.0000	(10.902)	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
2012/04/30	R204 2012/11/01	7.95	Call	Bond Future	3,864.0000	3,721.0000	(3.701)	0	0	0
2012/04/30	R204 2012/11/01	7.95	Put	Bond Future	1,368.0000	1,230.0000	(10.088)	0	0	0
2012/04/30	R204 2013/02/07			Bond Future	7.5020	7.5020	0.000	0.0000	0.0000	0
2012/04/30	R204 2013/02/07	8.00	Call	Bond Future	4,109.0000	4,030.0000	(1.923)	0	0	0
2012/04/30	R204 2013/02/07	8.00	Put	Bond Future	1,783.0000	1,704.0000	(4.431)	0	0	0
2012/04/30	R204 2013/02/07	8.05	Call	Bond Future	4,261.0000	4,182.0000	(1.854)	0	0	0
2012/04/30	R204 2013/02/07	8.05	Put	Bond Future	1,705.0000	1,626.0000	(4.633)	0	0	0
2012/04/30	R204 2013/02/07	7.95	Call	Bond Future	3,960.0000	3,880.0000	(2.020)	0	0	0
2012/04/30	R204 2013/02/07	7.95	Put	Bond Future	1,865.0000	1,785.0000	(4.290)	0	0	0
2012/04/30	R206 2012/05/03			Bond Future	5.5910	5.5800	(0.197)	0.0000	0.0000	1,000
2012/04/30	R206 2012/05/03	7.50	Call	Bond Future	3,037.0000	3,055.0000	0.593	0	0	0
2012/04/30	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R206 2012/05/03	7.55	Call	Bond Future	3,115.0000	3,133.0000	0.578	0	0	0
2012/04/30	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R206 2012/05/03	7.45	Call	Bond Future	2,959.0000	2,977.0000	0.608	0	0	0
2012/04/30	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R206 2012/08/02			Bond Future	5.5740	5.5650	(0.161)	0.0000	0.0000	1,781
2012/04/30	R206 2012/08/02	7.25	Call	Bond Future	2,292.0000	2,304.0000	0.524	0	0	0
2012/04/30	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R206 2012/08/02	7.30	Call	Bond Future	2,359.0000	2,372.0000	0.551	0	0	0
2012/04/30	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R206 2012/08/02	7.20	Call	Bond Future	2,224.0000	2,237.0000	0.585	0	0	0
2012/04/30	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R206 2012/11/01			Bond Future	5.4360	5.4270	(0.166)	0.0000	0.0000	0
2012/04/30	R206 2012/11/01	6.00	Call	Bond Future	777.0000	764.0000	(1.673)	0	0	0
2012/04/30	R206 2012/11/01	6.00	Put	Bond Future	126.0000	103.0000	(18.254)	0	0	0
2012/04/30	R206 2012/11/01	6.05	Call	Bond Future	822.0000	811.0000	(1.338)	0	0	0
2012/04/30	R206 2012/11/01	6.05	Put	Bond Future	114.0000	93.0000	(18.421)	0	0	0
2012/04/30	R206 2012/11/01	5.95	Call	Bond Future	733.0000	718.0000	(2.046)	0	0	0
2012/04/30	R206 2012/11/01	5.95	Put	Bond Future	140.0000	114.0000	(18.571)	0	0	0
2012/04/30	R206 2013/02/07			Bond Future	5.1670	5.1560	(0.213)	0.0000	0.0000	0
2012/04/30	R206 2013/02/07	6.00	Call	Bond Future	870.0000	860.0000	(1.149)	0	0	0
2012/04/30	R206 2013/02/07	6.00	Put	Bond Future	120.0000	100.0000	(16.667)	0	0	0
2012/04/30	R206 2013/02/07	6.05	Call	Bond Future	906.0000	896.0000	(1.104)	0	0	0

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2012/04/30	R206 2013/02/07	6.05	Put	Bond Future	111.0000	91.0000	(18.018)	0	0	0
2012/04/30	R206 2013/02/07	5.95	Call	Bond Future	834.0000	825.0000	(1.079)	0	0	0
2012/04/30	R206 2013/02/07	5.95	Put	Bond Future	129.0000	110.0000	(14.729)	0	0	0
2012/04/30	R207 2012/05/03			Bond Future	7.5650	7.5590	(0.079)	0.0000	0.0000	7,728
2012/04/30	R207 2012/05/03	8.75	Call	Bond Future	6,459.0000	6,493.0000	0.526	0	0	0
2012/04/30	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R207 2012/05/03	8.80	Call	Bond Future	6,720.0000	6,754.0000	0.506	0	0	0
2012/04/30	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R207 2012/05/03	8.70	Call	Bond Future	6,197.0000	6,231.0000	0.549	0	0	0
2012/04/30	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R207 2012/05/03	7.45	Put	Bond Future	863.0000	696.0000	(19.351)	0	0	0
2012/04/30	R207 2012/05/03	7.45	Call	Bond Future	206.0000	74.0000	(64.078)	0	0	2,400
2012/04/30	R207 2012/05/03	7.65	Put	Bond Future	262.0000	99.0000	(62.214)	0	0	0
2012/04/30	R207 2012/05/03	7.65	Call	Bond Future	744.0000	615.0000	(17.339)	0	0	800
2012/04/30	R207 2012/05/03	8.00	Call	Bond Future	2,444.0000	2,469.0000	1.023	0	0	0
2012/04/30	R207 2012/05/03	8.00	Put	Bond Future	9.0000	0.0000	(100.000)	0	0	800
2012/04/30	R207 2012/05/03	8.30	Call	Bond Future	4,071.0000	4,105.0000	0.835	0	0	0
2012/04/30	R207 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,400
2012/04/30	R207 2012/08/02			Bond Future	7.6480	7.6420	(0.078)	0.0000	0.0000	20,821
2012/04/30	R207 2012/08/02	8.75	Call	Bond Future	6,093.0000	6,010.0000	(1.362)	0	0	0
2012/04/30	R207 2012/08/02	8.75	Put	Bond Future	242.0000	126.0000	(47.934)	0	0	0
2012/04/30	R207 2012/08/02	8.80	Call	Bond Future	6,321.0000	6,248.0000	(1.155)	0	0	0
2012/04/30	R207 2012/08/02	8.80	Put	Bond Future	215.0000	109.0000	(49.302)	0	0	0
2012/04/30	R207 2012/08/02	8.70	Call	Bond Future	5,864.0000	5,772.0000	(1.569)	0	0	0
2012/04/30	R207 2012/08/02	8.70	Put	Bond Future	269.0000	144.0000	(46.468)	0	0	0
2012/04/30	R207 2012/11/01			Bond Future	7.7120	7.7070	(0.065)	0.0000	0.0000	185
2012/04/30	R207 2012/11/01	8.25	Call	Bond Future	4,338.0000	4,216.0000	(2.812)	0	0	0
2012/04/30	R207 2012/11/01	8.25	Put	Bond Future	1,507.0000	1,359.0000	(9.821)	0	0	0
2012/04/30	R207 2012/11/01	8.30	Call	Bond Future	4,515.0000	4,395.0000	(2.658)	0	0	0
2012/04/30	R207 2012/11/01	8.30	Put	Bond Future	1,427.0000	1,280.0000	(10.301)	0	0	0
2012/04/30	R207 2012/11/01	8.20	Call	Bond Future	4,163.0000	4,039.0000	(2.979)	0	0	0
2012/04/30	R207 2012/11/01	8.20	Put	Bond Future	1,591.0000	1,440.0000	(9.491)	0	0	0
2012/04/30	R207 2013/02/07			Bond Future	7.7810	7.7760	(0.064)	0.0000	0.0000	0
2012/04/30	R207 2013/02/07	8.25	Call	Bond Future	4,505.0000	4,401.0000	(2.309)	0	0	0

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2012/04/30	R207 2013/02/07	8.25	Put	Bond Future	2,111.0000	1,981.0000	(6.158)	0	0	0
2012/04/30	R207 2013/02/07	8.30	Call	Bond Future	4,667.0000	4,564.0000	(2.207)	0	0	0
2012/04/30	R207 2013/02/07	8.30	Put	Bond Future	2,022.0000	1,893.0000	(6.380)	0	0	0
2012/04/30	R207 2013/02/07	8.20	Call	Bond Future	4,346.0000	4,240.0000	(2.439)	0	0	0
2012/04/30	R207 2013/02/07	8.20	Put	Bond Future	2,203.0000	2,071.0000	(5.992)	0	0	0
2012/04/30	R208 2012/05/03			Bond Future	7.6690	7.6580	(0.143)	0.0000	0.0000	6,990
2012/04/30	R208 2012/05/03	9.00	Call	Bond Future	7,730.0000	7,797.0000	0.867	0	0	0
2012/04/30	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R208 2012/05/03	9.05	Call	Bond Future	8,004.0000	8,071.0000	0.837	0	0	0
2012/04/30	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R208 2012/05/03	8.95	Call	Bond Future	7,454.0000	7,522.0000	0.912	0	0	0
2012/04/30	R208 2012/05/03	8.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/30	R208 2012/05/03	7.50	Put	Bond Future	1,194.0000	1,014.0000	(15.075)	0	0	0
2012/04/30	R208 2012/05/03	7.50	Call	Bond Future	151.0000	39.0000	(74.172)	0	0	3,000
2012/04/30	R208 2012/05/03	7.70	Put	Bond Future	425.0000	200.0000	(52.941)	0	0	0
2012/04/30	R208 2012/05/03	7.70	Call	Bond Future	615.0000	457.0000	(25.691)	0	0	1,000
2012/04/30	R208 2012/05/03	8.05	Call	Bond Future	2,320.0000	2,367.0000	2.026	0	0	0
2012/04/30	R208 2012/05/03	8.05	Put	Bond Future	21.0000	1.0000	(95.238)	0	0	1,000
2012/04/30	R208 2012/05/03	8.35	Call	Bond Future	4,060.0000	4,127.0000	1.650	0	0	0
2012/04/30	R208 2012/05/03	8.35	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	3,000
2012/04/30	R208 2012/08/02			Bond Future	7.7460	7.7350	(0.142)	0.0000	0.0000	7,120
2012/04/30	R208 2012/08/02	8.75	Call	Bond Future	6,113.0000	6,021.0000	(1.505)	0	0	0
2012/04/30	R208 2012/08/02	8.75	Put	Bond Future	347.0000	189.0000	(45.533)	0	0	0
2012/04/30	R208 2012/08/02	8.80	Call	Bond Future	6,352.0000	6,271.0000	(1.275)	0	0	0
2012/04/30	R208 2012/08/02	8.80	Put	Bond Future	311.0000	164.0000	(47.267)	0	0	0
2012/04/30	R208 2012/08/02	8.70	Call	Bond Future	5,873.0000	5,770.0000	(1.754)	0	0	0
2012/04/30	R208 2012/08/02	8.70	Put	Bond Future	384.0000	215.0000	(44.010)	0	0	0
2012/04/30	R208 2012/08/02	7.20	Put	Bond Future	4,068.0000	3,776.0000	(7.178)	0	0	0
2012/04/30	R208 2012/08/02	7.20	Call	Bond Future	733.0000	507.0000	(30.832)	0	0	3,450
2012/04/30	R208 2012/08/02	7.50	Put	Bond Future	2,808.0000	2,469.0000	(12.073)	0	0	0
2012/04/30	R208 2012/08/02	7.50	Call	Bond Future	1,323.0000	1,050.0000	(20.635)	0	0	1,150
2012/04/30	R208 2012/08/02	7.80	Call	Bond Future	2,153.0000	1,882.0000	(12.587)	0	0	0
2012/04/30	R208 2012/08/02	7.80	Put	Bond Future	1,831.0000	1,494.0000	(18.405)	0	0	1,150
2012/04/30	R208 2012/08/02	8.25	Call	Bond Future	3,835.0000	3,631.0000	(5.319)	0	0	0

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2012/04/30	R208 2012/08/02	8.25	Put	Bond Future	883.0000	613.0000	(30.578)	0	0	3,450
2012/04/30	R208 2012/11/01			Bond Future	7.8090	7.7980	(0.141)	0.0000	0.0000	0
2012/04/30	R208 2012/11/01	8.25	Call	Bond Future	4,403.0000	4,269.0000	(3.043)	0	0	0
2012/04/30	R208 2012/11/01	8.25	Put	Bond Future	1,876.0000	1,678.0000	(10.554)	0	0	0
2012/04/30	R208 2012/11/01	8.30	Call	Bond Future	4,586.0000	4,455.0000	(2.857)	0	0	0
2012/04/30	R208 2012/11/01	8.30	Put	Bond Future	1,778.0000	1,583.0000	(10.967)	0	0	0
2012/04/30	R208 2012/11/01	8.20	Call	Bond Future	4,222.0000	4,086.0000	(3.221)	0	0	0
2012/04/30	R208 2012/11/01	8.20	Put	Bond Future	1,977.0000	1,777.0000	(10.116)	0	0	0
2012/04/30	R208 2013/02/07			Bond Future	7.8760	7.8640	(0.152)	0.0000	0.0000	0
2012/04/30	R208 2013/02/07	8.00	Call	Bond Future	3,788.0000	3,709.0000	(2.086)	0	0	0
2012/04/30	R208 2013/02/07	8.00	Put	Bond Future	3,088.0000	2,941.0000	(4.760)	0	0	0
2012/04/30	R208 2013/02/07	8.05	Call	Bond Future	3,945.0000	3,866.0000	(2.003)	0	0	0
2012/04/30	R208 2013/02/07	8.05	Put	Bond Future	2,964.0000	2,817.0000	(4.960)	0	0	0
2012/04/30	R208 2013/02/07	7.95	Call	Bond Future	3,639.0000	3,558.0000	(2.226)	0	0	0
2012/04/30	R208 2013/02/07	7.95	Put	Bond Future	3,220.0000	3,071.0000	(4.627)	0	0	0
2012/04/30	R209 2012/05/03			Bond Future	8.7290	8.7280	(0.011)	0.0000	0.0000	1,033
2012/04/30	R209 2012/05/03	9.00	Call	Bond Future	2,247.0000	2,139.0000	(4.806)	0	0	0
2012/04/30	R209 2012/05/03	9.00	Put	Bond Future	132.0000	16.0000	(87.879)	0	0	0
2012/04/30	R209 2012/05/03	9.05	Call	Bond Future	2,583.0000	2,509.0000	(2.865)	0	0	0
2012/04/30	R209 2012/05/03	9.05	Put	Bond Future	88.0000	6.0000	(93.182)	0	0	0
2012/04/30	R209 2012/05/03	8.95	Call	Bond Future	1,924.0000	1,775.0000	(7.744)	0	0	0
2012/04/30	R209 2012/05/03	8.95	Put	Bond Future	192.0000	35.0000	(81.771)	0	0	0
2012/04/30	R209 2012/08/02			Bond Future	8.8000	8.7990	(0.011)	0.0000	0.0000	2,243
2012/04/30	R209 2012/08/02	9.25	Call	Bond Future	5,009.0000	4,608.0000	(8.006)	0	0	0
2012/04/30	R209 2012/08/02	9.25	Put	Bond Future	1,594.0000	1,185.0000	(25.659)	0	0	0
2012/04/30	R209 2012/08/02	9.30	Call	Bond Future	5,260.0000	4,870.0000	(7.414)	0	0	0
2012/04/30	R209 2012/08/02	9.30	Put	Bond Future	1,481.0000	1,083.0000	(26.874)	0	0	0
2012/04/30	R209 2012/08/02	9.20	Call	Bond Future	4,763.0000	4,351.0000	(8.650)	0	0	0
2012/04/30	R209 2012/08/02	9.20	Put	Bond Future	1,715.0000	1,295.0000	(24.490)	0	0	0
2012/04/30	R209 2012/11/01			Bond Future	8.8620	8.8620	0.000	0.0000	0.0000	0
2012/04/30	R209 2012/11/01	9.00	Call	Bond Future	5,006.0000	4,725.0000	(5.613)	0	0	0
2012/04/30	R209 2012/11/01	9.00	Put	Bond Future	3,944.0000	3,663.0000	(7.125)	0	0	0
2012/04/30	R209 2012/11/01	9.05	Call	Bond Future	5,212.0000	4,931.0000	(5.391)	0	0	0
2012/04/30	R209 2012/11/01	9.05	Put	Bond Future	3,772.0000	3,491.0000	(7.450)	0	0	0



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2012/04/30	R209 2012/11/01	8.95	Call	Bond Future	4,802.0000	4,524.0000	(5.789)	0	0	0
2012/04/30	R209 2012/11/01	8.95	Put	Bond Future	4,122.0000	3,844.0000	(6.744)	0	0	0
2012/04/30	R209 2013/02/07			Bond Future	8.9290	8.9290	0.000	0.0000	0.0000	0
2012/04/30	R209 2013/02/07	9.00	Call	Bond Future	5,625.0000	5,391.0000	(4.160)	0	0	0
2012/04/30	R209 2013/02/07	9.00	Put	Bond Future	5,083.0000	4,849.0000	(4.604)	0	0	0
2012/04/30	R209 2013/02/07	9.05	Call	Bond Future	5,823.0000	5,589.0000	(4.019)	0	0	0
2012/04/30	R209 2013/02/07	9.05	Put	Bond Future	4,903.0000	4,669.0000	(4.773)	0	0	0
2012/04/30	R209 2013/02/07	8.95	Call	Bond Future	5,429.0000	5,199.0000	(4.237)	0	0	0
2012/04/30	R209 2013/02/07	8.95	Put	Bond Future	5,268.0000	5,038.0000	(4.366)	0	0	0
2012/04/30	R210 2012/05/03			Bond Future	142.5979	142.6118	0.010	0.0000	0.0000	0
2012/04/30	R210 2012/05/03	139.00	Call	Bond Future	3,598.0000	3,612.0000	0.389	0	0	0
2012/04/30	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R210 2012/05/03	139.05	Call	Bond Future	3,548.0000	3,562.0000	0.395	0	0	0
2012/04/30	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R210 2012/05/03	138.95	Call	Bond Future	3,648.0000	3,662.0000	0.384	0	0	0
2012/04/30	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R210 2012/08/02			Bond Future	144.6043	144.6126	0.006	0.0000	0.0000	925
2012/04/30	R210 2012/08/02	143.00	Call	Bond Future	1,604.0000	1,613.0000	0.561	0	0	0
2012/04/30	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R210 2012/08/02	143.05	Call	Bond Future	1,554.0000	1,563.0000	0.579	0	0	0
2012/04/30	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R210 2012/08/02	142.95	Call	Bond Future	1,654.0000	1,663.0000	0.544	0	0	0
2012/04/30	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R211 2012/05/03			Bond Future	119.6143	119.6209	0.006	0.0000	0.0000	0
2012/04/30	R211 2012/05/03	118.20	Call	Bond Future	1,414.0000	1,421.0000	0.495	0	0	0
2012/04/30	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R211 2012/05/03	118.25	Call	Bond Future	1,364.0000	1,371.0000	0.513	0	0	0
2012/04/30	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R211 2012/05/03	118.15	Call	Bond Future	1,464.0000	1,471.0000	0.478	0	0	0
2012/04/30	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R211 2012/08/02			Bond Future	119.9006	119.9023	0.001	0.0000	0.0000	480
2012/04/30	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R211 2012/08/02	120.00	Put	Bond Future	99.0000	98.0000	(1.010)	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
2012/04/30	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R211 2012/08/02	120.05	Put	Bond Future	149.0000	148.0000	(0.671)	0	0	0
2012/04/30	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R211 2012/08/02	119.95	Put	Bond Future	49.0000	48.0000	(2.041)	0	0	0
2012/04/30	R212 2012/05/03			Bond Future	118.5670	118.5775	0.009	0.0000	0.0000	0
2012/04/30	R212 2012/05/03	115.30	Call	Bond Future	3,267.0000	3,277.0000	0.306	0	0	0
2012/04/30	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R212 2012/05/03	115.35	Call	Bond Future	3,217.0000	3,227.0000	0.311	0	0	0
2012/04/30	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R212 2012/05/03	115.25	Call	Bond Future	3,317.0000	3,327.0000	0.301	0	0	0
2012/04/30	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R212 2012/08/02			Bond Future	118.7022	118.7081	0.005	0.0000	0.0000	2,902
2012/04/30	R212 2012/08/02	118.00	Call	Bond Future	702.0000	708.0000	0.855	0	0	0
2012/04/30	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R212 2012/08/02	118.05	Call	Bond Future	652.0000	658.0000	0.920	0	0	0
2012/04/30	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R212 2012/08/02	117.95	Call	Bond Future	752.0000	758.0000	0.798	0	0	0
2012/04/30	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R213 2012/05/03			Bond Future	8.5740	8.5780	0.047	0.0000	0.0000	3,855
2012/04/30	R213 2012/05/03	9.25	Call	Bond Future	5,315.0000	5,280.0000	(0.659)	0	0	0
2012/04/30	R213 2012/05/03	9.25	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/30	R213 2012/05/03	9.30	Call	Bond Future	5,687.0000	5,653.0000	(0.598)	0	0	0
2012/04/30	R213 2012/05/03	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/30	R213 2012/05/03	9.20	Call	Bond Future	4,941.0000	4,904.0000	(0.749)	0	0	0
2012/04/30	R213 2012/05/03	9.20	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2012/04/30	R213 2012/08/02			Bond Future	8.6460	8.6510	0.058	0.0000	0.0000	870
2012/04/30	R213 2012/08/02	9.25	Call	Bond Future	5,944.0000	5,539.0000	(6.814)	0	0	0
2012/04/30	R213 2012/08/02	9.25	Put	Bond Future	1,241.0000	876.0000	(29.412)	0	0	0
2012/04/30	R213 2012/08/02	9.30	Call	Bond Future	6,222.0000	5,829.0000	(6.316)	0	0	0
2012/04/30	R213 2012/08/02	9.30	Put	Bond Future	1,147.0000	795.0000	(30.689)	0	0	0
2012/04/30	R213 2012/08/02	9.20	Call	Bond Future	5,671.0000	5,253.0000	(7.371)	0	0	0
2012/04/30	R213 2012/08/02	9.20	Put	Bond Future	1,342.0000	965.0000	(28.092)	0	0	0
2012/04/30	R213 2012/11/01			Bond Future	8.7110	8.7170	0.069	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
2012/04/30	R213 2012/11/01	9.00	Call	Bond Future	5,712.0000	5,404.0000	(5.392)	0	0	0
2012/04/30	R213 2012/11/01	9.00	Put	Bond Future	3,442.0000	3,182.0000	(7.554)	0	0	0
2012/04/30	R213 2012/11/01	9.05	Call	Bond Future	5,939.0000	5,630.0000	(5.203)	0	0	0
2012/04/30	R213 2012/11/01	9.05	Put	Bond Future	3,285.0000	3,025.0000	(7.915)	0	0	0
2012/04/30	R213 2012/11/01	8.95	Call	Bond Future	5,489.0000	5,182.0000	(5.593)	0	0	0
2012/04/30	R213 2012/11/01	8.95	Put	Bond Future	3,605.0000	3,346.0000	(7.184)	0	0	0
2012/04/30	R213 2013/02/07			Bond Future	8.7820	8.7880	0.068	0.0000	0.0000	0
2012/04/30	R213 2013/02/07	9.00	Call	Bond Future	6,264.0000	6,073.0000	(3.049)	0	0	0
2012/04/30	R213 2013/02/07	9.00	Put	Bond Future	4,568.0000	4,425.0000	(3.130)	0	0	0
2012/04/30	R213 2013/02/07	9.05	Call	Bond Future	6,479.0000	6,288.0000	(2.948)	0	0	0
2012/04/30	R213 2013/02/07	9.05	Put	Bond Future	4,402.0000	4,258.0000	(3.271)	0	0	0
2012/04/30	R213 2013/02/07	8.95	Call	Bond Future	6,051.0000	5,862.0000	(3.123)	0	0	0
2012/04/30	R213 2013/02/07	8.95	Put	Bond Future	4,740.0000	4,598.0000	(2.996)	0	0	0
2012/04/30	R214 2012/05/03			Bond Future	8.7840	8.7780	(0.068)	0.0000	0.0000	1,530
2012/04/30	R214 2012/05/03	8.80	Call	Bond Future	133.0000	183.0000	37.594	0	0	0
2012/04/30	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R214 2012/05/03	8.81	Call	Bond Future	216.0000	266.0000	23.148	0	0	0
2012/04/30	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R214 2012/05/03	8.79	Call	Bond Future	50.0000	100.0000	100.000	0	0	0
2012/04/30	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R214 2012/08/02			Bond Future	8.8520	8.8470	(0.056)	0.0000	0.0000	1,530
2012/04/30	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R214 2012/08/02	8.80	Put	Bond Future	429.0000	388.0000	(9.557)	0	0	0
2012/04/30	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R214 2012/08/02	8.81	Put	Bond Future	346.0000	305.0000	(11.850)	0	0	0
2012/04/30	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/30	R214 2012/08/02	8.79	Put	Bond Future	512.0000	471.0000	(8.008)	0	0	0
<b>Total</b>										<b>352811.00</b>