



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/05/2012

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
2012/05/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	AL7T 2012/08/02			Index Future	440.2370	439.5190	(0.163)	0.0000	0.0000	13
2012/05/04	AL7T 2012/11/01			Index Future	446.9000	446.1770	(0.162)	0.0000	0.0000	0
2012/05/04	ALBI 2012/08/02			Index Future	398.3170	397.6890	(0.158)	0.0000	0.0000	1,008
2012/05/04	ALBI 2012/11/01			Index Future	404.3450	403.7130	(0.156)	0.0000	0.0000	0
2012/05/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	CAAZ 2012/06/18			Can-Do Future	0.0649	0.0862	32.820	0.0000	0.0000	5,670
2012/05/04	CABA 2012/06/18			Can-Do Future	0.3417	0.3325	(2.692)	0.0000	0.0000	8,000
2012/05/04	CABB 2012/06/18			Can-Do Future	0.0052	0.0032	(38.462)	0.0000	0.0000	8,000
2012/05/04	CABC 2012/06/18			Can-Do Future	0.1850	0.1375	(25.676)	0.0000	0.0000	0
2012/05/04	CABD 2012/06/18			Can-Do Future	0.0011	0.0007	(36.364)	0.0000	0.0000	16,000
2012/05/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/04	DAUS 2012/05/31			Any day expiry	7.7440	7.8456	1.312	0.0000	0.0000	0
2012/05/04	DAUS 2012/05/31	7.75	Call	Any day expiry	0.0000	166.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	7.75	Put	Any day expiry	0.0000	70.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	7.76	Call	Any day expiry	0.0000	160.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	7.76	Put	Any day expiry	0.0000	74.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	7.74	Call	Any day expiry	0.0000	172.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	7.74	Put	Any day expiry	0.0000	66.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	7.40	Call	Any day expiry	0.0000	452.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	6.0000	100.000	0	0	4,110

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2012/05/04	DAUS 2012/05/31	8.25	Put	Any day expiry	0.0000	427.0000	100.000	0	0	0
2012/05/04	DAUS 2012/05/31	8.25	Call	Any day expiry	0.0000	23.0000	100.000	0	0	4,110
2012/05/04	DAUS 2012/06/29			Any day expiry	7.7770	7.8789	1.310	0.0000	0.0000	0
2012/05/04	DAUS 2012/06/29	7.75	Call	Any day expiry	0.0000	234.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	7.75	Put	Any day expiry	0.0000	105.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	7.76	Call	Any day expiry	0.0000	228.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	7.76	Put	Any day expiry	0.0000	109.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	7.74	Call	Any day expiry	0.0000	240.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	7.74	Put	Any day expiry	0.0000	101.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	7.40	Call	Any day expiry	0.0000	499.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	7.40	Put	Any day expiry	0.0000	20.0000	100.000	0	0	5,480
2012/05/04	DAUS 2012/06/29	8.25	Put	Any day expiry	0.0000	437.0000	100.000	0	0	0
2012/05/04	DAUS 2012/06/29	8.25	Call	Any day expiry	0.0000	66.0000	100.000	0	0	5,480
2012/05/04	DAUS 2012/07/31			Any day expiry	7.8130	7.9155	1.312	0.0000	0.0000	0
2012/05/04	DAUS 2012/07/31	7.80	Call	Any day expiry	0.0000	272.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	7.80	Put	Any day expiry	0.0000	157.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	7.81	Call	Any day expiry	0.0000	267.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	7.81	Put	Any day expiry	0.0000	162.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	7.79	Call	Any day expiry	0.0000	278.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	7.79	Put	Any day expiry	0.0000	153.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	7.40	Call	Any day expiry	0.0000	552.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	7.40	Put	Any day expiry	0.0000	37.0000	100.000	0	0	4,800
2012/05/04	DAUS 2012/07/31	8.25	Put	Any day expiry	0.0000	453.0000	100.000	0	0	0
2012/05/04	DAUS 2012/07/31	8.25	Call	Any day expiry	0.0000	118.0000	100.000	0	0	4,800
2012/05/04	DAUS 2012/08/31			Any day expiry	7.8490	7.9514	1.305	0.0000	0.0000	0
2012/05/04	DAUS 2012/08/31	7.85	Call	Any day expiry	0.0000	312.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	7.85	Put	Any day expiry	0.0000	211.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	7.86	Call	Any day expiry	0.0000	308.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	7.86	Put	Any day expiry	0.0000	217.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	7.84	Call	Any day expiry	0.0000	317.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	7.84	Put	Any day expiry	0.0000	206.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	7.40	Call	Any day expiry	0.0000	608.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	7.40	Put	Any day expiry	0.0000	57.0000	100.000	0	0	6,170
2012/05/04	DAUS 2012/08/31	8.25	Put	Any day expiry	0.0000	471.0000	100.000	0	0	0
2012/05/04	DAUS 2012/08/31	8.25	Call	Any day expiry	0.0000	172.0000	100.000	0	0	6,170

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2012/05/04	DAUS 2012/09/28			Any day expiry	7.8810	7.9838	1.304	0.0000	0.0000	0
2012/05/04	DAUS 2012/09/28	7.90	Call	Any day expiry	0.0000	342.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	7.90	Put	Any day expiry	0.0000	258.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	7.91	Call	Any day expiry	0.0000	337.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	7.91	Put	Any day expiry	0.0000	263.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	7.89	Call	Any day expiry	0.0000	347.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	7.89	Put	Any day expiry	0.0000	253.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	7.40	Call	Any day expiry	0.0000	655.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	7.40	Put	Any day expiry	0.0000	71.0000	100.000	0	0	7,540
2012/05/04	DAUS 2012/09/28	8.25	Put	Any day expiry	0.0000	484.0000	100.000	0	0	0
2012/05/04	DAUS 2012/09/28	8.25	Call	Any day expiry	0.0000	218.0000	100.000	0	0	7,540
2012/05/04	DAUS 2012/10/31			Any day expiry	7.9190	8.0220	1.301	0.0000	0.0000	0
2012/05/04	DAUS 2012/10/31	7.90	Call	Any day expiry	0.0000	400.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	7.90	Put	Any day expiry	0.0000	278.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	7.91	Call	Any day expiry	0.0000	395.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	7.91	Put	Any day expiry	0.0000	283.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	7.89	Call	Any day expiry	0.0000	405.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	7.89	Put	Any day expiry	0.0000	273.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	7.40	Call	Any day expiry	0.0000	709.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	7.40	Put	Any day expiry	0.0000	87.0000	100.000	0	0	8,220
2012/05/04	DAUS 2012/10/31	8.25	Put	Any day expiry	0.0000	499.0000	100.000	0	0	0
2012/05/04	DAUS 2012/10/31	8.25	Call	Any day expiry	0.0000	271.0000	100.000	0	0	8,220
2012/05/04	GOVI 2012/08/02			GOVI	399.1700	398.5680	(0.151)	0.0000	0.0000	231
2012/05/04	GOVI 2012/08/02	390.00	Call	GOVI	91,700.0000	85,680.0000	(6.565)	0	0	0
2012/05/04	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/04	GOVI 2012/08/02	390.01	Call	GOVI	91,600.0000	85,580.0000	(6.572)	0	0	0
2012/05/04	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/04	GOVI 2012/08/02	389.99	Call	GOVI	91,800.0000	85,780.0000	(6.558)	0	0	0
2012/05/04	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/04	GOVI 2012/11/01			GOVI	405.2110	404.6050	(0.150)	0.0000	0.0000	0
2012/05/04	GOVI 2012/11/01	402.00	Call	GOVI	32,110.0000	26,050.0000	(18.873)	0	0	0
2012/05/04	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/04	GOVI 2012/11/01	402.01	Call	GOVI	32,010.0000	25,950.0000	(18.932)	0	0	0
2012/05/04	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/05/04	GOVI 2012/11/01	401.99	Call	GOVI	32,210.0000	26,150.0000	(18.814)	0	0	0
2012/05/04	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/04	IGOV 2012/08/02			Index Future	176.5380	176.7030	0.093	0.0000	0.0000	563
2012/05/04	IGOV 2012/11/01			Index Future	179.2100	179.3790	0.094	0.0000	0.0000	0
2012/05/04	ILBI 2012/08/02			Index Future	478.4480	478.4480	0.000	0.0000	0.0000	169
2012/05/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/04	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/04	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/04	JBAF 2012/07/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/05/04	JBAF 2012/08/15			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	0
2012/05/04	JBAF 2012/09/19			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	44,760
2012/05/04	JBAF 2012/10/17			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	0
2012/05/04	JBAF 2012/12/19			Jibar Tradeable Future	5.7000	5.7300	0.526	0.0000	0.0000	840
2012/05/04	JBAF 2013/03/20			Jibar Tradeable Future	5.8100	5.8500	0.688	0.0000	0.0000	790
2012/05/04	JBAF 2013/06/19			Jibar Tradeable Future	5.9500	5.9900	0.672	0.0000	0.0000	500
2012/05/04	JBAF 2013/09/18			Jibar Tradeable Future	6.1100	6.1500	0.655	0.0000	0.0000	1,700
2012/05/04	JBAF 2013/12/18			Jibar Tradeable Future	6.3000	6.3400	0.635	0.0000	0.0000	1,500
2012/05/04	JBAF 2014/03/19			Jibar Tradeable Future	6.5000	6.5100	0.154	0.0000	0.0000	0
2012/05/04	R157 2012/05/03			Bond Future	6.3910	6.3500	(0.642)	0.0000	0.0000	0
2012/05/04	R157 2012/08/02			Bond Future	6.3960	6.4290	0.516	0.0000	0.0000	14,845

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2012/05/04	R157 2012/08/02	8.00	Call	Bond Future	4,868.0000	4,765.0000	(2.116)	0	0	0
2012/05/04	R157 2012/08/02	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/05/04	R157 2012/08/02	8.05	Call	Bond Future	5,015.0000	4,913.0000	(2.034)	0	0	0
2012/05/04	R157 2012/08/02	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/05/04	R157 2012/08/02	7.95	Call	Bond Future	4,721.0000	4,618.0000	(2.182)	0	0	0
2012/05/04	R157 2012/08/02	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/04	R157 2012/08/02	6.15	Put	Bond Future	1,095.0000	1,163.0000	6.210	0	0	0
2012/05/04	R157 2012/08/02	6.15	Call	Bond Future	326.0000	291.0000	(10.736)	0	0	3,750
2012/05/04	R157 2012/08/02	6.35	Put	Bond Future	718.0000	771.0000	7.382	0	0	0
2012/05/04	R157 2012/08/02	6.35	Call	Bond Future	575.0000	525.0000	(8.696)	0	0	1,250
2012/05/04	R157 2012/08/02	6.55	Call	Bond Future	919.0000	854.0000	(7.073)	0	0	0
2012/05/04	R157 2012/08/02	6.55	Put	Bond Future	441.0000	478.0000	8.390	0	0	1,250
2012/05/04	R157 2012/08/02	6.95	Call	Bond Future	1,848.0000	1,759.0000	(4.816)	0	0	0
2012/05/04	R157 2012/08/02	6.95	Put	Bond Future	138.0000	152.0000	10.145	0	0	3,750
2012/05/04	R157 2012/11/01			Bond Future	6.4250	6.4610	0.560	0.0000	0.0000	0
2012/05/04	R157 2012/11/01	7.00	Call	Bond Future	2,088.0000	2,011.0000	(3.688)	0	0	0
2012/05/04	R157 2012/11/01	7.00	Put	Bond Future	456.0000	482.0000	5.702	0	0	0
2012/05/04	R157 2012/11/01	7.05	Call	Bond Future	2,194.0000	2,115.0000	(3.601)	0	0	0
2012/05/04	R157 2012/11/01	7.05	Put	Bond Future	421.0000	445.0000	5.701	0	0	0
2012/05/04	R157 2012/11/01	6.95	Call	Bond Future	1,985.0000	1,910.0000	(3.778)	0	0	0
2012/05/04	R157 2012/11/01	6.95	Put	Bond Future	494.0000	522.0000	5.668	0	0	0
2012/05/04	R157 2013/02/07			Bond Future	6.4520	6.5020	0.775	0.0000	0.0000	0
2012/05/04	R157 2013/02/07	6.75	Call	Bond Future	1,643.0000	1,564.0000	(4.808)	0	0	0
2012/05/04	R157 2013/02/07	6.75	Put	Bond Future	874.0000	925.0000	5.835	0	0	0
2012/05/04	R157 2013/02/07	6.80	Call	Bond Future	1,725.0000	1,644.0000	(4.696)	0	0	0
2012/05/04	R157 2013/02/07	6.80	Put	Bond Future	828.0000	876.0000	5.797	0	0	0
2012/05/04	R157 2013/02/07	6.70	Call	Bond Future	1,566.0000	1,488.0000	(4.981)	0	0	0
2012/05/04	R157 2013/02/07	6.70	Put	Bond Future	926.0000	977.0000	5.508	0	0	0
2012/05/04	R186 2012/05/03			Bond Future	8.1210	8.0900	(0.382)	0.0000	0.0000	0
2012/05/04	R186 2012/08/02			Bond Future	8.1240	8.1540	0.369	0.0000	0.0000	34,771
2012/05/04	R186 2012/08/02	8.75	Call	Bond Future	6,609.0000	6,370.0000	(3.616)	0	0	0
2012/05/04	R186 2012/08/02	8.75	Put	Bond Future	832.0000	879.0000	5.649	0	0	2,700
2012/05/04	R186 2012/08/02	8.80	Call	Bond Future	6,968.0000	6,725.0000	(3.487)	0	0	0
2012/05/04	R186 2012/08/02	8.80	Put	Bond Future	746.0000	790.0000	5.898	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
2012/05/04	R186 2012/08/02	8.70	Call	Bond Future	6,256.0000	6,021.0000	(3.756)	0	0	0
2012/05/04	R186 2012/08/02	8.70	Put	Bond Future	925.0000	977.0000	5.622	0	0	0
2012/05/04	R186 2012/08/02	8.25	Put	Bond Future	2,223.0000	2,331.0000	4.858	0	0	0
2012/05/04	R186 2012/08/02	8.25	Call	Bond Future	3,419.0000	3,241.0000	(5.206)	0	0	8,750
2012/05/04	R186 2012/08/02	8.66	Call	Bond Future	5,978.0000	5,747.0000	(3.864)	0	0	0
2012/05/04	R186 2012/08/02	8.66	Put	Bond Future	1,006.0000	1,062.0000	5.567	0	0	276
2012/05/04	R186 2012/08/02	7.66	Put	Bond Future	5,612.0000	5,813.0000	3.582	0	0	0
2012/05/04	R186 2012/08/02	7.66	Call	Bond Future	1,057.0000	971.0000	(8.136)	0	0	276
2012/05/04	R186 2012/08/02	7.76	Put	Bond Future	4,893.0000	5,079.0000	3.801	0	0	0
2012/05/04	R186 2012/08/02	7.76	Call	Bond Future	1,340.0000	1,240.0000	(7.463)	0	0	43
2012/05/04	R186 2012/08/02	8.76	Call	Bond Future	6,681.0000	6,441.0000	(3.592)	0	0	0
2012/05/04	R186 2012/08/02	8.76	Put	Bond Future	815.0000	861.0000	5.644	0	0	43
2012/05/04	R186 2012/08/02	8.00	Put	Bond Future	3,407.0000	3,554.0000	4.315	0	0	0
2012/05/04	R186 2012/08/02	8.00	Call	Bond Future	2,213.0000	2,074.0000	(6.281)	0	0	1,099
2012/05/04	R186 2012/08/02	9.00	Call	Bond Future	8,451.0000	8,193.0000	(3.053)	0	0	0
2012/05/04	R186 2012/08/02	9.00	Put	Bond Future	478.0000	506.0000	5.858	0	0	199
2012/05/04	R186 2012/08/02	7.70	Put	Bond Future	5,318.0000	5,512.0000	3.648	0	0	0
2012/05/04	R186 2012/08/02	7.70	Call	Bond Future	1,165.0000	1,073.0000	(7.897)	0	0	2,700
2012/05/04	R186 2012/08/02	8.30	Call	Bond Future	3,698.0000	3,511.0000	(5.057)	0	0	0
2012/05/04	R186 2012/08/02	8.30	Put	Bond Future	2,032.0000	2,131.0000	4.872	0	0	900
2012/05/04	R186 2012/11/01			Bond Future	8.1860	8.2180	0.391	0.0000	0.0000	0
2012/05/04	R186 2012/11/01	8.75	Call	Bond Future	7,666.0000	7,449.0000	(2.831)	0	0	0
2012/05/04	R186 2012/11/01	8.75	Put	Bond Future	2,533.0000	2,616.0000	3.277	0	0	0
2012/05/04	R186 2012/11/01	8.80	Call	Bond Future	7,965.0000	7,744.0000	(2.775)	0	0	0
2012/05/04	R186 2012/11/01	8.80	Put	Bond Future	2,393.0000	2,472.0000	3.301	0	0	0
2012/05/04	R186 2012/11/01	8.70	Call	Bond Future	7,371.0000	7,159.0000	(2.876)	0	0	0
2012/05/04	R186 2012/11/01	8.70	Put	Bond Future	2,680.0000	2,768.0000	3.284	0	0	0
2012/05/04	R186 2013/02/07			Bond Future	8.2530	8.2880	0.424	0.0000	0.0000	0
2012/05/04	R186 2013/02/07	8.50	Call	Bond Future	6,860.0000	6,663.0000	(2.872)	0	0	0
2012/05/04	R186 2013/02/07	8.50	Put	Bond Future	4,616.0000	4,741.0000	2.708	0	0	0
2012/05/04	R186 2013/02/07	8.55	Call	Bond Future	7,120.0000	6,919.0000	(2.823)	0	0	0
2012/05/04	R186 2013/02/07	8.55	Put	Bond Future	4,429.0000	4,550.0000	2.732	0	0	0
2012/05/04	R186 2013/02/07	8.45	Call	Bond Future	6,610.0000	6,417.0000	(2.920)	0	0	0
2012/05/04	R186 2013/02/07	8.45	Put	Bond Future	4,815.0000	4,944.0000	2.679	0	0	0

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2012/05/04	R189 2012/05/03			Bond Future	215.7795	215.7838	0.002	0.0000	0.0000	0
2012/05/04	R189 2012/08/02			Bond Future	218.8043	218.8039	0.000	0.0000	0.0000	44
2012/05/04	R189 2012/08/02	218.00	Call	Bond Future	804.0000	804.0000	0.000	0	0	0
2012/05/04	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R189 2012/08/02	218.05	Call	Bond Future	754.0000	754.0000	0.000	0	0	0
2012/05/04	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R189 2012/08/02	217.95	Call	Bond Future	854.0000	854.0000	0.000	0	0	0
2012/05/04	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R197 2012/05/03			Bond Future	259.9941	260.3670	0.143	0.0000	0.0000	0
2012/05/04	R197 2012/08/02			Bond Future	257.9954	258.8404	0.328	0.0000	0.0000	1,389
2012/05/04	R197 2012/08/02	257.00	Call	Bond Future	995.0000	1,840.0000	84.925	0	0	0
2012/05/04	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R197 2012/08/02	257.05	Call	Bond Future	945.0000	1,790.0000	89.418	0	0	0
2012/05/04	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R197 2012/08/02	256.95	Call	Bond Future	1,045.0000	1,890.0000	80.861	0	0	0
2012/05/04	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R201 2012/05/03			Bond Future	5.7350	5.7150	(0.349)	0.0000	0.0000	0
2012/05/04	R201 2012/08/02			Bond Future	5.7040	5.7380	0.596	0.0000	0.0000	2,704
2012/05/04	R201 2012/08/02	7.50	Call	Bond Future	4,002.0000	3,924.0000	(1.949)	0	0	0
2012/05/04	R201 2012/08/02	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/04	R201 2012/08/02	7.55	Call	Bond Future	4,110.0000	4,033.0000	(1.873)	0	0	0
2012/05/04	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R201 2012/08/02	7.45	Call	Bond Future	3,893.0000	3,815.0000	(2.004)	0	0	0
2012/05/04	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R201 2012/11/01			Bond Future	5.6480	5.6860	0.673	0.0000	0.0000	0
2012/05/04	R201 2012/11/01	6.50	Call	Bond Future	1,870.0000	1,803.0000	(3.583)	0	0	0
2012/05/04	R201 2012/11/01	6.50	Put	Bond Future	139.0000	150.0000	7.914	0	0	0
2012/05/04	R201 2012/11/01	6.55	Call	Bond Future	1,957.0000	1,889.0000	(3.475)	0	0	0
2012/05/04	R201 2012/11/01	6.55	Put	Bond Future	125.0000	135.0000	8.000	0	0	0
2012/05/04	R201 2012/11/01	6.45	Call	Bond Future	1,785.0000	1,719.0000	(3.697)	0	0	0
2012/05/04	R201 2012/11/01	6.45	Put	Bond Future	154.0000	166.0000	7.792	0	0	0
2012/05/04	R201 2013/02/07			Bond Future	5.5520	5.6080	1.009	0.0000	0.0000	0
2012/05/04	R201 2013/02/07	6.25	Call	Bond Future	1,540.0000	1,465.0000	(4.870)	0	0	0

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2012/05/04	R201	2013/02/07	6.25	Put	Bond Future	290.0000	316.0000	8.966	0	0	0
2012/05/04	R201	2013/02/07	6.30	Call	Bond Future	1,609.0000	1,531.0000	(4.848)	0	0	0
2012/05/04	R201	2013/02/07	6.30	Put	Bond Future	271.0000	294.0000	8.487	0	0	0
2012/05/04	R201	2013/02/07	6.20	Call	Bond Future	1,473.0000	1,398.0000	(5.092)	0	0	0
2012/05/04	R201	2013/02/07	6.20	Put	Bond Future	312.0000	338.0000	8.333	0	0	0
2012/05/04	R202	2012/05/03			Bond Future	191.8457	192.0150	0.088	0.0000	0.0000	0
2012/05/04	R202	2012/08/02			Bond Future	191.9466	191.9616	0.008	0.0000	0.0000	40,005
2012/05/04	R202	2012/08/02	191.00	Call	Bond Future	947.0000	962.0000	1.584	0	0	0
2012/05/04	R202	2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R202	2012/08/02	191.05	Call	Bond Future	897.0000	912.0000	1.672	0	0	0
2012/05/04	R202	2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R202	2012/08/02	190.95	Call	Bond Future	997.0000	1,012.0000	1.505	0	0	0
2012/05/04	R202	2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R203	2012/05/03			Bond Future	6.9160	6.8900	(0.376)	0.0000	0.0000	0
2012/05/04	R203	2012/08/02			Bond Future	6.9500	6.9710	0.302	0.0000	0.0000	3,883
2012/05/04	R203	2012/08/02	8.50	Call	Bond Future	6,542.0000	6,451.0000	(1.391)	0	0	0
2012/05/04	R203	2012/08/02	8.50	Put	Bond Future	13.0000	13.0000	0.000	0	0	0
2012/05/04	R203	2012/08/02	8.55	Call	Bond Future	6,742.0000	6,650.0000	(1.365)	0	0	0
2012/05/04	R203	2012/08/02	8.55	Put	Bond Future	10.0000	10.0000	0.000	0	0	0
2012/05/04	R203	2012/08/02	8.45	Call	Bond Future	6,342.0000	6,251.0000	(1.435)	0	0	0
2012/05/04	R203	2012/08/02	8.45	Put	Bond Future	15.0000	16.0000	6.667	0	0	0
2012/05/04	R203	2012/08/02	6.60	Put	Bond Future	2,031.0000	2,092.0000	3.003	0	0	0
2012/05/04	R203	2012/08/02	6.60	Call	Bond Future	484.0000	453.0000	(6.405)	0	0	4,200
2012/05/04	R203	2012/08/02	6.85	Put	Bond Future	1,331.0000	1,377.0000	3.456	0	0	0
2012/05/04	R203	2012/08/02	6.85	Call	Bond Future	892.0000	846.0000	(5.157)	0	0	1,400
2012/05/04	R203	2012/08/02	7.15	Call	Bond Future	1,603.0000	1,540.0000	(3.930)	0	0	0
2012/05/04	R203	2012/08/02	7.15	Put	Bond Future	731.0000	760.0000	3.967	0	0	1,400
2012/05/04	R203	2012/08/02	7.55	Call	Bond Future	2,873.0000	2,794.0000	(2.750)	0	0	0
2012/05/04	R203	2012/08/02	7.55	Put	Bond Future	284.0000	297.0000	4.577	0	0	4,200
2012/05/04	R203	2012/11/01			Bond Future	7.0020	7.0240	0.314	0.0000	0.0000	0
2012/05/04	R203	2012/11/01	7.75	Call	Bond Future	3,764.0000	3,690.0000	(1.966)	0	0	0
2012/05/04	R203	2012/11/01	7.75	Put	Bond Future	691.0000	709.0000	2.605	0	0	0
2012/05/04	R203	2012/11/01	7.80	Call	Bond Future	3,919.0000	3,844.0000	(1.914)	0	0	0

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2012/05/04	R203 2012/11/01	7.80	Put	Bond Future	644.0000	661.0000	2.640	0	0	0
2012/05/04	R203 2012/11/01	7.70	Call	Bond Future	3,611.0000	3,539.0000	(1.994)	0	0	0
2012/05/04	R203 2012/11/01	7.70	Put	Bond Future	740.0000	760.0000	2.703	0	0	0
2012/05/04	R203 2013/02/07			Bond Future	7.0590	7.0880	0.411	0.0000	0.0000	0
2012/05/04	R203 2013/02/07	6.50	Call	Bond Future	1,155.0000	1,113.0000	(3.636)	0	0	0
2012/05/04	R203 2013/02/07	6.50	Put	Bond Future	3,403.0000	3,476.0000	2.145	0	0	0
2012/05/04	R203 2013/02/07	6.55	Call	Bond Future	1,227.0000	1,183.0000	(3.586)	0	0	0
2012/05/04	R203 2013/02/07	6.55	Put	Bond Future	3,271.0000	3,342.0000	2.171	0	0	0
2012/05/04	R203 2013/02/07	6.45	Call	Bond Future	1,086.0000	1,045.0000	(3.775)	0	0	0
2012/05/04	R203 2013/02/07	6.45	Put	Bond Future	3,538.0000	3,612.0000	2.092	0	0	0
2012/05/04	R204 2012/05/03			Bond Future	7.2110	7.1800	(0.430)	0.0000	0.0000	0
2012/05/04	R204 2012/08/02			Bond Future	7.2400	7.2650	0.345	0.0000	0.0000	4,098
2012/05/04	R204 2012/08/02	8.50	Call	Bond Future	6,305.0000	6,179.0000	(1.998)	0	0	0
2012/05/04	R204 2012/08/02	8.50	Put	Bond Future	56.0000	59.0000	5.357	0	0	0
2012/05/04	R204 2012/08/02	8.55	Call	Bond Future	6,534.0000	6,408.0000	(1.928)	0	0	0
2012/05/04	R204 2012/08/02	8.55	Put	Bond Future	47.0000	50.0000	6.383	0	0	0
2012/05/04	R204 2012/08/02	8.45	Call	Bond Future	6,075.0000	5,950.0000	(2.058)	0	0	0
2012/05/04	R204 2012/08/02	8.45	Put	Bond Future	65.0000	69.0000	6.154	0	0	0
2012/05/04	R204 2012/11/01			Bond Future	7.2960	7.3230	0.370	0.0000	0.0000	0
2012/05/04	R204 2012/11/01	8.00	Call	Bond Future	4,370.0000	4,267.0000	(2.357)	0	0	0
2012/05/04	R204 2012/11/01	8.00	Put	Bond Future	942.0000	973.0000	3.291	0	0	0
2012/05/04	R204 2012/11/01	8.05	Call	Bond Future	4,548.0000	4,443.0000	(2.309)	0	0	0
2012/05/04	R204 2012/11/01	8.05	Put	Bond Future	882.0000	911.0000	3.288	0	0	0
2012/05/04	R204 2012/11/01	7.95	Call	Bond Future	4,194.0000	4,092.0000	(2.432)	0	0	0
2012/05/04	R204 2012/11/01	7.95	Put	Bond Future	1,004.0000	1,037.0000	3.287	0	0	0
2012/05/04	R204 2013/02/07			Bond Future	7.3560	7.3890	0.449	0.0000	0.0000	0
2012/05/04	R204 2013/02/07	8.00	Call	Bond Future	4,478.0000	4,367.0000	(2.479)	0	0	0
2012/05/04	R204 2013/02/07	8.00	Put	Bond Future	1,457.0000	1,504.0000	3.226	0	0	0
2012/05/04	R204 2013/02/07	8.05	Call	Bond Future	4,639.0000	4,526.0000	(2.436)	0	0	0
2012/05/04	R204 2013/02/07	8.05	Put	Bond Future	1,389.0000	1,433.0000	3.168	0	0	0
2012/05/04	R204 2013/02/07	7.95	Call	Bond Future	4,320.0000	4,211.0000	(2.523)	0	0	0
2012/05/04	R204 2013/02/07	7.95	Put	Bond Future	1,530.0000	1,579.0000	3.203	0	0	0
2012/05/04	R206 2012/05/03			Bond Future	5.5050	5.4800	(0.454)	0.0000	0.0000	0

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2012/05/04	R206 2012/08/02			Bond Future	5.4600	5.4910	0.568	0.0000	0.0000	1,781
2012/05/04	R206 2012/08/02	7.25	Call	Bond Future	2,450.0000	2,407.0000	(1.755)	0	0	0
2012/05/04	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R206 2012/08/02	7.30	Call	Bond Future	2,518.0000	2,474.0000	(1.747)	0	0	0
2012/05/04	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R206 2012/08/02	7.20	Call	Bond Future	2,383.0000	2,340.0000	(1.804)	0	0	0
2012/05/04	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R206 2012/11/01			Bond Future	5.3050	5.3420	0.697	0.0000	0.0000	0
2012/05/04	R206 2012/11/01	6.00	Call	Bond Future	877.0000	841.0000	(4.105)	0	0	0
2012/05/04	R206 2012/11/01	6.00	Put	Bond Future	74.0000	81.0000	9.459	0	0	0
2012/05/04	R206 2012/11/01	6.05	Call	Bond Future	926.0000	889.0000	(3.996)	0	0	0
2012/05/04	R206 2012/11/01	6.05	Put	Bond Future	66.0000	72.0000	9.091	0	0	0
2012/05/04	R206 2012/11/01	5.95	Call	Bond Future	829.0000	793.0000	(4.343)	0	0	0
2012/05/04	R206 2012/11/01	5.95	Put	Bond Future	84.0000	91.0000	8.333	0	0	0
2012/05/04	R206 2013/02/07			Bond Future	5.0110	5.0820	1.417	0.0000	0.0000	0
2012/05/04	R206 2013/02/07	6.00	Call	Bond Future	967.0000	913.0000	(5.584)	0	0	0
2012/05/04	R206 2013/02/07	6.00	Put	Bond Future	76.0000	86.0000	13.158	0	0	0
2012/05/04	R206 2013/02/07	6.05	Call	Bond Future	1,005.0000	950.0000	(5.473)	0	0	0
2012/05/04	R206 2013/02/07	6.05	Put	Bond Future	69.0000	78.0000	13.043	0	0	0
2012/05/04	R206 2013/02/07	5.95	Call	Bond Future	929.0000	876.0000	(5.705)	0	0	0
2012/05/04	R206 2013/02/07	5.95	Put	Bond Future	83.0000	94.0000	13.253	0	0	0
2012/05/04	R207 2012/05/03			Bond Future	7.4810	7.4300	(0.682)	0.0000	0.0000	0
2012/05/04	R207 2012/08/02			Bond Future	7.4770	7.5130	0.481	0.0000	0.0000	27,509
2012/05/04	R207 2012/08/02	8.75	Call	Bond Future	6,870.0000	6,675.0000	(2.838)	0	0	0
2012/05/04	R207 2012/08/02	8.75	Put	Bond Future	70.0000	76.0000	8.571	0	0	0
2012/05/04	R207 2012/08/02	8.80	Call	Bond Future	7,114.0000	6,919.0000	(2.741)	0	0	0
2012/05/04	R207 2012/08/02	8.80	Put	Bond Future	59.0000	65.0000	10.169	0	0	0
2012/05/04	R207 2012/08/02	8.70	Call	Bond Future	6,625.0000	6,431.0000	(2.928)	0	0	0
2012/05/04	R207 2012/08/02	8.70	Put	Bond Future	81.0000	88.0000	8.642	0	0	0
2012/05/04	R207 2012/11/01			Bond Future	7.5350	7.5720	0.491	0.0000	0.0000	0
2012/05/04	R207 2012/11/01	8.25	Call	Bond Future	4,857.0000	4,704.0000	(3.150)	0	0	0
2012/05/04	R207 2012/11/01	8.25	Put	Bond Future	1,072.0000	1,120.0000	4.478	0	0	0
2012/05/04	R207 2012/11/01	8.30	Call	Bond Future	5,048.0000	4,894.0000	(3.051)	0	0	0
2012/05/04	R207 2012/11/01	8.30	Put	Bond Future	1,006.0000	1,052.0000	4.573	0	0	0

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2012/05/04	R207 2012/11/01	8.20	Call	Bond Future	4,667.0000	4,517.0000	(3.214)	0	0	0
2012/05/04	R207 2012/11/01	8.20	Put	Bond Future	1,141.0000	1,191.0000	4.382	0	0	0
2012/05/04	R207 2013/02/07			Bond Future	7.5970	7.6410	0.579	0.0000	0.0000	0
2012/05/04	R207 2013/02/07	8.25	Call	Bond Future	5,004.0000	4,842.0000	(3.237)	0	0	0
2012/05/04	R207 2013/02/07	8.25	Put	Bond Future	1,650.0000	1,718.0000	4.121	0	0	0
2012/05/04	R207 2013/02/07	8.30	Call	Bond Future	5,178.0000	5,014.0000	(3.167)	0	0	0
2012/05/04	R207 2013/02/07	8.30	Put	Bond Future	1,573.0000	1,639.0000	4.196	0	0	0
2012/05/04	R207 2013/02/07	8.20	Call	Bond Future	4,832.0000	4,673.0000	(3.291)	0	0	0
2012/05/04	R207 2013/02/07	8.20	Put	Bond Future	1,730.0000	1,801.0000	4.104	0	0	0
2012/05/04	R208 2012/05/03			Bond Future	7.5710	7.5250	(0.608)	0.0000	0.0000	0
2012/05/04	R208 2012/08/02			Bond Future	7.5710	7.5910	0.264	0.0000	0.0000	7,882
2012/05/04	R208 2012/08/02	8.75	Call	Bond Future	6,928.0000	6,811.0000	(1.689)	0	0	0
2012/05/04	R208 2012/08/02	8.75	Put	Bond Future	109.0000	113.0000	3.670	0	0	0
2012/05/04	R208 2012/08/02	8.80	Call	Bond Future	7,187.0000	7,070.0000	(1.628)	0	0	0
2012/05/04	R208 2012/08/02	8.80	Put	Bond Future	93.0000	97.0000	4.301	0	0	0
2012/05/04	R208 2012/08/02	8.70	Call	Bond Future	6,668.0000	6,551.0000	(1.755)	0	0	0
2012/05/04	R208 2012/08/02	8.70	Put	Bond Future	125.0000	130.0000	4.000	0	0	0
2012/05/04	R208 2012/08/02	7.20	Put	Bond Future	3,022.0000	3,100.0000	2.581	0	0	0
2012/05/04	R208 2012/08/02	7.20	Call	Bond Future	740.0000	697.0000	(5.811)	0	0	3,450
2012/05/04	R208 2012/08/02	7.50	Put	Bond Future	1,870.0000	1,927.0000	3.048	0	0	0
2012/05/04	R208 2012/08/02	7.50	Call	Bond Future	1,439.0000	1,374.0000	(4.517)	0	0	1,150
2012/05/04	R208 2012/08/02	7.80	Call	Bond Future	2,439.0000	2,354.0000	(3.485)	0	0	0
2012/05/04	R208 2012/08/02	7.80	Put	Bond Future	1,064.0000	1,100.0000	3.383	0	0	1,150
2012/05/04	R208 2012/08/02	8.25	Call	Bond Future	4,401.0000	4,294.0000	(2.431)	0	0	0
2012/05/04	R208 2012/08/02	8.25	Put	Bond Future	396.0000	410.0000	3.535	0	0	3,450
2012/05/04	R208 2012/11/01			Bond Future	7.6280	7.6490	0.275	0.0000	0.0000	0
2012/05/04	R208 2012/11/01	8.25	Call	Bond Future	4,932.0000	4,837.0000	(1.926)	0	0	0
2012/05/04	R208 2012/11/01	8.25	Put	Bond Future	1,342.0000	1,371.0000	2.161	0	0	0
2012/05/04	R208 2012/11/01	8.30	Call	Bond Future	5,132.0000	5,036.0000	(1.871)	0	0	0
2012/05/04	R208 2012/11/01	8.30	Put	Bond Future	1,261.0000	1,289.0000	2.220	0	0	0
2012/05/04	R208 2012/11/01	8.20	Call	Bond Future	4,734.0000	4,642.0000	(1.943)	0	0	0
2012/05/04	R208 2012/11/01	8.20	Put	Bond Future	1,426.0000	1,459.0000	2.314	0	0	0
2012/05/04	R208 2013/02/07			Bond Future	7.6890	7.7140	0.325	0.0000	0.0000	0
2012/05/04	R208 2013/02/07	8.00	Call	Bond Future	4,269.0000	4,177.0000	(2.155)	0	0	0

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2012/05/04	R208 2013/02/07	8.00	Put	Bond Future	2,501.0000	2,552.0000	2.039	0	0	0
2012/05/04	R208 2013/02/07	8.05	Call	Bond Future	4,440.0000	4,346.0000	(2.117)	0	0	0
2012/05/04	R208 2013/02/07	8.05	Put	Bond Future	2,391.0000	2,441.0000	2.091	0	0	0
2012/05/04	R208 2013/02/07	7.95	Call	Bond Future	4,105.0000	4,015.0000	(2.192)	0	0	0
2012/05/04	R208 2013/02/07	7.95	Put	Bond Future	2,618.0000	2,672.0000	2.063	0	0	0
2012/05/04	R209 2012/05/03			Bond Future	8.6910	8.6700	(0.242)	0.0000	0.0000	0
2012/05/04	R209 2012/08/02			Bond Future	8.7040	8.7290	0.287	0.0000	0.0000	3,099
2012/05/04	R209 2012/08/02	9.25	Call	Bond Future	5,132.0000	4,970.0000	(3.157)	0	0	0
2012/05/04	R209 2012/08/02	9.25	Put	Bond Future	955.0000	993.0000	3.979	0	0	0
2012/05/04	R209 2012/08/02	9.30	Call	Bond Future	5,409.0000	5,244.0000	(3.050)	0	0	0
2012/05/04	R209 2012/08/02	9.30	Put	Bond Future	868.0000	903.0000	4.032	0	0	0
2012/05/04	R209 2012/08/02	9.20	Call	Bond Future	4,859.0000	4,701.0000	(3.252)	0	0	0
2012/05/04	R209 2012/08/02	9.20	Put	Bond Future	1,049.0000	1,091.0000	4.004	0	0	0
2012/05/04	R209 2012/11/01			Bond Future	8.7650	8.7900	0.285	0.0000	0.0000	0
2012/05/04	R209 2012/11/01	9.00	Call	Bond Future	5,135.0000	5,007.0000	(2.493)	0	0	0
2012/05/04	R209 2012/11/01	9.00	Put	Bond Future	3,312.0000	3,382.0000	2.114	0	0	0
2012/05/04	R209 2012/11/01	9.05	Call	Bond Future	5,352.0000	5,221.0000	(2.448)	0	0	0
2012/05/04	R209 2012/11/01	9.05	Put	Bond Future	3,151.0000	3,217.0000	2.095	0	0	0
2012/05/04	R209 2012/11/01	8.95	Call	Bond Future	4,922.0000	4,796.0000	(2.560)	0	0	0
2012/05/04	R209 2012/11/01	8.95	Put	Bond Future	3,481.0000	3,553.0000	2.068	0	0	0
2012/05/04	R209 2013/02/07			Bond Future	8.8290	8.8580	0.328	0.0000	0.0000	0
2012/05/04	R209 2013/02/07	9.00	Call	Bond Future	5,799.0000	5,661.0000	(2.380)	0	0	0
2012/05/04	R209 2013/02/07	9.00	Put	Bond Future	4,482.0000	4,570.0000	1.963	0	0	0
2012/05/04	R209 2013/02/07	9.05	Call	Bond Future	6,006.0000	5,866.0000	(2.331)	0	0	0
2012/05/04	R209 2013/02/07	9.05	Put	Bond Future	4,311.0000	4,397.0000	1.995	0	0	0
2012/05/04	R209 2013/02/07	8.95	Call	Bond Future	5,598.0000	5,463.0000	(2.412)	0	0	0
2012/05/04	R209 2013/02/07	8.95	Put	Bond Future	4,662.0000	4,753.0000	1.952	0	0	0
2012/05/04	R210 2012/05/03			Bond Future	142.6536	142.6675	0.010	0.0000	0.0000	0
2012/05/04	R210 2012/08/02			Bond Future	144.6647	144.4873	(0.123)	0.0000	0.0000	925
2012/05/04	R210 2012/08/02	143.00	Call	Bond Future	1,665.0000	1,487.0000	(10.691)	0	0	0
2012/05/04	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R210 2012/08/02	143.05	Call	Bond Future	1,615.0000	1,437.0000	(11.022)	0	0	0
2012/05/04	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/04	R210 2012/08/02	142.95	Call	Bond Future	1,715.0000	1,537.0000	(10.379)	0	0	0
2012/05/04	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R211 2012/05/03			Bond Future	119.6405	119.6470	0.005	0.0000	0.0000	0
2012/05/04	R211 2012/08/02			Bond Future	119.9250	119.8208	(0.087)	0.0000	0.0000	480
2012/05/04	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R211 2012/08/02	120.00	Put	Bond Future	75.0000	179.0000	138.667	0	0	0
2012/05/04	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R211 2012/08/02	120.05	Put	Bond Future	125.0000	229.0000	83.200	0	0	0
2012/05/04	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R211 2012/08/02	119.95	Put	Bond Future	25.0000	129.0000	416.000	0	0	0
2012/05/04	R212 2012/05/03			Bond Future	118.8113	118.8217	0.009	0.0000	0.0000	0
2012/05/04	R212 2012/08/02			Bond Future	118.8491	118.8571	0.007	0.0000	0.0000	2,962
2012/05/04	R212 2012/08/02	118.00	Call	Bond Future	849.0000	857.0000	0.942	0	0	0
2012/05/04	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R212 2012/08/02	118.05	Call	Bond Future	799.0000	807.0000	1.001	0	0	0
2012/05/04	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R212 2012/08/02	117.95	Call	Bond Future	899.0000	907.0000	0.890	0	0	0
2012/05/04	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R213 2012/05/03			Bond Future	8.5360	8.5150	(0.246)	0.0000	0.0000	0
2012/05/04	R213 2012/08/02			Bond Future	8.5600	8.5960	0.421	0.0000	0.0000	4,725
2012/05/04	R213 2012/08/02	9.25	Call	Bond Future	6,100.0000	5,852.0000	(4.066)	0	0	0
2012/05/04	R213 2012/08/02	9.25	Put	Bond Future	694.0000	741.0000	6.772	0	0	0
2012/05/04	R213 2012/08/02	9.30	Call	Bond Future	6,404.0000	6,151.0000	(3.951)	0	0	0
2012/05/04	R213 2012/08/02	9.30	Put	Bond Future	626.0000	668.0000	6.709	0	0	0
2012/05/04	R213 2012/08/02	9.20	Call	Bond Future	5,800.0000	5,556.0000	(4.207)	0	0	0
2012/05/04	R213 2012/08/02	9.20	Put	Bond Future	768.0000	820.0000	6.771	0	0	0
2012/05/04	R213 2012/11/01			Bond Future	8.6240	8.6600	0.417	0.0000	0.0000	0
2012/05/04	R213 2012/11/01	9.00	Call	Bond Future	5,836.0000	5,642.0000	(3.324)	0	0	0
2012/05/04	R213 2012/11/01	9.00	Put	Bond Future	2,864.0000	2,962.0000	3.422	0	0	0
2012/05/04	R213 2012/11/01	9.05	Call	Bond Future	6,073.0000	5,874.0000	(3.277)	0	0	0
2012/05/04	R213 2012/11/01	9.05	Put	Bond Future	2,718.0000	2,810.0000	3.385	0	0	0
2012/05/04	R213 2012/11/01	8.95	Call	Bond Future	5,603.0000	5,413.0000	(3.391)	0	0	0
2012/05/04	R213 2012/11/01	8.95	Put	Bond Future	3,018.0000	3,119.0000	3.347	0	0	0

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2012/05/04	R213 2013/02/07			Bond Future	8.6930	8.7330	0.460	0.0000	0.0000	0
2012/05/04	R213 2013/02/07	9.00	Call	Bond Future	6,492.0000	6,292.0000	(3.081)	0	0	0
2012/05/04	R213 2013/02/07	9.00	Put	Bond Future	4,089.0000	4,208.0000	2.910	0	0	0
2012/05/04	R213 2013/02/07	9.05	Call	Bond Future	6,716.0000	6,512.0000	(3.038)	0	0	0
2012/05/04	R213 2013/02/07	9.05	Put	Bond Future	3,932.0000	4,046.0000	2.899	0	0	0
2012/05/04	R213 2013/02/07	8.95	Call	Bond Future	6,272.0000	6,075.0000	(3.141)	0	0	0
2012/05/04	R213 2013/02/07	8.95	Put	Bond Future	4,254.0000	4,376.0000	2.868	0	0	0
2012/05/04	R214 2012/05/03			Bond Future	8.7360	8.7100	(0.298)	0.0000	0.0000	0
2012/05/04	R214 2012/08/02			Bond Future	8.7410	8.7710	0.343	0.0000	0.0000	1,530
2012/05/04	R214 2012/08/02	8.80	Call	Bond Future	492.0000	241.0000	(51.016)	0	0	0
2012/05/04	R214 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R214 2012/08/02	8.81	Call	Bond Future	574.0000	324.0000	(43.554)	0	0	0
2012/05/04	R214 2012/08/02	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/04	R214 2012/08/02	8.79	Call	Bond Future	409.0000	158.0000	(61.369)	0	0	0
2012/05/04	R214 2012/08/02	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
Total										365292.00