



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/05/2012

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
2012/05/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	AL7T 2012/08/02			Index Future	434.9560	436.5710	0.371	0.0000	0.0000	13
2012/05/18	AL7T 2012/11/01			Index Future	441.4780	443.1100	0.370	0.0000	0.0000	0
2012/05/18	ALBI 2012/08/02			Index Future	394.1660	394.9180	0.191	0.0000	0.0000	1,008
2012/05/18	ALBI 2012/11/01			Index Future	400.0760	400.8330	0.189	0.0000	0.0000	0
2012/05/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	CAAZ 2012/06/18			Can-Do Future	0.2955	0.2756	(6.734)	0.0000	0.0000	5,670
2012/05/18	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/18	CABB 2012/06/18			Can-Do Future	0.0048	0.0080	66.667	0.0000	0.0000	8,000
2012/05/18	CABC 2012/06/18			Can-Do Future	0.0365	0.0529	44.932	0.0000	0.0000	0
2012/05/18	CABD 2012/06/18			Can-Do Future	0.0003	0.0006	100.000	0.0000	0.0000	16,000
2012/05/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/18	DAAH 2012/06/28			Any day expiry	8.3880	8.3560	(0.381)	0.0000	0.0000	2,360
2012/05/18	DAAH 2012/06/28	8.50	Call	Any day expiry	163.0000	155.0000	(4.908)	0	0	0
2012/05/18	DAAH 2012/06/28	8.50	Put	Any day expiry	275.0000	299.0000	8.727	0	0	0
2012/05/18	DAAH 2012/06/28	8.51	Call	Any day expiry	159.0000	152.0000	(4.403)	0	0	0
2012/05/18	DAAH 2012/06/28	8.51	Put	Any day expiry	281.0000	306.0000	8.897	0	0	0
2012/05/18	DAAH 2012/06/28	8.49	Call	Any day expiry	166.0000	158.0000	(4.819)	0	0	0
2012/05/18	DAAH 2012/06/28	8.49	Put	Any day expiry	268.0000	292.0000	8.955	0	0	0
2012/05/18	DAAH 2012/06/28	8.25	Put	Any day expiry	132.0000	152.0000	15.152	0	0	0
2012/05/18	DAAH 2012/06/28	8.25	Call	Any day expiry	270.0000	258.0000	(4.444)	0	0	0

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2012/05/18	DAAH 2012/06/28	7.40	Call	Any day expiry	991.0000	960.0000	(3.128)	0	0	0
2012/05/18	DAAH 2012/06/28	7.40	Put	Any day expiry	3.0000	4.0000	33.333	0	0	0
2012/05/18	DAUS 2012/05/31			Any day expiry	8.3522	8.3197	(0.389)	0.0000	0.0000	0
2012/05/18	DAUS 2012/05/31	7.75	Call	Any day expiry	605.0000	573.0000	(5.289)	0	0	0
2012/05/18	DAUS 2012/05/31	7.75	Put	Any day expiry	3.0000	3.0000	0.000	0	0	0
2012/05/18	DAUS 2012/05/31	7.76	Call	Any day expiry	595.0000	563.0000	(5.378)	0	0	0
2012/05/18	DAUS 2012/05/31	7.76	Put	Any day expiry	3.0000	3.0000	0.000	0	0	0
2012/05/18	DAUS 2012/05/31	7.74	Call	Any day expiry	615.0000	583.0000	(5.203)	0	0	0
2012/05/18	DAUS 2012/05/31	7.74	Put	Any day expiry	3.0000	3.0000	0.000	0	0	0
2012/05/18	DAUS 2012/05/31	7.40	Call	Any day expiry	953.0000	920.0000	(3.463)	0	0	0
2012/05/18	DAUS 2012/05/31	7.40	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/18	DAUS 2012/05/31	8.25	Put	Any day expiry	70.0000	81.0000	15.714	0	0	0
2012/05/18	DAUS 2012/05/31	8.25	Call	Any day expiry	172.0000	151.0000	(12.209)	0	0	0
2012/05/18	DAUS 2012/05/31	7.72	Call	Any day expiry	634.0000	602.0000	(5.047)	0	0	0
2012/05/18	DAUS 2012/05/31	7.72	Put	Any day expiry	2.0000	2.0000	0.000	0	0	4,110
2012/05/18	DAUS 2012/05/31	8.51	Put	Any day expiry	222.0000	245.0000	10.360	0	0	0
2012/05/18	DAUS 2012/05/31	8.51	Call	Any day expiry	64.0000	55.0000	(14.063)	0	0	4,110
2012/05/18	DAUS 2012/06/29			Any day expiry	8.3892	8.3572	(0.381)	0.0000	0.0000	0
2012/05/18	DAUS 2012/06/29	7.75	Call	Any day expiry	654.0000	627.0000	(4.128)	0	0	0
2012/05/18	DAUS 2012/06/29	7.75	Put	Any day expiry	15.0000	20.0000	33.333	0	0	0
2012/05/18	DAUS 2012/06/29	7.76	Call	Any day expiry	645.0000	618.0000	(4.186)	0	0	0
2012/05/18	DAUS 2012/06/29	7.76	Put	Any day expiry	16.0000	21.0000	31.250	0	0	0
2012/05/18	DAUS 2012/06/29	7.74	Call	Any day expiry	663.0000	636.0000	(4.072)	0	0	0
2012/05/18	DAUS 2012/06/29	7.74	Put	Any day expiry	14.0000	19.0000	35.714	0	0	0
2012/05/18	DAUS 2012/06/29	7.40	Call	Any day expiry	992.0000	961.0000	(3.125)	0	0	0
2012/05/18	DAUS 2012/06/29	7.40	Put	Any day expiry	3.0000	4.0000	33.333	0	0	0
2012/05/18	DAUS 2012/06/29	8.25	Put	Any day expiry	135.0000	154.0000	14.074	0	0	0
2012/05/18	DAUS 2012/06/29	8.25	Call	Any day expiry	274.0000	261.0000	(4.745)	0	0	0
2012/05/18	DAUS 2012/06/29	7.72	Call	Any day expiry	682.0000	654.0000	(4.106)	0	0	0
2012/05/18	DAUS 2012/06/29	7.72	Put	Any day expiry	13.0000	17.0000	30.769	0	0	5,480
2012/05/18	DAUS 2012/06/29	8.51	Put	Any day expiry	284.0000	309.0000	8.803	0	0	0
2012/05/18	DAUS 2012/06/29	8.51	Call	Any day expiry	163.0000	156.0000	(4.294)	0	0	5,480
2012/05/18	DAUS 2012/07/31			Any day expiry	8.4276	8.3953	(0.383)	0.0000	0.0000	0
2012/05/18	DAUS 2012/07/31	7.80	Call	Any day expiry	669.0000	646.0000	(3.438)	0	0	0

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2012/05/18	DAUS 2012/07/31	7.80	Put	Any day expiry	41.0000	51.0000	24.390	0	0	0
2012/05/18	DAUS 2012/07/31	7.81	Call	Any day expiry	660.0000	638.0000	(3.333)	0	0	0
2012/05/18	DAUS 2012/07/31	7.81	Put	Any day expiry	42.0000	53.0000	26.190	0	0	0
2012/05/18	DAUS 2012/07/31	7.79	Call	Any day expiry	677.0000	654.0000	(3.397)	0	0	0
2012/05/18	DAUS 2012/07/31	7.79	Put	Any day expiry	39.0000	49.0000	25.641	0	0	0
2012/05/18	DAUS 2012/07/31	7.40	Call	Any day expiry	1,037.0000	1,008.0000	(2.797)	0	0	0
2012/05/18	DAUS 2012/07/31	7.40	Put	Any day expiry	9.0000	13.0000	44.444	0	0	0
2012/05/18	DAUS 2012/07/31	8.25	Put	Any day expiry	179.0000	202.0000	12.849	0	0	0
2012/05/18	DAUS 2012/07/31	8.25	Call	Any day expiry	357.0000	347.0000	(2.801)	0	0	0
2012/05/18	DAUS 2012/07/31	7.72	Call	Any day expiry	738.0000	713.0000	(3.388)	0	0	0
2012/05/18	DAUS 2012/07/31	7.72	Put	Any day expiry	30.0000	38.0000	26.667	0	0	4,800
2012/05/18	DAUS 2012/07/31	8.51	Put	Any day expiry	326.0000	353.0000	8.282	0	0	0
2012/05/18	DAUS 2012/07/31	8.51	Call	Any day expiry	244.0000	238.0000	(2.459)	0	0	4,800
2012/05/18	DAUS 2012/08/31			Any day expiry	8.4643	8.4315	(0.388)	0.0000	0.0000	0
2012/05/18	DAUS 2012/08/31	7.85	Call	Any day expiry	688.0000	667.0000	(3.052)	0	0	0
2012/05/18	DAUS 2012/08/31	7.85	Put	Any day expiry	74.0000	86.0000	16.216	0	0	0
2012/05/18	DAUS 2012/08/31	7.86	Call	Any day expiry	680.0000	659.0000	(3.088)	0	0	0
2012/05/18	DAUS 2012/08/31	7.86	Put	Any day expiry	76.0000	88.0000	15.789	0	0	0
2012/05/18	DAUS 2012/08/31	7.84	Call	Any day expiry	695.0000	674.0000	(3.022)	0	0	0
2012/05/18	DAUS 2012/08/31	7.84	Put	Any day expiry	71.0000	83.0000	16.901	0	0	0
2012/05/18	DAUS 2012/08/31	7.40	Call	Any day expiry	1,084.0000	1,054.0000	(2.768)	0	0	0
2012/05/18	DAUS 2012/08/31	7.40	Put	Any day expiry	20.0000	23.0000	15.000	0	0	0
2012/05/18	DAUS 2012/08/31	8.25	Put	Any day expiry	213.0000	235.0000	10.329	0	0	0
2012/05/18	DAUS 2012/08/31	8.25	Call	Any day expiry	427.0000	416.0000	(2.576)	0	0	0
2012/05/18	DAUS 2012/08/31	7.72	Call	Any day expiry	793.0000	769.0000	(3.026)	0	0	0
2012/05/18	DAUS 2012/08/31	7.72	Put	Any day expiry	49.0000	58.0000	18.367	0	0	6,170
2012/05/18	DAUS 2012/08/31	8.51	Put	Any day expiry	359.0000	385.0000	7.242	0	0	0
2012/05/18	DAUS 2012/08/31	8.51	Call	Any day expiry	313.0000	306.0000	(2.236)	0	0	6,170
2012/05/18	DAUS 2012/09/28			Any day expiry	8.4968	8.4634	(0.393)	0.0000	0.0000	0
2012/05/18	DAUS 2012/09/28	7.90	Call	Any day expiry	702.0000	682.0000	(2.849)	0	0	0
2012/05/18	DAUS 2012/09/28	7.90	Put	Any day expiry	105.0000	119.0000	13.333	0	0	0
2012/05/18	DAUS 2012/09/28	7.91	Call	Any day expiry	695.0000	675.0000	(2.878)	0	0	0
2012/05/18	DAUS 2012/09/28	7.91	Put	Any day expiry	108.0000	122.0000	12.963	0	0	0
2012/05/18	DAUS 2012/09/28	7.89	Call	Any day expiry	709.0000	689.0000	(2.821)	0	0	0
2012/05/18	DAUS 2012/09/28	7.89	Put	Any day expiry	102.0000	116.0000	13.725	0	0	0

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2012/05/18	DAUS 2012/09/28	7.40	Call	Any day expiry	1,126.0000	1,096.0000	(2.664)	0	0	0
2012/05/18	DAUS 2012/09/28	7.40	Put	Any day expiry	29.0000	33.0000	13.793	0	0	0
2012/05/18	DAUS 2012/09/28	8.25	Put	Any day expiry	237.0000	259.0000	9.283	0	0	0
2012/05/18	DAUS 2012/09/28	8.25	Call	Any day expiry	484.0000	472.0000	(2.479)	0	0	0
2012/05/18	DAUS 2012/09/28	7.72	Call	Any day expiry	841.0000	817.0000	(2.854)	0	0	0
2012/05/18	DAUS 2012/09/28	7.72	Put	Any day expiry	64.0000	74.0000	15.625	0	0	7,540
2012/05/18	DAUS 2012/09/28	8.51	Put	Any day expiry	383.0000	408.0000	6.527	0	0	0
2012/05/18	DAUS 2012/09/28	8.51	Call	Any day expiry	370.0000	361.0000	(2.432)	0	0	7,540
2012/05/18	DAUS 2012/10/31			Any day expiry	8.5351	8.5010	(0.400)	0.0000	0.0000	0
2012/05/18	DAUS 2012/10/31	7.90	Call	Any day expiry	760.0000	740.0000	(2.632)	0	0	0
2012/05/18	DAUS 2012/10/31	7.90	Put	Any day expiry	125.0000	139.0000	11.200	0	0	0
2012/05/18	DAUS 2012/10/31	7.91	Call	Any day expiry	753.0000	733.0000	(2.656)	0	0	0
2012/05/18	DAUS 2012/10/31	7.91	Put	Any day expiry	128.0000	142.0000	10.938	0	0	0
2012/05/18	DAUS 2012/10/31	7.89	Call	Any day expiry	767.0000	747.0000	(2.608)	0	0	0
2012/05/18	DAUS 2012/10/31	7.89	Put	Any day expiry	122.0000	136.0000	11.475	0	0	0
2012/05/18	DAUS 2012/10/31	7.40	Call	Any day expiry	1,173.0000	1,145.0000	(2.387)	0	0	0
2012/05/18	DAUS 2012/10/31	7.40	Put	Any day expiry	38.0000	44.0000	15.789	0	0	0
2012/05/18	DAUS 2012/10/31	8.25	Put	Any day expiry	261.0000	282.0000	8.046	0	0	0
2012/05/18	DAUS 2012/10/31	8.25	Call	Any day expiry	546.0000	533.0000	(2.381)	0	0	0
2012/05/18	DAUS 2012/10/31	7.72	Call	Any day expiry	894.0000	872.0000	(2.461)	0	0	0
2012/05/18	DAUS 2012/10/31	7.72	Put	Any day expiry	79.0000	91.0000	15.190	0	0	8,220
2012/05/18	DAUS 2012/10/31	8.51	Call	Any day expiry	432.0000	423.0000	(2.083)	0	0	8,220
2012/05/18	DAUS 2012/10/31	8.51	Put	Any day expiry	407.0000	432.0000	6.143	0	0	0
2012/05/18	DAUS 2012/11/30			Any day expiry	8.5700	8.5350	(0.408)	0.0000	0.0000	0
2012/05/18	DAUS 2012/11/30	8.50	Call	Any day expiry	489.0000	478.0000	(2.249)	0	0	0
2012/05/18	DAUS 2012/11/30	8.50	Put	Any day expiry	419.0000	443.0000	5.728	0	0	0
2012/05/18	DAUS 2012/11/30	8.51	Call	Any day expiry	485.0000	474.0000	(2.268)	0	0	8,440
2012/05/18	DAUS 2012/11/30	8.51	Put	Any day expiry	425.0000	449.0000	5.647	0	0	0
2012/05/18	DAUS 2012/11/30	8.49	Call	Any day expiry	493.0000	482.0000	(2.231)	0	0	0
2012/05/18	DAUS 2012/11/30	8.49	Put	Any day expiry	413.0000	437.0000	5.811	0	0	0
2012/05/18	DAUS 2012/11/30	7.72	Call	Any day expiry	943.0000	918.0000	(2.651)	0	0	0
2012/05/18	DAUS 2012/11/30	7.72	Put	Any day expiry	93.0000	103.0000	10.753	0	0	8,440
2012/05/18	DAUS 2012/12/27			Any day expiry	8.6014	8.5652	(0.421)	0.0000	0.0000	0
2012/05/18	DAUS 2012/12/27	8.50	Call	Any day expiry	533.0000	520.0000	(2.439)	0	0	0
2012/05/18	DAUS 2012/12/27	8.50	Put	Any day expiry	432.0000	455.0000	5.324	0	0	0

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2012/05/18	DAUS 2012/12/27	8.51	Call	Any day expiry	529.0000	516.0000	(2.457)	0	0	7,530
2012/05/18	DAUS 2012/12/27	8.51	Put	Any day expiry	438.0000	461.0000	5.251	0	0	0
2012/05/18	DAUS 2012/12/27	8.49	Call	Any day expiry	537.0000	524.0000	(2.421)	0	0	0
2012/05/18	DAUS 2012/12/27	8.49	Put	Any day expiry	426.0000	449.0000	5.399	0	0	0
2012/05/18	DAUS 2012/12/27	7.72	Call	Any day expiry	985.0000	959.0000	(2.640)	0	0	0
2012/05/18	DAUS 2012/12/27	7.72	Put	Any day expiry	104.0000	114.0000	9.615	0	0	7,530
2012/05/18	GOVI 2012/08/02			GOVI	395.2120	396.0000	0.199	0.0000	0.0000	236
2012/05/18	GOVI 2012/08/02	390.00	Call	GOVI	52,120.0000	60,000.0000	15.119	0	0	0
2012/05/18	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/18	GOVI 2012/08/02	390.01	Call	GOVI	52,020.0000	59,900.0000	15.148	0	0	0
2012/05/18	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/18	GOVI 2012/08/02	389.99	Call	GOVI	52,220.0000	60,100.0000	15.090	0	0	0
2012/05/18	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/18	GOVI 2012/11/01			GOVI	401.1380	401.9310	0.198	0.0000	0.0000	0
2012/05/18	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/18	GOVI 2012/11/01	402.00	Put	GOVI	8,620.0000	690.0000	(91.995)	0	0	0
2012/05/18	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/18	GOVI 2012/11/01	402.01	Put	GOVI	8,720.0000	790.0000	(90.940)	0	0	0
2012/05/18	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/18	GOVI 2012/11/01	401.99	Put	GOVI	8,520.0000	590.0000	(93.075)	0	0	0
2012/05/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/18	IGOV 2012/08/02			Index Future	174.3560	173.9220	(0.249)	0.0000	0.0000	563
2012/05/18	IGOV 2012/11/01			Index Future	176.9700	176.5270	(0.250)	0.0000	0.0000	0
2012/05/18	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/05/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/18	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.5700	(0.536)	0.0000	0.0000	2,890
2012/05/18	JBAF 2012/07/18			Jibar Tradeable Future	5.6000	5.5700	(0.536)	0.0000	0.0000	0
2012/05/18	JBAF 2012/08/15			Jibar Tradeable Future	5.6000	5.5400	(1.071)	0.0000	0.0000	0
2012/05/18	JBAF 2012/09/19			Jibar Tradeable Future	5.6000	5.5100	(1.607)	0.0000	0.0000	44,760
2012/05/18	JBAF 2012/10/17			Jibar Tradeable Future	5.6100	5.5100	(1.783)	0.0000	0.0000	0
2012/05/18	JBAF 2012/11/21			Jibar Tradeable Future	5.6200	5.5100	(1.957)	0.0000	0.0000	0
2012/05/18	JBAF 2012/12/19			Jibar Tradeable Future	5.6200	5.5100	(1.957)	0.0000	0.0000	840
2012/05/18	JBAF 2013/03/20			Jibar Tradeable Future	5.7100	5.5600	(2.627)	0.0000	0.0000	790
2012/05/18	JBAF 2013/06/19			Jibar Tradeable Future	5.8500	5.6900	(2.735)	0.0000	0.0000	500
2012/05/18	JBAF 2013/09/18			Jibar Tradeable Future	6.0400	5.8700	(2.815)	0.0000	0.0000	1,700
2012/05/18	JBAF 2013/12/18			Jibar Tradeable Future	6.2300	6.0500	(2.889)	0.0000	0.0000	1,500
2012/05/18	JBAF 2014/03/19			Jibar Tradeable Future	6.4300	6.2500	(2.799)	0.0000	0.0000	0
2012/05/18	R157 2012/08/02			Bond Future	6.5030	6.4320	(1.092)	0.0000	0.0000	14,970
2012/05/18	R157 2012/08/02	8.00	Call	Bond Future	4,535.0000	4,755.0000	4.851	0	0	0
2012/05/18	R157 2012/08/02	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/05/18	R157 2012/08/02	8.05	Call	Bond Future	4,682.0000	4,902.0000	4.699	0	0	0
2012/05/18	R157 2012/08/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/18	R157 2012/08/02	7.95	Call	Bond Future	4,387.0000	4,607.0000	5.015	0	0	0
2012/05/18	R157 2012/08/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/18	R157 2012/08/02	6.15	Put	Bond Future	1,286.0000	1,117.0000	(13.142)	0	0	0
2012/05/18	R157 2012/08/02	6.15	Call	Bond Future	184.0000	236.0000	28.261	0	0	3,750
2012/05/18	R157 2012/08/02	6.35	Put	Bond Future	850.0000	714.0000	(16.000)	0	0	0
2012/05/18	R157 2012/08/02	6.35	Call	Bond Future	374.0000	459.0000	22.727	0	0	1,250
2012/05/18	R157 2012/08/02	6.55	Call	Bond Future	665.0000	788.0000	18.496	0	0	0
2012/05/18	R157 2012/08/02	6.55	Put	Bond Future	519.0000	422.0000	(18.690)	0	0	1,250
2012/05/18	R157 2012/08/02	6.95	Call	Bond Future	1,531.0000	1,713.0000	11.888	0	0	0
2012/05/18	R157 2012/08/02	6.95	Put	Bond Future	154.0000	115.0000	(25.325)	0	0	3,750
2012/05/18	R157 2012/11/01			Bond Future	6.5490	6.4720	(1.176)	0.0000	0.0000	0
2012/05/18	R157 2012/11/01	7.00	Call	Bond Future	1,726.0000	1,883.0000	9.096	0	0	0
2012/05/18	R157 2012/11/01	7.00	Put	Bond Future	448.0000	385.0000	(14.063)	0	0	0
2012/05/18	R157 2012/11/01	7.05	Call	Bond Future	1,829.0000	1,989.0000	8.748	0	0	0

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2012/05/18	R157 2012/11/01	7.05	Put	Bond Future	411.0000	351.0000	(14.599)	0	0	0
2012/05/18	R157 2012/11/01	6.95	Call	Bond Future	1,626.0000	1,778.0000	9.348	0	0	0
2012/05/18	R157 2012/11/01	6.95	Put	Bond Future	489.0000	421.0000	(13.906)	0	0	0
2012/05/18	R157 2013/02/07			Bond Future	6.6010	6.5180	(1.257)	0.0000	0.0000	0
2012/05/18	R157 2013/02/07	6.75	Call	Bond Future	1,357.0000	1,477.0000	8.843	0	0	0
2012/05/18	R157 2013/02/07	6.75	Put	Bond Future	973.0000	879.0000	(9.661)	0	0	0
2012/05/18	R157 2013/02/07	6.80	Call	Bond Future	1,431.0000	1,556.0000	8.735	0	0	0
2012/05/18	R157 2013/02/07	6.80	Put	Bond Future	919.0000	830.0000	(9.684)	0	0	0
2012/05/18	R157 2013/02/07	6.70	Call	Bond Future	1,285.0000	1,402.0000	9.105	0	0	0
2012/05/18	R157 2013/02/07	6.70	Put	Bond Future	1,030.0000	933.0000	(9.417)	0	0	0
2012/05/18	R186 2012/08/02			Bond Future	8.3650	8.3540	(0.132)	0.0000	0.0000	34,719
2012/05/18	R186 2012/08/02	8.75	Call	Bond Future	4,641.0000	4,701.0000	1.293	0	0	0
2012/05/18	R186 2012/08/02	8.75	Put	Bond Future	1,136.0000	1,094.0000	(3.697)	0	0	2,700
2012/05/18	R186 2012/08/02	8.80	Call	Bond Future	4,966.0000	5,029.0000	1.269	0	0	0
2012/05/18	R186 2012/08/02	8.80	Put	Bond Future	1,017.0000	978.0000	(3.835)	0	0	0
2012/05/18	R186 2012/08/02	8.70	Call	Bond Future	4,325.0000	4,382.0000	1.318	0	0	0
2012/05/18	R186 2012/08/02	8.70	Put	Bond Future	1,267.0000	1,222.0000	(3.552)	0	0	0
2012/05/18	R186 2012/08/02	8.25	Put	Bond Future	3,053.0000	2,979.0000	(2.424)	0	0	0
2012/05/18	R186 2012/08/02	8.25	Call	Bond Future	1,976.0000	2,005.0000	1.468	0	0	8,750
2012/05/18	R186 2012/08/02	8.66	Call	Bond Future	4,079.0000	4,133.0000	1.324	0	0	0
2012/05/18	R186 2012/08/02	8.66	Put	Bond Future	1,380.0000	1,332.0000	(3.478)	0	0	276
2012/05/18	R186 2012/08/02	7.66	Put	Bond Future	7,241.0000	7,145.0000	(1.326)	0	0	0
2012/05/18	R186 2012/08/02	7.66	Call	Bond Future	413.0000	419.0000	1.453	0	0	276
2012/05/18	R186 2012/08/02	7.76	Put	Bond Future	6,395.0000	6,300.0000	(1.486)	0	0	0
2012/05/18	R186 2012/08/02	7.76	Call	Bond Future	569.0000	577.0000	1.406	0	0	43
2012/05/18	R186 2012/08/02	8.76	Call	Bond Future	4,705.0000	4,766.0000	1.296	0	0	0
2012/05/18	R186 2012/08/02	8.76	Put	Bond Future	1,111.0000	1,070.0000	(3.690)	0	0	43
2012/05/18	R186 2012/08/02	8.00	Put	Bond Future	4,578.0000	4,491.0000	(1.900)	0	0	0
2012/05/18	R186 2012/08/02	8.00	Call	Bond Future	1,111.0000	1,127.0000	1.440	0	0	1,099
2012/05/18	R186 2012/08/02	9.00	Call	Bond Future	6,340.0000	6,413.0000	1.151	0	0	0
2012/05/18	R186 2012/08/02	9.00	Put	Bond Future	640.0000	610.0000	(4.688)	0	0	199
2012/05/18	R186 2012/08/02	7.70	Put	Bond Future	6,897.0000	6,801.0000	(1.392)	0	0	0
2012/05/18	R186 2012/08/02	7.70	Call	Bond Future	471.0000	478.0000	1.486	0	0	2,700
2012/05/18	R186 2012/08/02	8.30	Call	Bond Future	2,187.0000	2,220.0000	1.509	0	0	0

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2012/05/18	R186 2012/08/02	8.30	Put	Bond Future	2,794.0000	2,725.0000	(2.470)	0	0	900
2012/05/18	R186 2012/11/01			Bond Future	8.4380	8.4260	(0.142)	0.0000	0.0000	0
2012/05/18	R186 2012/11/01	8.75	Call	Bond Future	5,802.0000	5,858.0000	0.965	0	0	0
2012/05/18	R186 2012/11/01	8.75	Put	Bond Future	3,003.0000	2,949.0000	(1.798)	0	0	0
2012/05/18	R186 2012/11/01	8.80	Call	Bond Future	6,072.0000	6,130.0000	0.955	0	0	0
2012/05/18	R186 2012/11/01	8.80	Put	Bond Future	2,833.0000	2,781.0000	(1.836)	0	0	0
2012/05/18	R186 2012/11/01	8.70	Call	Bond Future	5,537.0000	5,591.0000	0.975	0	0	0
2012/05/18	R186 2012/11/01	8.70	Put	Bond Future	3,180.0000	3,124.0000	(1.761)	0	0	0
2012/05/18	R186 2013/02/07			Bond Future	8.5160	8.5050	(0.129)	0.0000	0.0000	0
2012/05/18	R186 2013/02/07	8.50	Call	Bond Future	5,342.0000	5,383.0000	0.768	0	0	0
2012/05/18	R186 2013/02/07	8.50	Put	Bond Future	5,485.0000	5,428.0000	(1.039)	0	0	0
2012/05/18	R186 2013/02/07	8.55	Call	Bond Future	5,566.0000	5,609.0000	0.773	0	0	0
2012/05/18	R186 2013/02/07	8.55	Put	Bond Future	5,262.0000	5,207.0000	(1.045)	0	0	0
2012/05/18	R186 2013/02/07	8.45	Call	Bond Future	5,122.0000	5,162.0000	0.781	0	0	0
2012/05/18	R186 2013/02/07	8.45	Put	Bond Future	5,715.0000	5,656.0000	(1.032)	0	0	0
2012/05/18	R189 2012/08/02			Bond Future	218.8415	218.8423	0.000	0.0000	0.0000	44
2012/05/18	R189 2012/08/02	218.00	Call	Bond Future	841.0000	842.0000	0.119	0	0	0
2012/05/18	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R189 2012/08/02	218.05	Call	Bond Future	791.0000	792.0000	0.126	0	0	0
2012/05/18	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R189 2012/08/02	217.95	Call	Bond Future	891.0000	892.0000	0.112	0	0	0
2012/05/18	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R197 2012/08/02			Bond Future	255.9573	256.2096	0.099	0.0000	0.0000	1,409
2012/05/18	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R197 2012/08/02	257.00	Put	Bond Future	1,043.0000	790.0000	(24.257)	0	0	0
2012/05/18	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R197 2012/08/02	257.05	Put	Bond Future	1,093.0000	840.0000	(23.147)	0	0	0
2012/05/18	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R197 2012/08/02	256.95	Put	Bond Future	993.0000	740.0000	(25.478)	0	0	0
2012/05/18	R201 2012/08/02			Bond Future	5.8100	5.7780	(0.551)	0.0000	0.0000	2,704
2012/05/18	R201 2012/08/02	7.50	Call	Bond Future	3,760.0000	3,833.0000	1.941	0	0	0
2012/05/18	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R201 2012/08/02	7.55	Call	Bond Future	3,868.0000	3,941.0000	1.887	0	0	0

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2012/05/18	R201	2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R201	2012/08/02	7.45	Call	Bond Future	3,651.0000	3,724.0000	1.999	0	0	0
2012/05/18	R201	2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R201	2012/11/01			Bond Future	5.7750	5.7400	(0.606)	0.0000	0.0000	0
2012/05/18	R201	2012/11/01	6.50	Call	Bond Future	1,606.0000	1,665.0000	3.674	0	0	0
2012/05/18	R201	2012/11/01	6.50	Put	Bond Future	135.0000	123.0000	(8.889)	0	0	0
2012/05/18	R201	2012/11/01	6.55	Call	Bond Future	1,692.0000	1,752.0000	3.546	0	0	0
2012/05/18	R201	2012/11/01	6.55	Put	Bond Future	121.0000	109.0000	(9.917)	0	0	0
2012/05/18	R201	2012/11/01	6.45	Call	Bond Future	1,522.0000	1,580.0000	3.811	0	0	0
2012/05/18	R201	2012/11/01	6.45	Put	Bond Future	152.0000	138.0000	(9.211)	0	0	0
2012/05/18	R201	2013/02/07			Bond Future	5.7130	5.6750	(0.665)	0.0000	0.0000	0
2012/05/18	R201	2013/02/07	6.25	Call	Bond Future	1,304.0000	1,352.0000	3.681	0	0	0
2012/05/18	R201	2013/02/07	6.25	Put	Bond Future	344.0000	324.0000	(5.814)	0	0	0
2012/05/18	R201	2013/02/07	6.30	Call	Bond Future	1,369.0000	1,418.0000	3.579	0	0	0
2012/05/18	R201	2013/02/07	6.30	Put	Bond Future	321.0000	301.0000	(6.231)	0	0	0
2012/05/18	R201	2013/02/07	6.20	Call	Bond Future	1,241.0000	1,287.0000	3.707	0	0	0
2012/05/18	R201	2013/02/07	6.20	Put	Bond Future	370.0000	348.0000	(5.946)	0	0	0
2012/05/18	R202	2012/08/02			Bond Future	188.1360	186.6761	(0.776)	0.0000	0.0000	40,005
2012/05/18	R202	2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R202	2012/08/02	191.00	Put	Bond Future	2,864.0000	4,324.0000	50.978	0	0	0
2012/05/18	R202	2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R202	2012/08/02	191.05	Put	Bond Future	2,914.0000	4,374.0000	50.103	0	0	0
2012/05/18	R202	2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R202	2012/08/02	190.95	Put	Bond Future	2,814.0000	4,274.0000	51.883	0	0	0
2012/05/18	R203	2012/08/02			Bond Future	7.0830	7.0140	(0.974)	0.0000	0.0000	3,883
2012/05/18	R203	2012/08/02	8.50	Call	Bond Future	5,959.0000	6,256.0000	4.984	0	0	0
2012/05/18	R203	2012/08/02	8.50	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	0
2012/05/18	R203	2012/08/02	8.55	Call	Bond Future	6,159.0000	6,457.0000	4.838	0	0	0
2012/05/18	R203	2012/08/02	8.55	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2012/05/18	R203	2012/08/02	8.45	Call	Bond Future	5,759.0000	6,056.0000	5.157	0	0	0
2012/05/18	R203	2012/08/02	8.45	Put	Bond Future	13.0000	9.0000	(30.769)	0	0	0
2012/05/18	R203	2012/08/02	6.60	Put	Bond Future	2,376.0000	2,133.0000	(10.227)	0	0	0
2012/05/18	R203	2012/08/02	6.60	Call	Bond Future	248.0000	306.0000	23.387	0	0	4,200

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2012/05/18	R203 2012/08/02	6.85	Put	Bond Future	1,563.0000	1,365.0000	(12.668)	0	0	0
2012/05/18	R203 2012/08/02	6.85	Call	Bond Future	543.0000	646.0000	18.969	0	0	1,400
2012/05/18	R203 2012/08/02	7.15	Call	Bond Future	1,133.0000	1,299.0000	14.651	0	0	0
2012/05/18	R203 2012/08/02	7.15	Put	Bond Future	842.0000	707.0000	(16.033)	0	0	1,400
2012/05/18	R203 2012/08/02	7.55	Call	Bond Future	2,310.0000	2,549.0000	10.346	0	0	0
2012/05/18	R203 2012/08/02	7.55	Put	Bond Future	302.0000	240.0000	(20.530)	0	0	4,200
2012/05/18	R203 2012/11/01			Bond Future	7.1470	7.0740	(1.021)	0.0000	0.0000	0
2012/05/18	R203 2012/11/01	7.75	Call	Bond Future	3,194.0000	3,414.0000	6.888	0	0	0
2012/05/18	R203 2012/11/01	7.75	Put	Bond Future	725.0000	641.0000	(11.586)	0	0	0
2012/05/18	R203 2012/11/01	7.80	Call	Bond Future	3,343.0000	3,569.0000	6.760	0	0	0
2012/05/18	R203 2012/11/01	7.80	Put	Bond Future	673.0000	595.0000	(11.590)	0	0	0
2012/05/18	R203 2012/11/01	7.70	Call	Bond Future	3,046.0000	3,262.0000	7.091	0	0	0
2012/05/18	R203 2012/11/01	7.70	Put	Bond Future	779.0000	691.0000	(11.297)	0	0	0
2012/05/18	R203 2013/02/07			Bond Future	7.2200	7.1440	(1.053)	0.0000	0.0000	0
2012/05/18	R203 2013/02/07	6.50	Call	Bond Future	865.0000	951.0000	9.942	0	0	0
2012/05/18	R203 2013/02/07	6.50	Put	Bond Future	3,749.0000	3,536.0000	(5.682)	0	0	0
2012/05/18	R203 2013/02/07	6.55	Call	Bond Future	926.0000	1,017.0000	9.827	0	0	0
2012/05/18	R203 2013/02/07	6.55	Put	Bond Future	3,607.0000	3,398.0000	(5.794)	0	0	0
2012/05/18	R203 2013/02/07	6.45	Call	Bond Future	807.0000	889.0000	10.161	0	0	0
2012/05/18	R203 2013/02/07	6.45	Put	Bond Future	3,895.0000	3,677.0000	(5.597)	0	0	0
2012/05/18	R204 2012/08/02			Bond Future	7.3800	7.3120	(0.921)	0.0000	0.0000	4,101
2012/05/18	R204 2012/08/02	8.50	Call	Bond Future	5,585.0000	5,919.0000	5.980	0	0	0
2012/05/18	R204 2012/08/02	8.50	Put	Bond Future	55.0000	41.0000	(25.455)	0	0	0
2012/05/18	R204 2012/08/02	8.55	Call	Bond Future	5,814.0000	6,150.0000	5.779	0	0	0
2012/05/18	R204 2012/08/02	8.55	Put	Bond Future	46.0000	33.0000	(28.261)	0	0	0
2012/05/18	R204 2012/08/02	8.45	Call	Bond Future	5,356.0000	5,688.0000	6.199	0	0	0
2012/05/18	R204 2012/08/02	8.45	Put	Bond Future	65.0000	49.0000	(24.615)	0	0	0
2012/05/18	R204 2012/11/01			Bond Future	7.4470	7.3760	(0.953)	0.0000	0.0000	0
2012/05/18	R204 2012/11/01	8.00	Call	Bond Future	3,688.0000	3,934.0000	6.670	0	0	0
2012/05/18	R204 2012/11/01	8.00	Put	Bond Future	1,007.0000	902.0000	(10.427)	0	0	0
2012/05/18	R204 2012/11/01	8.05	Call	Bond Future	3,859.0000	4,111.0000	6.530	0	0	0
2012/05/18	R204 2012/11/01	8.05	Put	Bond Future	940.0000	841.0000	(10.532)	0	0	0
2012/05/18	R204 2012/11/01	7.95	Call	Bond Future	3,520.0000	3,760.0000	6.818	0	0	0
2012/05/18	R204 2012/11/01	7.95	Put	Bond Future	1,078.0000	967.0000	(10.297)	0	0	0

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2012/05/18	R204 2013/02/07			Bond Future	7.5210	7.4470	(0.984)	0.0000	0.0000	0
2012/05/18	R204 2013/02/07	8.00	Call	Bond Future	3,874.0000	4,100.0000	5.834	0	0	0
2012/05/18	R204 2013/02/07	8.00	Put	Bond Future	1,638.0000	1,513.0000	(7.631)	0	0	0
2012/05/18	R204 2013/02/07	8.05	Call	Bond Future	4,026.0000	4,256.0000	5.713	0	0	0
2012/05/18	R204 2013/02/07	8.05	Put	Bond Future	1,560.0000	1,439.0000	(7.756)	0	0	0
2012/05/18	R204 2013/02/07	7.95	Call	Bond Future	3,725.0000	3,946.0000	5.933	0	0	0
2012/05/18	R204 2013/02/07	7.95	Put	Bond Future	1,720.0000	1,590.0000	(7.558)	0	0	0
2012/05/18	R206 2012/08/02			Bond Future	5.4110	5.4120	0.018	0.0000	0.0000	1,781
2012/05/18	R206 2012/08/02	7.25	Call	Bond Future	2,518.0000	2,517.0000	(0.040)	0	0	0
2012/05/18	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R206 2012/08/02	7.30	Call	Bond Future	2,586.0000	2,584.0000	(0.077)	0	0	0
2012/05/18	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R206 2012/08/02	7.20	Call	Bond Future	2,451.0000	2,450.0000	(0.041)	0	0	0
2012/05/18	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R206 2012/11/01			Bond Future	5.2580	5.2610	0.057	0.0000	0.0000	0
2012/05/18	R206 2012/11/01	6.00	Call	Bond Future	900.0000	897.0000	(0.333)	0	0	0
2012/05/18	R206 2012/11/01	6.00	Put	Bond Future	43.0000	43.0000	0.000	0	0	0
2012/05/18	R206 2012/11/01	6.05	Call	Bond Future	952.0000	949.0000	(0.315)	0	0	0
2012/05/18	R206 2012/11/01	6.05	Put	Bond Future	37.0000	38.0000	2.703	0	0	0
2012/05/18	R206 2012/11/01	5.95	Call	Bond Future	850.0000	846.0000	(0.471)	0	0	0
2012/05/18	R206 2012/11/01	5.95	Put	Bond Future	50.0000	50.0000	0.000	0	0	0
2012/05/18	R206 2013/02/07			Bond Future	4.9740	4.9860	0.241	0.0000	0.0000	0
2012/05/18	R206 2013/02/07	6.00	Call	Bond Future	990.0000	980.0000	(1.010)	0	0	0
2012/05/18	R206 2013/02/07	6.00	Put	Bond Future	65.0000	66.0000	1.538	0	0	0
2012/05/18	R206 2013/02/07	6.05	Call	Bond Future	1,028.0000	1,019.0000	(0.875)	0	0	0
2012/05/18	R206 2013/02/07	6.05	Put	Bond Future	58.0000	60.0000	3.448	0	0	0
2012/05/18	R206 2013/02/07	5.95	Call	Bond Future	952.0000	942.0000	(1.050)	0	0	0
2012/05/18	R206 2013/02/07	5.95	Put	Bond Future	72.0000	73.0000	1.389	0	0	0
2012/05/18	R207 2012/08/02			Bond Future	7.6940	7.6310	(0.819)	0.0000	0.0000	27,509
2012/05/18	R207 2012/08/02	8.75	Call	Bond Future	5,688.0000	6,015.0000	5.749	0	0	0
2012/05/18	R207 2012/08/02	8.75	Put	Bond Future	90.0000	70.0000	(22.222)	0	0	0
2012/05/18	R207 2012/08/02	8.80	Call	Bond Future	5,928.0000	6,258.0000	5.567	0	0	0
2012/05/18	R207 2012/08/02	8.80	Put	Bond Future	76.0000	58.0000	(23.684)	0	0	0

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2012/05/18	R207 2012/08/02	8.70	Call	Bond Future	5,447.0000	5,771.0000	5.948	0	0	0
2012/05/18	R207 2012/08/02	8.70	Put	Bond Future	105.0000	82.0000	(21.905)	0	0	0
2012/05/18	R207 2012/11/01			Bond Future	7.7650	7.6990	(0.850)	0.0000	0.0000	0
2012/05/18	R207 2012/11/01	8.25	Call	Bond Future	3,821.0000	4,059.0000	6.229	0	0	0
2012/05/18	R207 2012/11/01	8.25	Put	Bond Future	1,274.0000	1,159.0000	(9.027)	0	0	0
2012/05/18	R207 2012/11/01	8.30	Call	Bond Future	4,000.0000	4,242.0000	6.050	0	0	0
2012/05/18	R207 2012/11/01	8.30	Put	Bond Future	1,195.0000	1,084.0000	(9.289)	0	0	0
2012/05/18	R207 2012/11/01	8.20	Call	Bond Future	3,647.0000	3,879.0000	6.361	0	0	0
2012/05/18	R207 2012/11/01	8.20	Put	Bond Future	1,359.0000	1,238.0000	(8.904)	0	0	0
2012/05/18	R207 2013/02/07			Bond Future	7.8430	7.7750	(0.867)	0.0000	0.0000	0
2012/05/18	R207 2013/02/07	8.25	Call	Bond Future	4,027.0000	4,246.0000	5.438	0	0	0
2012/05/18	R207 2013/02/07	8.25	Put	Bond Future	1,953.0000	1,821.0000	(6.759)	0	0	0
2012/05/18	R207 2013/02/07	8.30	Call	Bond Future	4,187.0000	4,410.0000	5.326	0	0	0
2012/05/18	R207 2013/02/07	8.30	Put	Bond Future	1,862.0000	1,734.0000	(6.874)	0	0	0
2012/05/18	R207 2013/02/07	8.20	Call	Bond Future	3,869.0000	4,083.0000	5.531	0	0	0
2012/05/18	R207 2013/02/07	8.20	Put	Bond Future	2,047.0000	1,909.0000	(6.742)	0	0	0
2012/05/18	R208 2012/08/02			Bond Future	7.7670	7.6940	(0.940)	0.0000	0.0000	9,382
2012/05/18	R208 2012/08/02	8.75	Call	Bond Future	5,772.0000	6,178.0000	7.034	0	0	0
2012/05/18	R208 2012/08/02	8.75	Put	Bond Future	131.0000	101.0000	(22.901)	0	0	0
2012/05/18	R208 2012/08/02	8.80	Call	Bond Future	6,028.0000	6,437.0000	6.785	0	0	0
2012/05/18	R208 2012/08/02	8.80	Put	Bond Future	112.0000	84.0000	(25.000)	0	0	0
2012/05/18	R208 2012/08/02	8.70	Call	Bond Future	5,517.0000	5,918.0000	7.268	0	0	0
2012/05/18	R208 2012/08/02	8.70	Put	Bond Future	153.0000	117.0000	(23.529)	0	0	0
2012/05/18	R208 2012/08/02	7.20	Put	Bond Future	3,804.0000	3,447.0000	(9.385)	0	0	0
2012/05/18	R208 2012/08/02	7.20	Call	Bond Future	344.0000	423.0000	22.965	0	0	3,450
2012/05/18	R208 2012/08/02	7.50	Put	Bond Future	2,424.0000	2,135.0000	(11.922)	0	0	0
2012/05/18	R208 2012/08/02	7.50	Call	Bond Future	814.0000	962.0000	18.182	0	0	1,150
2012/05/18	R208 2012/08/02	7.80	Call	Bond Future	1,596.0000	1,827.0000	14.474	0	0	0
2012/05/18	R208 2012/08/02	7.80	Put	Bond Future	1,399.0000	1,194.0000	(14.653)	0	0	1,150
2012/05/18	R208 2012/08/02	8.25	Call	Bond Future	3,340.0000	3,679.0000	10.150	0	0	0
2012/05/18	R208 2012/08/02	8.25	Put	Bond Future	513.0000	416.0000	(18.908)	0	0	3,450
2012/05/18	R208 2012/11/01			Bond Future	7.8350	7.7590	(0.970)	0.0000	0.0000	0
2012/05/18	R208 2012/11/01	8.25	Call	Bond Future	3,885.0000	4,176.0000	7.490	0	0	0
2012/05/18	R208 2012/11/01	8.25	Put	Bond Future	1,509.0000	1,357.0000	(10.073)	0	0	0

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2012/05/18	R208 2012/11/01	8.30	Call	Bond Future	4,072.0000	4,370.0000	7.318	0	0	0
2012/05/18	R208 2012/11/01	8.30	Put	Bond Future	1,415.0000	1,270.0000	(10.247)	0	0	0
2012/05/18	R208 2012/11/01	8.20	Call	Bond Future	3,702.0000	3,986.0000	7.672	0	0	0
2012/05/18	R208 2012/11/01	8.20	Put	Bond Future	1,608.0000	1,449.0000	(9.888)	0	0	0
2012/05/18	R208 2013/02/07			Bond Future	7.9090	7.8310	(0.986)	0.0000	0.0000	0
2012/05/18	R208 2013/02/07	8.00	Call	Bond Future	3,429.0000	3,668.0000	6.970	0	0	0
2012/05/18	R208 2013/02/07	8.00	Put	Bond Future	2,916.0000	2,712.0000	(6.996)	0	0	0
2012/05/18	R208 2013/02/07	8.05	Call	Bond Future	3,583.0000	3,828.0000	6.838	0	0	0
2012/05/18	R208 2013/02/07	8.05	Put	Bond Future	2,789.0000	2,592.0000	(7.063)	0	0	0
2012/05/18	R208 2013/02/07	7.95	Call	Bond Future	3,282.0000	3,514.0000	7.069	0	0	0
2012/05/18	R208 2013/02/07	7.95	Put	Bond Future	3,050.0000	2,840.0000	(6.885)	0	0	0
2012/05/18	R209 2012/08/02			Bond Future	8.8880	8.9030	0.169	0.0000	0.0000	3,099
2012/05/18	R209 2012/08/02	9.25	Call	Bond Future	3,832.0000	3,738.0000	(2.453)	0	0	0
2012/05/18	R209 2012/08/02	9.25	Put	Bond Future	1,105.0000	1,128.0000	2.081	0	0	0
2012/05/18	R209 2012/08/02	9.30	Call	Bond Future	4,089.0000	3,993.0000	(2.348)	0	0	0
2012/05/18	R209 2012/08/02	9.30	Put	Bond Future	998.0000	1,019.0000	2.104	0	0	0
2012/05/18	R209 2012/08/02	9.20	Call	Bond Future	3,582.0000	3,490.0000	(2.568)	0	0	0
2012/05/18	R209 2012/08/02	9.20	Put	Bond Future	1,222.0000	1,247.0000	2.046	0	0	0
2012/05/18	R209 2012/11/01			Bond Future	8.9560	8.9710	0.167	0.0000	0.0000	0
2012/05/18	R209 2012/11/01	9.00	Call	Bond Future	3,948.0000	3,875.0000	(1.849)	0	0	0
2012/05/18	R209 2012/11/01	9.00	Put	Bond Future	3,612.0000	3,654.0000	1.163	0	0	0
2012/05/18	R209 2012/11/01	9.05	Call	Bond Future	4,144.0000	4,070.0000	(1.786)	0	0	0
2012/05/18	R209 2012/11/01	9.05	Put	Bond Future	3,429.0000	3,470.0000	1.196	0	0	0
2012/05/18	R209 2012/11/01	8.95	Call	Bond Future	3,757.0000	3,686.0000	(1.890)	0	0	0
2012/05/18	R209 2012/11/01	8.95	Put	Bond Future	3,803.0000	3,847.0000	1.157	0	0	0
2012/05/18	R209 2013/02/07			Bond Future	9.0280	9.0440	0.177	0.0000	0.0000	0
2012/05/18	R209 2013/02/07	9.00	Call	Bond Future	4,755.0000	4,683.0000	(1.514)	0	0	0
2012/05/18	R209 2013/02/07	9.00	Put	Bond Future	4,967.0000	5,016.0000	0.987	0	0	0
2012/05/18	R209 2013/02/07	9.05	Call	Bond Future	4,941.0000	4,867.0000	(1.498)	0	0	0
2012/05/18	R209 2013/02/07	9.05	Put	Bond Future	4,775.0000	4,822.0000	0.984	0	0	0
2012/05/18	R209 2013/02/07	8.95	Call	Bond Future	4,573.0000	4,502.0000	(1.553)	0	0	0
2012/05/18	R209 2013/02/07	8.95	Put	Bond Future	5,166.0000	5,216.0000	0.968	0	0	0
2012/05/18	R210 2012/08/02			Bond Future	142.0562	141.3350	(0.508)	0.0000	0.0000	925

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2012/05/18	R210	2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R210	2012/08/02	143.00	Put	Bond Future	944.0000	1,665.0000	76.377	0	0	0
2012/05/18	R210	2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R210	2012/08/02	143.05	Put	Bond Future	994.0000	1,715.0000	72.535	0	0	0
2012/05/18	R210	2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R210	2012/08/02	142.95	Put	Bond Future	894.0000	1,615.0000	80.649	0	0	0
2012/05/18	R211	2012/08/02			Bond Future	119.5782	119.6366	0.049	0.0000	0.0000	480
2012/05/18	R211	2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R211	2012/08/02	120.00	Put	Bond Future	422.0000	363.0000	(13.981)	0	0	0
2012/05/18	R211	2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R211	2012/08/02	120.05	Put	Bond Future	472.0000	413.0000	(12.500)	0	0	0
2012/05/18	R211	2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R211	2012/08/02	119.95	Put	Bond Future	372.0000	313.0000	(15.860)	0	0	0
2012/05/18	R212	2012/08/02			Bond Future	117.6664	117.6754	0.008	0.0000	0.0000	2,962
2012/05/18	R212	2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R212	2012/08/02	118.00	Put	Bond Future	334.0000	325.0000	(2.695)	0	0	0
2012/05/18	R212	2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R212	2012/08/02	118.05	Put	Bond Future	384.0000	375.0000	(2.344)	0	0	0
2012/05/18	R212	2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R212	2012/08/02	117.95	Put	Bond Future	284.0000	275.0000	(3.169)	0	0	0
2012/05/18	R213	2012/08/02			Bond Future	8.7710	8.7800	0.103	0.0000	0.0000	4,725
2012/05/18	R213	2012/08/02	9.25	Call	Bond Future	4,554.0000	4,489.0000	(1.427)	0	0	0
2012/05/18	R213	2012/08/02	9.25	Put	Bond Future	857.0000	864.0000	0.817	0	0	0
2012/05/18	R213	2012/08/02	9.30	Call	Bond Future	4,838.0000	4,771.0000	(1.385)	0	0	0
2012/05/18	R213	2012/08/02	9.30	Put	Bond Future	770.0000	774.0000	0.519	0	0	0
2012/05/18	R213	2012/08/02	9.20	Call	Bond Future	4,277.0000	4,212.0000	(1.520)	0	0	0
2012/05/18	R213	2012/08/02	9.20	Put	Bond Future	955.0000	961.0000	0.628	0	0	0
2012/05/18	R213	2012/11/01			Bond Future	8.8420	8.8520	0.113	0.0000	0.0000	0
2012/05/18	R213	2012/11/01	9.00	Call	Bond Future	4,462.0000	4,405.0000	(1.277)	0	0	0
2012/05/18	R213	2012/11/01	9.00	Put	Bond Future	3,232.0000	3,254.0000	0.681	0	0	0
2012/05/18	R213	2012/11/01	9.05	Call	Bond Future	4,676.0000	4,618.0000	(1.240)	0	0	0
2012/05/18	R213	2012/11/01	9.05	Put	Bond Future	3,063.0000	3,083.0000	0.653	0	0	0
2012/05/18	R213	2012/11/01	8.95	Call	Bond Future	4,253.0000	4,198.0000	(1.293)	0	0	0

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2012/05/18	R213 2012/11/01	8.95	Put	Bond Future	3,410.0000	3,433.0000	0.674	0	0	0
2012/05/18	R213 2013/02/07			Bond Future	8.9210	8.9320	0.123	0.0000	0.0000	0
2012/05/18	R213 2013/02/07	9.00	Call	Bond Future	5,250.0000	5,195.0000	(1.048)	0	0	0
2012/05/18	R213 2013/02/07	9.00	Put	Bond Future	4,641.0000	4,672.0000	0.668	0	0	0
2012/05/18	R213 2013/02/07	9.05	Call	Bond Future	5,454.0000	5,397.0000	(1.045)	0	0	0
2012/05/18	R213 2013/02/07	9.05	Put	Bond Future	4,464.0000	4,492.0000	0.627	0	0	0
2012/05/18	R213 2013/02/07	8.95	Call	Bond Future	5,055.0000	5,000.0000	(1.088)	0	0	0
2012/05/18	R213 2013/02/07	8.95	Put	Bond Future	4,831.0000	4,861.0000	0.621	0	0	0
2012/05/18	R214 2012/08/02			Bond Future	8.9210	8.9410	0.224	0.0000	0.0000	1,530
2012/05/18	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R214 2012/08/02	8.80	Put	Bond Future	992.0000	1,154.0000	16.331	0	0	0
2012/05/18	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R214 2012/08/02	8.81	Put	Bond Future	909.0000	1,071.0000	17.822	0	0	0
2012/05/18	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/18	R214 2012/08/02	8.79	Put	Bond Future	1,075.0000	1,237.0000	15.070	0	0	0
Total										393193.00