



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/06/2012

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
2012/06/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	AL7T 2012/08/02			Index Future	434.7110	434.9300	0.050	0.0000	0.0000	13
2012/06/05	AL7T 2012/11/01			Index Future	441.0020	441.2060	0.046	0.0000	0.0000	0
2012/06/05	ALBI 2012/08/02			Index Future	393.7310	394.0320	0.076	0.0000	0.0000	1,004
2012/06/05	ALBI 2012/11/01			Index Future	399.4290	399.7180	0.072	0.0000	0.0000	0
2012/06/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/06/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	CAAZ 2012/06/18			Can-Do Future	0.4355	0.4182	(3.972)	0.0000	0.0000	2,835
2012/06/05	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/06/05	CABB 2012/06/18			Can-Do Future	0.0007	0.0006	(14.286)	0.0000	0.0000	8,000
2012/06/05	CABC 2012/06/18			Can-Do Future	0.0203	0.0235	15.764	0.0000	0.0000	0
2012/06/05	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/06/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/05	DAAH 2012/06/28			Any day expiry	8.5177	8.4735	(0.519)	0.0000	0.0000	2,360
2012/06/05	DAAH 2012/06/28	8.50	Call	Any day expiry	189.0000	168.0000	(11.111)	0	0	0
2012/06/05	DAAH 2012/06/28	8.50	Put	Any day expiry	171.0000	195.0000	14.035	0	0	0
2012/06/05	DAAH 2012/06/28	8.51	Call	Any day expiry	185.0000	164.0000	(11.351)	0	0	0
2012/06/05	DAAH 2012/06/28	8.51	Put	Any day expiry	177.0000	201.0000	13.559	0	0	0
2012/06/05	DAAH 2012/06/28	8.49	Call	Any day expiry	193.0000	172.0000	(10.881)	0	0	0
2012/06/05	DAAH 2012/06/28	8.49	Put	Any day expiry	165.0000	189.0000	14.545	0	0	0
2012/06/05	DAAH 2012/06/28	8.25	Put	Any day expiry	63.0000	77.0000	22.222	0	0	0
2012/06/05	DAAH 2012/06/28	8.25	Call	Any day expiry	331.0000	300.0000	(9.366)	0	0	0

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2012/06/05	DAAH 2012/06/28	7.40	Call	Any day expiry	1,119.0000	1,075.0000	(3.932)	0	0	0
2012/06/05	DAAH 2012/06/28	7.40	Put	Any day expiry	1.0000	2.0000	100.000	0	0	0
2012/06/05	DAUS 2012/06/29			Any day expiry	8.5190	8.4747	(0.520)	0.0000	0.0000	0
2012/06/05	DAUS 2012/06/29	7.75	Call	Any day expiry	775.0000	732.0000	(5.548)	0	0	0
2012/06/05	DAUS 2012/06/29	7.75	Put	Any day expiry	6.0000	7.0000	16.667	0	0	0
2012/06/05	DAUS 2012/06/29	7.76	Call	Any day expiry	765.0000	722.0000	(5.621)	0	0	0
2012/06/05	DAUS 2012/06/29	7.76	Put	Any day expiry	6.0000	7.0000	16.667	0	0	0
2012/06/05	DAUS 2012/06/29	7.74	Call	Any day expiry	784.0000	741.0000	(5.485)	0	0	0
2012/06/05	DAUS 2012/06/29	7.74	Put	Any day expiry	5.0000	6.0000	20.000	0	0	0
2012/06/05	DAUS 2012/06/29	7.40	Call	Any day expiry	1,120.0000	1,076.0000	(3.929)	0	0	0
2012/06/05	DAUS 2012/06/29	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/06/05	DAUS 2012/06/29	8.25	Put	Any day expiry	66.0000	79.0000	19.697	0	0	0
2012/06/05	DAUS 2012/06/29	8.25	Call	Any day expiry	335.0000	304.0000	(9.254)	0	0	0
2012/06/05	DAUS 2012/06/29	7.72	Call	Any day expiry	804.0000	761.0000	(5.348)	0	0	0
2012/06/05	DAUS 2012/06/29	7.72	Put	Any day expiry	5.0000	6.0000	20.000	0	0	5,480
2012/06/05	DAUS 2012/06/29	8.51	Put	Any day expiry	180.0000	204.0000	13.333	0	0	0
2012/06/05	DAUS 2012/06/29	8.51	Call	Any day expiry	189.0000	169.0000	(10.582)	0	0	5,480
2012/06/05	DAUS 2012/07/31			Any day expiry	8.5587	8.5146	(0.515)	0.0000	0.0000	0
2012/06/05	DAUS 2012/07/31	7.80	Call	Any day expiry	782.0000	743.0000	(4.987)	0	0	0
2012/06/05	DAUS 2012/07/31	7.80	Put	Any day expiry	23.0000	28.0000	21.739	0	0	0
2012/06/05	DAUS 2012/07/31	7.81	Call	Any day expiry	773.0000	734.0000	(5.045)	0	0	0
2012/06/05	DAUS 2012/07/31	7.81	Put	Any day expiry	24.0000	29.0000	20.833	0	0	0
2012/06/05	DAUS 2012/07/31	7.79	Call	Any day expiry	791.0000	752.0000	(4.930)	0	0	0
2012/06/05	DAUS 2012/07/31	7.79	Put	Any day expiry	22.0000	27.0000	22.727	0	0	0
2012/06/05	DAUS 2012/07/31	7.40	Call	Any day expiry	1,166.0000	1,122.0000	(3.774)	0	0	0
2012/06/05	DAUS 2012/07/31	7.40	Put	Any day expiry	7.0000	7.0000	0.000	0	0	0
2012/06/05	DAUS 2012/07/31	8.25	Put	Any day expiry	128.0000	143.0000	11.719	0	0	0
2012/06/05	DAUS 2012/07/31	8.25	Call	Any day expiry	437.0000	408.0000	(6.636)	0	0	0
2012/06/05	DAUS 2012/07/31	7.72	Call	Any day expiry	855.0000	814.0000	(4.795)	0	0	0
2012/06/05	DAUS 2012/07/31	7.72	Put	Any day expiry	16.0000	19.0000	18.750	0	0	4,800
2012/06/05	DAUS 2012/07/31	8.51	Put	Any day expiry	253.0000	274.0000	8.300	0	0	0
2012/06/05	DAUS 2012/07/31	8.51	Call	Any day expiry	302.0000	279.0000	(7.616)	0	0	4,800
2012/06/05	DAUS 2012/08/31			Any day expiry	8.5969	8.5525	(0.516)	0.0000	0.0000	0
2012/06/05	DAUS 2012/08/31	7.85	Call	Any day expiry	804.0000	767.0000	(4.602)	0	0	0

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2012/06/05	DAUS 2012/08/31	7.85	Put	Any day expiry	57.0000	65.0000	14.035	0	0	0
2012/06/05	DAUS 2012/08/31	7.86	Call	Any day expiry	796.0000	759.0000	(4.648)	0	0	0
2012/06/05	DAUS 2012/08/31	7.86	Put	Any day expiry	59.0000	67.0000	13.559	0	0	0
2012/06/05	DAUS 2012/08/31	7.84	Call	Any day expiry	812.0000	775.0000	(4.557)	0	0	0
2012/06/05	DAUS 2012/08/31	7.84	Put	Any day expiry	55.0000	63.0000	14.545	0	0	0
2012/06/05	DAUS 2012/08/31	7.40	Call	Any day expiry	1,214.0000	1,171.0000	(3.542)	0	0	0
2012/06/05	DAUS 2012/08/31	7.40	Put	Any day expiry	17.0000	19.0000	11.765	0	0	0
2012/06/05	DAUS 2012/08/31	8.25	Put	Any day expiry	172.0000	192.0000	11.628	0	0	0
2012/06/05	DAUS 2012/08/31	8.25	Call	Any day expiry	519.0000	494.0000	(4.817)	0	0	0
2012/06/05	DAUS 2012/08/31	7.72	Call	Any day expiry	915.0000	874.0000	(4.481)	0	0	0
2012/06/05	DAUS 2012/08/31	7.72	Put	Any day expiry	38.0000	42.0000	10.526	0	0	6,170
2012/06/05	DAUS 2012/08/31	8.51	Put	Any day expiry	301.0000	326.0000	8.306	0	0	0
2012/06/05	DAUS 2012/08/31	8.51	Call	Any day expiry	388.0000	368.0000	(5.155)	0	0	6,170
2012/06/05	DAUS 2012/09/28			Any day expiry	8.6291	8.5848	(0.513)	0.0000	0.0000	0
2012/06/05	DAUS 2012/09/28	7.90	Call	Any day expiry	819.0000	786.0000	(4.029)	0	0	0
2012/06/05	DAUS 2012/09/28	7.90	Put	Any day expiry	90.0000	101.0000	12.222	0	0	0
2012/06/05	DAUS 2012/09/28	7.91	Call	Any day expiry	812.0000	778.0000	(4.187)	0	0	0
2012/06/05	DAUS 2012/09/28	7.91	Put	Any day expiry	93.0000	103.0000	10.753	0	0	0
2012/06/05	DAUS 2012/09/28	7.89	Call	Any day expiry	827.0000	793.0000	(4.111)	0	0	0
2012/06/05	DAUS 2012/09/28	7.89	Put	Any day expiry	88.0000	98.0000	11.364	0	0	0
2012/06/05	DAUS 2012/09/28	7.40	Call	Any day expiry	1,256.0000	1,214.0000	(3.344)	0	0	0
2012/06/05	DAUS 2012/09/28	7.40	Put	Any day expiry	27.0000	29.0000	7.407	0	0	0
2012/06/05	DAUS 2012/09/28	8.25	Put	Any day expiry	203.0000	224.0000	10.345	0	0	0
2012/06/05	DAUS 2012/09/28	8.25	Call	Any day expiry	582.0000	559.0000	(3.952)	0	0	0
2012/06/05	DAUS 2012/09/28	7.72	Call	Any day expiry	967.0000	927.0000	(4.137)	0	0	0
2012/06/05	DAUS 2012/09/28	7.72	Put	Any day expiry	58.0000	62.0000	6.897	0	0	7,540
2012/06/05	DAUS 2012/09/28	8.51	Put	Any day expiry	335.0000	360.0000	7.463	0	0	0
2012/06/05	DAUS 2012/09/28	8.51	Call	Any day expiry	454.0000	435.0000	(4.185)	0	0	7,540
2012/06/05	DAUS 2012/10/31			Any day expiry	8.6663	8.6221	(0.510)	0.0000	0.0000	0
2012/06/05	DAUS 2012/10/31	7.90	Call	Any day expiry	881.0000	850.0000	(3.519)	0	0	0
2012/06/05	DAUS 2012/10/31	7.90	Put	Any day expiry	115.0000	128.0000	11.304	0	0	0
2012/06/05	DAUS 2012/10/31	7.91	Call	Any day expiry	874.0000	842.0000	(3.661)	0	0	0
2012/06/05	DAUS 2012/10/31	7.91	Put	Any day expiry	118.0000	130.0000	10.169	0	0	0
2012/06/05	DAUS 2012/10/31	7.89	Call	Any day expiry	889.0000	857.0000	(3.600)	0	0	0
2012/06/05	DAUS 2012/10/31	7.89	Put	Any day expiry	113.0000	125.0000	10.619	0	0	0

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2012/06/05	DAUS 2012/10/31	7.40	Call	Any day expiry	1,305.0000	1,263.0000	(3.218)	0	0	0
2012/06/05	DAUS 2012/10/31	7.40	Put	Any day expiry	39.0000	41.0000	5.128	0	0	0
2012/06/05	DAUS 2012/10/31	8.25	Put	Any day expiry	235.0000	257.0000	9.362	0	0	0
2012/06/05	DAUS 2012/10/31	8.25	Call	Any day expiry	651.0000	629.0000	(3.379)	0	0	0
2012/06/05	DAUS 2012/10/31	7.72	Call	Any day expiry	1,023.0000	986.0000	(3.617)	0	0	0
2012/06/05	DAUS 2012/10/31	7.72	Put	Any day expiry	77.0000	84.0000	9.091	0	0	8,220
2012/06/05	DAUS 2012/10/31	8.51	Call	Any day expiry	524.0000	507.0000	(3.244)	0	0	8,220
2012/06/05	DAUS 2012/10/31	8.51	Put	Any day expiry	368.0000	395.0000	7.337	0	0	0
2012/06/05	DAUS 2012/11/30			Any day expiry	8.7001	8.6560	(0.507)	0.0000	0.0000	0
2012/06/05	DAUS 2012/11/30	8.50	Call	Any day expiry	588.0000	571.0000	(2.891)	0	0	0
2012/06/05	DAUS 2012/11/30	8.50	Put	Any day expiry	388.0000	415.0000	6.959	0	0	0
2012/06/05	DAUS 2012/11/30	8.51	Call	Any day expiry	584.0000	567.0000	(2.911)	0	0	8,440
2012/06/05	DAUS 2012/11/30	8.51	Put	Any day expiry	394.0000	421.0000	6.853	0	0	0
2012/06/05	DAUS 2012/11/30	8.49	Call	Any day expiry	592.0000	575.0000	(2.872)	0	0	0
2012/06/05	DAUS 2012/11/30	8.49	Put	Any day expiry	382.0000	409.0000	7.068	0	0	0
2012/06/05	DAUS 2012/11/30	7.72	Call	Any day expiry	1,076.0000	1,040.0000	(3.346)	0	0	0
2012/06/05	DAUS 2012/11/30	7.72	Put	Any day expiry	96.0000	104.0000	8.333	0	0	8,440
2012/06/05	DAUS 2012/12/27			Any day expiry	8.7299	8.6855	(0.509)	0.0000	0.0000	0
2012/06/05	DAUS 2012/12/27	8.50	Call	Any day expiry	638.0000	619.0000	(2.978)	0	0	0
2012/06/05	DAUS 2012/12/27	8.50	Put	Any day expiry	408.0000	434.0000	6.373	0	0	0
2012/06/05	DAUS 2012/12/27	8.51	Call	Any day expiry	633.0000	615.0000	(2.844)	0	0	7,530
2012/06/05	DAUS 2012/12/27	8.51	Put	Any day expiry	413.0000	440.0000	6.538	0	0	0
2012/06/05	DAUS 2012/12/27	8.49	Call	Any day expiry	642.0000	624.0000	(2.804)	0	0	0
2012/06/05	DAUS 2012/12/27	8.49	Put	Any day expiry	402.0000	429.0000	6.716	0	0	0
2012/06/05	DAUS 2012/12/27	7.72	Call	Any day expiry	1,121.0000	1,085.0000	(3.211)	0	0	0
2012/06/05	DAUS 2012/12/27	7.72	Put	Any day expiry	111.0000	120.0000	8.108	0	0	7,530
2012/06/05	ES33 2012/08/02			Bond Future	9.5780	9.5660	(0.125)	0.0000	0.0000	4,220
2012/06/05	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	ES33 2012/08/02	9.50	Put	Bond Future	600.0000	508.0000	(15.333)	0	0	0
2012/06/05	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	ES33 2012/08/02	9.51	Put	Bond Future	523.0000	431.0000	(17.591)	0	0	0
2012/06/05	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	ES33 2012/08/02	9.49	Put	Bond Future	678.0000	586.0000	(13.569)	0	0	0
2012/06/05	ES33 2012/11/01			Bond Future	9.6770	9.6660	(0.114)	0.0000	0.0000	0

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2012/06/05	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	ES33 2012/11/01	9.50	Put	Bond Future	1,348.0000	1,266.0000	(6.083)	0	0	0
2012/06/05	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	ES33 2012/11/01	9.51	Put	Bond Future	1,271.0000	1,188.0000	(6.530)	0	0	0
2012/06/05	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	ES33 2012/11/01	9.49	Put	Bond Future	1,426.0000	1,343.0000	(5.820)	0	0	0
2012/06/05	GOVI 2012/08/02			GOVI	394.8610	395.1660	0.077	0.0000	0.0000	236
2012/06/05	GOVI 2012/08/02	390.00	Call	GOVI	48,610.0000	51,660.0000	6.274	0	0	0
2012/06/05	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/05	GOVI 2012/08/02	390.01	Call	GOVI	48,510.0000	51,560.0000	6.287	0	0	0
2012/06/05	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/05	GOVI 2012/08/02	389.99	Call	GOVI	48,710.0000	51,760.0000	6.262	0	0	0
2012/06/05	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/05	GOVI 2012/11/01			GOVI	400.5760	400.8670	0.073	0.0000	0.0000	0
2012/06/05	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/05	GOVI 2012/11/01	402.00	Put	GOVI	14,240.0000	11,330.0000	(20.435)	0	0	0
2012/06/05	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/05	GOVI 2012/11/01	402.01	Put	GOVI	14,340.0000	11,430.0000	(20.293)	0	0	0
2012/06/05	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/05	GOVI 2012/11/01	401.99	Put	GOVI	14,140.0000	11,230.0000	(20.580)	0	0	0
2012/06/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/05	IGOV 2012/08/02			Index Future	173.5400	173.9260	0.222	0.0000	0.0000	586
2012/06/05	IGOV 2012/11/01			Index Future	176.0510	176.4360	0.219	0.0000	0.0000	0
2012/06/05	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/06/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/06/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/06/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/06/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	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
2012/06/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/06/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/06/05	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	2,890
2012/06/05	JBAF 2012/07/18			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	0
2012/06/05	JBAF 2012/08/15			Jibar Tradeable Future	5.4700	5.4700	0.000	0.0000	0.0000	0
2012/06/05	JBAF 2012/09/19			Jibar Tradeable Future	5.4100	5.3900	(0.370)	0.0000	0.0000	44,760
2012/06/05	JBAF 2012/10/17			Jibar Tradeable Future	5.3600	5.3200	(0.746)	0.0000	0.0000	0
2012/06/05	JBAF 2012/11/21			Jibar Tradeable Future	5.3600	5.3100	(0.933)	0.0000	0.0000	0
2012/06/05	JBAF 2012/12/19			Jibar Tradeable Future	5.3600	5.3100	(0.933)	0.0000	0.0000	840
2012/06/05	JBAF 2013/03/20			Jibar Tradeable Future	5.3800	5.3400	(0.743)	0.0000	0.0000	790
2012/06/05	JBAF 2013/06/19			Jibar Tradeable Future	5.4600	5.4100	(0.916)	0.0000	0.0000	500
2012/06/05	JBAF 2013/09/18			Jibar Tradeable Future	5.6200	5.5600	(1.068)	0.0000	0.0000	1,700
2012/06/05	JBAF 2013/12/18			Jibar Tradeable Future	5.8000	5.7400	(1.034)	0.0000	0.0000	1,500
2012/06/05	JBAF 2014/03/19			Jibar Tradeable Future	5.9800	5.9300	(0.836)	0.0000	0.0000	0
2012/06/05	R157 2012/08/02			Bond Future	6.4000	6.3730	(0.422)	0.0000	0.0000	15,070
2012/06/05	R157 2012/08/02	8.00	Call	Bond Future	4,854.0000	4,938.0000	1.731	0	0	0
2012/06/05	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R157 2012/08/02	8.05	Call	Bond Future	5,002.0000	5,086.0000	1.679	0	0	0
2012/06/05	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R157 2012/08/02	7.95	Call	Bond Future	4,706.0000	4,790.0000	1.785	0	0	0
2012/06/05	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R157 2012/08/02	6.15	Put	Bond Future	990.0000	926.0000	(6.465)	0	0	0
2012/06/05	R157 2012/08/02	6.15	Call	Bond Future	208.0000	228.0000	9.615	0	0	3,750
2012/06/05	R157 2012/08/02	6.35	Put	Bond Future	593.0000	544.0000	(8.263)	0	0	0
2012/06/05	R157 2012/08/02	6.35	Call	Bond Future	437.0000	472.0000	8.009	0	0	1,250
2012/06/05	R157 2012/08/02	6.55	Call	Bond Future	783.0000	834.0000	6.513	0	0	0
2012/06/05	R157 2012/08/02	6.55	Put	Bond Future	317.0000	284.0000	(10.410)	0	0	1,250
2012/06/05	R157 2012/08/02	6.95	Call	Bond Future	1,762.0000	1,837.0000	4.257	0	0	0
2012/06/05	R157 2012/08/02	6.95	Put	Bond Future	64.0000	55.0000	(14.063)	0	0	3,750
2012/06/05	R157 2012/11/01			Bond Future	6.4580	6.4300	(0.434)	0.0000	0.0000	100
2012/06/05	R157 2012/11/01	7.00	Call	Bond Future	1,875.0000	1,933.0000	3.093	0	0	0
2012/06/05	R157 2012/11/01	7.00	Put	Bond Future	337.0000	315.0000	(6.528)	0	0	0
2012/06/05	R157 2012/11/01	7.05	Call	Bond Future	1,984.0000	2,044.0000	3.024	0	0	0



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2012/06/05	R157 2012/11/01	7.05	Put	Bond Future	306.0000	286.0000	(6.536)	0	0	0
2012/06/05	R157 2012/11/01	6.95	Call	Bond Future	1,768.0000	1,825.0000	3.224	0	0	0
2012/06/05	R157 2012/11/01	6.95	Put	Bond Future	371.0000	348.0000	(6.199)	0	0	0
2012/06/05	R157 2013/02/07			Bond Future	6.5160	6.4840	(0.491)	0.0000	0.0000	0
2012/06/05	R157 2013/02/07	6.75	Call	Bond Future	1,467.0000	1,514.0000	3.204	0	0	0
2012/06/05	R157 2013/02/07	6.75	Put	Bond Future	864.0000	828.0000	(4.167)	0	0	0
2012/06/05	R157 2013/02/07	6.80	Call	Bond Future	1,546.0000	1,594.0000	3.105	0	0	0
2012/06/05	R157 2013/02/07	6.80	Put	Bond Future	814.0000	780.0000	(4.177)	0	0	0
2012/06/05	R157 2013/02/07	6.70	Call	Bond Future	1,390.0000	1,435.0000	3.237	0	0	0
2012/06/05	R157 2013/02/07	6.70	Put	Bond Future	915.0000	878.0000	(4.044)	0	0	0
2012/06/05	R186 2012/08/02			Bond Future	8.4480	8.4420	(0.071)	0.0000	0.0000	34,789
2012/06/05	R186 2012/08/02	8.75	Call	Bond Future	3,815.0000	3,838.0000	0.603	0	0	0
2012/06/05	R186 2012/08/02	8.75	Put	Bond Future	1,079.0000	1,047.0000	(2.966)	0	0	2,700
2012/06/05	R186 2012/08/02	8.80	Call	Bond Future	4,133.0000	4,157.0000	0.581	0	0	0
2012/06/05	R186 2012/08/02	8.80	Put	Bond Future	953.0000	921.0000	(3.358)	0	0	0
2012/06/05	R186 2012/08/02	8.70	Call	Bond Future	3,509.0000	3,529.0000	0.570	0	0	0
2012/06/05	R186 2012/08/02	8.70	Put	Bond Future	1,219.0000	1,184.0000	(2.871)	0	0	0
2012/06/05	R186 2012/08/02	8.25	Put	Bond Future	3,195.0000	3,144.0000	(1.596)	0	0	0
2012/06/05	R186 2012/08/02	8.25	Call	Bond Future	1,350.0000	1,354.0000	0.296	0	0	8,750
2012/06/05	R186 2012/08/02	8.66	Call	Bond Future	3,272.0000	3,290.0000	0.550	0	0	0
2012/06/05	R186 2012/08/02	8.66	Put	Bond Future	1,342.0000	1,304.0000	(2.832)	0	0	276
2012/06/05	R186 2012/08/02	7.66	Put	Bond Future	7,781.0000	7,723.0000	(0.745)	0	0	0
2012/06/05	R186 2012/08/02	7.66	Call	Bond Future	184.0000	182.0000	(1.087)	0	0	276
2012/06/05	R186 2012/08/02	7.76	Put	Bond Future	6,872.0000	6,815.0000	(0.829)	0	0	0
2012/06/05	R186 2012/08/02	7.76	Call	Bond Future	278.0000	276.0000	(0.719)	0	0	43
2012/06/05	R186 2012/08/02	8.76	Call	Bond Future	3,878.0000	3,901.0000	0.593	0	0	0
2012/06/05	R186 2012/08/02	8.76	Put	Bond Future	1,053.0000	1,021.0000	(3.039)	0	0	43
2012/06/05	R186 2012/08/02	8.00	Put	Bond Future	4,891.0000	4,834.0000	(1.165)	0	0	0
2012/06/05	R186 2012/08/02	8.00	Call	Bond Future	656.0000	654.0000	(0.305)	0	0	1,099
2012/06/05	R186 2012/08/02	9.00	Call	Bond Future	5,493.0000	5,526.0000	0.601	0	0	0
2012/06/05	R186 2012/08/02	9.00	Put	Bond Future	561.0000	539.0000	(3.922)	0	0	199
2012/06/05	R186 2012/08/02	7.70	Put	Bond Future	7,412.0000	7,355.0000	(0.769)	0	0	0
2012/06/05	R186 2012/08/02	7.70	Call	Bond Future	218.0000	216.0000	(0.917)	0	0	2,700
2012/06/05	R186 2012/08/02	8.30	Call	Bond Future	1,532.0000	1,537.0000	0.326	0	0	0

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2012/06/05	R186 2012/08/02	8.30	Put	Bond Future	2,907.0000	2,857.0000	(1.720)	0	0	900
2012/06/05	R186 2012/11/01			Bond Future	8.5300	8.5240	(0.070)	0.0000	0.0000	100
2012/06/05	R186 2012/11/01	8.75	Call	Bond Future	5,096.0000	5,115.0000	0.373	0	0	0
2012/06/05	R186 2012/11/01	8.75	Put	Bond Future	3,132.0000	3,097.0000	(1.117)	0	0	0
2012/06/05	R186 2012/11/01	8.80	Call	Bond Future	5,359.0000	5,379.0000	0.373	0	0	0
2012/06/05	R186 2012/11/01	8.80	Put	Bond Future	2,956.0000	2,921.0000	(1.184)	0	0	0
2012/06/05	R186 2012/11/01	8.70	Call	Bond Future	4,839.0000	4,857.0000	0.372	0	0	0
2012/06/05	R186 2012/11/01	8.70	Put	Bond Future	3,317.0000	3,281.0000	(1.085)	0	0	0
2012/06/05	R186 2012/11/01	8.82	Call	Bond Future	5,466.0000	5,487.0000	0.384	0	0	0
2012/06/05	R186 2012/11/01	8.82	Put	Bond Future	2,887.0000	2,854.0000	(1.143)	0	0	1,858
2012/06/05	R186 2012/11/01	7.82	Put	Bond Future	8,193.0000	8,142.0000	(0.622)	0	0	0
2012/06/05	R186 2012/11/01	7.82	Call	Bond Future	1,516.0000	1,519.0000	0.198	0	0	1,858
2012/06/05	R186 2013/02/07			Bond Future	8.6170	8.6100	(0.081)	0.0000	0.0000	0
2012/06/05	R186 2013/02/07	8.50	Call	Bond Future	4,802.0000	4,822.0000	0.416	0	0	0
2012/06/05	R186 2013/02/07	8.50	Put	Bond Future	5,844.0000	5,802.0000	(0.719)	0	0	0
2012/06/05	R186 2013/02/07	8.55	Call	Bond Future	5,021.0000	5,041.0000	0.398	0	0	0
2012/06/05	R186 2013/02/07	8.55	Put	Bond Future	5,616.0000	5,574.0000	(0.748)	0	0	0
2012/06/05	R186 2013/02/07	8.45	Call	Bond Future	4,595.0000	4,614.0000	0.413	0	0	0
2012/06/05	R186 2013/02/07	8.45	Put	Bond Future	6,086.0000	6,043.0000	(0.707)	0	0	0
2012/06/05	R189 2012/08/02			Bond Future	219.2038	219.2444	0.019	0.0000	0.0000	44
2012/06/05	R189 2012/08/02	218.00	Call	Bond Future	1,204.0000	1,244.0000	3.322	0	0	0
2012/06/05	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R189 2012/08/02	218.05	Call	Bond Future	1,154.0000	1,194.0000	3.466	0	0	0
2012/06/05	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R189 2012/08/02	217.95	Call	Bond Future	1,254.0000	1,294.0000	3.190	0	0	0
2012/06/05	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R197 2012/08/02			Bond Future	256.1211	255.9560	(0.064)	0.0000	0.0000	1,839
2012/06/05	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R197 2012/08/02	257.00	Put	Bond Future	879.0000	1,044.0000	18.771	0	0	0
2012/06/05	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R197 2012/08/02	257.05	Put	Bond Future	929.0000	1,094.0000	17.761	0	0	0
2012/06/05	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R197 2012/08/02	256.95	Put	Bond Future	829.0000	994.0000	19.903	0	0	0

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2012/06/05	R201 2012/08/02			Bond Future	5.6040	5.5450	(1.053)	0.0000	0.0000	2,666
2012/06/05	R201 2012/08/02	7.50	Call	Bond Future	4,230.0000	4,365.0000	3.191	0	0	0
2012/06/05	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R201 2012/08/02	7.55	Call	Bond Future	4,339.0000	4,474.0000	3.111	0	0	0
2012/06/05	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R201 2012/08/02	7.45	Call	Bond Future	4,121.0000	4,256.0000	3.276	0	0	0
2012/06/05	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R201 2012/11/01			Bond Future	5.5700	5.5060	(1.149)	0.0000	0.0000	0
2012/06/05	R201 2012/11/01	6.50	Call	Bond Future	1,954.0000	2,074.0000	6.141	0	0	0
2012/06/05	R201 2012/11/01	6.50	Put	Bond Future	63.0000	51.0000	(19.048)	0	0	0
2012/06/05	R201 2012/11/01	6.55	Call	Bond Future	2,047.0000	2,168.0000	5.911	0	0	0
2012/06/05	R201 2012/11/01	6.55	Put	Bond Future	55.0000	44.0000	(20.000)	0	0	0
2012/06/05	R201 2012/11/01	6.45	Call	Bond Future	1,863.0000	1,981.0000	6.334	0	0	0
2012/06/05	R201 2012/11/01	6.45	Put	Bond Future	72.0000	58.0000	(19.444)	0	0	0
2012/06/05	R201 2013/02/07			Bond Future	5.4960	5.4210	(1.365)	0.0000	0.0000	0
2012/06/05	R201 2013/02/07	6.25	Call	Bond Future	1,567.0000	1,674.0000	6.828	0	0	0
2012/06/05	R201 2013/02/07	6.25	Put	Bond Future	216.0000	188.0000	(12.963)	0	0	0
2012/06/05	R201 2013/02/07	6.30	Call	Bond Future	1,638.0000	1,747.0000	6.654	0	0	0
2012/06/05	R201 2013/02/07	6.30	Put	Bond Future	198.0000	172.0000	(13.131)	0	0	0
2012/06/05	R201 2013/02/07	6.20	Call	Bond Future	1,497.0000	1,602.0000	7.014	0	0	0
2012/06/05	R201 2013/02/07	6.20	Put	Bond Future	235.0000	204.0000	(13.191)	0	0	0
2012/06/05	R202 2012/08/02			Bond Future	185.9800	186.9079	0.499	0.0000	0.0000	45,107
2012/06/05	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R202 2012/08/02	191.00	Put	Bond Future	5,020.0000	4,092.0000	(18.486)	0	0	0
2012/06/05	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R202 2012/08/02	191.05	Put	Bond Future	5,070.0000	4,142.0000	(18.304)	0	0	0
2012/06/05	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R202 2012/08/02	190.95	Put	Bond Future	4,970.0000	4,042.0000	(18.672)	0	0	0
2012/06/05	R203 2012/08/02			Bond Future	7.0640	7.0320	(0.453)	0.0000	0.0000	3,541
2012/06/05	R203 2012/08/02	8.50	Call	Bond Future	6,034.0000	6,173.0000	2.304	0	0	0
2012/06/05	R203 2012/08/02	8.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/06/05	R203 2012/08/02	8.55	Call	Bond Future	6,236.0000	6,375.0000	2.229	0	0	0
2012/06/05	R203 2012/08/02	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2012/06/05	R203 2012/08/02	8.45	Call	Bond Future	5,833.0000	5,971.0000	2.366	0	0	0
2012/06/05	R203 2012/08/02	8.45	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/06/05	R203 2012/08/02	6.60	Put	Bond Future	2,233.0000	2,114.0000	(5.329)	0	0	0
2012/06/05	R203 2012/08/02	6.60	Call	Bond Future	188.0000	209.0000	11.170	0	0	4,200
2012/06/05	R203 2012/08/02	6.85	Put	Bond Future	1,403.0000	1,306.0000	(6.914)	0	0	0
2012/06/05	R203 2012/08/02	6.85	Call	Bond Future	466.0000	508.0000	9.013	0	0	1,400
2012/06/05	R203 2012/08/02	7.15	Call	Bond Future	1,067.0000	1,142.0000	7.029	0	0	0
2012/06/05	R203 2012/08/02	7.15	Put	Bond Future	693.0000	629.0000	(9.235)	0	0	1,400
2012/06/05	R203 2012/08/02	7.55	Call	Bond Future	2,300.0000	2,412.0000	4.870	0	0	0
2012/06/05	R203 2012/08/02	7.55	Put	Bond Future	209.0000	182.0000	(12.919)	0	0	4,200
2012/06/05	R203 2012/11/01			Bond Future	7.1410	7.1080	(0.462)	0.0000	0.0000	0
2012/06/05	R203 2012/11/01	7.75	Call	Bond Future	3,144.0000	3,242.0000	3.117	0	0	0
2012/06/05	R203 2012/11/01	7.75	Put	Bond Future	650.0000	611.0000	(6.000)	0	0	0
2012/06/05	R203 2012/11/01	7.80	Call	Bond Future	3,296.0000	3,396.0000	3.034	0	0	0
2012/06/05	R203 2012/11/01	7.80	Put	Bond Future	601.0000	564.0000	(6.156)	0	0	0
2012/06/05	R203 2012/11/01	7.70	Call	Bond Future	2,994.0000	3,089.0000	3.173	0	0	0
2012/06/05	R203 2012/11/01	7.70	Put	Bond Future	702.0000	660.0000	(5.983)	0	0	0
2012/06/05	R203 2013/02/07			Bond Future	7.2230	7.1870	(0.498)	0.0000	0.0000	0
2012/06/05	R203 2013/02/07	6.50	Call	Bond Future	781.0000	817.0000	4.609	0	0	0
2012/06/05	R203 2013/02/07	6.50	Put	Bond Future	3,677.0000	3,571.0000	(2.883)	0	0	0
2012/06/05	R203 2013/02/07	6.55	Call	Bond Future	839.0000	878.0000	4.648	0	0	0
2012/06/05	R203 2013/02/07	6.55	Put	Bond Future	3,532.0000	3,429.0000	(2.916)	0	0	0
2012/06/05	R203 2013/02/07	6.45	Call	Bond Future	725.0000	760.0000	4.828	0	0	0
2012/06/05	R203 2013/02/07	6.45	Put	Bond Future	3,825.0000	3,718.0000	(2.797)	0	0	0
2012/06/05	R204 2012/08/02			Bond Future	7.3760	7.3550	(0.285)	0.0000	0.0000	4,101
2012/06/05	R204 2012/08/02	8.50	Call	Bond Future	5,575.0000	5,679.0000	1.865	0	0	0
2012/06/05	R204 2012/08/02	8.50	Put	Bond Future	24.0000	21.0000	(12.500)	0	0	0
2012/06/05	R204 2012/08/02	8.55	Call	Bond Future	5,808.0000	5,913.0000	1.808	0	0	0
2012/06/05	R204 2012/08/02	8.55	Put	Bond Future	19.0000	17.0000	(10.526)	0	0	0
2012/06/05	R204 2012/08/02	8.45	Call	Bond Future	5,343.0000	5,446.0000	1.928	0	0	0
2012/06/05	R204 2012/08/02	8.45	Put	Bond Future	31.0000	27.0000	(12.903)	0	0	0
2012/06/05	R204 2012/11/01			Bond Future	7.4540	7.4330	(0.282)	0.0000	0.0000	0
2012/06/05	R204 2012/11/01	8.00	Call	Bond Future	3,562.0000	3,630.0000	1.909	0	0	0
2012/06/05	R204 2012/11/01	8.00	Put	Bond Future	916.0000	880.0000	(3.930)	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
2012/06/05	R204 2012/11/01	8.05	Call	Bond Future	3,735.0000	3,806.0000	1.901	0	0	0
2012/06/05	R204 2012/11/01	8.05	Put	Bond Future	850.0000	818.0000	(3.765)	0	0	0
2012/06/05	R204 2012/11/01	7.95	Call	Bond Future	3,391.0000	3,458.0000	1.976	0	0	0
2012/06/05	R204 2012/11/01	7.95	Put	Bond Future	983.0000	947.0000	(3.662)	0	0	0
2012/06/05	R204 2013/02/07			Bond Future	7.5360	7.5130	(0.305)	0.0000	0.0000	0
2012/06/05	R204 2013/02/07	8.00	Call	Bond Future	3,750.0000	3,816.0000	1.760	0	0	0
2012/06/05	R204 2013/02/07	8.00	Put	Bond Future	1,585.0000	1,542.0000	(2.713)	0	0	0
2012/06/05	R204 2013/02/07	8.05	Call	Bond Future	3,902.0000	3,969.0000	1.717	0	0	0
2012/06/05	R204 2013/02/07	8.05	Put	Bond Future	1,507.0000	1,465.0000	(2.787)	0	0	0
2012/06/05	R204 2013/02/07	7.95	Call	Bond Future	3,600.0000	3,665.0000	1.806	0	0	0
2012/06/05	R204 2013/02/07	7.95	Put	Bond Future	1,665.0000	1,622.0000	(2.583)	0	0	0
2012/06/05	R206 2012/08/02			Bond Future	5.3010	5.2510	(0.943)	0.0000	0.0000	1,240
2012/06/05	R206 2012/08/02	7.25	Call	Bond Future	2,672.0000	2,742.0000	2.620	0	0	0
2012/06/05	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R206 2012/08/02	7.30	Call	Bond Future	2,739.0000	2,809.0000	2.556	0	0	0
2012/06/05	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R206 2012/08/02	7.20	Call	Bond Future	2,604.0000	2,674.0000	2.688	0	0	0
2012/06/05	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R206 2012/11/01			Bond Future	5.1710	5.1150	(1.083)	0.0000	0.0000	0
2012/06/05	R206 2012/11/01	6.00	Call	Bond Future	984.0000	1,044.0000	6.098	0	0	0
2012/06/05	R206 2012/11/01	6.00	Put	Bond Future	26.0000	20.0000	(23.077)	0	0	0
2012/06/05	R206 2012/11/01	6.05	Call	Bond Future	1,038.0000	1,098.0000	5.780	0	0	0
2012/06/05	R206 2012/11/01	6.05	Put	Bond Future	22.0000	17.0000	(22.727)	0	0	0
2012/06/05	R206 2012/11/01	5.95	Call	Bond Future	932.0000	991.0000	6.330	0	0	0
2012/06/05	R206 2012/11/01	5.95	Put	Bond Future	31.0000	25.0000	(19.355)	0	0	0
2012/06/05	R206 2013/02/07			Bond Future	4.9020	4.8260	(1.550)	0.0000	0.0000	0
2012/06/05	R206 2013/02/07	6.00	Call	Bond Future	1,040.0000	1,101.0000	5.865	0	0	0
2012/06/05	R206 2013/02/07	6.00	Put	Bond Future	50.0000	42.0000	(16.000)	0	0	0
2012/06/05	R206 2013/02/07	6.05	Call	Bond Future	1,080.0000	1,142.0000	5.741	0	0	0
2012/06/05	R206 2013/02/07	6.05	Put	Bond Future	45.0000	38.0000	(15.556)	0	0	0
2012/06/05	R206 2013/02/07	5.95	Call	Bond Future	1,001.0000	1,061.0000	5.994	0	0	0
2012/06/05	R206 2013/02/07	5.95	Put	Bond Future	56.0000	46.0000	(17.857)	0	0	0
2012/06/05	R207 2012/08/02			Bond Future	7.6950	7.6880	(0.091)	0.0000	0.0000	27,509

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2012/06/05	R207 2012/08/02	8.75	Call	Bond Future	5,637.0000	5,672.0000	0.621	0	0	0
2012/06/05	R207 2012/08/02	8.75	Put	Bond Future	45.0000	41.0000	(8.889)	0	0	0
2012/06/05	R207 2012/08/02	8.80	Call	Bond Future	5,883.0000	5,919.0000	0.612	0	0	0
2012/06/05	R207 2012/08/02	8.80	Put	Bond Future	36.0000	34.0000	(5.556)	0	0	0
2012/06/05	R207 2012/08/02	8.70	Call	Bond Future	5,391.0000	5,425.0000	0.631	0	0	0
2012/06/05	R207 2012/08/02	8.70	Put	Bond Future	55.0000	50.0000	(9.091)	0	0	0
2012/06/05	R207 2012/11/01			Bond Future	7.7750	7.7690	(0.077)	0.0000	0.0000	0
2012/06/05	R207 2012/11/01	8.25	Call	Bond Future	3,678.0000	3,693.0000	0.408	0	0	0
2012/06/05	R207 2012/11/01	8.25	Put	Bond Future	1,184.0000	1,167.0000	(1.436)	0	0	0
2012/06/05	R207 2012/11/01	8.30	Call	Bond Future	3,858.0000	3,873.0000	0.389	0	0	0
2012/06/05	R207 2012/11/01	8.30	Put	Bond Future	1,106.0000	1,089.0000	(1.537)	0	0	0
2012/06/05	R207 2012/11/01	8.20	Call	Bond Future	3,501.0000	3,515.0000	0.400	0	0	0
2012/06/05	R207 2012/11/01	8.20	Put	Bond Future	1,266.0000	1,248.0000	(1.422)	0	0	0
2012/06/05	R207 2013/02/07			Bond Future	7.8600	7.8540	(0.076)	0.0000	0.0000	0
2012/06/05	R207 2013/02/07	8.25	Call	Bond Future	3,944.0000	3,958.0000	0.355	0	0	0
2012/06/05	R207 2013/02/07	8.25	Put	Bond Future	1,958.0000	1,941.0000	(0.868)	0	0	0
2012/06/05	R207 2013/02/07	8.30	Call	Bond Future	4,104.0000	4,118.0000	0.341	0	0	0
2012/06/05	R207 2013/02/07	8.30	Put	Bond Future	1,867.0000	1,850.0000	(0.911)	0	0	0
2012/06/05	R207 2013/02/07	8.20	Call	Bond Future	3,787.0000	3,801.0000	0.370	0	0	0
2012/06/05	R207 2013/02/07	8.20	Put	Bond Future	2,053.0000	2,036.0000	(0.828)	0	0	0
2012/06/05	R208 2012/08/02			Bond Future	7.7950	7.7840	(0.141)	0.0000	0.0000	9,382
2012/06/05	R208 2012/08/02	8.75	Call	Bond Future	5,553.0000	5,612.0000	1.062	0	0	0
2012/06/05	R208 2012/08/02	8.75	Put	Bond Future	79.0000	73.0000	(7.595)	0	0	0
2012/06/05	R208 2012/08/02	8.80	Call	Bond Future	5,814.0000	5,874.0000	1.032	0	0	0
2012/06/05	R208 2012/08/02	8.80	Put	Bond Future	65.0000	60.0000	(7.692)	0	0	0
2012/06/05	R208 2012/08/02	8.70	Call	Bond Future	5,292.0000	5,350.0000	1.096	0	0	0
2012/06/05	R208 2012/08/02	8.70	Put	Bond Future	95.0000	87.0000	(8.421)	0	0	0
2012/06/05	R208 2012/08/02	7.20	Put	Bond Future	3,830.0000	3,768.0000	(1.619)	0	0	0
2012/06/05	R208 2012/08/02	7.20	Call	Bond Future	203.0000	206.0000	1.478	0	0	3,450
2012/06/05	R208 2012/08/02	7.50	Put	Bond Future	2,363.0000	2,307.0000	(2.370)	0	0	0
2012/06/05	R208 2012/08/02	7.50	Call	Bond Future	586.0000	596.0000	1.706	0	0	1,150
2012/06/05	R208 2012/08/02	7.80	Call	Bond Future	1,311.0000	1,333.0000	1.678	0	0	0
2012/06/05	R208 2012/08/02	7.80	Put	Bond Future	1,281.0000	1,238.0000	(3.357)	0	0	1,150
2012/06/05	R208 2012/08/02	8.25	Call	Bond Future	3,061.0000	3,105.0000	1.437	0	0	0

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2012/06/05	R208 2012/08/02	8.25	Put	Bond Future	401.0000	380.0000	(5.237)	0	0	3,450
2012/06/05	R208 2012/11/01			Bond Future	7.8720	7.8620	(0.127)	0.0000	0.0000	0
2012/06/05	R208 2012/11/01	8.25	Call	Bond Future	3,666.0000	3,696.0000	0.818	0	0	0
2012/06/05	R208 2012/11/01	8.25	Put	Bond Future	1,505.0000	1,477.0000	(1.860)	0	0	0
2012/06/05	R208 2012/11/01	8.30	Call	Bond Future	3,852.0000	3,883.0000	0.805	0	0	0
2012/06/05	R208 2012/11/01	8.30	Put	Bond Future	1,410.0000	1,383.0000	(1.915)	0	0	0
2012/06/05	R208 2012/11/01	8.20	Call	Bond Future	3,483.0000	3,513.0000	0.861	0	0	0
2012/06/05	R208 2012/11/01	8.20	Put	Bond Future	1,604.0000	1,576.0000	(1.746)	0	0	0
2012/06/05	R208 2013/02/07			Bond Future	7.9540	7.9420	(0.151)	0.0000	0.0000	0
2012/06/05	R208 2013/02/07	8.00	Call	Bond Future	3,219.0000	3,249.0000	0.932	0	0	0
2012/06/05	R208 2013/02/07	8.00	Put	Bond Future	2,960.0000	2,922.0000	(1.284)	0	0	0
2012/06/05	R208 2013/02/07	8.05	Call	Bond Future	3,370.0000	3,400.0000	0.890	0	0	0
2012/06/05	R208 2013/02/07	8.05	Put	Bond Future	2,831.0000	2,793.0000	(1.342)	0	0	0
2012/06/05	R208 2013/02/07	7.95	Call	Bond Future	3,075.0000	3,104.0000	0.943	0	0	0
2012/06/05	R208 2013/02/07	7.95	Put	Bond Future	3,098.0000	3,059.0000	(1.259)	0	0	0
2012/06/05	R209 2012/08/02			Bond Future	8.9620	8.9510	(0.123)	0.0000	0.0000	27,737
2012/06/05	R209 2012/08/02	9.25	Call	Bond Future	3,187.0000	3,230.0000	1.349	0	0	0
2012/06/05	R209 2012/08/02	9.25	Put	Bond Future	1,031.0000	990.0000	(3.977)	0	0	0
2012/06/05	R209 2012/08/02	9.30	Call	Bond Future	3,439.0000	3,485.0000	1.338	0	0	0
2012/06/05	R209 2012/08/02	9.30	Put	Bond Future	919.0000	881.0000	(4.135)	0	0	0
2012/06/05	R209 2012/08/02	9.20	Call	Bond Future	2,942.0000	2,983.0000	1.394	0	0	0
2012/06/05	R209 2012/08/02	9.20	Put	Bond Future	1,153.0000	1,110.0000	(3.729)	0	0	0
2012/06/05	R209 2012/11/01			Bond Future	9.0370	9.0260	(0.122)	0.0000	0.0000	0
2012/06/05	R209 2012/11/01	9.00	Call	Bond Future	3,422.0000	3,453.0000	0.906	0	0	0
2012/06/05	R209 2012/11/01	9.00	Put	Bond Future	3,703.0000	3,650.0000	(1.431)	0	0	0
2012/06/05	R209 2012/11/01	9.05	Call	Bond Future	3,612.0000	3,644.0000	0.886	0	0	0
2012/06/05	R209 2012/11/01	9.05	Put	Bond Future	3,514.0000	3,463.0000	(1.451)	0	0	0
2012/06/05	R209 2012/11/01	8.95	Call	Bond Future	3,241.0000	3,271.0000	0.926	0	0	0
2012/06/05	R209 2012/11/01	8.95	Put	Bond Future	3,903.0000	3,850.0000	(1.358)	0	0	0
2012/06/05	R209 2013/02/07			Bond Future	9.1150	9.1040	(0.121)	0.0000	0.0000	0
2012/06/05	R209 2013/02/07	9.00	Call	Bond Future	4,322.0000	4,354.0000	0.740	0	0	0
2012/06/05	R209 2013/02/07	9.00	Put	Bond Future	5,187.0000	5,137.0000	(0.964)	0	0	0
2012/06/05	R209 2013/02/07	9.05	Call	Bond Future	4,504.0000	4,537.0000	0.733	0	0	0
2012/06/05	R209 2013/02/07	9.05	Put	Bond Future	4,991.0000	4,942.0000	(0.982)	0	0	0

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2012/06/05	R209 2013/02/07	8.95	Call	Bond Future	4,149.0000	4,180.0000	0.747	0	0	0
2012/06/05	R209 2013/02/07	8.95	Put	Bond Future	5,395.0000	5,344.0000	(0.945)	0	0	0
2012/06/05	R210 2012/08/02			Bond Future	140.7778	141.5436	0.544	0.0000	0.0000	925
2012/06/05	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R210 2012/08/02	143.00	Put	Bond Future	2,222.0000	1,456.0000	(34.473)	0	0	0
2012/06/05	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R210 2012/08/02	143.05	Put	Bond Future	2,272.0000	1,506.0000	(33.715)	0	0	0
2012/06/05	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R210 2012/08/02	142.95	Put	Bond Future	2,172.0000	1,406.0000	(35.267)	0	0	0
2012/06/05	R211 2012/08/02			Bond Future	119.6956	119.8287	0.111	0.0000	0.0000	480
2012/06/05	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R211 2012/08/02	120.00	Put	Bond Future	304.0000	171.0000	(43.750)	0	0	0
2012/06/05	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R211 2012/08/02	120.05	Put	Bond Future	354.0000	221.0000	(37.571)	0	0	0
2012/06/05	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R211 2012/08/02	119.95	Put	Bond Future	254.0000	121.0000	(52.362)	0	0	0
2012/06/05	R212 2012/08/02			Bond Future	117.1505	117.3314	0.154	0.0000	0.0000	2,962
2012/06/05	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R212 2012/08/02	118.00	Put	Bond Future	849.0000	669.0000	(21.201)	0	0	0
2012/06/05	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R212 2012/08/02	118.05	Put	Bond Future	899.0000	719.0000	(20.022)	0	0	0
2012/06/05	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R212 2012/08/02	117.95	Put	Bond Future	799.0000	619.0000	(22.528)	0	0	0
2012/06/05	R213 2012/08/02			Bond Future	8.8590	8.8530	(0.068)	0.0000	0.0000	4,725
2012/06/05	R213 2012/08/02	9.25	Call	Bond Future	3,803.0000	3,825.0000	0.578	0	0	0
2012/06/05	R213 2012/08/02	9.25	Put	Bond Future	804.0000	779.0000	(3.109)	0	0	0
2012/06/05	R213 2012/08/02	9.30	Call	Bond Future	4,082.0000	4,105.0000	0.563	0	0	0
2012/06/05	R213 2012/08/02	9.30	Put	Bond Future	712.0000	687.0000	(3.511)	0	0	0
2012/06/05	R213 2012/08/02	9.20	Call	Bond Future	3,532.0000	3,551.0000	0.538	0	0	0
2012/06/05	R213 2012/08/02	9.20	Put	Bond Future	908.0000	879.0000	(3.194)	0	0	0
2012/06/05	R213 2012/11/01			Bond Future	8.9390	8.9330	(0.067)	0.0000	0.0000	0
2012/06/05	R213 2012/11/01	9.00	Call	Bond Future	3,847.0000	3,860.0000	0.338	0	0	0



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2012/06/05	R213 2012/11/01	9.00	Put	Bond Future	3,375.0000	3,342.0000	(0.978)	0	0	0
2012/06/05	R213 2012/11/01	9.05	Call	Bond Future	4,053.0000	4,067.0000	0.345	0	0	0
2012/06/05	R213 2012/11/01	9.05	Put	Bond Future	3,198.0000	3,165.0000	(1.032)	0	0	0
2012/06/05	R213 2012/11/01	8.95	Call	Bond Future	3,650.0000	3,662.0000	0.329	0	0	0
2012/06/05	R213 2012/11/01	8.95	Put	Bond Future	3,565.0000	3,530.0000	(0.982)	0	0	0
2012/06/05	R213 2013/02/07			Bond Future	9.0250	9.0190	(0.066)	0.0000	0.0000	0
2012/06/05	R213 2013/02/07	9.00	Call	Bond Future	4,701.0000	4,715.0000	0.298	0	0	0
2012/06/05	R213 2013/02/07	9.00	Put	Bond Future	4,892.0000	4,860.0000	(0.654)	0	0	0
2012/06/05	R213 2013/02/07	9.05	Call	Bond Future	4,895.0000	4,910.0000	0.306	0	0	0
2012/06/05	R213 2013/02/07	9.05	Put	Bond Future	4,704.0000	4,674.0000	(0.638)	0	0	0
2012/06/05	R213 2013/02/07	8.95	Call	Bond Future	4,516.0000	4,530.0000	0.310	0	0	0
2012/06/05	R213 2013/02/07	8.95	Put	Bond Future	5,092.0000	5,060.0000	(0.628)	0	0	0
2012/06/05	R214 2012/08/02			Bond Future	8.9850	8.9740	(0.122)	0.0000	0.0000	1,530
2012/06/05	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R214 2012/08/02	8.80	Put	Bond Future	1,508.0000	1,419.0000	(5.902)	0	0	0
2012/06/05	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R214 2012/08/02	8.81	Put	Bond Future	1,425.0000	1,337.0000	(6.175)	0	0	0
2012/06/05	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/05	R214 2012/08/02	8.79	Put	Bond Future	1,591.0000	1,502.0000	(5.594)	0	0	0
<b>Total</b>										<b>419712.00</b>