



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/06/2012

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
2012/06/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	AL7T 2012/08/02			Index Future	438.1450	441.6520	0.800	0.0000	0.0000	13
2012/06/08	AL7T 2012/11/01			Index Future	444.4650	448.0180	0.799	0.0000	0.0000	0
2012/06/08	ALBI 2012/08/02			Index Future	396.7260	399.8730	0.793	0.0000	0.0000	1,005
2012/06/08	ALBI 2012/11/01			Index Future	402.4480	405.6370	0.792	0.0000	0.0000	0
2012/06/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/06/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	CAAZ 2012/06/18			Can-Do Future	0.3190	0.4126	29.342	0.0000	0.0000	2,835
2012/06/08	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/06/08	CABB 2012/06/18			Can-Do Future	0.0002	0.0000	(100.000)	0.0000	0.0000	8,000
2012/06/08	CABC 2012/06/18			Can-Do Future	0.0188	0.0109	(42.021)	0.0000	0.0000	0
2012/06/08	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/06/08	CABE 2012/09/17			Can-Do Future	0.1158	0.0932	(19.516)	0.0000	0.0000	11,120
2012/06/08	CABF 2012/09/17			Can-Do Future	0.0824	0.0587	(28.762)	0.0000	0.0000	7,100
2012/06/08	CABG 2012/09/17			Can-Do Future	0.1069	0.1136	6.268	0.0000	0.0000	14,700
2012/06/08	CABH 2012/09/17			Can-Do Future	0.0306	0.0289	(5.556)	0.0000	0.0000	8,000
2012/06/08	CABI 2012/09/17			Can-Do Future	0.1302	0.1385	6.375	0.0000	0.0000	12,800
2012/06/08	CABJ 2012/09/17			Can-Do Future	0.0847	0.0735	(13.223)	0.0000	0.0000	4,800
2012/06/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/08	DAAH 2012/06/28			Any day expiry	8.3256	8.4551	1.555	0.0000	0.0000	2,360
2012/06/08	DAAH 2012/06/28	8.50	Call	Any day expiry	98.0000	143.0000	45.918	0	0	0
2012/06/08	DAAH 2012/06/28	8.50	Put	Any day expiry	272.0000	188.0000	(30.882)	0	0	0
2012/06/08	DAAH 2012/06/28	8.51	Call	Any day expiry	96.0000	140.0000	45.833	0	0	0
2012/06/08	DAAH 2012/06/28	8.51	Put	Any day expiry	280.0000	195.0000	(30.357)	0	0	0
2012/06/08	DAAH 2012/06/28	8.49	Call	Any day expiry	101.0000	147.0000	45.545	0	0	0
2012/06/08	DAAH 2012/06/28	8.49	Put	Any day expiry	265.0000	182.0000	(31.321)	0	0	0
2012/06/08	DAAH 2012/06/28	8.25	Put	Any day expiry	118.0000	71.0000	(39.831)	0	0	0
2012/06/08	DAAH 2012/06/28	8.25	Call	Any day expiry	194.0000	276.0000	42.268	0	0	0
2012/06/08	DAAH 2012/06/28	7.40	Call	Any day expiry	927.0000	1,056.0000	13.916	0	0	0
2012/06/08	DAAH 2012/06/28	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/06/08	DAUS 2012/06/29			Any day expiry	8.3269	8.4564	1.555	0.0000	0.0000	0
2012/06/08	DAUS 2012/06/29	7.75	Call	Any day expiry	587.0000	713.0000	21.465	0	0	0
2012/06/08	DAUS 2012/06/29	7.75	Put	Any day expiry	10.0000	7.0000	(30.000)	0	0	0
2012/06/08	DAUS 2012/06/29	7.76	Call	Any day expiry	578.0000	703.0000	21.626	0	0	0
2012/06/08	DAUS 2012/06/29	7.76	Put	Any day expiry	11.0000	7.0000	(36.364)	0	0	0
2012/06/08	DAUS 2012/06/29	7.74	Call	Any day expiry	597.0000	722.0000	20.938	0	0	0
2012/06/08	DAUS 2012/06/29	7.74	Put	Any day expiry	10.0000	6.0000	(40.000)	0	0	0
2012/06/08	DAUS 2012/06/29	7.40	Call	Any day expiry	929.0000	1,058.0000	13.886	0	0	0
2012/06/08	DAUS 2012/06/29	7.40	Put	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/06/08	DAUS 2012/06/29	8.25	Put	Any day expiry	122.0000	75.0000	(38.525)	0	0	0
2012/06/08	DAUS 2012/06/29	8.25	Call	Any day expiry	199.0000	281.0000	41.206	0	0	0
2012/06/08	DAUS 2012/06/29	7.72	Call	Any day expiry	616.0000	742.0000	20.455	0	0	0
2012/06/08	DAUS 2012/06/29	7.72	Put	Any day expiry	9.0000	6.0000	(33.333)	0	0	5,480
2012/06/08	DAUS 2012/06/29	8.51	Put	Any day expiry	283.0000	199.0000	(29.682)	0	0	0
2012/06/08	DAUS 2012/06/29	8.51	Call	Any day expiry	100.0000	145.0000	45.000	0	0	5,480
2012/06/08	DAUS 2012/07/31			Any day expiry	8.3668	8.4969	1.555	0.0000	0.0000	0
2012/06/08	DAUS 2012/07/31	7.80	Call	Any day expiry	609.0000	724.0000	18.883	0	0	0
2012/06/08	DAUS 2012/07/31	7.80	Put	Any day expiry	42.0000	27.0000	(35.714)	0	0	0
2012/06/08	DAUS 2012/07/31	7.81	Call	Any day expiry	601.0000	715.0000	18.968	0	0	0
2012/06/08	DAUS 2012/07/31	7.81	Put	Any day expiry	44.0000	28.0000	(36.364)	0	0	0
2012/06/08	DAUS 2012/07/31	7.79	Call	Any day expiry	617.0000	732.0000	18.639	0	0	0

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2012/06/08	DAUS 2012/07/31	7.79	Put	Any day expiry	40.0000	25.0000	(37.500)	0	0	0
2012/06/08	DAUS 2012/07/31	7.40	Call	Any day expiry	975.0000	1,104.0000	13.231	0	0	0
2012/06/08	DAUS 2012/07/31	7.40	Put	Any day expiry	8.0000	7.0000	(12.500)	0	0	0
2012/06/08	DAUS 2012/07/31	8.25	Put	Any day expiry	194.0000	141.0000	(27.320)	0	0	0
2012/06/08	DAUS 2012/07/31	8.25	Call	Any day expiry	311.0000	388.0000	24.759	0	0	0
2012/06/08	DAUS 2012/07/31	7.72	Call	Any day expiry	677.0000	795.0000	17.430	0	0	0
2012/06/08	DAUS 2012/07/31	7.72	Put	Any day expiry	30.0000	18.0000	(40.000)	0	0	4,800
2012/06/08	DAUS 2012/07/31	8.51	Put	Any day expiry	350.0000	274.0000	(21.714)	0	0	0
2012/06/08	DAUS 2012/07/31	8.51	Call	Any day expiry	207.0000	261.0000	26.087	0	0	4,800
2012/06/08	DAUS 2012/08/31			Any day expiry	8.4044	8.5354	1.559	0.0000	0.0000	0
2012/06/08	DAUS 2012/08/31	7.85	Call	Any day expiry	641.0000	748.0000	16.693	0	0	0
2012/06/08	DAUS 2012/08/31	7.85	Put	Any day expiry	87.0000	63.0000	(27.586)	0	0	0
2012/06/08	DAUS 2012/08/31	7.86	Call	Any day expiry	633.0000	740.0000	16.904	0	0	0
2012/06/08	DAUS 2012/08/31	7.86	Put	Any day expiry	89.0000	65.0000	(26.966)	0	0	0
2012/06/08	DAUS 2012/08/31	7.84	Call	Any day expiry	648.0000	756.0000	16.667	0	0	0
2012/06/08	DAUS 2012/08/31	7.84	Put	Any day expiry	84.0000	61.0000	(27.381)	0	0	0
2012/06/08	DAUS 2012/08/31	7.40	Call	Any day expiry	1,026.0000	1,153.0000	12.378	0	0	0
2012/06/08	DAUS 2012/08/31	7.40	Put	Any day expiry	22.0000	18.0000	(18.182)	0	0	0
2012/06/08	DAUS 2012/08/31	8.25	Put	Any day expiry	243.0000	190.0000	(21.811)	0	0	0
2012/06/08	DAUS 2012/08/31	8.25	Call	Any day expiry	397.0000	475.0000	19.647	0	0	0
2012/06/08	DAUS 2012/08/31	7.72	Call	Any day expiry	742.0000	856.0000	15.364	0	0	0
2012/06/08	DAUS 2012/08/31	7.72	Put	Any day expiry	58.0000	41.0000	(29.310)	0	0	6,170
2012/06/08	DAUS 2012/08/31	8.51	Put	Any day expiry	396.0000	325.0000	(17.929)	0	0	0
2012/06/08	DAUS 2012/08/31	8.51	Call	Any day expiry	290.0000	350.0000	20.690	0	0	6,170
2012/06/08	DAUS 2012/09/28			Any day expiry	8.4371	8.5690	1.563	0.0000	0.0000	0
2012/06/08	DAUS 2012/09/28	7.90	Call	Any day expiry	664.0000	768.0000	15.663	0	0	0
2012/06/08	DAUS 2012/09/28	7.90	Put	Any day expiry	127.0000	99.0000	(22.047)	0	0	0
2012/06/08	DAUS 2012/09/28	7.91	Call	Any day expiry	658.0000	761.0000	15.653	0	0	0
2012/06/08	DAUS 2012/09/28	7.91	Put	Any day expiry	131.0000	102.0000	(22.137)	0	0	0
2012/06/08	DAUS 2012/09/28	7.89	Call	Any day expiry	671.0000	776.0000	15.648	0	0	0
2012/06/08	DAUS 2012/09/28	7.89	Put	Any day expiry	124.0000	97.0000	(21.774)	0	0	0
2012/06/08	DAUS 2012/09/28	7.40	Call	Any day expiry	1,072.0000	1,197.0000	11.660	0	0	0
2012/06/08	DAUS 2012/09/28	7.40	Put	Any day expiry	35.0000	28.0000	(20.000)	0	0	0
2012/06/08	DAUS 2012/09/28	8.25	Put	Any day expiry	275.0000	223.0000	(18.909)	0	0	0
2012/06/08	DAUS 2012/09/28	8.25	Call	Any day expiry	462.0000	542.0000	17.316	0	0	0

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2012/06/08	DAUS 2012/09/28	7.72	Call	Any day expiry	796.0000	909.0000	14.196	0	0	0
2012/06/08	DAUS 2012/09/28	7.72	Put	Any day expiry	79.0000	60.0000	(24.051)	0	0	7,540
2012/06/08	DAUS 2012/09/28	8.51	Put	Any day expiry	428.0000	360.0000	(15.888)	0	0	0
2012/06/08	DAUS 2012/09/28	8.51	Call	Any day expiry	355.0000	419.0000	18.028	0	0	7,540
2012/06/08	DAUS 2012/10/31			Any day expiry	8.4750	8.6078	1.567	0.0000	0.0000	0
2012/06/08	DAUS 2012/10/31	7.90	Call	Any day expiry	731.0000	832.0000	13.817	0	0	0
2012/06/08	DAUS 2012/10/31	7.90	Put	Any day expiry	156.0000	124.0000	(20.513)	0	0	0
2012/06/08	DAUS 2012/10/31	7.91	Call	Any day expiry	724.0000	825.0000	13.950	0	0	0
2012/06/08	DAUS 2012/10/31	7.91	Put	Any day expiry	159.0000	127.0000	(20.126)	0	0	0
2012/06/08	DAUS 2012/10/31	7.89	Call	Any day expiry	737.0000	839.0000	13.840	0	0	0
2012/06/08	DAUS 2012/10/31	7.89	Put	Any day expiry	152.0000	121.0000	(20.395)	0	0	0
2012/06/08	DAUS 2012/10/31	7.40	Call	Any day expiry	1,124.0000	1,247.0000	10.943	0	0	0
2012/06/08	DAUS 2012/10/31	7.40	Put	Any day expiry	49.0000	39.0000	(20.408)	0	0	0
2012/06/08	DAUS 2012/10/31	8.25	Put	Any day expiry	306.0000	253.0000	(17.320)	0	0	0
2012/06/08	DAUS 2012/10/31	8.25	Call	Any day expiry	531.0000	611.0000	15.066	0	0	0
2012/06/08	DAUS 2012/10/31	7.72	Call	Any day expiry	857.0000	969.0000	13.069	0	0	0
2012/06/08	DAUS 2012/10/31	7.72	Put	Any day expiry	102.0000	81.0000	(20.588)	0	0	8,220
2012/06/08	DAUS 2012/10/31	8.51	Call	Any day expiry	424.0000	490.0000	15.566	0	0	8,220
2012/06/08	DAUS 2012/10/31	8.51	Put	Any day expiry	459.0000	392.0000	(14.597)	0	0	0
2012/06/08	DAUS 2012/11/30			Any day expiry	8.5095	8.6430	1.569	0.0000	0.0000	0
2012/06/08	DAUS 2012/11/30	8.50	Call	Any day expiry	488.0000	554.0000	13.525	0	0	0
2012/06/08	DAUS 2012/11/30	8.50	Put	Any day expiry	479.0000	411.0000	(14.196)	0	0	0
2012/06/08	DAUS 2012/11/30	8.51	Call	Any day expiry	484.0000	550.0000	13.636	0	0	8,440
2012/06/08	DAUS 2012/11/30	8.51	Put	Any day expiry	485.0000	417.0000	(14.021)	0	0	0
2012/06/08	DAUS 2012/11/30	8.49	Call	Any day expiry	491.0000	558.0000	13.646	0	0	0
2012/06/08	DAUS 2012/11/30	8.49	Put	Any day expiry	472.0000	405.0000	(14.195)	0	0	0
2012/06/08	DAUS 2012/11/30	7.72	Call	Any day expiry	911.0000	1,023.0000	12.294	0	0	0
2012/06/08	DAUS 2012/11/30	7.72	Put	Any day expiry	122.0000	100.0000	(18.033)	0	0	8,440
2012/06/08	DAUS 2012/12/27			Any day expiry	8.5396	8.6737	1.570	0.0000	0.0000	0
2012/06/08	DAUS 2012/12/27	8.50	Call	Any day expiry	537.0000	605.0000	12.663	0	0	0
2012/06/08	DAUS 2012/12/27	8.50	Put	Any day expiry	497.0000	431.0000	(13.280)	0	0	0
2012/06/08	DAUS 2012/12/27	8.51	Call	Any day expiry	533.0000	601.0000	12.758	0	0	7,530
2012/06/08	DAUS 2012/12/27	8.51	Put	Any day expiry	503.0000	437.0000	(13.121)	0	0	0
2012/06/08	DAUS 2012/12/27	8.49	Call	Any day expiry	541.0000	609.0000	12.569	0	0	0
2012/06/08	DAUS 2012/12/27	8.49	Put	Any day expiry	491.0000	425.0000	(13.442)	0	0	0

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2012/06/08	DAUS 2012/12/27	7.72	Call	Any day expiry	956.0000	1,068.0000	11.715	0	0	0
2012/06/08	DAUS 2012/12/27	7.72	Put	Any day expiry	136.0000	114.0000	(16.176)	0	0	7,530
2012/06/08	ES33 2012/08/02			Bond Future	9.4600	9.5050	0.476	0.0000	0.0000	4,220
2012/06/08	ES33 2012/08/02	9.50	Call	Bond Future	310.0000	0.0000	(100.000)	0	0	0
2012/06/08	ES33 2012/08/02	9.50	Put	Bond Future	0.0000	39.0000	100.000	0	0	0
2012/06/08	ES33 2012/08/02	9.51	Call	Bond Future	388.0000	39.0000	(89.948)	0	0	0
2012/06/08	ES33 2012/08/02	9.51	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	ES33 2012/08/02	9.49	Call	Bond Future	233.0000	0.0000	(100.000)	0	0	0
2012/06/08	ES33 2012/08/02	9.49	Put	Bond Future	0.0000	116.0000	100.000	0	0	0
2012/06/08	ES33 2012/11/01			Bond Future	9.5560	9.6020	0.481	0.0000	0.0000	0
2012/06/08	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	ES33 2012/11/01	9.50	Put	Bond Future	430.0000	781.0000	81.628	0	0	0
2012/06/08	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	ES33 2012/11/01	9.51	Put	Bond Future	353.0000	704.0000	99.433	0	0	0
2012/06/08	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	ES33 2012/11/01	9.49	Put	Bond Future	508.0000	859.0000	69.094	0	0	0
2012/06/08	GOVI 2012/08/02			GOVI	397.7780	401.7180	0.991	0.0000	0.0000	269
2012/06/08	GOVI 2012/08/02	390.00	Call	GOVI	77,780.0000	117,180.0000	50.656	0	0	0
2012/06/08	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/08	GOVI 2012/08/02	390.01	Call	GOVI	77,680.0000	117,080.0000	50.721	0	0	0
2012/06/08	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/08	GOVI 2012/08/02	389.99	Call	GOVI	77,880.0000	117,280.0000	50.591	0	0	0
2012/06/08	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/08	GOVI 2012/11/01			GOVI	403.5150	407.5090	0.990	0.0000	0.0000	0
2012/06/08	GOVI 2012/11/01	402.00	Call	GOVI	15,150.0000	55,090.0000	263.630	0	0	0
2012/06/08	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/08	GOVI 2012/11/01	402.01	Call	GOVI	15,050.0000	54,990.0000	265.382	0	0	0
2012/06/08	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/08	GOVI 2012/11/01	401.99	Call	GOVI	15,250.0000	55,190.0000	261.902	0	0	0
2012/06/08	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/08	IGOV 2012/08/02			Index Future	174.2420	174.3650	0.071	0.0000	0.0000	592

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
2012/06/08	IGOV 2012/11/01			Index Future	176.7550	176.8780	0.070	0.0000	0.0000	0
2012/06/08	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/06/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/06/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/06/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/06/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/06/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/06/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/06/08	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,890
2012/06/08	JBAF 2012/07/18			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	0
2012/06/08	JBAF 2012/08/15			Jibar Tradeable Future	5.4800	5.5100	0.547	0.0000	0.0000	0
2012/06/08	JBAF 2012/09/19			Jibar Tradeable Future	5.4300	5.4500	0.368	0.0000	0.0000	44,760
2012/06/08	JBAF 2012/10/17			Jibar Tradeable Future	5.3600	5.3700	0.187	0.0000	0.0000	0
2012/06/08	JBAF 2012/11/21			Jibar Tradeable Future	5.3500	5.3700	0.374	0.0000	0.0000	0
2012/06/08	JBAF 2012/12/19			Jibar Tradeable Future	5.3500	5.3600	0.187	0.0000	0.0000	840
2012/06/08	JBAF 2013/03/20			Jibar Tradeable Future	5.3700	5.3800	0.186	0.0000	0.0000	790
2012/06/08	JBAF 2013/06/19			Jibar Tradeable Future	5.4200	5.4500	0.554	0.0000	0.0000	500
2012/06/08	JBAF 2013/09/18			Jibar Tradeable Future	5.5700	5.6000	0.539	0.0000	0.0000	1,700
2012/06/08	JBAF 2013/12/18			Jibar Tradeable Future	5.7500	5.7700	0.348	0.0000	0.0000	1,500
2012/06/08	JBAF 2014/03/19			Jibar Tradeable Future	5.9300	5.9600	0.506	0.0000	0.0000	0
2012/06/08	R157 2012/08/02			Bond Future	6.2640	6.2900	0.415	0.0000	0.0000	15,070
2012/06/08	R157 2012/08/02	8.00	Call	Bond Future	5,279.0000	5,197.0000	(1.553)	0	0	0
2012/06/08	R157 2012/08/02	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/06/08	R157 2012/08/02	8.05	Call	Bond Future	5,426.0000	5,345.0000	(1.493)	0	0	0
2012/06/08	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R157 2012/08/02	7.95	Call	Bond Future	5,131.0000	5,049.0000	(1.598)	0	0	0
2012/06/08	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R157 2012/08/02	6.15	Put	Bond Future	692.0000	740.0000	6.936	0	0	0

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2012/06/08	R157 2012/08/02	6.15	Call	Bond Future	335.0000	301.0000	(10.149)	0	0	3,750
2012/06/08	R157 2012/08/02	6.35	Put	Bond Future	375.0000	406.0000	8.267	0	0	0
2012/06/08	R157 2012/08/02	6.35	Call	Bond Future	644.0000	593.0000	(7.919)	0	0	1,250
2012/06/08	R157 2012/08/02	6.55	Call	Bond Future	1,070.0000	1,005.0000	(6.075)	0	0	0
2012/06/08	R157 2012/08/02	6.55	Put	Bond Future	179.0000	196.0000	9.497	0	0	1,250
2012/06/08	R157 2012/08/02	6.95	Call	Bond Future	2,151.0000	2,072.0000	(3.673)	0	0	0
2012/06/08	R157 2012/08/02	6.95	Put	Bond Future	29.0000	31.0000	6.897	0	0	3,750
2012/06/08	R157 2012/11/01			Bond Future	6.3100	6.3390	0.460	0.0000	0.0000	100
2012/06/08	R157 2012/11/01	7.00	Call	Bond Future	2,200.0000	2,131.0000	(3.136)	0	0	0
2012/06/08	R157 2012/11/01	7.00	Put	Bond Future	238.0000	252.0000	5.882	0	0	0
2012/06/08	R157 2012/11/01	7.05	Call	Bond Future	2,317.0000	2,247.0000	(3.021)	0	0	0
2012/06/08	R157 2012/11/01	7.05	Put	Bond Future	214.0000	228.0000	6.542	0	0	0
2012/06/08	R157 2012/11/01	6.95	Call	Bond Future	2,086.0000	2,018.0000	(3.260)	0	0	0
2012/06/08	R157 2012/11/01	6.95	Put	Bond Future	265.0000	280.0000	5.660	0	0	0
2012/06/08	R157 2013/02/07			Bond Future	6.3540	6.3900	0.567	0.0000	0.0000	0
2012/06/08	R157 2013/02/07	6.75	Call	Bond Future	1,719.0000	1,657.0000	(3.607)	0	0	0
2012/06/08	R157 2013/02/07	6.75	Put	Bond Future	696.0000	727.0000	4.454	0	0	0
2012/06/08	R157 2013/02/07	6.80	Call	Bond Future	1,805.0000	1,742.0000	(3.490)	0	0	0
2012/06/08	R157 2013/02/07	6.80	Put	Bond Future	654.0000	684.0000	4.587	0	0	0
2012/06/08	R157 2013/02/07	6.70	Call	Bond Future	1,635.0000	1,574.0000	(3.731)	0	0	0
2012/06/08	R157 2013/02/07	6.70	Put	Bond Future	740.0000	773.0000	4.459	0	0	0
2012/06/08	R186 2012/08/02			Bond Future	8.2950	8.3290	0.410	0.0000	0.0000	34,845
2012/06/08	R186 2012/08/02	8.75	Call	Bond Future	4,829.0000	4,566.0000	(5.446)	0	0	0
2012/06/08	R186 2012/08/02	8.75	Put	Bond Future	671.0000	726.0000	8.197	0	0	2,700
2012/06/08	R186 2012/08/02	8.80	Call	Bond Future	5,184.0000	4,915.0000	(5.189)	0	0	0
2012/06/08	R186 2012/08/02	8.80	Put	Bond Future	582.0000	631.0000	8.419	0	0	0
2012/06/08	R186 2012/08/02	8.70	Call	Bond Future	4,482.0000	4,227.0000	(5.689)	0	0	0
2012/06/08	R186 2012/08/02	8.70	Put	Bond Future	770.0000	833.0000	8.182	0	0	0
2012/06/08	R186 2012/08/02	8.25	Put	Bond Future	2,323.0000	2,475.0000	6.543	0	0	0
2012/06/08	R186 2012/08/02	8.25	Call	Bond Future	1,900.0000	1,734.0000	(8.737)	0	0	8,750
2012/06/08	R186 2012/08/02	8.66	Call	Bond Future	4,212.0000	3,962.0000	(5.935)	0	0	0
2012/06/08	R186 2012/08/02	8.66	Put	Bond Future	859.0000	927.0000	7.916	0	0	276
2012/06/08	R186 2012/08/02	7.66	Put	Bond Future	6,477.0000	6,750.0000	4.215	0	0	0
2012/06/08	R186 2012/08/02	7.66	Call	Bond Future	303.0000	258.0000	(14.851)	0	0	276

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2012/06/08	R186 2012/08/02	7.76	Put	Bond Future	5,617.0000	5,874.0000	4.575	0	0	0
2012/06/08	R186 2012/08/02	7.76	Call	Bond Future	445.0000	384.0000	(13.708)	0	0	43
2012/06/08	R186 2012/08/02	8.76	Call	Bond Future	4,899.0000	4,635.0000	(5.389)	0	0	0
2012/06/08	R186 2012/08/02	8.76	Put	Bond Future	652.0000	706.0000	8.282	0	0	43
2012/06/08	R186 2012/08/02	8.00	Put	Bond Future	3,796.0000	4,005.0000	5.506	0	0	0
2012/06/08	R186 2012/08/02	8.00	Call	Bond Future	983.0000	874.0000	(11.089)	0	0	1,099
2012/06/08	R186 2012/08/02	9.00	Call	Bond Future	6,674.0000	6,384.0000	(4.345)	0	0	0
2012/06/08	R186 2012/08/02	9.00	Put	Bond Future	320.0000	348.0000	8.750	0	0	199
2012/06/08	R186 2012/08/02	7.70	Put	Bond Future	6,127.0000	6,394.0000	4.358	0	0	0
2012/06/08	R186 2012/08/02	7.70	Call	Bond Future	355.0000	304.0000	(14.366)	0	0	2,700
2012/06/08	R186 2012/08/02	8.30	Call	Bond Future	2,130.0000	1,952.0000	(8.357)	0	0	0
2012/06/08	R186 2012/08/02	8.30	Put	Bond Future	2,083.0000	2,223.0000	6.721	0	0	900
2012/06/08	R186 2012/11/01			Bond Future	8.3720	8.4080	0.430	0.0000	0.0000	100
2012/06/08	R186 2012/11/01	8.75	Call	Bond Future	5,951.0000	5,726.0000	(3.781)	0	0	0
2012/06/08	R186 2012/11/01	8.75	Put	Bond Future	2,547.0000	2,652.0000	4.122	0	0	0
2012/06/08	R186 2012/11/01	8.80	Call	Bond Future	6,238.0000	6,008.0000	(3.687)	0	0	0
2012/06/08	R186 2012/11/01	8.80	Put	Bond Future	2,394.0000	2,495.0000	4.219	0	0	0
2012/06/08	R186 2012/11/01	8.70	Call	Bond Future	5,670.0000	5,450.0000	(3.880)	0	0	0
2012/06/08	R186 2012/11/01	8.70	Put	Bond Future	2,708.0000	2,818.0000	4.062	0	0	0
2012/06/08	R186 2012/11/01	8.82	Call	Bond Future	6,355.0000	6,122.0000	(3.666)	0	0	0
2012/06/08	R186 2012/11/01	8.82	Put	Bond Future	2,336.0000	2,433.0000	4.152	0	0	1,858
2012/06/08	R186 2012/11/01	7.82	Put	Bond Future	7,136.0000	7,353.0000	3.041	0	0	0
2012/06/08	R186 2012/11/01	7.82	Call	Bond Future	1,899.0000	1,786.0000	(5.951)	0	0	1,858
2012/06/08	R186 2013/02/07			Bond Future	8.4540	8.4920	0.449	0.0000	0.0000	0
2012/06/08	R186 2013/02/07	8.50	Call	Bond Future	5,517.0000	5,325.0000	(3.480)	0	0	0
2012/06/08	R186 2013/02/07	8.50	Put	Bond Future	5,104.0000	5,253.0000	2.919	0	0	0
2012/06/08	R186 2013/02/07	8.55	Call	Bond Future	5,755.0000	5,558.0000	(3.423)	0	0	0
2012/06/08	R186 2013/02/07	8.55	Put	Bond Future	4,895.0000	5,039.0000	2.942	0	0	0
2012/06/08	R186 2013/02/07	8.45	Call	Bond Future	5,290.0000	5,103.0000	(3.535)	0	0	0
2012/06/08	R186 2013/02/07	8.45	Put	Bond Future	5,326.0000	5,481.0000	2.910	0	0	0
2012/06/08	R189 2012/08/02			Bond Future	219.4067	219.4463	0.018	0.0000	0.0000	44
2012/06/08	R189 2012/08/02	218.00	Call	Bond Future	1,407.0000	1,446.0000	2.772	0	0	0
2012/06/08	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R189 2012/08/02	218.05	Call	Bond Future	1,357.0000	1,396.0000	2.874	0	0	0

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2012/06/08	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R189 2012/08/02	217.95	Call	Bond Future	1,457.0000	1,496.0000	2.677	0	0	0
2012/06/08	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R197 2012/08/02			Bond Future	256.1055	256.1706	0.025	0.0000	0.0000	1,858
2012/06/08	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R197 2012/08/02	257.00	Put	Bond Future	895.0000	829.0000	(7.374)	0	0	0
2012/06/08	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R197 2012/08/02	257.05	Put	Bond Future	945.0000	879.0000	(6.984)	0	0	0
2012/06/08	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R197 2012/08/02	256.95	Put	Bond Future	845.0000	779.0000	(7.811)	0	0	0
2012/06/08	R201 2012/08/02			Bond Future	5.3530	5.3800	0.504	0.0000	0.0000	2,666
2012/06/08	R201 2012/08/02	7.50	Call	Bond Future	4,806.0000	4,744.0000	(1.290)	0	0	0
2012/06/08	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R201 2012/08/02	7.55	Call	Bond Future	4,915.0000	4,853.0000	(1.261)	0	0	0
2012/06/08	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R201 2012/08/02	7.45	Call	Bond Future	4,698.0000	4,635.0000	(1.341)	0	0	0
2012/06/08	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R201 2012/11/01			Bond Future	5.2890	5.3210	0.605	0.0000	0.0000	0
2012/06/08	R201 2012/11/01	6.50	Call	Bond Future	2,495.0000	2,432.0000	(2.525)	0	0	0
2012/06/08	R201 2012/11/01	6.50	Put	Bond Future	23.0000	27.0000	17.391	0	0	0
2012/06/08	R201 2012/11/01	6.55	Call	Bond Future	2,592.0000	2,528.0000	(2.469)	0	0	0
2012/06/08	R201 2012/11/01	6.55	Put	Bond Future	20.0000	22.0000	10.000	0	0	0
2012/06/08	R201 2012/11/01	6.45	Call	Bond Future	2,399.0000	2,335.0000	(2.668)	0	0	0
2012/06/08	R201 2012/11/01	6.45	Put	Bond Future	28.0000	30.0000	7.143	0	0	0
2012/06/08	R201 2013/02/07			Bond Future	5.1760	5.2170	0.792	0.0000	0.0000	0
2012/06/08	R201 2013/02/07	6.25	Call	Bond Future	2,046.0000	1,980.0000	(3.226)	0	0	0
2012/06/08	R201 2013/02/07	6.25	Put	Bond Future	115.0000	124.0000	7.826	0	0	0
2012/06/08	R201 2013/02/07	6.30	Call	Bond Future	2,124.0000	2,058.0000	(3.107)	0	0	0
2012/06/08	R201 2013/02/07	6.30	Put	Bond Future	104.0000	113.0000	8.654	0	0	0
2012/06/08	R201 2013/02/07	6.20	Call	Bond Future	1,968.0000	1,903.0000	(3.303)	0	0	0
2012/06/08	R201 2013/02/07	6.20	Put	Bond Future	126.0000	135.0000	7.143	0	0	0
2012/06/08	R202 2012/08/02			Bond Future	187.9926	188.1900	0.105	0.0000	0.0000	45,107
2012/06/08	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/06/08	R202 2012/08/02	191.00	Put	Bond Future	3,007.0000	2,810.0000	(6.551)	0	0	0
2012/06/08	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R202 2012/08/02	191.05	Put	Bond Future	3,057.0000	2,860.0000	(6.444)	0	0	0
2012/06/08	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R202 2012/08/02	190.95	Put	Bond Future	2,957.0000	2,760.0000	(6.662)	0	0	0
2012/06/08	R203 2012/08/02			Bond Future	6.8940	6.9300	0.522	0.0000	0.0000	8,034
2012/06/08	R203 2012/08/02	8.50	Call	Bond Future	6,776.0000	6,618.0000	(2.332)	0	0	0
2012/06/08	R203 2012/08/02	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/06/08	R203 2012/08/02	8.55	Call	Bond Future	6,978.0000	6,820.0000	(2.264)	0	0	0
2012/06/08	R203 2012/08/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/06/08	R203 2012/08/02	8.45	Call	Bond Future	6,573.0000	6,416.0000	(2.389)	0	0	0
2012/06/08	R203 2012/08/02	8.45	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/06/08	R203 2012/08/02	6.60	Put	Bond Future	1,634.0000	1,746.0000	6.854	0	0	0
2012/06/08	R203 2012/08/02	6.60	Call	Bond Future	333.0000	287.0000	(13.814)	0	0	4,200
2012/06/08	R203 2012/08/02	6.85	Put	Bond Future	936.0000	1,015.0000	8.440	0	0	0
2012/06/08	R203 2012/08/02	6.85	Call	Bond Future	742.0000	663.0000	(10.647)	0	0	1,400
2012/06/08	R203 2012/08/02	7.15	Call	Bond Future	1,521.0000	1,405.0000	(7.627)	0	0	0
2012/06/08	R203 2012/08/02	7.15	Put	Bond Future	404.0000	446.0000	10.396	0	0	1,400
2012/06/08	R203 2012/08/02	7.55	Call	Bond Future	2,934.0000	2,788.0000	(4.976)	0	0	0
2012/06/08	R203 2012/08/02	7.55	Put	Bond Future	100.0000	112.0000	12.000	0	0	4,200
2012/06/08	R203 2012/11/01			Bond Future	6.9610	6.9990	0.546	0.0000	0.0000	0
2012/06/08	R203 2012/11/01	7.75	Call	Bond Future	3,710.0000	3,579.0000	(3.531)	0	0	0
2012/06/08	R203 2012/11/01	7.75	Put	Bond Future	465.0000	493.0000	6.022	0	0	0
2012/06/08	R203 2012/11/01	7.80	Call	Bond Future	3,873.0000	3,741.0000	(3.408)	0	0	0
2012/06/08	R203 2012/11/01	7.80	Put	Bond Future	426.0000	454.0000	6.573	0	0	0
2012/06/08	R203 2012/11/01	7.70	Call	Bond Future	3,548.0000	3,420.0000	(3.608)	0	0	0
2012/06/08	R203 2012/11/01	7.70	Put	Bond Future	505.0000	536.0000	6.139	0	0	0
2012/06/08	R203 2013/02/07			Bond Future	7.0320	7.0750	0.611	0.0000	0.0000	0
2012/06/08	R203 2013/02/07	6.50	Call	Bond Future	1,001.0000	942.0000	(5.894)	0	0	0
2012/06/08	R203 2013/02/07	6.50	Put	Bond Future	3,142.0000	3,253.0000	3.533	0	0	0
2012/06/08	R203 2013/02/07	6.55	Call	Bond Future	1,071.0000	1,009.0000	(5.789)	0	0	0
2012/06/08	R203 2013/02/07	6.55	Put	Bond Future	3,008.0000	3,117.0000	3.624	0	0	0
2012/06/08	R203 2013/02/07	6.45	Call	Bond Future	934.0000	878.0000	(5.996)	0	0	0
2012/06/08	R203 2013/02/07	6.45	Put	Bond Future	3,279.0000	3,393.0000	3.477	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
2012/06/08	R204 2012/08/02			Bond Future	7.2170	7.2420	0.346	0.0000	0.0000	4,101
2012/06/08	R204 2012/08/02	8.50	Call	Bond Future	6,376.0000	6,248.0000	(2.008)	0	0	0
2012/06/08	R204 2012/08/02	8.50	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2012/06/08	R204 2012/08/02	8.55	Call	Bond Future	6,612.0000	6,484.0000	(1.936)	0	0	0
2012/06/08	R204 2012/08/02	8.55	Put	Bond Future	7.0000	8.0000	14.286	0	0	0
2012/06/08	R204 2012/08/02	8.45	Call	Bond Future	6,140.0000	6,012.0000	(2.085)	0	0	0
2012/06/08	R204 2012/08/02	8.45	Put	Bond Future	12.0000	13.0000	8.333	0	0	0
2012/06/08	R204 2012/11/01			Bond Future	7.2870	7.3140	0.371	0.0000	0.0000	0
2012/06/08	R204 2012/11/01	8.00	Call	Bond Future	4,158.0000	4,050.0000	(2.597)	0	0	0
2012/06/08	R204 2012/11/01	8.00	Put	Bond Future	685.0000	711.0000	3.796	0	0	0
2012/06/08	R204 2012/11/01	8.05	Call	Bond Future	4,345.0000	4,235.0000	(2.532)	0	0	0
2012/06/08	R204 2012/11/01	8.05	Put	Bond Future	634.0000	658.0000	3.785	0	0	0
2012/06/08	R204 2012/11/01	7.95	Call	Bond Future	3,974.0000	3,868.0000	(2.667)	0	0	0
2012/06/08	R204 2012/11/01	7.95	Put	Bond Future	740.0000	768.0000	3.784	0	0	0
2012/06/08	R204 2013/02/07			Bond Future	7.3610	7.3910	0.408	0.0000	0.0000	0
2012/06/08	R204 2013/02/07	8.00	Call	Bond Future	4,293.0000	4,189.0000	(2.423)	0	0	0
2012/06/08	R204 2013/02/07	8.00	Put	Bond Future	1,296.0000	1,336.0000	3.086	0	0	0
2012/06/08	R204 2013/02/07	8.05	Call	Bond Future	4,455.0000	4,350.0000	(2.357)	0	0	0
2012/06/08	R204 2013/02/07	8.05	Put	Bond Future	1,228.0000	1,267.0000	3.176	0	0	0
2012/06/08	R204 2013/02/07	7.95	Call	Bond Future	4,132.0000	4,031.0000	(2.444)	0	0	0
2012/06/08	R204 2013/02/07	7.95	Put	Bond Future	1,366.0000	1,408.0000	3.075	0	0	0
2012/06/08	R206 2012/08/02			Bond Future	5.2420	5.2770	0.668	0.0000	0.0000	1,240
2012/06/08	R206 2012/08/02	7.25	Call	Bond Future	2,754.0000	2,705.0000	(1.779)	0	0	0
2012/06/08	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R206 2012/08/02	7.30	Call	Bond Future	2,822.0000	2,773.0000	(1.736)	0	0	0
2012/06/08	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R206 2012/08/02	7.20	Call	Bond Future	2,687.0000	2,638.0000	(1.824)	0	0	0
2012/06/08	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R206 2012/11/01			Bond Future	5.1050	5.1470	0.823	0.0000	0.0000	0
2012/06/08	R206 2012/11/01	6.00	Call	Bond Future	1,055.0000	1,009.0000	(4.360)	0	0	0
2012/06/08	R206 2012/11/01	6.00	Put	Bond Future	20.0000	23.0000	15.000	0	0	0
2012/06/08	R206 2012/11/01	6.05	Call	Bond Future	1,109.0000	1,063.0000	(4.148)	0	0	0
2012/06/08	R206 2012/11/01	6.05	Put	Bond Future	16.0000	19.0000	18.750	0	0	0

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2012/06/08	R206 2012/11/01	5.95	Call	Bond Future	1,001.0000	956.0000	(4.496)	0	0	0
2012/06/08	R206 2012/11/01	5.95	Put	Bond Future	23.0000	27.0000	17.391	0	0	0
2012/06/08	R206 2013/02/07			Bond Future	4.8250	4.8880	1.306	0.0000	0.0000	0
2012/06/08	R206 2013/02/07	6.00	Call	Bond Future	1,101.0000	1,050.0000	(4.632)	0	0	0
2012/06/08	R206 2013/02/07	6.00	Put	Bond Future	41.0000	47.0000	14.634	0	0	0
2012/06/08	R206 2013/02/07	6.05	Call	Bond Future	1,142.0000	1,090.0000	(4.553)	0	0	0
2012/06/08	R206 2013/02/07	6.05	Put	Bond Future	37.0000	42.0000	13.514	0	0	0
2012/06/08	R206 2013/02/07	5.95	Call	Bond Future	1,062.0000	1,011.0000	(4.802)	0	0	0
2012/06/08	R206 2013/02/07	5.95	Put	Bond Future	47.0000	53.0000	12.766	0	0	0
2012/06/08	R207 2012/08/02			Bond Future	7.5510	7.5710	0.265	0.0000	0.0000	27,509
2012/06/08	R207 2012/08/02	8.75	Call	Bond Future	6,408.0000	6,298.0000	(1.717)	0	0	0
2012/06/08	R207 2012/08/02	8.75	Put	Bond Future	20.0000	21.0000	5.000	0	0	0
2012/06/08	R207 2012/08/02	8.80	Call	Bond Future	6,658.0000	6,548.0000	(1.652)	0	0	0
2012/06/08	R207 2012/08/02	8.80	Put	Bond Future	15.0000	16.0000	6.667	0	0	0
2012/06/08	R207 2012/08/02	8.70	Call	Bond Future	6,157.0000	6,047.0000	(1.787)	0	0	0
2012/06/08	R207 2012/08/02	8.70	Put	Bond Future	25.0000	26.0000	4.000	0	0	0
2012/06/08	R207 2012/11/01			Bond Future	7.6250	7.6460	0.275	0.0000	0.0000	0
2012/06/08	R207 2012/11/01	8.25	Call	Bond Future	4,229.0000	4,140.0000	(2.105)	0	0	0
2012/06/08	R207 2012/11/01	8.25	Put	Bond Future	931.0000	955.0000	2.578	0	0	0
2012/06/08	R207 2012/11/01	8.30	Call	Bond Future	4,422.0000	4,331.0000	(2.058)	0	0	0
2012/06/08	R207 2012/11/01	8.30	Put	Bond Future	866.0000	888.0000	2.540	0	0	0
2012/06/08	R207 2012/11/01	8.20	Call	Bond Future	4,039.0000	3,951.0000	(2.179)	0	0	0
2012/06/08	R207 2012/11/01	8.20	Put	Bond Future	1,000.0000	1,025.0000	2.500	0	0	0
2012/06/08	R207 2013/02/07			Bond Future	7.7050	7.7280	0.299	0.0000	0.0000	0
2012/06/08	R207 2013/02/07	8.25	Call	Bond Future	4,446.0000	4,361.0000	(1.912)	0	0	0
2012/06/08	R207 2013/02/07	8.25	Put	Bond Future	1,657.0000	1,691.0000	2.052	0	0	0
2012/06/08	R207 2013/02/07	8.30	Call	Bond Future	4,616.0000	4,530.0000	(1.863)	0	0	0
2012/06/08	R207 2013/02/07	8.30	Put	Bond Future	1,576.0000	1,609.0000	2.094	0	0	0
2012/06/08	R207 2013/02/07	8.20	Call	Bond Future	4,279.0000	4,195.0000	(1.963)	0	0	0
2012/06/08	R207 2013/02/07	8.20	Put	Bond Future	1,741.0000	1,777.0000	2.068	0	0	0
2012/06/08	R208 2012/08/02			Bond Future	7.6570	7.6920	0.457	0.0000	0.0000	9,382
2012/06/08	R208 2012/08/02	8.75	Call	Bond Future	6,338.0000	6,132.0000	(3.250)	0	0	0
2012/06/08	R208 2012/08/02	8.75	Put	Bond Future	38.0000	43.0000	13.158	0	0	0

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2012/06/08	R208 2012/08/02	8.80	Call	Bond Future	6,606.0000	6,399.0000	(3.134)	0	0	0
2012/06/08	R208 2012/08/02	8.80	Put	Bond Future	31.0000	34.0000	9.677	0	0	0
2012/06/08	R208 2012/08/02	8.70	Call	Bond Future	6,070.0000	5,865.0000	(3.377)	0	0	0
2012/06/08	R208 2012/08/02	8.70	Put	Bond Future	47.0000	52.0000	10.638	0	0	0
2012/06/08	R208 2012/08/02	7.20	Put	Bond Future	3,115.0000	3,281.0000	5.329	0	0	0
2012/06/08	R208 2012/08/02	7.20	Call	Bond Future	314.0000	269.0000	(14.331)	0	0	3,450
2012/06/08	R208 2012/08/02	7.50	Put	Bond Future	1,788.0000	1,909.0000	6.767	0	0	0
2012/06/08	R208 2012/08/02	7.50	Call	Bond Future	837.0000	748.0000	(10.633)	0	0	1,150
2012/06/08	R208 2012/08/02	7.80	Call	Bond Future	1,741.0000	1,604.0000	(7.869)	0	0	0
2012/06/08	R208 2012/08/02	7.80	Put	Bond Future	885.0000	959.0000	8.362	0	0	1,150
2012/06/08	R208 2012/08/02	8.25	Call	Bond Future	3,723.0000	3,536.0000	(5.023)	0	0	0
2012/06/08	R208 2012/08/02	8.25	Put	Bond Future	237.0000	261.0000	10.127	0	0	3,450
2012/06/08	R208 2012/11/01			Bond Future	7.7300	7.7670	0.479	0.0000	0.0000	0
2012/06/08	R208 2012/11/01	8.25	Call	Bond Future	4,203.0000	4,045.0000	(3.759)	0	0	0
2012/06/08	R208 2012/11/01	8.25	Put	Bond Future	1,214.0000	1,273.0000	4.860	0	0	0
2012/06/08	R208 2012/11/01	8.30	Call	Bond Future	4,403.0000	4,242.0000	(3.657)	0	0	0
2012/06/08	R208 2012/11/01	8.30	Put	Bond Future	1,133.0000	1,189.0000	4.943	0	0	0
2012/06/08	R208 2012/11/01	8.20	Call	Bond Future	4,007.0000	3,852.0000	(3.868)	0	0	0
2012/06/08	R208 2012/11/01	8.20	Put	Bond Future	1,300.0000	1,362.0000	4.769	0	0	0
2012/06/08	R208 2013/02/07			Bond Future	7.8060	7.8460	0.512	0.0000	0.0000	0
2012/06/08	R208 2013/02/07	8.00	Call	Bond Future	3,663.0000	3,527.0000	(3.713)	0	0	0
2012/06/08	R208 2013/02/07	8.00	Put	Bond Future	2,565.0000	2,657.0000	3.587	0	0	0
2012/06/08	R208 2013/02/07	8.05	Call	Bond Future	3,825.0000	3,687.0000	(3.608)	0	0	0
2012/06/08	R208 2013/02/07	8.05	Put	Bond Future	2,446.0000	2,536.0000	3.679	0	0	0
2012/06/08	R208 2013/02/07	7.95	Call	Bond Future	3,507.0000	3,375.0000	(3.764)	0	0	0
2012/06/08	R208 2013/02/07	7.95	Put	Bond Future	2,690.0000	2,786.0000	3.569	0	0	0
2012/06/08	R209 2012/08/02			Bond Future	8.8460	8.8910	0.509	0.0000	0.0000	28,787
2012/06/08	R209 2012/08/02	9.25	Call	Bond Future	3,789.0000	3,516.0000	(7.205)	0	0	0
2012/06/08	R209 2012/08/02	9.25	Put	Bond Future	735.0000	813.0000	10.612	0	0	0
2012/06/08	R209 2012/08/02	9.30	Call	Bond Future	4,065.0000	3,784.0000	(6.913)	0	0	0
2012/06/08	R209 2012/08/02	9.30	Put	Bond Future	647.0000	717.0000	10.819	0	0	0
2012/06/08	R209 2012/08/02	9.20	Call	Bond Future	3,519.0000	3,254.0000	(7.531)	0	0	0
2012/06/08	R209 2012/08/02	9.20	Put	Bond Future	832.0000	918.0000	10.337	0	0	0
2012/06/08	R209 2012/11/01			Bond Future	8.9180	8.9640	0.516	0.0000	0.0000	0

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2012/06/08	R209 2012/11/01	9.00	Call	Bond Future	3,869.0000	3,665.0000	(5.273)	0	0	0
2012/06/08	R209 2012/11/01	9.00	Put	Bond Future	3,241.0000	3,390.0000	4.597	0	0	0
2012/06/08	R209 2012/11/01	9.05	Call	Bond Future	4,075.0000	3,864.0000	(5.178)	0	0	0
2012/06/08	R209 2012/11/01	9.05	Put	Bond Future	3,068.0000	3,211.0000	4.661	0	0	0
2012/06/08	R209 2012/11/01	8.95	Call	Bond Future	3,673.0000	3,475.0000	(5.391)	0	0	0
2012/06/08	R209 2012/11/01	8.95	Put	Bond Future	3,427.0000	3,582.0000	4.523	0	0	0
2012/06/08	R209 2013/02/07			Bond Future	8.9930	9.0420	0.545	0.0000	0.0000	0
2012/06/08	R209 2013/02/07	9.00	Call	Bond Future	4,769.0000	4,564.0000	(4.299)	0	0	0
2012/06/08	R209 2013/02/07	9.00	Put	Bond Future	4,716.0000	4,882.0000	3.520	0	0	0
2012/06/08	R209 2013/02/07	9.05	Call	Bond Future	4,963.0000	4,753.0000	(4.231)	0	0	0
2012/06/08	R209 2013/02/07	9.05	Put	Bond Future	4,532.0000	4,693.0000	3.553	0	0	0
2012/06/08	R209 2013/02/07	8.95	Call	Bond Future	4,584.0000	4,384.0000	(4.363)	0	0	0
2012/06/08	R209 2013/02/07	8.95	Put	Bond Future	4,912.0000	5,083.0000	3.481	0	0	0
2012/06/08	R210 2012/08/02			Bond Future	141.8788	142.0993	0.155	0.0000	0.0000	925
2012/06/08	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R210 2012/08/02	143.00	Put	Bond Future	1,121.0000	901.0000	(19.625)	0	0	0
2012/06/08	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R210 2012/08/02	143.05	Put	Bond Future	1,171.0000	951.0000	(18.787)	0	0	0
2012/06/08	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R210 2012/08/02	142.95	Put	Bond Future	1,071.0000	851.0000	(20.542)	0	0	0
2012/06/08	R211 2012/08/02			Bond Future	120.0430	120.1225	0.066	0.0000	0.0000	480
2012/06/08	R211 2012/08/02	120.00	Call	Bond Future	43.0000	123.0000	186.047	0	0	0
2012/06/08	R211 2012/08/02	120.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/06/08	R211 2012/08/02	120.05	Call	Bond Future	0.0000	73.0000	100.000	0	0	0
2012/06/08	R211 2012/08/02	120.05	Put	Bond Future	7.0000	1.0000	(85.714)	0	0	0
2012/06/08	R211 2012/08/02	119.95	Call	Bond Future	93.0000	173.0000	86.022	0	0	0
2012/06/08	R211 2012/08/02	119.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/06/08	R212 2012/08/02			Bond Future	117.6051	117.6354	0.026	0.0000	0.0000	2,962
2012/06/08	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R212 2012/08/02	118.00	Put	Bond Future	395.0000	365.0000	(7.595)	0	0	0
2012/06/08	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R212 2012/08/02	118.05	Put	Bond Future	445.0000	415.0000	(6.742)	0	0	0
2012/06/08	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/06/08	R212 2012/08/02	117.95	Put	Bond Future	345.0000	315.0000	(8.696)	0	0	0
2012/06/08	R213 2012/08/02			Bond Future	8.7280	8.7730	0.516	0.0000	0.0000	4,725
2012/06/08	R213 2012/08/02	9.25	Call	Bond Future	4,572.0000	4,272.0000	(6.562)	0	0	0
2012/06/08	R213 2012/08/02	9.25	Put	Bond Future	531.0000	591.0000	11.299	0	0	0
2012/06/08	R213 2012/08/02	9.30	Call	Bond Future	4,876.0000	4,569.0000	(6.296)	0	0	0
2012/06/08	R213 2012/08/02	9.30	Put	Bond Future	463.0000	517.0000	11.663	0	0	0
2012/06/08	R213 2012/08/02	9.20	Call	Bond Future	4,274.0000	3,981.0000	(6.855)	0	0	0
2012/06/08	R213 2012/08/02	9.20	Put	Bond Future	607.0000	675.0000	11.203	0	0	0
2012/06/08	R213 2012/11/01			Bond Future	8.8040	8.8500	0.522	0.0000	0.0000	0
2012/06/08	R213 2012/11/01	9.00	Call	Bond Future	4,409.0000	4,186.0000	(5.058)	0	0	0
2012/06/08	R213 2012/11/01	9.00	Put	Bond Future	2,880.0000	3,019.0000	4.826	0	0	0
2012/06/08	R213 2012/11/01	9.05	Call	Bond Future	4,633.0000	4,404.0000	(4.943)	0	0	0
2012/06/08	R213 2012/11/01	9.05	Put	Bond Future	2,720.0000	2,854.0000	4.926	0	0	0
2012/06/08	R213 2012/11/01	8.95	Call	Bond Future	4,194.0000	3,977.0000	(5.174)	0	0	0
2012/06/08	R213 2012/11/01	8.95	Put	Bond Future	3,051.0000	3,196.0000	4.753	0	0	0
2012/06/08	R213 2013/02/07			Bond Future	8.8860	8.9350	0.551	0.0000	0.0000	0
2012/06/08	R213 2013/02/07	9.00	Call	Bond Future	5,250.0000	5,031.0000	(4.171)	0	0	0
2012/06/08	R213 2013/02/07	9.00	Put	Bond Future	4,370.0000	4,531.0000	3.684	0	0	0
2012/06/08	R213 2013/02/07	9.05	Call	Bond Future	5,457.0000	5,233.0000	(4.105)	0	0	0
2012/06/08	R213 2013/02/07	9.05	Put	Bond Future	4,195.0000	4,351.0000	3.719	0	0	0
2012/06/08	R213 2013/02/07	8.95	Call	Bond Future	5,051.0000	4,837.0000	(4.237)	0	0	0
2012/06/08	R213 2013/02/07	8.95	Put	Bond Future	4,555.0000	4,721.0000	3.644	0	0	0
2012/06/08	R214 2012/08/02			Bond Future	8.8790	8.9240	0.507	0.0000	0.0000	1,530
2012/06/08	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R214 2012/08/02	8.80	Put	Bond Future	650.0000	1,016.0000	56.308	0	0	0
2012/06/08	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R214 2012/08/02	8.81	Put	Bond Future	567.0000	933.0000	64.550	0	0	0
2012/06/08	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/08	R214 2012/08/02	8.79	Put	Bond Future	733.0000	1,099.0000	49.932	0	0	0
Total										483890.00