



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/05/2012

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

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2012/05/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	AL7T 2012/08/02			Index Future	436.5710	437.4060	0.191	0.0000	0.0000	13
2012/05/21	AL7T 2012/11/01			Index Future	443.1100	443.8990	0.178	0.0000	0.0000	0
2012/05/21	ALBI 2012/08/02			Index Future	394.9180	395.2360	0.081	0.0000	0.0000	1,004
2012/05/21	ALBI 2012/11/01			Index Future	400.8330	401.1030	0.067	0.0000	0.0000	0
2012/05/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	CAAZ 2012/06/18			Can-Do Future	0.2756	0.2624	(4.790)	0.0000	0.0000	5,670
2012/05/21	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/21	CABB 2012/06/18			Can-Do Future	0.0080	0.0049	(38.750)	0.0000	0.0000	8,000
2012/05/21	CABC 2012/06/18			Can-Do Future	0.0529	0.0460	(13.043)	0.0000	0.0000	0
2012/05/21	CABD 2012/06/18			Can-Do Future	0.0006	0.0003	(50.000)	0.0000	0.0000	16,000
2012/05/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/21	DAAH 2012/06/28			Any day expiry	8.3560	8.3180	(0.455)	0.0000	0.0000	2,360
2012/05/21	DAAH 2012/06/28	8.50	Call	Any day expiry	155.0000	139.0000	(10.323)	0	0	0
2012/05/21	DAAH 2012/06/28	8.50	Put	Any day expiry	299.0000	321.0000	7.358	0	0	0
2012/05/21	DAAH 2012/06/28	8.51	Call	Any day expiry	152.0000	136.0000	(10.526)	0	0	0
2012/05/21	DAAH 2012/06/28	8.51	Put	Any day expiry	306.0000	328.0000	7.190	0	0	0
2012/05/21	DAAH 2012/06/28	8.49	Call	Any day expiry	158.0000	142.0000	(10.127)	0	0	0
2012/05/21	DAAH 2012/06/28	8.49	Put	Any day expiry	292.0000	314.0000	7.534	0	0	0
2012/05/21	DAAH 2012/06/28	8.25	Put	Any day expiry	152.0000	165.0000	8.553	0	0	0
2012/05/21	DAAH 2012/06/28	8.25	Call	Any day expiry	258.0000	233.0000	(9.690)	0	0	0

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2012/05/21	DAAH 2012/06/28	7.40	Call	Any day expiry	960.0000	922.0000	(3.958)	0	0	0
2012/05/21	DAAH 2012/06/28	7.40	Put	Any day expiry	4.0000	4.0000	0.000	0	0	0
2012/05/21	DAUS 2012/05/31			Any day expiry	8.3197	8.2816	(0.458)	0.0000	0.0000	0
2012/05/21	DAUS 2012/05/31	7.75	Call	Any day expiry	573.0000	534.0000	(6.806)	0	0	0
2012/05/21	DAUS 2012/05/31	7.75	Put	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/05/21	DAUS 2012/05/31	7.76	Call	Any day expiry	563.0000	524.0000	(6.927)	0	0	0
2012/05/21	DAUS 2012/05/31	7.76	Put	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/05/21	DAUS 2012/05/31	7.74	Call	Any day expiry	583.0000	544.0000	(6.690)	0	0	0
2012/05/21	DAUS 2012/05/31	7.74	Put	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/05/21	DAUS 2012/05/31	7.40	Call	Any day expiry	920.0000	882.0000	(4.130)	0	0	0
2012/05/21	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/05/21	DAUS 2012/05/31	8.25	Put	Any day expiry	81.0000	88.0000	8.642	0	0	0
2012/05/21	DAUS 2012/05/31	8.25	Call	Any day expiry	151.0000	120.0000	(20.530)	0	0	0
2012/05/21	DAUS 2012/05/31	7.72	Call	Any day expiry	602.0000	564.0000	(6.312)	0	0	0
2012/05/21	DAUS 2012/05/31	7.72	Put	Any day expiry	2.0000	2.0000	0.000	0	0	4,110
2012/05/21	DAUS 2012/05/31	8.51	Put	Any day expiry	245.0000	266.0000	8.571	0	0	0
2012/05/21	DAUS 2012/05/31	8.51	Call	Any day expiry	55.0000	38.0000	(30.909)	0	0	4,110
2012/05/21	DAUS 2012/06/29			Any day expiry	8.3572	8.3192	(0.455)	0.0000	0.0000	0
2012/05/21	DAUS 2012/06/29	7.75	Call	Any day expiry	627.0000	591.0000	(5.742)	0	0	0
2012/05/21	DAUS 2012/06/29	7.75	Put	Any day expiry	20.0000	22.0000	10.000	0	0	0
2012/05/21	DAUS 2012/06/29	7.76	Call	Any day expiry	618.0000	582.0000	(5.825)	0	0	0
2012/05/21	DAUS 2012/06/29	7.76	Put	Any day expiry	21.0000	23.0000	9.524	0	0	0
2012/05/21	DAUS 2012/06/29	7.74	Call	Any day expiry	636.0000	600.0000	(5.660)	0	0	0
2012/05/21	DAUS 2012/06/29	7.74	Put	Any day expiry	19.0000	21.0000	10.526	0	0	0
2012/05/21	DAUS 2012/06/29	7.40	Call	Any day expiry	961.0000	923.0000	(3.954)	0	0	0
2012/05/21	DAUS 2012/06/29	7.40	Put	Any day expiry	4.0000	4.0000	0.000	0	0	0
2012/05/21	DAUS 2012/06/29	8.25	Put	Any day expiry	154.0000	168.0000	9.091	0	0	0
2012/05/21	DAUS 2012/06/29	8.25	Call	Any day expiry	261.0000	237.0000	(9.195)	0	0	0
2012/05/21	DAUS 2012/06/29	7.72	Call	Any day expiry	654.0000	618.0000	(5.505)	0	0	0
2012/05/21	DAUS 2012/06/29	7.72	Put	Any day expiry	17.0000	19.0000	11.765	0	0	5,480
2012/05/21	DAUS 2012/06/29	8.51	Put	Any day expiry	309.0000	330.0000	6.796	0	0	0
2012/05/21	DAUS 2012/06/29	8.51	Call	Any day expiry	156.0000	139.0000	(10.897)	0	0	5,480
2012/05/21	DAUS 2012/07/31			Any day expiry	8.3953	8.3572	(0.454)	0.0000	0.0000	0
2012/05/21	DAUS 2012/07/31	7.80	Call	Any day expiry	646.0000	615.0000	(4.799)	0	0	0

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2012/05/21	DAUS 2012/07/31	7.80	Put	Any day expiry	51.0000	58.0000	13.725	0	0	0
2012/05/21	DAUS 2012/07/31	7.81	Call	Any day expiry	638.0000	607.0000	(4.859)	0	0	0
2012/05/21	DAUS 2012/07/31	7.81	Put	Any day expiry	53.0000	60.0000	13.208	0	0	0
2012/05/21	DAUS 2012/07/31	7.79	Call	Any day expiry	654.0000	623.0000	(4.740)	0	0	0
2012/05/21	DAUS 2012/07/31	7.79	Put	Any day expiry	49.0000	56.0000	14.286	0	0	0
2012/05/21	DAUS 2012/07/31	7.40	Call	Any day expiry	1,008.0000	971.0000	(3.671)	0	0	0
2012/05/21	DAUS 2012/07/31	7.40	Put	Any day expiry	13.0000	14.0000	7.692	0	0	0
2012/05/21	DAUS 2012/07/31	8.25	Put	Any day expiry	202.0000	219.0000	8.416	0	0	0
2012/05/21	DAUS 2012/07/31	8.25	Call	Any day expiry	347.0000	326.0000	(6.052)	0	0	0
2012/05/21	DAUS 2012/07/31	7.72	Call	Any day expiry	713.0000	681.0000	(4.488)	0	0	0
2012/05/21	DAUS 2012/07/31	7.72	Put	Any day expiry	38.0000	44.0000	15.789	0	0	4,800
2012/05/21	DAUS 2012/07/31	8.51	Put	Any day expiry	353.0000	376.0000	6.516	0	0	0
2012/05/21	DAUS 2012/07/31	8.51	Call	Any day expiry	238.0000	223.0000	(6.303)	0	0	4,800
2012/05/21	DAUS 2012/08/31			Any day expiry	8.4315	8.3933	(0.453)	0.0000	0.0000	0
2012/05/21	DAUS 2012/08/31	7.85	Call	Any day expiry	667.0000	640.0000	(4.048)	0	0	0
2012/05/21	DAUS 2012/08/31	7.85	Put	Any day expiry	86.0000	97.0000	12.791	0	0	0
2012/05/21	DAUS 2012/08/31	7.86	Call	Any day expiry	659.0000	632.0000	(4.097)	0	0	0
2012/05/21	DAUS 2012/08/31	7.86	Put	Any day expiry	88.0000	99.0000	12.500	0	0	0
2012/05/21	DAUS 2012/08/31	7.84	Call	Any day expiry	674.0000	647.0000	(4.006)	0	0	0
2012/05/21	DAUS 2012/08/31	7.84	Put	Any day expiry	83.0000	94.0000	13.253	0	0	0
2012/05/21	DAUS 2012/08/31	7.40	Call	Any day expiry	1,054.0000	1,020.0000	(3.226)	0	0	0
2012/05/21	DAUS 2012/08/31	7.40	Put	Any day expiry	23.0000	27.0000	17.391	0	0	0
2012/05/21	DAUS 2012/08/31	8.25	Put	Any day expiry	235.0000	255.0000	8.511	0	0	0
2012/05/21	DAUS 2012/08/31	8.25	Call	Any day expiry	416.0000	398.0000	(4.327)	0	0	0
2012/05/21	DAUS 2012/08/31	7.72	Call	Any day expiry	769.0000	740.0000	(3.771)	0	0	0
2012/05/21	DAUS 2012/08/31	7.72	Put	Any day expiry	58.0000	67.0000	15.517	0	0	6,170
2012/05/21	DAUS 2012/08/31	8.51	Put	Any day expiry	385.0000	410.0000	6.494	0	0	0
2012/05/21	DAUS 2012/08/31	8.51	Call	Any day expiry	306.0000	293.0000	(4.248)	0	0	6,170
2012/05/21	DAUS 2012/09/28			Any day expiry	8.4634	8.4253	(0.450)	0.0000	0.0000	0
2012/05/21	DAUS 2012/09/28	7.90	Call	Any day expiry	682.0000	658.0000	(3.519)	0	0	0
2012/05/21	DAUS 2012/09/28	7.90	Put	Any day expiry	119.0000	133.0000	11.765	0	0	0
2012/05/21	DAUS 2012/09/28	7.91	Call	Any day expiry	675.0000	651.0000	(3.556)	0	0	0
2012/05/21	DAUS 2012/09/28	7.91	Put	Any day expiry	122.0000	136.0000	11.475	0	0	0
2012/05/21	DAUS 2012/09/28	7.89	Call	Any day expiry	689.0000	665.0000	(3.483)	0	0	0
2012/05/21	DAUS 2012/09/28	7.89	Put	Any day expiry	116.0000	130.0000	12.069	0	0	0

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2012/05/21	DAUS 2012/09/28	7.40	Call	Any day expiry	1,096.0000	1,063.0000	(3.011)	0	0	0
2012/05/21	DAUS 2012/09/28	7.40	Put	Any day expiry	33.0000	38.0000	15.152	0	0	0
2012/05/21	DAUS 2012/09/28	8.25	Put	Any day expiry	259.0000	281.0000	8.494	0	0	0
2012/05/21	DAUS 2012/09/28	8.25	Call	Any day expiry	472.0000	456.0000	(3.390)	0	0	0
2012/05/21	DAUS 2012/09/28	7.72	Call	Any day expiry	817.0000	790.0000	(3.305)	0	0	0
2012/05/21	DAUS 2012/09/28	7.72	Put	Any day expiry	74.0000	85.0000	14.865	0	0	7,540
2012/05/21	DAUS 2012/09/28	8.51	Put	Any day expiry	408.0000	435.0000	6.618	0	0	0
2012/05/21	DAUS 2012/09/28	8.51	Call	Any day expiry	361.0000	350.0000	(3.047)	0	0	7,540
2012/05/21	DAUS 2012/10/31			Any day expiry	8.5010	8.4630	(0.447)	0.0000	0.0000	0
2012/05/21	DAUS 2012/10/31	7.90	Call	Any day expiry	740.0000	718.0000	(2.973)	0	0	0
2012/05/21	DAUS 2012/10/31	7.90	Put	Any day expiry	139.0000	155.0000	11.511	0	0	0
2012/05/21	DAUS 2012/10/31	7.91	Call	Any day expiry	733.0000	711.0000	(3.001)	0	0	0
2012/05/21	DAUS 2012/10/31	7.91	Put	Any day expiry	142.0000	158.0000	11.268	0	0	0
2012/05/21	DAUS 2012/10/31	7.89	Call	Any day expiry	747.0000	725.0000	(2.945)	0	0	0
2012/05/21	DAUS 2012/10/31	7.89	Put	Any day expiry	136.0000	152.0000	11.765	0	0	0
2012/05/21	DAUS 2012/10/31	7.40	Call	Any day expiry	1,145.0000	1,113.0000	(2.795)	0	0	0
2012/05/21	DAUS 2012/10/31	7.40	Put	Any day expiry	44.0000	50.0000	13.636	0	0	0
2012/05/21	DAUS 2012/10/31	8.25	Put	Any day expiry	282.0000	306.0000	8.511	0	0	0
2012/05/21	DAUS 2012/10/31	8.25	Call	Any day expiry	533.0000	519.0000	(2.627)	0	0	0
2012/05/21	DAUS 2012/10/31	7.72	Call	Any day expiry	872.0000	847.0000	(2.867)	0	0	0
2012/05/21	DAUS 2012/10/31	7.72	Put	Any day expiry	91.0000	104.0000	14.286	0	0	8,220
2012/05/21	DAUS 2012/10/31	8.51	Call	Any day expiry	423.0000	412.0000	(2.600)	0	0	8,220
2012/05/21	DAUS 2012/10/31	8.51	Put	Any day expiry	432.0000	459.0000	6.250	0	0	0
2012/05/21	DAUS 2012/11/30			Any day expiry	8.5350	8.4971	(0.444)	0.0000	0.0000	0
2012/05/21	DAUS 2012/11/30	8.50	Call	Any day expiry	478.0000	469.0000	(1.883)	0	0	0
2012/05/21	DAUS 2012/11/30	8.50	Put	Any day expiry	443.0000	472.0000	6.546	0	0	0
2012/05/21	DAUS 2012/11/30	8.51	Call	Any day expiry	474.0000	465.0000	(1.899)	0	0	8,440
2012/05/21	DAUS 2012/11/30	8.51	Put	Any day expiry	449.0000	478.0000	6.459	0	0	0
2012/05/21	DAUS 2012/11/30	8.49	Call	Any day expiry	482.0000	473.0000	(1.867)	0	0	0
2012/05/21	DAUS 2012/11/30	8.49	Put	Any day expiry	437.0000	466.0000	6.636	0	0	0
2012/05/21	DAUS 2012/11/30	7.72	Call	Any day expiry	918.0000	896.0000	(2.397)	0	0	0
2012/05/21	DAUS 2012/11/30	7.72	Put	Any day expiry	103.0000	119.0000	15.534	0	0	8,440
2012/05/21	DAUS 2012/12/27			Any day expiry	8.5652	8.5271	(0.445)	0.0000	0.0000	0
2012/05/21	DAUS 2012/12/27	8.50	Call	Any day expiry	520.0000	514.0000	(1.154)	0	0	0
2012/05/21	DAUS 2012/12/27	8.50	Put	Any day expiry	455.0000	487.0000	7.033	0	0	0

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2012/05/21	DAUS 2012/12/27	8.51	Call	Any day expiry	516.0000	510.0000	(1.163)	0	0	7,530
2012/05/21	DAUS 2012/12/27	8.51	Put	Any day expiry	461.0000	493.0000	6.941	0	0	0
2012/05/21	DAUS 2012/12/27	8.49	Call	Any day expiry	524.0000	518.0000	(1.145)	0	0	0
2012/05/21	DAUS 2012/12/27	8.49	Put	Any day expiry	449.0000	481.0000	7.127	0	0	0
2012/05/21	DAUS 2012/12/27	7.72	Call	Any day expiry	959.0000	937.0000	(2.294)	0	0	0
2012/05/21	DAUS 2012/12/27	7.72	Put	Any day expiry	114.0000	130.0000	14.035	0	0	7,530
2012/05/21	GOVI 2012/08/02			GOVI	396.0000	396.3740	0.094	0.0000	0.0000	236
2012/05/21	GOVI 2012/08/02	390.00	Call	GOVI	60,000.0000	63,740.0000	6.233	0	0	0
2012/05/21	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/21	GOVI 2012/08/02	390.01	Call	GOVI	59,900.0000	63,640.0000	6.244	0	0	0
2012/05/21	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/21	GOVI 2012/08/02	389.99	Call	GOVI	60,100.0000	63,840.0000	6.223	0	0	0
2012/05/21	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/21	GOVI 2012/11/01			GOVI	401.9310	402.2570	0.081	0.0000	0.0000	0
2012/05/21	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	2,570.0000	100.000	0	0	0
2012/05/21	GOVI 2012/11/01	402.00	Put	GOVI	690.0000	0.0000	(100.000)	0	0	0
2012/05/21	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	2,470.0000	100.000	0	0	0
2012/05/21	GOVI 2012/11/01	402.01	Put	GOVI	790.0000	0.0000	(100.000)	0	0	0
2012/05/21	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	2,670.0000	100.000	0	0	0
2012/05/21	GOVI 2012/11/01	401.99	Put	GOVI	590.0000	0.0000	(100.000)	0	0	0
2012/05/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/21	IGOV 2012/08/02			Index Future	173.9220	173.9710	0.028	0.0000	0.0000	563
2012/05/21	IGOV 2012/11/01			Index Future	176.5270	176.5530	0.015	0.0000	0.0000	0
2012/05/21	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/05/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/21	JBAF 2012/06/20			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	2,890
2012/05/21	JBAF 2012/07/18			Jibar Tradeable Future	5.5700	5.5500	(0.359)	0.0000	0.0000	0
2012/05/21	JBAF 2012/08/15			Jibar Tradeable Future	5.5400	5.5300	(0.181)	0.0000	0.0000	0
2012/05/21	JBAF 2012/09/19			Jibar Tradeable Future	5.5100	5.5000	(0.181)	0.0000	0.0000	44,760
2012/05/21	JBAF 2012/10/17			Jibar Tradeable Future	5.5100	5.5000	(0.181)	0.0000	0.0000	0
2012/05/21	JBAF 2012/11/21			Jibar Tradeable Future	5.5100	5.4900	(0.363)	0.0000	0.0000	0
2012/05/21	JBAF 2012/12/19			Jibar Tradeable Future	5.5100	5.5000	(0.181)	0.0000	0.0000	840
2012/05/21	JBAF 2013/03/20			Jibar Tradeable Future	5.5600	5.5500	(0.180)	0.0000	0.0000	790
2012/05/21	JBAF 2013/06/19			Jibar Tradeable Future	5.6900	5.6700	(0.351)	0.0000	0.0000	500
2012/05/21	JBAF 2013/09/18			Jibar Tradeable Future	5.8700	5.8300	(0.681)	0.0000	0.0000	1,700
2012/05/21	JBAF 2013/12/18			Jibar Tradeable Future	6.0500	6.0000	(0.826)	0.0000	0.0000	1,500
2012/05/21	JBAF 2014/03/19			Jibar Tradeable Future	6.2500	6.2000	(0.800)	0.0000	0.0000	0
2012/05/21	R157 2012/08/02			Bond Future	6.4320	6.3940	(0.591)	6.4180	6.4180	15,070
2012/05/21	R157 2012/08/02	8.00	Call	Bond Future	4,755.0000	4,873.0000	2.482	0	0	0
2012/05/21	R157 2012/08/02	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/21	R157 2012/08/02	8.05	Call	Bond Future	4,902.0000	5,021.0000	2.428	0	0	0
2012/05/21	R157 2012/08/02	8.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/21	R157 2012/08/02	7.95	Call	Bond Future	4,607.0000	4,725.0000	2.561	0	0	0
2012/05/21	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R157 2012/08/02	6.15	Put	Bond Future	1,117.0000	1,022.0000	(8.505)	0	0	0
2012/05/21	R157 2012/08/02	6.15	Call	Bond Future	236.0000	259.0000	9.746	0	0	3,750
2012/05/21	R157 2012/08/02	6.35	Put	Bond Future	714.0000	638.0000	(10.644)	0	0	0
2012/05/21	R157 2012/08/02	6.35	Call	Bond Future	459.0000	501.0000	9.150	0	0	1,250
2012/05/21	R157 2012/08/02	6.55	Call	Bond Future	788.0000	849.0000	7.741	0	0	0
2012/05/21	R157 2012/08/02	6.55	Put	Bond Future	422.0000	364.0000	(13.744)	0	0	1,250
2012/05/21	R157 2012/08/02	6.95	Call	Bond Future	1,713.0000	1,809.0000	5.604	0	0	0
2012/05/21	R157 2012/08/02	6.95	Put	Bond Future	115.0000	93.0000	(19.130)	0	0	3,750
2012/05/21	R157 2012/11/01			Bond Future	6.4720	6.4350	(0.572)	0.0000	0.0000	0
2012/05/21	R157 2012/11/01	7.00	Call	Bond Future	1,883.0000	1,955.0000	3.824	0	0	0
2012/05/21	R157 2012/11/01	7.00	Put	Bond Future	385.0000	351.0000	(8.831)	0	0	0
2012/05/21	R157 2012/11/01	7.05	Call	Bond Future	1,989.0000	2,064.0000	3.771	0	0	0

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2012/05/21	R157 2012/11/01	7.05	Put	Bond Future	351.0000	320.0000	(8.832)	0	0	0
2012/05/21	R157 2012/11/01	6.95	Call	Bond Future	1,778.0000	1,848.0000	3.937	0	0	0
2012/05/21	R157 2012/11/01	6.95	Put	Bond Future	421.0000	385.0000	(8.551)	0	0	0
2012/05/21	R157 2013/02/07			Bond Future	6.5180	6.4860	(0.491)	0.0000	0.0000	0
2012/05/21	R157 2013/02/07	6.75	Call	Bond Future	1,477.0000	1,520.0000	2.911	0	0	0
2012/05/21	R157 2013/02/07	6.75	Put	Bond Future	879.0000	839.0000	(4.551)	0	0	0
2012/05/21	R157 2013/02/07	6.80	Call	Bond Future	1,556.0000	1,600.0000	2.828	0	0	0
2012/05/21	R157 2013/02/07	6.80	Put	Bond Future	830.0000	791.0000	(4.699)	0	0	0
2012/05/21	R157 2013/02/07	6.70	Call	Bond Future	1,402.0000	1,443.0000	2.924	0	0	0
2012/05/21	R157 2013/02/07	6.70	Put	Bond Future	933.0000	891.0000	(4.502)	0	0	0
2012/05/21	R186 2012/08/02			Bond Future	8.3540	8.3430	(0.132)	8.3470	8.3470	34,719
2012/05/21	R186 2012/08/02	8.75	Call	Bond Future	4,701.0000	4,734.0000	0.702	0	0	0
2012/05/21	R186 2012/08/02	8.75	Put	Bond Future	1,094.0000	1,024.0000	(6.399)	0	0	2,700
2012/05/21	R186 2012/08/02	8.80	Call	Bond Future	5,029.0000	5,066.0000	0.736	0	0	0
2012/05/21	R186 2012/08/02	8.80	Put	Bond Future	978.0000	912.0000	(6.748)	0	0	0
2012/05/21	R186 2012/08/02	8.70	Call	Bond Future	4,382.0000	4,411.0000	0.662	0	0	0
2012/05/21	R186 2012/08/02	8.70	Put	Bond Future	1,222.0000	1,148.0000	(6.056)	0	0	0
2012/05/21	R186 2012/08/02	8.25	Put	Bond Future	2,979.0000	2,875.0000	(3.491)	0	0	0
2012/05/21	R186 2012/08/02	8.25	Call	Bond Future	2,005.0000	2,003.0000	(0.100)	0	0	8,750
2012/05/21	R186 2012/08/02	8.66	Call	Bond Future	4,133.0000	4,159.0000	0.629	0	0	0
2012/05/21	R186 2012/08/02	8.66	Put	Bond Future	1,332.0000	1,255.0000	(5.781)	0	0	276
2012/05/21	R186 2012/08/02	7.66	Put	Bond Future	7,145.0000	7,030.0000	(1.610)	0	0	0
2012/05/21	R186 2012/08/02	7.66	Call	Bond Future	419.0000	407.0000	(2.864)	0	0	276
2012/05/21	R186 2012/08/02	7.76	Put	Bond Future	6,300.0000	6,185.0000	(1.825)	0	0	0
2012/05/21	R186 2012/08/02	7.76	Call	Bond Future	577.0000	564.0000	(2.253)	0	0	43
2012/05/21	R186 2012/08/02	8.76	Call	Bond Future	4,766.0000	4,800.0000	0.713	0	0	0
2012/05/21	R186 2012/08/02	8.76	Put	Bond Future	1,070.0000	1,001.0000	(6.449)	0	0	43
2012/05/21	R186 2012/08/02	8.00	Put	Bond Future	4,491.0000	4,378.0000	(2.516)	0	0	0
2012/05/21	R186 2012/08/02	8.00	Call	Bond Future	1,127.0000	1,116.0000	(0.976)	0	0	1,099
2012/05/21	R186 2012/08/02	9.00	Call	Bond Future	6,413.0000	6,466.0000	0.826	0	0	0
2012/05/21	R186 2012/08/02	9.00	Put	Bond Future	610.0000	561.0000	(8.033)	0	0	199
2012/05/21	R186 2012/08/02	7.70	Put	Bond Future	6,801.0000	6,686.0000	(1.691)	0	0	0
2012/05/21	R186 2012/08/02	7.70	Call	Bond Future	478.0000	465.0000	(2.720)	0	0	2,700
2012/05/21	R186 2012/08/02	8.30	Call	Bond Future	2,220.0000	2,220.0000	0.000	0	0	0

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2012/05/21	R186 2012/08/02	8.30	Put	Bond Future	2,725.0000	2,622.0000	(3.780)	0	0	900
2012/05/21	R186 2012/11/01			Bond Future	8.4260	8.4170	(0.107)	0.0000	0.0000	0
2012/05/21	R186 2012/11/01	8.75	Call	Bond Future	5,858.0000	5,873.0000	0.256	0	0	0
2012/05/21	R186 2012/11/01	8.75	Put	Bond Future	2,949.0000	2,882.0000	(2.272)	0	0	0
2012/05/21	R186 2012/11/01	8.80	Call	Bond Future	6,130.0000	6,147.0000	0.277	0	0	0
2012/05/21	R186 2012/11/01	8.80	Put	Bond Future	2,781.0000	2,716.0000	(2.337)	0	0	0
2012/05/21	R186 2012/11/01	8.70	Call	Bond Future	5,591.0000	5,604.0000	0.233	0	0	0
2012/05/21	R186 2012/11/01	8.70	Put	Bond Future	3,124.0000	3,055.0000	(2.209)	0	0	0
2012/05/21	R186 2013/02/07			Bond Future	8.5050	8.4980	(0.082)	0.0000	0.0000	0
2012/05/21	R186 2013/02/07	8.50	Call	Bond Future	5,383.0000	5,385.0000	0.037	0	0	0
2012/05/21	R186 2013/02/07	8.50	Put	Bond Future	5,428.0000	5,367.0000	(1.124)	0	0	0
2012/05/21	R186 2013/02/07	8.55	Call	Bond Future	5,609.0000	5,612.0000	0.053	0	0	0
2012/05/21	R186 2013/02/07	8.55	Put	Bond Future	5,207.0000	5,147.0000	(1.152)	0	0	0
2012/05/21	R186 2013/02/07	8.45	Call	Bond Future	5,162.0000	5,163.0000	0.019	0	0	0
2012/05/21	R186 2013/02/07	8.45	Put	Bond Future	5,656.0000	5,594.0000	(1.096)	0	0	0
2012/05/21	R189 2012/08/02			Bond Future	218.8423	218.8454	0.001	0.0000	0.0000	44
2012/05/21	R189 2012/08/02	218.00	Call	Bond Future	842.0000	845.0000	0.356	0	0	0
2012/05/21	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R189 2012/08/02	218.05	Call	Bond Future	792.0000	795.0000	0.379	0	0	0
2012/05/21	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R189 2012/08/02	217.95	Call	Bond Future	892.0000	895.0000	0.336	0	0	0
2012/05/21	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R197 2012/08/02			Bond Future	256.2096	256.2321	0.009	0.0000	0.0000	1,409
2012/05/21	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R197 2012/08/02	257.00	Put	Bond Future	790.0000	768.0000	(2.785)	0	0	0
2012/05/21	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R197 2012/08/02	257.05	Put	Bond Future	840.0000	818.0000	(2.619)	0	0	0
2012/05/21	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R197 2012/08/02	256.95	Put	Bond Future	740.0000	718.0000	(2.973)	0	0	0
2012/05/21	R201 2012/08/02			Bond Future	5.7780	5.7390	(0.675)	0.0000	0.0000	2,704
2012/05/21	R201 2012/08/02	7.50	Call	Bond Future	3,833.0000	3,922.0000	2.322	0	0	0
2012/05/21	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R201 2012/08/02	7.55	Call	Bond Future	3,941.0000	4,030.0000	2.258	0	0	0

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2012/05/21	R201	2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R201	2012/08/02	7.45	Call	Bond Future	3,724.0000	3,813.0000	2.390	0	0	0
2012/05/21	R201	2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R201	2012/11/01			Bond Future	5.7400	5.7030	(0.645)	0.0000	0.0000	0
2012/05/21	R201	2012/11/01	6.50	Call	Bond Future	1,665.0000	1,727.0000	3.724	0	0	0
2012/05/21	R201	2012/11/01	6.50	Put	Bond Future	123.0000	109.0000	(11.382)	0	0	0
2012/05/21	R201	2012/11/01	6.55	Call	Bond Future	1,752.0000	1,815.0000	3.596	0	0	0
2012/05/21	R201	2012/11/01	6.55	Put	Bond Future	109.0000	96.0000	(11.927)	0	0	0
2012/05/21	R201	2012/11/01	6.45	Call	Bond Future	1,580.0000	1,640.0000	3.797	0	0	0
2012/05/21	R201	2012/11/01	6.45	Put	Bond Future	138.0000	122.0000	(11.594)	0	0	0
2012/05/21	R201	2013/02/07			Bond Future	5.6750	5.6450	(0.529)	0.0000	0.0000	0
2012/05/21	R201	2013/02/07	6.25	Call	Bond Future	1,352.0000	1,387.0000	2.589	0	0	0
2012/05/21	R201	2013/02/07	6.25	Put	Bond Future	324.0000	305.0000	(5.864)	0	0	0
2012/05/21	R201	2013/02/07	6.30	Call	Bond Future	1,418.0000	1,454.0000	2.539	0	0	0
2012/05/21	R201	2013/02/07	6.30	Put	Bond Future	301.0000	283.0000	(5.980)	0	0	0
2012/05/21	R201	2013/02/07	6.20	Call	Bond Future	1,287.0000	1,322.0000	2.720	0	0	0
2012/05/21	R201	2013/02/07	6.20	Put	Bond Future	348.0000	329.0000	(5.460)	0	0	0
2012/05/21	R202	2012/08/02			Bond Future	186.6761	186.6946	0.010	0.0000	0.0000	40,005
2012/05/21	R202	2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R202	2012/08/02	191.00	Put	Bond Future	4,324.0000	4,305.0000	(0.439)	0	0	0
2012/05/21	R202	2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R202	2012/08/02	191.05	Put	Bond Future	4,374.0000	4,355.0000	(0.434)	0	0	0
2012/05/21	R202	2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R202	2012/08/02	190.95	Put	Bond Future	4,274.0000	4,255.0000	(0.445)	0	0	0
2012/05/21	R203	2012/08/02			Bond Future	7.0140	6.9870	(0.385)	0.0000	0.0000	3,883
2012/05/21	R203	2012/08/02	8.50	Call	Bond Future	6,256.0000	6,373.0000	1.870	0	0	0
2012/05/21	R203	2012/08/02	8.50	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/05/21	R203	2012/08/02	8.55	Call	Bond Future	6,457.0000	6,574.0000	1.812	0	0	0
2012/05/21	R203	2012/08/02	8.55	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/05/21	R203	2012/08/02	8.45	Call	Bond Future	6,056.0000	6,171.0000	1.899	0	0	0
2012/05/21	R203	2012/08/02	8.45	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	0
2012/05/21	R203	2012/08/02	6.60	Put	Bond Future	2,133.0000	2,028.0000	(4.923)	0	0	0
2012/05/21	R203	2012/08/02	6.60	Call	Bond Future	306.0000	319.0000	4.248	0	0	4,200

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2012/05/21	R203 2012/08/02	6.85	Put	Bond Future	1,365.0000	1,275.0000	(6.593)	0	0	0
2012/05/21	R203 2012/08/02	6.85	Call	Bond Future	646.0000	674.0000	4.334	0	0	1,400
2012/05/21	R203 2012/08/02	7.15	Call	Bond Future	1,299.0000	1,353.0000	4.157	0	0	0
2012/05/21	R203 2012/08/02	7.15	Put	Bond Future	707.0000	643.0000	(9.052)	0	0	1,400
2012/05/21	R203 2012/08/02	7.55	Call	Bond Future	2,549.0000	2,634.0000	3.335	0	0	0
2012/05/21	R203 2012/08/02	7.55	Put	Bond Future	240.0000	207.0000	(13.750)	0	0	4,200
2012/05/21	R203 2012/11/01			Bond Future	7.0740	7.0490	(0.353)	0.0000	0.0000	0
2012/05/21	R203 2012/11/01	7.75	Call	Bond Future	3,414.0000	3,481.0000	1.963	0	0	0
2012/05/21	R203 2012/11/01	7.75	Put	Bond Future	641.0000	604.0000	(5.772)	0	0	0
2012/05/21	R203 2012/11/01	7.80	Call	Bond Future	3,569.0000	3,637.0000	1.905	0	0	0
2012/05/21	R203 2012/11/01	7.80	Put	Bond Future	595.0000	559.0000	(6.050)	0	0	0
2012/05/21	R203 2012/11/01	7.70	Call	Bond Future	3,262.0000	3,327.0000	1.993	0	0	0
2012/05/21	R203 2012/11/01	7.70	Put	Bond Future	691.0000	652.0000	(5.644)	0	0	0
2012/05/21	R203 2013/02/07			Bond Future	7.1440	7.1220	(0.308)	0.0000	0.0000	0
2012/05/21	R203 2013/02/07	6.50	Call	Bond Future	951.0000	969.0000	1.893	0	0	0
2012/05/21	R203 2013/02/07	6.50	Put	Bond Future	3,536.0000	3,467.0000	(1.951)	0	0	0
2012/05/21	R203 2013/02/07	6.55	Call	Bond Future	1,017.0000	1,035.0000	1.770	0	0	0
2012/05/21	R203 2013/02/07	6.55	Put	Bond Future	3,398.0000	3,329.0000	(2.031)	0	0	0
2012/05/21	R203 2013/02/07	6.45	Call	Bond Future	889.0000	905.0000	1.800	0	0	0
2012/05/21	R203 2013/02/07	6.45	Put	Bond Future	3,677.0000	3,606.0000	(1.931)	0	0	0
2012/05/21	R204 2012/08/02			Bond Future	7.3120	7.2950	(0.232)	0.0000	0.0000	4,101
2012/05/21	R204 2012/08/02	8.50	Call	Bond Future	5,919.0000	5,999.0000	1.352	0	0	0
2012/05/21	R204 2012/08/02	8.50	Put	Bond Future	41.0000	33.0000	(19.512)	0	0	0
2012/05/21	R204 2012/08/02	8.55	Call	Bond Future	6,150.0000	6,231.0000	1.317	0	0	0
2012/05/21	R204 2012/08/02	8.55	Put	Bond Future	33.0000	27.0000	(18.182)	0	0	0
2012/05/21	R204 2012/08/02	8.45	Call	Bond Future	5,688.0000	5,767.0000	1.389	0	0	0
2012/05/21	R204 2012/08/02	8.45	Put	Bond Future	49.0000	40.0000	(18.367)	0	0	0
2012/05/21	R204 2012/11/01			Bond Future	7.3760	7.3610	(0.203)	0.0000	0.0000	0
2012/05/21	R204 2012/11/01	8.00	Call	Bond Future	3,934.0000	3,973.0000	0.991	0	0	0
2012/05/21	R204 2012/11/01	8.00	Put	Bond Future	902.0000	867.0000	(3.880)	0	0	0
2012/05/21	R204 2012/11/01	8.05	Call	Bond Future	4,111.0000	4,151.0000	0.973	0	0	0
2012/05/21	R204 2012/11/01	8.05	Put	Bond Future	841.0000	807.0000	(4.043)	0	0	0
2012/05/21	R204 2012/11/01	7.95	Call	Bond Future	3,760.0000	3,797.0000	0.984	0	0	0
2012/05/21	R204 2012/11/01	7.95	Put	Bond Future	967.0000	930.0000	(3.826)	0	0	0

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2012/05/21	R204 2013/02/07			Bond Future	7.4470	7.4360	(0.148)	0.0000	0.0000	0
2012/05/21	R204 2013/02/07	8.00	Call	Bond Future	4,100.0000	4,121.0000	0.512	0	0	0
2012/05/21	R204 2013/02/07	8.00	Put	Bond Future	1,513.0000	1,482.0000	(2.049)	0	0	0
2012/05/21	R204 2013/02/07	8.05	Call	Bond Future	4,256.0000	4,278.0000	0.517	0	0	0
2012/05/21	R204 2013/02/07	8.05	Put	Bond Future	1,439.0000	1,409.0000	(2.085)	0	0	0
2012/05/21	R204 2013/02/07	7.95	Call	Bond Future	3,946.0000	3,966.0000	0.507	0	0	0
2012/05/21	R204 2013/02/07	7.95	Put	Bond Future	1,590.0000	1,557.0000	(2.075)	0	0	0
2012/05/21	R206 2012/08/02			Bond Future	5.4120	5.3660	(0.850)	0.0000	0.0000	1,781
2012/05/21	R206 2012/08/02	7.25	Call	Bond Future	2,517.0000	2,581.0000	2.543	0	0	0
2012/05/21	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R206 2012/08/02	7.30	Call	Bond Future	2,584.0000	2,648.0000	2.477	0	0	0
2012/05/21	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R206 2012/08/02	7.20	Call	Bond Future	2,450.0000	2,514.0000	2.612	0	0	0
2012/05/21	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R206 2012/11/01			Bond Future	5.2610	5.2180	(0.817)	0.0000	0.0000	0
2012/05/21	R206 2012/11/01	6.00	Call	Bond Future	897.0000	940.0000	4.794	0	0	0
2012/05/21	R206 2012/11/01	6.00	Put	Bond Future	43.0000	36.0000	(16.279)	0	0	0
2012/05/21	R206 2012/11/01	6.05	Call	Bond Future	949.0000	992.0000	4.531	0	0	0
2012/05/21	R206 2012/11/01	6.05	Put	Bond Future	38.0000	31.0000	(18.421)	0	0	0
2012/05/21	R206 2012/11/01	5.95	Call	Bond Future	846.0000	889.0000	5.083	0	0	0
2012/05/21	R206 2012/11/01	5.95	Put	Bond Future	50.0000	43.0000	(14.000)	0	0	0
2012/05/21	R206 2013/02/07			Bond Future	4.9860	4.9520	(0.682)	0.0000	0.0000	0
2012/05/21	R206 2013/02/07	6.00	Call	Bond Future	980.0000	1,006.0000	2.653	0	0	0
2012/05/21	R206 2013/02/07	6.00	Put	Bond Future	66.0000	61.0000	(7.576)	0	0	0
2012/05/21	R206 2013/02/07	6.05	Call	Bond Future	1,019.0000	1,044.0000	2.453	0	0	0
2012/05/21	R206 2013/02/07	6.05	Put	Bond Future	60.0000	54.0000	(10.000)	0	0	0
2012/05/21	R206 2013/02/07	5.95	Call	Bond Future	942.0000	967.0000	2.654	0	0	0
2012/05/21	R206 2013/02/07	5.95	Put	Bond Future	73.0000	67.0000	(8.219)	0	0	0
2012/05/21	R207 2012/08/02			Bond Future	7.6310	7.6100	(0.275)	0.0000	0.0000	27,509
2012/05/21	R207 2012/08/02	8.75	Call	Bond Future	6,015.0000	6,119.0000	1.729	0	0	0
2012/05/21	R207 2012/08/02	8.75	Put	Bond Future	70.0000	58.0000	(17.143)	0	0	0
2012/05/21	R207 2012/08/02	8.80	Call	Bond Future	6,258.0000	6,364.0000	1.694	0	0	0
2012/05/21	R207 2012/08/02	8.80	Put	Bond Future	58.0000	48.0000	(17.241)	0	0	0

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2012/05/21	R207 2012/08/02	8.70	Call	Bond Future	5,771.0000	5,874.0000	1.785	0	0	0
2012/05/21	R207 2012/08/02	8.70	Put	Bond Future	82.0000	69.0000	(15.854)	0	0	0
2012/05/21	R207 2012/11/01			Bond Future	7.6990	7.6790	(0.260)	0.0000	0.0000	0
2012/05/21	R207 2012/11/01	8.25	Call	Bond Future	4,059.0000	4,116.0000	1.404	0	0	0
2012/05/21	R207 2012/11/01	8.25	Put	Bond Future	1,159.0000	1,108.0000	(4.400)	0	0	0
2012/05/21	R207 2012/11/01	8.30	Call	Bond Future	4,242.0000	4,302.0000	1.414	0	0	0
2012/05/21	R207 2012/11/01	8.30	Put	Bond Future	1,084.0000	1,037.0000	(4.336)	0	0	0
2012/05/21	R207 2012/11/01	8.20	Call	Bond Future	3,879.0000	3,934.0000	1.418	0	0	0
2012/05/21	R207 2012/11/01	8.20	Put	Bond Future	1,238.0000	1,185.0000	(4.281)	0	0	0
2012/05/21	R207 2013/02/07			Bond Future	7.7750	7.7580	(0.219)	0.0000	0.0000	0
2012/05/21	R207 2013/02/07	8.25	Call	Bond Future	4,246.0000	4,288.0000	0.989	0	0	0
2012/05/21	R207 2013/02/07	8.25	Put	Bond Future	1,821.0000	1,774.0000	(2.581)	0	0	0
2012/05/21	R207 2013/02/07	8.30	Call	Bond Future	4,410.0000	4,454.0000	0.998	0	0	0
2012/05/21	R207 2013/02/07	8.30	Put	Bond Future	1,734.0000	1,689.0000	(2.595)	0	0	0
2012/05/21	R207 2013/02/07	8.20	Call	Bond Future	4,083.0000	4,124.0000	1.004	0	0	0
2012/05/21	R207 2013/02/07	8.20	Put	Bond Future	1,909.0000	1,862.0000	(2.462)	0	0	0
2012/05/21	R208 2012/08/02			Bond Future	7.6940	7.6680	(0.338)	0.0000	0.0000	9,382
2012/05/21	R208 2012/08/02	8.75	Call	Bond Future	6,178.0000	6,317.0000	2.250	0	0	0
2012/05/21	R208 2012/08/02	8.75	Put	Bond Future	101.0000	84.0000	(16.832)	0	0	0
2012/05/21	R208 2012/08/02	8.80	Call	Bond Future	6,437.0000	6,578.0000	2.190	0	0	0
2012/05/21	R208 2012/08/02	8.80	Put	Bond Future	84.0000	69.0000	(17.857)	0	0	0
2012/05/21	R208 2012/08/02	8.70	Call	Bond Future	5,918.0000	6,055.0000	2.315	0	0	0
2012/05/21	R208 2012/08/02	8.70	Put	Bond Future	117.0000	98.0000	(16.239)	0	0	0
2012/05/21	R208 2012/08/02	7.20	Put	Bond Future	3,447.0000	3,302.0000	(4.207)	0	0	0
2012/05/21	R208 2012/08/02	7.20	Call	Bond Future	423.0000	435.0000	2.837	0	0	3,450
2012/05/21	R208 2012/08/02	7.50	Put	Bond Future	2,135.0000	2,012.0000	(5.761)	0	0	0
2012/05/21	R208 2012/08/02	7.50	Call	Bond Future	962.0000	995.0000	3.430	0	0	1,150
2012/05/21	R208 2012/08/02	7.80	Call	Bond Future	1,827.0000	1,889.0000	3.394	0	0	0
2012/05/21	R208 2012/08/02	7.80	Put	Bond Future	1,194.0000	1,099.0000	(7.956)	0	0	1,150
2012/05/21	R208 2012/08/02	8.25	Call	Bond Future	3,679.0000	3,786.0000	2.908	0	0	0
2012/05/21	R208 2012/08/02	8.25	Put	Bond Future	416.0000	366.0000	(12.019)	0	0	3,450
2012/05/21	R208 2012/11/01			Bond Future	7.7590	7.7340	(0.322)	0.0000	0.0000	0
2012/05/21	R208 2012/11/01	8.25	Call	Bond Future	4,176.0000	4,257.0000	1.940	0	0	0
2012/05/21	R208 2012/11/01	8.25	Put	Bond Future	1,357.0000	1,291.0000	(4.864)	0	0	0

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2012/05/21	R208 2012/11/01	8.30	Call	Bond Future	4,370.0000	4,453.0000	1.899	0	0	0
2012/05/21	R208 2012/11/01	8.30	Put	Bond Future	1,270.0000	1,206.0000	(5.039)	0	0	0
2012/05/21	R208 2012/11/01	8.20	Call	Bond Future	3,986.0000	4,064.0000	1.957	0	0	0
2012/05/21	R208 2012/11/01	8.20	Put	Bond Future	1,449.0000	1,381.0000	(4.693)	0	0	0
2012/05/21	R208 2013/02/07			Bond Future	7.8310	7.8070	(0.306)	0.0000	0.0000	0
2012/05/21	R208 2013/02/07	8.00	Call	Bond Future	3,668.0000	3,728.0000	1.636	0	0	0
2012/05/21	R208 2013/02/07	8.00	Put	Bond Future	2,712.0000	2,635.0000	(2.839)	0	0	0
2012/05/21	R208 2013/02/07	8.05	Call	Bond Future	3,828.0000	3,890.0000	1.620	0	0	0
2012/05/21	R208 2013/02/07	8.05	Put	Bond Future	2,592.0000	2,517.0000	(2.894)	0	0	0
2012/05/21	R208 2013/02/07	7.95	Call	Bond Future	3,514.0000	3,572.0000	1.651	0	0	0
2012/05/21	R208 2013/02/07	7.95	Put	Bond Future	2,840.0000	2,761.0000	(2.782)	0	0	0
2012/05/21	R209 2012/08/02			Bond Future	8.9030	8.9530	0.562	0.0000	0.0000	3,099
2012/05/21	R209 2012/08/02	9.25	Call	Bond Future	3,738.0000	3,435.0000	(8.106)	0	0	0
2012/05/21	R209 2012/08/02	9.25	Put	Bond Future	1,128.0000	1,210.0000	7.270	0	0	0
2012/05/21	R209 2012/08/02	9.30	Call	Bond Future	3,993.0000	3,682.0000	(7.789)	0	0	0
2012/05/21	R209 2012/08/02	9.30	Put	Bond Future	1,019.0000	1,093.0000	7.262	0	0	0
2012/05/21	R209 2012/08/02	9.20	Call	Bond Future	3,490.0000	3,195.0000	(8.453)	0	0	0
2012/05/21	R209 2012/08/02	9.20	Put	Bond Future	1,247.0000	1,337.0000	7.217	0	0	0
2012/05/21	R209 2012/11/01			Bond Future	8.9710	9.0240	0.591	0.0000	0.0000	0
2012/05/21	R209 2012/11/01	9.00	Call	Bond Future	3,875.0000	3,629.0000	(6.348)	0	0	0
2012/05/21	R209 2012/11/01	9.00	Put	Bond Future	3,654.0000	3,811.0000	4.297	0	0	0
2012/05/21	R209 2012/11/01	9.05	Call	Bond Future	4,070.0000	3,817.0000	(6.216)	0	0	0
2012/05/21	R209 2012/11/01	9.05	Put	Bond Future	3,470.0000	3,620.0000	4.323	0	0	0
2012/05/21	R209 2012/11/01	8.95	Call	Bond Future	3,686.0000	3,446.0000	(6.511)	0	0	0
2012/05/21	R209 2012/11/01	8.95	Put	Bond Future	3,847.0000	4,010.0000	4.237	0	0	0
2012/05/21	R209 2013/02/07			Bond Future	9.0440	9.1010	0.630	0.0000	0.0000	0
2012/05/21	R209 2013/02/07	9.00	Call	Bond Future	4,683.0000	4,436.0000	(5.274)	0	0	0
2012/05/21	R209 2013/02/07	9.00	Put	Bond Future	5,016.0000	5,197.0000	3.608	0	0	0
2012/05/21	R209 2013/02/07	9.05	Call	Bond Future	4,867.0000	4,615.0000	(5.178)	0	0	0
2012/05/21	R209 2013/02/07	9.05	Put	Bond Future	4,822.0000	4,997.0000	3.629	0	0	0
2012/05/21	R209 2013/02/07	8.95	Call	Bond Future	4,502.0000	4,260.0000	(5.375)	0	0	0
2012/05/21	R209 2013/02/07	8.95	Put	Bond Future	5,216.0000	5,402.0000	3.566	0	0	0
2012/05/21	R210 2012/08/02			Bond Future	141.3350	141.3487	0.010	0.0000	0.0000	925

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2012/05/21	R210	2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R210	2012/08/02	143.00	Put	Bond Future	1,665.0000	1,651.0000	(0.841)	0	0	0
2012/05/21	R210	2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R210	2012/08/02	143.05	Put	Bond Future	1,715.0000	1,701.0000	(0.816)	0	0	0
2012/05/21	R210	2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R210	2012/08/02	142.95	Put	Bond Future	1,615.0000	1,601.0000	(0.867)	0	0	0
2012/05/21	R211	2012/08/02			Bond Future	119.6366	119.6428	0.005	0.0000	0.0000	480
2012/05/21	R211	2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R211	2012/08/02	120.00	Put	Bond Future	363.0000	357.0000	(1.653)	0	0	0
2012/05/21	R211	2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R211	2012/08/02	120.05	Put	Bond Future	413.0000	407.0000	(1.453)	0	0	0
2012/05/21	R211	2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R211	2012/08/02	119.95	Put	Bond Future	313.0000	307.0000	(1.917)	0	0	0
2012/05/21	R212	2012/08/02			Bond Future	117.6754	117.3834	(0.248)	0.0000	0.0000	2,962
2012/05/21	R212	2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R212	2012/08/02	118.00	Put	Bond Future	325.0000	617.0000	89.846	0	0	0
2012/05/21	R212	2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R212	2012/08/02	118.05	Put	Bond Future	375.0000	667.0000	77.867	0	0	0
2012/05/21	R212	2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R212	2012/08/02	117.95	Put	Bond Future	275.0000	567.0000	106.182	0	0	0
2012/05/21	R213	2012/08/02			Bond Future	8.7800	8.8000	0.228	0.0000	0.0000	4,725
2012/05/21	R213	2012/08/02	9.25	Call	Bond Future	4,489.0000	4,333.0000	(3.475)	0	0	0
2012/05/21	R213	2012/08/02	9.25	Put	Bond Future	864.0000	867.0000	0.347	0	0	0
2012/05/21	R213	2012/08/02	9.30	Call	Bond Future	4,771.0000	4,614.0000	(3.291)	0	0	0
2012/05/21	R213	2012/08/02	9.30	Put	Bond Future	774.0000	777.0000	0.388	0	0	0
2012/05/21	R213	2012/08/02	9.20	Call	Bond Future	4,212.0000	4,059.0000	(3.632)	0	0	0
2012/05/21	R213	2012/08/02	9.20	Put	Bond Future	961.0000	968.0000	0.728	0	0	0
2012/05/21	R213	2012/11/01			Bond Future	8.8520	8.8730	0.237	0.0000	0.0000	0
2012/05/21	R213	2012/11/01	9.00	Call	Bond Future	4,405.0000	4,278.0000	(2.883)	0	0	0
2012/05/21	R213	2012/11/01	9.00	Put	Bond Future	3,254.0000	3,292.0000	1.168	0	0	0
2012/05/21	R213	2012/11/01	9.05	Call	Bond Future	4,618.0000	4,488.0000	(2.815)	0	0	0
2012/05/21	R213	2012/11/01	9.05	Put	Bond Future	3,083.0000	3,118.0000	1.135	0	0	0
2012/05/21	R213	2012/11/01	8.95	Call	Bond Future	4,198.0000	4,073.0000	(2.978)	0	0	0

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2012/05/21	R213 2012/11/01	8.95	Put	Bond Future	3,433.0000	3,473.0000	1.165	0	0	0
2012/05/21	R213 2013/02/07			Bond Future	8.9320	8.9560	0.269	0.0000	0.0000	0
2012/05/21	R213 2013/02/07	9.00	Call	Bond Future	5,195.0000	5,066.0000	(2.483)	0	0	0
2012/05/21	R213 2013/02/07	9.00	Put	Bond Future	4,672.0000	4,728.0000	1.199	0	0	0
2012/05/21	R213 2013/02/07	9.05	Call	Bond Future	5,397.0000	5,266.0000	(2.427)	0	0	0
2012/05/21	R213 2013/02/07	9.05	Put	Bond Future	4,492.0000	4,546.0000	1.202	0	0	0
2012/05/21	R213 2013/02/07	8.95	Call	Bond Future	5,000.0000	4,874.0000	(2.520)	0	0	0
2012/05/21	R213 2013/02/07	8.95	Put	Bond Future	4,861.0000	4,920.0000	1.214	0	0	0
2012/05/21	R214 2012/08/02			Bond Future	8.9410	8.9960	0.615	0.0000	0.0000	1,530
2012/05/21	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R214 2012/08/02	8.80	Put	Bond Future	1,154.0000	1,596.0000	38.302	0	0	0
2012/05/21	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R214 2012/08/02	8.81	Put	Bond Future	1,071.0000	1,513.0000	41.270	0	0	0
2012/05/21	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/21	R214 2012/08/02	8.79	Put	Bond Future	1,237.0000	1,679.0000	35.732	0	0	0
Total										393289.00