



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/05/2012

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
2012/05/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	AL7T 2012/08/02			Index Future	434.7020	436.3400	0.377	0.0000	0.0000	13
2012/05/24	AL7T 2012/11/01			Index Future	441.1530	442.8140	0.377	0.0000	0.0000	0
2012/05/24	ALBI 2012/08/02			Index Future	393.1970	394.6950	0.381	0.0000	0.0000	1,004
2012/05/24	ALBI 2012/11/01			Index Future	399.0320	400.5510	0.381	0.0000	0.0000	0
2012/05/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	CAAZ 2012/06/18			Can-Do Future	0.3522	0.3056	(13.231)	0.0000	0.0000	5,670
2012/05/24	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/24	CABB 2012/06/18			Can-Do Future	0.0026	0.0036	38.462	0.0000	0.0000	8,000
2012/05/24	CABC 2012/06/18			Can-Do Future	0.0284	0.0398	40.141	0.0000	0.0000	0
2012/05/24	CABD 2012/06/18			Can-Do Future	0.0001	0.0002	100.000	0.0000	0.0000	16,000
2012/05/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/24	DAAH 2012/06/28			Any day expiry	8.4794	8.3708	(1.281)	0.0000	0.0000	2,360
2012/05/24	DAAH 2012/06/28	8.50	Call	Any day expiry	196.0000	149.0000	(23.980)	0	0	0
2012/05/24	DAAH 2012/06/28	8.50	Put	Any day expiry	217.0000	278.0000	28.111	0	0	0
2012/05/24	DAAH 2012/06/28	8.51	Call	Any day expiry	192.0000	146.0000	(23.958)	0	0	0
2012/05/24	DAAH 2012/06/28	8.51	Put	Any day expiry	223.0000	285.0000	27.803	0	0	0
2012/05/24	DAAH 2012/06/28	8.49	Call	Any day expiry	200.0000	152.0000	(24.000)	0	0	0
2012/05/24	DAAH 2012/06/28	8.49	Put	Any day expiry	211.0000	271.0000	28.436	0	0	0
2012/05/24	DAAH 2012/06/28	8.25	Put	Any day expiry	98.0000	134.0000	36.735	0	0	0
2012/05/24	DAAH 2012/06/28	8.25	Call	Any day expiry	327.0000	255.0000	(22.018)	0	0	0

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2012/05/24	DAAH 2012/06/28	7.40	Call	Any day expiry	1,082.0000	974.0000	(9.982)	0	0	0
2012/05/24	DAAH 2012/06/28	7.40	Put	Any day expiry	3.0000	3.0000	0.000	0	0	0
2012/05/24	DAUS 2012/05/31			Any day expiry	8.4422	8.3353	(1.266)	0.0000	0.0000	0
2012/05/24	DAUS 2012/05/31	7.75	Call	Any day expiry	693.0000	586.0000	(15.440)	0	0	0
2012/05/24	DAUS 2012/05/31	7.75	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/24	DAUS 2012/05/31	7.76	Call	Any day expiry	683.0000	576.0000	(15.666)	0	0	0
2012/05/24	DAUS 2012/05/31	7.76	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/24	DAUS 2012/05/31	7.74	Call	Any day expiry	703.0000	596.0000	(15.220)	0	0	0
2012/05/24	DAUS 2012/05/31	7.74	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/24	DAUS 2012/05/31	7.40	Call	Any day expiry	1,042.0000	935.0000	(10.269)	0	0	0
2012/05/24	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/05/24	DAUS 2012/05/31	8.25	Put	Any day expiry	27.0000	50.0000	85.185	0	0	0
2012/05/24	DAUS 2012/05/31	8.25	Call	Any day expiry	219.0000	135.0000	(38.356)	0	0	0
2012/05/24	DAUS 2012/05/31	7.72	Call	Any day expiry	723.0000	616.0000	(14.799)	0	0	0
2012/05/24	DAUS 2012/05/31	7.72	Put	Any day expiry	1.0000	1.0000	0.000	0	0	4,110
2012/05/24	DAUS 2012/05/31	8.51	Put	Any day expiry	136.0000	208.0000	52.941	0	0	0
2012/05/24	DAUS 2012/05/31	8.51	Call	Any day expiry	68.0000	33.0000	(51.471)	0	0	4,110
2012/05/24	DAUS 2012/06/29			Any day expiry	8.4807	8.3721	(1.281)	0.0000	0.0000	0
2012/05/24	DAUS 2012/06/29	7.75	Call	Any day expiry	740.0000	638.0000	(13.784)	0	0	0
2012/05/24	DAUS 2012/06/29	7.75	Put	Any day expiry	9.0000	16.0000	77.778	0	0	0
2012/05/24	DAUS 2012/06/29	7.76	Call	Any day expiry	731.0000	628.0000	(14.090)	0	0	0
2012/05/24	DAUS 2012/06/29	7.76	Put	Any day expiry	10.0000	16.0000	60.000	0	0	0
2012/05/24	DAUS 2012/06/29	7.74	Call	Any day expiry	750.0000	647.0000	(13.733)	0	0	0
2012/05/24	DAUS 2012/06/29	7.74	Put	Any day expiry	9.0000	15.0000	66.667	0	0	0
2012/05/24	DAUS 2012/06/29	7.40	Call	Any day expiry	1,083.0000	975.0000	(9.972)	0	0	0
2012/05/24	DAUS 2012/06/29	7.40	Put	Any day expiry	2.0000	3.0000	50.000	0	0	0
2012/05/24	DAUS 2012/06/29	8.25	Put	Any day expiry	99.0000	137.0000	38.384	0	0	0
2012/05/24	DAUS 2012/06/29	8.25	Call	Any day expiry	330.0000	259.0000	(21.515)	0	0	0
2012/05/24	DAUS 2012/06/29	7.72	Call	Any day expiry	769.0000	666.0000	(13.394)	0	0	0
2012/05/24	DAUS 2012/06/29	7.72	Put	Any day expiry	8.0000	14.0000	75.000	0	0	5,480
2012/05/24	DAUS 2012/06/29	8.51	Put	Any day expiry	225.0000	288.0000	28.000	0	0	0
2012/05/24	DAUS 2012/06/29	8.51	Call	Any day expiry	196.0000	150.0000	(23.469)	0	0	5,480
2012/05/24	DAUS 2012/07/31			Any day expiry	8.5201	8.4118	(1.271)	0.0000	0.0000	0
2012/05/24	DAUS 2012/07/31	7.80	Call	Any day expiry	756.0000	660.0000	(12.698)	0	0	0

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2012/05/24	DAUS 2012/07/31	7.80	Put	Any day expiry	36.0000	48.0000	33.333	0	0	0
2012/05/24	DAUS 2012/07/31	7.81	Call	Any day expiry	748.0000	651.0000	(12.968)	0	0	0
2012/05/24	DAUS 2012/07/31	7.81	Put	Any day expiry	38.0000	49.0000	28.947	0	0	0
2012/05/24	DAUS 2012/07/31	7.79	Call	Any day expiry	765.0000	668.0000	(12.680)	0	0	0
2012/05/24	DAUS 2012/07/31	7.79	Put	Any day expiry	35.0000	46.0000	31.429	0	0	0
2012/05/24	DAUS 2012/07/31	7.40	Call	Any day expiry	1,131.0000	1,024.0000	(9.461)	0	0	0
2012/05/24	DAUS 2012/07/31	7.40	Put	Any day expiry	11.0000	12.0000	9.091	0	0	0
2012/05/24	DAUS 2012/07/31	8.25	Put	Any day expiry	150.0000	189.0000	26.000	0	0	0
2012/05/24	DAUS 2012/07/31	8.25	Call	Any day expiry	420.0000	351.0000	(16.429)	0	0	0
2012/05/24	DAUS 2012/07/31	7.72	Call	Any day expiry	827.0000	728.0000	(11.971)	0	0	0
2012/05/24	DAUS 2012/07/31	7.72	Put	Any day expiry	27.0000	36.0000	33.333	0	0	4,800
2012/05/24	DAUS 2012/07/31	8.51	Put	Any day expiry	279.0000	337.0000	20.789	0	0	0
2012/05/24	DAUS 2012/07/31	8.51	Call	Any day expiry	289.0000	239.0000	(17.301)	0	0	4,800
2012/05/24	DAUS 2012/08/31			Any day expiry	8.5576	8.4495	(1.263)	0.0000	0.0000	0
2012/05/24	DAUS 2012/08/31	7.85	Call	Any day expiry	776.0000	686.0000	(11.598)	0	0	0
2012/05/24	DAUS 2012/08/31	7.85	Put	Any day expiry	68.0000	87.0000	27.941	0	0	0
2012/05/24	DAUS 2012/08/31	7.86	Call	Any day expiry	768.0000	679.0000	(11.589)	0	0	0
2012/05/24	DAUS 2012/08/31	7.86	Put	Any day expiry	70.0000	90.0000	28.571	0	0	0
2012/05/24	DAUS 2012/08/31	7.84	Call	Any day expiry	784.0000	694.0000	(11.480)	0	0	0
2012/05/24	DAUS 2012/08/31	7.84	Put	Any day expiry	66.0000	85.0000	28.788	0	0	0
2012/05/24	DAUS 2012/08/31	7.40	Call	Any day expiry	1,179.0000	1,075.0000	(8.821)	0	0	0
2012/05/24	DAUS 2012/08/31	7.40	Put	Any day expiry	21.0000	26.0000	23.810	0	0	0
2012/05/24	DAUS 2012/08/31	8.25	Put	Any day expiry	187.0000	229.0000	22.460	0	0	0
2012/05/24	DAUS 2012/08/31	8.25	Call	Any day expiry	495.0000	428.0000	(13.535)	0	0	0
2012/05/24	DAUS 2012/08/31	7.72	Call	Any day expiry	884.0000	790.0000	(10.633)	0	0	0
2012/05/24	DAUS 2012/08/31	7.72	Put	Any day expiry	46.0000	61.0000	32.609	0	0	6,170
2012/05/24	DAUS 2012/08/31	8.51	Put	Any day expiry	318.0000	375.0000	17.925	0	0	0
2012/05/24	DAUS 2012/08/31	8.51	Call	Any day expiry	366.0000	314.0000	(14.208)	0	0	6,170
2012/05/24	DAUS 2012/09/28			Any day expiry	8.5905	8.4823	(1.260)	0.0000	0.0000	0
2012/05/24	DAUS 2012/09/28	7.90	Call	Any day expiry	790.0000	704.0000	(10.886)	0	0	0
2012/05/24	DAUS 2012/09/28	7.90	Put	Any day expiry	100.0000	122.0000	22.000	0	0	0
2012/05/24	DAUS 2012/09/28	7.91	Call	Any day expiry	783.0000	697.0000	(10.983)	0	0	0
2012/05/24	DAUS 2012/09/28	7.91	Put	Any day expiry	103.0000	125.0000	21.359	0	0	0
2012/05/24	DAUS 2012/09/28	7.89	Call	Any day expiry	798.0000	711.0000	(10.902)	0	0	0
2012/05/24	DAUS 2012/09/28	7.89	Put	Any day expiry	98.0000	119.0000	21.429	0	0	0

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2012/05/24	DAUS 2012/09/28	7.40	Call	Any day expiry	1,221.0000	1,121.0000	(8.190)	0	0	0
2012/05/24	DAUS 2012/09/28	7.40	Put	Any day expiry	31.0000	39.0000	25.806	0	0	0
2012/05/24	DAUS 2012/09/28	8.25	Put	Any day expiry	215.0000	255.0000	18.605	0	0	0
2012/05/24	DAUS 2012/09/28	8.25	Call	Any day expiry	555.0000	487.0000	(12.252)	0	0	0
2012/05/24	DAUS 2012/09/28	7.72	Call	Any day expiry	935.0000	841.0000	(10.053)	0	0	0
2012/05/24	DAUS 2012/09/28	7.72	Put	Any day expiry	65.0000	79.0000	21.538	0	0	7,540
2012/05/24	DAUS 2012/09/28	8.51	Put	Any day expiry	348.0000	402.0000	15.517	0	0	0
2012/05/24	DAUS 2012/09/28	8.51	Call	Any day expiry	428.0000	374.0000	(12.617)	0	0	7,540
2012/05/24	DAUS 2012/10/31			Any day expiry	8.6293	8.5209	(1.256)	0.0000	0.0000	0
2012/05/24	DAUS 2012/10/31	7.90	Call	Any day expiry	852.0000	766.0000	(10.094)	0	0	0
2012/05/24	DAUS 2012/10/31	7.90	Put	Any day expiry	123.0000	145.0000	17.886	0	0	0
2012/05/24	DAUS 2012/10/31	7.91	Call	Any day expiry	844.0000	759.0000	(10.071)	0	0	0
2012/05/24	DAUS 2012/10/31	7.91	Put	Any day expiry	125.0000	148.0000	18.400	0	0	0
2012/05/24	DAUS 2012/10/31	7.89	Call	Any day expiry	859.0000	773.0000	(10.012)	0	0	0
2012/05/24	DAUS 2012/10/31	7.89	Put	Any day expiry	120.0000	142.0000	18.333	0	0	0
2012/05/24	DAUS 2012/10/31	7.40	Call	Any day expiry	1,274.0000	1,174.0000	(7.849)	0	0	0
2012/05/24	DAUS 2012/10/31	7.40	Put	Any day expiry	45.0000	53.0000	17.778	0	0	0
2012/05/24	DAUS 2012/10/31	8.25	Put	Any day expiry	243.0000	282.0000	16.049	0	0	0
2012/05/24	DAUS 2012/10/31	8.25	Call	Any day expiry	622.0000	553.0000	(11.093)	0	0	0
2012/05/24	DAUS 2012/10/31	7.72	Call	Any day expiry	992.0000	900.0000	(9.274)	0	0	0
2012/05/24	DAUS 2012/10/31	7.72	Put	Any day expiry	83.0000	99.0000	19.277	0	0	8,220
2012/05/24	DAUS 2012/10/31	8.51	Call	Any day expiry	496.0000	439.0000	(11.492)	0	0	8,220
2012/05/24	DAUS 2012/10/31	8.51	Put	Any day expiry	377.0000	428.0000	13.528	0	0	0
2012/05/24	DAUS 2012/11/30			Any day expiry	8.6645	8.5560	(1.252)	0.0000	0.0000	0
2012/05/24	DAUS 2012/11/30	8.50	Call	Any day expiry	556.0000	498.0000	(10.432)	0	0	0
2012/05/24	DAUS 2012/11/30	8.50	Put	Any day expiry	392.0000	442.0000	12.755	0	0	0
2012/05/24	DAUS 2012/11/30	8.51	Call	Any day expiry	552.0000	495.0000	(10.326)	0	0	8,440
2012/05/24	DAUS 2012/11/30	8.51	Put	Any day expiry	398.0000	449.0000	12.814	0	0	0
2012/05/24	DAUS 2012/11/30	8.49	Call	Any day expiry	561.0000	502.0000	(10.517)	0	0	0
2012/05/24	DAUS 2012/11/30	8.49	Put	Any day expiry	387.0000	436.0000	12.661	0	0	0
2012/05/24	DAUS 2012/11/30	7.72	Call	Any day expiry	1,044.0000	950.0000	(9.004)	0	0	0
2012/05/24	DAUS 2012/11/30	7.72	Put	Any day expiry	100.0000	114.0000	14.000	0	0	8,440
2012/05/24	DAUS 2012/12/27			Any day expiry	8.6952	8.5866	(1.249)	0.0000	0.0000	0
2012/05/24	DAUS 2012/12/27	8.50	Call	Any day expiry	601.0000	544.0000	(9.484)	0	0	0
2012/05/24	DAUS 2012/12/27	8.50	Put	Any day expiry	406.0000	457.0000	12.562	0	0	0

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2012/05/24	DAUS 2012/12/27	8.51	Call	Any day expiry	597.0000	540.0000	(9.548)	0	0	7,530
2012/05/24	DAUS 2012/12/27	8.51	Put	Any day expiry	412.0000	463.0000	12.379	0	0	0
2012/05/24	DAUS 2012/12/27	8.49	Call	Any day expiry	606.0000	548.0000	(9.571)	0	0	0
2012/05/24	DAUS 2012/12/27	8.49	Put	Any day expiry	401.0000	451.0000	12.469	0	0	0
2012/05/24	DAUS 2012/12/27	7.72	Call	Any day expiry	1,085.0000	991.0000	(8.664)	0	0	0
2012/05/24	DAUS 2012/12/27	7.72	Put	Any day expiry	110.0000	124.0000	12.727	0	0	7,530
2012/05/24	GOVI 2012/08/02			GOVI	394.3760	395.8140	0.365	0.0000	0.0000	236
2012/05/24	GOVI 2012/08/02	390.00	Call	GOVI	43,760.0000	58,140.0000	32.861	0	0	0
2012/05/24	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/24	GOVI 2012/08/02	390.01	Call	GOVI	43,660.0000	58,040.0000	32.936	0	0	0
2012/05/24	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/24	GOVI 2012/08/02	389.99	Call	GOVI	43,860.0000	58,240.0000	32.786	0	0	0
2012/05/24	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/24	GOVI 2012/11/01			GOVI	400.2290	401.6870	0.364	0.0000	0.0000	0
2012/05/24	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/24	GOVI 2012/11/01	402.00	Put	GOVI	17,710.0000	3,130.0000	(82.326)	0	0	0
2012/05/24	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/24	GOVI 2012/11/01	402.01	Put	GOVI	17,810.0000	3,230.0000	(81.864)	0	0	0
2012/05/24	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/24	GOVI 2012/11/01	401.99	Put	GOVI	17,610.0000	3,030.0000	(82.794)	0	0	0
2012/05/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/24	IGOV 2012/08/02			Index Future	173.8640	173.9640	0.058	0.0000	0.0000	563
2012/05/24	IGOV 2012/11/01			Index Future	176.4390	176.5450	0.060	0.0000	0.0000	0
2012/05/24	ILBI 2012/08/02			Index Future	476.9560	476.9560	0.000	0.0000	0.0000	169
2012/05/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/05/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/24	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	2,890
2012/05/24	JBAF 2012/07/18			Jibar Tradeable Future	5.5700	5.5400	(0.539)	0.0000	0.0000	0
2012/05/24	JBAF 2012/08/15			Jibar Tradeable Future	5.5700	5.5200	(0.898)	0.0000	0.0000	0
2012/05/24	JBAF 2012/09/19			Jibar Tradeable Future	5.5700	5.5000	(1.257)	0.0000	0.0000	44,760
2012/05/24	JBAF 2012/10/17			Jibar Tradeable Future	5.5800	5.5000	(1.434)	0.0000	0.0000	0
2012/05/24	JBAF 2012/11/21			Jibar Tradeable Future	5.5800	5.5000	(1.434)	0.0000	0.0000	0
2012/05/24	JBAF 2012/12/19			Jibar Tradeable Future	5.5800	5.5000	(1.434)	0.0000	0.0000	840
2012/05/24	JBAF 2013/03/20			Jibar Tradeable Future	5.6300	5.5500	(1.421)	0.0000	0.0000	790
2012/05/24	JBAF 2013/06/19			Jibar Tradeable Future	5.7800	5.6900	(1.557)	0.0000	0.0000	500
2012/05/24	JBAF 2013/09/18			Jibar Tradeable Future	5.9500	5.8600	(1.513)	0.0000	0.0000	1,700
2012/05/24	JBAF 2013/12/18			Jibar Tradeable Future	6.1300	6.0400	(1.468)	0.0000	0.0000	1,500
2012/05/24	JBAF 2014/03/19			Jibar Tradeable Future	6.3200	6.2200	(1.582)	0.0000	0.0000	0
2012/05/24	R157 2012/08/02			Bond Future	6.4770	6.3900	(1.343)	0.0000	0.0000	15,070
2012/05/24	R157 2012/08/02	8.00	Call	Bond Future	4,615.0000	4,885.0000	5.850	0	0	0
2012/05/24	R157 2012/08/02	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/24	R157 2012/08/02	8.05	Call	Bond Future	4,762.0000	5,033.0000	5.691	0	0	0
2012/05/24	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R157 2012/08/02	7.95	Call	Bond Future	4,467.0000	4,738.0000	6.067	0	0	0
2012/05/24	R157 2012/08/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/24	R157 2012/08/02	6.15	Put	Bond Future	1,195.0000	991.0000	(17.071)	0	0	0
2012/05/24	R157 2012/08/02	6.15	Call	Bond Future	174.0000	240.0000	37.931	0	0	3,750
2012/05/24	R157 2012/08/02	6.35	Put	Bond Future	762.0000	604.0000	(20.735)	0	0	0
2012/05/24	R157 2012/08/02	6.35	Call	Bond Future	367.0000	479.0000	30.518	0	0	1,250
2012/05/24	R157 2012/08/02	6.55	Call	Bond Future	670.0000	830.0000	23.881	0	0	0
2012/05/24	R157 2012/08/02	6.55	Put	Bond Future	443.0000	333.0000	(24.831)	0	0	1,250
2012/05/24	R157 2012/08/02	6.95	Call	Bond Future	1,572.0000	1,805.0000	14.822	0	0	0
2012/05/24	R157 2012/08/02	6.95	Put	Bond Future	114.0000	76.0000	(33.333)	0	0	3,750
2012/05/24	R157 2012/11/01			Bond Future	6.5270	6.4310	(1.471)	0.0000	0.0000	0
2012/05/24	R157 2012/11/01	7.00	Call	Bond Future	1,735.0000	1,937.0000	11.643	0	0	0
2012/05/24	R157 2012/11/01	7.00	Put	Bond Future	394.0000	322.0000	(18.274)	0	0	0
2012/05/24	R157 2012/11/01	7.05	Call	Bond Future	1,840.0000	2,047.0000	11.250	0	0	0

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2012/05/24	R157 2012/11/01	7.05	Put	Bond Future	359.0000	291.0000	(18.942)	0	0	0
2012/05/24	R157 2012/11/01	6.95	Call	Bond Future	1,632.0000	1,828.0000	12.010	0	0	0
2012/05/24	R157 2012/11/01	6.95	Put	Bond Future	432.0000	354.0000	(18.056)	0	0	0
2012/05/24	R157 2013/02/07			Bond Future	6.5880	6.4790	(1.655)	0.0000	0.0000	0
2012/05/24	R157 2013/02/07	6.75	Call	Bond Future	1,346.0000	1,509.0000	12.110	0	0	0
2012/05/24	R157 2013/02/07	6.75	Put	Bond Future	929.0000	810.0000	(12.809)	0	0	0
2012/05/24	R157 2013/02/07	6.80	Call	Bond Future	1,423.0000	1,590.0000	11.736	0	0	0
2012/05/24	R157 2013/02/07	6.80	Put	Bond Future	878.0000	763.0000	(13.098)	0	0	0
2012/05/24	R157 2013/02/07	6.70	Call	Bond Future	1,273.0000	1,430.0000	12.333	0	0	0
2012/05/24	R157 2013/02/07	6.70	Put	Bond Future	984.0000	860.0000	(12.602)	0	0	0
2012/05/24	R186 2012/08/02			Bond Future	8.4260	8.3690	(0.676)	0.0000	0.0000	34,789
2012/05/24	R186 2012/08/02	8.75	Call	Bond Future	4,168.0000	4,528.0000	8.637	0	0	0
2012/05/24	R186 2012/08/02	8.75	Put	Bond Future	1,229.0000	1,061.0000	(13.670)	0	0	2,700
2012/05/24	R186 2012/08/02	8.80	Call	Bond Future	4,482.0000	4,856.0000	8.344	0	0	0
2012/05/24	R186 2012/08/02	8.80	Put	Bond Future	1,099.0000	944.0000	(14.104)	0	0	0
2012/05/24	R186 2012/08/02	8.70	Call	Bond Future	3,863.0000	4,210.0000	8.983	0	0	0
2012/05/24	R186 2012/08/02	8.70	Put	Bond Future	1,370.0000	1,189.0000	(13.212)	0	0	0
2012/05/24	R186 2012/08/02	8.25	Put	Bond Future	3,285.0000	2,962.0000	(9.833)	0	0	0
2012/05/24	R186 2012/08/02	8.25	Call	Bond Future	1,643.0000	1,848.0000	12.477	0	0	8,750
2012/05/24	R186 2012/08/02	8.66	Call	Bond Future	3,627.0000	3,962.0000	9.236	0	0	0
2012/05/24	R186 2012/08/02	8.66	Put	Bond Future	1,494.0000	1,300.0000	(12.985)	0	0	276
2012/05/24	R186 2012/08/02	7.66	Put	Bond Future	7,690.0000	7,215.0000	(6.177)	0	0	0
2012/05/24	R186 2012/08/02	7.66	Call	Bond Future	296.0000	350.0000	18.243	0	0	276
2012/05/24	R186 2012/08/02	7.76	Put	Bond Future	6,811.0000	6,355.0000	(6.695)	0	0	0
2012/05/24	R186 2012/08/02	7.76	Call	Bond Future	420.0000	492.0000	17.143	0	0	43
2012/05/24	R186 2012/08/02	8.76	Call	Bond Future	4,230.0000	4,593.0000	8.582	0	0	0
2012/05/24	R186 2012/08/02	8.76	Put	Bond Future	1,202.0000	1,037.0000	(13.727)	0	0	43
2012/05/24	R186 2012/08/02	8.00	Put	Bond Future	4,909.0000	4,510.0000	(8.128)	0	0	0
2012/05/24	R186 2012/08/02	8.00	Call	Bond Future	877.0000	1,006.0000	14.709	0	0	1,099
2012/05/24	R186 2012/08/02	9.00	Call	Bond Future	5,821.0000	6,242.0000	7.232	0	0	0
2012/05/24	R186 2012/08/02	9.00	Put	Bond Future	686.0000	579.0000	(15.598)	0	0	199
2012/05/24	R186 2012/08/02	7.70	Put	Bond Future	7,333.0000	6,865.0000	(6.382)	0	0	0
2012/05/24	R186 2012/08/02	7.70	Call	Bond Future	342.0000	402.0000	17.544	0	0	2,700
2012/05/24	R186 2012/08/02	8.30	Call	Bond Future	1,839.0000	2,060.0000	12.017	0	0	0

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2012/05/24	R186 2012/08/02	8.30	Put	Bond Future	3,011.0000	2,704.0000	(10.196)	0	0	900
2012/05/24	R186 2012/11/01			Bond Future	8.5030	8.4440	(0.694)	0.0000	0.0000	0
2012/05/24	R186 2012/11/01	8.75	Call	Bond Future	5,317.0000	5,633.0000	5.943	0	0	0
2012/05/24	R186 2012/11/01	8.75	Put	Bond Future	3,109.0000	2,888.0000	(7.108)	0	0	0
2012/05/24	R186 2012/11/01	8.80	Call	Bond Future	5,579.0000	5,904.0000	5.825	0	0	0
2012/05/24	R186 2012/11/01	8.80	Put	Bond Future	2,931.0000	2,720.0000	(7.199)	0	0	0
2012/05/24	R186 2012/11/01	8.70	Call	Bond Future	5,060.0000	5,367.0000	6.067	0	0	0
2012/05/24	R186 2012/11/01	8.70	Put	Bond Future	3,294.0000	3,064.0000	(6.982)	0	0	0
2012/05/24	R186 2012/11/01	8.82	Call	Bond Future	0.0000	6,014.0000	100.000	0	0	0
2012/05/24	R186 2012/11/01	8.82	Put	Bond Future	0.0000	2,655.0000	100.000	0	0	1,858
2012/05/24	R186 2012/11/01	7.82	Put	Bond Future	0.0000	7,695.0000	100.000	0	0	0
2012/05/24	R186 2012/11/01	7.82	Call	Bond Future	0.0000	1,798.0000	100.000	0	0	1,858
2012/05/24	R186 2013/02/07			Bond Future	8.5870	8.5250	(0.722)	0.0000	0.0000	0
2012/05/24	R186 2013/02/07	8.50	Call	Bond Future	4,943.0000	5,213.0000	5.462	0	0	0
2012/05/24	R186 2013/02/07	8.50	Put	Bond Future	5,719.0000	5,437.0000	(4.931)	0	0	0
2012/05/24	R186 2013/02/07	8.55	Call	Bond Future	5,163.0000	5,441.0000	5.384	0	0	0
2012/05/24	R186 2013/02/07	8.55	Put	Bond Future	5,492.0000	5,218.0000	(4.989)	0	0	0
2012/05/24	R186 2013/02/07	8.45	Call	Bond Future	4,730.0000	4,993.0000	5.560	0	0	0
2012/05/24	R186 2013/02/07	8.45	Put	Bond Future	5,955.0000	5,666.0000	(4.853)	0	0	0
2012/05/24	R189 2012/08/02			Bond Future	218.8597	218.8627	0.001	0.0000	0.0000	44
2012/05/24	R189 2012/08/02	218.00	Call	Bond Future	860.0000	863.0000	0.349	0	0	0
2012/05/24	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R189 2012/08/02	218.05	Call	Bond Future	810.0000	813.0000	0.370	0	0	0
2012/05/24	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R189 2012/08/02	217.95	Call	Bond Future	910.0000	913.0000	0.330	0	0	0
2012/05/24	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R197 2012/08/02			Bond Future	256.3336	256.3554	0.009	0.0000	0.0000	1,409
2012/05/24	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R197 2012/08/02	257.00	Put	Bond Future	666.0000	645.0000	(3.153)	0	0	0
2012/05/24	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R197 2012/08/02	257.05	Put	Bond Future	716.0000	695.0000	(2.933)	0	0	0
2012/05/24	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R197 2012/08/02	256.95	Put	Bond Future	616.0000	595.0000	(3.409)	0	0	0

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2012/05/24	R201 2012/08/02			Bond Future	5.7990	5.7120	(1.500)	0.0000	0.0000	2,704
2012/05/24	R201 2012/08/02	7.50	Call	Bond Future	3,785.0000	3,983.0000	5.231	0	0	0
2012/05/24	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R201 2012/08/02	7.55	Call	Bond Future	3,894.0000	4,092.0000	5.085	0	0	0
2012/05/24	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R201 2012/08/02	7.45	Call	Bond Future	3,676.0000	3,874.0000	5.386	0	0	0
2012/05/24	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R201 2012/11/01			Bond Future	5.7710	5.6730	(1.698)	0.0000	0.0000	0
2012/05/24	R201 2012/11/01	6.50	Call	Bond Future	1,599.0000	1,771.0000	10.757	0	0	0
2012/05/24	R201 2012/11/01	6.50	Put	Bond Future	120.0000	91.0000	(24.167)	0	0	0
2012/05/24	R201 2012/11/01	6.55	Call	Bond Future	1,686.0000	1,861.0000	10.380	0	0	0
2012/05/24	R201 2012/11/01	6.55	Put	Bond Future	107.0000	81.0000	(24.299)	0	0	0
2012/05/24	R201 2012/11/01	6.45	Call	Bond Future	1,514.0000	1,683.0000	11.162	0	0	0
2012/05/24	R201 2012/11/01	6.45	Put	Bond Future	136.0000	104.0000	(23.529)	0	0	0
2012/05/24	R201 2013/02/07			Bond Future	5.7210	5.6060	(2.010)	0.0000	0.0000	0
2012/05/24	R201 2013/02/07	6.25	Call	Bond Future	1,284.0000	1,433.0000	11.604	0	0	0
2012/05/24	R201 2013/02/07	6.25	Put	Bond Future	339.0000	281.0000	(17.109)	0	0	0
2012/05/24	R201 2013/02/07	6.30	Call	Bond Future	1,349.0000	1,501.0000	11.268	0	0	0
2012/05/24	R201 2013/02/07	6.30	Put	Bond Future	315.0000	260.0000	(17.460)	0	0	0
2012/05/24	R201 2013/02/07	6.20	Call	Bond Future	1,220.0000	1,366.0000	11.967	0	0	0
2012/05/24	R201 2013/02/07	6.20	Put	Bond Future	364.0000	303.0000	(16.758)	0	0	0
2012/05/24	R202 2012/08/02			Bond Future	186.7759	186.7942	0.010	0.0000	0.0000	40,005
2012/05/24	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R202 2012/08/02	191.00	Put	Bond Future	4,224.0000	4,206.0000	(0.426)	0	0	0
2012/05/24	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R202 2012/08/02	191.05	Put	Bond Future	4,274.0000	4,256.0000	(0.421)	0	0	0
2012/05/24	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R202 2012/08/02	190.95	Put	Bond Future	4,174.0000	4,156.0000	(0.431)	0	0	0
2012/05/24	R203 2012/08/02			Bond Future	7.0830	6.9980	(1.200)	0.0000	0.0000	3,541
2012/05/24	R203 2012/08/02	8.50	Call	Bond Future	5,955.0000	6,323.0000	6.180	0	0	0
2012/05/24	R203 2012/08/02	8.50	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/05/24	R203 2012/08/02	8.55	Call	Bond Future	6,156.0000	6,524.0000	5.978	0	0	0
2012/05/24	R203 2012/08/02	8.55	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0

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2012/05/24	R203 2012/08/02	8.45	Call	Bond Future	5,754.0000	6,121.0000	6.378	0	0	0
2012/05/24	R203 2012/08/02	8.45	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2012/05/24	R203 2012/08/02	6.60	Put	Bond Future	2,344.0000	2,043.0000	(12.841)	0	0	0
2012/05/24	R203 2012/08/02	6.60	Call	Bond Future	216.0000	286.0000	32.407	0	0	4,200
2012/05/24	R203 2012/08/02	6.85	Put	Bond Future	1,519.0000	1,276.0000	(15.997)	0	0	0
2012/05/24	R203 2012/08/02	6.85	Call	Bond Future	499.0000	627.0000	25.651	0	0	1,400
2012/05/24	R203 2012/08/02	7.15	Call	Bond Future	1,088.0000	1,298.0000	19.301	0	0	0
2012/05/24	R203 2012/08/02	7.15	Put	Bond Future	797.0000	636.0000	(20.201)	0	0	1,400
2012/05/24	R203 2012/08/02	7.55	Call	Bond Future	2,280.0000	2,580.0000	13.158	0	0	0
2012/05/24	R203 2012/08/02	7.55	Put	Bond Future	272.0000	201.0000	(26.103)	0	0	4,200
2012/05/24	R203 2012/11/01			Bond Future	7.1510	7.0610	(1.259)	0.0000	0.0000	0
2012/05/24	R203 2012/11/01	7.75	Call	Bond Future	3,144.0000	3,420.0000	8.779	0	0	0
2012/05/24	R203 2012/11/01	7.75	Put	Bond Future	692.0000	593.0000	(14.306)	0	0	0
2012/05/24	R203 2012/11/01	7.80	Call	Bond Future	3,295.0000	3,577.0000	8.558	0	0	0
2012/05/24	R203 2012/11/01	7.80	Put	Bond Future	641.0000	549.0000	(14.353)	0	0	0
2012/05/24	R203 2012/11/01	7.70	Call	Bond Future	2,997.0000	3,266.0000	8.976	0	0	0
2012/05/24	R203 2012/11/01	7.70	Put	Bond Future	747.0000	641.0000	(14.190)	0	0	0
2012/05/24	R203 2013/02/07			Bond Future	7.2310	7.1340	(1.341)	0.0000	0.0000	0
2012/05/24	R203 2013/02/07	6.50	Call	Bond Future	809.0000	918.0000	13.473	0	0	0
2012/05/24	R203 2013/02/07	6.50	Put	Bond Future	3,737.0000	3,463.0000	(7.332)	0	0	0
2012/05/24	R203 2013/02/07	6.55	Call	Bond Future	868.0000	983.0000	13.249	0	0	0
2012/05/24	R203 2013/02/07	6.55	Put	Bond Future	3,592.0000	3,325.0000	(7.433)	0	0	0
2012/05/24	R203 2013/02/07	6.45	Call	Bond Future	753.0000	857.0000	13.811	0	0	0
2012/05/24	R203 2013/02/07	6.45	Put	Bond Future	3,885.0000	3,606.0000	(7.181)	0	0	0
2012/05/24	R204 2012/08/02			Bond Future	7.3850	7.3010	(1.137)	0.0000	0.0000	4,101
2012/05/24	R204 2012/08/02	8.50	Call	Bond Future	5,545.0000	5,962.0000	7.520	0	0	0
2012/05/24	R204 2012/08/02	8.50	Put	Bond Future	40.0000	27.0000	(32.500)	0	0	0
2012/05/24	R204 2012/08/02	8.55	Call	Bond Future	5,775.0000	6,195.0000	7.273	0	0	0
2012/05/24	R204 2012/08/02	8.55	Put	Bond Future	32.0000	22.0000	(31.250)	0	0	0
2012/05/24	R204 2012/08/02	8.45	Call	Bond Future	5,315.0000	5,729.0000	7.789	0	0	0
2012/05/24	R204 2012/08/02	8.45	Put	Bond Future	49.0000	33.0000	(32.653)	0	0	0
2012/05/24	R204 2012/11/01			Bond Future	7.4560	7.3680	(1.180)	0.0000	0.0000	0
2012/05/24	R204 2012/11/01	8.00	Call	Bond Future	3,614.0000	3,922.0000	8.522	0	0	0
2012/05/24	R204 2012/11/01	8.00	Put	Bond Future	977.0000	851.0000	(12.897)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/24	R204 2012/11/01	8.05	Call	Bond Future	3,786.0000	4,101.0000	8.320	0	0	0
2012/05/24	R204 2012/11/01	8.05	Put	Bond Future	911.0000	792.0000	(13.063)	0	0	0
2012/05/24	R204 2012/11/01	7.95	Call	Bond Future	3,446.0000	3,747.0000	8.735	0	0	0
2012/05/24	R204 2012/11/01	7.95	Put	Bond Future	1,048.0000	915.0000	(12.691)	0	0	0
2012/05/24	R204 2013/02/07			Bond Future	7.5350	7.4410	(1.248)	0.0000	0.0000	0
2012/05/24	R204 2013/02/07	8.00	Call	Bond Future	3,751.0000	4,041.0000	7.731	0	0	0
2012/05/24	R204 2013/02/07	8.00	Put	Bond Future	1,581.0000	1,426.0000	(9.804)	0	0	0
2012/05/24	R204 2013/02/07	8.05	Call	Bond Future	3,903.0000	4,198.0000	7.558	0	0	0
2012/05/24	R204 2013/02/07	8.05	Put	Bond Future	1,503.0000	1,353.0000	(9.980)	0	0	0
2012/05/24	R204 2013/02/07	7.95	Call	Bond Future	3,602.0000	3,885.0000	7.857	0	0	0
2012/05/24	R204 2013/02/07	7.95	Put	Bond Future	1,663.0000	1,500.0000	(9.802)	0	0	0
2012/05/24	R206 2012/08/02			Bond Future	5.4600	5.3750	(1.557)	0.0000	0.0000	1,781
2012/05/24	R206 2012/08/02	7.25	Call	Bond Future	2,450.0000	2,569.0000	4.857	0	0	0
2012/05/24	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R206 2012/08/02	7.30	Call	Bond Future	2,518.0000	2,636.0000	4.686	0	0	0
2012/05/24	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R206 2012/08/02	7.20	Call	Bond Future	2,383.0000	2,501.0000	4.952	0	0	0
2012/05/24	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R206 2012/11/01			Bond Future	5.3320	5.2280	(1.950)	0.0000	0.0000	0
2012/05/24	R206 2012/11/01	6.00	Call	Bond Future	820.0000	926.0000	12.927	0	0	0
2012/05/24	R206 2012/11/01	6.00	Put	Bond Future	49.0000	34.0000	(30.612)	0	0	0
2012/05/24	R206 2012/11/01	6.05	Call	Bond Future	871.0000	979.0000	12.400	0	0	0
2012/05/24	R206 2012/11/01	6.05	Put	Bond Future	42.0000	29.0000	(30.952)	0	0	0
2012/05/24	R206 2012/11/01	5.95	Call	Bond Future	770.0000	874.0000	13.506	0	0	0
2012/05/24	R206 2012/11/01	5.95	Put	Bond Future	56.0000	39.0000	(30.357)	0	0	0
2012/05/24	R206 2013/02/07			Bond Future	5.0960	4.9580	(2.708)	0.0000	0.0000	0
2012/05/24	R206 2013/02/07	6.00	Call	Bond Future	894.0000	1,000.0000	11.857	0	0	0
2012/05/24	R206 2013/02/07	6.00	Put	Bond Future	80.0000	61.0000	(23.750)	0	0	0
2012/05/24	R206 2013/02/07	6.05	Call	Bond Future	932.0000	1,039.0000	11.481	0	0	0
2012/05/24	R206 2013/02/07	6.05	Put	Bond Future	73.0000	55.0000	(24.658)	0	0	0
2012/05/24	R206 2013/02/07	5.95	Call	Bond Future	858.0000	962.0000	12.121	0	0	0
2012/05/24	R206 2013/02/07	5.95	Put	Bond Future	89.0000	67.0000	(24.719)	0	0	0
2012/05/24	R207 2012/08/02			Bond Future	7.7040	7.6310	(0.948)	0.0000	0.0000	27,509

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2012/05/24	R207 2012/08/02	8.75	Call	Bond Future	5,613.0000	5,996.0000	6.823	0	0	0
2012/05/24	R207 2012/08/02	8.75	Put	Bond Future	70.0000	51.0000	(27.143)	0	0	0
2012/05/24	R207 2012/08/02	8.80	Call	Bond Future	5,856.0000	6,241.0000	6.574	0	0	0
2012/05/24	R207 2012/08/02	8.80	Put	Bond Future	59.0000	41.0000	(30.508)	0	0	0
2012/05/24	R207 2012/08/02	8.70	Call	Bond Future	5,371.0000	5,751.0000	7.075	0	0	0
2012/05/24	R207 2012/08/02	8.70	Put	Bond Future	84.0000	62.0000	(26.190)	0	0	0
2012/05/24	R207 2012/11/01			Bond Future	7.7780	7.7010	(0.990)	0.0000	0.0000	0
2012/05/24	R207 2012/11/01	8.25	Call	Bond Future	3,693.0000	3,973.0000	7.582	0	0	0
2012/05/24	R207 2012/11/01	8.25	Put	Bond Future	1,215.0000	1,084.0000	(10.782)	0	0	0
2012/05/24	R207 2012/11/01	8.30	Call	Bond Future	3,872.0000	4,158.0000	7.386	0	0	0
2012/05/24	R207 2012/11/01	8.30	Put	Bond Future	1,136.0000	1,011.0000	(11.004)	0	0	0
2012/05/24	R207 2012/11/01	8.20	Call	Bond Future	3,518.0000	3,791.0000	7.760	0	0	0
2012/05/24	R207 2012/11/01	8.20	Put	Bond Future	1,299.0000	1,160.0000	(10.701)	0	0	0
2012/05/24	R207 2013/02/07			Bond Future	7.8610	7.7800	(1.030)	0.0000	0.0000	0
2012/05/24	R207 2013/02/07	8.25	Call	Bond Future	3,922.0000	4,183.0000	6.655	0	0	0
2012/05/24	R207 2013/02/07	8.25	Put	Bond Future	1,941.0000	1,783.0000	(8.140)	0	0	0
2012/05/24	R207 2013/02/07	8.30	Call	Bond Future	4,081.0000	4,348.0000	6.543	0	0	0
2012/05/24	R207 2013/02/07	8.30	Put	Bond Future	1,849.0000	1,697.0000	(8.221)	0	0	0
2012/05/24	R207 2013/02/07	8.20	Call	Bond Future	3,765.0000	4,021.0000	6.799	0	0	0
2012/05/24	R207 2013/02/07	8.20	Put	Bond Future	2,036.0000	1,873.0000	(8.006)	0	0	0
2012/05/24	R208 2012/08/02			Bond Future	7.7730	7.7150	(0.746)	0.0000	0.0000	9,382
2012/05/24	R208 2012/08/02	8.75	Call	Bond Future	5,707.0000	6,032.0000	5.695	0	0	0
2012/05/24	R208 2012/08/02	8.75	Put	Bond Future	102.0000	81.0000	(20.588)	0	0	0
2012/05/24	R208 2012/08/02	8.80	Call	Bond Future	5,966.0000	6,293.0000	5.481	0	0	0
2012/05/24	R208 2012/08/02	8.80	Put	Bond Future	86.0000	66.0000	(23.256)	0	0	0
2012/05/24	R208 2012/08/02	8.70	Call	Bond Future	5,449.0000	5,770.0000	5.891	0	0	0
2012/05/24	R208 2012/08/02	8.70	Put	Bond Future	121.0000	95.0000	(21.488)	0	0	0
2012/05/24	R208 2012/08/02	7.20	Put	Bond Future	3,777.0000	3,483.0000	(7.784)	0	0	0
2012/05/24	R208 2012/08/02	7.20	Call	Bond Future	281.0000	334.0000	18.861	0	0	3,450
2012/05/24	R208 2012/08/02	7.50	Put	Bond Future	2,364.0000	2,127.0000	(10.025)	0	0	0
2012/05/24	R208 2012/08/02	7.50	Call	Bond Future	718.0000	828.0000	15.320	0	0	1,150
2012/05/24	R208 2012/08/02	7.80	Call	Bond Future	1,485.0000	1,664.0000	12.054	0	0	0
2012/05/24	R208 2012/08/02	7.80	Put	Bond Future	1,324.0000	1,157.0000	(12.613)	0	0	1,150
2012/05/24	R208 2012/08/02	8.25	Call	Bond Future	3,242.0000	3,512.0000	8.328	0	0	0

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2012/05/24	R208 2012/08/02	8.25	Put	Bond Future	451.0000	375.0000	(16.851)	0	0	3,450
2012/05/24	R208 2012/11/01			Bond Future	7.8430	7.7830	(0.765)	0.0000	0.0000	0
2012/05/24	R208 2012/11/01	8.25	Call	Bond Future	3,789.0000	4,017.0000	6.017	0	0	0
2012/05/24	R208 2012/11/01	8.25	Put	Bond Future	1,460.0000	1,338.0000	(8.356)	0	0	0
2012/05/24	R208 2012/11/01	8.30	Call	Bond Future	3,977.0000	4,210.0000	5.859	0	0	0
2012/05/24	R208 2012/11/01	8.30	Put	Bond Future	1,367.0000	1,250.0000	(8.559)	0	0	0
2012/05/24	R208 2012/11/01	8.20	Call	Bond Future	3,606.0000	3,827.0000	6.129	0	0	0
2012/05/24	R208 2012/11/01	8.20	Put	Bond Future	1,559.0000	1,430.0000	(8.275)	0	0	0
2012/05/24	R208 2013/02/07			Bond Future	7.9210	7.8580	(0.795)	0.0000	0.0000	0
2012/05/24	R208 2013/02/07	8.00	Call	Bond Future	3,328.0000	3,518.0000	5.709	0	0	0
2012/05/24	R208 2013/02/07	8.00	Put	Bond Future	2,883.0000	2,716.0000	(5.793)	0	0	0
2012/05/24	R208 2013/02/07	8.05	Call	Bond Future	3,482.0000	3,677.0000	5.600	0	0	0
2012/05/24	R208 2013/02/07	8.05	Put	Bond Future	2,756.0000	2,594.0000	(5.878)	0	0	0
2012/05/24	R208 2013/02/07	7.95	Call	Bond Future	3,178.0000	3,362.0000	5.790	0	0	0
2012/05/24	R208 2013/02/07	7.95	Put	Bond Future	3,014.0000	2,841.0000	(5.740)	0	0	0
2012/05/24	R209 2012/08/02			Bond Future	9.0220	8.9590	(0.698)	0.0000	0.0000	7,495
2012/05/24	R209 2012/08/02	9.25	Call	Bond Future	3,056.0000	3,358.0000	9.882	0	0	0
2012/05/24	R209 2012/08/02	9.25	Put	Bond Future	1,358.0000	1,179.0000	(13.181)	0	0	0
2012/05/24	R209 2012/08/02	9.30	Call	Bond Future	3,291.0000	3,606.0000	9.572	0	0	0
2012/05/24	R209 2012/08/02	9.30	Put	Bond Future	1,229.0000	1,063.0000	(13.507)	0	0	0
2012/05/24	R209 2012/08/02	9.20	Call	Bond Future	2,829.0000	3,118.0000	10.216	0	0	0
2012/05/24	R209 2012/08/02	9.20	Put	Bond Future	1,498.0000	1,306.0000	(12.817)	0	0	0
2012/05/24	R209 2012/11/01			Bond Future	9.0940	9.0300	(0.704)	0.0000	0.0000	0
2012/05/24	R209 2012/11/01	9.00	Call	Bond Future	3,330.0000	3,562.0000	6.967	0	0	0
2012/05/24	R209 2012/11/01	9.00	Put	Bond Future	4,039.0000	3,790.0000	(6.165)	0	0	0
2012/05/24	R209 2012/11/01	9.05	Call	Bond Future	3,509.0000	3,749.0000	6.840	0	0	0
2012/05/24	R209 2012/11/01	9.05	Put	Bond Future	3,840.0000	3,598.0000	(6.302)	0	0	0
2012/05/24	R209 2012/11/01	8.95	Call	Bond Future	3,155.0000	3,379.0000	7.100	0	0	0
2012/05/24	R209 2012/11/01	8.95	Put	Bond Future	4,246.0000	3,988.0000	(6.076)	0	0	0
2012/05/24	R209 2013/02/07			Bond Future	9.1730	9.1070	(0.720)	0.0000	0.0000	0
2012/05/24	R209 2013/02/07	9.00	Call	Bond Future	4,184.0000	4,418.0000	5.593	0	0	0
2012/05/24	R209 2013/02/07	9.00	Put	Bond Future	5,479.0000	5,223.0000	(4.672)	0	0	0
2012/05/24	R209 2013/02/07	9.05	Call	Bond Future	4,360.0000	4,600.0000	5.505	0	0	0
2012/05/24	R209 2013/02/07	9.05	Put	Bond Future	5,277.0000	5,027.0000	(4.738)	0	0	0

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2012/05/24	R209 2013/02/07	8.95	Call	Bond Future	4,015.0000	4,243.0000	5.679	0	0	0
2012/05/24	R209 2013/02/07	8.95	Put	Bond Future	5,691.0000	5,430.0000	(4.586)	0	0	0
2012/05/24	R210 2012/08/02			Bond Future	141.9542	141.4186	(0.377)	0.0000	0.0000	925
2012/05/24	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R210 2012/08/02	143.00	Put	Bond Future	1,046.0000	1,581.0000	51.147	0	0	0
2012/05/24	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R210 2012/08/02	143.05	Put	Bond Future	1,096.0000	1,631.0000	48.814	0	0	0
2012/05/24	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R210 2012/08/02	142.95	Put	Bond Future	996.0000	1,531.0000	53.715	0	0	0
2012/05/24	R211 2012/08/02			Bond Future	119.6685	119.6746	0.005	0.0000	0.0000	480
2012/05/24	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R211 2012/08/02	120.00	Put	Bond Future	332.0000	325.0000	(2.108)	0	0	0
2012/05/24	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R211 2012/08/02	120.05	Put	Bond Future	382.0000	375.0000	(1.832)	0	0	0
2012/05/24	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R211 2012/08/02	119.95	Put	Bond Future	282.0000	275.0000	(2.482)	0	0	0
2012/05/24	R212 2012/08/02			Bond Future	117.4257	117.4359	0.009	0.0000	0.0000	2,962
2012/05/24	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R212 2012/08/02	118.00	Put	Bond Future	574.0000	564.0000	(1.742)	0	0	0
2012/05/24	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R212 2012/08/02	118.05	Put	Bond Future	624.0000	614.0000	(1.603)	0	0	0
2012/05/24	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R212 2012/08/02	117.95	Put	Bond Future	524.0000	514.0000	(1.908)	0	0	0
2012/05/24	R213 2012/08/02			Bond Future	8.8940	8.8260	(0.765)	0.0000	0.0000	4,725
2012/05/24	R213 2012/08/02	9.25	Call	Bond Future	3,789.0000	4,162.0000	9.844	0	0	0
2012/05/24	R213 2012/08/02	9.25	Put	Bond Future	1,066.0000	903.0000	(15.291)	0	0	0
2012/05/24	R213 2012/08/02	9.30	Call	Bond Future	4,053.0000	4,439.0000	9.524	0	0	0
2012/05/24	R213 2012/08/02	9.30	Put	Bond Future	958.0000	808.0000	(15.658)	0	0	0
2012/05/24	R213 2012/08/02	9.20	Call	Bond Future	3,532.0000	3,892.0000	10.193	0	0	0
2012/05/24	R213 2012/08/02	9.20	Put	Bond Future	1,183.0000	1,007.0000	(14.877)	0	0	0
2012/05/24	R213 2012/11/01			Bond Future	8.9700	8.9010	(0.769)	0.0000	0.0000	0
2012/05/24	R213 2012/11/01	9.00	Call	Bond Future	3,857.0000	4,136.0000	7.234	0	0	0

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2012/05/24	R213 2012/11/01	9.00	Put	Bond Future	3,626.0000	3,369.0000	(7.088)	0	0	0
2012/05/24	R213 2012/11/01	9.05	Call	Bond Future	4,055.0000	4,344.0000	7.127	0	0	0
2012/05/24	R213 2012/11/01	9.05	Put	Bond Future	3,440.0000	3,193.0000	(7.180)	0	0	0
2012/05/24	R213 2012/11/01	8.95	Call	Bond Future	3,664.0000	3,935.0000	7.396	0	0	0
2012/05/24	R213 2012/11/01	8.95	Put	Bond Future	3,819.0000	3,554.0000	(6.939)	0	0	0
2012/05/24	R213 2013/02/07			Bond Future	9.0560	8.9840	(0.795)	0.0000	0.0000	0
2012/05/24	R213 2013/02/07	9.00	Call	Bond Future	4,613.0000	4,891.0000	6.026	0	0	0
2012/05/24	R213 2013/02/07	9.00	Put	Bond Future	5,040.0000	4,768.0000	(5.397)	0	0	0
2012/05/24	R213 2013/02/07	9.05	Call	Bond Future	4,803.0000	5,088.0000	5.934	0	0	0
2012/05/24	R213 2013/02/07	9.05	Put	Bond Future	4,849.0000	4,584.0000	(5.465)	0	0	0
2012/05/24	R213 2013/02/07	8.95	Call	Bond Future	4,430.0000	4,701.0000	6.117	0	0	0
2012/05/24	R213 2013/02/07	8.95	Put	Bond Future	5,242.0000	4,963.0000	(5.322)	0	0	0
2012/05/24	R214 2012/08/02			Bond Future	9.0490	8.9670	(0.906)	0.0000	0.0000	1,530
2012/05/24	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R214 2012/08/02	8.80	Put	Bond Future	2,017.0000	1,363.0000	(32.424)	0	0	0
2012/05/24	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R214 2012/08/02	8.81	Put	Bond Future	1,935.0000	1,280.0000	(33.850)	0	0	0
2012/05/24	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/24	R214 2012/08/02	8.79	Put	Bond Future	2,100.0000	1,446.0000	(31.143)	0	0	0
Total										401129.00