



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/06/2012

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

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2012/06/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	AL7T 2012/08/02			Index Future	434.9300	437.0830	0.495	0.0000	0.0000	13
2012/06/06	AL7T 2012/11/01			Index Future	441.2060	443.3920	0.495	0.0000	0.0000	0
2012/06/06	ALBI 2012/08/02			Index Future	394.0320	395.8880	0.471	0.0000	0.0000	1,004
2012/06/06	ALBI 2012/11/01			Index Future	399.7180	401.6030	0.472	0.0000	0.0000	0
2012/06/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/06/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	CAAZ 2012/06/18			Can-Do Future	0.4182	0.3522	(15.782)	0.0000	0.0000	2,835
2012/06/06	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/06/06	CABB 2012/06/18			Can-Do Future	0.0006	0.0005	(16.667)	0.0000	0.0000	8,000
2012/06/06	CABC 2012/06/18			Can-Do Future	0.0235	0.0268	14.043	0.0000	0.0000	0
2012/06/06	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/06/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/06	DAAH 2012/06/28			Any day expiry	8.4735	8.3749	(1.164)	0.0000	0.0000	2,360
2012/06/06	DAAH 2012/06/28	8.50	Call	Any day expiry	168.0000	122.0000	(27.381)	0	0	0
2012/06/06	DAAH 2012/06/28	8.50	Put	Any day expiry	195.0000	247.0000	26.667	0	0	0
2012/06/06	DAAH 2012/06/28	8.51	Call	Any day expiry	164.0000	119.0000	(27.439)	0	0	0
2012/06/06	DAAH 2012/06/28	8.51	Put	Any day expiry	201.0000	254.0000	26.368	0	0	0
2012/06/06	DAAH 2012/06/28	8.49	Call	Any day expiry	172.0000	125.0000	(27.326)	0	0	0
2012/06/06	DAAH 2012/06/28	8.49	Put	Any day expiry	189.0000	240.0000	26.984	0	0	0
2012/06/06	DAAH 2012/06/28	8.25	Put	Any day expiry	77.0000	104.0000	35.065	0	0	0
2012/06/06	DAAH 2012/06/28	8.25	Call	Any day expiry	300.0000	229.0000	(23.667)	0	0	0

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2012/06/06	DAAH 2012/06/28	7.40	Call	Any day expiry	1,075.0000	976.0000	(9.209)	0	0	0
2012/06/06	DAAH 2012/06/28	7.40	Put	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/06/06	DAUS 2012/06/29			Any day expiry	8.4747	8.3762	(1.162)	0.0000	0.0000	0
2012/06/06	DAUS 2012/06/29	7.75	Call	Any day expiry	732.0000	635.0000	(13.251)	0	0	0
2012/06/06	DAUS 2012/06/29	7.75	Put	Any day expiry	7.0000	9.0000	28.571	0	0	0
2012/06/06	DAUS 2012/06/29	7.76	Call	Any day expiry	722.0000	625.0000	(13.435)	0	0	0
2012/06/06	DAUS 2012/06/29	7.76	Put	Any day expiry	7.0000	9.0000	28.571	0	0	0
2012/06/06	DAUS 2012/06/29	7.74	Call	Any day expiry	741.0000	644.0000	(13.090)	0	0	0
2012/06/06	DAUS 2012/06/29	7.74	Put	Any day expiry	6.0000	8.0000	33.333	0	0	0
2012/06/06	DAUS 2012/06/29	7.40	Call	Any day expiry	1,076.0000	978.0000	(9.108)	0	0	0
2012/06/06	DAUS 2012/06/29	7.40	Put	Any day expiry	1.0000	2.0000	100.000	0	0	0
2012/06/06	DAUS 2012/06/29	8.25	Put	Any day expiry	79.0000	108.0000	36.709	0	0	0
2012/06/06	DAUS 2012/06/29	8.25	Call	Any day expiry	304.0000	234.0000	(23.026)	0	0	0
2012/06/06	DAUS 2012/06/29	7.72	Call	Any day expiry	761.0000	664.0000	(12.746)	0	0	0
2012/06/06	DAUS 2012/06/29	7.72	Put	Any day expiry	6.0000	8.0000	33.333	0	0	5,480
2012/06/06	DAUS 2012/06/29	8.51	Put	Any day expiry	204.0000	258.0000	26.471	0	0	0
2012/06/06	DAUS 2012/06/29	8.51	Call	Any day expiry	169.0000	124.0000	(26.627)	0	0	5,480
2012/06/06	DAUS 2012/07/31			Any day expiry	8.5146	8.4164	(1.153)	0.0000	0.0000	0
2012/06/06	DAUS 2012/07/31	7.80	Call	Any day expiry	743.0000	655.0000	(11.844)	0	0	0
2012/06/06	DAUS 2012/07/31	7.80	Put	Any day expiry	28.0000	39.0000	39.286	0	0	0
2012/06/06	DAUS 2012/07/31	7.81	Call	Any day expiry	734.0000	646.0000	(11.989)	0	0	0
2012/06/06	DAUS 2012/07/31	7.81	Put	Any day expiry	29.0000	40.0000	37.931	0	0	0
2012/06/06	DAUS 2012/07/31	7.79	Call	Any day expiry	752.0000	663.0000	(11.835)	0	0	0
2012/06/06	DAUS 2012/07/31	7.79	Put	Any day expiry	27.0000	37.0000	37.037	0	0	0
2012/06/06	DAUS 2012/07/31	7.40	Call	Any day expiry	1,122.0000	1,024.0000	(8.734)	0	0	0
2012/06/06	DAUS 2012/07/31	7.40	Put	Any day expiry	7.0000	8.0000	14.286	0	0	0
2012/06/06	DAUS 2012/07/31	8.25	Put	Any day expiry	143.0000	180.0000	25.874	0	0	0
2012/06/06	DAUS 2012/07/31	8.25	Call	Any day expiry	408.0000	346.0000	(15.196)	0	0	0
2012/06/06	DAUS 2012/07/31	7.72	Call	Any day expiry	814.0000	723.0000	(11.179)	0	0	0
2012/06/06	DAUS 2012/07/31	7.72	Put	Any day expiry	19.0000	27.0000	42.105	0	0	4,800
2012/06/06	DAUS 2012/07/31	8.51	Put	Any day expiry	274.0000	327.0000	19.343	0	0	0
2012/06/06	DAUS 2012/07/31	8.51	Call	Any day expiry	279.0000	233.0000	(16.487)	0	0	4,800
2012/06/06	DAUS 2012/08/31			Any day expiry	8.5525	8.4543	(1.148)	0.0000	0.0000	0
2012/06/06	DAUS 2012/08/31	7.85	Call	Any day expiry	767.0000	684.0000	(10.821)	0	0	0

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2012/06/06	DAUS 2012/08/31	7.85	Put	Any day expiry	65.0000	80.0000	23.077	0	0	0
2012/06/06	DAUS 2012/08/31	7.86	Call	Any day expiry	759.0000	676.0000	(10.935)	0	0	0
2012/06/06	DAUS 2012/08/31	7.86	Put	Any day expiry	67.0000	82.0000	22.388	0	0	0
2012/06/06	DAUS 2012/08/31	7.84	Call	Any day expiry	775.0000	691.0000	(10.839)	0	0	0
2012/06/06	DAUS 2012/08/31	7.84	Put	Any day expiry	63.0000	77.0000	22.222	0	0	0
2012/06/06	DAUS 2012/08/31	7.40	Call	Any day expiry	1,171.0000	1,075.0000	(8.198)	0	0	0
2012/06/06	DAUS 2012/08/31	7.40	Put	Any day expiry	19.0000	21.0000	10.526	0	0	0
2012/06/06	DAUS 2012/08/31	8.25	Put	Any day expiry	192.0000	226.0000	17.708	0	0	0
2012/06/06	DAUS 2012/08/31	8.25	Call	Any day expiry	494.0000	430.0000	(12.955)	0	0	0
2012/06/06	DAUS 2012/08/31	7.72	Call	Any day expiry	874.0000	786.0000	(10.069)	0	0	0
2012/06/06	DAUS 2012/08/31	7.72	Put	Any day expiry	42.0000	52.0000	23.810	0	0	6,170
2012/06/06	DAUS 2012/08/31	8.51	Put	Any day expiry	326.0000	374.0000	14.724	0	0	0
2012/06/06	DAUS 2012/08/31	8.51	Call	Any day expiry	368.0000	318.0000	(13.587)	0	0	6,170
2012/06/06	DAUS 2012/09/28			Any day expiry	8.5848	8.4873	(1.136)	0.0000	0.0000	0
2012/06/06	DAUS 2012/09/28	7.90	Call	Any day expiry	786.0000	708.0000	(9.924)	0	0	0
2012/06/06	DAUS 2012/09/28	7.90	Put	Any day expiry	101.0000	121.0000	19.802	0	0	0
2012/06/06	DAUS 2012/09/28	7.91	Call	Any day expiry	778.0000	701.0000	(9.897)	0	0	0
2012/06/06	DAUS 2012/09/28	7.91	Put	Any day expiry	103.0000	124.0000	20.388	0	0	0
2012/06/06	DAUS 2012/09/28	7.89	Call	Any day expiry	793.0000	715.0000	(9.836)	0	0	0
2012/06/06	DAUS 2012/09/28	7.89	Put	Any day expiry	98.0000	118.0000	20.408	0	0	0
2012/06/06	DAUS 2012/09/28	7.40	Call	Any day expiry	1,214.0000	1,121.0000	(7.661)	0	0	0
2012/06/06	DAUS 2012/09/28	7.40	Put	Any day expiry	29.0000	34.0000	17.241	0	0	0
2012/06/06	DAUS 2012/09/28	8.25	Put	Any day expiry	224.0000	260.0000	16.071	0	0	0
2012/06/06	DAUS 2012/09/28	8.25	Call	Any day expiry	559.0000	497.0000	(11.091)	0	0	0
2012/06/06	DAUS 2012/09/28	7.72	Call	Any day expiry	927.0000	842.0000	(9.169)	0	0	0
2012/06/06	DAUS 2012/09/28	7.72	Put	Any day expiry	62.0000	75.0000	20.968	0	0	7,540
2012/06/06	DAUS 2012/09/28	8.51	Put	Any day expiry	360.0000	408.0000	13.333	0	0	0
2012/06/06	DAUS 2012/09/28	8.51	Call	Any day expiry	435.0000	385.0000	(11.494)	0	0	7,540
2012/06/06	DAUS 2012/10/31			Any day expiry	8.6221	8.5255	(1.120)	0.0000	0.0000	0
2012/06/06	DAUS 2012/10/31	7.90	Call	Any day expiry	850.0000	775.0000	(8.824)	0	0	0
2012/06/06	DAUS 2012/10/31	7.90	Put	Any day expiry	128.0000	150.0000	17.188	0	0	0
2012/06/06	DAUS 2012/10/31	7.91	Call	Any day expiry	842.0000	768.0000	(8.789)	0	0	0
2012/06/06	DAUS 2012/10/31	7.91	Put	Any day expiry	130.0000	153.0000	17.692	0	0	0
2012/06/06	DAUS 2012/10/31	7.89	Call	Any day expiry	857.0000	782.0000	(8.751)	0	0	0
2012/06/06	DAUS 2012/10/31	7.89	Put	Any day expiry	125.0000	147.0000	17.600	0	0	0

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2012/06/06	DAUS 2012/10/31	7.40	Call	Any day expiry	1,263.0000	1,173.0000	(7.126)	0	0	0
2012/06/06	DAUS 2012/10/31	7.40	Put	Any day expiry	41.0000	48.0000	17.073	0	0	0
2012/06/06	DAUS 2012/10/31	8.25	Put	Any day expiry	257.0000	295.0000	14.786	0	0	0
2012/06/06	DAUS 2012/10/31	8.25	Call	Any day expiry	629.0000	570.0000	(9.380)	0	0	0
2012/06/06	DAUS 2012/10/31	7.72	Call	Any day expiry	986.0000	904.0000	(8.316)	0	0	0
2012/06/06	DAUS 2012/10/31	7.72	Put	Any day expiry	84.0000	99.0000	17.857	0	0	8,220
2012/06/06	DAUS 2012/10/31	8.51	Call	Any day expiry	507.0000	458.0000	(9.665)	0	0	8,220
2012/06/06	DAUS 2012/10/31	8.51	Put	Any day expiry	395.0000	443.0000	12.152	0	0	0
2012/06/06	DAUS 2012/11/30			Any day expiry	8.6560	8.5602	(1.107)	0.0000	0.0000	0
2012/06/06	DAUS 2012/11/30	8.50	Call	Any day expiry	571.0000	525.0000	(8.056)	0	0	0
2012/06/06	DAUS 2012/11/30	8.50	Put	Any day expiry	415.0000	465.0000	12.048	0	0	0
2012/06/06	DAUS 2012/11/30	8.51	Call	Any day expiry	567.0000	521.0000	(8.113)	0	0	8,440
2012/06/06	DAUS 2012/11/30	8.51	Put	Any day expiry	421.0000	471.0000	11.876	0	0	0
2012/06/06	DAUS 2012/11/30	8.49	Call	Any day expiry	575.0000	529.0000	(8.000)	0	0	0
2012/06/06	DAUS 2012/11/30	8.49	Put	Any day expiry	409.0000	459.0000	12.225	0	0	0
2012/06/06	DAUS 2012/11/30	7.72	Call	Any day expiry	1,040.0000	960.0000	(7.692)	0	0	0
2012/06/06	DAUS 2012/11/30	7.72	Put	Any day expiry	104.0000	120.0000	15.385	0	0	8,440
2012/06/06	DAUS 2012/12/27			Any day expiry	8.6855	8.5903	(1.096)	0.0000	0.0000	0
2012/06/06	DAUS 2012/12/27	8.50	Call	Any day expiry	619.0000	573.0000	(7.431)	0	0	0
2012/06/06	DAUS 2012/12/27	8.50	Put	Any day expiry	434.0000	483.0000	11.290	0	0	0
2012/06/06	DAUS 2012/12/27	8.51	Call	Any day expiry	615.0000	569.0000	(7.480)	0	0	7,530
2012/06/06	DAUS 2012/12/27	8.51	Put	Any day expiry	440.0000	489.0000	11.136	0	0	0
2012/06/06	DAUS 2012/12/27	8.49	Call	Any day expiry	624.0000	577.0000	(7.532)	0	0	0
2012/06/06	DAUS 2012/12/27	8.49	Put	Any day expiry	429.0000	477.0000	11.189	0	0	0
2012/06/06	DAUS 2012/12/27	7.72	Call	Any day expiry	1,085.0000	1,004.0000	(7.465)	0	0	0
2012/06/06	DAUS 2012/12/27	7.72	Put	Any day expiry	120.0000	134.0000	11.667	0	0	7,530
2012/06/06	ES33 2012/08/02			Bond Future	9.5660	9.4820	(0.878)	0.0000	0.0000	4,220
2012/06/06	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	139.0000	100.000	0	0	0
2012/06/06	ES33 2012/08/02	9.50	Put	Bond Future	508.0000	0.0000	(100.000)	0	0	0
2012/06/06	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	217.0000	100.000	0	0	0
2012/06/06	ES33 2012/08/02	9.51	Put	Bond Future	431.0000	0.0000	(100.000)	0	0	0
2012/06/06	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	62.0000	100.000	0	0	0
2012/06/06	ES33 2012/08/02	9.49	Put	Bond Future	586.0000	0.0000	(100.000)	0	0	0
2012/06/06	ES33 2012/11/01			Bond Future	9.6660	9.5780	(0.910)	0.0000	0.0000	0

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2012/06/06	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	ES33 2012/11/01	9.50	Put	Bond Future	1,266.0000	599.0000	(52.686)	0	0	0
2012/06/06	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	ES33 2012/11/01	9.51	Put	Bond Future	1,188.0000	521.0000	(56.145)	0	0	0
2012/06/06	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	ES33 2012/11/01	9.49	Put	Bond Future	1,343.0000	676.0000	(49.665)	0	0	0
2012/06/06	GOVI 2012/08/02			GOVI	395.1660	396.9420	0.449	0.0000	0.0000	236
2012/06/06	GOVI 2012/08/02	390.00	Call	GOVI	51,660.0000	69,420.0000	34.379	0	0	0
2012/06/06	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/06	GOVI 2012/08/02	390.01	Call	GOVI	51,560.0000	69,320.0000	34.445	0	0	0
2012/06/06	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/06	GOVI 2012/08/02	389.99	Call	GOVI	51,760.0000	69,520.0000	34.312	0	0	0
2012/06/06	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/06	GOVI 2012/11/01			GOVI	400.8670	402.6720	0.450	0.0000	0.0000	0
2012/06/06	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	6,720.0000	100.000	0	0	0
2012/06/06	GOVI 2012/11/01	402.00	Put	GOVI	11,330.0000	0.0000	(100.000)	0	0	0
2012/06/06	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	6,620.0000	100.000	0	0	0
2012/06/06	GOVI 2012/11/01	402.01	Put	GOVI	11,430.0000	0.0000	(100.000)	0	0	0
2012/06/06	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	6,820.0000	100.000	0	0	0
2012/06/06	GOVI 2012/11/01	401.99	Put	GOVI	11,230.0000	0.0000	(100.000)	0	0	0
2012/06/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/06	IGOV 2012/08/02			Index Future	173.9260	173.8470	(0.045)	0.0000	0.0000	586
2012/06/06	IGOV 2012/11/01			Index Future	176.4360	176.3560	(0.045)	0.0000	0.0000	0
2012/06/06	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/06/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/06/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/06/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/06/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/06/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/06/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/06/06	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	2,890
2012/06/06	JBAF 2012/07/18			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	0
2012/06/06	JBAF 2012/08/15			Jibar Tradeable Future	5.4700	5.4800	0.183	0.0000	0.0000	0
2012/06/06	JBAF 2012/09/19			Jibar Tradeable Future	5.3900	5.4100	0.371	0.0000	0.0000	44,760
2012/06/06	JBAF 2012/10/17			Jibar Tradeable Future	5.3200	5.3400	0.376	0.0000	0.0000	0
2012/06/06	JBAF 2012/11/21			Jibar Tradeable Future	5.3100	5.3300	0.377	0.0000	0.0000	0
2012/06/06	JBAF 2012/12/19			Jibar Tradeable Future	5.3100	5.3300	0.377	0.0000	0.0000	840
2012/06/06	JBAF 2013/03/20			Jibar Tradeable Future	5.3400	5.3600	0.375	0.0000	0.0000	790
2012/06/06	JBAF 2013/06/19			Jibar Tradeable Future	5.4100	5.4200	0.185	0.0000	0.0000	500
2012/06/06	JBAF 2013/09/18			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	1,700
2012/06/06	JBAF 2013/12/18			Jibar Tradeable Future	5.7400	5.7500	0.174	0.0000	0.0000	1,500
2012/06/06	JBAF 2014/03/19			Jibar Tradeable Future	5.9300	5.9500	0.337	0.0000	0.0000	0
2012/06/06	R157 2012/08/02			Bond Future	6.3730	6.2970	(1.193)	0.0000	0.0000	15,070
2012/06/06	R157 2012/08/02	8.00	Call	Bond Future	4,938.0000	5,175.0000	4.800	0	0	0
2012/06/06	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R157 2012/08/02	8.05	Call	Bond Future	5,086.0000	5,323.0000	4.660	0	0	0
2012/06/06	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R157 2012/08/02	7.95	Call	Bond Future	4,790.0000	5,028.0000	4.969	0	0	0
2012/06/06	R157 2012/08/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/06/06	R157 2012/08/02	6.15	Put	Bond Future	926.0000	762.0000	(17.711)	0	0	0
2012/06/06	R157 2012/08/02	6.15	Call	Bond Future	228.0000	301.0000	32.018	0	0	3,750
2012/06/06	R157 2012/08/02	6.35	Put	Bond Future	544.0000	425.0000	(21.875)	0	0	0
2012/06/06	R157 2012/08/02	6.35	Call	Bond Future	472.0000	590.0000	25.000	0	0	1,250
2012/06/06	R157 2012/08/02	6.55	Call	Bond Future	834.0000	996.0000	19.424	0	0	0
2012/06/06	R157 2012/08/02	6.55	Put	Bond Future	284.0000	209.0000	(26.408)	0	0	1,250
2012/06/06	R157 2012/08/02	6.95	Call	Bond Future	1,837.0000	2,055.0000	11.867	0	0	0
2012/06/06	R157 2012/08/02	6.95	Put	Bond Future	55.0000	36.0000	(34.545)	0	0	3,750
2012/06/06	R157 2012/11/01			Bond Future	6.4300	6.3460	(1.306)	0.0000	0.0000	100
2012/06/06	R157 2012/11/01	7.00	Call	Bond Future	1,933.0000	2,119.0000	9.622	0	0	0
2012/06/06	R157 2012/11/01	7.00	Put	Bond Future	315.0000	260.0000	(17.460)	0	0	0
2012/06/06	R157 2012/11/01	7.05	Call	Bond Future	2,044.0000	2,234.0000	9.295	0	0	0

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2012/06/06	R157 2012/11/01	7.05	Put	Bond Future	286.0000	235.0000	(17.832)	0	0	0
2012/06/06	R157 2012/11/01	6.95	Call	Bond Future	1,825.0000	2,007.0000	9.973	0	0	0
2012/06/06	R157 2012/11/01	6.95	Put	Bond Future	348.0000	289.0000	(16.954)	0	0	0
2012/06/06	R157 2013/02/07			Bond Future	6.4840	6.3960	(1.357)	0.0000	0.0000	0
2012/06/06	R157 2013/02/07	6.75	Call	Bond Future	1,514.0000	1,652.0000	9.115	0	0	0
2012/06/06	R157 2013/02/07	6.75	Put	Bond Future	828.0000	738.0000	(10.870)	0	0	0
2012/06/06	R157 2013/02/07	6.80	Call	Bond Future	1,594.0000	1,736.0000	8.908	0	0	0
2012/06/06	R157 2013/02/07	6.80	Put	Bond Future	780.0000	694.0000	(11.026)	0	0	0
2012/06/06	R157 2013/02/07	6.70	Call	Bond Future	1,435.0000	1,569.0000	9.338	0	0	0
2012/06/06	R157 2013/02/07	6.70	Put	Bond Future	878.0000	784.0000	(10.706)	0	0	0
2012/06/06	R186 2012/08/02			Bond Future	8.4420	8.3310	(1.315)	0.0000	0.0000	34,906
2012/06/06	R186 2012/08/02	8.75	Call	Bond Future	3,838.0000	4,581.0000	19.359	0	0	0
2012/06/06	R186 2012/08/02	8.75	Put	Bond Future	1,047.0000	759.0000	(27.507)	0	0	2,700
2012/06/06	R186 2012/08/02	8.80	Call	Bond Future	4,157.0000	4,928.0000	18.547	0	0	0
2012/06/06	R186 2012/08/02	8.80	Put	Bond Future	921.0000	662.0000	(28.122)	0	0	0
2012/06/06	R186 2012/08/02	8.70	Call	Bond Future	3,529.0000	4,244.0000	20.261	0	0	0
2012/06/06	R186 2012/08/02	8.70	Put	Bond Future	1,184.0000	869.0000	(26.605)	0	0	0
2012/06/06	R186 2012/08/02	8.25	Put	Bond Future	3,144.0000	2,522.0000	(19.784)	0	0	0
2012/06/06	R186 2012/08/02	8.25	Call	Bond Future	1,354.0000	1,762.0000	30.133	0	0	8,750
2012/06/06	R186 2012/08/02	8.66	Call	Bond Future	3,290.0000	3,981.0000	21.003	0	0	0
2012/06/06	R186 2012/08/02	8.66	Put	Bond Future	1,304.0000	965.0000	(25.997)	0	0	276
2012/06/06	R186 2012/08/02	7.66	Put	Bond Future	7,723.0000	6,784.0000	(12.158)	0	0	0
2012/06/06	R186 2012/08/02	7.66	Call	Bond Future	182.0000	273.0000	50.000	0	0	276
2012/06/06	R186 2012/08/02	7.76	Put	Bond Future	6,815.0000	5,911.0000	(13.265)	0	0	0
2012/06/06	R186 2012/08/02	7.76	Call	Bond Future	276.0000	402.0000	45.652	0	0	43
2012/06/06	R186 2012/08/02	8.76	Call	Bond Future	3,901.0000	4,650.0000	19.200	0	0	0
2012/06/06	R186 2012/08/02	8.76	Put	Bond Future	1,021.0000	739.0000	(27.620)	0	0	43
2012/06/06	R186 2012/08/02	8.00	Put	Bond Future	4,834.0000	4,050.0000	(16.218)	0	0	0
2012/06/06	R186 2012/08/02	8.00	Call	Bond Future	654.0000	900.0000	37.615	0	0	1,099
2012/06/06	R186 2012/08/02	9.00	Call	Bond Future	5,526.0000	6,388.0000	15.599	0	0	0
2012/06/06	R186 2012/08/02	9.00	Put	Bond Future	539.0000	371.0000	(31.169)	0	0	199
2012/06/06	R186 2012/08/02	7.70	Put	Bond Future	7,355.0000	6,429.0000	(12.590)	0	0	0
2012/06/06	R186 2012/08/02	7.70	Call	Bond Future	216.0000	320.0000	48.148	0	0	2,700
2012/06/06	R186 2012/08/02	8.30	Call	Bond Future	1,537.0000	1,981.0000	28.887	0	0	0

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2012/06/06	R186 2012/08/02	8.30	Put	Bond Future	2,857.0000	2,271.0000	(20.511)	0	0	900
2012/06/06	R186 2012/11/01			Bond Future	8.5240	8.4100	(1.337)	0.0000	0.0000	100
2012/06/06	R186 2012/11/01	8.75	Call	Bond Future	5,115.0000	5,741.0000	12.239	0	0	0
2012/06/06	R186 2012/11/01	8.75	Put	Bond Future	3,097.0000	2,686.0000	(13.271)	0	0	0
2012/06/06	R186 2012/11/01	8.80	Call	Bond Future	5,379.0000	6,022.0000	11.954	0	0	0
2012/06/06	R186 2012/11/01	8.80	Put	Bond Future	2,921.0000	2,527.0000	(13.489)	0	0	0
2012/06/06	R186 2012/11/01	8.70	Call	Bond Future	4,857.0000	5,465.0000	12.518	0	0	0
2012/06/06	R186 2012/11/01	8.70	Put	Bond Future	3,281.0000	2,852.0000	(13.075)	0	0	0
2012/06/06	R186 2012/11/01	8.82	Call	Bond Future	5,487.0000	6,136.0000	11.828	0	0	0
2012/06/06	R186 2012/11/01	8.82	Put	Bond Future	2,854.0000	2,466.0000	(13.595)	0	0	1,858
2012/06/06	R186 2012/11/01	7.82	Put	Bond Future	8,142.0000	7,389.0000	(9.248)	0	0	0
2012/06/06	R186 2012/11/01	7.82	Call	Bond Future	1,519.0000	1,803.0000	18.697	0	0	1,858
2012/06/06	R186 2013/02/07			Bond Future	8.6100	8.4940	(1.347)	0.0000	0.0000	0
2012/06/06	R186 2013/02/07	8.50	Call	Bond Future	4,822.0000	5,337.0000	10.680	0	0	0
2012/06/06	R186 2013/02/07	8.50	Put	Bond Future	5,802.0000	5,283.0000	(8.945)	0	0	0
2012/06/06	R186 2013/02/07	8.55	Call	Bond Future	5,041.0000	5,570.0000	10.494	0	0	0
2012/06/06	R186 2013/02/07	8.55	Put	Bond Future	5,574.0000	5,069.0000	(9.060)	0	0	0
2012/06/06	R186 2013/02/07	8.45	Call	Bond Future	4,614.0000	5,116.0000	10.880	0	0	0
2012/06/06	R186 2013/02/07	8.45	Put	Bond Future	6,043.0000	5,512.0000	(8.787)	0	0	0
2012/06/06	R189 2012/08/02			Bond Future	219.2444	219.3667	0.056	0.0000	0.0000	44
2012/06/06	R189 2012/08/02	218.00	Call	Bond Future	1,244.0000	1,367.0000	9.887	0	0	0
2012/06/06	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R189 2012/08/02	218.05	Call	Bond Future	1,194.0000	1,317.0000	10.302	0	0	0
2012/06/06	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R189 2012/08/02	217.95	Call	Bond Future	1,294.0000	1,417.0000	9.505	0	0	0
2012/06/06	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R197 2012/08/02			Bond Future	255.9560	256.0399	0.033	0.0000	0.0000	1,839
2012/06/06	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R197 2012/08/02	257.00	Put	Bond Future	1,044.0000	960.0000	(8.046)	0	0	0
2012/06/06	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R197 2012/08/02	257.05	Put	Bond Future	1,094.0000	1,010.0000	(7.678)	0	0	0
2012/06/06	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R197 2012/08/02	256.95	Put	Bond Future	994.0000	910.0000	(8.451)	0	0	0

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2012/06/06	R201 2012/08/02			Bond Future	5.5450	5.4270	(2.128)	0.0000	0.0000	2,666
2012/06/06	R201 2012/08/02	7.50	Call	Bond Future	4,365.0000	4,636.0000	6.208	0	0	0
2012/06/06	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R201 2012/08/02	7.55	Call	Bond Future	4,474.0000	4,745.0000	6.057	0	0	0
2012/06/06	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R201 2012/08/02	7.45	Call	Bond Future	4,256.0000	4,527.0000	6.367	0	0	0
2012/06/06	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R201 2012/11/01			Bond Future	5.5060	5.3730	(2.416)	0.0000	0.0000	0
2012/06/06	R201 2012/11/01	6.50	Call	Bond Future	2,074.0000	2,330.0000	12.343	0	0	0
2012/06/06	R201 2012/11/01	6.50	Put	Bond Future	51.0000	32.0000	(37.255)	0	0	0
2012/06/06	R201 2012/11/01	6.55	Call	Bond Future	2,168.0000	2,426.0000	11.900	0	0	0
2012/06/06	R201 2012/11/01	6.55	Put	Bond Future	44.0000	28.0000	(36.364)	0	0	0
2012/06/06	R201 2012/11/01	6.45	Call	Bond Future	1,981.0000	2,235.0000	12.822	0	0	0
2012/06/06	R201 2012/11/01	6.45	Put	Bond Future	58.0000	38.0000	(34.483)	0	0	0
2012/06/06	R201 2013/02/07			Bond Future	5.4210	5.2770	(2.656)	0.0000	0.0000	0
2012/06/06	R201 2013/02/07	6.25	Call	Bond Future	1,674.0000	1,889.0000	12.843	0	0	0
2012/06/06	R201 2013/02/07	6.25	Put	Bond Future	188.0000	142.0000	(24.468)	0	0	0
2012/06/06	R201 2013/02/07	6.30	Call	Bond Future	1,747.0000	1,965.0000	12.479	0	0	0
2012/06/06	R201 2013/02/07	6.30	Put	Bond Future	172.0000	129.0000	(25.000)	0	0	0
2012/06/06	R201 2013/02/07	6.20	Call	Bond Future	1,602.0000	1,813.0000	13.171	0	0	0
2012/06/06	R201 2013/02/07	6.20	Put	Bond Future	204.0000	154.0000	(24.510)	0	0	0
2012/06/06	R202 2012/08/02			Bond Future	186.9079	187.9424	0.554	0.0000	0.0000	45,107
2012/06/06	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R202 2012/08/02	191.00	Put	Bond Future	4,092.0000	3,058.0000	(25.269)	0	0	0
2012/06/06	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R202 2012/08/02	191.05	Put	Bond Future	4,142.0000	3,108.0000	(24.964)	0	0	0
2012/06/06	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R202 2012/08/02	190.95	Put	Bond Future	4,042.0000	3,008.0000	(25.581)	0	0	0
2012/06/06	R203 2012/08/02			Bond Future	7.0320	6.9520	(1.138)	0.0000	0.0000	3,541
2012/06/06	R203 2012/08/02	8.50	Call	Bond Future	6,173.0000	6,522.0000	5.654	0	0	0
2012/06/06	R203 2012/08/02	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/06/06	R203 2012/08/02	8.55	Call	Bond Future	6,375.0000	6,724.0000	5.475	0	0	0
2012/06/06	R203 2012/08/02	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0

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2012/06/06	R203 2012/08/02	8.45	Call	Bond Future	5,971.0000	6,320.0000	5.845	0	0	0
2012/06/06	R203 2012/08/02	8.45	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/06/06	R203 2012/08/02	6.60	Put	Bond Future	2,114.0000	1,832.0000	(13.340)	0	0	0
2012/06/06	R203 2012/08/02	6.60	Call	Bond Future	209.0000	276.0000	32.057	0	0	4,200
2012/06/06	R203 2012/08/02	6.85	Put	Bond Future	1,306.0000	1,084.0000	(16.998)	0	0	0
2012/06/06	R203 2012/08/02	6.85	Call	Bond Future	508.0000	636.0000	25.197	0	0	1,400
2012/06/06	R203 2012/08/02	7.15	Call	Bond Future	1,142.0000	1,355.0000	18.651	0	0	0
2012/06/06	R203 2012/08/02	7.15	Put	Bond Future	629.0000	492.0000	(21.781)	0	0	1,400
2012/06/06	R203 2012/08/02	7.55	Call	Bond Future	2,412.0000	2,710.0000	12.355	0	0	0
2012/06/06	R203 2012/08/02	7.55	Put	Bond Future	182.0000	130.0000	(28.571)	0	0	4,200
2012/06/06	R203 2012/11/01			Bond Future	7.1080	7.0220	(1.210)	0.0000	0.0000	0
2012/06/06	R203 2012/11/01	7.75	Call	Bond Future	3,242.0000	3,512.0000	8.328	0	0	0
2012/06/06	R203 2012/11/01	7.75	Put	Bond Future	611.0000	522.0000	(14.566)	0	0	0
2012/06/06	R203 2012/11/01	7.80	Call	Bond Future	3,396.0000	3,672.0000	8.127	0	0	0
2012/06/06	R203 2012/11/01	7.80	Put	Bond Future	564.0000	481.0000	(14.716)	0	0	0
2012/06/06	R203 2012/11/01	7.70	Call	Bond Future	3,089.0000	3,354.0000	8.579	0	0	0
2012/06/06	R203 2012/11/01	7.70	Put	Bond Future	660.0000	566.0000	(14.242)	0	0	0
2012/06/06	R203 2013/02/07			Bond Future	7.1870	7.0990	(1.224)	0.0000	0.0000	0
2012/06/06	R203 2013/02/07	6.50	Call	Bond Future	817.0000	918.0000	12.362	0	0	0
2012/06/06	R203 2013/02/07	6.50	Put	Bond Future	3,571.0000	3,324.0000	(6.917)	0	0	0
2012/06/06	R203 2013/02/07	6.55	Call	Bond Future	878.0000	984.0000	12.073	0	0	0
2012/06/06	R203 2013/02/07	6.55	Put	Bond Future	3,429.0000	3,187.0000	(7.057)	0	0	0
2012/06/06	R203 2013/02/07	6.45	Call	Bond Future	760.0000	856.0000	12.632	0	0	0
2012/06/06	R203 2013/02/07	6.45	Put	Bond Future	3,718.0000	3,466.0000	(6.778)	0	0	0
2012/06/06	R204 2012/08/02			Bond Future	7.3550	7.2690	(1.169)	0.0000	0.0000	4,101
2012/06/06	R204 2012/08/02	8.50	Call	Bond Future	5,679.0000	6,112.0000	7.625	0	0	0
2012/06/06	R204 2012/08/02	8.50	Put	Bond Future	21.0000	13.0000	(38.095)	0	0	0
2012/06/06	R204 2012/08/02	8.55	Call	Bond Future	5,913.0000	6,347.0000	7.340	0	0	0
2012/06/06	R204 2012/08/02	8.55	Put	Bond Future	17.0000	10.0000	(41.176)	0	0	0
2012/06/06	R204 2012/08/02	8.45	Call	Bond Future	5,446.0000	5,877.0000	7.914	0	0	0
2012/06/06	R204 2012/08/02	8.45	Put	Bond Future	27.0000	17.0000	(37.037)	0	0	0
2012/06/06	R204 2012/11/01			Bond Future	7.4330	7.3420	(1.224)	0.0000	0.0000	0
2012/06/06	R204 2012/11/01	8.00	Call	Bond Future	3,630.0000	3,956.0000	8.981	0	0	0
2012/06/06	R204 2012/11/01	8.00	Put	Bond Future	880.0000	756.0000	(14.091)	0	0	0

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2012/06/06	R204 2012/11/01	8.05	Call	Bond Future	3,806.0000	4,138.0000	8.723	0	0	0
2012/06/06	R204 2012/11/01	8.05	Put	Bond Future	818.0000	700.0000	(14.425)	0	0	0
2012/06/06	R204 2012/11/01	7.95	Call	Bond Future	3,458.0000	3,776.0000	9.196	0	0	0
2012/06/06	R204 2012/11/01	7.95	Put	Bond Future	947.0000	815.0000	(13.939)	0	0	0
2012/06/06	R204 2013/02/07			Bond Future	7.5130	7.4210	(1.225)	0.0000	0.0000	0
2012/06/06	R204 2013/02/07	8.00	Call	Bond Future	3,816.0000	4,101.0000	7.469	0	0	0
2012/06/06	R204 2013/02/07	8.00	Put	Bond Future	1,542.0000	1,390.0000	(9.857)	0	0	0
2012/06/06	R204 2013/02/07	8.05	Call	Bond Future	3,969.0000	4,260.0000	7.332	0	0	0
2012/06/06	R204 2013/02/07	8.05	Put	Bond Future	1,465.0000	1,319.0000	(9.966)	0	0	0
2012/06/06	R204 2013/02/07	7.95	Call	Bond Future	3,665.0000	3,944.0000	7.613	0	0	0
2012/06/06	R204 2013/02/07	7.95	Put	Bond Future	1,622.0000	1,464.0000	(9.741)	0	0	0
2012/06/06	R206 2012/08/02			Bond Future	5.2510	5.2470	(0.076)	0.0000	0.0000	1,240
2012/06/06	R206 2012/08/02	7.25	Call	Bond Future	2,742.0000	2,747.0000	0.182	0	0	0
2012/06/06	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R206 2012/08/02	7.30	Call	Bond Future	2,809.0000	2,815.0000	0.214	0	0	0
2012/06/06	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R206 2012/08/02	7.20	Call	Bond Future	2,674.0000	2,680.0000	0.224	0	0	0
2012/06/06	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R206 2012/11/01			Bond Future	5.1150	5.1100	(0.098)	0.0000	0.0000	0
2012/06/06	R206 2012/11/01	6.00	Call	Bond Future	1,044.0000	1,050.0000	0.575	0	0	0
2012/06/06	R206 2012/11/01	6.00	Put	Bond Future	20.0000	20.0000	0.000	0	0	0
2012/06/06	R206 2012/11/01	6.05	Call	Bond Future	1,098.0000	1,104.0000	0.546	0	0	0
2012/06/06	R206 2012/11/01	6.05	Put	Bond Future	17.0000	17.0000	0.000	0	0	0
2012/06/06	R206 2012/11/01	5.95	Call	Bond Future	991.0000	996.0000	0.505	0	0	0
2012/06/06	R206 2012/11/01	5.95	Put	Bond Future	25.0000	24.0000	(4.000)	0	0	0
2012/06/06	R206 2013/02/07			Bond Future	4.8260	4.8380	0.249	0.0000	0.0000	0
2012/06/06	R206 2013/02/07	6.00	Call	Bond Future	1,101.0000	1,091.0000	(0.908)	0	0	0
2012/06/06	R206 2013/02/07	6.00	Put	Bond Future	42.0000	43.0000	2.381	0	0	0
2012/06/06	R206 2013/02/07	6.05	Call	Bond Future	1,142.0000	1,131.0000	(0.963)	0	0	0
2012/06/06	R206 2013/02/07	6.05	Put	Bond Future	38.0000	38.0000	0.000	0	0	0
2012/06/06	R206 2013/02/07	5.95	Call	Bond Future	1,061.0000	1,051.0000	(0.943)	0	0	0
2012/06/06	R206 2013/02/07	5.95	Put	Bond Future	46.0000	47.0000	2.174	0	0	0
2012/06/06	R207 2012/08/02			Bond Future	7.6880	7.5930	(1.236)	0.0000	0.0000	27,509

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2012/06/06	R207 2012/08/02	8.75	Call	Bond Future	5,672.0000	6,181.0000	8.974	0	0	0
2012/06/06	R207 2012/08/02	8.75	Put	Bond Future	41.0000	26.0000	(36.585)	0	0	0
2012/06/06	R207 2012/08/02	8.80	Call	Bond Future	5,919.0000	6,430.0000	8.633	0	0	0
2012/06/06	R207 2012/08/02	8.80	Put	Bond Future	34.0000	20.0000	(41.176)	0	0	0
2012/06/06	R207 2012/08/02	8.70	Call	Bond Future	5,425.0000	5,931.0000	9.327	0	0	0
2012/06/06	R207 2012/08/02	8.70	Put	Bond Future	50.0000	32.0000	(36.000)	0	0	0
2012/06/06	R207 2012/11/01			Bond Future	7.7690	7.6690	(1.287)	0.0000	0.0000	0
2012/06/06	R207 2012/11/01	8.25	Call	Bond Future	3,693.0000	4,063.0000	10.019	0	0	0
2012/06/06	R207 2012/11/01	8.25	Put	Bond Future	1,167.0000	1,002.0000	(14.139)	0	0	0
2012/06/06	R207 2012/11/01	8.30	Call	Bond Future	3,873.0000	4,252.0000	9.786	0	0	0
2012/06/06	R207 2012/11/01	8.30	Put	Bond Future	1,089.0000	933.0000	(14.325)	0	0	0
2012/06/06	R207 2012/11/01	8.20	Call	Bond Future	3,515.0000	3,877.0000	10.299	0	0	0
2012/06/06	R207 2012/11/01	8.20	Put	Bond Future	1,248.0000	1,074.0000	(13.942)	0	0	0
2012/06/06	R207 2013/02/07			Bond Future	7.8540	7.7520	(1.299)	0.0000	0.0000	0
2012/06/06	R207 2013/02/07	8.25	Call	Bond Future	3,958.0000	4,290.0000	8.388	0	0	0
2012/06/06	R207 2013/02/07	8.25	Put	Bond Future	1,941.0000	1,745.0000	(10.098)	0	0	0
2012/06/06	R207 2013/02/07	8.30	Call	Bond Future	4,118.0000	4,457.0000	8.232	0	0	0
2012/06/06	R207 2013/02/07	8.30	Put	Bond Future	1,850.0000	1,661.0000	(10.216)	0	0	0
2012/06/06	R207 2013/02/07	8.20	Call	Bond Future	3,801.0000	4,126.0000	8.550	0	0	0
2012/06/06	R207 2013/02/07	8.20	Put	Bond Future	2,036.0000	1,833.0000	(9.971)	0	0	0
2012/06/06	R208 2012/08/02			Bond Future	7.7840	7.6990	(1.092)	0.0000	0.0000	9,382
2012/06/06	R208 2012/08/02	8.75	Call	Bond Future	5,612.0000	6,096.0000	8.624	0	0	0
2012/06/06	R208 2012/08/02	8.75	Put	Bond Future	73.0000	49.0000	(32.877)	0	0	0
2012/06/06	R208 2012/08/02	8.80	Call	Bond Future	5,874.0000	6,362.0000	8.308	0	0	0
2012/06/06	R208 2012/08/02	8.80	Put	Bond Future	60.0000	39.0000	(35.000)	0	0	0
2012/06/06	R208 2012/08/02	8.70	Call	Bond Future	5,350.0000	5,830.0000	8.972	0	0	0
2012/06/06	R208 2012/08/02	8.70	Put	Bond Future	87.0000	59.0000	(32.184)	0	0	0
2012/06/06	R208 2012/08/02	7.20	Put	Bond Future	3,768.0000	3,330.0000	(11.624)	0	0	0
2012/06/06	R208 2012/08/02	7.20	Call	Bond Future	206.0000	276.0000	33.981	0	0	3,450
2012/06/06	R208 2012/08/02	7.50	Put	Bond Future	2,307.0000	1,957.0000	(15.171)	0	0	0
2012/06/06	R208 2012/08/02	7.50	Call	Bond Future	596.0000	754.0000	26.510	0	0	1,150
2012/06/06	R208 2012/08/02	7.80	Call	Bond Future	1,333.0000	1,602.0000	20.180	0	0	0
2012/06/06	R208 2012/08/02	7.80	Put	Bond Future	1,238.0000	999.0000	(19.305)	0	0	1,150
2012/06/06	R208 2012/08/02	8.25	Call	Bond Future	3,105.0000	3,515.0000	13.205	0	0	0

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2012/06/06	R208 2012/08/02	8.25	Put	Bond Future	380.0000	282.0000	(25.789)	0	0	3,450
2012/06/06	R208 2012/11/01			Bond Future	7.8620	7.7730	(1.132)	0.0000	0.0000	0
2012/06/06	R208 2012/11/01	8.25	Call	Bond Future	3,696.0000	4,036.0000	9.199	0	0	0
2012/06/06	R208 2012/11/01	8.25	Put	Bond Future	1,477.0000	1,299.0000	(12.051)	0	0	0
2012/06/06	R208 2012/11/01	8.30	Call	Bond Future	3,883.0000	4,232.0000	8.988	0	0	0
2012/06/06	R208 2012/11/01	8.30	Put	Bond Future	1,383.0000	1,214.0000	(12.220)	0	0	0
2012/06/06	R208 2012/11/01	8.20	Call	Bond Future	3,513.0000	3,844.0000	9.422	0	0	0
2012/06/06	R208 2012/11/01	8.20	Put	Bond Future	1,576.0000	1,389.0000	(11.865)	0	0	0
2012/06/06	R208 2013/02/07			Bond Future	7.9420	7.8520	(1.133)	0.0000	0.0000	0
2012/06/06	R208 2013/02/07	8.00	Call	Bond Future	3,249.0000	3,521.0000	8.372	0	0	0
2012/06/06	R208 2013/02/07	8.00	Put	Bond Future	2,922.0000	2,685.0000	(8.111)	0	0	0
2012/06/06	R208 2013/02/07	8.05	Call	Bond Future	3,400.0000	3,680.0000	8.235	0	0	0
2012/06/06	R208 2013/02/07	8.05	Put	Bond Future	2,793.0000	2,563.0000	(8.235)	0	0	0
2012/06/06	R208 2013/02/07	7.95	Call	Bond Future	3,104.0000	3,369.0000	8.537	0	0	0
2012/06/06	R208 2013/02/07	7.95	Put	Bond Future	3,059.0000	2,814.0000	(8.009)	0	0	0
2012/06/06	R209 2012/08/02			Bond Future	8.9510	8.8670	(0.938)	0.0000	0.0000	27,737
2012/06/06	R209 2012/08/02	9.25	Call	Bond Future	3,230.0000	3,681.0000	13.963	0	0	0
2012/06/06	R209 2012/08/02	9.25	Put	Bond Future	990.0000	791.0000	(20.101)	0	0	0
2012/06/06	R209 2012/08/02	9.30	Call	Bond Future	3,485.0000	3,952.0000	13.400	0	0	0
2012/06/06	R209 2012/08/02	9.30	Put	Bond Future	881.0000	698.0000	(20.772)	0	0	0
2012/06/06	R209 2012/08/02	9.20	Call	Bond Future	2,983.0000	3,416.0000	14.516	0	0	0
2012/06/06	R209 2012/08/02	9.20	Put	Bond Future	1,110.0000	893.0000	(19.550)	0	0	0
2012/06/06	R209 2012/11/01			Bond Future	9.0260	8.9390	(0.964)	0.0000	0.0000	0
2012/06/06	R209 2012/11/01	9.00	Call	Bond Future	3,453.0000	3,793.0000	9.847	0	0	0
2012/06/06	R209 2012/11/01	9.00	Put	Bond Future	3,650.0000	3,327.0000	(8.849)	0	0	0
2012/06/06	R209 2012/11/01	9.05	Call	Bond Future	3,644.0000	3,995.0000	9.632	0	0	0
2012/06/06	R209 2012/11/01	9.05	Put	Bond Future	3,463.0000	3,150.0000	(9.038)	0	0	0
2012/06/06	R209 2012/11/01	8.95	Call	Bond Future	3,271.0000	3,599.0000	10.028	0	0	0
2012/06/06	R209 2012/11/01	8.95	Put	Bond Future	3,850.0000	3,515.0000	(8.701)	0	0	0
2012/06/06	R209 2013/02/07			Bond Future	9.1040	9.0160	(0.967)	0.0000	0.0000	0
2012/06/06	R209 2013/02/07	9.00	Call	Bond Future	4,354.0000	4,686.0000	7.625	0	0	0
2012/06/06	R209 2013/02/07	9.00	Put	Bond Future	5,137.0000	4,807.0000	(6.424)	0	0	0
2012/06/06	R209 2013/02/07	9.05	Call	Bond Future	4,537.0000	4,877.0000	7.494	0	0	0
2012/06/06	R209 2013/02/07	9.05	Put	Bond Future	4,942.0000	4,620.0000	(6.516)	0	0	0

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2012/06/06	R209 2013/02/07	8.95	Call	Bond Future	4,180.0000	4,503.0000	7.727	0	0	0
2012/06/06	R209 2013/02/07	8.95	Put	Bond Future	5,344.0000	5,006.0000	(6.325)	0	0	0
2012/06/06	R210 2012/08/02			Bond Future	141.5436	141.8411	0.210	0.0000	0.0000	925
2012/06/06	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R210 2012/08/02	143.00	Put	Bond Future	1,456.0000	1,159.0000	(20.398)	0	0	0
2012/06/06	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R210 2012/08/02	143.05	Put	Bond Future	1,506.0000	1,209.0000	(19.721)	0	0	0
2012/06/06	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R210 2012/08/02	142.95	Put	Bond Future	1,406.0000	1,109.0000	(21.124)	0	0	0
2012/06/06	R211 2012/08/02			Bond Future	119.8287	119.9368	0.090	0.0000	0.0000	480
2012/06/06	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R211 2012/08/02	120.00	Put	Bond Future	171.0000	63.0000	(63.158)	0	0	0
2012/06/06	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R211 2012/08/02	120.05	Put	Bond Future	221.0000	113.0000	(48.869)	0	0	0
2012/06/06	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R211 2012/08/02	119.95	Put	Bond Future	121.0000	13.0000	(89.256)	0	0	0
2012/06/06	R212 2012/08/02			Bond Future	117.3314	117.4744	0.122	0.0000	0.0000	2,962
2012/06/06	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R212 2012/08/02	118.00	Put	Bond Future	669.0000	526.0000	(21.375)	0	0	0
2012/06/06	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R212 2012/08/02	118.05	Put	Bond Future	719.0000	576.0000	(19.889)	0	0	0
2012/06/06	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R212 2012/08/02	117.95	Put	Bond Future	619.0000	476.0000	(23.102)	0	0	0
2012/06/06	R213 2012/08/02			Bond Future	8.8530	8.7540	(1.118)	0.0000	0.0000	4,725
2012/06/06	R213 2012/08/02	9.25	Call	Bond Future	3,825.0000	4,417.0000	15.477	0	0	0
2012/06/06	R213 2012/08/02	9.25	Put	Bond Future	779.0000	584.0000	(25.032)	0	0	0
2012/06/06	R213 2012/08/02	9.30	Call	Bond Future	4,105.0000	4,716.0000	14.884	0	0	0
2012/06/06	R213 2012/08/02	9.30	Put	Bond Future	687.0000	512.0000	(25.473)	0	0	0
2012/06/06	R213 2012/08/02	9.20	Call	Bond Future	3,551.0000	4,125.0000	16.164	0	0	0
2012/06/06	R213 2012/08/02	9.20	Put	Bond Future	879.0000	667.0000	(24.118)	0	0	0
2012/06/06	R213 2012/11/01			Bond Future	8.9330	8.8310	(1.142)	0.0000	0.0000	0
2012/06/06	R213 2012/11/01	9.00	Call	Bond Future	3,860.0000	4,296.0000	11.295	0	0	0

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2012/06/06	R213 2012/11/01	9.00	Put	Bond Future	3,342.0000	2,980.0000	(10.832)	0	0	0
2012/06/06	R213 2012/11/01	9.05	Call	Bond Future	4,067.0000	4,517.0000	11.065	0	0	0
2012/06/06	R213 2012/11/01	9.05	Put	Bond Future	3,165.0000	2,817.0000	(10.995)	0	0	0
2012/06/06	R213 2012/11/01	8.95	Call	Bond Future	3,662.0000	4,085.0000	11.551	0	0	0
2012/06/06	R213 2012/11/01	8.95	Put	Bond Future	3,530.0000	3,155.0000	(10.623)	0	0	0
2012/06/06	R213 2013/02/07			Bond Future	9.0190	8.9150	(1.153)	0.0000	0.0000	0
2012/06/06	R213 2013/02/07	9.00	Call	Bond Future	4,715.0000	5,135.0000	8.908	0	0	0
2012/06/06	R213 2013/02/07	9.00	Put	Bond Future	4,860.0000	4,480.0000	(7.819)	0	0	0
2012/06/06	R213 2013/02/07	9.05	Call	Bond Future	4,910.0000	5,340.0000	8.758	0	0	0
2012/06/06	R213 2013/02/07	9.05	Put	Bond Future	4,674.0000	4,303.0000	(7.938)	0	0	0
2012/06/06	R213 2013/02/07	8.95	Call	Bond Future	4,530.0000	4,939.0000	9.029	0	0	0
2012/06/06	R213 2013/02/07	8.95	Put	Bond Future	5,060.0000	4,668.0000	(7.747)	0	0	0
2012/06/06	R214 2012/08/02			Bond Future	8.9740	8.8950	(0.880)	0.0000	0.0000	1,530
2012/06/06	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R214 2012/08/02	8.80	Put	Bond Future	1,419.0000	781.0000	(44.961)	0	0	0
2012/06/06	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R214 2012/08/02	8.81	Put	Bond Future	1,337.0000	698.0000	(47.794)	0	0	0
2012/06/06	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/06	R214 2012/08/02	8.79	Put	Bond Future	1,502.0000	864.0000	(42.477)	0	0	0
Total										419829.00