



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/06/2012

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
2012/06/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	AL7T 2012/08/02			Index Future	437.0830	438.1450	0.243	0.0000	0.0000	13
2012/06/07	AL7T 2012/11/01			Index Future	443.3920	444.4650	0.242	0.0000	0.0000	0
2012/06/07	ALBI 2012/08/02			Index Future	395.8880	396.7260	0.212	0.0000	0.0000	1,005
2012/06/07	ALBI 2012/11/01			Index Future	401.6030	402.4480	0.210	0.0000	0.0000	0
2012/06/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/06/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	CAAZ 2012/06/18			Can-Do Future	0.3522	0.3190	(9.426)	0.0000	0.0000	2,835
2012/06/07	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/06/07	CABB 2012/06/18			Can-Do Future	0.0005	0.0002	(60.000)	0.0000	0.0000	8,000
2012/06/07	CABC 2012/06/18			Can-Do Future	0.0268	0.0188	(29.851)	0.0000	0.0000	0
2012/06/07	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/06/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/07	DAAH 2012/06/28			Any day expiry	8.3749	8.3256	(0.589)	0.0000	0.0000	2,360
2012/06/07	DAAH 2012/06/28	8.50	Call	Any day expiry	122.0000	98.0000	(19.672)	0	0	0
2012/06/07	DAAH 2012/06/28	8.50	Put	Any day expiry	247.0000	272.0000	10.121	0	0	0
2012/06/07	DAAH 2012/06/28	8.51	Call	Any day expiry	119.0000	96.0000	(19.328)	0	0	0
2012/06/07	DAAH 2012/06/28	8.51	Put	Any day expiry	254.0000	280.0000	10.236	0	0	0
2012/06/07	DAAH 2012/06/28	8.49	Call	Any day expiry	125.0000	101.0000	(19.200)	0	0	0
2012/06/07	DAAH 2012/06/28	8.49	Put	Any day expiry	240.0000	265.0000	10.417	0	0	0
2012/06/07	DAAH 2012/06/28	8.25	Put	Any day expiry	104.0000	118.0000	13.462	0	0	0
2012/06/07	DAAH 2012/06/28	8.25	Call	Any day expiry	229.0000	194.0000	(15.284)	0	0	0

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2012/06/07	DAAH 2012/06/28	7.40	Call	Any day expiry	976.0000	927.0000	(5.020)	0	0	0
2012/06/07	DAAH 2012/06/28	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/06/07	DAUS 2012/06/29			Any day expiry	8.3762	8.3269	(0.589)	0.0000	0.0000	0
2012/06/07	DAUS 2012/06/29	7.75	Call	Any day expiry	635.0000	587.0000	(7.559)	0	0	0
2012/06/07	DAUS 2012/06/29	7.75	Put	Any day expiry	9.0000	10.0000	11.111	0	0	0
2012/06/07	DAUS 2012/06/29	7.76	Call	Any day expiry	625.0000	578.0000	(7.520)	0	0	0
2012/06/07	DAUS 2012/06/29	7.76	Put	Any day expiry	9.0000	11.0000	22.222	0	0	0
2012/06/07	DAUS 2012/06/29	7.74	Call	Any day expiry	644.0000	597.0000	(7.298)	0	0	0
2012/06/07	DAUS 2012/06/29	7.74	Put	Any day expiry	8.0000	10.0000	25.000	0	0	0
2012/06/07	DAUS 2012/06/29	7.40	Call	Any day expiry	978.0000	929.0000	(5.010)	0	0	0
2012/06/07	DAUS 2012/06/29	7.40	Put	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/06/07	DAUS 2012/06/29	8.25	Put	Any day expiry	108.0000	122.0000	12.963	0	0	0
2012/06/07	DAUS 2012/06/29	8.25	Call	Any day expiry	234.0000	199.0000	(14.957)	0	0	0
2012/06/07	DAUS 2012/06/29	7.72	Call	Any day expiry	664.0000	616.0000	(7.229)	0	0	0
2012/06/07	DAUS 2012/06/29	7.72	Put	Any day expiry	8.0000	9.0000	12.500	0	0	5,480
2012/06/07	DAUS 2012/06/29	8.51	Put	Any day expiry	258.0000	283.0000	9.690	0	0	0
2012/06/07	DAUS 2012/06/29	8.51	Call	Any day expiry	124.0000	100.0000	(19.355)	0	0	5,480
2012/06/07	DAUS 2012/07/31			Any day expiry	8.4164	8.3668	(0.589)	0.0000	0.0000	0
2012/06/07	DAUS 2012/07/31	7.80	Call	Any day expiry	655.0000	609.0000	(7.023)	0	0	0
2012/06/07	DAUS 2012/07/31	7.80	Put	Any day expiry	39.0000	42.0000	7.692	0	0	0
2012/06/07	DAUS 2012/07/31	7.81	Call	Any day expiry	646.0000	601.0000	(6.966)	0	0	0
2012/06/07	DAUS 2012/07/31	7.81	Put	Any day expiry	40.0000	44.0000	10.000	0	0	0
2012/06/07	DAUS 2012/07/31	7.79	Call	Any day expiry	663.0000	617.0000	(6.938)	0	0	0
2012/06/07	DAUS 2012/07/31	7.79	Put	Any day expiry	37.0000	40.0000	8.108	0	0	0
2012/06/07	DAUS 2012/07/31	7.40	Call	Any day expiry	1,024.0000	975.0000	(4.785)	0	0	0
2012/06/07	DAUS 2012/07/31	7.40	Put	Any day expiry	8.0000	8.0000	0.000	0	0	0
2012/06/07	DAUS 2012/07/31	8.25	Put	Any day expiry	180.0000	194.0000	7.778	0	0	0
2012/06/07	DAUS 2012/07/31	8.25	Call	Any day expiry	346.0000	311.0000	(10.116)	0	0	0
2012/06/07	DAUS 2012/07/31	7.72	Call	Any day expiry	723.0000	677.0000	(6.362)	0	0	0
2012/06/07	DAUS 2012/07/31	7.72	Put	Any day expiry	27.0000	30.0000	11.111	0	0	4,800
2012/06/07	DAUS 2012/07/31	8.51	Put	Any day expiry	327.0000	350.0000	7.034	0	0	0
2012/06/07	DAUS 2012/07/31	8.51	Call	Any day expiry	233.0000	207.0000	(11.159)	0	0	4,800
2012/06/07	DAUS 2012/08/31			Any day expiry	8.4543	8.4044	(0.590)	0.0000	0.0000	0
2012/06/07	DAUS 2012/08/31	7.85	Call	Any day expiry	684.0000	641.0000	(6.287)	0	0	0

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2012/06/07	DAUS 2012/08/31	7.85	Put	Any day expiry	80.0000	87.0000	8.750	0	0	0
2012/06/07	DAUS 2012/08/31	7.86	Call	Any day expiry	676.0000	633.0000	(6.361)	0	0	0
2012/06/07	DAUS 2012/08/31	7.86	Put	Any day expiry	82.0000	89.0000	8.537	0	0	0
2012/06/07	DAUS 2012/08/31	7.84	Call	Any day expiry	691.0000	648.0000	(6.223)	0	0	0
2012/06/07	DAUS 2012/08/31	7.84	Put	Any day expiry	77.0000	84.0000	9.091	0	0	0
2012/06/07	DAUS 2012/08/31	7.40	Call	Any day expiry	1,075.0000	1,026.0000	(4.558)	0	0	0
2012/06/07	DAUS 2012/08/31	7.40	Put	Any day expiry	21.0000	22.0000	4.762	0	0	0
2012/06/07	DAUS 2012/08/31	8.25	Put	Any day expiry	226.0000	243.0000	7.522	0	0	0
2012/06/07	DAUS 2012/08/31	8.25	Call	Any day expiry	430.0000	397.0000	(7.674)	0	0	0
2012/06/07	DAUS 2012/08/31	7.72	Call	Any day expiry	786.0000	742.0000	(5.598)	0	0	0
2012/06/07	DAUS 2012/08/31	7.72	Put	Any day expiry	52.0000	58.0000	11.538	0	0	6,170
2012/06/07	DAUS 2012/08/31	8.51	Put	Any day expiry	374.0000	396.0000	5.882	0	0	0
2012/06/07	DAUS 2012/08/31	8.51	Call	Any day expiry	318.0000	290.0000	(8.805)	0	0	6,170
2012/06/07	DAUS 2012/09/28			Any day expiry	8.4873	8.4371	(0.591)	0.0000	0.0000	0
2012/06/07	DAUS 2012/09/28	7.90	Call	Any day expiry	708.0000	664.0000	(6.215)	0	0	0
2012/06/07	DAUS 2012/09/28	7.90	Put	Any day expiry	121.0000	127.0000	4.959	0	0	0
2012/06/07	DAUS 2012/09/28	7.91	Call	Any day expiry	701.0000	658.0000	(6.134)	0	0	0
2012/06/07	DAUS 2012/09/28	7.91	Put	Any day expiry	124.0000	131.0000	5.645	0	0	0
2012/06/07	DAUS 2012/09/28	7.89	Call	Any day expiry	715.0000	671.0000	(6.154)	0	0	0
2012/06/07	DAUS 2012/09/28	7.89	Put	Any day expiry	118.0000	124.0000	5.085	0	0	0
2012/06/07	DAUS 2012/09/28	7.40	Call	Any day expiry	1,121.0000	1,072.0000	(4.371)	0	0	0
2012/06/07	DAUS 2012/09/28	7.40	Put	Any day expiry	34.0000	35.0000	2.941	0	0	0
2012/06/07	DAUS 2012/09/28	8.25	Put	Any day expiry	260.0000	275.0000	5.769	0	0	0
2012/06/07	DAUS 2012/09/28	8.25	Call	Any day expiry	497.0000	462.0000	(7.042)	0	0	0
2012/06/07	DAUS 2012/09/28	7.72	Call	Any day expiry	842.0000	796.0000	(5.463)	0	0	0
2012/06/07	DAUS 2012/09/28	7.72	Put	Any day expiry	75.0000	79.0000	5.333	0	0	7,540
2012/06/07	DAUS 2012/09/28	8.51	Put	Any day expiry	408.0000	428.0000	4.902	0	0	0
2012/06/07	DAUS 2012/09/28	8.51	Call	Any day expiry	385.0000	355.0000	(7.792)	0	0	7,540
2012/06/07	DAUS 2012/10/31			Any day expiry	8.5255	8.4750	(0.592)	0.0000	0.0000	0
2012/06/07	DAUS 2012/10/31	7.90	Call	Any day expiry	775.0000	731.0000	(5.677)	0	0	0
2012/06/07	DAUS 2012/10/31	7.90	Put	Any day expiry	150.0000	156.0000	4.000	0	0	0
2012/06/07	DAUS 2012/10/31	7.91	Call	Any day expiry	768.0000	724.0000	(5.729)	0	0	0
2012/06/07	DAUS 2012/10/31	7.91	Put	Any day expiry	153.0000	159.0000	3.922	0	0	0
2012/06/07	DAUS 2012/10/31	7.89	Call	Any day expiry	782.0000	737.0000	(5.754)	0	0	0
2012/06/07	DAUS 2012/10/31	7.89	Put	Any day expiry	147.0000	152.0000	3.401	0	0	0

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2012/06/07	DAUS 2012/10/31	7.40	Call	Any day expiry	1,173.0000	1,124.0000	(4.177)	0	0	0
2012/06/07	DAUS 2012/10/31	7.40	Put	Any day expiry	48.0000	49.0000	2.083	0	0	0
2012/06/07	DAUS 2012/10/31	8.25	Put	Any day expiry	295.0000	306.0000	3.729	0	0	0
2012/06/07	DAUS 2012/10/31	8.25	Call	Any day expiry	570.0000	531.0000	(6.842)	0	0	0
2012/06/07	DAUS 2012/10/31	7.72	Call	Any day expiry	904.0000	857.0000	(5.199)	0	0	0
2012/06/07	DAUS 2012/10/31	7.72	Put	Any day expiry	99.0000	102.0000	3.030	0	0	8,220
2012/06/07	DAUS 2012/10/31	8.51	Call	Any day expiry	458.0000	424.0000	(7.424)	0	0	8,220
2012/06/07	DAUS 2012/10/31	8.51	Put	Any day expiry	443.0000	459.0000	3.612	0	0	0
2012/06/07	DAUS 2012/11/30			Any day expiry	8.5602	8.5095	(0.592)	0.0000	0.0000	0
2012/06/07	DAUS 2012/11/30	8.50	Call	Any day expiry	525.0000	488.0000	(7.048)	0	0	0
2012/06/07	DAUS 2012/11/30	8.50	Put	Any day expiry	465.0000	479.0000	3.011	0	0	0
2012/06/07	DAUS 2012/11/30	8.51	Call	Any day expiry	521.0000	484.0000	(7.102)	0	0	8,440
2012/06/07	DAUS 2012/11/30	8.51	Put	Any day expiry	471.0000	485.0000	2.972	0	0	0
2012/06/07	DAUS 2012/11/30	8.49	Call	Any day expiry	529.0000	491.0000	(7.183)	0	0	0
2012/06/07	DAUS 2012/11/30	8.49	Put	Any day expiry	459.0000	472.0000	2.832	0	0	0
2012/06/07	DAUS 2012/11/30	7.72	Call	Any day expiry	960.0000	911.0000	(5.104)	0	0	0
2012/06/07	DAUS 2012/11/30	7.72	Put	Any day expiry	120.0000	122.0000	1.667	0	0	8,440
2012/06/07	DAUS 2012/12/27			Any day expiry	8.5903	8.5396	(0.590)	0.0000	0.0000	0
2012/06/07	DAUS 2012/12/27	8.50	Call	Any day expiry	573.0000	537.0000	(6.283)	0	0	0
2012/06/07	DAUS 2012/12/27	8.50	Put	Any day expiry	483.0000	497.0000	2.899	0	0	0
2012/06/07	DAUS 2012/12/27	8.51	Call	Any day expiry	569.0000	533.0000	(6.327)	0	0	7,530
2012/06/07	DAUS 2012/12/27	8.51	Put	Any day expiry	489.0000	503.0000	2.863	0	0	0
2012/06/07	DAUS 2012/12/27	8.49	Call	Any day expiry	577.0000	541.0000	(6.239)	0	0	0
2012/06/07	DAUS 2012/12/27	8.49	Put	Any day expiry	477.0000	491.0000	2.935	0	0	0
2012/06/07	DAUS 2012/12/27	7.72	Call	Any day expiry	1,004.0000	956.0000	(4.781)	0	0	0
2012/06/07	DAUS 2012/12/27	7.72	Put	Any day expiry	134.0000	136.0000	1.493	0	0	7,530
2012/06/07	ES33 2012/08/02			Bond Future	9.4820	9.4600	(0.232)	0.0000	0.0000	4,220
2012/06/07	ES33 2012/08/02	9.50	Call	Bond Future	139.0000	310.0000	123.022	0	0	0
2012/06/07	ES33 2012/08/02	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	ES33 2012/08/02	9.51	Call	Bond Future	217.0000	388.0000	78.802	0	0	0
2012/06/07	ES33 2012/08/02	9.51	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	ES33 2012/08/02	9.49	Call	Bond Future	62.0000	233.0000	275.806	0	0	0
2012/06/07	ES33 2012/08/02	9.49	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	ES33 2012/11/01			Bond Future	9.5780	9.5560	(0.230)	0.0000	0.0000	0

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2012/06/07	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	ES33 2012/11/01	9.50	Put	Bond Future	599.0000	430.0000	(28.214)	0	0	0
2012/06/07	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	ES33 2012/11/01	9.51	Put	Bond Future	521.0000	353.0000	(32.246)	0	0	0
2012/06/07	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	ES33 2012/11/01	9.49	Put	Bond Future	676.0000	508.0000	(24.852)	0	0	0
2012/06/07	GOVI 2012/08/02			GOVI	396.9420	397.7780	0.211	0.0000	0.0000	265
2012/06/07	GOVI 2012/08/02	390.00	Call	GOVI	69,420.0000	77,780.0000	12.043	0	0	0
2012/06/07	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/07	GOVI 2012/08/02	390.01	Call	GOVI	69,320.0000	77,680.0000	12.060	0	0	0
2012/06/07	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/07	GOVI 2012/08/02	389.99	Call	GOVI	69,520.0000	77,880.0000	12.025	0	0	0
2012/06/07	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/07	GOVI 2012/11/01			GOVI	402.6720	403.5150	0.209	0.0000	0.0000	0
2012/06/07	GOVI 2012/11/01	402.00	Call	GOVI	6,720.0000	15,150.0000	125.446	0	0	0
2012/06/07	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/07	GOVI 2012/11/01	402.01	Call	GOVI	6,620.0000	15,050.0000	127.341	0	0	0
2012/06/07	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/07	GOVI 2012/11/01	401.99	Call	GOVI	6,820.0000	15,250.0000	123.607	0	0	0
2012/06/07	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/07	IGOV 2012/08/02			Index Future	173.8470	174.2420	0.227	0.0000	0.0000	592
2012/06/07	IGOV 2012/11/01			Index Future	176.3560	176.7550	0.226	0.0000	0.0000	0
2012/06/07	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/06/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/06/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/06/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/06/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/06/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/06/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/06/07	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,890
2012/06/07	JBAF 2012/07/18			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	0
2012/06/07	JBAF 2012/08/15			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	0
2012/06/07	JBAF 2012/09/19			Jibar Tradeable Future	5.4100	5.4300	0.370	0.0000	0.0000	44,760
2012/06/07	JBAF 2012/10/17			Jibar Tradeable Future	5.3400	5.3600	0.375	0.0000	0.0000	0
2012/06/07	JBAF 2012/11/21			Jibar Tradeable Future	5.3300	5.3500	0.375	0.0000	0.0000	0
2012/06/07	JBAF 2012/12/19			Jibar Tradeable Future	5.3300	5.3500	0.375	0.0000	0.0000	840
2012/06/07	JBAF 2013/03/20			Jibar Tradeable Future	5.3600	5.3700	0.187	0.0000	0.0000	790
2012/06/07	JBAF 2013/06/19			Jibar Tradeable Future	5.4200	5.4200	0.000	0.0000	0.0000	500
2012/06/07	JBAF 2013/09/18			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	1,700
2012/06/07	JBAF 2013/12/18			Jibar Tradeable Future	5.7500	5.7500	0.000	0.0000	0.0000	1,500
2012/06/07	JBAF 2014/03/19			Jibar Tradeable Future	5.9500	5.9300	(0.336)	0.0000	0.0000	0
2012/06/07	R157 2012/08/02			Bond Future	6.2970	6.2640	(0.524)	0.0000	0.0000	15,070
2012/06/07	R157 2012/08/02	8.00	Call	Bond Future	5,175.0000	5,279.0000	2.010	0	0	0
2012/06/07	R157 2012/08/02	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/06/07	R157 2012/08/02	8.05	Call	Bond Future	5,323.0000	5,426.0000	1.935	0	0	0
2012/06/07	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R157 2012/08/02	7.95	Call	Bond Future	5,028.0000	5,131.0000	2.049	0	0	0
2012/06/07	R157 2012/08/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/06/07	R157 2012/08/02	6.15	Put	Bond Future	762.0000	692.0000	(9.186)	0	0	0
2012/06/07	R157 2012/08/02	6.15	Call	Bond Future	301.0000	335.0000	11.296	0	0	3,750
2012/06/07	R157 2012/08/02	6.35	Put	Bond Future	425.0000	375.0000	(11.765)	0	0	0
2012/06/07	R157 2012/08/02	6.35	Call	Bond Future	590.0000	644.0000	9.153	0	0	1,250
2012/06/07	R157 2012/08/02	6.55	Call	Bond Future	996.0000	1,070.0000	7.430	0	0	0
2012/06/07	R157 2012/08/02	6.55	Put	Bond Future	209.0000	179.0000	(14.354)	0	0	1,250
2012/06/07	R157 2012/08/02	6.95	Call	Bond Future	2,055.0000	2,151.0000	4.672	0	0	0
2012/06/07	R157 2012/08/02	6.95	Put	Bond Future	36.0000	29.0000	(19.444)	0	0	3,750
2012/06/07	R157 2012/11/01			Bond Future	6.3460	6.3100	(0.567)	0.0000	0.0000	100
2012/06/07	R157 2012/11/01	7.00	Call	Bond Future	2,119.0000	2,200.0000	3.823	0	0	0
2012/06/07	R157 2012/11/01	7.00	Put	Bond Future	260.0000	238.0000	(8.462)	0	0	0
2012/06/07	R157 2012/11/01	7.05	Call	Bond Future	2,234.0000	2,317.0000	3.715	0	0	0

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2012/06/07	R157 2012/11/01	7.05	Put	Bond Future	235.0000	214.0000	(8.936)	0	0	0
2012/06/07	R157 2012/11/01	6.95	Call	Bond Future	2,007.0000	2,086.0000	3.936	0	0	0
2012/06/07	R157 2012/11/01	6.95	Put	Bond Future	289.0000	265.0000	(8.304)	0	0	0
2012/06/07	R157 2013/02/07			Bond Future	6.3960	6.3540	(0.657)	0.0000	0.0000	0
2012/06/07	R157 2013/02/07	6.75	Call	Bond Future	1,652.0000	1,719.0000	4.056	0	0	0
2012/06/07	R157 2013/02/07	6.75	Put	Bond Future	738.0000	696.0000	(5.691)	0	0	0
2012/06/07	R157 2013/02/07	6.80	Call	Bond Future	1,736.0000	1,805.0000	3.975	0	0	0
2012/06/07	R157 2013/02/07	6.80	Put	Bond Future	694.0000	654.0000	(5.764)	0	0	0
2012/06/07	R157 2013/02/07	6.70	Call	Bond Future	1,569.0000	1,635.0000	4.207	0	0	0
2012/06/07	R157 2013/02/07	6.70	Put	Bond Future	784.0000	740.0000	(5.612)	0	0	0
2012/06/07	R186 2012/08/02			Bond Future	8.3310	8.2950	(0.432)	0.0000	0.0000	34,845
2012/06/07	R186 2012/08/02	8.75	Call	Bond Future	4,581.0000	4,829.0000	5.414	0	0	0
2012/06/07	R186 2012/08/02	8.75	Put	Bond Future	759.0000	671.0000	(11.594)	0	0	2,700
2012/06/07	R186 2012/08/02	8.80	Call	Bond Future	4,928.0000	5,184.0000	5.195	0	0	0
2012/06/07	R186 2012/08/02	8.80	Put	Bond Future	662.0000	582.0000	(12.085)	0	0	0
2012/06/07	R186 2012/08/02	8.70	Call	Bond Future	4,244.0000	4,482.0000	5.608	0	0	0
2012/06/07	R186 2012/08/02	8.70	Put	Bond Future	869.0000	770.0000	(11.392)	0	0	0
2012/06/07	R186 2012/08/02	8.25	Put	Bond Future	2,522.0000	2,323.0000	(7.891)	0	0	0
2012/06/07	R186 2012/08/02	8.25	Call	Bond Future	1,762.0000	1,900.0000	7.832	0	0	8,750
2012/06/07	R186 2012/08/02	8.66	Call	Bond Future	3,981.0000	4,212.0000	5.803	0	0	0
2012/06/07	R186 2012/08/02	8.66	Put	Bond Future	965.0000	859.0000	(10.984)	0	0	276
2012/06/07	R186 2012/08/02	7.66	Put	Bond Future	6,784.0000	6,477.0000	(4.525)	0	0	0
2012/06/07	R186 2012/08/02	7.66	Call	Bond Future	273.0000	303.0000	10.989	0	0	276
2012/06/07	R186 2012/08/02	7.76	Put	Bond Future	5,911.0000	5,617.0000	(4.974)	0	0	0
2012/06/07	R186 2012/08/02	7.76	Call	Bond Future	402.0000	445.0000	10.697	0	0	43
2012/06/07	R186 2012/08/02	8.76	Call	Bond Future	4,650.0000	4,899.0000	5.355	0	0	0
2012/06/07	R186 2012/08/02	8.76	Put	Bond Future	739.0000	652.0000	(11.773)	0	0	43
2012/06/07	R186 2012/08/02	8.00	Put	Bond Future	4,050.0000	3,796.0000	(6.272)	0	0	0
2012/06/07	R186 2012/08/02	8.00	Call	Bond Future	900.0000	983.0000	9.222	0	0	1,099
2012/06/07	R186 2012/08/02	9.00	Call	Bond Future	6,388.0000	6,674.0000	4.477	0	0	0
2012/06/07	R186 2012/08/02	9.00	Put	Bond Future	371.0000	320.0000	(13.747)	0	0	199
2012/06/07	R186 2012/08/02	7.70	Put	Bond Future	6,429.0000	6,127.0000	(4.697)	0	0	0
2012/06/07	R186 2012/08/02	7.70	Call	Bond Future	320.0000	355.0000	10.938	0	0	2,700
2012/06/07	R186 2012/08/02	8.30	Call	Bond Future	1,981.0000	2,130.0000	7.521	0	0	0

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2012/06/07	R186 2012/08/02	8.30	Put	Bond Future	2,271.0000	2,083.0000	(8.278)	0	0	900
2012/06/07	R186 2012/11/01			Bond Future	8.4100	8.3720	(0.452)	0.0000	0.0000	100
2012/06/07	R186 2012/11/01	8.75	Call	Bond Future	5,741.0000	5,951.0000	3.658	0	0	0
2012/06/07	R186 2012/11/01	8.75	Put	Bond Future	2,686.0000	2,547.0000	(5.175)	0	0	0
2012/06/07	R186 2012/11/01	8.80	Call	Bond Future	6,022.0000	6,238.0000	3.587	0	0	0
2012/06/07	R186 2012/11/01	8.80	Put	Bond Future	2,527.0000	2,394.0000	(5.263)	0	0	0
2012/06/07	R186 2012/11/01	8.70	Call	Bond Future	5,465.0000	5,670.0000	3.751	0	0	0
2012/06/07	R186 2012/11/01	8.70	Put	Bond Future	2,852.0000	2,708.0000	(5.049)	0	0	0
2012/06/07	R186 2012/11/01	8.82	Call	Bond Future	6,136.0000	6,355.0000	3.569	0	0	0
2012/06/07	R186 2012/11/01	8.82	Put	Bond Future	2,466.0000	2,336.0000	(5.272)	0	0	1,858
2012/06/07	R186 2012/11/01	7.82	Put	Bond Future	7,389.0000	7,136.0000	(3.424)	0	0	0
2012/06/07	R186 2012/11/01	7.82	Call	Bond Future	1,803.0000	1,899.0000	5.324	0	0	1,858
2012/06/07	R186 2013/02/07			Bond Future	8.4940	8.4540	(0.471)	0.0000	0.0000	0
2012/06/07	R186 2013/02/07	8.50	Call	Bond Future	5,337.0000	5,517.0000	3.373	0	0	0
2012/06/07	R186 2013/02/07	8.50	Put	Bond Future	5,283.0000	5,104.0000	(3.388)	0	0	0
2012/06/07	R186 2013/02/07	8.55	Call	Bond Future	5,570.0000	5,755.0000	3.321	0	0	0
2012/06/07	R186 2013/02/07	8.55	Put	Bond Future	5,069.0000	4,895.0000	(3.433)	0	0	0
2012/06/07	R186 2013/02/07	8.45	Call	Bond Future	5,116.0000	5,290.0000	3.401	0	0	0
2012/06/07	R186 2013/02/07	8.45	Put	Bond Future	5,512.0000	5,326.0000	(3.374)	0	0	0
2012/06/07	R189 2012/08/02			Bond Future	219.3667	219.4067	0.018	0.0000	0.0000	44
2012/06/07	R189 2012/08/02	218.00	Call	Bond Future	1,367.0000	1,407.0000	2.926	0	0	0
2012/06/07	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R189 2012/08/02	218.05	Call	Bond Future	1,317.0000	1,357.0000	3.037	0	0	0
2012/06/07	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R189 2012/08/02	217.95	Call	Bond Future	1,417.0000	1,457.0000	2.823	0	0	0
2012/06/07	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R197 2012/08/02			Bond Future	256.0399	256.1055	0.026	0.0000	0.0000	1,839
2012/06/07	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R197 2012/08/02	257.00	Put	Bond Future	960.0000	895.0000	(6.771)	0	0	0
2012/06/07	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R197 2012/08/02	257.05	Put	Bond Future	1,010.0000	945.0000	(6.436)	0	0	0
2012/06/07	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R197 2012/08/02	256.95	Put	Bond Future	910.0000	845.0000	(7.143)	0	0	0

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2012/06/07	R201 2012/08/02			Bond Future	5.4270	5.3530	(1.364)	0.0000	0.0000	2,666
2012/06/07	R201 2012/08/02	7.50	Call	Bond Future	4,636.0000	4,806.0000	3.667	0	0	0
2012/06/07	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R201 2012/08/02	7.55	Call	Bond Future	4,745.0000	4,915.0000	3.583	0	0	0
2012/06/07	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R201 2012/08/02	7.45	Call	Bond Future	4,527.0000	4,698.0000	3.777	0	0	0
2012/06/07	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R201 2012/11/01			Bond Future	5.3730	5.2890	(1.563)	0.0000	0.0000	0
2012/06/07	R201 2012/11/01	6.50	Call	Bond Future	2,330.0000	2,495.0000	7.082	0	0	0
2012/06/07	R201 2012/11/01	6.50	Put	Bond Future	32.0000	23.0000	(28.125)	0	0	0
2012/06/07	R201 2012/11/01	6.55	Call	Bond Future	2,426.0000	2,592.0000	6.843	0	0	0
2012/06/07	R201 2012/11/01	6.55	Put	Bond Future	28.0000	20.0000	(28.571)	0	0	0
2012/06/07	R201 2012/11/01	6.45	Call	Bond Future	2,235.0000	2,399.0000	7.338	0	0	0
2012/06/07	R201 2012/11/01	6.45	Put	Bond Future	38.0000	28.0000	(26.316)	0	0	0
2012/06/07	R201 2013/02/07			Bond Future	5.2770	5.1760	(1.914)	0.0000	0.0000	0
2012/06/07	R201 2013/02/07	6.25	Call	Bond Future	1,889.0000	2,046.0000	8.311	0	0	0
2012/06/07	R201 2013/02/07	6.25	Put	Bond Future	142.0000	115.0000	(19.014)	0	0	0
2012/06/07	R201 2013/02/07	6.30	Call	Bond Future	1,965.0000	2,124.0000	8.092	0	0	0
2012/06/07	R201 2013/02/07	6.30	Put	Bond Future	129.0000	104.0000	(19.380)	0	0	0
2012/06/07	R201 2013/02/07	6.20	Call	Bond Future	1,813.0000	1,968.0000	8.549	0	0	0
2012/06/07	R201 2013/02/07	6.20	Put	Bond Future	154.0000	126.0000	(18.182)	0	0	0
2012/06/07	R202 2012/08/02			Bond Future	187.9424	187.9926	0.027	0.0000	0.0000	45,107
2012/06/07	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R202 2012/08/02	191.00	Put	Bond Future	3,058.0000	3,007.0000	(1.668)	0	0	0
2012/06/07	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R202 2012/08/02	191.05	Put	Bond Future	3,108.0000	3,057.0000	(1.641)	0	0	0
2012/06/07	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R202 2012/08/02	190.95	Put	Bond Future	3,008.0000	2,957.0000	(1.695)	0	0	0
2012/06/07	R203 2012/08/02			Bond Future	6.9520	6.8940	(0.834)	0.0000	0.0000	8,034
2012/06/07	R203 2012/08/02	8.50	Call	Bond Future	6,522.0000	6,776.0000	3.895	0	0	0
2012/06/07	R203 2012/08/02	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/06/07	R203 2012/08/02	8.55	Call	Bond Future	6,724.0000	6,978.0000	3.778	0	0	0
2012/06/07	R203 2012/08/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2012/06/07	R203 2012/08/02	8.45	Call	Bond Future	6,320.0000	6,573.0000	4.003	0	0	0
2012/06/07	R203 2012/08/02	8.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/06/07	R203 2012/08/02	6.60	Put	Bond Future	1,832.0000	1,634.0000	(10.808)	0	0	0
2012/06/07	R203 2012/08/02	6.60	Call	Bond Future	276.0000	333.0000	20.652	0	0	4,200
2012/06/07	R203 2012/08/02	6.85	Put	Bond Future	1,084.0000	936.0000	(13.653)	0	0	0
2012/06/07	R203 2012/08/02	6.85	Call	Bond Future	636.0000	742.0000	16.667	0	0	1,400
2012/06/07	R203 2012/08/02	7.15	Call	Bond Future	1,355.0000	1,521.0000	12.251	0	0	0
2012/06/07	R203 2012/08/02	7.15	Put	Bond Future	492.0000	404.0000	(17.886)	0	0	1,400
2012/06/07	R203 2012/08/02	7.55	Call	Bond Future	2,710.0000	2,934.0000	8.266	0	0	0
2012/06/07	R203 2012/08/02	7.55	Put	Bond Future	130.0000	100.0000	(23.077)	0	0	4,200
2012/06/07	R203 2012/11/01			Bond Future	7.0220	6.9610	(0.869)	0.0000	0.0000	0
2012/06/07	R203 2012/11/01	7.75	Call	Bond Future	3,512.0000	3,710.0000	5.638	0	0	0
2012/06/07	R203 2012/11/01	7.75	Put	Bond Future	522.0000	465.0000	(10.920)	0	0	0
2012/06/07	R203 2012/11/01	7.80	Call	Bond Future	3,672.0000	3,873.0000	5.474	0	0	0
2012/06/07	R203 2012/11/01	7.80	Put	Bond Future	481.0000	426.0000	(11.435)	0	0	0
2012/06/07	R203 2012/11/01	7.70	Call	Bond Future	3,354.0000	3,548.0000	5.784	0	0	0
2012/06/07	R203 2012/11/01	7.70	Put	Bond Future	566.0000	505.0000	(10.777)	0	0	0
2012/06/07	R203 2013/02/07			Bond Future	7.0990	7.0320	(0.944)	0.0000	0.0000	0
2012/06/07	R203 2013/02/07	6.50	Call	Bond Future	918.0000	1,001.0000	9.041	0	0	0
2012/06/07	R203 2013/02/07	6.50	Put	Bond Future	3,324.0000	3,142.0000	(5.475)	0	0	0
2012/06/07	R203 2013/02/07	6.55	Call	Bond Future	984.0000	1,071.0000	8.841	0	0	0
2012/06/07	R203 2013/02/07	6.55	Put	Bond Future	3,187.0000	3,008.0000	(5.617)	0	0	0
2012/06/07	R203 2013/02/07	6.45	Call	Bond Future	856.0000	934.0000	9.112	0	0	0
2012/06/07	R203 2013/02/07	6.45	Put	Bond Future	3,466.0000	3,279.0000	(5.395)	0	0	0
2012/06/07	R204 2012/08/02			Bond Future	7.2690	7.2170	(0.715)	0.0000	0.0000	4,101
2012/06/07	R204 2012/08/02	8.50	Call	Bond Future	6,112.0000	6,376.0000	4.319	0	0	0
2012/06/07	R204 2012/08/02	8.50	Put	Bond Future	13.0000	9.0000	(30.769)	0	0	0
2012/06/07	R204 2012/08/02	8.55	Call	Bond Future	6,347.0000	6,612.0000	4.175	0	0	0
2012/06/07	R204 2012/08/02	8.55	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2012/06/07	R204 2012/08/02	8.45	Call	Bond Future	5,877.0000	6,140.0000	4.475	0	0	0
2012/06/07	R204 2012/08/02	8.45	Put	Bond Future	17.0000	12.0000	(29.412)	0	0	0
2012/06/07	R204 2012/11/01			Bond Future	7.3420	7.2870	(0.749)	0.0000	0.0000	0
2012/06/07	R204 2012/11/01	8.00	Call	Bond Future	3,956.0000	4,158.0000	5.106	0	0	0
2012/06/07	R204 2012/11/01	8.00	Put	Bond Future	756.0000	685.0000	(9.392)	0	0	0

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2012/06/07	R204 2012/11/01	8.05	Call	Bond Future	4,138.0000	4,345.0000	5.002	0	0	0
2012/06/07	R204 2012/11/01	8.05	Put	Bond Future	700.0000	634.0000	(9.429)	0	0	0
2012/06/07	R204 2012/11/01	7.95	Call	Bond Future	3,776.0000	3,974.0000	5.244	0	0	0
2012/06/07	R204 2012/11/01	7.95	Put	Bond Future	815.0000	740.0000	(9.202)	0	0	0
2012/06/07	R204 2013/02/07			Bond Future	7.4210	7.3610	(0.809)	0.0000	0.0000	0
2012/06/07	R204 2013/02/07	8.00	Call	Bond Future	4,101.0000	4,293.0000	4.682	0	0	0
2012/06/07	R204 2013/02/07	8.00	Put	Bond Future	1,390.0000	1,296.0000	(6.763)	0	0	0
2012/06/07	R204 2013/02/07	8.05	Call	Bond Future	4,260.0000	4,455.0000	4.577	0	0	0
2012/06/07	R204 2013/02/07	8.05	Put	Bond Future	1,319.0000	1,228.0000	(6.899)	0	0	0
2012/06/07	R204 2013/02/07	7.95	Call	Bond Future	3,944.0000	4,132.0000	4.767	0	0	0
2012/06/07	R204 2013/02/07	7.95	Put	Bond Future	1,464.0000	1,366.0000	(6.694)	0	0	0
2012/06/07	R206 2012/08/02			Bond Future	5.2470	5.2420	(0.095)	0.0000	0.0000	1,240
2012/06/07	R206 2012/08/02	7.25	Call	Bond Future	2,747.0000	2,754.0000	0.255	0	0	0
2012/06/07	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R206 2012/08/02	7.30	Call	Bond Future	2,815.0000	2,822.0000	0.249	0	0	0
2012/06/07	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R206 2012/08/02	7.20	Call	Bond Future	2,680.0000	2,687.0000	0.261	0	0	0
2012/06/07	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R206 2012/11/01			Bond Future	5.1100	5.1050	(0.098)	0.0000	0.0000	0
2012/06/07	R206 2012/11/01	6.00	Call	Bond Future	1,050.0000	1,055.0000	0.476	0	0	0
2012/06/07	R206 2012/11/01	6.00	Put	Bond Future	20.0000	20.0000	0.000	0	0	0
2012/06/07	R206 2012/11/01	6.05	Call	Bond Future	1,104.0000	1,109.0000	0.453	0	0	0
2012/06/07	R206 2012/11/01	6.05	Put	Bond Future	17.0000	16.0000	(5.882)	0	0	0
2012/06/07	R206 2012/11/01	5.95	Call	Bond Future	996.0000	1,001.0000	0.502	0	0	0
2012/06/07	R206 2012/11/01	5.95	Put	Bond Future	24.0000	23.0000	(4.167)	0	0	0
2012/06/07	R206 2013/02/07			Bond Future	4.8380	4.8250	(0.269)	0.0000	0.0000	0
2012/06/07	R206 2013/02/07	6.00	Call	Bond Future	1,091.0000	1,101.0000	0.917	0	0	0
2012/06/07	R206 2013/02/07	6.00	Put	Bond Future	43.0000	41.0000	(4.651)	0	0	0
2012/06/07	R206 2013/02/07	6.05	Call	Bond Future	1,131.0000	1,142.0000	0.973	0	0	0
2012/06/07	R206 2013/02/07	6.05	Put	Bond Future	38.0000	37.0000	(2.632)	0	0	0
2012/06/07	R206 2013/02/07	5.95	Call	Bond Future	1,051.0000	1,062.0000	1.047	0	0	0
2012/06/07	R206 2013/02/07	5.95	Put	Bond Future	47.0000	47.0000	0.000	0	0	0
2012/06/07	R207 2012/08/02			Bond Future	7.5930	7.5510	(0.553)	0.0000	0.0000	27,509

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
2012/06/07	R207 2012/08/02	8.75	Call	Bond Future	6,181.0000	6,408.0000	3.673	0	0	0
2012/06/07	R207 2012/08/02	8.75	Put	Bond Future	26.0000	20.0000	(23.077)	0	0	0
2012/06/07	R207 2012/08/02	8.80	Call	Bond Future	6,430.0000	6,658.0000	3.546	0	0	0
2012/06/07	R207 2012/08/02	8.80	Put	Bond Future	20.0000	15.0000	(25.000)	0	0	0
2012/06/07	R207 2012/08/02	8.70	Call	Bond Future	5,931.0000	6,157.0000	3.810	0	0	0
2012/06/07	R207 2012/08/02	8.70	Put	Bond Future	32.0000	25.0000	(21.875)	0	0	0
2012/06/07	R207 2012/11/01			Bond Future	7.6690	7.6250	(0.574)	0.0000	0.0000	0
2012/06/07	R207 2012/11/01	8.25	Call	Bond Future	4,063.0000	4,229.0000	4.086	0	0	0
2012/06/07	R207 2012/11/01	8.25	Put	Bond Future	1,002.0000	931.0000	(7.086)	0	0	0
2012/06/07	R207 2012/11/01	8.30	Call	Bond Future	4,252.0000	4,422.0000	3.998	0	0	0
2012/06/07	R207 2012/11/01	8.30	Put	Bond Future	933.0000	866.0000	(7.181)	0	0	0
2012/06/07	R207 2012/11/01	8.20	Call	Bond Future	3,877.0000	4,039.0000	4.178	0	0	0
2012/06/07	R207 2012/11/01	8.20	Put	Bond Future	1,074.0000	1,000.0000	(6.890)	0	0	0
2012/06/07	R207 2013/02/07			Bond Future	7.7520	7.7050	(0.606)	0.0000	0.0000	0
2012/06/07	R207 2013/02/07	8.25	Call	Bond Future	4,290.0000	4,446.0000	3.636	0	0	0
2012/06/07	R207 2013/02/07	8.25	Put	Bond Future	1,745.0000	1,657.0000	(5.043)	0	0	0
2012/06/07	R207 2013/02/07	8.30	Call	Bond Future	4,457.0000	4,616.0000	3.567	0	0	0
2012/06/07	R207 2013/02/07	8.30	Put	Bond Future	1,661.0000	1,576.0000	(5.117)	0	0	0
2012/06/07	R207 2013/02/07	8.20	Call	Bond Future	4,126.0000	4,279.0000	3.708	0	0	0
2012/06/07	R207 2013/02/07	8.20	Put	Bond Future	1,833.0000	1,741.0000	(5.019)	0	0	0
2012/06/07	R208 2012/08/02			Bond Future	7.6990	7.6570	(0.546)	0.0000	0.0000	9,382
2012/06/07	R208 2012/08/02	8.75	Call	Bond Future	6,096.0000	6,338.0000	3.970	0	0	0
2012/06/07	R208 2012/08/02	8.75	Put	Bond Future	49.0000	38.0000	(22.449)	0	0	0
2012/06/07	R208 2012/08/02	8.80	Call	Bond Future	6,362.0000	6,606.0000	3.835	0	0	0
2012/06/07	R208 2012/08/02	8.80	Put	Bond Future	39.0000	31.0000	(20.513)	0	0	0
2012/06/07	R208 2012/08/02	8.70	Call	Bond Future	5,830.0000	6,070.0000	4.117	0	0	0
2012/06/07	R208 2012/08/02	8.70	Put	Bond Future	59.0000	47.0000	(20.339)	0	0	0
2012/06/07	R208 2012/08/02	7.20	Put	Bond Future	3,330.0000	3,115.0000	(6.456)	0	0	0
2012/06/07	R208 2012/08/02	7.20	Call	Bond Future	276.0000	314.0000	13.768	0	0	3,450
2012/06/07	R208 2012/08/02	7.50	Put	Bond Future	1,957.0000	1,788.0000	(8.636)	0	0	0
2012/06/07	R208 2012/08/02	7.50	Call	Bond Future	754.0000	837.0000	11.008	0	0	1,150
2012/06/07	R208 2012/08/02	7.80	Call	Bond Future	1,602.0000	1,741.0000	8.677	0	0	0
2012/06/07	R208 2012/08/02	7.80	Put	Bond Future	999.0000	885.0000	(11.411)	0	0	1,150
2012/06/07	R208 2012/08/02	8.25	Call	Bond Future	3,515.0000	3,723.0000	5.917	0	0	0

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2012/06/07	R208 2012/08/02	8.25	Put	Bond Future	282.0000	237.0000	(15.957)	0	0	3,450
2012/06/07	R208 2012/11/01			Bond Future	7.7730	7.7300	(0.553)	0.0000	0.0000	0
2012/06/07	R208 2012/11/01	8.25	Call	Bond Future	4,036.0000	4,203.0000	4.138	0	0	0
2012/06/07	R208 2012/11/01	8.25	Put	Bond Future	1,299.0000	1,214.0000	(6.543)	0	0	0
2012/06/07	R208 2012/11/01	8.30	Call	Bond Future	4,232.0000	4,403.0000	4.041	0	0	0
2012/06/07	R208 2012/11/01	8.30	Put	Bond Future	1,214.0000	1,133.0000	(6.672)	0	0	0
2012/06/07	R208 2012/11/01	8.20	Call	Bond Future	3,844.0000	4,007.0000	4.240	0	0	0
2012/06/07	R208 2012/11/01	8.20	Put	Bond Future	1,389.0000	1,300.0000	(6.407)	0	0	0
2012/06/07	R208 2013/02/07			Bond Future	7.8520	7.8060	(0.586)	0.0000	0.0000	0
2012/06/07	R208 2013/02/07	8.00	Call	Bond Future	3,521.0000	3,663.0000	4.033	0	0	0
2012/06/07	R208 2013/02/07	8.00	Put	Bond Future	2,685.0000	2,565.0000	(4.469)	0	0	0
2012/06/07	R208 2013/02/07	8.05	Call	Bond Future	3,680.0000	3,825.0000	3.940	0	0	0
2012/06/07	R208 2013/02/07	8.05	Put	Bond Future	2,563.0000	2,446.0000	(4.565)	0	0	0
2012/06/07	R208 2013/02/07	7.95	Call	Bond Future	3,369.0000	3,507.0000	4.096	0	0	0
2012/06/07	R208 2013/02/07	7.95	Put	Bond Future	2,814.0000	2,690.0000	(4.407)	0	0	0
2012/06/07	R209 2012/08/02			Bond Future	8.8670	8.8460	(0.237)	0.0000	0.0000	28,787
2012/06/07	R209 2012/08/02	9.25	Call	Bond Future	3,681.0000	3,789.0000	2.934	0	0	0
2012/06/07	R209 2012/08/02	9.25	Put	Bond Future	791.0000	735.0000	(7.080)	0	0	0
2012/06/07	R209 2012/08/02	9.30	Call	Bond Future	3,952.0000	4,065.0000	2.859	0	0	0
2012/06/07	R209 2012/08/02	9.30	Put	Bond Future	698.0000	647.0000	(7.307)	0	0	0
2012/06/07	R209 2012/08/02	9.20	Call	Bond Future	3,416.0000	3,519.0000	3.015	0	0	0
2012/06/07	R209 2012/08/02	9.20	Put	Bond Future	893.0000	832.0000	(6.831)	0	0	0
2012/06/07	R209 2012/11/01			Bond Future	8.9390	8.9180	(0.235)	0.0000	0.0000	0
2012/06/07	R209 2012/11/01	9.00	Call	Bond Future	3,793.0000	3,869.0000	2.004	0	0	0
2012/06/07	R209 2012/11/01	9.00	Put	Bond Future	3,327.0000	3,241.0000	(2.585)	0	0	0
2012/06/07	R209 2012/11/01	9.05	Call	Bond Future	3,995.0000	4,075.0000	2.003	0	0	0
2012/06/07	R209 2012/11/01	9.05	Put	Bond Future	3,150.0000	3,068.0000	(2.603)	0	0	0
2012/06/07	R209 2012/11/01	8.95	Call	Bond Future	3,599.0000	3,673.0000	2.056	0	0	0
2012/06/07	R209 2012/11/01	8.95	Put	Bond Future	3,515.0000	3,427.0000	(2.504)	0	0	0
2012/06/07	R209 2013/02/07			Bond Future	9.0160	8.9930	(0.255)	0.0000	0.0000	0
2012/06/07	R209 2013/02/07	9.00	Call	Bond Future	4,686.0000	4,769.0000	1.771	0	0	0
2012/06/07	R209 2013/02/07	9.00	Put	Bond Future	4,807.0000	4,716.0000	(1.893)	0	0	0
2012/06/07	R209 2013/02/07	9.05	Call	Bond Future	4,877.0000	4,963.0000	1.763	0	0	0
2012/06/07	R209 2013/02/07	9.05	Put	Bond Future	4,620.0000	4,532.0000	(1.905)	0	0	0

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2012/06/07	R209 2013/02/07	8.95	Call	Bond Future	4,503.0000	4,584.0000	1.799	0	0	0
2012/06/07	R209 2013/02/07	8.95	Put	Bond Future	5,006.0000	4,912.0000	(1.878)	0	0	0
2012/06/07	R210 2012/08/02			Bond Future	141.8411	141.8788	0.027	0.0000	0.0000	925
2012/06/07	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R210 2012/08/02	143.00	Put	Bond Future	1,159.0000	1,121.0000	(3.279)	0	0	0
2012/06/07	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R210 2012/08/02	143.05	Put	Bond Future	1,209.0000	1,171.0000	(3.143)	0	0	0
2012/06/07	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R210 2012/08/02	142.95	Put	Bond Future	1,109.0000	1,071.0000	(3.427)	0	0	0
2012/06/07	R211 2012/08/02			Bond Future	119.9368	120.0430	0.089	0.0000	0.0000	480
2012/06/07	R211 2012/08/02	120.00	Call	Bond Future	0.0000	43.0000	100.000	0	0	0
2012/06/07	R211 2012/08/02	120.00	Put	Bond Future	63.0000	0.0000	(100.000)	0	0	0
2012/06/07	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R211 2012/08/02	120.05	Put	Bond Future	113.0000	7.0000	(93.805)	0	0	0
2012/06/07	R211 2012/08/02	119.95	Call	Bond Future	0.0000	93.0000	100.000	0	0	0
2012/06/07	R211 2012/08/02	119.95	Put	Bond Future	13.0000	0.0000	(100.000)	0	0	0
2012/06/07	R212 2012/08/02			Bond Future	117.4744	117.6051	0.111	0.0000	0.0000	2,962
2012/06/07	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R212 2012/08/02	118.00	Put	Bond Future	526.0000	395.0000	(24.905)	0	0	0
2012/06/07	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R212 2012/08/02	118.05	Put	Bond Future	576.0000	445.0000	(22.743)	0	0	0
2012/06/07	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R212 2012/08/02	117.95	Put	Bond Future	476.0000	345.0000	(27.521)	0	0	0
2012/06/07	R213 2012/08/02			Bond Future	8.7540	8.7280	(0.297)	0.0000	0.0000	4,725
2012/06/07	R213 2012/08/02	9.25	Call	Bond Future	4,417.0000	4,572.0000	3.509	0	0	0
2012/06/07	R213 2012/08/02	9.25	Put	Bond Future	584.0000	531.0000	(9.075)	0	0	0
2012/06/07	R213 2012/08/02	9.30	Call	Bond Future	4,716.0000	4,876.0000	3.393	0	0	0
2012/06/07	R213 2012/08/02	9.30	Put	Bond Future	512.0000	463.0000	(9.570)	0	0	0
2012/06/07	R213 2012/08/02	9.20	Call	Bond Future	4,125.0000	4,274.0000	3.612	0	0	0
2012/06/07	R213 2012/08/02	9.20	Put	Bond Future	667.0000	607.0000	(8.996)	0	0	0
2012/06/07	R213 2012/11/01			Bond Future	8.8310	8.8040	(0.306)	0.0000	0.0000	0
2012/06/07	R213 2012/11/01	9.00	Call	Bond Future	4,296.0000	4,409.0000	2.630	0	0	0

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2012/06/07	R213 2012/11/01	9.00	Put	Bond Future	2,980.0000	2,880.0000	(3.356)	0	0	0
2012/06/07	R213 2012/11/01	9.05	Call	Bond Future	4,517.0000	4,633.0000	2.568	0	0	0
2012/06/07	R213 2012/11/01	9.05	Put	Bond Future	2,817.0000	2,720.0000	(3.443)	0	0	0
2012/06/07	R213 2012/11/01	8.95	Call	Bond Future	4,085.0000	4,194.0000	2.668	0	0	0
2012/06/07	R213 2012/11/01	8.95	Put	Bond Future	3,155.0000	3,051.0000	(3.296)	0	0	0
2012/06/07	R213 2013/02/07			Bond Future	8.9150	8.8860	(0.325)	0.0000	0.0000	0
2012/06/07	R213 2013/02/07	9.00	Call	Bond Future	5,135.0000	5,250.0000	2.240	0	0	0
2012/06/07	R213 2013/02/07	9.00	Put	Bond Future	4,480.0000	4,370.0000	(2.455)	0	0	0
2012/06/07	R213 2013/02/07	9.05	Call	Bond Future	5,340.0000	5,457.0000	2.191	0	0	0
2012/06/07	R213 2013/02/07	9.05	Put	Bond Future	4,303.0000	4,195.0000	(2.510)	0	0	0
2012/06/07	R213 2013/02/07	8.95	Call	Bond Future	4,939.0000	5,051.0000	2.268	0	0	0
2012/06/07	R213 2013/02/07	8.95	Put	Bond Future	4,668.0000	4,555.0000	(2.421)	0	0	0
2012/06/07	R214 2012/08/02			Bond Future	8.8950	8.8790	(0.180)	0.0000	0.0000	1,530
2012/06/07	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R214 2012/08/02	8.80	Put	Bond Future	781.0000	650.0000	(16.773)	0	0	0
2012/06/07	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R214 2012/08/02	8.81	Put	Bond Future	698.0000	567.0000	(18.768)	0	0	0
2012/06/07	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/07	R214 2012/08/02	8.79	Put	Bond Future	864.0000	733.0000	(15.162)	0	0	0
Total										425347.00