



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/05/2012

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
2012/05/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	AL7T 2012/08/02			Index Future	433.2840	434.9560	0.386	0.0000	0.0000	13
2012/05/17	AL7T 2012/11/01			Index Future	439.8080	441.4780	0.380	0.0000	0.0000	0
2012/05/17	ALBI 2012/08/02			Index Future	392.9610	394.1660	0.307	0.0000	0.0000	1,008
2012/05/17	ALBI 2012/11/01			Index Future	398.8770	400.0760	0.301	0.0000	0.0000	0
2012/05/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	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
2012/05/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	CAAZ 2012/06/18			Can-Do Future	0.2709	0.2955	9.081	0.0000	0.0000	5,670
2012/05/17	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/17	CABB 2012/06/18			Can-Do Future	0.0038	0.0048	26.316	0.0000	0.0000	8,000
2012/05/17	CABC 2012/06/18			Can-Do Future	0.0307	0.0365	18.893	0.0000	0.0000	0
2012/05/17	CABD 2012/06/18			Can-Do Future	0.0002	0.0003	50.000	0.0000	0.0000	16,000
2012/05/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/17	DAAH 2012/06/28			Any day expiry	8.3470	8.3880	0.491	0.0000	0.0000	20
2012/05/17	DAAH 2012/06/28	8.50	Call	Any day expiry	147.0000	163.0000	10.884	0	0	0
2012/05/17	DAAH 2012/06/28	8.50	Put	Any day expiry	300.0000	275.0000	(8.333)	0	0	0
2012/05/17	DAAH 2012/06/28	8.51	Call	Any day expiry	144.0000	159.0000	10.417	0	0	0
2012/05/17	DAAH 2012/06/28	8.51	Put	Any day expiry	307.0000	281.0000	(8.469)	0	0	0
2012/05/17	DAAH 2012/06/28	8.49	Call	Any day expiry	150.0000	166.0000	10.667	0	0	0
2012/05/17	DAAH 2012/06/28	8.49	Put	Any day expiry	293.0000	268.0000	(8.532)	0	0	0
2012/05/17	DAAH 2012/06/28	8.25	Put	Any day expiry	0.0000	132.0000	100.000	0	0	0
2012/05/17	DAAH 2012/06/28	8.25	Call	Any day expiry	0.0000	270.0000	100.000	0	0	0

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2012/05/17	DAAH 2012/06/28	7.40	Call	Any day expiry	0.0000	991.0000	100.000	0	0	0
2012/05/17	DAAH 2012/06/28	7.40	Put	Any day expiry	0.0000	3.0000	100.000	0	0	0
2012/05/17	DAUS 2012/05/31			Any day expiry	8.3125	8.3522	0.478	0.0000	0.0000	0
2012/05/17	DAUS 2012/05/31	7.75	Call	Any day expiry	566.0000	605.0000	6.890	0	0	0
2012/05/17	DAUS 2012/05/31	7.75	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/17	DAUS 2012/05/31	7.76	Call	Any day expiry	556.0000	595.0000	7.014	0	0	0
2012/05/17	DAUS 2012/05/31	7.76	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/17	DAUS 2012/05/31	7.74	Call	Any day expiry	576.0000	615.0000	6.771	0	0	0
2012/05/17	DAUS 2012/05/31	7.74	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/17	DAUS 2012/05/31	7.40	Call	Any day expiry	913.0000	953.0000	4.381	0	0	0
2012/05/17	DAUS 2012/05/31	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/17	DAUS 2012/05/31	8.25	Put	Any day expiry	87.0000	70.0000	(19.540)	0	0	0
2012/05/17	DAUS 2012/05/31	8.25	Call	Any day expiry	149.0000	172.0000	15.436	0	0	0
2012/05/17	DAUS 2012/05/31	7.72	Call	Any day expiry	595.0000	634.0000	6.555	0	0	0
2012/05/17	DAUS 2012/05/31	7.72	Put	Any day expiry	3.0000	2.0000	(33.333)	0	0	4,110
2012/05/17	DAUS 2012/05/31	8.51	Put	Any day expiry	254.0000	222.0000	(12.598)	0	0	0
2012/05/17	DAUS 2012/05/31	8.51	Call	Any day expiry	56.0000	64.0000	14.286	0	0	4,110
2012/05/17	DAUS 2012/06/29			Any day expiry	8.3482	8.3892	0.491	0.0000	0.0000	0
2012/05/17	DAUS 2012/06/29	7.75	Call	Any day expiry	617.0000	654.0000	5.997	0	0	0
2012/05/17	DAUS 2012/06/29	7.75	Put	Any day expiry	19.0000	15.0000	(21.053)	0	0	0
2012/05/17	DAUS 2012/06/29	7.76	Call	Any day expiry	608.0000	645.0000	6.086	0	0	0
2012/05/17	DAUS 2012/06/29	7.76	Put	Any day expiry	20.0000	16.0000	(20.000)	0	0	0
2012/05/17	DAUS 2012/06/29	7.74	Call	Any day expiry	626.0000	663.0000	5.911	0	0	0
2012/05/17	DAUS 2012/06/29	7.74	Put	Any day expiry	18.0000	14.0000	(22.222)	0	0	0
2012/05/17	DAUS 2012/06/29	7.40	Call	Any day expiry	952.0000	992.0000	4.202	0	0	0
2012/05/17	DAUS 2012/06/29	7.40	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/17	DAUS 2012/06/29	8.25	Put	Any day expiry	152.0000	135.0000	(11.184)	0	0	0
2012/05/17	DAUS 2012/06/29	8.25	Call	Any day expiry	250.0000	274.0000	9.600	0	0	0
2012/05/17	DAUS 2012/06/29	7.72	Call	Any day expiry	645.0000	682.0000	5.736	0	0	0
2012/05/17	DAUS 2012/06/29	7.72	Put	Any day expiry	17.0000	13.0000	(23.529)	0	0	5,480
2012/05/17	DAUS 2012/06/29	8.51	Put	Any day expiry	309.0000	284.0000	(8.091)	0	0	0
2012/05/17	DAUS 2012/06/29	8.51	Call	Any day expiry	147.0000	163.0000	10.884	0	0	5,480
2012/05/17	DAUS 2012/07/31			Any day expiry	8.3861	8.4276	0.495	0.0000	0.0000	0
2012/05/17	DAUS 2012/07/31	7.80	Call	Any day expiry	629.0000	669.0000	6.359	0	0	0

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2012/05/17	DAUS 2012/07/31	7.80	Put	Any day expiry	43.0000	41.0000	(4.651)	0	0	0
2012/05/17	DAUS 2012/07/31	7.81	Call	Any day expiry	621.0000	660.0000	6.280	0	0	0
2012/05/17	DAUS 2012/07/31	7.81	Put	Any day expiry	45.0000	42.0000	(6.667)	0	0	0
2012/05/17	DAUS 2012/07/31	7.79	Call	Any day expiry	638.0000	677.0000	6.113	0	0	0
2012/05/17	DAUS 2012/07/31	7.79	Put	Any day expiry	42.0000	39.0000	(7.143)	0	0	0
2012/05/17	DAUS 2012/07/31	7.40	Call	Any day expiry	996.0000	1,037.0000	4.116	0	0	0
2012/05/17	DAUS 2012/07/31	7.40	Put	Any day expiry	10.0000	9.0000	(10.000)	0	0	0
2012/05/17	DAUS 2012/07/31	8.25	Put	Any day expiry	188.0000	179.0000	(4.787)	0	0	0
2012/05/17	DAUS 2012/07/31	8.25	Call	Any day expiry	324.0000	357.0000	10.185	0	0	0
2012/05/17	DAUS 2012/07/31	7.72	Call	Any day expiry	698.0000	738.0000	5.731	0	0	0
2012/05/17	DAUS 2012/07/31	7.72	Put	Any day expiry	32.0000	30.0000	(6.250)	0	0	4,800
2012/05/17	DAUS 2012/07/31	8.51	Put	Any day expiry	341.0000	326.0000	(4.399)	0	0	0
2012/05/17	DAUS 2012/07/31	8.51	Call	Any day expiry	217.0000	244.0000	12.442	0	0	4,800
2012/05/17	DAUS 2012/08/31			Any day expiry	8.4223	8.4643	0.499	0.0000	0.0000	0
2012/05/17	DAUS 2012/08/31	7.85	Call	Any day expiry	644.0000	688.0000	6.832	0	0	0
2012/05/17	DAUS 2012/08/31	7.85	Put	Any day expiry	72.0000	74.0000	2.778	0	0	0
2012/05/17	DAUS 2012/08/31	7.86	Call	Any day expiry	637.0000	680.0000	6.750	0	0	0
2012/05/17	DAUS 2012/08/31	7.86	Put	Any day expiry	75.0000	76.0000	1.333	0	0	0
2012/05/17	DAUS 2012/08/31	7.84	Call	Any day expiry	652.0000	695.0000	6.595	0	0	0
2012/05/17	DAUS 2012/08/31	7.84	Put	Any day expiry	70.0000	71.0000	1.429	0	0	0
2012/05/17	DAUS 2012/08/31	7.40	Call	Any day expiry	1,040.0000	1,084.0000	4.231	0	0	0
2012/05/17	DAUS 2012/08/31	7.40	Put	Any day expiry	18.0000	20.0000	11.111	0	0	0
2012/05/17	DAUS 2012/08/31	8.25	Put	Any day expiry	217.0000	213.0000	(1.843)	0	0	0
2012/05/17	DAUS 2012/08/31	8.25	Call	Any day expiry	389.0000	427.0000	9.769	0	0	0
2012/05/17	DAUS 2012/08/31	7.72	Call	Any day expiry	750.0000	793.0000	5.733	0	0	0
2012/05/17	DAUS 2012/08/31	7.72	Put	Any day expiry	48.0000	49.0000	2.083	0	0	6,170
2012/05/17	DAUS 2012/08/31	8.51	Put	Any day expiry	368.0000	359.0000	(2.446)	0	0	0
2012/05/17	DAUS 2012/08/31	8.51	Call	Any day expiry	280.0000	313.0000	11.786	0	0	6,170
2012/05/17	DAUS 2012/09/28			Any day expiry	8.4543	8.4968	0.503	0.0000	0.0000	0
2012/05/17	DAUS 2012/09/28	7.90	Call	Any day expiry	661.0000	702.0000	6.203	0	0	0
2012/05/17	DAUS 2012/09/28	7.90	Put	Any day expiry	107.0000	105.0000	(1.869)	0	0	0
2012/05/17	DAUS 2012/09/28	7.91	Call	Any day expiry	654.0000	695.0000	6.269	0	0	0
2012/05/17	DAUS 2012/09/28	7.91	Put	Any day expiry	110.0000	108.0000	(1.818)	0	0	0
2012/05/17	DAUS 2012/09/28	7.89	Call	Any day expiry	669.0000	709.0000	5.979	0	0	0
2012/05/17	DAUS 2012/09/28	7.89	Put	Any day expiry	105.0000	102.0000	(2.857)	0	0	0

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2012/05/17	DAUS 2012/09/28	7.40	Call	Any day expiry	1,083.0000	1,126.0000	3.970	0	0	0
2012/05/17	DAUS 2012/09/28	7.40	Put	Any day expiry	29.0000	29.0000	0.000	0	0	0
2012/05/17	DAUS 2012/09/28	8.25	Put	Any day expiry	245.0000	237.0000	(3.265)	0	0	0
2012/05/17	DAUS 2012/09/28	8.25	Call	Any day expiry	449.0000	484.0000	7.795	0	0	0
2012/05/17	DAUS 2012/09/28	7.72	Call	Any day expiry	800.0000	841.0000	5.125	0	0	0
2012/05/17	DAUS 2012/09/28	7.72	Put	Any day expiry	66.0000	64.0000	(3.030)	0	0	7,540
2012/05/17	DAUS 2012/09/28	8.51	Put	Any day expiry	395.0000	383.0000	(3.038)	0	0	0
2012/05/17	DAUS 2012/09/28	8.51	Call	Any day expiry	339.0000	370.0000	9.145	0	0	7,540
2012/05/17	DAUS 2012/10/31			Any day expiry	8.4920	8.5351	0.508	0.0000	0.0000	0
2012/05/17	DAUS 2012/10/31	7.90	Call	Any day expiry	723.0000	760.0000	5.118	0	0	0
2012/05/17	DAUS 2012/10/31	7.90	Put	Any day expiry	131.0000	125.0000	(4.580)	0	0	0
2012/05/17	DAUS 2012/10/31	7.91	Call	Any day expiry	716.0000	753.0000	5.168	0	0	0
2012/05/17	DAUS 2012/10/31	7.91	Put	Any day expiry	134.0000	128.0000	(4.478)	0	0	0
2012/05/17	DAUS 2012/10/31	7.89	Call	Any day expiry	730.0000	767.0000	5.068	0	0	0
2012/05/17	DAUS 2012/10/31	7.89	Put	Any day expiry	128.0000	122.0000	(4.688)	0	0	0
2012/05/17	DAUS 2012/10/31	7.40	Call	Any day expiry	1,132.0000	1,173.0000	3.622	0	0	0
2012/05/17	DAUS 2012/10/31	7.40	Put	Any day expiry	40.0000	38.0000	(5.000)	0	0	0
2012/05/17	DAUS 2012/10/31	8.25	Put	Any day expiry	272.0000	261.0000	(4.044)	0	0	0
2012/05/17	DAUS 2012/10/31	8.25	Call	Any day expiry	514.0000	546.0000	6.226	0	0	0
2012/05/17	DAUS 2012/10/31	7.72	Call	Any day expiry	856.0000	894.0000	4.439	0	0	0
2012/05/17	DAUS 2012/10/31	7.72	Put	Any day expiry	84.0000	79.0000	(5.952)	0	0	8,220
2012/05/17	DAUS 2012/10/31	8.51	Call	Any day expiry	404.0000	432.0000	6.931	0	0	8,220
2012/05/17	DAUS 2012/10/31	8.51	Put	Any day expiry	422.0000	407.0000	(3.555)	0	0	0
2012/05/17	DAUS 2012/11/30			Any day expiry	8.5262	8.5700	0.514	0.0000	0.0000	0
2012/05/17	DAUS 2012/11/30	8.50	Call	Any day expiry	461.0000	489.0000	6.074	0	0	0
2012/05/17	DAUS 2012/11/30	8.50	Put	Any day expiry	435.0000	419.0000	(3.678)	0	0	0
2012/05/17	DAUS 2012/11/30	8.51	Call	Any day expiry	457.0000	485.0000	6.127	0	0	8,440
2012/05/17	DAUS 2012/11/30	8.51	Put	Any day expiry	441.0000	425.0000	(3.628)	0	0	0
2012/05/17	DAUS 2012/11/30	8.49	Call	Any day expiry	465.0000	493.0000	6.022	0	0	0
2012/05/17	DAUS 2012/11/30	8.49	Put	Any day expiry	429.0000	413.0000	(3.730)	0	0	0
2012/05/17	DAUS 2012/11/30	7.72	Call	Any day expiry	905.0000	943.0000	4.199	0	0	0
2012/05/17	DAUS 2012/11/30	7.72	Put	Any day expiry	99.0000	93.0000	(6.061)	0	0	8,440
2012/05/17	DAUS 2012/12/27			Any day expiry	8.5570	8.6014	0.519	0.0000	0.0000	0
2012/05/17	DAUS 2012/12/27	8.50	Call	Any day expiry	504.0000	533.0000	5.754	0	0	0
2012/05/17	DAUS 2012/12/27	8.50	Put	Any day expiry	447.0000	432.0000	(3.356)	0	0	0

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2012/05/17	DAUS 2012/12/27	8.51	Call	Any day expiry	500.0000	529.0000	5.800	0	0	7,530
2012/05/17	DAUS 2012/12/27	8.51	Put	Any day expiry	453.0000	438.0000	(3.311)	0	0	0
2012/05/17	DAUS 2012/12/27	8.49	Call	Any day expiry	508.0000	537.0000	5.709	0	0	0
2012/05/17	DAUS 2012/12/27	8.49	Put	Any day expiry	441.0000	426.0000	(3.401)	0	0	0
2012/05/17	DAUS 2012/12/27	7.72	Call	Any day expiry	945.0000	985.0000	4.233	0	0	0
2012/05/17	DAUS 2012/12/27	7.72	Put	Any day expiry	108.0000	104.0000	(3.704)	0	0	7,530
2012/05/17	GOVI 2012/08/02			GOVI	394.0320	395.2120	0.299	0.0000	0.0000	236
2012/05/17	GOVI 2012/08/02	390.00	Call	GOVI	40,320.0000	52,120.0000	29.266	0	0	0
2012/05/17	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/17	GOVI 2012/08/02	390.01	Call	GOVI	40,220.0000	52,020.0000	29.339	0	0	0
2012/05/17	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/17	GOVI 2012/08/02	389.99	Call	GOVI	40,420.0000	52,220.0000	29.193	0	0	0
2012/05/17	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/17	GOVI 2012/11/01			GOVI	399.9640	401.1380	0.294	0.0000	0.0000	0
2012/05/17	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/17	GOVI 2012/11/01	402.00	Put	GOVI	20,360.0000	8,620.0000	(57.662)	0	0	0
2012/05/17	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/17	GOVI 2012/11/01	402.01	Put	GOVI	20,460.0000	8,720.0000	(57.380)	0	0	0
2012/05/17	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/17	GOVI 2012/11/01	401.99	Put	GOVI	20,260.0000	8,520.0000	(57.947)	0	0	0
2012/05/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/17	IGOV 2012/08/02			Index Future	174.4810	174.3560	(0.072)	0.0000	0.0000	563
2012/05/17	IGOV 2012/11/01			Index Future	177.1080	176.9700	(0.078)	0.0000	0.0000	0
2012/05/17	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	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
2012/05/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/17	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,890
2012/05/17	JBAF 2012/07/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/17	JBAF 2012/08/15			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2012/05/17	JBAF 2012/09/19			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	44,760
2012/05/17	JBAF 2012/10/17			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/05/17	JBAF 2012/11/21			Jibar Tradeable Future	5.6500	5.6200	(0.531)	0.0000	0.0000	0
2012/05/17	JBAF 2012/12/19			Jibar Tradeable Future	5.6700	5.6200	(0.882)	0.0000	0.0000	840
2012/05/17	JBAF 2013/03/20			Jibar Tradeable Future	5.8000	5.7100	(1.552)	0.0000	0.0000	790
2012/05/17	JBAF 2013/06/19			Jibar Tradeable Future	5.9500	5.8500	(1.681)	0.0000	0.0000	500
2012/05/17	JBAF 2013/09/18			Jibar Tradeable Future	6.1400	6.0400	(1.629)	0.0000	0.0000	1,700
2012/05/17	JBAF 2013/12/18			Jibar Tradeable Future	6.3400	6.2300	(1.735)	0.0000	0.0000	1,500
2012/05/17	JBAF 2014/03/19			Jibar Tradeable Future	6.5300	6.4300	(1.531)	0.0000	0.0000	0
2012/05/17	R157 2012/08/02			Bond Future	6.5470	6.5030	(0.672)	0.0000	0.0000	14,970
2012/05/17	R157 2012/08/02	8.00	Call	Bond Future	4,399.0000	4,535.0000	3.092	0	0	0
2012/05/17	R157 2012/08/02	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/05/17	R157 2012/08/02	8.05	Call	Bond Future	4,546.0000	4,682.0000	2.992	0	0	0
2012/05/17	R157 2012/08/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/05/17	R157 2012/08/02	7.95	Call	Bond Future	4,251.0000	4,387.0000	3.199	0	0	0
2012/05/17	R157 2012/08/02	7.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/05/17	R157 2012/08/02	6.15	Put	Bond Future	1,397.0000	1,286.0000	(7.946)	0	0	0
2012/05/17	R157 2012/08/02	6.15	Call	Bond Future	158.0000	184.0000	16.456	0	0	3,750
2012/05/17	R157 2012/08/02	6.35	Put	Bond Future	942.0000	850.0000	(9.766)	0	0	0
2012/05/17	R157 2012/08/02	6.35	Call	Bond Future	329.0000	374.0000	13.678	0	0	1,250
2012/05/17	R157 2012/08/02	6.55	Call	Bond Future	598.0000	665.0000	11.204	0	0	0
2012/05/17	R157 2012/08/02	6.55	Put	Bond Future	589.0000	519.0000	(11.885)	0	0	1,250
2012/05/17	R157 2012/08/02	6.95	Call	Bond Future	1,424.0000	1,531.0000	7.514	0	0	0
2012/05/17	R157 2012/08/02	6.95	Put	Bond Future	183.0000	154.0000	(15.847)	0	0	3,750
2012/05/17	R157 2012/11/01			Bond Future	6.5950	6.5490	(0.697)	0.0000	0.0000	0
2012/05/17	R157 2012/11/01	7.00	Call	Bond Future	1,637.0000	1,726.0000	5.437	0	0	0
2012/05/17	R157 2012/11/01	7.00	Put	Bond Future	490.0000	448.0000	(8.571)	0	0	0
2012/05/17	R157 2012/11/01	7.05	Call	Bond Future	1,737.0000	1,829.0000	5.296	0	0	0

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2012/05/17	R157 2012/11/01	7.05	Put	Bond Future	450.0000	411.0000	(8.667)	0	0	0
2012/05/17	R157 2012/11/01	6.95	Call	Bond Future	1,539.0000	1,626.0000	5.653	0	0	0
2012/05/17	R157 2012/11/01	6.95	Put	Bond Future	533.0000	489.0000	(8.255)	0	0	0
2012/05/17	R157 2013/02/07			Bond Future	6.6540	6.6010	(0.797)	0.0000	0.0000	0
2012/05/17	R157 2013/02/07	6.75	Call	Bond Future	1,284.0000	1,357.0000	5.685	0	0	0
2012/05/17	R157 2013/02/07	6.75	Put	Bond Future	1,037.0000	973.0000	(6.172)	0	0	0
2012/05/17	R157 2013/02/07	6.80	Call	Bond Future	1,356.0000	1,431.0000	5.531	0	0	0
2012/05/17	R157 2013/02/07	6.80	Put	Bond Future	981.0000	919.0000	(6.320)	0	0	0
2012/05/17	R157 2013/02/07	6.70	Call	Bond Future	1,215.0000	1,285.0000	5.761	0	0	0
2012/05/17	R157 2013/02/07	6.70	Put	Bond Future	1,097.0000	1,030.0000	(6.108)	0	0	0
2012/05/17	R186 2012/08/02			Bond Future	8.4230	8.3650	(0.689)	0.0000	0.0000	34,719
2012/05/17	R186 2012/08/02	8.75	Call	Bond Future	4,276.0000	4,641.0000	8.536	0	0	0
2012/05/17	R186 2012/08/02	8.75	Put	Bond Future	1,309.0000	1,136.0000	(13.216)	0	0	2,700
2012/05/17	R186 2012/08/02	8.80	Call	Bond Future	4,587.0000	4,966.0000	8.262	0	0	0
2012/05/17	R186 2012/08/02	8.80	Put	Bond Future	1,176.0000	1,017.0000	(13.520)	0	0	0
2012/05/17	R186 2012/08/02	8.70	Call	Bond Future	3,973.0000	4,325.0000	8.860	0	0	0
2012/05/17	R186 2012/08/02	8.70	Put	Bond Future	1,453.0000	1,267.0000	(12.801)	0	0	0
2012/05/17	R186 2012/08/02	8.25	Put	Bond Future	3,378.0000	3,053.0000	(9.621)	0	0	0
2012/05/17	R186 2012/08/02	8.25	Call	Bond Future	1,763.0000	1,976.0000	12.082	0	0	8,750
2012/05/17	R186 2012/08/02	8.66	Call	Bond Future	3,739.0000	4,079.0000	9.093	0	0	0
2012/05/17	R186 2012/08/02	8.66	Put	Bond Future	1,578.0000	1,380.0000	(12.548)	0	0	276
2012/05/17	R186 2012/08/02	7.66	Put	Bond Future	7,718.0000	7,241.0000	(6.180)	0	0	0
2012/05/17	R186 2012/08/02	7.66	Call	Bond Future	352.0000	413.0000	17.330	0	0	276
2012/05/17	R186 2012/08/02	7.76	Put	Bond Future	6,852.0000	6,395.0000	(6.670)	0	0	0
2012/05/17	R186 2012/08/02	7.76	Call	Bond Future	488.0000	569.0000	16.598	0	0	43
2012/05/17	R186 2012/08/02	8.76	Call	Bond Future	4,337.0000	4,705.0000	8.485	0	0	0
2012/05/17	R186 2012/08/02	8.76	Put	Bond Future	1,281.0000	1,111.0000	(13.271)	0	0	43
2012/05/17	R186 2012/08/02	8.00	Put	Bond Future	4,976.0000	4,578.0000	(7.998)	0	0	0
2012/05/17	R186 2012/08/02	8.00	Call	Bond Future	972.0000	1,111.0000	14.300	0	0	1,099
2012/05/17	R186 2012/08/02	9.00	Call	Bond Future	5,915.0000	6,340.0000	7.185	0	0	0
2012/05/17	R186 2012/08/02	9.00	Put	Bond Future	752.0000	640.0000	(14.894)	0	0	199
2012/05/17	R186 2012/08/02	7.70	Put	Bond Future	7,366.0000	6,897.0000	(6.367)	0	0	0
2012/05/17	R186 2012/08/02	7.70	Call	Bond Future	402.0000	471.0000	17.164	0	0	2,700
2012/05/17	R186 2012/08/02	8.30	Call	Bond Future	1,959.0000	2,187.0000	11.639	0	0	0

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2012/05/17	R186 2012/08/02	8.30	Put	Bond Future	3,104.0000	2,794.0000	(9.987)	0	0	900
2012/05/17	R186 2012/11/01			Bond Future	8.4960	8.4380	(0.683)	0.0000	0.0000	0
2012/05/17	R186 2012/11/01	8.75	Call	Bond Future	5,492.0000	5,802.0000	5.645	0	0	0
2012/05/17	R186 2012/11/01	8.75	Put	Bond Future	3,220.0000	3,003.0000	(6.739)	0	0	0
2012/05/17	R186 2012/11/01	8.80	Call	Bond Future	5,754.0000	6,072.0000	5.527	0	0	0
2012/05/17	R186 2012/11/01	8.80	Put	Bond Future	3,043.0000	2,833.0000	(6.901)	0	0	0
2012/05/17	R186 2012/11/01	8.70	Call	Bond Future	5,235.0000	5,537.0000	5.769	0	0	0
2012/05/17	R186 2012/11/01	8.70	Put	Bond Future	3,406.0000	3,180.0000	(6.635)	0	0	0
2012/05/17	R186 2013/02/07			Bond Future	8.5770	8.5160	(0.711)	0.0000	0.0000	0
2012/05/17	R186 2013/02/07	8.50	Call	Bond Future	5,074.0000	5,342.0000	5.282	0	0	0
2012/05/17	R186 2013/02/07	8.50	Put	Bond Future	5,761.0000	5,485.0000	(4.791)	0	0	0
2012/05/17	R186 2013/02/07	8.55	Call	Bond Future	5,291.0000	5,566.0000	5.198	0	0	0
2012/05/17	R186 2013/02/07	8.55	Put	Bond Future	5,531.0000	5,262.0000	(4.863)	0	0	0
2012/05/17	R186 2013/02/07	8.45	Call	Bond Future	4,861.0000	5,122.0000	5.369	0	0	0
2012/05/17	R186 2013/02/07	8.45	Put	Bond Future	5,998.0000	5,715.0000	(4.718)	0	0	0
2012/05/17	R189 2012/08/02			Bond Future	218.8384	218.8415	0.001	0.0000	0.0000	44
2012/05/17	R189 2012/08/02	218.00	Call	Bond Future	838.0000	841.0000	0.358	0	0	0
2012/05/17	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R189 2012/08/02	218.05	Call	Bond Future	788.0000	791.0000	0.381	0	0	0
2012/05/17	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R189 2012/08/02	217.95	Call	Bond Future	888.0000	891.0000	0.338	0	0	0
2012/05/17	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R197 2012/08/02			Bond Future	255.9348	255.9573	0.009	0.0000	0.0000	1,389
2012/05/17	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R197 2012/08/02	257.00	Put	Bond Future	1,065.0000	1,043.0000	(2.066)	0	0	0
2012/05/17	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R197 2012/08/02	257.05	Put	Bond Future	1,115.0000	1,093.0000	(1.973)	0	0	0
2012/05/17	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R197 2012/08/02	256.95	Put	Bond Future	1,015.0000	993.0000	(2.167)	0	0	0
2012/05/17	R201 2012/08/02			Bond Future	5.8490	5.8100	(0.667)	0.0000	0.0000	2,704
2012/05/17	R201 2012/08/02	7.50	Call	Bond Future	3,671.0000	3,760.0000	2.424	0	0	0
2012/05/17	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R201 2012/08/02	7.55	Call	Bond Future	3,780.0000	3,868.0000	2.328	0	0	0

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2012/05/17	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R201 2012/08/02	7.45	Call	Bond Future	3,562.0000	3,651.0000	2.499	0	0	0
2012/05/17	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R201 2012/11/01			Bond Future	5.8160	5.7750	(0.705)	0.0000	0.0000	0
2012/05/17	R201 2012/11/01	6.50	Call	Bond Future	1,538.0000	1,606.0000	4.421	0	0	0
2012/05/17	R201 2012/11/01	6.50	Put	Bond Future	151.0000	135.0000	(10.596)	0	0	0
2012/05/17	R201 2012/11/01	6.55	Call	Bond Future	1,622.0000	1,692.0000	4.316	0	0	0
2012/05/17	R201 2012/11/01	6.55	Put	Bond Future	135.0000	121.0000	(10.370)	0	0	0
2012/05/17	R201 2012/11/01	6.45	Call	Bond Future	1,455.0000	1,522.0000	4.605	0	0	0
2012/05/17	R201 2012/11/01	6.45	Put	Bond Future	169.0000	152.0000	(10.059)	0	0	0
2012/05/17	R201 2013/02/07			Bond Future	5.7600	5.7130	(0.816)	0.0000	0.0000	0
2012/05/17	R201 2013/02/07	6.25	Call	Bond Future	1,247.0000	1,304.0000	4.571	0	0	0
2012/05/17	R201 2013/02/07	6.25	Put	Bond Future	372.0000	344.0000	(7.527)	0	0	0
2012/05/17	R201 2013/02/07	6.30	Call	Bond Future	1,310.0000	1,369.0000	4.504	0	0	0
2012/05/17	R201 2013/02/07	6.30	Put	Bond Future	346.0000	321.0000	(7.225)	0	0	0
2012/05/17	R201 2013/02/07	6.20	Call	Bond Future	1,185.0000	1,241.0000	4.726	0	0	0
2012/05/17	R201 2013/02/07	6.20	Put	Bond Future	399.0000	370.0000	(7.268)	0	0	0
2012/05/17	R202 2012/08/02			Bond Future	188.4146	188.1360	(0.148)	0.0000	0.0000	40,005
2012/05/17	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R202 2012/08/02	191.00	Put	Bond Future	2,585.0000	2,864.0000	10.793	0	0	0
2012/05/17	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R202 2012/08/02	191.05	Put	Bond Future	2,635.0000	2,914.0000	10.588	0	0	0
2012/05/17	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R202 2012/08/02	190.95	Put	Bond Future	2,535.0000	2,814.0000	11.006	0	0	0
2012/05/17	R203 2012/08/02			Bond Future	7.1410	7.0830	(0.812)	0.0000	0.0000	3,883
2012/05/17	R203 2012/08/02	8.50	Call	Bond Future	5,711.0000	5,959.0000	4.342	0	0	0
2012/05/17	R203 2012/08/02	8.50	Put	Bond Future	14.0000	10.0000	(28.571)	0	0	0
2012/05/17	R203 2012/08/02	8.55	Call	Bond Future	5,910.0000	6,159.0000	4.213	0	0	0
2012/05/17	R203 2012/08/02	8.55	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0
2012/05/17	R203 2012/08/02	8.45	Call	Bond Future	5,511.0000	5,759.0000	4.500	0	0	0
2012/05/17	R203 2012/08/02	8.45	Put	Bond Future	17.0000	13.0000	(23.529)	0	0	0
2012/05/17	R203 2012/08/02	6.60	Put	Bond Future	2,586.0000	2,376.0000	(8.121)	0	0	0
2012/05/17	R203 2012/08/02	6.60	Call	Bond Future	207.0000	248.0000	19.807	0	0	4,200

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2012/05/17	R203 2012/08/02	6.85	Put	Bond Future	1,739.0000	1,563.0000	(10.121)	0	0	0
2012/05/17	R203 2012/08/02	6.85	Call	Bond Future	467.0000	543.0000	16.274	0	0	1,400
2012/05/17	R203 2012/08/02	7.15	Call	Bond Future	1,005.0000	1,133.0000	12.736	0	0	0
2012/05/17	R203 2012/08/02	7.15	Put	Bond Future	966.0000	842.0000	(12.836)	0	0	1,400
2012/05/17	R203 2012/08/02	7.55	Call	Bond Future	2,119.0000	2,310.0000	9.014	0	0	0
2012/05/17	R203 2012/08/02	7.55	Put	Bond Future	363.0000	302.0000	(16.804)	0	0	4,200
2012/05/17	R203 2012/11/01			Bond Future	7.2080	7.1470	(0.846)	0.0000	0.0000	0
2012/05/17	R203 2012/11/01	7.75	Call	Bond Future	3,016.0000	3,194.0000	5.902	0	0	0
2012/05/17	R203 2012/11/01	7.75	Put	Bond Future	800.0000	725.0000	(9.375)	0	0	0
2012/05/17	R203 2012/11/01	7.80	Call	Bond Future	3,162.0000	3,343.0000	5.724	0	0	0
2012/05/17	R203 2012/11/01	7.80	Put	Bond Future	745.0000	673.0000	(9.664)	0	0	0
2012/05/17	R203 2012/11/01	7.70	Call	Bond Future	2,873.0000	3,046.0000	6.022	0	0	0
2012/05/17	R203 2012/11/01	7.70	Put	Bond Future	859.0000	779.0000	(9.313)	0	0	0
2012/05/17	R203 2013/02/07			Bond Future	7.2850	7.2200	(0.892)	0.0000	0.0000	0
2012/05/17	R203 2013/02/07	6.50	Call	Bond Future	797.0000	865.0000	8.532	0	0	0
2012/05/17	R203 2013/02/07	6.50	Put	Bond Future	3,937.0000	3,749.0000	(4.775)	0	0	0
2012/05/17	R203 2013/02/07	6.55	Call	Bond Future	854.0000	926.0000	8.431	0	0	0
2012/05/17	R203 2013/02/07	6.55	Put	Bond Future	3,791.0000	3,607.0000	(4.854)	0	0	0
2012/05/17	R203 2013/02/07	6.45	Call	Bond Future	742.0000	807.0000	8.760	0	0	0
2012/05/17	R203 2013/02/07	6.45	Put	Bond Future	4,086.0000	3,895.0000	(4.674)	0	0	0
2012/05/17	R204 2012/08/02			Bond Future	7.4440	7.3800	(0.860)	0.0000	0.0000	4,098
2012/05/17	R204 2012/08/02	8.50	Call	Bond Future	5,276.0000	5,585.0000	5.857	0	0	0
2012/05/17	R204 2012/08/02	8.50	Put	Bond Future	72.0000	55.0000	(23.611)	0	0	0
2012/05/17	R204 2012/08/02	8.55	Call	Bond Future	5,502.0000	5,814.0000	5.671	0	0	0
2012/05/17	R204 2012/08/02	8.55	Put	Bond Future	60.0000	46.0000	(23.333)	0	0	0
2012/05/17	R204 2012/08/02	8.45	Call	Bond Future	5,049.0000	5,356.0000	6.080	0	0	0
2012/05/17	R204 2012/08/02	8.45	Put	Bond Future	84.0000	65.0000	(22.619)	0	0	0
2012/05/17	R204 2012/11/01			Bond Future	7.5130	7.4470	(0.878)	0.0000	0.0000	0
2012/05/17	R204 2012/11/01	8.00	Call	Bond Future	3,468.0000	3,688.0000	6.344	0	0	0
2012/05/17	R204 2012/11/01	8.00	Put	Bond Future	1,112.0000	1,007.0000	(9.442)	0	0	0
2012/05/17	R204 2012/11/01	8.05	Call	Bond Future	3,634.0000	3,859.0000	6.192	0	0	0
2012/05/17	R204 2012/11/01	8.05	Put	Bond Future	1,040.0000	940.0000	(9.615)	0	0	0
2012/05/17	R204 2012/11/01	7.95	Call	Bond Future	3,305.0000	3,520.0000	6.505	0	0	0
2012/05/17	R204 2012/11/01	7.95	Put	Bond Future	1,187.0000	1,078.0000	(9.183)	0	0	0

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2012/05/17	R204 2013/02/07			Bond Future	7.5910	7.5210	(0.922)	0.0000	0.0000	0
2012/05/17	R204 2013/02/07	8.00	Call	Bond Future	3,668.0000	3,874.0000	5.616	0	0	0
2012/05/17	R204 2013/02/07	8.00	Put	Bond Future	1,763.0000	1,638.0000	(7.090)	0	0	0
2012/05/17	R204 2013/02/07	8.05	Call	Bond Future	3,816.0000	4,026.0000	5.503	0	0	0
2012/05/17	R204 2013/02/07	8.05	Put	Bond Future	1,681.0000	1,560.0000	(7.198)	0	0	0
2012/05/17	R204 2013/02/07	7.95	Call	Bond Future	3,523.0000	3,725.0000	5.734	0	0	0
2012/05/17	R204 2013/02/07	7.95	Put	Bond Future	1,848.0000	1,720.0000	(6.926)	0	0	0
2012/05/17	R206 2012/08/02			Bond Future	5.4560	5.4110	(0.825)	0.0000	0.0000	1,781
2012/05/17	R206 2012/08/02	7.25	Call	Bond Future	2,456.0000	2,518.0000	2.524	0	0	0
2012/05/17	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R206 2012/08/02	7.30	Call	Bond Future	2,523.0000	2,586.0000	2.497	0	0	0
2012/05/17	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R206 2012/08/02	7.20	Call	Bond Future	2,388.0000	2,451.0000	2.638	0	0	0
2012/05/17	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R206 2012/11/01			Bond Future	5.3080	5.2580	(0.942)	0.0000	0.0000	0
2012/05/17	R206 2012/11/01	6.00	Call	Bond Future	850.0000	900.0000	5.882	0	0	0
2012/05/17	R206 2012/11/01	6.00	Put	Bond Future	51.0000	43.0000	(15.686)	0	0	0
2012/05/17	R206 2012/11/01	6.05	Call	Bond Future	901.0000	952.0000	5.660	0	0	0
2012/05/17	R206 2012/11/01	6.05	Put	Bond Future	44.0000	37.0000	(15.909)	0	0	0
2012/05/17	R206 2012/11/01	5.95	Call	Bond Future	801.0000	850.0000	6.117	0	0	0
2012/05/17	R206 2012/11/01	5.95	Put	Bond Future	59.0000	50.0000	(15.254)	0	0	0
2012/05/17	R206 2013/02/07			Bond Future	5.0410	4.9740	(1.329)	0.0000	0.0000	0
2012/05/17	R206 2013/02/07	6.00	Call	Bond Future	939.0000	990.0000	5.431	0	0	0
2012/05/17	R206 2013/02/07	6.00	Put	Bond Future	75.0000	65.0000	(13.333)	0	0	0
2012/05/17	R206 2013/02/07	6.05	Call	Bond Future	976.0000	1,028.0000	5.328	0	0	0
2012/05/17	R206 2013/02/07	6.05	Put	Bond Future	67.0000	58.0000	(13.433)	0	0	0
2012/05/17	R206 2013/02/07	5.95	Call	Bond Future	902.0000	952.0000	5.543	0	0	0
2012/05/17	R206 2013/02/07	5.95	Put	Bond Future	83.0000	72.0000	(13.253)	0	0	0
2012/05/17	R207 2012/08/02			Bond Future	7.7580	7.6940	(0.825)	0.0000	0.0000	27,509
2012/05/17	R207 2012/08/02	8.75	Call	Bond Future	5,362.0000	5,688.0000	6.080	0	0	0
2012/05/17	R207 2012/08/02	8.75	Put	Bond Future	116.0000	90.0000	(22.414)	0	0	0
2012/05/17	R207 2012/08/02	8.80	Call	Bond Future	5,599.0000	5,928.0000	5.876	0	0	0
2012/05/17	R207 2012/08/02	8.80	Put	Bond Future	98.0000	76.0000	(22.449)	0	0	0

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2012/05/17	R207 2012/08/02	8.70	Call	Bond Future	5,125.0000	5,447.0000	6.283	0	0	0
2012/05/17	R207 2012/08/02	8.70	Put	Bond Future	134.0000	105.0000	(21.642)	0	0	0
2012/05/17	R207 2012/11/01			Bond Future	7.8300	7.7650	(0.830)	0.0000	0.0000	0
2012/05/17	R207 2012/11/01	8.25	Call	Bond Future	3,596.0000	3,821.0000	6.257	0	0	0
2012/05/17	R207 2012/11/01	8.25	Put	Bond Future	1,395.0000	1,274.0000	(8.674)	0	0	0
2012/05/17	R207 2012/11/01	8.30	Call	Bond Future	3,769.0000	4,000.0000	6.129	0	0	0
2012/05/17	R207 2012/11/01	8.30	Put	Bond Future	1,310.0000	1,195.0000	(8.779)	0	0	0
2012/05/17	R207 2012/11/01	8.20	Call	Bond Future	3,427.0000	3,647.0000	6.420	0	0	0
2012/05/17	R207 2012/11/01	8.20	Put	Bond Future	1,485.0000	1,359.0000	(8.485)	0	0	0
2012/05/17	R207 2013/02/07			Bond Future	7.9120	7.8430	(0.872)	0.0000	0.0000	0
2012/05/17	R207 2013/02/07	8.25	Call	Bond Future	3,812.0000	4,027.0000	5.640	0	0	0
2012/05/17	R207 2013/02/07	8.25	Put	Bond Future	2,094.0000	1,953.0000	(6.734)	0	0	0
2012/05/17	R207 2013/02/07	8.30	Call	Bond Future	3,968.0000	4,187.0000	5.519	0	0	0
2012/05/17	R207 2013/02/07	8.30	Put	Bond Future	1,999.0000	1,862.0000	(6.853)	0	0	0
2012/05/17	R207 2013/02/07	8.20	Call	Bond Future	3,659.0000	3,869.0000	5.739	0	0	0
2012/05/17	R207 2013/02/07	8.20	Put	Bond Future	2,193.0000	2,047.0000	(6.658)	0	0	0
2012/05/17	R208 2012/08/02			Bond Future	7.8350	7.7670	(0.868)	0.0000	0.0000	9,382
2012/05/17	R208 2012/08/02	8.75	Call	Bond Future	5,404.0000	5,772.0000	6.810	0	0	0
2012/05/17	R208 2012/08/02	8.75	Put	Bond Future	168.0000	131.0000	(22.024)	0	0	0
2012/05/17	R208 2012/08/02	8.80	Call	Bond Future	5,655.0000	6,028.0000	6.596	0	0	0
2012/05/17	R208 2012/08/02	8.80	Put	Bond Future	144.0000	112.0000	(22.222)	0	0	0
2012/05/17	R208 2012/08/02	8.70	Call	Bond Future	5,153.0000	5,517.0000	7.064	0	0	0
2012/05/17	R208 2012/08/02	8.70	Put	Bond Future	193.0000	153.0000	(20.725)	0	0	0
2012/05/17	R208 2012/08/02	7.20	Put	Bond Future	4,148.0000	3,804.0000	(8.293)	0	0	0
2012/05/17	R208 2012/08/02	7.20	Call	Bond Future	283.0000	344.0000	21.555	0	0	3,450
2012/05/17	R208 2012/08/02	7.50	Put	Bond Future	2,707.0000	2,424.0000	(10.454)	0	0	0
2012/05/17	R208 2012/08/02	7.50	Call	Bond Future	693.0000	814.0000	17.460	0	0	1,150
2012/05/17	R208 2012/08/02	7.80	Call	Bond Future	1,400.0000	1,596.0000	14.000	0	0	0
2012/05/17	R208 2012/08/02	7.80	Put	Bond Future	1,608.0000	1,399.0000	(12.998)	0	0	1,150
2012/05/17	R208 2012/08/02	8.25	Call	Bond Future	3,041.0000	3,340.0000	9.832	0	0	0
2012/05/17	R208 2012/08/02	8.25	Put	Bond Future	619.0000	513.0000	(17.124)	0	0	3,450
2012/05/17	R208 2012/11/01			Bond Future	7.9050	7.8350	(0.886)	0.0000	0.0000	0
2012/05/17	R208 2012/11/01	8.25	Call	Bond Future	3,630.0000	3,885.0000	7.025	0	0	0
2012/05/17	R208 2012/11/01	8.25	Put	Bond Future	1,660.0000	1,509.0000	(9.096)	0	0	0

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2012/05/17	R208 2012/11/01	8.30	Call	Bond Future	3,810.0000	4,072.0000	6.877	0	0	0
2012/05/17	R208 2012/11/01	8.30	Put	Bond Future	1,559.0000	1,415.0000	(9.237)	0	0	0
2012/05/17	R208 2012/11/01	8.20	Call	Bond Future	3,453.0000	3,702.0000	7.211	0	0	0
2012/05/17	R208 2012/11/01	8.20	Put	Bond Future	1,766.0000	1,608.0000	(8.947)	0	0	0
2012/05/17	R208 2013/02/07			Bond Future	7.9820	7.9090	(0.915)	0.0000	0.0000	0
2012/05/17	R208 2013/02/07	8.00	Call	Bond Future	3,216.0000	3,429.0000	6.623	0	0	0
2012/05/17	R208 2013/02/07	8.00	Put	Bond Future	3,115.0000	2,916.0000	(6.388)	0	0	0
2012/05/17	R208 2013/02/07	8.05	Call	Bond Future	3,364.0000	3,583.0000	6.510	0	0	0
2012/05/17	R208 2013/02/07	8.05	Put	Bond Future	2,982.0000	2,789.0000	(6.472)	0	0	0
2012/05/17	R208 2013/02/07	7.95	Call	Bond Future	3,074.0000	3,282.0000	6.766	0	0	0
2012/05/17	R208 2013/02/07	7.95	Put	Bond Future	3,254.0000	3,050.0000	(6.269)	0	0	0
2012/05/17	R209 2012/08/02			Bond Future	8.9250	8.8880	(0.415)	0.0000	0.0000	3,099
2012/05/17	R209 2012/08/02	9.25	Call	Bond Future	3,647.0000	3,832.0000	5.073	0	0	0
2012/05/17	R209 2012/08/02	9.25	Put	Bond Future	1,207.0000	1,105.0000	(8.451)	0	0	0
2012/05/17	R209 2012/08/02	9.30	Call	Bond Future	3,897.0000	4,089.0000	4.927	0	0	0
2012/05/17	R209 2012/08/02	9.30	Put	Bond Future	1,093.0000	998.0000	(8.692)	0	0	0
2012/05/17	R209 2012/08/02	9.20	Call	Bond Future	3,403.0000	3,582.0000	5.260	0	0	0
2012/05/17	R209 2012/08/02	9.20	Put	Bond Future	1,330.0000	1,222.0000	(8.120)	0	0	0
2012/05/17	R209 2012/11/01			Bond Future	8.9930	8.9560	(0.411)	0.0000	0.0000	0
2012/05/17	R209 2012/11/01	9.00	Call	Bond Future	3,808.0000	3,948.0000	3.676	0	0	0
2012/05/17	R209 2012/11/01	9.00	Put	Bond Future	3,755.0000	3,612.0000	(3.808)	0	0	0
2012/05/17	R209 2012/11/01	9.05	Call	Bond Future	4,000.0000	4,144.0000	3.600	0	0	0
2012/05/17	R209 2012/11/01	9.05	Put	Bond Future	3,568.0000	3,429.0000	(3.896)	0	0	0
2012/05/17	R209 2012/11/01	8.95	Call	Bond Future	3,622.0000	3,757.0000	3.727	0	0	0
2012/05/17	R209 2012/11/01	8.95	Put	Bond Future	3,951.0000	3,803.0000	(3.746)	0	0	0
2012/05/17	R209 2013/02/07			Bond Future	9.0660	9.0280	(0.419)	0.0000	0.0000	0
2012/05/17	R209 2013/02/07	9.00	Call	Bond Future	4,615.0000	4,755.0000	3.034	0	0	0
2012/05/17	R209 2013/02/07	9.00	Put	Bond Future	5,113.0000	4,967.0000	(2.855)	0	0	0
2012/05/17	R209 2013/02/07	9.05	Call	Bond Future	4,797.0000	4,941.0000	3.002	0	0	0
2012/05/17	R209 2013/02/07	9.05	Put	Bond Future	4,917.0000	4,775.0000	(2.888)	0	0	0
2012/05/17	R209 2013/02/07	8.95	Call	Bond Future	4,437.0000	4,573.0000	3.065	0	0	0
2012/05/17	R209 2013/02/07	8.95	Put	Bond Future	5,317.0000	5,166.0000	(2.840)	0	0	0
2012/05/17	R210 2012/08/02			Bond Future	142.4112	142.0562	(0.249)	0.0000	0.0000	925

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2012/05/17	R210	2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R210	2012/08/02	143.00	Put	Bond Future	589.0000	944.0000	60.272	0	0	0
2012/05/17	R210	2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R210	2012/08/02	143.05	Put	Bond Future	639.0000	994.0000	55.556	0	0	0
2012/05/17	R210	2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R210	2012/08/02	142.95	Put	Bond Future	539.0000	894.0000	65.863	0	0	0
2012/05/17	R211	2012/08/02			Bond Future	119.5720	119.5782	0.005	0.0000	0.0000	480
2012/05/17	R211	2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R211	2012/08/02	120.00	Put	Bond Future	428.0000	422.0000	(1.402)	0	0	0
2012/05/17	R211	2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R211	2012/08/02	120.05	Put	Bond Future	478.0000	472.0000	(1.255)	0	0	0
2012/05/17	R211	2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R211	2012/08/02	119.95	Put	Bond Future	378.0000	372.0000	(1.587)	0	0	0
2012/05/17	R212	2012/08/02			Bond Future	117.6562	117.6664	0.009	0.0000	0.0000	2,962
2012/05/17	R212	2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R212	2012/08/02	118.00	Put	Bond Future	344.0000	334.0000	(2.907)	0	0	0
2012/05/17	R212	2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R212	2012/08/02	118.05	Put	Bond Future	394.0000	384.0000	(2.538)	0	0	0
2012/05/17	R212	2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R212	2012/08/02	117.95	Put	Bond Future	294.0000	284.0000	(3.401)	0	0	0
2012/05/17	R213	2012/08/02			Bond Future	8.8280	8.7710	(0.646)	0.0000	0.0000	4,725
2012/05/17	R213	2012/08/02	9.25	Call	Bond Future	4,230.0000	4,554.0000	7.660	0	0	0
2012/05/17	R213	2012/08/02	9.25	Put	Bond Future	986.0000	857.0000	(13.083)	0	0	0
2012/05/17	R213	2012/08/02	9.30	Call	Bond Future	4,503.0000	4,838.0000	7.439	0	0	0
2012/05/17	R213	2012/08/02	9.30	Put	Bond Future	888.0000	770.0000	(13.288)	0	0	0
2012/05/17	R213	2012/08/02	9.20	Call	Bond Future	3,963.0000	4,277.0000	7.923	0	0	0
2012/05/17	R213	2012/08/02	9.20	Put	Bond Future	1,094.0000	955.0000	(12.706)	0	0	0
2012/05/17	R213	2012/11/01			Bond Future	8.9000	8.8420	(0.652)	0.0000	0.0000	0
2012/05/17	R213	2012/11/01	9.00	Call	Bond Future	4,216.0000	4,462.0000	5.835	0	0	0
2012/05/17	R213	2012/11/01	9.00	Put	Bond Future	3,441.0000	3,232.0000	(6.074)	0	0	0
2012/05/17	R213	2012/11/01	9.05	Call	Bond Future	4,423.0000	4,676.0000	5.720	0	0	0
2012/05/17	R213	2012/11/01	9.05	Put	Bond Future	3,264.0000	3,063.0000	(6.158)	0	0	0
2012/05/17	R213	2012/11/01	8.95	Call	Bond Future	4,015.0000	4,253.0000	5.928	0	0	0

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2012/05/17	R213 2012/11/01	8.95	Put	Bond Future	3,626.0000	3,410.0000	(5.957)	0	0	0
2012/05/17	R213 2013/02/07			Bond Future	8.9810	8.9210	(0.668)	0.0000	0.0000	0
2012/05/17	R213 2013/02/07	9.00	Call	Bond Future	5,009.0000	5,250.0000	4.811	0	0	0
2012/05/17	R213 2013/02/07	9.00	Put	Bond Future	4,863.0000	4,641.0000	(4.565)	0	0	0
2012/05/17	R213 2013/02/07	9.05	Call	Bond Future	5,207.0000	5,454.0000	4.744	0	0	0
2012/05/17	R213 2013/02/07	9.05	Put	Bond Future	4,680.0000	4,464.0000	(4.615)	0	0	0
2012/05/17	R213 2013/02/07	8.95	Call	Bond Future	4,819.0000	5,055.0000	4.897	0	0	0
2012/05/17	R213 2013/02/07	8.95	Put	Bond Future	5,058.0000	4,831.0000	(4.488)	0	0	0
2012/05/17	R214 2012/08/02			Bond Future	8.9470	8.9210	(0.291)	0.0000	0.0000	1,530
2012/05/17	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R214 2012/08/02	8.80	Put	Bond Future	1,202.0000	992.0000	(17.471)	0	0	0
2012/05/17	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R214 2012/08/02	8.81	Put	Bond Future	1,119.0000	909.0000	(18.767)	0	0	0
2012/05/17	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/17	R214 2012/08/02	8.79	Put	Bond Future	1,285.0000	1,075.0000	(16.342)	0	0	0
Total										390830.00