



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 25/05/2012

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
2012/05/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	AL7T 2012/08/02			Index Future	436.3400	436.7340	0.090	0.0000	0.0000	13
2012/05/25	AL7T 2012/11/01			Index Future	442.8140	443.1900	0.085	0.0000	0.0000	0
2012/05/25	ALBI 2012/08/02			Index Future	394.6950	394.8330	0.035	0.0000	0.0000	1,004
2012/05/25	ALBI 2012/11/01			Index Future	400.5510	400.6700	0.030	0.0000	0.0000	0
2012/05/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	CAAZ 2012/06/18			Can-Do Future	0.3056	0.3327	8.868	0.0000	0.0000	5,670
2012/05/25	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/25	CABB 2012/06/18			Can-Do Future	0.0036	0.0030	(16.667)	0.0000	0.0000	8,000
2012/05/25	CABC 2012/06/18			Can-Do Future	0.0398	0.0343	(13.819)	0.0000	0.0000	0
2012/05/25	CABD 2012/06/18			Can-Do Future	0.0002	0.0001	(50.000)	0.0000	0.0000	16,000
2012/05/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/25	DAAH 2012/06/28			Any day expiry	8.3708	8.4175	0.558	0.0000	0.0000	2,360
2012/05/25	DAAH 2012/06/28	8.50	Call	Any day expiry	149.0000	164.0000	10.067	0	0	0
2012/05/25	DAAH 2012/06/28	8.50	Put	Any day expiry	278.0000	247.0000	(11.151)	0	0	0
2012/05/25	DAAH 2012/06/28	8.51	Call	Any day expiry	146.0000	161.0000	10.274	0	0	0
2012/05/25	DAAH 2012/06/28	8.51	Put	Any day expiry	285.0000	254.0000	(10.877)	0	0	0
2012/05/25	DAAH 2012/06/28	8.49	Call	Any day expiry	152.0000	167.0000	9.868	0	0	0
2012/05/25	DAAH 2012/06/28	8.49	Put	Any day expiry	271.0000	240.0000	(11.439)	0	0	0
2012/05/25	DAAH 2012/06/28	8.25	Put	Any day expiry	134.0000	111.0000	(17.164)	0	0	0
2012/05/25	DAAH 2012/06/28	8.25	Call	Any day expiry	255.0000	278.0000	9.020	0	0	0

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2012/05/25	DAAH 2012/06/28	7.40	Call	Any day expiry	974.0000	1,020.0000	4.723	0	0	0
2012/05/25	DAAH 2012/06/28	7.40	Put	Any day expiry	3.0000	3.0000	0.000	0	0	0
2012/05/25	DAUS 2012/05/31			Any day expiry	8.3353	8.3809	0.547	0.0000	0.0000	0
2012/05/25	DAUS 2012/05/31	7.75	Call	Any day expiry	586.0000	631.0000	7.679	0	0	0
2012/05/25	DAUS 2012/05/31	7.75	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/25	DAUS 2012/05/31	7.76	Call	Any day expiry	576.0000	621.0000	7.813	0	0	0
2012/05/25	DAUS 2012/05/31	7.76	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/25	DAUS 2012/05/31	7.74	Call	Any day expiry	596.0000	641.0000	7.550	0	0	0
2012/05/25	DAUS 2012/05/31	7.74	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/25	DAUS 2012/05/31	7.40	Call	Any day expiry	935.0000	981.0000	4.920	0	0	0
2012/05/25	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/05/25	DAUS 2012/05/31	8.25	Put	Any day expiry	50.0000	32.0000	(36.000)	0	0	0
2012/05/25	DAUS 2012/05/31	8.25	Call	Any day expiry	135.0000	163.0000	20.741	0	0	0
2012/05/25	DAUS 2012/05/31	7.72	Call	Any day expiry	616.0000	661.0000	7.305	0	0	0
2012/05/25	DAUS 2012/05/31	7.72	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	4,110
2012/05/25	DAUS 2012/05/31	8.51	Put	Any day expiry	208.0000	168.0000	(19.231)	0	0	0
2012/05/25	DAUS 2012/05/31	8.51	Call	Any day expiry	33.0000	39.0000	18.182	0	0	4,110
2012/05/25	DAUS 2012/06/29			Any day expiry	8.3721	8.4188	0.558	0.0000	0.0000	0
2012/05/25	DAUS 2012/06/29	7.75	Call	Any day expiry	638.0000	680.0000	6.583	0	0	0
2012/05/25	DAUS 2012/06/29	7.75	Put	Any day expiry	16.0000	11.0000	(31.250)	0	0	0
2012/05/25	DAUS 2012/06/29	7.76	Call	Any day expiry	628.0000	670.0000	6.688	0	0	0
2012/05/25	DAUS 2012/06/29	7.76	Put	Any day expiry	16.0000	11.0000	(31.250)	0	0	0
2012/05/25	DAUS 2012/06/29	7.74	Call	Any day expiry	647.0000	689.0000	6.491	0	0	0
2012/05/25	DAUS 2012/06/29	7.74	Put	Any day expiry	15.0000	10.0000	(33.333)	0	0	0
2012/05/25	DAUS 2012/06/29	7.40	Call	Any day expiry	975.0000	1,021.0000	4.718	0	0	0
2012/05/25	DAUS 2012/06/29	7.40	Put	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/05/25	DAUS 2012/06/29	8.25	Put	Any day expiry	137.0000	113.0000	(17.518)	0	0	0
2012/05/25	DAUS 2012/06/29	8.25	Call	Any day expiry	259.0000	282.0000	8.880	0	0	0
2012/05/25	DAUS 2012/06/29	7.72	Call	Any day expiry	666.0000	708.0000	6.306	0	0	0
2012/05/25	DAUS 2012/06/29	7.72	Put	Any day expiry	14.0000	9.0000	(35.714)	0	0	5,480
2012/05/25	DAUS 2012/06/29	8.51	Put	Any day expiry	288.0000	255.0000	(11.458)	0	0	0
2012/05/25	DAUS 2012/06/29	8.51	Call	Any day expiry	150.0000	164.0000	9.333	0	0	5,480
2012/05/25	DAUS 2012/07/31			Any day expiry	8.4118	8.4583	0.553	0.0000	0.0000	0
2012/05/25	DAUS 2012/07/31	7.80	Call	Any day expiry	660.0000	696.0000	5.455	0	0	0

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2012/05/25	DAUS 2012/07/31	7.80	Put	Any day expiry	48.0000	38.0000	(20.833)	0	0	0
2012/05/25	DAUS 2012/07/31	7.81	Call	Any day expiry	651.0000	688.0000	5.684	0	0	0
2012/05/25	DAUS 2012/07/31	7.81	Put	Any day expiry	49.0000	40.0000	(18.367)	0	0	0
2012/05/25	DAUS 2012/07/31	7.79	Call	Any day expiry	668.0000	705.0000	5.539	0	0	0
2012/05/25	DAUS 2012/07/31	7.79	Put	Any day expiry	46.0000	37.0000	(19.565)	0	0	0
2012/05/25	DAUS 2012/07/31	7.40	Call	Any day expiry	1,024.0000	1,068.0000	4.297	0	0	0
2012/05/25	DAUS 2012/07/31	7.40	Put	Any day expiry	12.0000	10.0000	(16.667)	0	0	0
2012/05/25	DAUS 2012/07/31	8.25	Put	Any day expiry	189.0000	167.0000	(11.640)	0	0	0
2012/05/25	DAUS 2012/07/31	8.25	Call	Any day expiry	351.0000	375.0000	6.838	0	0	0
2012/05/25	DAUS 2012/07/31	7.72	Call	Any day expiry	728.0000	766.0000	5.220	0	0	0
2012/05/25	DAUS 2012/07/31	7.72	Put	Any day expiry	36.0000	28.0000	(22.222)	0	0	4,800
2012/05/25	DAUS 2012/07/31	8.51	Put	Any day expiry	337.0000	309.0000	(8.309)	0	0	0
2012/05/25	DAUS 2012/07/31	8.51	Call	Any day expiry	239.0000	257.0000	7.531	0	0	4,800
2012/05/25	DAUS 2012/08/31			Any day expiry	8.4495	8.4951	0.540	0.0000	0.0000	0
2012/05/25	DAUS 2012/08/31	7.85	Call	Any day expiry	686.0000	719.0000	4.810	0	0	0
2012/05/25	DAUS 2012/08/31	7.85	Put	Any day expiry	87.0000	74.0000	(14.943)	0	0	0
2012/05/25	DAUS 2012/08/31	7.86	Call	Any day expiry	679.0000	711.0000	4.713	0	0	0
2012/05/25	DAUS 2012/08/31	7.86	Put	Any day expiry	90.0000	76.0000	(15.556)	0	0	0
2012/05/25	DAUS 2012/08/31	7.84	Call	Any day expiry	694.0000	727.0000	4.755	0	0	0
2012/05/25	DAUS 2012/08/31	7.84	Put	Any day expiry	85.0000	72.0000	(15.294)	0	0	0
2012/05/25	DAUS 2012/08/31	7.40	Call	Any day expiry	1,075.0000	1,117.0000	3.907	0	0	0
2012/05/25	DAUS 2012/08/31	7.40	Put	Any day expiry	26.0000	22.0000	(15.385)	0	0	0
2012/05/25	DAUS 2012/08/31	8.25	Put	Any day expiry	229.0000	205.0000	(10.480)	0	0	0
2012/05/25	DAUS 2012/08/31	8.25	Call	Any day expiry	428.0000	450.0000	5.140	0	0	0
2012/05/25	DAUS 2012/08/31	7.72	Call	Any day expiry	790.0000	826.0000	4.557	0	0	0
2012/05/25	DAUS 2012/08/31	7.72	Put	Any day expiry	61.0000	51.0000	(16.393)	0	0	6,170
2012/05/25	DAUS 2012/08/31	8.51	Put	Any day expiry	375.0000	347.0000	(7.467)	0	0	0
2012/05/25	DAUS 2012/08/31	8.51	Call	Any day expiry	314.0000	332.0000	5.732	0	0	6,170
2012/05/25	DAUS 2012/09/28			Any day expiry	8.4823	8.5277	0.535	0.0000	0.0000	0
2012/05/25	DAUS 2012/09/28	7.90	Call	Any day expiry	704.0000	735.0000	4.403	0	0	0
2012/05/25	DAUS 2012/09/28	7.90	Put	Any day expiry	122.0000	107.0000	(12.295)	0	0	0
2012/05/25	DAUS 2012/09/28	7.91	Call	Any day expiry	697.0000	728.0000	4.448	0	0	0
2012/05/25	DAUS 2012/09/28	7.91	Put	Any day expiry	125.0000	110.0000	(12.000)	0	0	0
2012/05/25	DAUS 2012/09/28	7.89	Call	Any day expiry	711.0000	743.0000	4.501	0	0	0
2012/05/25	DAUS 2012/09/28	7.89	Put	Any day expiry	119.0000	105.0000	(11.765)	0	0	0

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2012/05/25	DAUS 2012/09/28	7.40	Call	Any day expiry	1,121.0000	1,160.0000	3.479	0	0	0
2012/05/25	DAUS 2012/09/28	7.40	Put	Any day expiry	39.0000	32.0000	(17.949)	0	0	0
2012/05/25	DAUS 2012/09/28	8.25	Put	Any day expiry	255.0000	233.0000	(8.627)	0	0	0
2012/05/25	DAUS 2012/09/28	8.25	Call	Any day expiry	487.0000	511.0000	4.928	0	0	0
2012/05/25	DAUS 2012/09/28	7.72	Call	Any day expiry	841.0000	876.0000	4.162	0	0	0
2012/05/25	DAUS 2012/09/28	7.72	Put	Any day expiry	79.0000	68.0000	(13.924)	0	0	7,540
2012/05/25	DAUS 2012/09/28	8.51	Put	Any day expiry	402.0000	375.0000	(6.716)	0	0	0
2012/05/25	DAUS 2012/09/28	8.51	Call	Any day expiry	374.0000	393.0000	5.080	0	0	7,540
2012/05/25	DAUS 2012/10/31			Any day expiry	8.5209	8.5662	0.532	0.0000	0.0000	0
2012/05/25	DAUS 2012/10/31	7.90	Call	Any day expiry	766.0000	796.0000	3.916	0	0	0
2012/05/25	DAUS 2012/10/31	7.90	Put	Any day expiry	145.0000	130.0000	(10.345)	0	0	0
2012/05/25	DAUS 2012/10/31	7.91	Call	Any day expiry	759.0000	789.0000	3.953	0	0	0
2012/05/25	DAUS 2012/10/31	7.91	Put	Any day expiry	148.0000	133.0000	(10.135)	0	0	0
2012/05/25	DAUS 2012/10/31	7.89	Call	Any day expiry	773.0000	804.0000	4.010	0	0	0
2012/05/25	DAUS 2012/10/31	7.89	Put	Any day expiry	142.0000	128.0000	(9.859)	0	0	0
2012/05/25	DAUS 2012/10/31	7.40	Call	Any day expiry	1,174.0000	1,213.0000	3.322	0	0	0
2012/05/25	DAUS 2012/10/31	7.40	Put	Any day expiry	53.0000	47.0000	(11.321)	0	0	0
2012/05/25	DAUS 2012/10/31	8.25	Put	Any day expiry	282.0000	261.0000	(7.447)	0	0	0
2012/05/25	DAUS 2012/10/31	8.25	Call	Any day expiry	553.0000	577.0000	4.340	0	0	0
2012/05/25	DAUS 2012/10/31	7.72	Call	Any day expiry	900.0000	933.0000	3.667	0	0	0
2012/05/25	DAUS 2012/10/31	7.72	Put	Any day expiry	99.0000	87.0000	(12.121)	0	0	8,220
2012/05/25	DAUS 2012/10/31	8.51	Call	Any day expiry	439.0000	459.0000	4.556	0	0	8,220
2012/05/25	DAUS 2012/10/31	8.51	Put	Any day expiry	428.0000	403.0000	(5.841)	0	0	0
2012/05/25	DAUS 2012/11/30			Any day expiry	8.5560	8.6012	0.528	0.0000	0.0000	0
2012/05/25	DAUS 2012/11/30	8.50	Call	Any day expiry	498.0000	519.0000	4.217	0	0	0
2012/05/25	DAUS 2012/11/30	8.50	Put	Any day expiry	442.0000	418.0000	(5.430)	0	0	0
2012/05/25	DAUS 2012/11/30	8.51	Call	Any day expiry	495.0000	515.0000	4.040	0	0	8,440
2012/05/25	DAUS 2012/11/30	8.51	Put	Any day expiry	449.0000	424.0000	(5.568)	0	0	0
2012/05/25	DAUS 2012/11/30	8.49	Call	Any day expiry	502.0000	523.0000	4.183	0	0	0
2012/05/25	DAUS 2012/11/30	8.49	Put	Any day expiry	436.0000	412.0000	(5.505)	0	0	0
2012/05/25	DAUS 2012/11/30	7.72	Call	Any day expiry	950.0000	984.0000	3.579	0	0	0
2012/05/25	DAUS 2012/11/30	7.72	Put	Any day expiry	114.0000	103.0000	(9.649)	0	0	8,440
2012/05/25	DAUS 2012/12/27			Any day expiry	8.5866	8.6321	0.530	0.0000	0.0000	0
2012/05/25	DAUS 2012/12/27	8.50	Call	Any day expiry	544.0000	566.0000	4.044	0	0	0
2012/05/25	DAUS 2012/12/27	8.50	Put	Any day expiry	457.0000	434.0000	(5.033)	0	0	0

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2012/05/25	DAUS 2012/12/27	8.51	Call	Any day expiry	540.0000	562.0000	4.074	0	0	7,530
2012/05/25	DAUS 2012/12/27	8.51	Put	Any day expiry	463.0000	440.0000	(4.968)	0	0	0
2012/05/25	DAUS 2012/12/27	8.49	Call	Any day expiry	548.0000	570.0000	4.015	0	0	0
2012/05/25	DAUS 2012/12/27	8.49	Put	Any day expiry	451.0000	428.0000	(5.100)	0	0	0
2012/05/25	DAUS 2012/12/27	7.72	Call	Any day expiry	991.0000	1,025.0000	3.431	0	0	0
2012/05/25	DAUS 2012/12/27	7.72	Put	Any day expiry	124.0000	113.0000	(8.871)	0	0	7,530
2012/05/25	ES33 2012/08/02			Bond Future	9.5000	9.5810	0.853	0.0000	0.0000	220
2012/05/25	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	ES33 2012/08/02	9.50	Put	Bond Future	0.0000	623.0000	100.000	0	0	0
2012/05/25	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	ES33 2012/08/02	9.51	Put	Bond Future	0.0000	546.0000	100.000	0	0	0
2012/05/25	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	ES33 2012/08/02	9.49	Put	Bond Future	0.0000	700.0000	100.000	0	0	0
2012/05/25	ES33 2012/11/01			Bond Future	9.5000	9.6770	1.863	0.0000	0.0000	0
2012/05/25	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	ES33 2012/11/01	9.50	Put	Bond Future	0.0000	1,348.0000	100.000	0	0	0
2012/05/25	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	ES33 2012/11/01	9.51	Put	Bond Future	0.0000	1,271.0000	100.000	0	0	0
2012/05/25	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	ES33 2012/11/01	9.49	Put	Bond Future	0.0000	1,426.0000	100.000	0	0	0
2012/05/25	GOVI 2012/08/02			GOVI	395.8140	395.9490	0.034	0.0000	0.0000	236
2012/05/25	GOVI 2012/08/02	390.00	Call	GOVI	58,140.0000	59,490.0000	2.322	0	0	0
2012/05/25	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/25	GOVI 2012/08/02	390.01	Call	GOVI	58,040.0000	59,390.0000	2.326	0	0	0
2012/05/25	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/25	GOVI 2012/08/02	389.99	Call	GOVI	58,240.0000	59,590.0000	2.318	0	0	0
2012/05/25	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/25	GOVI 2012/11/01			GOVI	401.6870	401.8020	0.029	0.0000	0.0000	0
2012/05/25	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/25	GOVI 2012/11/01	402.00	Put	GOVI	3,130.0000	1,980.0000	(36.741)	0	0	0
2012/05/25	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/25	GOVI 2012/11/01	402.01	Put	GOVI	3,230.0000	2,080.0000	(35.604)	0	0	0
2012/05/25	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/05/25	GOVI 2012/11/01	401.99	Put	GOVI	3,030.0000	1,880.0000	(37.954)	0	0	0
2012/05/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/25	IGOV 2012/08/02			Index Future	173.9640	173.9780	0.008	0.0000	0.0000	563
2012/05/25	IGOV 2012/11/01			Index Future	176.5450	176.5500	0.003	0.0000	0.0000	0
2012/05/25	ILBI 2012/08/02			Index Future	476.9560	471.5630	(1.131)	0.0000	0.0000	169
2012/05/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/25	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	2,890
2012/05/25	JBAF 2012/07/18			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	0
2012/05/25	JBAF 2012/08/15			Jibar Tradeable Future	5.5200	5.5300	0.181	0.0000	0.0000	0
2012/05/25	JBAF 2012/09/19			Jibar Tradeable Future	5.5000	5.5200	0.364	0.0000	0.0000	44,760
2012/05/25	JBAF 2012/10/17			Jibar Tradeable Future	5.5000	5.5100	0.182	0.0000	0.0000	0
2012/05/25	JBAF 2012/11/21			Jibar Tradeable Future	5.5000	5.5100	0.182	0.0000	0.0000	0
2012/05/25	JBAF 2012/12/19			Jibar Tradeable Future	5.5000	5.5100	0.182	0.0000	0.0000	840
2012/05/25	JBAF 2013/03/20			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	790
2012/05/25	JBAF 2013/06/19			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	500
2012/05/25	JBAF 2013/09/18			Jibar Tradeable Future	5.8600	5.8700	0.171	0.0000	0.0000	1,700
2012/05/25	JBAF 2013/12/18			Jibar Tradeable Future	6.0400	6.0500	0.166	0.0000	0.0000	1,500
2012/05/25	JBAF 2014/03/19			Jibar Tradeable Future	6.2200	6.2400	0.322	0.0000	0.0000	0
2012/05/25	R157 2012/08/02			Bond Future	6.3900	6.3900	0.000	0.0000	0.0000	15,070
2012/05/25	R157 2012/08/02	8.00	Call	Bond Future	4,885.0000	4,885.0000	0.000	0	0	0
2012/05/25	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2012/05/25	R157 2012/08/02	8.05	Call	Bond Future	5,033.0000	5,033.0000	0.000	0	0	0
2012/05/25	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R157 2012/08/02	7.95	Call	Bond Future	4,738.0000	4,738.0000	0.000	0	0	0
2012/05/25	R157 2012/08/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/05/25	R157 2012/08/02	6.15	Put	Bond Future	991.0000	988.0000	(0.303)	0	0	0
2012/05/25	R157 2012/08/02	6.15	Call	Bond Future	240.0000	237.0000	(1.250)	0	0	3,750
2012/05/25	R157 2012/08/02	6.35	Put	Bond Future	604.0000	600.0000	(0.662)	0	0	0
2012/05/25	R157 2012/08/02	6.35	Call	Bond Future	479.0000	475.0000	(0.835)	0	0	1,250
2012/05/25	R157 2012/08/02	6.55	Call	Bond Future	830.0000	827.0000	(0.361)	0	0	0
2012/05/25	R157 2012/08/02	6.55	Put	Bond Future	333.0000	330.0000	(0.901)	0	0	1,250
2012/05/25	R157 2012/08/02	6.95	Call	Bond Future	1,805.0000	1,803.0000	(0.111)	0	0	0
2012/05/25	R157 2012/08/02	6.95	Put	Bond Future	76.0000	74.0000	(2.632)	0	0	3,750
2012/05/25	R157 2012/11/01			Bond Future	6.4310	6.4330	0.031	0.0000	0.0000	0
2012/05/25	R157 2012/11/01	7.00	Call	Bond Future	1,937.0000	1,930.0000	(0.361)	0	0	0
2012/05/25	R157 2012/11/01	7.00	Put	Bond Future	322.0000	321.0000	(0.311)	0	0	0
2012/05/25	R157 2012/11/01	7.05	Call	Bond Future	2,047.0000	2,040.0000	(0.342)	0	0	0
2012/05/25	R157 2012/11/01	7.05	Put	Bond Future	291.0000	290.0000	(0.344)	0	0	0
2012/05/25	R157 2012/11/01	6.95	Call	Bond Future	1,828.0000	1,822.0000	(0.328)	0	0	0
2012/05/25	R157 2012/11/01	6.95	Put	Bond Future	354.0000	353.0000	(0.282)	0	0	0
2012/05/25	R157 2013/02/07			Bond Future	6.4790	6.4800	0.015	0.0000	0.0000	0
2012/05/25	R157 2013/02/07	6.75	Call	Bond Future	1,509.0000	1,505.0000	(0.265)	0	0	0
2012/05/25	R157 2013/02/07	6.75	Put	Bond Future	810.0000	809.0000	(0.123)	0	0	0
2012/05/25	R157 2013/02/07	6.80	Call	Bond Future	1,590.0000	1,586.0000	(0.252)	0	0	0
2012/05/25	R157 2013/02/07	6.80	Put	Bond Future	763.0000	761.0000	(0.262)	0	0	0
2012/05/25	R157 2013/02/07	6.70	Call	Bond Future	1,430.0000	1,427.0000	(0.210)	0	0	0
2012/05/25	R157 2013/02/07	6.70	Put	Bond Future	860.0000	859.0000	(0.116)	0	0	0
2012/05/25	R186 2012/08/02			Bond Future	8.3690	8.3630	(0.072)	0.0000	0.0000	34,789
2012/05/25	R186 2012/08/02	8.75	Call	Bond Future	4,528.0000	4,554.0000	0.574	0	0	0
2012/05/25	R186 2012/08/02	8.75	Put	Bond Future	1,061.0000	1,031.0000	(2.828)	0	0	2,700
2012/05/25	R186 2012/08/02	8.80	Call	Bond Future	4,856.0000	4,884.0000	0.577	0	0	0
2012/05/25	R186 2012/08/02	8.80	Put	Bond Future	944.0000	917.0000	(2.860)	0	0	0
2012/05/25	R186 2012/08/02	8.70	Call	Bond Future	4,210.0000	4,234.0000	0.570	0	0	0
2012/05/25	R186 2012/08/02	8.70	Put	Bond Future	1,189.0000	1,157.0000	(2.691)	0	0	0
2012/05/25	R186 2012/08/02	8.25	Put	Bond Future	2,962.0000	2,914.0000	(1.621)	0	0	0

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2012/05/25	R186 2012/08/02	8.25	Call	Bond Future	1,848.0000	1,856.0000	0.433	0	0	8,750
2012/05/25	R186 2012/08/02	8.66	Call	Bond Future	3,962.0000	3,985.0000	0.581	0	0	0
2012/05/25	R186 2012/08/02	8.66	Put	Bond Future	1,300.0000	1,267.0000	(2.538)	0	0	276
2012/05/25	R186 2012/08/02	7.66	Put	Bond Future	7,215.0000	7,158.0000	(0.790)	0	0	0
2012/05/25	R186 2012/08/02	7.66	Call	Bond Future	350.0000	349.0000	(0.286)	0	0	276
2012/05/25	R186 2012/08/02	7.76	Put	Bond Future	6,355.0000	6,298.0000	(0.897)	0	0	0
2012/05/25	R186 2012/08/02	7.76	Call	Bond Future	492.0000	491.0000	(0.203)	0	0	43
2012/05/25	R186 2012/08/02	8.76	Call	Bond Future	4,593.0000	4,620.0000	0.588	0	0	0
2012/05/25	R186 2012/08/02	8.76	Put	Bond Future	1,037.0000	1,008.0000	(2.797)	0	0	43
2012/05/25	R186 2012/08/02	8.00	Put	Bond Future	4,510.0000	4,456.0000	(1.197)	0	0	0
2012/05/25	R186 2012/08/02	8.00	Call	Bond Future	1,006.0000	1,008.0000	0.199	0	0	1,099
2012/05/25	R186 2012/08/02	9.00	Call	Bond Future	6,242.0000	6,277.0000	0.561	0	0	0
2012/05/25	R186 2012/08/02	9.00	Put	Bond Future	579.0000	558.0000	(3.627)	0	0	199
2012/05/25	R186 2012/08/02	7.70	Put	Bond Future	6,865.0000	6,808.0000	(0.830)	0	0	0
2012/05/25	R186 2012/08/02	7.70	Call	Bond Future	402.0000	401.0000	(0.249)	0	0	2,700
2012/05/25	R186 2012/08/02	8.30	Call	Bond Future	2,060.0000	2,069.0000	0.437	0	0	0
2012/05/25	R186 2012/08/02	8.30	Put	Bond Future	2,704.0000	2,657.0000	(1.738)	0	0	900
2012/05/25	R186 2012/11/01			Bond Future	8.4440	8.4380	(0.071)	0.0000	0.0000	0
2012/05/25	R186 2012/11/01	8.75	Call	Bond Future	5,633.0000	5,654.0000	0.373	0	0	0
2012/05/25	R186 2012/11/01	8.75	Put	Bond Future	2,888.0000	2,855.0000	(1.143)	0	0	0
2012/05/25	R186 2012/11/01	8.80	Call	Bond Future	5,904.0000	5,927.0000	0.390	0	0	0
2012/05/25	R186 2012/11/01	8.80	Put	Bond Future	2,720.0000	2,688.0000	(1.176)	0	0	0
2012/05/25	R186 2012/11/01	8.70	Call	Bond Future	5,367.0000	5,387.0000	0.373	0	0	0
2012/05/25	R186 2012/11/01	8.70	Put	Bond Future	3,064.0000	3,030.0000	(1.110)	0	0	0
2012/05/25	R186 2012/11/01	8.82	Call	Bond Future	6,014.0000	6,037.0000	0.382	0	0	0
2012/05/25	R186 2012/11/01	8.82	Put	Bond Future	2,655.0000	2,623.0000	(1.205)	0	0	1,858
2012/05/25	R186 2012/11/01	7.82	Put	Bond Future	7,695.0000	7,645.0000	(0.650)	0	0	0
2012/05/25	R186 2012/11/01	7.82	Call	Bond Future	1,798.0000	1,803.0000	0.278	0	0	1,858
2012/05/25	R186 2013/02/07			Bond Future	8.5250	8.5190	(0.070)	0.0000	0.0000	0
2012/05/25	R186 2013/02/07	8.50	Call	Bond Future	5,213.0000	5,230.0000	0.326	0	0	0
2012/05/25	R186 2013/02/07	8.50	Put	Bond Future	5,437.0000	5,400.0000	(0.681)	0	0	0
2012/05/25	R186 2013/02/07	8.55	Call	Bond Future	5,441.0000	5,459.0000	0.331	0	0	0
2012/05/25	R186 2013/02/07	8.55	Put	Bond Future	5,218.0000	5,182.0000	(0.690)	0	0	0
2012/05/25	R186 2013/02/07	8.45	Call	Bond Future	4,993.0000	5,010.0000	0.340	0	0	0
2012/05/25	R186 2013/02/07	8.45	Put	Bond Future	5,666.0000	5,629.0000	(0.653)	0	0	0

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2012/05/25	R189 2012/08/02			Bond Future	218.8627	218.8646	0.001	0.0000	0.0000	44
2012/05/25	R189 2012/08/02	218.00	Call	Bond Future	863.0000	865.0000	0.232	0	0	0
2012/05/25	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R189 2012/08/02	218.05	Call	Bond Future	813.0000	815.0000	0.246	0	0	0
2012/05/25	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R189 2012/08/02	217.95	Call	Bond Future	913.0000	915.0000	0.219	0	0	0
2012/05/25	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R197 2012/08/02			Bond Future	256.3554	256.3759	0.008	0.0000	0.0000	1,409
2012/05/25	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R197 2012/08/02	257.00	Put	Bond Future	645.0000	624.0000	(3.256)	0	0	0
2012/05/25	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R197 2012/08/02	257.05	Put	Bond Future	695.0000	674.0000	(3.022)	0	0	0
2012/05/25	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R197 2012/08/02	256.95	Put	Bond Future	595.0000	574.0000	(3.529)	0	0	0
2012/05/25	R201 2012/08/02			Bond Future	5.7120	5.7060	(0.105)	0.0000	0.0000	2,704
2012/05/25	R201 2012/08/02	7.50	Call	Bond Future	3,983.0000	3,997.0000	0.351	0	0	0
2012/05/25	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R201 2012/08/02	7.55	Call	Bond Future	4,092.0000	4,106.0000	0.342	0	0	0
2012/05/25	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R201 2012/08/02	7.45	Call	Bond Future	3,874.0000	3,888.0000	0.361	0	0	0
2012/05/25	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R201 2012/11/01			Bond Future	5.6730	5.6700	(0.053)	0.0000	0.0000	0
2012/05/25	R201 2012/11/01	6.50	Call	Bond Future	1,771.0000	1,775.0000	0.226	0	0	0
2012/05/25	R201 2012/11/01	6.50	Put	Bond Future	91.0000	89.0000	(2.198)	0	0	0
2012/05/25	R201 2012/11/01	6.55	Call	Bond Future	1,861.0000	1,865.0000	0.215	0	0	0
2012/05/25	R201 2012/11/01	6.55	Put	Bond Future	81.0000	79.0000	(2.469)	0	0	0
2012/05/25	R201 2012/11/01	6.45	Call	Bond Future	1,683.0000	1,687.0000	0.238	0	0	0
2012/05/25	R201 2012/11/01	6.45	Put	Bond Future	104.0000	102.0000	(1.923)	0	0	0
2012/05/25	R201 2013/02/07			Bond Future	5.6060	5.6010	(0.089)	0.0000	0.0000	0
2012/05/25	R201 2013/02/07	6.25	Call	Bond Future	1,433.0000	1,438.0000	0.349	0	0	0
2012/05/25	R201 2013/02/07	6.25	Put	Bond Future	281.0000	277.0000	(1.423)	0	0	0
2012/05/25	R201 2013/02/07	6.30	Call	Bond Future	1,501.0000	1,506.0000	0.333	0	0	0
2012/05/25	R201 2013/02/07	6.30	Put	Bond Future	260.0000	256.0000	(1.538)	0	0	0

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2012/05/25	R201 2013/02/07	6.20	Call	Bond Future	1,366.0000	1,371.0000	0.366	0	0	0
2012/05/25	R201 2013/02/07	6.20	Put	Bond Future	303.0000	299.0000	(1.320)	0	0	0
2012/05/25	R202 2012/08/02			Bond Future	186.7942	186.8112	0.009	0.0000	0.0000	40,005
2012/05/25	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R202 2012/08/02	191.00	Put	Bond Future	4,206.0000	4,189.0000	(0.404)	0	0	0
2012/05/25	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R202 2012/08/02	191.05	Put	Bond Future	4,256.0000	4,239.0000	(0.399)	0	0	0
2012/05/25	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R202 2012/08/02	190.95	Put	Bond Future	4,156.0000	4,139.0000	(0.409)	0	0	0
2012/05/25	R203 2012/08/02			Bond Future	6.9980	6.9980	0.000	0.0000	0.0000	3,541
2012/05/25	R203 2012/08/02	8.50	Call	Bond Future	6,323.0000	6,323.0000	0.000	0	0	0
2012/05/25	R203 2012/08/02	8.50	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/05/25	R203 2012/08/02	8.55	Call	Bond Future	6,524.0000	6,524.0000	0.000	0	0	0
2012/05/25	R203 2012/08/02	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/25	R203 2012/08/02	8.45	Call	Bond Future	6,121.0000	6,121.0000	0.000	0	0	0
2012/05/25	R203 2012/08/02	8.45	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/05/25	R203 2012/08/02	6.60	Put	Bond Future	2,043.0000	2,038.0000	(0.245)	0	0	0
2012/05/25	R203 2012/08/02	6.60	Call	Bond Future	286.0000	281.0000	(1.748)	0	0	4,200
2012/05/25	R203 2012/08/02	6.85	Put	Bond Future	1,276.0000	1,270.0000	(0.470)	0	0	0
2012/05/25	R203 2012/08/02	6.85	Call	Bond Future	627.0000	621.0000	(0.957)	0	0	1,400
2012/05/25	R203 2012/08/02	7.15	Call	Bond Future	1,298.0000	1,292.0000	(0.462)	0	0	0
2012/05/25	R203 2012/08/02	7.15	Put	Bond Future	636.0000	630.0000	(0.943)	0	0	1,400
2012/05/25	R203 2012/08/02	7.55	Call	Bond Future	2,580.0000	2,576.0000	(0.155)	0	0	0
2012/05/25	R203 2012/08/02	7.55	Put	Bond Future	201.0000	197.0000	(1.990)	0	0	4,200
2012/05/25	R203 2012/11/01			Bond Future	7.0610	7.0620	0.014	0.0000	0.0000	0
2012/05/25	R203 2012/11/01	7.75	Call	Bond Future	3,420.0000	3,413.0000	(0.205)	0	0	0
2012/05/25	R203 2012/11/01	7.75	Put	Bond Future	593.0000	590.0000	(0.506)	0	0	0
2012/05/25	R203 2012/11/01	7.80	Call	Bond Future	3,577.0000	3,570.0000	(0.196)	0	0	0
2012/05/25	R203 2012/11/01	7.80	Put	Bond Future	549.0000	546.0000	(0.546)	0	0	0
2012/05/25	R203 2012/11/01	7.70	Call	Bond Future	3,266.0000	3,259.0000	(0.214)	0	0	0
2012/05/25	R203 2012/11/01	7.70	Put	Bond Future	641.0000	638.0000	(0.468)	0	0	0
2012/05/25	R203 2013/02/07			Bond Future	7.1340	7.1340	0.000	0.0000	0.0000	0
2012/05/25	R203 2013/02/07	6.50	Call	Bond Future	918.0000	915.0000	(0.327)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/25	R203 2013/02/07	6.50	Put	Bond Future	3,463.0000	3,460.0000	(0.087)	0	0	0
2012/05/25	R203 2013/02/07	6.55	Call	Bond Future	983.0000	980.0000	(0.305)	0	0	0
2012/05/25	R203 2013/02/07	6.55	Put	Bond Future	3,325.0000	3,322.0000	(0.090)	0	0	0
2012/05/25	R203 2013/02/07	6.45	Call	Bond Future	857.0000	853.0000	(0.467)	0	0	0
2012/05/25	R203 2013/02/07	6.45	Put	Bond Future	3,606.0000	3,602.0000	(0.111)	0	0	0
2012/05/25	R204 2012/08/02			Bond Future	7.3010	7.3010	0.000	0.0000	0.0000	4,101
2012/05/25	R204 2012/08/02	8.50	Call	Bond Future	5,962.0000	5,960.0000	(0.034)	0	0	0
2012/05/25	R204 2012/08/02	8.50	Put	Bond Future	27.0000	25.0000	(7.407)	0	0	0
2012/05/25	R204 2012/08/02	8.55	Call	Bond Future	6,195.0000	6,193.0000	(0.032)	0	0	0
2012/05/25	R204 2012/08/02	8.55	Put	Bond Future	22.0000	20.0000	(9.091)	0	0	0
2012/05/25	R204 2012/08/02	8.45	Call	Bond Future	5,729.0000	5,728.0000	(0.017)	0	0	0
2012/05/25	R204 2012/08/02	8.45	Put	Bond Future	33.0000	32.0000	(3.030)	0	0	0
2012/05/25	R204 2012/11/01			Bond Future	7.3680	7.3680	0.000	0.0000	0.0000	0
2012/05/25	R204 2012/11/01	8.00	Call	Bond Future	3,922.0000	3,917.0000	(0.127)	0	0	0
2012/05/25	R204 2012/11/01	8.00	Put	Bond Future	851.0000	846.0000	(0.588)	0	0	0
2012/05/25	R204 2012/11/01	8.05	Call	Bond Future	4,101.0000	4,095.0000	(0.146)	0	0	0
2012/05/25	R204 2012/11/01	8.05	Put	Bond Future	792.0000	786.0000	(0.758)	0	0	0
2012/05/25	R204 2012/11/01	7.95	Call	Bond Future	3,747.0000	3,741.0000	(0.160)	0	0	0
2012/05/25	R204 2012/11/01	7.95	Put	Bond Future	915.0000	909.0000	(0.656)	0	0	0
2012/05/25	R204 2013/02/07			Bond Future	7.4410	7.4410	0.000	0.0000	0.0000	0
2012/05/25	R204 2013/02/07	8.00	Call	Bond Future	4,041.0000	4,036.0000	(0.124)	0	0	0
2012/05/25	R204 2013/02/07	8.00	Put	Bond Future	1,426.0000	1,421.0000	(0.351)	0	0	0
2012/05/25	R204 2013/02/07	8.05	Call	Bond Future	4,198.0000	4,194.0000	(0.095)	0	0	0
2012/05/25	R204 2013/02/07	8.05	Put	Bond Future	1,353.0000	1,349.0000	(0.296)	0	0	0
2012/05/25	R204 2013/02/07	7.95	Call	Bond Future	3,885.0000	3,881.0000	(0.103)	0	0	0
2012/05/25	R204 2013/02/07	7.95	Put	Bond Future	1,500.0000	1,496.0000	(0.267)	0	0	0
2012/05/25	R206 2012/08/02			Bond Future	5.3750	5.3640	(0.205)	0.0000	0.0000	1,781
2012/05/25	R206 2012/08/02	7.25	Call	Bond Future	2,569.0000	2,584.0000	0.584	0	0	0
2012/05/25	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R206 2012/08/02	7.30	Call	Bond Future	2,636.0000	2,651.0000	0.569	0	0	0
2012/05/25	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R206 2012/08/02	7.20	Call	Bond Future	2,501.0000	2,517.0000	0.640	0	0	0
2012/05/25	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/25	R206 2012/11/01			Bond Future	5.2280	5.2210	(0.134)	0.0000	0.0000	0
2012/05/25	R206 2012/11/01	6.00	Call	Bond Future	926.0000	933.0000	0.756	0	0	0
2012/05/25	R206 2012/11/01	6.00	Put	Bond Future	34.0000	33.0000	(2.941)	0	0	0
2012/05/25	R206 2012/11/01	6.05	Call	Bond Future	979.0000	986.0000	0.715	0	0	0
2012/05/25	R206 2012/11/01	6.05	Put	Bond Future	29.0000	28.0000	(3.448)	0	0	0
2012/05/25	R206 2012/11/01	5.95	Call	Bond Future	874.0000	881.0000	0.801	0	0	0
2012/05/25	R206 2012/11/01	5.95	Put	Bond Future	39.0000	38.0000	(2.564)	0	0	0
2012/05/25	R206 2013/02/07			Bond Future	4.9580	4.9450	(0.262)	0.0000	0.0000	0
2012/05/25	R206 2013/02/07	6.00	Call	Bond Future	1,000.0000	1,010.0000	1.000	0	0	0
2012/05/25	R206 2013/02/07	6.00	Put	Bond Future	61.0000	59.0000	(3.279)	0	0	0
2012/05/25	R206 2013/02/07	6.05	Call	Bond Future	1,039.0000	1,049.0000	0.962	0	0	0
2012/05/25	R206 2013/02/07	6.05	Put	Bond Future	55.0000	53.0000	(3.636)	0	0	0
2012/05/25	R206 2013/02/07	5.95	Call	Bond Future	962.0000	971.0000	0.936	0	0	0
2012/05/25	R206 2013/02/07	5.95	Put	Bond Future	67.0000	65.0000	(2.985)	0	0	0
2012/05/25	R207 2012/08/02			Bond Future	7.6310	7.6140	(0.223)	0.0000	0.0000	27,509
2012/05/25	R207 2012/08/02	8.75	Call	Bond Future	5,996.0000	6,085.0000	1.484	0	0	0
2012/05/25	R207 2012/08/02	8.75	Put	Bond Future	51.0000	46.0000	(9.804)	0	0	0
2012/05/25	R207 2012/08/02	8.80	Call	Bond Future	6,241.0000	6,331.0000	1.442	0	0	0
2012/05/25	R207 2012/08/02	8.80	Put	Bond Future	41.0000	37.0000	(9.756)	0	0	0
2012/05/25	R207 2012/08/02	8.70	Call	Bond Future	5,751.0000	5,839.0000	1.530	0	0	0
2012/05/25	R207 2012/08/02	8.70	Put	Bond Future	62.0000	56.0000	(9.677)	0	0	0
2012/05/25	R207 2012/11/01			Bond Future	7.7010	7.6850	(0.208)	0.0000	0.0000	0
2012/05/25	R207 2012/11/01	8.25	Call	Bond Future	3,973.0000	4,028.0000	1.384	0	0	0
2012/05/25	R207 2012/11/01	8.25	Put	Bond Future	1,084.0000	1,053.0000	(2.860)	0	0	0
2012/05/25	R207 2012/11/01	8.30	Call	Bond Future	4,158.0000	4,214.0000	1.347	0	0	0
2012/05/25	R207 2012/11/01	8.30	Put	Bond Future	1,011.0000	981.0000	(2.967)	0	0	0
2012/05/25	R207 2012/11/01	8.20	Call	Bond Future	3,791.0000	3,845.0000	1.424	0	0	0
2012/05/25	R207 2012/11/01	8.20	Put	Bond Future	1,160.0000	1,128.0000	(2.759)	0	0	0
2012/05/25	R207 2013/02/07			Bond Future	7.7800	7.7630	(0.219)	0.0000	0.0000	0
2012/05/25	R207 2013/02/07	8.25	Call	Bond Future	4,183.0000	4,235.0000	1.243	0	0	0
2012/05/25	R207 2013/02/07	8.25	Put	Bond Future	1,783.0000	1,747.0000	(2.019)	0	0	0
2012/05/25	R207 2013/02/07	8.30	Call	Bond Future	4,348.0000	4,401.0000	1.219	0	0	0
2012/05/25	R207 2013/02/07	8.30	Put	Bond Future	1,697.0000	1,662.0000	(2.062)	0	0	0
2012/05/25	R207 2013/02/07	8.20	Call	Bond Future	4,021.0000	4,072.0000	1.268	0	0	0

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2012/05/25	R207 2013/02/07	8.20	Put	Bond Future	1,873.0000	1,836.0000	(1.975)	0	0	0
2012/05/25	R208 2012/08/02			Bond Future	7.7150	7.6990	(0.207)	0.0000	0.0000	9,382
2012/05/25	R208 2012/08/02	8.75	Call	Bond Future	6,032.0000	6,120.0000	1.459	0	0	0
2012/05/25	R208 2012/08/02	8.75	Put	Bond Future	81.0000	73.0000	(9.877)	0	0	0
2012/05/25	R208 2012/08/02	8.80	Call	Bond Future	6,293.0000	6,383.0000	1.430	0	0	0
2012/05/25	R208 2012/08/02	8.80	Put	Bond Future	66.0000	60.0000	(9.091)	0	0	0
2012/05/25	R208 2012/08/02	8.70	Call	Bond Future	5,770.0000	5,857.0000	1.508	0	0	0
2012/05/25	R208 2012/08/02	8.70	Put	Bond Future	95.0000	86.0000	(9.474)	0	0	0
2012/05/25	R208 2012/08/02	7.20	Put	Bond Future	3,483.0000	3,399.0000	(2.412)	0	0	0
2012/05/25	R208 2012/08/02	7.20	Call	Bond Future	334.0000	345.0000	3.293	0	0	3,450
2012/05/25	R208 2012/08/02	7.50	Put	Bond Future	2,127.0000	2,056.0000	(3.338)	0	0	0
2012/05/25	R208 2012/08/02	7.50	Call	Bond Future	828.0000	853.0000	3.019	0	0	1,150
2012/05/25	R208 2012/08/02	7.80	Call	Bond Future	1,664.0000	1,709.0000	2.704	0	0	0
2012/05/25	R208 2012/08/02	7.80	Put	Bond Future	1,157.0000	1,106.0000	(4.408)	0	0	1,150
2012/05/25	R208 2012/08/02	8.25	Call	Bond Future	3,512.0000	3,584.0000	2.050	0	0	0
2012/05/25	R208 2012/08/02	8.25	Put	Bond Future	375.0000	351.0000	(6.400)	0	0	3,450
2012/05/25	R208 2012/11/01			Bond Future	7.7830	7.7670	(0.206)	0.0000	0.0000	0
2012/05/25	R208 2012/11/01	8.25	Call	Bond Future	4,017.0000	4,074.0000	1.419	0	0	0
2012/05/25	R208 2012/11/01	8.25	Put	Bond Future	1,338.0000	1,302.0000	(2.691)	0	0	0
2012/05/25	R208 2012/11/01	8.30	Call	Bond Future	4,210.0000	4,269.0000	1.401	0	0	0
2012/05/25	R208 2012/11/01	8.30	Put	Bond Future	1,250.0000	1,216.0000	(2.720)	0	0	0
2012/05/25	R208 2012/11/01	8.20	Call	Bond Future	3,827.0000	3,883.0000	1.463	0	0	0
2012/05/25	R208 2012/11/01	8.20	Put	Bond Future	1,430.0000	1,393.0000	(2.587)	0	0	0
2012/05/25	R208 2013/02/07			Bond Future	7.8580	7.8410	(0.216)	0.0000	0.0000	0
2012/05/25	R208 2013/02/07	8.00	Call	Bond Future	3,518.0000	3,566.0000	1.364	0	0	0
2012/05/25	R208 2013/02/07	8.00	Put	Bond Future	2,716.0000	2,667.0000	(1.804)	0	0	0
2012/05/25	R208 2013/02/07	8.05	Call	Bond Future	3,677.0000	3,726.0000	1.333	0	0	0
2012/05/25	R208 2013/02/07	8.05	Put	Bond Future	2,594.0000	2,547.0000	(1.812)	0	0	0
2012/05/25	R208 2013/02/07	7.95	Call	Bond Future	3,362.0000	3,409.0000	1.398	0	0	0
2012/05/25	R208 2013/02/07	7.95	Put	Bond Future	2,841.0000	2,792.0000	(1.725)	0	0	0
2012/05/25	R209 2012/08/02			Bond Future	8.9590	8.9590	0.000	0.0000	0.0000	11,495
2012/05/25	R209 2012/08/02	9.25	Call	Bond Future	3,358.0000	3,344.0000	(0.417)	0	0	0
2012/05/25	R209 2012/08/02	9.25	Put	Bond Future	1,179.0000	1,165.0000	(1.187)	0	0	0

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2012/05/25	R209 2012/08/02	9.30	Call	Bond Future	3,606.0000	3,592.0000	(0.388)	0	0	0
2012/05/25	R209 2012/08/02	9.30	Put	Bond Future	1,063.0000	1,049.0000	(1.317)	0	0	0
2012/05/25	R209 2012/08/02	9.20	Call	Bond Future	3,118.0000	3,104.0000	(0.449)	0	0	0
2012/05/25	R209 2012/08/02	9.20	Put	Bond Future	1,306.0000	1,292.0000	(1.072)	0	0	0
2012/05/25	R209 2012/11/01			Bond Future	9.0300	9.0300	0.000	0.0000	0.0000	0
2012/05/25	R209 2012/11/01	9.00	Call	Bond Future	3,562.0000	3,550.0000	(0.337)	0	0	0
2012/05/25	R209 2012/11/01	9.00	Put	Bond Future	3,790.0000	3,778.0000	(0.317)	0	0	0
2012/05/25	R209 2012/11/01	9.05	Call	Bond Future	3,749.0000	3,738.0000	(0.293)	0	0	0
2012/05/25	R209 2012/11/01	9.05	Put	Bond Future	3,598.0000	3,587.0000	(0.306)	0	0	0
2012/05/25	R209 2012/11/01	8.95	Call	Bond Future	3,379.0000	3,368.0000	(0.326)	0	0	0
2012/05/25	R209 2012/11/01	8.95	Put	Bond Future	3,988.0000	3,977.0000	(0.276)	0	0	0
2012/05/25	R209 2013/02/07			Bond Future	9.1070	9.1060	(0.011)	0.0000	0.0000	0
2012/05/25	R209 2013/02/07	9.00	Call	Bond Future	4,418.0000	4,413.0000	(0.113)	0	0	0
2012/05/25	R209 2013/02/07	9.00	Put	Bond Future	5,223.0000	5,211.0000	(0.230)	0	0	0
2012/05/25	R209 2013/02/07	9.05	Call	Bond Future	4,600.0000	4,595.0000	(0.109)	0	0	0
2012/05/25	R209 2013/02/07	9.05	Put	Bond Future	5,027.0000	5,015.0000	(0.239)	0	0	0
2012/05/25	R209 2013/02/07	8.95	Call	Bond Future	4,243.0000	4,237.0000	(0.141)	0	0	0
2012/05/25	R209 2013/02/07	8.95	Put	Bond Future	5,430.0000	5,416.0000	(0.258)	0	0	0
2012/05/25	R210 2012/08/02			Bond Future	141.4186	141.4315	0.009	0.0000	0.0000	925
2012/05/25	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R210 2012/08/02	143.00	Put	Bond Future	1,581.0000	1,569.0000	(0.759)	0	0	0
2012/05/25	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R210 2012/08/02	143.05	Put	Bond Future	1,631.0000	1,619.0000	(0.736)	0	0	0
2012/05/25	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R210 2012/08/02	142.95	Put	Bond Future	1,531.0000	1,519.0000	(0.784)	0	0	0
2012/05/25	R211 2012/08/02			Bond Future	119.6746	119.6800	0.005	0.0000	0.0000	480
2012/05/25	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R211 2012/08/02	120.00	Put	Bond Future	325.0000	320.0000	(1.538)	0	0	0
2012/05/25	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R211 2012/08/02	120.05	Put	Bond Future	375.0000	370.0000	(1.333)	0	0	0
2012/05/25	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R211 2012/08/02	119.95	Put	Bond Future	275.0000	270.0000	(1.818)	0	0	0
2012/05/25	R212 2012/08/02			Bond Future	117.4359	117.4456	0.008	0.0000	0.0000	2,962



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2012/05/25	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R212 2012/08/02	118.00	Put	Bond Future	564.0000	554.0000	(1.773)	0	0	0
2012/05/25	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R212 2012/08/02	118.05	Put	Bond Future	614.0000	604.0000	(1.629)	0	0	0
2012/05/25	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R212 2012/08/02	117.95	Put	Bond Future	514.0000	504.0000	(1.946)	0	0	0
2012/05/25	R213 2012/08/02			Bond Future	8.8260	8.8250	(0.011)	0.0000	0.0000	4,725
2012/05/25	R213 2012/08/02	9.25	Call	Bond Future	4,162.0000	4,155.0000	(0.168)	0	0	0
2012/05/25	R213 2012/08/02	9.25	Put	Bond Future	903.0000	888.0000	(1.661)	0	0	0
2012/05/25	R213 2012/08/02	9.30	Call	Bond Future	4,439.0000	4,433.0000	(0.135)	0	0	0
2012/05/25	R213 2012/08/02	9.30	Put	Bond Future	808.0000	794.0000	(1.733)	0	0	0
2012/05/25	R213 2012/08/02	9.20	Call	Bond Future	3,892.0000	3,884.0000	(0.206)	0	0	0
2012/05/25	R213 2012/08/02	9.20	Put	Bond Future	1,007.0000	991.0000	(1.589)	0	0	0
2012/05/25	R213 2012/11/01			Bond Future	8.9010	8.9010	0.000	0.0000	0.0000	0
2012/05/25	R213 2012/11/01	9.00	Call	Bond Future	4,136.0000	4,125.0000	(0.266)	0	0	0
2012/05/25	R213 2012/11/01	9.00	Put	Bond Future	3,369.0000	3,358.0000	(0.327)	0	0	0
2012/05/25	R213 2012/11/01	9.05	Call	Bond Future	4,344.0000	4,332.0000	(0.276)	0	0	0
2012/05/25	R213 2012/11/01	9.05	Put	Bond Future	3,193.0000	3,181.0000	(0.376)	0	0	0
2012/05/25	R213 2012/11/01	8.95	Call	Bond Future	3,935.0000	3,923.0000	(0.305)	0	0	0
2012/05/25	R213 2012/11/01	8.95	Put	Bond Future	3,554.0000	3,542.0000	(0.338)	0	0	0
2012/05/25	R213 2013/02/07			Bond Future	8.9840	8.9830	(0.011)	0.0000	0.0000	0
2012/05/25	R213 2013/02/07	9.00	Call	Bond Future	4,891.0000	4,886.0000	(0.102)	0	0	0
2012/05/25	R213 2013/02/07	9.00	Put	Bond Future	4,768.0000	4,756.0000	(0.252)	0	0	0
2012/05/25	R213 2013/02/07	9.05	Call	Bond Future	5,088.0000	5,083.0000	(0.098)	0	0	0
2012/05/25	R213 2013/02/07	9.05	Put	Bond Future	4,584.0000	4,571.0000	(0.284)	0	0	0
2012/05/25	R213 2013/02/07	8.95	Call	Bond Future	4,701.0000	4,696.0000	(0.106)	0	0	0
2012/05/25	R213 2013/02/07	8.95	Put	Bond Future	4,963.0000	4,950.0000	(0.262)	0	0	0
2012/05/25	R214 2012/08/02			Bond Future	8.9670	8.9660	(0.011)	0.0000	0.0000	1,530
2012/05/25	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R214 2012/08/02	8.80	Put	Bond Future	1,363.0000	1,355.0000	(0.587)	0	0	0
2012/05/25	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/25	R214 2012/08/02	8.81	Put	Bond Future	1,280.0000	1,272.0000	(0.625)	0	0	0
2012/05/25	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/25	R214 2012/08/02	8.79	Put	Bond Future	1,446.0000	1,438.0000	(0.553)	0	0	0
<b>Total</b>										<b>405349.00</b>