



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/05/2012

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
2012/05/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	AL7T 2012/08/02			Index Future	435.5170	434.6280	(0.204)	0.0000	0.0000	13
2012/05/30	AL7T 2012/11/01			Index Future	441.9440	441.0210	(0.209)	0.0000	0.0000	0
2012/05/30	ALBI 2012/08/02			Index Future	394.3420	393.6800	(0.168)	0.0000	0.0000	1,004
2012/05/30	ALBI 2012/11/01			Index Future	400.1620	399.4700	(0.173)	0.0000	0.0000	0
2012/05/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	CAAZ 2012/06/18			Can-Do Future	0.3010	0.4370	45.183	0.0000	0.0000	5,670
2012/05/30	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/30	CABB 2012/06/18			Can-Do Future	0.0016	0.0007	(56.250)	0.0000	0.0000	8,000
2012/05/30	CABC 2012/06/18			Can-Do Future	0.0299	0.0142	(52.508)	0.0000	0.0000	0
2012/05/30	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/05/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/30	DAAH 2012/06/28			Any day expiry	8.3300	8.5420	2.545	0.0000	0.0000	2,360
2012/05/30	DAAH 2012/06/28	8.50	Call	Any day expiry	118.0000	200.0000	69.492	0	0	0
2012/05/30	DAAH 2012/06/28	8.50	Put	Any day expiry	288.0000	158.0000	(45.139)	0	0	0
2012/05/30	DAAH 2012/06/28	8.51	Call	Any day expiry	115.0000	195.0000	69.565	0	0	0
2012/05/30	DAAH 2012/06/28	8.51	Put	Any day expiry	295.0000	163.0000	(44.746)	0	0	0
2012/05/30	DAAH 2012/06/28	8.49	Call	Any day expiry	120.0000	204.0000	70.000	0	0	0
2012/05/30	DAAH 2012/06/28	8.49	Put	Any day expiry	280.0000	152.0000	(45.714)	0	0	0
2012/05/30	DAAH 2012/06/28	8.25	Put	Any day expiry	133.0000	56.0000	(57.895)	0	0	0
2012/05/30	DAAH 2012/06/28	8.25	Call	Any day expiry	213.0000	348.0000	63.380	0	0	0

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2012/05/30	DAAH 2012/06/28	7.40	Call	Any day expiry	932.0000	1,143.0000	22.639	0	0	0
2012/05/30	DAAH 2012/06/28	7.40	Put	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/05/30	DAUS 2012/05/31			Any day expiry	8.2965	8.5095	2.567	0.0000	0.0000	0
2012/05/30	DAUS 2012/05/31	7.75	Call	Any day expiry	547.0000	760.0000	38.940	0	0	0
2012/05/30	DAUS 2012/05/31	7.75	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/30	DAUS 2012/05/31	7.76	Call	Any day expiry	537.0000	750.0000	39.665	0	0	0
2012/05/30	DAUS 2012/05/31	7.76	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/30	DAUS 2012/05/31	7.74	Call	Any day expiry	557.0000	770.0000	38.241	0	0	0
2012/05/30	DAUS 2012/05/31	7.74	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/30	DAUS 2012/05/31	7.40	Call	Any day expiry	897.0000	1,110.0000	23.746	0	0	0
2012/05/30	DAUS 2012/05/31	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/30	DAUS 2012/05/31	8.25	Put	Any day expiry	31.0000	1.0000	(96.774)	0	0	0
2012/05/30	DAUS 2012/05/31	8.25	Call	Any day expiry	77.0000	260.0000	237.662	0	0	0
2012/05/30	DAUS 2012/05/31	7.72	Call	Any day expiry	577.0000	790.0000	36.915	0	0	0
2012/05/30	DAUS 2012/05/31	7.72	Put	Any day expiry	1.0000	1.0000	0.000	0	0	4,110
2012/05/30	DAUS 2012/05/31	8.51	Put	Any day expiry	220.0000	37.0000	(83.182)	0	0	0
2012/05/30	DAUS 2012/05/31	8.51	Call	Any day expiry	6.0000	36.0000	500.000	0	0	4,110
2012/05/30	DAUS 2012/06/29			Any day expiry	8.3313	8.5433	2.545	0.0000	0.0000	0
2012/05/30	DAUS 2012/06/29	7.75	Call	Any day expiry	594.0000	798.0000	34.343	0	0	0
2012/05/30	DAUS 2012/06/29	7.75	Put	Any day expiry	13.0000	5.0000	(61.538)	0	0	0
2012/05/30	DAUS 2012/06/29	7.76	Call	Any day expiry	585.0000	788.0000	34.701	0	0	0
2012/05/30	DAUS 2012/06/29	7.76	Put	Any day expiry	14.0000	5.0000	(64.286)	0	0	0
2012/05/30	DAUS 2012/06/29	7.74	Call	Any day expiry	604.0000	807.0000	33.609	0	0	0
2012/05/30	DAUS 2012/06/29	7.74	Put	Any day expiry	13.0000	4.0000	(69.231)	0	0	0
2012/05/30	DAUS 2012/06/29	7.40	Call	Any day expiry	934.0000	1,144.0000	22.484	0	0	0
2012/05/30	DAUS 2012/06/29	7.40	Put	Any day expiry	3.0000	1.0000	(66.667)	0	0	0
2012/05/30	DAUS 2012/06/29	8.25	Put	Any day expiry	136.0000	59.0000	(56.618)	0	0	0
2012/05/30	DAUS 2012/06/29	8.25	Call	Any day expiry	217.0000	352.0000	62.212	0	0	0
2012/05/30	DAUS 2012/06/29	7.72	Call	Any day expiry	623.0000	827.0000	32.745	0	0	0
2012/05/30	DAUS 2012/06/29	7.72	Put	Any day expiry	12.0000	4.0000	(66.667)	0	0	5,480
2012/05/30	DAUS 2012/06/29	8.51	Put	Any day expiry	298.0000	166.0000	(44.295)	0	0	0
2012/05/30	DAUS 2012/06/29	8.51	Call	Any day expiry	119.0000	199.0000	67.227	0	0	5,480
2012/05/30	DAUS 2012/07/31			Any day expiry	8.3708	8.5835	2.541	0.0000	0.0000	0
2012/05/30	DAUS 2012/07/31	7.80	Call	Any day expiry	616.0000	802.0000	30.195	0	0	0

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2012/05/30	DAUS 2012/07/31	7.80	Put	Any day expiry	45.0000	19.0000	(57.778)	0	0	0
2012/05/30	DAUS 2012/07/31	7.81	Call	Any day expiry	607.0000	793.0000	30.643	0	0	0
2012/05/30	DAUS 2012/07/31	7.81	Put	Any day expiry	46.0000	20.0000	(56.522)	0	0	0
2012/05/30	DAUS 2012/07/31	7.79	Call	Any day expiry	624.0000	811.0000	29.968	0	0	0
2012/05/30	DAUS 2012/07/31	7.79	Put	Any day expiry	43.0000	18.0000	(58.140)	0	0	0
2012/05/30	DAUS 2012/07/31	7.40	Call	Any day expiry	981.0000	1,189.0000	21.203	0	0	0
2012/05/30	DAUS 2012/07/31	7.40	Put	Any day expiry	10.0000	6.0000	(40.000)	0	0	0
2012/05/30	DAUS 2012/07/31	8.25	Put	Any day expiry	193.0000	109.0000	(43.523)	0	0	0
2012/05/30	DAUS 2012/07/31	8.25	Call	Any day expiry	314.0000	442.0000	40.764	0	0	0
2012/05/30	DAUS 2012/07/31	7.72	Call	Any day expiry	684.0000	877.0000	28.216	0	0	0
2012/05/30	DAUS 2012/07/31	7.72	Put	Any day expiry	33.0000	14.0000	(57.576)	0	0	4,800
2012/05/30	DAUS 2012/07/31	8.51	Put	Any day expiry	349.0000	228.0000	(34.670)	0	0	0
2012/05/30	DAUS 2012/07/31	8.51	Call	Any day expiry	210.0000	301.0000	43.333	0	0	4,800
2012/05/30	DAUS 2012/08/31			Any day expiry	8.4079	8.6218	2.544	0.0000	0.0000	0
2012/05/30	DAUS 2012/08/31	7.85	Call	Any day expiry	644.0000	816.0000	26.708	0	0	0
2012/05/30	DAUS 2012/08/31	7.85	Put	Any day expiry	86.0000	44.0000	(48.837)	0	0	0
2012/05/30	DAUS 2012/08/31	7.86	Call	Any day expiry	636.0000	807.0000	26.887	0	0	0
2012/05/30	DAUS 2012/08/31	7.86	Put	Any day expiry	88.0000	45.0000	(48.864)	0	0	0
2012/05/30	DAUS 2012/08/31	7.84	Call	Any day expiry	651.0000	824.0000	26.575	0	0	0
2012/05/30	DAUS 2012/08/31	7.84	Put	Any day expiry	83.0000	42.0000	(49.398)	0	0	0
2012/05/30	DAUS 2012/08/31	7.40	Call	Any day expiry	1,032.0000	1,235.0000	19.671	0	0	0
2012/05/30	DAUS 2012/08/31	7.40	Put	Any day expiry	24.0000	13.0000	(45.833)	0	0	0
2012/05/30	DAUS 2012/08/31	8.25	Put	Any day expiry	234.0000	148.0000	(36.752)	0	0	0
2012/05/30	DAUS 2012/08/31	8.25	Call	Any day expiry	392.0000	520.0000	32.653	0	0	0
2012/05/30	DAUS 2012/08/31	7.72	Call	Any day expiry	747.0000	930.0000	24.498	0	0	0
2012/05/30	DAUS 2012/08/31	7.72	Put	Any day expiry	59.0000	28.0000	(52.542)	0	0	6,170
2012/05/30	DAUS 2012/08/31	8.51	Put	Any day expiry	387.0000	271.0000	(29.974)	0	0	0
2012/05/30	DAUS 2012/08/31	8.51	Call	Any day expiry	285.0000	383.0000	34.386	0	0	6,170
2012/05/30	DAUS 2012/09/28			Any day expiry	8.4403	8.6550	2.544	0.0000	0.0000	0
2012/05/30	DAUS 2012/09/28	7.90	Call	Any day expiry	662.0000	827.0000	24.924	0	0	0
2012/05/30	DAUS 2012/09/28	7.90	Put	Any day expiry	122.0000	72.0000	(40.984)	0	0	0
2012/05/30	DAUS 2012/09/28	7.91	Call	Any day expiry	655.0000	819.0000	25.038	0	0	0
2012/05/30	DAUS 2012/09/28	7.91	Put	Any day expiry	125.0000	74.0000	(40.800)	0	0	0
2012/05/30	DAUS 2012/09/28	7.89	Call	Any day expiry	670.0000	835.0000	24.627	0	0	0
2012/05/30	DAUS 2012/09/28	7.89	Put	Any day expiry	120.0000	70.0000	(41.667)	0	0	0

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2012/05/30	DAUS 2012/09/28	7.40	Call	Any day expiry	1,076.0000	1,276.0000	18.587	0	0	0
2012/05/30	DAUS 2012/09/28	7.40	Put	Any day expiry	36.0000	21.0000	(41.667)	0	0	0
2012/05/30	DAUS 2012/09/28	8.25	Put	Any day expiry	263.0000	175.0000	(33.460)	0	0	0
2012/05/30	DAUS 2012/09/28	8.25	Call	Any day expiry	453.0000	580.0000	28.035	0	0	0
2012/05/30	DAUS 2012/09/28	7.72	Call	Any day expiry	799.0000	979.0000	22.528	0	0	0
2012/05/30	DAUS 2012/09/28	7.72	Put	Any day expiry	79.0000	44.0000	(44.304)	0	0	7,540
2012/05/30	DAUS 2012/09/28	8.51	Put	Any day expiry	414.0000	301.0000	(27.295)	0	0	0
2012/05/30	DAUS 2012/09/28	8.51	Call	Any day expiry	344.0000	446.0000	29.651	0	0	7,540
2012/05/30	DAUS 2012/10/31			Any day expiry	8.4785	8.6939	2.541	0.0000	0.0000	0
2012/05/30	DAUS 2012/10/31	7.90	Call	Any day expiry	725.0000	886.0000	22.207	0	0	0
2012/05/30	DAUS 2012/10/31	7.90	Put	Any day expiry	147.0000	92.0000	(37.415)	0	0	0
2012/05/30	DAUS 2012/10/31	7.91	Call	Any day expiry	717.0000	879.0000	22.594	0	0	0
2012/05/30	DAUS 2012/10/31	7.91	Put	Any day expiry	149.0000	95.0000	(36.242)	0	0	0
2012/05/30	DAUS 2012/10/31	7.89	Call	Any day expiry	732.0000	894.0000	22.131	0	0	0
2012/05/30	DAUS 2012/10/31	7.89	Put	Any day expiry	144.0000	90.0000	(37.500)	0	0	0
2012/05/30	DAUS 2012/10/31	7.40	Call	Any day expiry	1,130.0000	1,324.0000	17.168	0	0	0
2012/05/30	DAUS 2012/10/31	7.40	Put	Any day expiry	52.0000	30.0000	(42.308)	0	0	0
2012/05/30	DAUS 2012/10/31	8.25	Put	Any day expiry	290.0000	201.0000	(30.690)	0	0	0
2012/05/30	DAUS 2012/10/31	8.25	Call	Any day expiry	518.0000	645.0000	24.517	0	0	0
2012/05/30	DAUS 2012/10/31	7.72	Call	Any day expiry	858.0000	1,036.0000	20.746	0	0	0
2012/05/30	DAUS 2012/10/31	7.72	Put	Any day expiry	100.0000	62.0000	(38.000)	0	0	8,220
2012/05/30	DAUS 2012/10/31	8.51	Call	Any day expiry	409.0000	514.0000	25.672	0	0	8,220
2012/05/30	DAUS 2012/10/31	8.51	Put	Any day expiry	441.0000	330.0000	(25.170)	0	0	0
2012/05/30	DAUS 2012/11/30			Any day expiry	8.5133	8.7293	2.537	0.0000	0.0000	0
2012/05/30	DAUS 2012/11/30	8.50	Call	Any day expiry	469.0000	577.0000	23.028	0	0	0
2012/05/30	DAUS 2012/11/30	8.50	Put	Any day expiry	456.0000	348.0000	(23.684)	0	0	0
2012/05/30	DAUS 2012/11/30	8.51	Call	Any day expiry	465.0000	572.0000	23.011	0	0	8,440
2012/05/30	DAUS 2012/11/30	8.51	Put	Any day expiry	462.0000	353.0000	(23.593)	0	0	0
2012/05/30	DAUS 2012/11/30	8.49	Call	Any day expiry	473.0000	581.0000	22.833	0	0	0
2012/05/30	DAUS 2012/11/30	8.49	Put	Any day expiry	450.0000	342.0000	(24.000)	0	0	0
2012/05/30	DAUS 2012/11/30	7.72	Call	Any day expiry	908.0000	1,085.0000	19.493	0	0	0
2012/05/30	DAUS 2012/11/30	7.72	Put	Any day expiry	115.0000	76.0000	(33.913)	0	0	8,440
2012/05/30	DAUS 2012/12/27			Any day expiry	8.5434	8.7598	2.533	0.0000	0.0000	0
2012/05/30	DAUS 2012/12/27	8.50	Call	Any day expiry	514.0000	625.0000	21.595	0	0	0
2012/05/30	DAUS 2012/12/27	8.50	Put	Any day expiry	471.0000	365.0000	(22.505)	0	0	0

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2012/05/30	DAUS 2012/12/27	8.51	Call	Any day expiry	511.0000	621.0000	21.526	0	0	7,530
2012/05/30	DAUS 2012/12/27	8.51	Put	Any day expiry	478.0000	371.0000	(22.385)	0	0	0
2012/05/30	DAUS 2012/12/27	8.49	Call	Any day expiry	518.0000	630.0000	21.622	0	0	0
2012/05/30	DAUS 2012/12/27	8.49	Put	Any day expiry	465.0000	360.0000	(22.581)	0	0	0
2012/05/30	DAUS 2012/12/27	7.72	Call	Any day expiry	948.0000	1,128.0000	18.987	0	0	0
2012/05/30	DAUS 2012/12/27	7.72	Put	Any day expiry	125.0000	88.0000	(29.600)	0	0	7,530
2012/05/30	ES33 2012/08/02			Bond Future	9.5540	9.5610	0.073	0.0000	0.0000	4,220
2012/05/30	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	ES33 2012/08/02	9.50	Put	Bond Future	416.0000	470.0000	12.981	0	0	0
2012/05/30	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	ES33 2012/08/02	9.51	Put	Bond Future	339.0000	393.0000	15.929	0	0	0
2012/05/30	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	ES33 2012/08/02	9.49	Put	Bond Future	494.0000	547.0000	10.729	0	0	0
2012/05/30	ES33 2012/11/01			Bond Future	9.6490	9.6570	0.083	0.0000	0.0000	0
2012/05/30	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	ES33 2012/11/01	9.50	Put	Bond Future	1,137.0000	1,198.0000	5.365	0	0	0
2012/05/30	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	ES33 2012/11/01	9.51	Put	Bond Future	1,060.0000	1,121.0000	5.755	0	0	0
2012/05/30	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	ES33 2012/11/01	9.49	Put	Bond Future	1,215.0000	1,275.0000	4.938	0	0	0
2012/05/30	GOVI 2012/08/02			GOVI	395.4190	394.7670	(0.165)	0.0000	0.0000	236
2012/05/30	GOVI 2012/08/02	390.00	Call	GOVI	54,190.0000	47,670.0000	(12.032)	0	0	0
2012/05/30	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/30	GOVI 2012/08/02	390.01	Call	GOVI	54,090.0000	47,570.0000	(12.054)	0	0	0
2012/05/30	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/30	GOVI 2012/08/02	389.99	Call	GOVI	54,290.0000	47,770.0000	(12.010)	0	0	0
2012/05/30	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/30	GOVI 2012/11/01			GOVI	401.2540	400.5740	(0.169)	0.0000	0.0000	0
2012/05/30	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/30	GOVI 2012/11/01	402.00	Put	GOVI	7,460.0000	14,260.0000	91.153	0	0	0
2012/05/30	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/30	GOVI 2012/11/01	402.01	Put	GOVI	7,560.0000	14,360.0000	89.947	0	0	0
2012/05/30	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/05/30	GOVI 2012/11/01	401.99	Put	GOVI	7,360.0000	14,160.0000	92.391	0	0	0
2012/05/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/30	IGOV 2012/08/02			Index Future	174.0530	174.0710	0.010	0.0000	0.0000	563
2012/05/30	IGOV 2012/11/01			Index Future	176.6220	176.6310	0.005	0.0000	0.0000	0
2012/05/30	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/05/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/30	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,890
2012/05/30	JBAF 2012/07/18			Jibar Tradeable Future	5.5600	5.5600	0.000	0.0000	0.0000	0
2012/05/30	JBAF 2012/08/15			Jibar Tradeable Future	5.5300	5.5200	(0.181)	0.0000	0.0000	0
2012/05/30	JBAF 2012/09/19			Jibar Tradeable Future	5.5000	5.4900	(0.182)	0.0000	0.0000	44,760
2012/05/30	JBAF 2012/10/17			Jibar Tradeable Future	5.4900	5.4800	(0.182)	0.0000	0.0000	0
2012/05/30	JBAF 2012/11/21			Jibar Tradeable Future	5.4900	5.4800	(0.182)	0.0000	0.0000	0
2012/05/30	JBAF 2012/12/19			Jibar Tradeable Future	5.4900	5.4800	(0.182)	0.0000	0.0000	840
2012/05/30	JBAF 2013/03/20			Jibar Tradeable Future	5.5300	5.5000	(0.542)	0.0000	0.0000	790
2012/05/30	JBAF 2013/06/19			Jibar Tradeable Future	5.6500	5.6100	(0.708)	0.0000	0.0000	500
2012/05/30	JBAF 2013/09/18			Jibar Tradeable Future	5.8300	5.7800	(0.858)	0.0000	0.0000	1,700
2012/05/30	JBAF 2013/12/18			Jibar Tradeable Future	6.0100	5.9700	(0.666)	0.0000	0.0000	1,500
2012/05/30	JBAF 2014/03/19			Jibar Tradeable Future	6.2000	6.1500	(0.806)	0.0000	0.0000	0
2012/05/30	R157 2012/08/02			Bond Future	6.4320	6.4500	0.280	0.0000	0.0000	14,970
2012/05/30	R157 2012/08/02	8.00	Call	Bond Future	4,755.0000	4,699.0000	(1.178)	0	0	0
2012/05/30	R157 2012/08/02	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0



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2012/05/30	R157 2012/08/02	8.05	Call	Bond Future	4,902.0000	4,846.0000	(1.142)	0	0	0
2012/05/30	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R157 2012/08/02	7.95	Call	Bond Future	4,607.0000	4,551.0000	(1.216)	0	0	0
2012/05/30	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R157 2012/08/02	6.15	Put	Bond Future	1,070.0000	1,109.0000	3.645	0	0	0
2012/05/30	R157 2012/08/02	6.15	Call	Bond Future	189.0000	172.0000	(8.995)	0	0	3,750
2012/05/30	R157 2012/08/02	6.35	Put	Bond Future	656.0000	685.0000	4.421	0	0	0
2012/05/30	R157 2012/08/02	6.35	Call	Bond Future	401.0000	374.0000	(6.733)	0	0	1,250
2012/05/30	R157 2012/08/02	6.55	Call	Bond Future	729.0000	691.0000	(5.213)	0	0	0
2012/05/30	R157 2012/08/02	6.55	Put	Bond Future	363.0000	381.0000	4.959	0	0	1,250
2012/05/30	R157 2012/08/02	6.95	Call	Bond Future	1,679.0000	1,628.0000	(3.038)	0	0	0
2012/05/30	R157 2012/08/02	6.95	Put	Bond Future	81.0000	86.0000	6.173	0	0	3,750
2012/05/30	R157 2012/11/01			Bond Future	6.4810	6.5040	0.355	0.0000	0.0000	100
2012/05/30	R157 2012/11/01	7.00	Call	Bond Future	1,817.0000	1,766.0000	(2.807)	0	0	0
2012/05/30	R157 2012/11/01	7.00	Put	Bond Future	345.0000	360.0000	4.348	0	0	0
2012/05/30	R157 2012/11/01	7.05	Call	Bond Future	1,925.0000	1,873.0000	(2.701)	0	0	0
2012/05/30	R157 2012/11/01	7.05	Put	Bond Future	312.0000	326.0000	4.487	0	0	0
2012/05/30	R157 2012/11/01	6.95	Call	Bond Future	1,711.0000	1,661.0000	(2.922)	0	0	0
2012/05/30	R157 2012/11/01	6.95	Put	Bond Future	380.0000	396.0000	4.211	0	0	0
2012/05/30	R157 2013/02/07			Bond Future	6.5330	6.5570	0.367	0.0000	0.0000	0
2012/05/30	R157 2013/02/07	6.75	Call	Bond Future	1,415.0000	1,377.0000	(2.686)	0	0	0
2012/05/30	R157 2013/02/07	6.75	Put	Bond Future	856.0000	880.0000	2.804	0	0	0
2012/05/30	R157 2013/02/07	6.80	Call	Bond Future	1,494.0000	1,455.0000	(2.610)	0	0	0
2012/05/30	R157 2013/02/07	6.80	Put	Bond Future	806.0000	829.0000	2.854	0	0	0
2012/05/30	R157 2013/02/07	6.70	Call	Bond Future	1,339.0000	1,302.0000	(2.763)	0	0	0
2012/05/30	R157 2013/02/07	6.70	Put	Bond Future	908.0000	933.0000	2.753	0	0	0
2012/05/30	R186 2012/08/02			Bond Future	8.3920	8.4200	0.334	0.0000	0.0000	34,789
2012/05/30	R186 2012/08/02	8.75	Call	Bond Future	4,299.0000	4,099.0000	(4.652)	0	0	0
2012/05/30	R186 2012/08/02	8.75	Put	Bond Future	1,045.0000	1,104.0000	5.646	0	0	2,700
2012/05/30	R186 2012/08/02	8.80	Call	Bond Future	4,625.0000	4,418.0000	(4.476)	0	0	0
2012/05/30	R186 2012/08/02	8.80	Put	Bond Future	927.0000	979.0000	5.609	0	0	0
2012/05/30	R186 2012/08/02	8.70	Call	Bond Future	3,983.0000	3,789.0000	(4.871)	0	0	0
2012/05/30	R186 2012/08/02	8.70	Put	Bond Future	1,176.0000	1,241.0000	5.527	0	0	0
2012/05/30	R186 2012/08/02	8.25	Put	Bond Future	3,001.0000	3,137.0000	4.532	0	0	0

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2012/05/30	R186 2012/08/02	8.25	Call	Bond Future	1,673.0000	1,550.0000	(7.352)	0	0	8,750
2012/05/30	R186 2012/08/02	8.66	Call	Bond Future	3,738.0000	3,549.0000	(5.056)	0	0	0
2012/05/30	R186 2012/08/02	8.66	Put	Bond Future	1,290.0000	1,360.0000	5.426	0	0	276
2012/05/30	R186 2012/08/02	7.66	Put	Bond Future	7,363.0000	7,587.0000	3.042	0	0	0
2012/05/30	R186 2012/08/02	7.66	Call	Bond Future	284.0000	249.0000	(12.324)	0	0	276
2012/05/30	R186 2012/08/02	7.76	Put	Bond Future	6,486.0000	6,699.0000	3.284	0	0	0
2012/05/30	R186 2012/08/02	7.76	Call	Bond Future	409.0000	363.0000	(11.247)	0	0	43
2012/05/30	R186 2012/08/02	8.76	Call	Bond Future	4,364.0000	4,162.0000	(4.629)	0	0	0
2012/05/30	R186 2012/08/02	8.76	Put	Bond Future	1,021.0000	1,078.0000	5.583	0	0	43
2012/05/30	R186 2012/08/02	8.00	Put	Bond Future	4,594.0000	4,774.0000	3.918	0	0	0
2012/05/30	R186 2012/08/02	8.00	Call	Bond Future	877.0000	797.0000	(9.122)	0	0	1,099
2012/05/30	R186 2012/08/02	9.00	Call	Bond Future	6,007.0000	5,781.0000	(3.762)	0	0	0
2012/05/30	R186 2012/08/02	9.00	Put	Bond Future	557.0000	591.0000	6.104	0	0	199
2012/05/30	R186 2012/08/02	7.70	Put	Bond Future	7,007.0000	7,227.0000	3.140	0	0	0
2012/05/30	R186 2012/08/02	7.70	Call	Bond Future	330.0000	291.0000	(11.818)	0	0	2,700
2012/05/30	R186 2012/08/02	8.30	Call	Bond Future	1,876.0000	1,745.0000	(6.983)	0	0	0
2012/05/30	R186 2012/08/02	8.30	Put	Bond Future	2,734.0000	2,862.0000	4.682	0	0	900
2012/05/30	R186 2012/11/01			Bond Future	8.4690	8.4980	0.342	0.0000	0.0000	100
2012/05/30	R186 2012/11/01	8.75	Call	Bond Future	5,430.0000	5,257.0000	(3.186)	0	0	0
2012/05/30	R186 2012/11/01	8.75	Put	Bond Future	2,913.0000	3,004.0000	3.124	0	0	0
2012/05/30	R186 2012/11/01	8.80	Call	Bond Future	5,698.0000	5,521.0000	(3.106)	0	0	0
2012/05/30	R186 2012/11/01	8.80	Put	Bond Future	2,741.0000	2,828.0000	3.174	0	0	0
2012/05/30	R186 2012/11/01	8.70	Call	Bond Future	5,167.0000	4,998.0000	(3.271)	0	0	0
2012/05/30	R186 2012/11/01	8.70	Put	Bond Future	3,092.0000	3,187.0000	3.072	0	0	0
2012/05/30	R186 2012/11/01	8.82	Call	Bond Future	5,807.0000	5,628.0000	(3.082)	0	0	0
2012/05/30	R186 2012/11/01	8.82	Put	Bond Future	2,675.0000	2,760.0000	3.178	0	0	1,858
2012/05/30	R186 2012/11/01	7.82	Put	Bond Future	7,802.0000	7,981.0000	2.294	0	0	0
2012/05/30	R186 2012/11/01	7.82	Call	Bond Future	1,678.0000	1,593.0000	(5.066)	0	0	1,858
2012/05/30	R186 2013/02/07			Bond Future	8.5510	8.5810	0.351	0.0000	0.0000	0
2012/05/30	R186 2013/02/07	8.50	Call	Bond Future	5,042.0000	4,897.0000	(2.876)	0	0	0
2012/05/30	R186 2013/02/07	8.50	Put	Bond Future	5,498.0000	5,620.0000	2.219	0	0	0
2012/05/30	R186 2013/02/07	8.55	Call	Bond Future	5,267.0000	5,119.0000	(2.810)	0	0	0
2012/05/30	R186 2013/02/07	8.55	Put	Bond Future	5,276.0000	5,395.0000	2.255	0	0	0
2012/05/30	R186 2013/02/07	8.45	Call	Bond Future	4,826.0000	4,685.0000	(2.922)	0	0	0
2012/05/30	R186 2013/02/07	8.45	Put	Bond Future	5,731.0000	5,857.0000	2.199	0	0	0

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2012/05/30	R189 2012/08/02			Bond Future	218.8702	218.9940	0.057	0.0000	0.0000	44
2012/05/30	R189 2012/08/02	218.00	Call	Bond Future	870.0000	994.0000	14.253	0	0	0
2012/05/30	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R189 2012/08/02	218.05	Call	Bond Future	820.0000	944.0000	15.122	0	0	0
2012/05/30	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R189 2012/08/02	217.95	Call	Bond Future	920.0000	1,044.0000	13.478	0	0	0
2012/05/30	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R197 2012/08/02			Bond Future	256.4191	256.6192	0.078	0.0000	0.0000	1,409
2012/05/30	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R197 2012/08/02	257.00	Put	Bond Future	581.0000	381.0000	(34.423)	0	0	0
2012/05/30	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R197 2012/08/02	257.05	Put	Bond Future	631.0000	431.0000	(31.696)	0	0	0
2012/05/30	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R197 2012/08/02	256.95	Put	Bond Future	531.0000	331.0000	(37.665)	0	0	0
2012/05/30	R201 2012/08/02			Bond Future	5.7500	5.7710	0.365	0.0000	0.0000	2,704
2012/05/30	R201 2012/08/02	7.50	Call	Bond Future	3,897.0000	3,849.0000	(1.232)	0	0	0
2012/05/30	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R201 2012/08/02	7.55	Call	Bond Future	4,005.0000	3,957.0000	(1.199)	0	0	0
2012/05/30	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R201 2012/08/02	7.45	Call	Bond Future	3,788.0000	3,740.0000	(1.267)	0	0	0
2012/05/30	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R201 2012/11/01			Bond Future	5.7200	5.7470	0.472	0.0000	0.0000	0
2012/05/30	R201 2012/11/01	6.50	Call	Bond Future	1,682.0000	1,633.0000	(2.913)	0	0	0
2012/05/30	R201 2012/11/01	6.50	Put	Bond Future	99.0000	105.0000	6.061	0	0	0
2012/05/30	R201 2012/11/01	6.55	Call	Bond Future	1,771.0000	1,721.0000	(2.823)	0	0	0
2012/05/30	R201 2012/11/01	6.55	Put	Bond Future	87.0000	92.0000	5.747	0	0	0
2012/05/30	R201 2012/11/01	6.45	Call	Bond Future	1,595.0000	1,547.0000	(3.009)	0	0	0
2012/05/30	R201 2012/11/01	6.45	Put	Bond Future	112.0000	120.0000	7.143	0	0	0
2012/05/30	R201 2013/02/07			Bond Future	5.6590	5.6880	0.512	0.0000	0.0000	0
2012/05/30	R201 2013/02/07	6.25	Call	Bond Future	1,357.0000	1,318.0000	(2.874)	0	0	0
2012/05/30	R201 2013/02/07	6.25	Put	Bond Future	300.0000	313.0000	4.333	0	0	0
2012/05/30	R201 2013/02/07	6.30	Call	Bond Future	1,423.0000	1,384.0000	(2.741)	0	0	0
2012/05/30	R201 2013/02/07	6.30	Put	Bond Future	277.0000	291.0000	5.054	0	0	0

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2012/05/30	R201 2013/02/07	6.20	Call	Bond Future	1,291.0000	1,253.0000	(2.943)	0	0	0
2012/05/30	R201 2013/02/07	6.20	Put	Bond Future	323.0000	337.0000	4.334	0	0	0
2012/05/30	R202 2012/08/02			Bond Future	186.7004	186.9998	0.160	0.0000	0.0000	40,005
2012/05/30	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R202 2012/08/02	191.00	Put	Bond Future	4,300.0000	4,000.0000	(6.977)	0	0	0
2012/05/30	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R202 2012/08/02	191.05	Put	Bond Future	4,350.0000	4,050.0000	(6.897)	0	0	0
2012/05/30	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R202 2012/08/02	190.95	Put	Bond Future	4,250.0000	3,950.0000	(7.059)	0	0	0
2012/05/30	R203 2012/08/02			Bond Future	7.0330	7.0560	0.327	0.0000	0.0000	3,541
2012/05/30	R203 2012/08/02	8.50	Call	Bond Future	6,170.0000	6,070.0000	(1.621)	0	0	0
2012/05/30	R203 2012/08/02	8.50	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/05/30	R203 2012/08/02	8.55	Call	Bond Future	6,371.0000	6,271.0000	(1.570)	0	0	0
2012/05/30	R203 2012/08/02	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/30	R203 2012/08/02	8.45	Call	Bond Future	5,968.0000	5,868.0000	(1.676)	0	0	0
2012/05/30	R203 2012/08/02	8.45	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/05/30	R203 2012/08/02	6.60	Put	Bond Future	2,140.0000	2,217.0000	3.598	0	0	0
2012/05/30	R203 2012/08/02	6.60	Call	Bond Future	230.0000	207.0000	(10.000)	0	0	4,200
2012/05/30	R203 2012/08/02	6.85	Put	Bond Future	1,340.0000	1,398.0000	4.328	0	0	0
2012/05/30	R203 2012/08/02	6.85	Call	Bond Future	538.0000	496.0000	(7.807)	0	0	1,400
2012/05/30	R203 2012/08/02	7.15	Call	Bond Future	1,173.0000	1,107.0000	(5.627)	0	0	0
2012/05/30	R203 2012/08/02	7.15	Put	Bond Future	664.0000	698.0000	5.120	0	0	1,400
2012/05/30	R203 2012/08/02	7.55	Call	Bond Future	2,430.0000	2,343.0000	(3.580)	0	0	0
2012/05/30	R203 2012/08/02	7.55	Put	Bond Future	204.0000	218.0000	6.863	0	0	4,200
2012/05/30	R203 2012/11/01			Bond Future	7.1000	7.1260	0.366	0.0000	0.0000	0
2012/05/30	R203 2012/11/01	7.75	Call	Bond Future	3,277.0000	3,192.0000	(2.594)	0	0	0
2012/05/30	R203 2012/11/01	7.75	Put	Bond Future	613.0000	636.0000	3.752	0	0	0
2012/05/30	R203 2012/11/01	7.80	Call	Bond Future	3,432.0000	3,345.0000	(2.535)	0	0	0
2012/05/30	R203 2012/11/01	7.80	Put	Bond Future	566.0000	587.0000	3.710	0	0	0
2012/05/30	R203 2012/11/01	7.70	Call	Bond Future	3,125.0000	3,041.0000	(2.688)	0	0	0
2012/05/30	R203 2012/11/01	7.70	Put	Bond Future	663.0000	687.0000	3.620	0	0	0
2012/05/30	R203 2013/02/07			Bond Future	7.1740	7.2020	0.390	0.0000	0.0000	0
2012/05/30	R203 2013/02/07	6.50	Call	Bond Future	855.0000	820.0000	(4.094)	0	0	0

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2012/05/30	R203 2013/02/07	6.50	Put	Bond Future	3,558.0000	3,634.0000	2.136	0	0	0
2012/05/30	R203 2013/02/07	6.55	Call	Bond Future	917.0000	880.0000	(4.035)	0	0	0
2012/05/30	R203 2013/02/07	6.55	Put	Bond Future	3,417.0000	3,490.0000	2.136	0	0	0
2012/05/30	R203 2013/02/07	6.45	Call	Bond Future	796.0000	762.0000	(4.271)	0	0	0
2012/05/30	R203 2013/02/07	6.45	Put	Bond Future	3,703.0000	3,779.0000	2.052	0	0	0
2012/05/30	R204 2012/08/02			Bond Future	7.3350	7.3640	0.395	0.0000	0.0000	4,101
2012/05/30	R204 2012/08/02	8.50	Call	Bond Future	5,785.0000	5,639.0000	(2.524)	0	0	0
2012/05/30	R204 2012/08/02	8.50	Put	Bond Future	25.0000	27.0000	8.000	0	0	0
2012/05/30	R204 2012/08/02	8.55	Call	Bond Future	6,018.0000	5,872.0000	(2.426)	0	0	0
2012/05/30	R204 2012/08/02	8.55	Put	Bond Future	19.0000	22.0000	15.789	0	0	0
2012/05/30	R204 2012/08/02	8.45	Call	Bond Future	5,553.0000	5,407.0000	(2.629)	0	0	0
2012/05/30	R204 2012/08/02	8.45	Put	Bond Future	31.0000	34.0000	9.677	0	0	0
2012/05/30	R204 2012/11/01			Bond Future	7.4050	7.4360	0.419	0.0000	0.0000	0
2012/05/30	R204 2012/11/01	8.00	Call	Bond Future	3,762.0000	3,646.0000	(3.083)	0	0	0
2012/05/30	R204 2012/11/01	8.00	Put	Bond Future	874.0000	911.0000	4.233	0	0	0
2012/05/30	R204 2012/11/01	8.05	Call	Bond Future	3,938.0000	3,820.0000	(2.996)	0	0	0
2012/05/30	R204 2012/11/01	8.05	Put	Bond Future	812.0000	847.0000	4.310	0	0	0
2012/05/30	R204 2012/11/01	7.95	Call	Bond Future	3,588.0000	3,475.0000	(3.149)	0	0	0
2012/05/30	R204 2012/11/01	7.95	Put	Bond Future	939.0000	979.0000	4.260	0	0	0
2012/05/30	R204 2013/02/07			Bond Future	7.4800	7.5120	0.428	0.0000	0.0000	0
2012/05/30	R204 2013/02/07	8.00	Call	Bond Future	3,894.0000	3,790.0000	(2.671)	0	0	0
2012/05/30	R204 2013/02/07	8.00	Put	Bond Future	1,464.0000	1,511.0000	3.210	0	0	0
2012/05/30	R204 2013/02/07	8.05	Call	Bond Future	4,050.0000	3,944.0000	(2.617)	0	0	0
2012/05/30	R204 2013/02/07	8.05	Put	Bond Future	1,390.0000	1,435.0000	3.237	0	0	0
2012/05/30	R204 2013/02/07	7.95	Call	Bond Future	3,741.0000	3,639.0000	(2.727)	0	0	0
2012/05/30	R204 2013/02/07	7.95	Put	Bond Future	1,541.0000	1,591.0000	3.245	0	0	0
2012/05/30	R206 2012/08/02			Bond Future	5.3940	5.3840	(0.185)	0.0000	0.0000	1,781
2012/05/30	R206 2012/08/02	7.25	Call	Bond Future	2,542.0000	2,556.0000	0.551	0	0	0
2012/05/30	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R206 2012/08/02	7.30	Call	Bond Future	2,609.0000	2,623.0000	0.537	0	0	0
2012/05/30	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R206 2012/08/02	7.20	Call	Bond Future	2,475.0000	2,489.0000	0.566	0	0	0
2012/05/30	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/30	R206 2012/11/01			Bond Future	5.2590	5.2510	(0.152)	0.0000	0.0000	0
2012/05/30	R206 2012/11/01	6.00	Call	Bond Future	892.0000	900.0000	0.897	0	0	0
2012/05/30	R206 2012/11/01	6.00	Put	Bond Future	36.0000	35.0000	(2.778)	0	0	0
2012/05/30	R206 2012/11/01	6.05	Call	Bond Future	944.0000	952.0000	0.847	0	0	0
2012/05/30	R206 2012/11/01	6.05	Put	Bond Future	30.0000	29.0000	(3.333)	0	0	0
2012/05/30	R206 2012/11/01	5.95	Call	Bond Future	841.0000	848.0000	0.832	0	0	0
2012/05/30	R206 2012/11/01	5.95	Put	Bond Future	42.0000	40.0000	(4.762)	0	0	0
2012/05/30	R206 2013/02/07			Bond Future	4.9960	4.9820	(0.280)	0.0000	0.0000	0
2012/05/30	R206 2013/02/07	6.00	Call	Bond Future	968.0000	979.0000	1.136	0	0	0
2012/05/30	R206 2013/02/07	6.00	Put	Bond Future	63.0000	61.0000	(3.175)	0	0	0
2012/05/30	R206 2013/02/07	6.05	Call	Bond Future	1,007.0000	1,017.0000	0.993	0	0	0
2012/05/30	R206 2013/02/07	6.05	Put	Bond Future	57.0000	55.0000	(3.509)	0	0	0
2012/05/30	R206 2013/02/07	5.95	Call	Bond Future	930.0000	941.0000	1.183	0	0	0
2012/05/30	R206 2013/02/07	5.95	Put	Bond Future	70.0000	68.0000	(2.857)	0	0	0
2012/05/30	R207 2012/08/02			Bond Future	7.6700	7.6970	0.352	7.6780	7.6780	27,509
2012/05/30	R207 2012/08/02	8.75	Call	Bond Future	5,778.0000	5,633.0000	(2.510)	0	0	0
2012/05/30	R207 2012/08/02	8.75	Put	Bond Future	48.0000	52.0000	8.333	0	0	0
2012/05/30	R207 2012/08/02	8.80	Call	Bond Future	6,024.0000	5,879.0000	(2.407)	0	0	0
2012/05/30	R207 2012/08/02	8.80	Put	Bond Future	39.0000	43.0000	10.256	0	0	0
2012/05/30	R207 2012/08/02	8.70	Call	Bond Future	5,534.0000	5,389.0000	(2.620)	0	0	0
2012/05/30	R207 2012/08/02	8.70	Put	Bond Future	60.0000	64.0000	6.667	0	0	0
2012/05/30	R207 2012/11/01			Bond Future	7.7430	7.7730	0.387	0.0000	0.0000	0
2012/05/30	R207 2012/11/01	8.25	Call	Bond Future	3,784.0000	3,667.0000	(3.092)	0	0	0
2012/05/30	R207 2012/11/01	8.25	Put	Bond Future	1,119.0000	1,163.0000	3.932	0	0	0
2012/05/30	R207 2012/11/01	8.30	Call	Bond Future	3,967.0000	3,847.0000	(3.025)	0	0	0
2012/05/30	R207 2012/11/01	8.30	Put	Bond Future	1,045.0000	1,085.0000	3.828	0	0	0
2012/05/30	R207 2012/11/01	8.20	Call	Bond Future	3,606.0000	3,491.0000	(3.189)	0	0	0
2012/05/30	R207 2012/11/01	8.20	Put	Bond Future	1,200.0000	1,245.0000	3.750	0	0	0
2012/05/30	R207 2013/02/07			Bond Future	7.8240	7.8550	0.396	0.0000	0.0000	0
2012/05/30	R207 2013/02/07	8.25	Call	Bond Future	4,011.0000	3,905.0000	(2.643)	0	0	0
2012/05/30	R207 2013/02/07	8.25	Put	Bond Future	1,839.0000	1,893.0000	2.936	0	0	0
2012/05/30	R207 2013/02/07	8.30	Call	Bond Future	4,173.0000	4,065.0000	(2.588)	0	0	0
2012/05/30	R207 2013/02/07	8.30	Put	Bond Future	1,750.0000	1,802.0000	2.971	0	0	0
2012/05/30	R207 2013/02/07	8.20	Call	Bond Future	3,852.0000	3,747.0000	(2.726)	0	0	0

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2012/05/30	R207 2013/02/07	8.20	Put	Bond Future	1,932.0000	1,987.0000	2.847	0	0	0
2012/05/30	R208 2012/08/02			Bond Future	7.7590	7.7870	0.361	0.0000	0.0000	9,382
2012/05/30	R208 2012/08/02	8.75	Call	Bond Future	5,768.0000	5,606.0000	(2.809)	0	0	0
2012/05/30	R208 2012/08/02	8.75	Put	Bond Future	80.0000	85.0000	6.250	0	0	0
2012/05/30	R208 2012/08/02	8.80	Call	Bond Future	6,029.0000	5,867.0000	(2.687)	0	0	0
2012/05/30	R208 2012/08/02	8.80	Put	Bond Future	65.0000	70.0000	7.692	0	0	0
2012/05/30	R208 2012/08/02	8.70	Call	Bond Future	5,506.0000	5,346.0000	(2.906)	0	0	0
2012/05/30	R208 2012/08/02	8.70	Put	Bond Future	94.0000	101.0000	7.447	0	0	0
2012/05/30	R208 2012/08/02	7.20	Put	Bond Future	3,671.0000	3,808.0000	3.732	0	0	0
2012/05/30	R208 2012/08/02	7.20	Call	Bond Future	258.0000	228.0000	(11.628)	0	0	3,450
2012/05/30	R208 2012/08/02	7.50	Put	Bond Future	2,254.0000	2,359.0000	4.658	0	0	0
2012/05/30	R208 2012/08/02	7.50	Call	Bond Future	692.0000	630.0000	(8.960)	0	0	1,150
2012/05/30	R208 2012/08/02	7.80	Call	Bond Future	1,469.0000	1,371.0000	(6.671)	0	0	0
2012/05/30	R208 2012/08/02	7.80	Put	Bond Future	1,225.0000	1,294.0000	5.633	0	0	1,150
2012/05/30	R208 2012/08/02	8.25	Call	Bond Future	3,263.0000	3,123.0000	(4.291)	0	0	0
2012/05/30	R208 2012/08/02	8.25	Put	Bond Future	389.0000	416.0000	6.941	0	0	3,450
2012/05/30	R208 2012/11/01			Bond Future	7.8300	7.8610	0.396	0.0000	0.0000	0
2012/05/30	R208 2012/11/01	8.25	Call	Bond Future	3,797.0000	3,671.0000	(3.318)	0	0	0
2012/05/30	R208 2012/11/01	8.25	Put	Bond Future	1,392.0000	1,446.0000	3.879	0	0	0
2012/05/30	R208 2012/11/01	8.30	Call	Bond Future	3,986.0000	3,857.0000	(3.236)	0	0	0
2012/05/30	R208 2012/11/01	8.30	Put	Bond Future	1,300.0000	1,351.0000	3.923	0	0	0
2012/05/30	R208 2012/11/01	8.20	Call	Bond Future	3,612.0000	3,488.0000	(3.433)	0	0	0
2012/05/30	R208 2012/11/01	8.20	Put	Bond Future	1,489.0000	1,546.0000	3.828	0	0	0
2012/05/30	R208 2013/02/07			Bond Future	7.9070	7.9380	0.392	0.0000	0.0000	0
2012/05/30	R208 2013/02/07	8.00	Call	Bond Future	3,335.0000	3,235.0000	(2.999)	0	0	0
2012/05/30	R208 2013/02/07	8.00	Put	Bond Future	2,811.0000	2,886.0000	2.668	0	0	0
2012/05/30	R208 2013/02/07	8.05	Call	Bond Future	3,490.0000	3,387.0000	(2.951)	0	0	0
2012/05/30	R208 2013/02/07	8.05	Put	Bond Future	2,685.0000	2,757.0000	2.682	0	0	0
2012/05/30	R208 2013/02/07	7.95	Call	Bond Future	3,184.0000	3,086.0000	(3.078)	0	0	0
2012/05/30	R208 2013/02/07	7.95	Put	Bond Future	2,941.0000	3,018.0000	2.618	0	0	0
2012/05/30	R209 2012/08/02			Bond Future	8.9370	8.9440	0.078	0.0000	0.0000	21,995
2012/05/30	R209 2012/08/02	9.25	Call	Bond Future	3,404.0000	3,353.0000	(1.498)	0	0	0
2012/05/30	R209 2012/08/02	9.25	Put	Bond Future	1,056.0000	1,059.0000	0.284	0	0	0

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2012/05/30	R209 2012/08/02	9.30	Call	Bond Future	3,658.0000	3,606.0000	(1.422)	0	0	0
2012/05/30	R209 2012/08/02	9.30	Put	Bond Future	946.0000	948.0000	0.211	0	0	0
2012/05/30	R209 2012/08/02	9.20	Call	Bond Future	3,158.0000	3,108.0000	(1.583)	0	0	0
2012/05/30	R209 2012/08/02	9.20	Put	Bond Future	1,177.0000	1,181.0000	0.340	0	0	0
2012/05/30	R209 2012/11/01			Bond Future	9.0080	9.0160	0.089	0.0000	0.0000	0
2012/05/30	R209 2012/11/01	9.00	Call	Bond Future	3,591.0000	3,547.0000	(1.225)	0	0	0
2012/05/30	R209 2012/11/01	9.00	Put	Bond Future	3,652.0000	3,669.0000	0.465	0	0	0
2012/05/30	R209 2012/11/01	9.05	Call	Bond Future	3,781.0000	3,737.0000	(1.164)	0	0	0
2012/05/30	R209 2012/11/01	9.05	Put	Bond Future	3,463.0000	3,480.0000	0.491	0	0	0
2012/05/30	R209 2012/11/01	8.95	Call	Bond Future	3,406.0000	3,363.0000	(1.262)	0	0	0
2012/05/30	R209 2012/11/01	8.95	Put	Bond Future	3,849.0000	3,866.0000	0.442	0	0	0
2012/05/30	R209 2013/02/07			Bond Future	9.0830	9.0920	0.099	0.0000	0.0000	0
2012/05/30	R209 2013/02/07	9.00	Call	Bond Future	4,463.0000	4,419.0000	(0.986)	0	0	0
2012/05/30	R209 2013/02/07	9.00	Put	Bond Future	5,089.0000	5,112.0000	0.452	0	0	0
2012/05/30	R209 2013/02/07	9.05	Call	Bond Future	4,647.0000	4,602.0000	(0.968)	0	0	0
2012/05/30	R209 2013/02/07	9.05	Put	Bond Future	4,895.0000	4,917.0000	0.449	0	0	0
2012/05/30	R209 2013/02/07	8.95	Call	Bond Future	4,286.0000	4,243.0000	(1.003)	0	0	0
2012/05/30	R209 2013/02/07	8.95	Put	Bond Future	5,293.0000	5,318.0000	0.472	0	0	0
2012/05/30	R210 2012/08/02			Bond Future	141.4586	141.5739	0.081	0.0000	0.0000	925
2012/05/30	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R210 2012/08/02	143.00	Put	Bond Future	1,541.0000	1,426.0000	(7.463)	0	0	0
2012/05/30	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R210 2012/08/02	143.05	Put	Bond Future	1,591.0000	1,476.0000	(7.228)	0	0	0
2012/05/30	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R210 2012/08/02	142.95	Put	Bond Future	1,491.0000	1,376.0000	(7.713)	0	0	0
2012/05/30	R211 2012/08/02			Bond Future	119.6920	119.8802	0.157	0.0000	0.0000	480
2012/05/30	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R211 2012/08/02	120.00	Put	Bond Future	308.0000	120.0000	(61.039)	0	0	0
2012/05/30	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R211 2012/08/02	120.05	Put	Bond Future	358.0000	170.0000	(52.514)	0	0	0
2012/05/30	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R211 2012/08/02	119.95	Put	Bond Future	258.0000	70.0000	(72.868)	0	0	0
2012/05/30	R212 2012/08/02			Bond Future	117.4658	117.5590	0.079	0.0000	0.0000	2,962



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2012/05/30	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R212 2012/08/02	118.00	Put	Bond Future	534.0000	441.0000	(17.416)	0	0	0
2012/05/30	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R212 2012/08/02	118.05	Put	Bond Future	584.0000	491.0000	(15.925)	0	0	0
2012/05/30	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R212 2012/08/02	117.95	Put	Bond Future	484.0000	391.0000	(19.215)	0	0	0
2012/05/30	R213 2012/08/02			Bond Future	8.8490	8.8720	0.260	0.0000	0.0000	4,725
2012/05/30	R213 2012/08/02	9.25	Call	Bond Future	3,963.0000	3,818.0000	(3.659)	0	0	0
2012/05/30	R213 2012/08/02	9.25	Put	Bond Future	885.0000	922.0000	4.181	0	0	0
2012/05/30	R213 2012/08/02	9.30	Call	Bond Future	4,239.0000	4,090.0000	(3.515)	0	0	0
2012/05/30	R213 2012/08/02	9.30	Put	Bond Future	790.0000	822.0000	4.051	0	0	0
2012/05/30	R213 2012/08/02	9.20	Call	Bond Future	3,695.0000	3,553.0000	(3.843)	0	0	0
2012/05/30	R213 2012/08/02	9.20	Put	Bond Future	992.0000	1,031.0000	3.931	0	0	0
2012/05/30	R213 2012/11/01			Bond Future	8.9250	8.9490	0.269	0.0000	0.0000	0
2012/05/30	R213 2012/11/01	9.00	Call	Bond Future	3,975.0000	3,862.0000	(2.843)	0	0	0
2012/05/30	R213 2012/11/01	9.00	Put	Bond Future	3,395.0000	3,468.0000	2.150	0	0	0
2012/05/30	R213 2012/11/01	9.05	Call	Bond Future	4,180.0000	4,063.0000	(2.799)	0	0	0
2012/05/30	R213 2012/11/01	9.05	Put	Bond Future	3,216.0000	3,286.0000	2.177	0	0	0
2012/05/30	R213 2012/11/01	8.95	Call	Bond Future	3,776.0000	3,666.0000	(2.913)	0	0	0
2012/05/30	R213 2012/11/01	8.95	Put	Bond Future	3,582.0000	3,658.0000	2.122	0	0	0
2012/05/30	R213 2013/02/07			Bond Future	9.0090	9.0330	0.266	0.0000	0.0000	0
2012/05/30	R213 2013/02/07	9.00	Call	Bond Future	4,743.0000	4,638.0000	(2.214)	0	0	0
2012/05/30	R213 2013/02/07	9.00	Put	Bond Future	4,812.0000	4,890.0000	1.621	0	0	0
2012/05/30	R213 2013/02/07	9.05	Call	Bond Future	4,938.0000	4,830.0000	(2.187)	0	0	0
2012/05/30	R213 2013/02/07	9.05	Put	Bond Future	4,625.0000	4,701.0000	1.643	0	0	0
2012/05/30	R213 2013/02/07	8.95	Call	Bond Future	4,556.0000	4,453.0000	(2.261)	0	0	0
2012/05/30	R213 2013/02/07	8.95	Put	Bond Future	5,009.0000	5,090.0000	1.617	0	0	0
2012/05/30	R214 2012/08/02			Bond Future	8.9540	8.9670	0.145	0.0000	0.0000	1,530
2012/05/30	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R214 2012/08/02	8.80	Put	Bond Future	1,259.0000	1,363.0000	8.261	0	0	0
2012/05/30	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/30	R214 2012/08/02	8.81	Put	Bond Future	1,176.0000	1,280.0000	8.844	0	0	0
2012/05/30	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
2012/05/30	R214 2012/08/02	8.79	Put	Bond Future	1,342.0000	1,446.0000	7.750	0	0	0
<b>Total</b>										<b>419949.00</b>