



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/05/2012

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

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2012/05/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	AL7T 2012/08/02			Index Future	436.7340	436.4840	(0.057)	0.0000	0.0000	13
2012/05/28	AL7T 2012/11/01			Index Future	443.1900	442.9230	(0.060)	0.0000	0.0000	0
2012/05/28	ALBI 2012/08/02			Index Future	394.8330	394.8040	(0.007)	0.0000	0.0000	1,004
2012/05/28	ALBI 2012/11/01			Index Future	400.6700	400.6280	(0.010)	0.0000	0.0000	0
2012/05/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	CAAZ 2012/06/18			Can-Do Future	0.3327	0.3258	(2.074)	0.0000	0.0000	5,670
2012/05/28	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/28	CABB 2012/06/18			Can-Do Future	0.0030	0.0017	(43.333)	0.0000	0.0000	8,000
2012/05/28	CABC 2012/06/18			Can-Do Future	0.0343	0.0263	(23.324)	0.0000	0.0000	0
2012/05/28	CABD 2012/06/18			Can-Do Future	0.0001	0.0000	(100.000)	0.0000	0.0000	16,000
2012/05/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/28	DAAH 2012/06/28			Any day expiry	8.4175	8.3777	(0.473)	0.0000	0.0000	2,360
2012/05/28	DAAH 2012/06/28	8.50	Call	Any day expiry	164.0000	138.0000	(15.854)	0	0	0
2012/05/28	DAAH 2012/06/28	8.50	Put	Any day expiry	247.0000	260.0000	5.263	0	0	0
2012/05/28	DAAH 2012/06/28	8.51	Call	Any day expiry	161.0000	135.0000	(16.149)	0	0	0
2012/05/28	DAAH 2012/06/28	8.51	Put	Any day expiry	254.0000	267.0000	5.118	0	0	0
2012/05/28	DAAH 2012/06/28	8.49	Call	Any day expiry	167.0000	141.0000	(15.569)	0	0	0
2012/05/28	DAAH 2012/06/28	8.49	Put	Any day expiry	240.0000	253.0000	5.417	0	0	0
2012/05/28	DAAH 2012/06/28	8.25	Put	Any day expiry	111.0000	116.0000	4.505	0	0	0
2012/05/28	DAAH 2012/06/28	8.25	Call	Any day expiry	278.0000	244.0000	(12.230)	0	0	0

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2012/05/28	DAAH 2012/06/28	7.40	Call	Any day expiry	1,020.0000	980.0000	(3.922)	0	0	0
2012/05/28	DAAH 2012/06/28	7.40	Put	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/05/28	DAUS 2012/05/31			Any day expiry	8.3809	8.3425	(0.458)	0.0000	0.0000	0
2012/05/28	DAUS 2012/05/31	7.75	Call	Any day expiry	631.0000	593.0000	(6.022)	0	0	0
2012/05/28	DAUS 2012/05/31	7.75	Put	Any day expiry	0.0000	1.0000	100.000	0	0	0
2012/05/28	DAUS 2012/05/31	7.76	Call	Any day expiry	621.0000	583.0000	(6.119)	0	0	0
2012/05/28	DAUS 2012/05/31	7.76	Put	Any day expiry	0.0000	1.0000	100.000	0	0	0
2012/05/28	DAUS 2012/05/31	7.74	Call	Any day expiry	641.0000	603.0000	(5.928)	0	0	0
2012/05/28	DAUS 2012/05/31	7.74	Put	Any day expiry	0.0000	1.0000	100.000	0	0	0
2012/05/28	DAUS 2012/05/31	7.40	Call	Any day expiry	981.0000	943.0000	(3.874)	0	0	0
2012/05/28	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	1.0000	100.000	0	0	0
2012/05/28	DAUS 2012/05/31	8.25	Put	Any day expiry	32.0000	29.0000	(9.375)	0	0	0
2012/05/28	DAUS 2012/05/31	8.25	Call	Any day expiry	163.0000	121.0000	(25.767)	0	0	0
2012/05/28	DAUS 2012/05/31	7.72	Call	Any day expiry	661.0000	623.0000	(5.749)	0	0	0
2012/05/28	DAUS 2012/05/31	7.72	Put	Any day expiry	0.0000	1.0000	100.000	0	0	4,110
2012/05/28	DAUS 2012/05/31	8.51	Put	Any day expiry	168.0000	183.0000	8.929	0	0	0
2012/05/28	DAUS 2012/05/31	8.51	Call	Any day expiry	39.0000	15.0000	(61.538)	0	0	4,110
2012/05/28	DAUS 2012/06/29			Any day expiry	8.4188	8.3790	(0.473)	0.0000	0.0000	0
2012/05/28	DAUS 2012/06/29	7.75	Call	Any day expiry	680.0000	640.0000	(5.882)	0	0	0
2012/05/28	DAUS 2012/06/29	7.75	Put	Any day expiry	11.0000	11.0000	0.000	0	0	0
2012/05/28	DAUS 2012/06/29	7.76	Call	Any day expiry	670.0000	631.0000	(5.821)	0	0	0
2012/05/28	DAUS 2012/06/29	7.76	Put	Any day expiry	11.0000	12.0000	9.091	0	0	0
2012/05/28	DAUS 2012/06/29	7.74	Call	Any day expiry	689.0000	650.0000	(5.660)	0	0	0
2012/05/28	DAUS 2012/06/29	7.74	Put	Any day expiry	10.0000	11.0000	10.000	0	0	0
2012/05/28	DAUS 2012/06/29	7.40	Call	Any day expiry	1,021.0000	981.0000	(3.918)	0	0	0
2012/05/28	DAUS 2012/06/29	7.40	Put	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/05/28	DAUS 2012/06/29	8.25	Put	Any day expiry	113.0000	119.0000	5.310	0	0	0
2012/05/28	DAUS 2012/06/29	8.25	Call	Any day expiry	282.0000	248.0000	(12.057)	0	0	0
2012/05/28	DAUS 2012/06/29	7.72	Call	Any day expiry	708.0000	669.0000	(5.508)	0	0	0
2012/05/28	DAUS 2012/06/29	7.72	Put	Any day expiry	9.0000	10.0000	11.111	0	0	5,480
2012/05/28	DAUS 2012/06/29	8.51	Put	Any day expiry	255.0000	270.0000	5.882	0	0	0
2012/05/28	DAUS 2012/06/29	8.51	Call	Any day expiry	164.0000	139.0000	(15.244)	0	0	5,480
2012/05/28	DAUS 2012/07/31			Any day expiry	8.4583	8.4184	(0.472)	0.0000	0.0000	0
2012/05/28	DAUS 2012/07/31	7.80	Call	Any day expiry	696.0000	657.0000	(5.603)	0	0	0

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2012/05/28	DAUS 2012/07/31	7.80	Put	Any day expiry	38.0000	39.0000	2.632	0	0	0
2012/05/28	DAUS 2012/07/31	7.81	Call	Any day expiry	688.0000	648.0000	(5.814)	0	0	0
2012/05/28	DAUS 2012/07/31	7.81	Put	Any day expiry	40.0000	40.0000	0.000	0	0	0
2012/05/28	DAUS 2012/07/31	7.79	Call	Any day expiry	705.0000	665.0000	(5.674)	0	0	0
2012/05/28	DAUS 2012/07/31	7.79	Put	Any day expiry	37.0000	37.0000	0.000	0	0	0
2012/05/28	DAUS 2012/07/31	7.40	Call	Any day expiry	1,068.0000	1,027.0000	(3.839)	0	0	0
2012/05/28	DAUS 2012/07/31	7.40	Put	Any day expiry	10.0000	9.0000	(10.000)	0	0	0
2012/05/28	DAUS 2012/07/31	8.25	Put	Any day expiry	167.0000	174.0000	4.192	0	0	0
2012/05/28	DAUS 2012/07/31	8.25	Call	Any day expiry	375.0000	342.0000	(8.800)	0	0	0
2012/05/28	DAUS 2012/07/31	7.72	Call	Any day expiry	766.0000	726.0000	(5.222)	0	0	0
2012/05/28	DAUS 2012/07/31	7.72	Put	Any day expiry	28.0000	28.0000	0.000	0	0	4,800
2012/05/28	DAUS 2012/07/31	8.51	Put	Any day expiry	309.0000	322.0000	4.207	0	0	0
2012/05/28	DAUS 2012/07/31	8.51	Call	Any day expiry	257.0000	230.0000	(10.506)	0	0	4,800
2012/05/28	DAUS 2012/08/31			Any day expiry	8.4951	8.4557	(0.464)	0.0000	0.0000	0
2012/05/28	DAUS 2012/08/31	7.85	Call	Any day expiry	719.0000	680.0000	(5.424)	0	0	0
2012/05/28	DAUS 2012/08/31	7.85	Put	Any day expiry	74.0000	74.0000	0.000	0	0	0
2012/05/28	DAUS 2012/08/31	7.86	Call	Any day expiry	711.0000	673.0000	(5.345)	0	0	0
2012/05/28	DAUS 2012/08/31	7.86	Put	Any day expiry	76.0000	77.0000	1.316	0	0	0
2012/05/28	DAUS 2012/08/31	7.84	Call	Any day expiry	727.0000	688.0000	(5.365)	0	0	0
2012/05/28	DAUS 2012/08/31	7.84	Put	Any day expiry	72.0000	72.0000	0.000	0	0	0
2012/05/28	DAUS 2012/08/31	7.40	Call	Any day expiry	1,117.0000	1,077.0000	(3.581)	0	0	0
2012/05/28	DAUS 2012/08/31	7.40	Put	Any day expiry	22.0000	21.0000	(4.545)	0	0	0
2012/05/28	DAUS 2012/08/31	8.25	Put	Any day expiry	205.0000	213.0000	3.902	0	0	0
2012/05/28	DAUS 2012/08/31	8.25	Call	Any day expiry	450.0000	419.0000	(6.889)	0	0	0
2012/05/28	DAUS 2012/08/31	7.72	Call	Any day expiry	826.0000	786.0000	(4.843)	0	0	0
2012/05/28	DAUS 2012/08/31	7.72	Put	Any day expiry	51.0000	50.0000	(1.961)	0	0	6,170
2012/05/28	DAUS 2012/08/31	8.51	Put	Any day expiry	347.0000	359.0000	3.458	0	0	0
2012/05/28	DAUS 2012/08/31	8.51	Call	Any day expiry	332.0000	305.0000	(8.133)	0	0	6,170
2012/05/28	DAUS 2012/09/28			Any day expiry	8.5277	8.4883	(0.462)	0.0000	0.0000	0
2012/05/28	DAUS 2012/09/28	7.90	Call	Any day expiry	735.0000	697.0000	(5.170)	0	0	0
2012/05/28	DAUS 2012/09/28	7.90	Put	Any day expiry	107.0000	109.0000	1.869	0	0	0
2012/05/28	DAUS 2012/09/28	7.91	Call	Any day expiry	728.0000	690.0000	(5.220)	0	0	0
2012/05/28	DAUS 2012/09/28	7.91	Put	Any day expiry	110.0000	112.0000	1.818	0	0	0
2012/05/28	DAUS 2012/09/28	7.89	Call	Any day expiry	743.0000	705.0000	(5.114)	0	0	0
2012/05/28	DAUS 2012/09/28	7.89	Put	Any day expiry	105.0000	107.0000	1.905	0	0	0

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2012/05/28	DAUS 2012/09/28	7.40	Call	Any day expiry	1,160.0000	1,120.0000	(3.448)	0	0	0
2012/05/28	DAUS 2012/09/28	7.40	Put	Any day expiry	32.0000	32.0000	0.000	0	0	0
2012/05/28	DAUS 2012/09/28	8.25	Put	Any day expiry	233.0000	241.0000	3.433	0	0	0
2012/05/28	DAUS 2012/09/28	8.25	Call	Any day expiry	511.0000	479.0000	(6.262)	0	0	0
2012/05/28	DAUS 2012/09/28	7.72	Call	Any day expiry	876.0000	836.0000	(4.566)	0	0	0
2012/05/28	DAUS 2012/09/28	7.72	Put	Any day expiry	68.0000	68.0000	0.000	0	0	7,540
2012/05/28	DAUS 2012/09/28	8.51	Put	Any day expiry	375.0000	387.0000	3.200	0	0	0
2012/05/28	DAUS 2012/09/28	8.51	Call	Any day expiry	393.0000	365.0000	(7.125)	0	0	7,540
2012/05/28	DAUS 2012/10/31			Any day expiry	8.5662	8.5268	(0.460)	0.0000	0.0000	0
2012/05/28	DAUS 2012/10/31	7.90	Call	Any day expiry	796.0000	759.0000	(4.648)	0	0	0
2012/05/28	DAUS 2012/10/31	7.90	Put	Any day expiry	130.0000	132.0000	1.538	0	0	0
2012/05/28	DAUS 2012/10/31	7.91	Call	Any day expiry	789.0000	752.0000	(4.689)	0	0	0
2012/05/28	DAUS 2012/10/31	7.91	Put	Any day expiry	133.0000	135.0000	1.504	0	0	0
2012/05/28	DAUS 2012/10/31	7.89	Call	Any day expiry	804.0000	766.0000	(4.726)	0	0	0
2012/05/28	DAUS 2012/10/31	7.89	Put	Any day expiry	128.0000	129.0000	0.781	0	0	0
2012/05/28	DAUS 2012/10/31	7.40	Call	Any day expiry	1,213.0000	1,171.0000	(3.462)	0	0	0
2012/05/28	DAUS 2012/10/31	7.40	Put	Any day expiry	47.0000	44.0000	(6.383)	0	0	0
2012/05/28	DAUS 2012/10/31	8.25	Put	Any day expiry	261.0000	268.0000	2.682	0	0	0
2012/05/28	DAUS 2012/10/31	8.25	Call	Any day expiry	577.0000	545.0000	(5.546)	0	0	0
2012/05/28	DAUS 2012/10/31	7.72	Call	Any day expiry	933.0000	894.0000	(4.180)	0	0	0
2012/05/28	DAUS 2012/10/31	7.72	Put	Any day expiry	87.0000	87.0000	0.000	0	0	8,220
2012/05/28	DAUS 2012/10/31	8.51	Call	Any day expiry	459.0000	431.0000	(6.100)	0	0	8,220
2012/05/28	DAUS 2012/10/31	8.51	Put	Any day expiry	403.0000	414.0000	2.730	0	0	0
2012/05/28	DAUS 2012/11/30			Any day expiry	8.6012	8.5617	(0.459)	0.0000	0.0000	0
2012/05/28	DAUS 2012/11/30	8.50	Call	Any day expiry	519.0000	490.0000	(5.588)	0	0	0
2012/05/28	DAUS 2012/11/30	8.50	Put	Any day expiry	418.0000	428.0000	2.392	0	0	0
2012/05/28	DAUS 2012/11/30	8.51	Call	Any day expiry	515.0000	486.0000	(5.631)	0	0	8,440
2012/05/28	DAUS 2012/11/30	8.51	Put	Any day expiry	424.0000	434.0000	2.358	0	0	0
2012/05/28	DAUS 2012/11/30	8.49	Call	Any day expiry	523.0000	494.0000	(5.545)	0	0	0
2012/05/28	DAUS 2012/11/30	8.49	Put	Any day expiry	412.0000	422.0000	2.427	0	0	0
2012/05/28	DAUS 2012/11/30	7.72	Call	Any day expiry	984.0000	944.0000	(4.065)	0	0	0
2012/05/28	DAUS 2012/11/30	7.72	Put	Any day expiry	103.0000	102.0000	(0.971)	0	0	8,440
2012/05/28	DAUS 2012/12/27			Any day expiry	8.6321	8.5919	(0.466)	0.0000	0.0000	0
2012/05/28	DAUS 2012/12/27	8.50	Call	Any day expiry	566.0000	537.0000	(5.124)	0	0	0
2012/05/28	DAUS 2012/12/27	8.50	Put	Any day expiry	434.0000	445.0000	2.535	0	0	0

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2012/05/28	DAUS 2012/12/27	8.51	Call	Any day expiry	562.0000	533.0000	(5.160)	0	0	7,530
2012/05/28	DAUS 2012/12/27	8.51	Put	Any day expiry	440.0000	451.0000	2.500	0	0	0
2012/05/28	DAUS 2012/12/27	8.49	Call	Any day expiry	570.0000	541.0000	(5.088)	0	0	0
2012/05/28	DAUS 2012/12/27	8.49	Put	Any day expiry	428.0000	439.0000	2.570	0	0	0
2012/05/28	DAUS 2012/12/27	7.72	Call	Any day expiry	1,025.0000	986.0000	(3.805)	0	0	0
2012/05/28	DAUS 2012/12/27	7.72	Put	Any day expiry	113.0000	114.0000	0.885	0	0	7,530
2012/05/28	ES33 2012/08/02			Bond Future	9.5810	9.5650	(0.167)	0.0000	0.0000	4,220
2012/05/28	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	ES33 2012/08/02	9.50	Put	Bond Future	623.0000	501.0000	(19.583)	0	0	0
2012/05/28	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	ES33 2012/08/02	9.51	Put	Bond Future	546.0000	423.0000	(22.527)	0	0	0
2012/05/28	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	ES33 2012/08/02	9.49	Put	Bond Future	700.0000	578.0000	(17.429)	0	0	0
2012/05/28	ES33 2012/11/01			Bond Future	9.6770	9.6610	(0.165)	0.0000	0.0000	0
2012/05/28	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	ES33 2012/11/01	9.50	Put	Bond Future	1,348.0000	1,228.0000	(8.902)	0	0	0
2012/05/28	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	ES33 2012/11/01	9.51	Put	Bond Future	1,271.0000	1,151.0000	(9.441)	0	0	0
2012/05/28	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	ES33 2012/11/01	9.49	Put	Bond Future	1,426.0000	1,305.0000	(8.485)	0	0	0
2012/05/28	GOVI 2012/08/02			GOVI	395.9490	395.9060	(0.011)	0.0000	0.0000	236
2012/05/28	GOVI 2012/08/02	390.00	Call	GOVI	59,490.0000	59,060.0000	(0.723)	0	0	0
2012/05/28	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/28	GOVI 2012/08/02	390.01	Call	GOVI	59,390.0000	58,960.0000	(0.724)	0	0	0
2012/05/28	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/28	GOVI 2012/08/02	389.99	Call	GOVI	59,590.0000	59,160.0000	(0.722)	0	0	0
2012/05/28	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/28	GOVI 2012/11/01			GOVI	401.8020	401.7470	(0.014)	0.0000	0.0000	0
2012/05/28	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/28	GOVI 2012/11/01	402.00	Put	GOVI	1,980.0000	2,530.0000	27.778	0	0	0
2012/05/28	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/28	GOVI 2012/11/01	402.01	Put	GOVI	2,080.0000	2,630.0000	26.442	0	0	0
2012/05/28	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/05/28	GOVI 2012/11/01	401.99	Put	GOVI	1,880.0000	2,430.0000	29.255	0	0	0
2012/05/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/28	IGOV 2012/08/02			Index Future	173.9780	174.0770	0.057	0.0000	0.0000	563
2012/05/28	IGOV 2012/11/01			Index Future	176.5500	176.6450	0.054	0.0000	0.0000	0
2012/05/28	ILBI 2012/08/02			Index Future	471.5630	471.6390	0.016	0.0000	0.0000	169
2012/05/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/28	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	2,890
2012/05/28	JBAF 2012/07/18			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	0
2012/05/28	JBAF 2012/08/15			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	0
2012/05/28	JBAF 2012/09/19			Jibar Tradeable Future	5.5200	5.5100	(0.181)	0.0000	0.0000	44,760
2012/05/28	JBAF 2012/10/17			Jibar Tradeable Future	5.5100	5.5000	(0.181)	0.0000	0.0000	0
2012/05/28	JBAF 2012/11/21			Jibar Tradeable Future	5.5100	5.5000	(0.181)	0.0000	0.0000	0
2012/05/28	JBAF 2012/12/19			Jibar Tradeable Future	5.5100	5.5000	(0.181)	0.0000	0.0000	840
2012/05/28	JBAF 2013/03/20			Jibar Tradeable Future	5.5600	5.5500	(0.180)	0.0000	0.0000	790
2012/05/28	JBAF 2013/06/19			Jibar Tradeable Future	5.6900	5.6700	(0.351)	0.0000	0.0000	500
2012/05/28	JBAF 2013/09/18			Jibar Tradeable Future	5.8700	5.8500	(0.341)	0.0000	0.0000	1,700
2012/05/28	JBAF 2013/12/18			Jibar Tradeable Future	6.0500	6.0300	(0.331)	0.0000	0.0000	1,500
2012/05/28	JBAF 2014/03/19			Jibar Tradeable Future	6.2400	6.2100	(0.481)	0.0000	0.0000	0
2012/05/28	R157 2012/08/02			Bond Future	6.3900	6.4050	0.235	0.0000	0.0000	15,070
2012/05/28	R157 2012/08/02	8.00	Call	Bond Future	4,885.0000	4,839.0000	(0.942)	0	0	0
2012/05/28	R157 2012/08/02	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2012/05/28	R157 2012/08/02	8.05	Call	Bond Future	5,033.0000	4,986.0000	(0.934)	0	0	0
2012/05/28	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R157 2012/08/02	7.95	Call	Bond Future	4,738.0000	4,691.0000	(0.992)	0	0	0
2012/05/28	R157 2012/08/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/28	R157 2012/08/02	6.15	Put	Bond Future	988.0000	1,011.0000	2.328	0	0	0
2012/05/28	R157 2012/08/02	6.15	Call	Bond Future	237.0000	214.0000	(9.705)	0	0	3,750
2012/05/28	R157 2012/08/02	6.35	Put	Bond Future	600.0000	613.0000	2.167	0	0	0
2012/05/28	R157 2012/08/02	6.35	Call	Bond Future	475.0000	442.0000	(6.947)	0	0	1,250
2012/05/28	R157 2012/08/02	6.55	Call	Bond Future	827.0000	785.0000	(5.079)	0	0	0
2012/05/28	R157 2012/08/02	6.55	Put	Bond Future	330.0000	335.0000	1.515	0	0	1,250
2012/05/28	R157 2012/08/02	6.95	Call	Bond Future	1,803.0000	1,756.0000	(2.607)	0	0	0
2012/05/28	R157 2012/08/02	6.95	Put	Bond Future	74.0000	74.0000	0.000	0	0	3,750
2012/05/28	R157 2012/11/01			Bond Future	6.4330	6.4520	0.295	0.0000	0.0000	0
2012/05/28	R157 2012/11/01	7.00	Call	Bond Future	1,930.0000	1,882.0000	(2.487)	0	0	0
2012/05/28	R157 2012/11/01	7.00	Put	Bond Future	321.0000	327.0000	1.869	0	0	0
2012/05/28	R157 2012/11/01	7.05	Call	Bond Future	2,040.0000	1,992.0000	(2.353)	0	0	0
2012/05/28	R157 2012/11/01	7.05	Put	Bond Future	290.0000	296.0000	2.069	0	0	0
2012/05/28	R157 2012/11/01	6.95	Call	Bond Future	1,822.0000	1,775.0000	(2.580)	0	0	0
2012/05/28	R157 2012/11/01	6.95	Put	Bond Future	353.0000	361.0000	2.266	0	0	0
2012/05/28	R157 2013/02/07			Bond Future	6.4800	6.5010	0.324	0.0000	0.0000	0
2012/05/28	R157 2013/02/07	6.75	Call	Bond Future	1,505.0000	1,466.0000	(2.591)	0	0	0
2012/05/28	R157 2013/02/07	6.75	Put	Bond Future	809.0000	824.0000	1.854	0	0	0
2012/05/28	R157 2013/02/07	6.80	Call	Bond Future	1,586.0000	1,546.0000	(2.522)	0	0	0
2012/05/28	R157 2013/02/07	6.80	Put	Bond Future	761.0000	776.0000	1.971	0	0	0
2012/05/28	R157 2013/02/07	6.70	Call	Bond Future	1,427.0000	1,389.0000	(2.663)	0	0	0
2012/05/28	R157 2013/02/07	6.70	Put	Bond Future	859.0000	876.0000	1.979	0	0	0
2012/05/28	R186 2012/08/02			Bond Future	8.3630	8.3780	0.179	0.0000	0.0000	34,789
2012/05/28	R186 2012/08/02	8.75	Call	Bond Future	4,554.0000	4,409.0000	(3.184)	0	0	0
2012/05/28	R186 2012/08/02	8.75	Put	Bond Future	1,031.0000	1,025.0000	(0.582)	0	0	2,700
2012/05/28	R186 2012/08/02	8.80	Call	Bond Future	4,884.0000	4,737.0000	(3.010)	0	0	0
2012/05/28	R186 2012/08/02	8.80	Put	Bond Future	917.0000	909.0000	(0.872)	0	0	0
2012/05/28	R186 2012/08/02	8.70	Call	Bond Future	4,234.0000	4,090.0000	(3.401)	0	0	0
2012/05/28	R186 2012/08/02	8.70	Put	Bond Future	1,157.0000	1,153.0000	(0.346)	0	0	0
2012/05/28	R186 2012/08/02	8.25	Put	Bond Future	2,914.0000	2,943.0000	0.995	0	0	0

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2012/05/28	R186 2012/08/02	8.25	Call	Bond Future	1,856.0000	1,745.0000	(5.981)	0	0	8,750
2012/05/28	R186 2012/08/02	8.66	Call	Bond Future	3,985.0000	3,842.0000	(3.588)	0	0	0
2012/05/28	R186 2012/08/02	8.66	Put	Bond Future	1,267.0000	1,264.0000	(0.237)	0	0	276
2012/05/28	R186 2012/08/02	7.66	Put	Bond Future	7,158.0000	7,256.0000	1.369	0	0	0
2012/05/28	R186 2012/08/02	7.66	Call	Bond Future	349.0000	307.0000	(12.034)	0	0	276
2012/05/28	R186 2012/08/02	7.76	Put	Bond Future	6,298.0000	6,385.0000	1.381	0	0	0
2012/05/28	R186 2012/08/02	7.76	Call	Bond Future	491.0000	438.0000	(10.794)	0	0	43
2012/05/28	R186 2012/08/02	8.76	Call	Bond Future	4,620.0000	4,473.0000	(3.182)	0	0	0
2012/05/28	R186 2012/08/02	8.76	Put	Bond Future	1,008.0000	1,000.0000	(0.794)	0	0	43
2012/05/28	R186 2012/08/02	8.00	Put	Bond Future	4,456.0000	4,513.0000	1.279	0	0	0
2012/05/28	R186 2012/08/02	8.00	Call	Bond Future	1,008.0000	926.0000	(8.135)	0	0	1,099
2012/05/28	R186 2012/08/02	9.00	Call	Bond Future	6,277.0000	6,127.0000	(2.390)	0	0	0
2012/05/28	R186 2012/08/02	9.00	Put	Bond Future	558.0000	547.0000	(1.971)	0	0	199
2012/05/28	R186 2012/08/02	7.70	Put	Bond Future	6,808.0000	6,902.0000	1.381	0	0	0
2012/05/28	R186 2012/08/02	7.70	Call	Bond Future	401.0000	355.0000	(11.471)	0	0	2,700
2012/05/28	R186 2012/08/02	8.30	Call	Bond Future	2,069.0000	1,953.0000	(5.607)	0	0	0
2012/05/28	R186 2012/08/02	8.30	Put	Bond Future	2,657.0000	2,681.0000	0.903	0	0	900
2012/05/28	R186 2012/11/01			Bond Future	8.4380	8.4540	0.190	0.0000	0.0000	0
2012/05/28	R186 2012/11/01	8.75	Call	Bond Future	5,654.0000	5,526.0000	(2.264)	0	0	0
2012/05/28	R186 2012/11/01	8.75	Put	Bond Future	2,855.0000	2,873.0000	0.630	0	0	0
2012/05/28	R186 2012/11/01	8.80	Call	Bond Future	5,927.0000	5,797.0000	(2.193)	0	0	0
2012/05/28	R186 2012/11/01	8.80	Put	Bond Future	2,688.0000	2,704.0000	0.595	0	0	0
2012/05/28	R186 2012/11/01	8.70	Call	Bond Future	5,387.0000	5,261.0000	(2.339)	0	0	0
2012/05/28	R186 2012/11/01	8.70	Put	Bond Future	3,030.0000	3,050.0000	0.660	0	0	0
2012/05/28	R186 2012/11/01	8.82	Call	Bond Future	6,037.0000	5,907.0000	(2.153)	0	0	0
2012/05/28	R186 2012/11/01	8.82	Put	Bond Future	2,623.0000	2,639.0000	0.610	0	0	1,858
2012/05/28	R186 2012/11/01	7.82	Put	Bond Future	7,645.0000	7,716.0000	0.929	0	0	0
2012/05/28	R186 2012/11/01	7.82	Call	Bond Future	1,803.0000	1,728.0000	(4.160)	0	0	1,858
2012/05/28	R186 2013/02/07			Bond Future	8.5190	8.5350	0.188	0.0000	0.0000	0
2012/05/28	R186 2013/02/07	8.50	Call	Bond Future	5,230.0000	5,126.0000	(1.989)	0	0	0
2012/05/28	R186 2013/02/07	8.50	Put	Bond Future	5,400.0000	5,439.0000	0.722	0	0	0
2012/05/28	R186 2013/02/07	8.55	Call	Bond Future	5,459.0000	5,353.0000	(1.942)	0	0	0
2012/05/28	R186 2013/02/07	8.55	Put	Bond Future	5,182.0000	5,219.0000	0.714	0	0	0
2012/05/28	R186 2013/02/07	8.45	Call	Bond Future	5,010.0000	4,907.0000	(2.056)	0	0	0
2012/05/28	R186 2013/02/07	8.45	Put	Bond Future	5,629.0000	5,669.0000	0.711	0	0	0

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2012/05/28	R189 2012/08/02			Bond Future	218.8646	218.8672	0.001	0.0000	0.0000	44
2012/05/28	R189 2012/08/02	218.00	Call	Bond Future	865.0000	867.0000	0.231	0	0	0
2012/05/28	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R189 2012/08/02	218.05	Call	Bond Future	815.0000	817.0000	0.245	0	0	0
2012/05/28	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R189 2012/08/02	217.95	Call	Bond Future	915.0000	917.0000	0.219	0	0	0
2012/05/28	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R197 2012/08/02			Bond Future	256.3759	256.3972	0.008	0.0000	0.0000	1,409
2012/05/28	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R197 2012/08/02	257.00	Put	Bond Future	624.0000	603.0000	(3.365)	0	0	0
2012/05/28	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R197 2012/08/02	257.05	Put	Bond Future	674.0000	653.0000	(3.116)	0	0	0
2012/05/28	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R197 2012/08/02	256.95	Put	Bond Future	574.0000	553.0000	(3.659)	0	0	0
2012/05/28	R201 2012/08/02			Bond Future	5.7060	5.7230	0.298	0.0000	0.0000	2,704
2012/05/28	R201 2012/08/02	7.50	Call	Bond Future	3,997.0000	3,958.0000	(0.976)	0	0	0
2012/05/28	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R201 2012/08/02	7.55	Call	Bond Future	4,106.0000	4,067.0000	(0.950)	0	0	0
2012/05/28	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R201 2012/08/02	7.45	Call	Bond Future	3,888.0000	3,849.0000	(1.003)	0	0	0
2012/05/28	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R201 2012/11/01			Bond Future	5.6700	5.6900	0.353	0.0000	0.0000	0
2012/05/28	R201 2012/11/01	6.50	Call	Bond Future	1,775.0000	1,737.0000	(2.141)	0	0	0
2012/05/28	R201 2012/11/01	6.50	Put	Bond Future	89.0000	92.0000	3.371	0	0	0
2012/05/28	R201 2012/11/01	6.55	Call	Bond Future	1,865.0000	1,826.0000	(2.091)	0	0	0
2012/05/28	R201 2012/11/01	6.55	Put	Bond Future	79.0000	81.0000	2.532	0	0	0
2012/05/28	R201 2012/11/01	6.45	Call	Bond Future	1,687.0000	1,649.0000	(2.253)	0	0	0
2012/05/28	R201 2012/11/01	6.45	Put	Bond Future	102.0000	105.0000	2.941	0	0	0
2012/05/28	R201 2013/02/07			Bond Future	5.6010	5.6240	0.411	0.0000	0.0000	0
2012/05/28	R201 2013/02/07	6.25	Call	Bond Future	1,438.0000	1,404.0000	(2.364)	0	0	0
2012/05/28	R201 2013/02/07	6.25	Put	Bond Future	277.0000	284.0000	2.527	0	0	0
2012/05/28	R201 2013/02/07	6.30	Call	Bond Future	1,506.0000	1,472.0000	(2.258)	0	0	0
2012/05/28	R201 2013/02/07	6.30	Put	Bond Future	256.0000	263.0000	2.734	0	0	0

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2012/05/28	R201 2013/02/07	6.20	Call	Bond Future	1,371.0000	1,337.0000	(2.480)	0	0	0
2012/05/28	R201 2013/02/07	6.20	Put	Bond Future	299.0000	306.0000	2.341	0	0	0
2012/05/28	R202 2012/08/02			Bond Future	186.8112	186.8292	0.010	0.0000	0.0000	40,005
2012/05/28	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R202 2012/08/02	191.00	Put	Bond Future	4,189.0000	4,171.0000	(0.430)	0	0	0
2012/05/28	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R202 2012/08/02	191.05	Put	Bond Future	4,239.0000	4,221.0000	(0.425)	0	0	0
2012/05/28	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R202 2012/08/02	190.95	Put	Bond Future	4,139.0000	4,121.0000	(0.435)	0	0	0
2012/05/28	R203 2012/08/02			Bond Future	6.9980	7.0020	0.057	0.0000	0.0000	3,541
2012/05/28	R203 2012/08/02	8.50	Call	Bond Future	6,323.0000	6,305.0000	(0.285)	0	0	0
2012/05/28	R203 2012/08/02	8.50	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/05/28	R203 2012/08/02	8.55	Call	Bond Future	6,524.0000	6,506.0000	(0.276)	0	0	0
2012/05/28	R203 2012/08/02	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/28	R203 2012/08/02	8.45	Call	Bond Future	6,121.0000	6,103.0000	(0.294)	0	0	0
2012/05/28	R203 2012/08/02	8.45	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/05/28	R203 2012/08/02	6.60	Put	Bond Future	2,038.0000	2,037.0000	(0.049)	0	0	0
2012/05/28	R203 2012/08/02	6.60	Call	Bond Future	281.0000	263.0000	(6.406)	0	0	4,200
2012/05/28	R203 2012/08/02	6.85	Put	Bond Future	1,270.0000	1,262.0000	(0.630)	0	0	0
2012/05/28	R203 2012/08/02	6.85	Call	Bond Future	621.0000	595.0000	(4.187)	0	0	1,400
2012/05/28	R203 2012/08/02	7.15	Call	Bond Future	1,292.0000	1,261.0000	(2.399)	0	0	0
2012/05/28	R203 2012/08/02	7.15	Put	Bond Future	630.0000	617.0000	(2.063)	0	0	1,400
2012/05/28	R203 2012/08/02	7.55	Call	Bond Future	2,576.0000	2,549.0000	(1.048)	0	0	0
2012/05/28	R203 2012/08/02	7.55	Put	Bond Future	197.0000	188.0000	(4.569)	0	0	4,200
2012/05/28	R203 2012/11/01			Bond Future	7.0620	7.0680	0.085	0.0000	0.0000	0
2012/05/28	R203 2012/11/01	7.75	Call	Bond Future	3,413.0000	3,382.0000	(0.908)	0	0	0
2012/05/28	R203 2012/11/01	7.75	Put	Bond Future	590.0000	584.0000	(1.017)	0	0	0
2012/05/28	R203 2012/11/01	7.80	Call	Bond Future	3,570.0000	3,539.0000	(0.868)	0	0	0
2012/05/28	R203 2012/11/01	7.80	Put	Bond Future	546.0000	540.0000	(1.099)	0	0	0
2012/05/28	R203 2012/11/01	7.70	Call	Bond Future	3,259.0000	3,228.0000	(0.951)	0	0	0
2012/05/28	R203 2012/11/01	7.70	Put	Bond Future	638.0000	632.0000	(0.940)	0	0	0
2012/05/28	R203 2013/02/07			Bond Future	7.1340	7.1400	0.084	0.0000	0.0000	0
2012/05/28	R203 2013/02/07	6.50	Call	Bond Future	915.0000	898.0000	(1.858)	0	0	0

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2012/05/28	R203 2013/02/07	6.50	Put	Bond Future	3,460.0000	3,467.0000	0.202	0	0	0
2012/05/28	R203 2013/02/07	6.55	Call	Bond Future	980.0000	962.0000	(1.837)	0	0	0
2012/05/28	R203 2013/02/07	6.55	Put	Bond Future	3,322.0000	3,327.0000	0.151	0	0	0
2012/05/28	R203 2013/02/07	6.45	Call	Bond Future	853.0000	837.0000	(1.876)	0	0	0
2012/05/28	R203 2013/02/07	6.45	Put	Bond Future	3,602.0000	3,610.0000	0.222	0	0	0
2012/05/28	R204 2012/08/02			Bond Future	7.3010	7.3050	0.055	0.0000	0.0000	4,101
2012/05/28	R204 2012/08/02	8.50	Call	Bond Future	5,960.0000	5,937.0000	(0.386)	0	0	0
2012/05/28	R204 2012/08/02	8.50	Put	Bond Future	25.0000	23.0000	(8.000)	0	0	0
2012/05/28	R204 2012/08/02	8.55	Call	Bond Future	6,193.0000	6,170.0000	(0.371)	0	0	0
2012/05/28	R204 2012/08/02	8.55	Put	Bond Future	20.0000	17.0000	(15.000)	0	0	0
2012/05/28	R204 2012/08/02	8.45	Call	Bond Future	5,728.0000	5,704.0000	(0.419)	0	0	0
2012/05/28	R204 2012/08/02	8.45	Put	Bond Future	32.0000	29.0000	(9.375)	0	0	0
2012/05/28	R204 2012/11/01			Bond Future	7.3680	7.3730	0.068	0.0000	0.0000	0
2012/05/28	R204 2012/11/01	8.00	Call	Bond Future	3,917.0000	3,883.0000	(0.868)	0	0	0
2012/05/28	R204 2012/11/01	8.00	Put	Bond Future	846.0000	837.0000	(1.064)	0	0	0
2012/05/28	R204 2012/11/01	8.05	Call	Bond Future	4,095.0000	4,061.0000	(0.830)	0	0	0
2012/05/28	R204 2012/11/01	8.05	Put	Bond Future	786.0000	776.0000	(1.272)	0	0	0
2012/05/28	R204 2012/11/01	7.95	Call	Bond Future	3,741.0000	3,707.0000	(0.909)	0	0	0
2012/05/28	R204 2012/11/01	7.95	Put	Bond Future	909.0000	899.0000	(1.100)	0	0	0
2012/05/28	R204 2013/02/07			Bond Future	7.4410	7.4470	0.081	0.0000	0.0000	0
2012/05/28	R204 2013/02/07	8.00	Call	Bond Future	4,036.0000	4,003.0000	(0.818)	0	0	0
2012/05/28	R204 2013/02/07	8.00	Put	Bond Future	1,421.0000	1,416.0000	(0.352)	0	0	0
2012/05/28	R204 2013/02/07	8.05	Call	Bond Future	4,194.0000	4,161.0000	(0.787)	0	0	0
2012/05/28	R204 2013/02/07	8.05	Put	Bond Future	1,349.0000	1,344.0000	(0.371)	0	0	0
2012/05/28	R204 2013/02/07	7.95	Call	Bond Future	3,881.0000	3,848.0000	(0.850)	0	0	0
2012/05/28	R204 2013/02/07	7.95	Put	Bond Future	1,496.0000	1,492.0000	(0.267)	0	0	0
2012/05/28	R206 2012/08/02			Bond Future	5.3640	5.3820	0.336	0.0000	0.0000	1,781
2012/05/28	R206 2012/08/02	7.25	Call	Bond Future	2,584.0000	2,559.0000	(0.967)	0	0	0
2012/05/28	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R206 2012/08/02	7.30	Call	Bond Future	2,651.0000	2,626.0000	(0.943)	0	0	0
2012/05/28	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R206 2012/08/02	7.20	Call	Bond Future	2,517.0000	2,492.0000	(0.993)	0	0	0
2012/05/28	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/28	R206 2012/11/01			Bond Future	5.2210	5.2450	0.460	0.0000	0.0000	0
2012/05/28	R206 2012/11/01	6.00	Call	Bond Future	933.0000	907.0000	(2.787)	0	0	0
2012/05/28	R206 2012/11/01	6.00	Put	Bond Future	33.0000	35.0000	6.061	0	0	0
2012/05/28	R206 2012/11/01	6.05	Call	Bond Future	986.0000	959.0000	(2.738)	0	0	0
2012/05/28	R206 2012/11/01	6.05	Put	Bond Future	28.0000	29.0000	3.571	0	0	0
2012/05/28	R206 2012/11/01	5.95	Call	Bond Future	881.0000	855.0000	(2.951)	0	0	0
2012/05/28	R206 2012/11/01	5.95	Put	Bond Future	38.0000	40.0000	5.263	0	0	0
2012/05/28	R206 2013/02/07			Bond Future	4.9450	4.9780	0.667	0.0000	0.0000	0
2012/05/28	R206 2013/02/07	6.00	Call	Bond Future	1,010.0000	983.0000	(2.673)	0	0	0
2012/05/28	R206 2013/02/07	6.00	Put	Bond Future	59.0000	62.0000	5.085	0	0	0
2012/05/28	R206 2013/02/07	6.05	Call	Bond Future	1,049.0000	1,021.0000	(2.669)	0	0	0
2012/05/28	R206 2013/02/07	6.05	Put	Bond Future	53.0000	55.0000	3.774	0	0	0
2012/05/28	R206 2013/02/07	5.95	Call	Bond Future	971.0000	945.0000	(2.678)	0	0	0
2012/05/28	R206 2013/02/07	5.95	Put	Bond Future	65.0000	69.0000	6.154	0	0	0
2012/05/28	R207 2012/08/02			Bond Future	7.6140	7.6290	0.197	0.0000	0.0000	27,509
2012/05/28	R207 2012/08/02	8.75	Call	Bond Future	6,085.0000	5,999.0000	(1.413)	0	0	0
2012/05/28	R207 2012/08/02	8.75	Put	Bond Future	46.0000	43.0000	(6.522)	0	0	0
2012/05/28	R207 2012/08/02	8.80	Call	Bond Future	6,331.0000	6,246.0000	(1.343)	0	0	0
2012/05/28	R207 2012/08/02	8.80	Put	Bond Future	37.0000	35.0000	(5.405)	0	0	0
2012/05/28	R207 2012/08/02	8.70	Call	Bond Future	5,839.0000	5,753.0000	(1.473)	0	0	0
2012/05/28	R207 2012/08/02	8.70	Put	Bond Future	56.0000	53.0000	(5.357)	0	0	0
2012/05/28	R207 2012/11/01			Bond Future	7.6850	7.7010	0.208	0.0000	0.0000	0
2012/05/28	R207 2012/11/01	8.25	Call	Bond Future	4,028.0000	3,948.0000	(1.986)	0	0	0
2012/05/28	R207 2012/11/01	8.25	Put	Bond Future	1,053.0000	1,059.0000	0.570	0	0	0
2012/05/28	R207 2012/11/01	8.30	Call	Bond Future	4,214.0000	4,134.0000	(1.898)	0	0	0
2012/05/28	R207 2012/11/01	8.30	Put	Bond Future	981.0000	987.0000	0.612	0	0	0
2012/05/28	R207 2012/11/01	8.20	Call	Bond Future	3,845.0000	3,766.0000	(2.055)	0	0	0
2012/05/28	R207 2012/11/01	8.20	Put	Bond Future	1,128.0000	1,135.0000	0.621	0	0	0
2012/05/28	R207 2013/02/07			Bond Future	7.7630	7.7800	0.219	0.0000	0.0000	0
2012/05/28	R207 2013/02/07	8.25	Call	Bond Future	4,235.0000	4,162.0000	(1.724)	0	0	0
2012/05/28	R207 2013/02/07	8.25	Put	Bond Future	1,747.0000	1,762.0000	0.859	0	0	0
2012/05/28	R207 2013/02/07	8.30	Call	Bond Future	4,401.0000	4,327.0000	(1.681)	0	0	0
2012/05/28	R207 2013/02/07	8.30	Put	Bond Future	1,662.0000	1,676.0000	0.842	0	0	0
2012/05/28	R207 2013/02/07	8.20	Call	Bond Future	4,072.0000	4,000.0000	(1.768)	0	0	0

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2012/05/28	R207 2013/02/07	8.20	Put	Bond Future	1,836.0000	1,852.0000	0.871	0	0	0
2012/05/28	R208 2012/08/02			Bond Future	7.6990	7.7190	0.260	0.0000	0.0000	9,382
2012/05/28	R208 2012/08/02	8.75	Call	Bond Future	6,120.0000	5,998.0000	(1.993)	0	0	0
2012/05/28	R208 2012/08/02	8.75	Put	Bond Future	73.0000	71.0000	(2.740)	0	0	0
2012/05/28	R208 2012/08/02	8.80	Call	Bond Future	6,383.0000	6,261.0000	(1.911)	0	0	0
2012/05/28	R208 2012/08/02	8.80	Put	Bond Future	60.0000	58.0000	(3.333)	0	0	0
2012/05/28	R208 2012/08/02	8.70	Call	Bond Future	5,857.0000	5,735.0000	(2.083)	0	0	0
2012/05/28	R208 2012/08/02	8.70	Put	Bond Future	86.0000	84.0000	(2.326)	0	0	0
2012/05/28	R208 2012/08/02	7.20	Put	Bond Future	3,399.0000	3,477.0000	2.295	0	0	0
2012/05/28	R208 2012/08/02	7.20	Call	Bond Future	345.0000	304.0000	(11.884)	0	0	3,450
2012/05/28	R208 2012/08/02	7.50	Put	Bond Future	2,056.0000	2,105.0000	2.383	0	0	0
2012/05/28	R208 2012/08/02	7.50	Call	Bond Future	853.0000	782.0000	(8.324)	0	0	1,150
2012/05/28	R208 2012/08/02	7.80	Call	Bond Future	1,709.0000	1,611.0000	(5.734)	0	0	0
2012/05/28	R208 2012/08/02	7.80	Put	Bond Future	1,106.0000	1,128.0000	1.989	0	0	1,150
2012/05/28	R208 2012/08/02	8.25	Call	Bond Future	3,584.0000	3,465.0000	(3.320)	0	0	0
2012/05/28	R208 2012/08/02	8.25	Put	Bond Future	351.0000	352.0000	0.285	0	0	3,450
2012/05/28	R208 2012/11/01			Bond Future	7.7670	7.7890	0.283	0.0000	0.0000	0
2012/05/28	R208 2012/11/01	8.25	Call	Bond Future	4,074.0000	3,965.0000	(2.676)	0	0	0
2012/05/28	R208 2012/11/01	8.25	Put	Bond Future	1,302.0000	1,321.0000	1.459	0	0	0
2012/05/28	R208 2012/11/01	8.30	Call	Bond Future	4,269.0000	4,158.0000	(2.600)	0	0	0
2012/05/28	R208 2012/11/01	8.30	Put	Bond Future	1,216.0000	1,233.0000	1.398	0	0	0
2012/05/28	R208 2012/11/01	8.20	Call	Bond Future	3,883.0000	3,776.0000	(2.756)	0	0	0
2012/05/28	R208 2012/11/01	8.20	Put	Bond Future	1,393.0000	1,414.0000	1.508	0	0	0
2012/05/28	R208 2013/02/07			Bond Future	7.8410	7.8630	0.281	0.0000	0.0000	0
2012/05/28	R208 2013/02/07	8.00	Call	Bond Future	3,566.0000	3,478.0000	(2.468)	0	0	0
2012/05/28	R208 2013/02/07	8.00	Put	Bond Future	2,667.0000	2,704.0000	1.387	0	0	0
2012/05/28	R208 2013/02/07	8.05	Call	Bond Future	3,726.0000	3,637.0000	(2.389)	0	0	0
2012/05/28	R208 2013/02/07	8.05	Put	Bond Future	2,547.0000	2,583.0000	1.413	0	0	0
2012/05/28	R208 2013/02/07	7.95	Call	Bond Future	3,409.0000	3,323.0000	(2.523)	0	0	0
2012/05/28	R208 2013/02/07	7.95	Put	Bond Future	2,792.0000	2,831.0000	1.397	0	0	0
2012/05/28	R209 2012/08/02			Bond Future	8.9590	8.9430	(0.179)	0.0000	0.0000	14,495
2012/05/28	R209 2012/08/02	9.25	Call	Bond Future	3,344.0000	3,387.0000	1.286	0	0	0
2012/05/28	R209 2012/08/02	9.25	Put	Bond Future	1,165.0000	1,085.0000	(6.867)	0	0	0

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2012/05/28	R209 2012/08/02	9.30	Call	Bond Future	3,592.0000	3,639.0000	1.308	0	0	0
2012/05/28	R209 2012/08/02	9.30	Put	Bond Future	1,049.0000	973.0000	(7.245)	0	0	0
2012/05/28	R209 2012/08/02	9.20	Call	Bond Future	3,104.0000	3,142.0000	1.224	0	0	0
2012/05/28	R209 2012/08/02	9.20	Put	Bond Future	1,292.0000	1,207.0000	(6.579)	0	0	0
2012/05/28	R209 2012/11/01			Bond Future	9.0300	9.0140	(0.177)	0.0000	0.0000	0
2012/05/28	R209 2012/11/01	9.00	Call	Bond Future	3,550.0000	3,578.0000	0.789	0	0	0
2012/05/28	R209 2012/11/01	9.00	Put	Bond Future	3,778.0000	3,684.0000	(2.488)	0	0	0
2012/05/28	R209 2012/11/01	9.05	Call	Bond Future	3,738.0000	3,768.0000	0.803	0	0	0
2012/05/28	R209 2012/11/01	9.05	Put	Bond Future	3,587.0000	3,496.0000	(2.537)	0	0	0
2012/05/28	R209 2012/11/01	8.95	Call	Bond Future	3,368.0000	3,394.0000	0.772	0	0	0
2012/05/28	R209 2012/11/01	8.95	Put	Bond Future	3,977.0000	3,882.0000	(2.389)	0	0	0
2012/05/28	R209 2013/02/07			Bond Future	9.1060	9.0900	(0.176)	0.0000	0.0000	0
2012/05/28	R209 2013/02/07	9.00	Call	Bond Future	4,413.0000	4,445.0000	0.725	0	0	0
2012/05/28	R209 2013/02/07	9.00	Put	Bond Future	5,211.0000	5,123.0000	(1.689)	0	0	0
2012/05/28	R209 2013/02/07	9.05	Call	Bond Future	4,595.0000	4,629.0000	0.740	0	0	0
2012/05/28	R209 2013/02/07	9.05	Put	Bond Future	5,015.0000	4,929.0000	(1.715)	0	0	0
2012/05/28	R209 2013/02/07	8.95	Call	Bond Future	4,237.0000	4,269.0000	0.755	0	0	0
2012/05/28	R209 2013/02/07	8.95	Put	Bond Future	5,416.0000	5,329.0000	(1.606)	0	0	0
2012/05/28	R210 2012/08/02			Bond Future	141.4315	141.4450	0.010	0.0000	0.0000	925
2012/05/28	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R210 2012/08/02	143.00	Put	Bond Future	1,569.0000	1,555.0000	(0.892)	0	0	0
2012/05/28	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R210 2012/08/02	143.05	Put	Bond Future	1,619.0000	1,605.0000	(0.865)	0	0	0
2012/05/28	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R210 2012/08/02	142.95	Put	Bond Future	1,519.0000	1,505.0000	(0.922)	0	0	0
2012/05/28	R211 2012/08/02			Bond Future	119.6800	119.6859	0.005	0.0000	0.0000	480
2012/05/28	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R211 2012/08/02	120.00	Put	Bond Future	320.0000	314.0000	(1.875)	0	0	0
2012/05/28	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R211 2012/08/02	120.05	Put	Bond Future	370.0000	364.0000	(1.622)	0	0	0
2012/05/28	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R211 2012/08/02	119.95	Put	Bond Future	270.0000	264.0000	(2.222)	0	0	0
2012/05/28	R212 2012/08/02			Bond Future	117.4456	117.4556	0.009	0.0000	0.0000	2,962

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2012/05/28	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R212 2012/08/02	118.00	Put	Bond Future	554.0000	544.0000	(1.805)	0	0	0
2012/05/28	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R212 2012/08/02	118.05	Put	Bond Future	604.0000	594.0000	(1.656)	0	0	0
2012/05/28	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R212 2012/08/02	117.95	Put	Bond Future	504.0000	494.0000	(1.984)	0	0	0
2012/05/28	R213 2012/08/02			Bond Future	8.8250	8.8350	0.113	0.0000	0.0000	4,725
2012/05/28	R213 2012/08/02	9.25	Call	Bond Future	4,155.0000	4,058.0000	(2.335)	0	0	0
2012/05/28	R213 2012/08/02	9.25	Put	Bond Future	888.0000	870.0000	(2.027)	0	0	0
2012/05/28	R213 2012/08/02	9.30	Call	Bond Future	4,433.0000	4,335.0000	(2.211)	0	0	0
2012/05/28	R213 2012/08/02	9.30	Put	Bond Future	794.0000	775.0000	(2.393)	0	0	0
2012/05/28	R213 2012/08/02	9.20	Call	Bond Future	3,884.0000	3,787.0000	(2.497)	0	0	0
2012/05/28	R213 2012/08/02	9.20	Put	Bond Future	991.0000	973.0000	(1.816)	0	0	0
2012/05/28	R213 2012/11/01			Bond Future	8.9010	8.9110	0.112	0.0000	0.0000	0
2012/05/28	R213 2012/11/01	9.00	Call	Bond Future	4,125.0000	4,047.0000	(1.891)	0	0	0
2012/05/28	R213 2012/11/01	9.00	Put	Bond Future	3,358.0000	3,358.0000	0.000	0	0	0
2012/05/28	R213 2012/11/01	9.05	Call	Bond Future	4,332.0000	4,253.0000	(1.824)	0	0	0
2012/05/28	R213 2012/11/01	9.05	Put	Bond Future	3,181.0000	3,180.0000	(0.031)	0	0	0
2012/05/28	R213 2012/11/01	8.95	Call	Bond Future	3,923.0000	3,846.0000	(1.963)	0	0	0
2012/05/28	R213 2012/11/01	8.95	Put	Bond Future	3,542.0000	3,543.0000	0.028	0	0	0
2012/05/28	R213 2013/02/07			Bond Future	8.9830	8.9940	0.122	0.0000	0.0000	0
2012/05/28	R213 2013/02/07	9.00	Call	Bond Future	4,886.0000	4,813.0000	(1.494)	0	0	0
2012/05/28	R213 2013/02/07	9.00	Put	Bond Future	4,756.0000	4,767.0000	0.231	0	0	0
2012/05/28	R213 2013/02/07	9.05	Call	Bond Future	5,083.0000	5,009.0000	(1.456)	0	0	0
2012/05/28	R213 2013/02/07	9.05	Put	Bond Future	4,571.0000	4,581.0000	0.219	0	0	0
2012/05/28	R213 2013/02/07	8.95	Call	Bond Future	4,696.0000	4,624.0000	(1.533)	0	0	0
2012/05/28	R213 2013/02/07	8.95	Put	Bond Future	4,950.0000	4,962.0000	0.242	0	0	0
2012/05/28	R214 2012/08/02			Bond Future	8.9660	8.9600	(0.067)	0.0000	0.0000	1,530
2012/05/28	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R214 2012/08/02	8.80	Put	Bond Future	1,355.0000	1,307.0000	(3.542)	0	0	0
2012/05/28	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/28	R214 2012/08/02	8.81	Put	Bond Future	1,272.0000	1,224.0000	(3.774)	0	0	0
2012/05/28	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
2012/05/28	R214 2012/08/02	8.79	Put	Bond Future	1,438.0000	1,390.0000	(3.338)	0	0	0
Total										412349.00