



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 31/05/2012

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

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2012/05/31	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	AL7T 2012/08/02			Index Future	434.6280	434.3830	(0.056)	0.0000	0.0000	13
2012/05/31	AL7T 2012/11/01			Index Future	441.0210	440.7560	(0.060)	0.0000	0.0000	0
2012/05/31	ALBI 2012/08/02			Index Future	393.6800	393.5220	(0.040)	0.0000	0.0000	1,004
2012/05/31	ALBI 2012/11/01			Index Future	399.4700	399.2950	(0.044)	0.0000	0.0000	0
2012/05/31	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/31	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	CAAZ 2012/06/18			Can-Do Future	0.4370	0.4522	3.478	0.0000	0.0000	5,670
2012/05/31	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/31	CABB 2012/06/18			Can-Do Future	0.0007	0.0008	14.286	0.0000	0.0000	8,000
2012/05/31	CABC 2012/06/18			Can-Do Future	0.0142	0.0165	16.197	0.0000	0.0000	0
2012/05/31	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/05/31	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/31	DAAH 2012/06/28			Any day expiry	8.5420	8.5949	0.619	0.0000	0.0000	2,360
2012/05/31	DAAH 2012/06/28	8.50	Call	Any day expiry	200.0000	236.0000	18.000	0	0	0
2012/05/31	DAAH 2012/06/28	8.50	Put	Any day expiry	158.0000	141.0000	(10.759)	0	0	0
2012/05/31	DAAH 2012/06/28	8.51	Call	Any day expiry	195.0000	231.0000	18.462	0	0	0
2012/05/31	DAAH 2012/06/28	8.51	Put	Any day expiry	163.0000	146.0000	(10.429)	0	0	0
2012/05/31	DAAH 2012/06/28	8.49	Call	Any day expiry	204.0000	242.0000	18.627	0	0	0
2012/05/31	DAAH 2012/06/28	8.49	Put	Any day expiry	152.0000	137.0000	(9.868)	0	0	0
2012/05/31	DAAH 2012/06/28	8.25	Put	Any day expiry	56.0000	50.0000	(10.714)	0	0	0
2012/05/31	DAAH 2012/06/28	8.25	Call	Any day expiry	348.0000	395.0000	13.506	0	0	0

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2012/05/31	DAAH 2012/06/28	7.40	Call	Any day expiry	1,143.0000	1,196.0000	4.637	0	0	0
2012/05/31	DAAH 2012/06/28	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/31	DAUS 2012/05/31			Any day expiry	8.5095	8.5461	0.430	0.0000	0.0000	0
2012/05/31	DAUS 2012/05/31	7.75	Call	Any day expiry	760.0000	796.0000	4.737	0	0	0
2012/05/31	DAUS 2012/05/31	7.75	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/31	DAUS 2012/05/31	7.76	Call	Any day expiry	750.0000	786.0000	4.800	0	0	0
2012/05/31	DAUS 2012/05/31	7.76	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/31	DAUS 2012/05/31	7.74	Call	Any day expiry	770.0000	806.0000	4.675	0	0	0
2012/05/31	DAUS 2012/05/31	7.74	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/31	DAUS 2012/05/31	7.40	Call	Any day expiry	1,110.0000	1,146.0000	3.243	0	0	0
2012/05/31	DAUS 2012/05/31	7.40	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/31	DAUS 2012/05/31	8.25	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/31	DAUS 2012/05/31	8.25	Call	Any day expiry	260.0000	296.0000	13.846	0	0	0
2012/05/31	DAUS 2012/05/31	7.72	Call	Any day expiry	790.0000	826.0000	4.557	0	0	0
2012/05/31	DAUS 2012/05/31	7.72	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/05/31	DAUS 2012/05/31	8.51	Put	Any day expiry	37.0000	0.0000	(100.000)	0	0	0
2012/05/31	DAUS 2012/05/31	8.51	Call	Any day expiry	36.0000	36.0000	0.000	0	0	0
2012/05/31	DAUS 2012/06/29			Any day expiry	8.5433	8.5961	0.618	0.0000	0.0000	0
2012/05/31	DAUS 2012/06/29	7.75	Call	Any day expiry	798.0000	850.0000	6.516	0	0	0
2012/05/31	DAUS 2012/06/29	7.75	Put	Any day expiry	5.0000	4.0000	(20.000)	0	0	0
2012/05/31	DAUS 2012/06/29	7.76	Call	Any day expiry	788.0000	840.0000	6.599	0	0	0
2012/05/31	DAUS 2012/06/29	7.76	Put	Any day expiry	5.0000	4.0000	(20.000)	0	0	0
2012/05/31	DAUS 2012/06/29	7.74	Call	Any day expiry	807.0000	860.0000	6.568	0	0	0
2012/05/31	DAUS 2012/06/29	7.74	Put	Any day expiry	4.0000	4.0000	0.000	0	0	0
2012/05/31	DAUS 2012/06/29	7.40	Call	Any day expiry	1,144.0000	1,197.0000	4.633	0	0	0
2012/05/31	DAUS 2012/06/29	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/31	DAUS 2012/06/29	8.25	Put	Any day expiry	59.0000	52.0000	(11.864)	0	0	0
2012/05/31	DAUS 2012/06/29	8.25	Call	Any day expiry	352.0000	398.0000	13.068	0	0	0
2012/05/31	DAUS 2012/06/29	7.72	Call	Any day expiry	827.0000	879.0000	6.288	0	0	0
2012/05/31	DAUS 2012/06/29	7.72	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	5,480
2012/05/31	DAUS 2012/06/29	8.51	Put	Any day expiry	166.0000	150.0000	(9.639)	0	0	0
2012/05/31	DAUS 2012/06/29	8.51	Call	Any day expiry	199.0000	236.0000	18.593	0	0	5,480
2012/05/31	DAUS 2012/07/31			Any day expiry	8.5835	8.6364	0.616	0.0000	0.0000	0
2012/05/31	DAUS 2012/07/31	7.80	Call	Any day expiry	802.0000	854.0000	6.484	0	0	0

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2012/05/31	DAUS 2012/07/31	7.80	Put	Any day expiry	19.0000	18.0000	(5.263)	0	0	0
2012/05/31	DAUS 2012/07/31	7.81	Call	Any day expiry	793.0000	845.0000	6.557	0	0	0
2012/05/31	DAUS 2012/07/31	7.81	Put	Any day expiry	20.0000	19.0000	(5.000)	0	0	0
2012/05/31	DAUS 2012/07/31	7.79	Call	Any day expiry	811.0000	864.0000	6.535	0	0	0
2012/05/31	DAUS 2012/07/31	7.79	Put	Any day expiry	18.0000	18.0000	0.000	0	0	0
2012/05/31	DAUS 2012/07/31	7.40	Call	Any day expiry	1,189.0000	1,243.0000	4.542	0	0	0
2012/05/31	DAUS 2012/07/31	7.40	Put	Any day expiry	6.0000	7.0000	16.667	0	0	0
2012/05/31	DAUS 2012/07/31	8.25	Put	Any day expiry	109.0000	103.0000	(5.505)	0	0	0
2012/05/31	DAUS 2012/07/31	8.25	Call	Any day expiry	442.0000	489.0000	10.633	0	0	0
2012/05/31	DAUS 2012/07/31	7.72	Call	Any day expiry	877.0000	931.0000	6.157	0	0	0
2012/05/31	DAUS 2012/07/31	7.72	Put	Any day expiry	14.0000	15.0000	7.143	0	0	4,800
2012/05/31	DAUS 2012/07/31	8.51	Put	Any day expiry	228.0000	214.0000	(6.140)	0	0	0
2012/05/31	DAUS 2012/07/31	8.51	Call	Any day expiry	301.0000	340.0000	12.957	0	0	4,800
2012/05/31	DAUS 2012/08/31			Any day expiry	8.6218	8.6750	0.617	0.0000	0.0000	0
2012/05/31	DAUS 2012/08/31	7.85	Call	Any day expiry	816.0000	875.0000	7.230	0	0	0
2012/05/31	DAUS 2012/08/31	7.85	Put	Any day expiry	44.0000	50.0000	13.636	0	0	0
2012/05/31	DAUS 2012/08/31	7.86	Call	Any day expiry	807.0000	867.0000	7.435	0	0	0
2012/05/31	DAUS 2012/08/31	7.86	Put	Any day expiry	45.0000	52.0000	15.556	0	0	0
2012/05/31	DAUS 2012/08/31	7.84	Call	Any day expiry	824.0000	884.0000	7.282	0	0	0
2012/05/31	DAUS 2012/08/31	7.84	Put	Any day expiry	42.0000	49.0000	16.667	0	0	0
2012/05/31	DAUS 2012/08/31	7.40	Call	Any day expiry	1,235.0000	1,291.0000	4.534	0	0	0
2012/05/31	DAUS 2012/08/31	7.40	Put	Any day expiry	13.0000	16.0000	23.077	0	0	0
2012/05/31	DAUS 2012/08/31	8.25	Put	Any day expiry	148.0000	151.0000	2.027	0	0	0
2012/05/31	DAUS 2012/08/31	8.25	Call	Any day expiry	520.0000	576.0000	10.769	0	0	0
2012/05/31	DAUS 2012/08/31	7.72	Call	Any day expiry	930.0000	991.0000	6.559	0	0	0
2012/05/31	DAUS 2012/08/31	7.72	Put	Any day expiry	28.0000	36.0000	28.571	0	0	6,170
2012/05/31	DAUS 2012/08/31	8.51	Put	Any day expiry	271.0000	269.0000	(0.738)	0	0	0
2012/05/31	DAUS 2012/08/31	8.51	Call	Any day expiry	383.0000	434.0000	13.316	0	0	6,170
2012/05/31	DAUS 2012/09/28			Any day expiry	8.6550	8.7079	0.611	0.0000	0.0000	0
2012/05/31	DAUS 2012/09/28	7.90	Call	Any day expiry	827.0000	888.0000	7.376	0	0	0
2012/05/31	DAUS 2012/09/28	7.90	Put	Any day expiry	72.0000	80.0000	11.111	0	0	0
2012/05/31	DAUS 2012/09/28	7.91	Call	Any day expiry	819.0000	880.0000	7.448	0	0	0
2012/05/31	DAUS 2012/09/28	7.91	Put	Any day expiry	74.0000	82.0000	10.811	0	0	0
2012/05/31	DAUS 2012/09/28	7.89	Call	Any day expiry	835.0000	895.0000	7.186	0	0	0
2012/05/31	DAUS 2012/09/28	7.89	Put	Any day expiry	70.0000	77.0000	10.000	0	0	0

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2012/05/31	DAUS 2012/09/28	7.40	Call	Any day expiry	1,276.0000	1,332.0000	4.389	0	0	0
2012/05/31	DAUS 2012/09/28	7.40	Put	Any day expiry	21.0000	24.0000	14.286	0	0	0
2012/05/31	DAUS 2012/09/28	8.25	Put	Any day expiry	175.0000	179.0000	2.286	0	0	0
2012/05/31	DAUS 2012/09/28	8.25	Call	Any day expiry	580.0000	637.0000	9.828	0	0	0
2012/05/31	DAUS 2012/09/28	7.72	Call	Any day expiry	979.0000	1,040.0000	6.231	0	0	0
2012/05/31	DAUS 2012/09/28	7.72	Put	Any day expiry	44.0000	52.0000	18.182	0	0	7,540
2012/05/31	DAUS 2012/09/28	8.51	Put	Any day expiry	301.0000	300.0000	(0.332)	0	0	0
2012/05/31	DAUS 2012/09/28	8.51	Call	Any day expiry	446.0000	498.0000	11.659	0	0	7,540
2012/05/31	DAUS 2012/10/31			Any day expiry	8.6939	8.7462	0.602	0.0000	0.0000	0
2012/05/31	DAUS 2012/10/31	7.90	Call	Any day expiry	886.0000	948.0000	6.998	0	0	0
2012/05/31	DAUS 2012/10/31	7.90	Put	Any day expiry	92.0000	102.0000	10.870	0	0	0
2012/05/31	DAUS 2012/10/31	7.91	Call	Any day expiry	879.0000	940.0000	6.940	0	0	0
2012/05/31	DAUS 2012/10/31	7.91	Put	Any day expiry	95.0000	104.0000	9.474	0	0	0
2012/05/31	DAUS 2012/10/31	7.89	Call	Any day expiry	894.0000	956.0000	6.935	0	0	0
2012/05/31	DAUS 2012/10/31	7.89	Put	Any day expiry	90.0000	100.0000	11.111	0	0	0
2012/05/31	DAUS 2012/10/31	7.40	Call	Any day expiry	1,324.0000	1,382.0000	4.381	0	0	0
2012/05/31	DAUS 2012/10/31	7.40	Put	Any day expiry	30.0000	36.0000	20.000	0	0	0
2012/05/31	DAUS 2012/10/31	8.25	Put	Any day expiry	201.0000	209.0000	3.980	0	0	0
2012/05/31	DAUS 2012/10/31	8.25	Call	Any day expiry	645.0000	705.0000	9.302	0	0	0
2012/05/31	DAUS 2012/10/31	7.72	Call	Any day expiry	1,036.0000	1,098.0000	5.985	0	0	0
2012/05/31	DAUS 2012/10/31	7.72	Put	Any day expiry	62.0000	72.0000	16.129	0	0	8,220
2012/05/31	DAUS 2012/10/31	8.51	Call	Any day expiry	514.0000	567.0000	10.311	0	0	8,220
2012/05/31	DAUS 2012/10/31	8.51	Put	Any day expiry	330.0000	331.0000	0.303	0	0	0
2012/05/31	DAUS 2012/11/30			Any day expiry	8.7293	8.7811	0.593	0.0000	0.0000	0
2012/05/31	DAUS 2012/11/30	8.50	Call	Any day expiry	577.0000	630.0000	9.185	0	0	0
2012/05/31	DAUS 2012/11/30	8.50	Put	Any day expiry	348.0000	349.0000	0.287	0	0	0
2012/05/31	DAUS 2012/11/30	8.51	Call	Any day expiry	572.0000	626.0000	9.441	0	0	8,440
2012/05/31	DAUS 2012/11/30	8.51	Put	Any day expiry	353.0000	355.0000	0.567	0	0	0
2012/05/31	DAUS 2012/11/30	8.49	Call	Any day expiry	581.0000	635.0000	9.294	0	0	0
2012/05/31	DAUS 2012/11/30	8.49	Put	Any day expiry	342.0000	344.0000	0.585	0	0	0
2012/05/31	DAUS 2012/11/30	7.72	Call	Any day expiry	1,085.0000	1,149.0000	5.899	0	0	0
2012/05/31	DAUS 2012/11/30	7.72	Put	Any day expiry	76.0000	88.0000	15.789	0	0	8,440
2012/05/31	DAUS 2012/12/27			Any day expiry	8.7598	8.8113	0.588	0.0000	0.0000	0
2012/05/31	DAUS 2012/12/27	8.50	Call	Any day expiry	625.0000	679.0000	8.640	0	0	0
2012/05/31	DAUS 2012/12/27	8.50	Put	Any day expiry	365.0000	368.0000	0.822	0	0	0

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2012/05/31	DAUS 2012/12/27	8.51	Call	Any day expiry	621.0000	674.0000	8.535	0	0	7,530
2012/05/31	DAUS 2012/12/27	8.51	Put	Any day expiry	371.0000	373.0000	0.539	0	0	0
2012/05/31	DAUS 2012/12/27	8.49	Call	Any day expiry	630.0000	683.0000	8.413	0	0	0
2012/05/31	DAUS 2012/12/27	8.49	Put	Any day expiry	360.0000	362.0000	0.556	0	0	0
2012/05/31	DAUS 2012/12/27	7.72	Call	Any day expiry	1,128.0000	1,190.0000	5.496	0	0	0
2012/05/31	DAUS 2012/12/27	7.72	Put	Any day expiry	88.0000	99.0000	12.500	0	0	7,530
2012/05/31	ES33 2012/08/02			Bond Future	9.5610	9.5700	0.094	0.0000	0.0000	4,220
2012/05/31	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	ES33 2012/08/02	9.50	Put	Bond Future	470.0000	539.0000	14.681	0	0	0
2012/05/31	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	ES33 2012/08/02	9.51	Put	Bond Future	393.0000	462.0000	17.557	0	0	0
2012/05/31	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	ES33 2012/08/02	9.49	Put	Bond Future	547.0000	616.0000	12.614	0	0	0
2012/05/31	ES33 2012/11/01			Bond Future	9.6570	9.6660	0.093	0.0000	0.0000	0
2012/05/31	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	ES33 2012/11/01	9.50	Put	Bond Future	1,198.0000	1,266.0000	5.676	0	0	0
2012/05/31	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	ES33 2012/11/01	9.51	Put	Bond Future	1,121.0000	1,188.0000	5.977	0	0	0
2012/05/31	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	ES33 2012/11/01	9.49	Put	Bond Future	1,275.0000	1,343.0000	5.333	0	0	0
2012/05/31	GOVI 2012/08/02			GOVI	394.7670	394.6260	(0.036)	0.0000	0.0000	236
2012/05/31	GOVI 2012/08/02	390.00	Call	GOVI	47,670.0000	46,260.0000	(2.958)	0	0	0
2012/05/31	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/31	GOVI 2012/08/02	390.01	Call	GOVI	47,570.0000	46,160.0000	(2.964)	0	0	0
2012/05/31	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/31	GOVI 2012/08/02	389.99	Call	GOVI	47,770.0000	46,360.0000	(2.952)	0	0	0
2012/05/31	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/31	GOVI 2012/11/01			GOVI	400.5740	400.4160	(0.039)	0.0000	0.0000	0
2012/05/31	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/31	GOVI 2012/11/01	402.00	Put	GOVI	14,260.0000	15,840.0000	11.080	0	0	0
2012/05/31	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/31	GOVI 2012/11/01	402.01	Put	GOVI	14,360.0000	15,940.0000	11.003	0	0	0
2012/05/31	GOVI 2012/11/01	401.99	Call	GOVI	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
2012/05/31	GOVI 2012/11/01	401.99	Put	GOVI	14,160.0000	15,740.0000	11.158	0	0	0
2012/05/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/31	IGOV 2012/08/02			Index Future	174.0710	174.0140	(0.033)	0.0000	0.0000	563
2012/05/31	IGOV 2012/11/01			Index Future	176.6310	176.5670	(0.036)	0.0000	0.0000	0
2012/05/31	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/05/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/31	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,890
2012/05/31	JBAF 2012/07/18			Jibar Tradeable Future	5.5600	5.5300	(0.540)	0.0000	0.0000	0
2012/05/31	JBAF 2012/08/15			Jibar Tradeable Future	5.5200	5.4800	(0.725)	0.0000	0.0000	0
2012/05/31	JBAF 2012/09/19			Jibar Tradeable Future	5.4900	5.4200	(1.275)	0.0000	0.0000	44,760
2012/05/31	JBAF 2012/10/17			Jibar Tradeable Future	5.4800	5.4000	(1.460)	0.0000	0.0000	0
2012/05/31	JBAF 2012/11/21			Jibar Tradeable Future	5.4800	5.4000	(1.460)	0.0000	0.0000	0
2012/05/31	JBAF 2012/12/19			Jibar Tradeable Future	5.4800	5.4000	(1.460)	0.0000	0.0000	840
2012/05/31	JBAF 2013/03/20			Jibar Tradeable Future	5.5000	5.4300	(1.273)	0.0000	0.0000	790
2012/05/31	JBAF 2013/06/19			Jibar Tradeable Future	5.6100	5.5200	(1.604)	0.0000	0.0000	500
2012/05/31	JBAF 2013/09/18			Jibar Tradeable Future	5.7800	5.6800	(1.730)	0.0000	0.0000	1,700
2012/05/31	JBAF 2013/12/18			Jibar Tradeable Future	5.9700	5.8700	(1.675)	0.0000	0.0000	1,500
2012/05/31	JBAF 2014/03/19			Jibar Tradeable Future	6.1500	6.0500	(1.626)	0.0000	0.0000	0
2012/05/31	R157 2012/08/02			Bond Future	6.4500	6.4390	(0.171)	6.4510	6.4510	15,070
2012/05/31	R157 2012/08/02	8.00	Call	Bond Future	4,699.0000	4,733.0000	0.724	0	0	0
2012/05/31	R157 2012/08/02	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	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
2012/05/31	R157 2012/08/02	8.05	Call	Bond Future	4,846.0000	4,880.0000	0.702	0	0	0
2012/05/31	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R157 2012/08/02	7.95	Call	Bond Future	4,551.0000	4,585.0000	0.747	0	0	0
2012/05/31	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R157 2012/08/02	6.15	Put	Bond Future	1,109.0000	1,080.0000	(2.615)	0	0	0
2012/05/31	R157 2012/08/02	6.15	Call	Bond Future	172.0000	177.0000	2.907	0	0	3,750
2012/05/31	R157 2012/08/02	6.35	Put	Bond Future	685.0000	661.0000	(3.504)	0	0	0
2012/05/31	R157 2012/08/02	6.35	Call	Bond Future	374.0000	384.0000	2.674	0	0	1,250
2012/05/31	R157 2012/08/02	6.55	Call	Bond Future	691.0000	708.0000	2.460	0	0	0
2012/05/31	R157 2012/08/02	6.55	Put	Bond Future	381.0000	363.0000	(4.724)	0	0	1,250
2012/05/31	R157 2012/08/02	6.95	Call	Bond Future	1,628.0000	1,656.0000	1.720	0	0	0
2012/05/31	R157 2012/08/02	6.95	Put	Bond Future	86.0000	80.0000	(6.977)	0	0	3,750
2012/05/31	R157 2012/11/01			Bond Future	6.5040	6.4930	(0.169)	0.0000	0.0000	100
2012/05/31	R157 2012/11/01	7.00	Call	Bond Future	1,766.0000	1,787.0000	1.189	0	0	0
2012/05/31	R157 2012/11/01	7.00	Put	Bond Future	360.0000	349.0000	(3.056)	0	0	0
2012/05/31	R157 2012/11/01	7.05	Call	Bond Future	1,873.0000	1,895.0000	1.175	0	0	0
2012/05/31	R157 2012/11/01	7.05	Put	Bond Future	326.0000	317.0000	(2.761)	0	0	0
2012/05/31	R157 2012/11/01	6.95	Call	Bond Future	1,661.0000	1,682.0000	1.264	0	0	0
2012/05/31	R157 2012/11/01	6.95	Put	Bond Future	396.0000	385.0000	(2.778)	0	0	0
2012/05/31	R157 2013/02/07			Bond Future	6.5570	6.5480	(0.137)	0.0000	0.0000	0
2012/05/31	R157 2013/02/07	6.75	Call	Bond Future	1,377.0000	1,388.0000	0.799	0	0	0
2012/05/31	R157 2013/02/07	6.75	Put	Bond Future	880.0000	868.0000	(1.364)	0	0	0
2012/05/31	R157 2013/02/07	6.80	Call	Bond Future	1,455.0000	1,466.0000	0.756	0	0	0
2012/05/31	R157 2013/02/07	6.80	Put	Bond Future	829.0000	817.0000	(1.448)	0	0	0
2012/05/31	R157 2013/02/07	6.70	Call	Bond Future	1,302.0000	1,313.0000	0.845	0	0	0
2012/05/31	R157 2013/02/07	6.70	Put	Bond Future	933.0000	921.0000	(1.286)	0	0	0
2012/05/31	R186 2012/08/02			Bond Future	8.4200	8.4340	0.166	8.4290	8.4290	34,789
2012/05/31	R186 2012/08/02	8.75	Call	Bond Future	4,099.0000	3,992.0000	(2.610)	0	0	0
2012/05/31	R186 2012/08/02	8.75	Put	Bond Future	1,104.0000	1,127.0000	2.083	0	0	2,700
2012/05/31	R186 2012/08/02	8.80	Call	Bond Future	4,418.0000	4,309.0000	(2.467)	0	0	0
2012/05/31	R186 2012/08/02	8.80	Put	Bond Future	979.0000	1,000.0000	2.145	0	0	0
2012/05/31	R186 2012/08/02	8.70	Call	Bond Future	3,789.0000	3,685.0000	(2.745)	0	0	0
2012/05/31	R186 2012/08/02	8.70	Put	Bond Future	1,241.0000	1,266.0000	2.015	0	0	0
2012/05/31	R186 2012/08/02	8.25	Put	Bond Future	3,137.0000	3,198.0000	1.945	0	0	0

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2012/05/31	R186 2012/08/02	8.25	Call	Bond Future	1,550.0000	1,482.0000	(4.387)	0	0	8,750
2012/05/31	R186 2012/08/02	8.66	Call	Bond Future	3,549.0000	3,448.0000	(2.846)	0	0	0
2012/05/31	R186 2012/08/02	8.66	Put	Bond Future	1,360.0000	1,388.0000	2.059	0	0	276
2012/05/31	R186 2012/08/02	7.66	Put	Bond Future	7,587.0000	7,697.0000	1.450	0	0	0
2012/05/31	R186 2012/08/02	7.66	Call	Bond Future	249.0000	230.0000	(7.631)	0	0	276
2012/05/31	R186 2012/08/02	7.76	Put	Bond Future	6,699.0000	6,802.0000	1.538	0	0	0
2012/05/31	R186 2012/08/02	7.76	Call	Bond Future	363.0000	337.0000	(7.163)	0	0	43
2012/05/31	R186 2012/08/02	8.76	Call	Bond Future	4,162.0000	4,055.0000	(2.571)	0	0	0
2012/05/31	R186 2012/08/02	8.76	Put	Bond Future	1,078.0000	1,101.0000	2.134	0	0	43
2012/05/31	R186 2012/08/02	8.00	Put	Bond Future	4,774.0000	4,858.0000	1.760	0	0	0
2012/05/31	R186 2012/08/02	8.00	Call	Bond Future	797.0000	752.0000	(5.646)	0	0	1,099
2012/05/31	R186 2012/08/02	9.00	Call	Bond Future	5,781.0000	5,663.0000	(2.041)	0	0	0
2012/05/31	R186 2012/08/02	9.00	Put	Bond Future	591.0000	602.0000	1.861	0	0	199
2012/05/31	R186 2012/08/02	7.70	Put	Bond Future	7,227.0000	7,334.0000	1.481	0	0	0
2012/05/31	R186 2012/08/02	7.70	Call	Bond Future	291.0000	269.0000	(7.560)	0	0	2,700
2012/05/31	R186 2012/08/02	8.30	Call	Bond Future	1,745.0000	1,672.0000	(4.183)	0	0	0
2012/05/31	R186 2012/08/02	8.30	Put	Bond Future	2,862.0000	2,918.0000	1.957	0	0	900
2012/05/31	R186 2012/11/01			Bond Future	8.4980	8.5130	0.177	0.0000	0.0000	100
2012/05/31	R186 2012/11/01	8.75	Call	Bond Future	5,257.0000	5,162.0000	(1.807)	0	0	0
2012/05/31	R186 2012/11/01	8.75	Put	Bond Future	3,004.0000	3,044.0000	1.332	0	0	0
2012/05/31	R186 2012/11/01	8.80	Call	Bond Future	5,521.0000	5,424.0000	(1.757)	0	0	0
2012/05/31	R186 2012/11/01	8.80	Put	Bond Future	2,828.0000	2,867.0000	1.379	0	0	0
2012/05/31	R186 2012/11/01	8.70	Call	Bond Future	4,998.0000	4,906.0000	(1.841)	0	0	0
2012/05/31	R186 2012/11/01	8.70	Put	Bond Future	3,187.0000	3,231.0000	1.381	0	0	0
2012/05/31	R186 2012/11/01	8.82	Call	Bond Future	5,628.0000	5,530.0000	(1.741)	0	0	0
2012/05/31	R186 2012/11/01	8.82	Put	Bond Future	2,760.0000	2,798.0000	1.377	0	0	1,858
2012/05/31	R186 2012/11/01	7.82	Put	Bond Future	7,981.0000	8,070.0000	1.115	0	0	0
2012/05/31	R186 2012/11/01	7.82	Call	Bond Future	1,593.0000	1,546.0000	(2.950)	0	0	1,858
2012/05/31	R186 2013/02/07			Bond Future	8.5810	8.5980	0.198	0.0000	0.0000	0
2012/05/31	R186 2013/02/07	8.50	Call	Bond Future	4,897.0000	4,812.0000	(1.736)	0	0	0
2012/05/31	R186 2013/02/07	8.50	Put	Bond Future	5,620.0000	5,686.0000	1.174	0	0	0
2012/05/31	R186 2013/02/07	8.55	Call	Bond Future	5,119.0000	5,031.0000	(1.719)	0	0	0
2012/05/31	R186 2013/02/07	8.55	Put	Bond Future	5,395.0000	5,458.0000	1.168	0	0	0
2012/05/31	R186 2013/02/07	8.45	Call	Bond Future	4,685.0000	4,601.0000	(1.793)	0	0	0
2012/05/31	R186 2013/02/07	8.45	Put	Bond Future	5,857.0000	5,924.0000	1.144	0	0	0

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2012/05/31	R189 2012/08/02			Bond Future	218.9940	219.1233	0.059	0.0000	0.0000	44
2012/05/31	R189 2012/08/02	218.00	Call	Bond Future	994.0000	1,123.0000	12.978	0	0	0
2012/05/31	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R189 2012/08/02	218.05	Call	Bond Future	944.0000	1,073.0000	13.665	0	0	0
2012/05/31	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R189 2012/08/02	217.95	Call	Bond Future	1,044.0000	1,173.0000	12.356	0	0	0
2012/05/31	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R197 2012/08/02			Bond Future	256.6192	256.6854	0.026	0.0000	0.0000	1,409
2012/05/31	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R197 2012/08/02	257.00	Put	Bond Future	381.0000	315.0000	(17.323)	0	0	0
2012/05/31	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R197 2012/08/02	257.05	Put	Bond Future	431.0000	365.0000	(15.313)	0	0	0
2012/05/31	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R197 2012/08/02	256.95	Put	Bond Future	331.0000	265.0000	(19.940)	0	0	0
2012/05/31	R201 2012/08/02			Bond Future	5.7710	5.7440	(0.468)	0.0000	0.0000	2,704
2012/05/31	R201 2012/08/02	7.50	Call	Bond Future	3,849.0000	3,910.0000	1.585	0	0	0
2012/05/31	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R201 2012/08/02	7.55	Call	Bond Future	3,957.0000	4,019.0000	1.567	0	0	0
2012/05/31	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R201 2012/08/02	7.45	Call	Bond Future	3,740.0000	3,801.0000	1.631	0	0	0
2012/05/31	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R201 2012/11/01			Bond Future	5.7470	5.7180	(0.505)	0.0000	0.0000	0
2012/05/31	R201 2012/11/01	6.50	Call	Bond Future	1,633.0000	1,684.0000	3.123	0	0	0
2012/05/31	R201 2012/11/01	6.50	Put	Bond Future	105.0000	97.0000	(7.619)	0	0	0
2012/05/31	R201 2012/11/01	6.55	Call	Bond Future	1,721.0000	1,773.0000	3.021	0	0	0
2012/05/31	R201 2012/11/01	6.55	Put	Bond Future	92.0000	85.0000	(7.609)	0	0	0
2012/05/31	R201 2012/11/01	6.45	Call	Bond Future	1,547.0000	1,596.0000	3.167	0	0	0
2012/05/31	R201 2012/11/01	6.45	Put	Bond Future	120.0000	109.0000	(9.167)	0	0	0
2012/05/31	R201 2013/02/07			Bond Future	5.6880	5.6590	(0.510)	0.0000	0.0000	0
2012/05/31	R201 2013/02/07	6.25	Call	Bond Future	1,318.0000	1,355.0000	2.807	0	0	0
2012/05/31	R201 2013/02/07	6.25	Put	Bond Future	313.0000	298.0000	(4.792)	0	0	0
2012/05/31	R201 2013/02/07	6.30	Call	Bond Future	1,384.0000	1,421.0000	2.673	0	0	0
2012/05/31	R201 2013/02/07	6.30	Put	Bond Future	291.0000	275.0000	(5.498)	0	0	0

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2012/05/31	R201 2013/02/07	6.20	Call	Bond Future	1,253.0000	1,289.0000	2.873	0	0	0
2012/05/31	R201 2013/02/07	6.20	Put	Bond Future	337.0000	321.0000	(4.748)	0	0	0
2012/05/31	R202 2012/08/02			Bond Future	186.9998	187.0503	0.027	0.0000	0.0000	40,005
2012/05/31	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R202 2012/08/02	191.00	Put	Bond Future	4,000.0000	3,950.0000	(1.250)	0	0	0
2012/05/31	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R202 2012/08/02	191.05	Put	Bond Future	4,050.0000	4,000.0000	(1.235)	0	0	0
2012/05/31	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R202 2012/08/02	190.95	Put	Bond Future	3,950.0000	3,900.0000	(1.266)	0	0	0
2012/05/31	R203 2012/08/02			Bond Future	7.0560	7.0660	0.142	0.0000	0.0000	3,541
2012/05/31	R203 2012/08/02	8.50	Call	Bond Future	6,070.0000	6,026.0000	(0.725)	0	0	0
2012/05/31	R203 2012/08/02	8.50	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/05/31	R203 2012/08/02	8.55	Call	Bond Future	6,271.0000	6,227.0000	(0.702)	0	0	0
2012/05/31	R203 2012/08/02	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/31	R203 2012/08/02	8.45	Call	Bond Future	5,868.0000	5,824.0000	(0.750)	0	0	0
2012/05/31	R203 2012/08/02	8.45	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/05/31	R203 2012/08/02	6.60	Put	Bond Future	2,217.0000	2,249.0000	1.443	0	0	0
2012/05/31	R203 2012/08/02	6.60	Call	Bond Future	207.0000	195.0000	(5.797)	0	0	4,200
2012/05/31	R203 2012/08/02	6.85	Put	Bond Future	1,398.0000	1,421.0000	1.645	0	0	0
2012/05/31	R203 2012/08/02	6.85	Call	Bond Future	496.0000	475.0000	(4.234)	0	0	1,400
2012/05/31	R203 2012/08/02	7.15	Call	Bond Future	1,107.0000	1,076.0000	(2.800)	0	0	0
2012/05/31	R203 2012/08/02	7.15	Put	Bond Future	698.0000	711.0000	1.862	0	0	1,400
2012/05/31	R203 2012/08/02	7.55	Call	Bond Future	2,343.0000	2,302.0000	(1.750)	0	0	0
2012/05/31	R203 2012/08/02	7.55	Put	Bond Future	218.0000	220.0000	0.917	0	0	4,200
2012/05/31	R203 2012/11/01			Bond Future	7.1260	7.1370	0.154	0.0000	0.0000	0
2012/05/31	R203 2012/11/01	7.75	Call	Bond Future	3,192.0000	3,153.0000	(1.222)	0	0	0
2012/05/31	R203 2012/11/01	7.75	Put	Bond Future	636.0000	643.0000	1.101	0	0	0
2012/05/31	R203 2012/11/01	7.80	Call	Bond Future	3,345.0000	3,306.0000	(1.166)	0	0	0
2012/05/31	R203 2012/11/01	7.80	Put	Bond Future	587.0000	594.0000	1.193	0	0	0
2012/05/31	R203 2012/11/01	7.70	Call	Bond Future	3,041.0000	3,004.0000	(1.217)	0	0	0
2012/05/31	R203 2012/11/01	7.70	Put	Bond Future	687.0000	696.0000	1.310	0	0	0
2012/05/31	R203 2013/02/07			Bond Future	7.2020	7.2150	0.181	0.0000	0.0000	0
2012/05/31	R203 2013/02/07	6.50	Call	Bond Future	820.0000	802.0000	(2.195)	0	0	0

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2012/05/31	R203 2013/02/07	6.50	Put	Bond Future	3,634.0000	3,667.0000	0.908	0	0	0
2012/05/31	R203 2013/02/07	6.55	Call	Bond Future	880.0000	861.0000	(2.159)	0	0	0
2012/05/31	R203 2013/02/07	6.55	Put	Bond Future	3,490.0000	3,522.0000	0.917	0	0	0
2012/05/31	R203 2013/02/07	6.45	Call	Bond Future	762.0000	745.0000	(2.231)	0	0	0
2012/05/31	R203 2013/02/07	6.45	Put	Bond Future	3,779.0000	3,814.0000	0.926	0	0	0
2012/05/31	R204 2012/08/02			Bond Future	7.3640	7.3680	0.054	0.0000	0.0000	4,101
2012/05/31	R204 2012/08/02	8.50	Call	Bond Future	5,639.0000	5,618.0000	(0.372)	0	0	0
2012/05/31	R204 2012/08/02	8.50	Put	Bond Future	27.0000	26.0000	(3.704)	0	0	0
2012/05/31	R204 2012/08/02	8.55	Call	Bond Future	5,872.0000	5,850.0000	(0.375)	0	0	0
2012/05/31	R204 2012/08/02	8.55	Put	Bond Future	22.0000	20.0000	(9.091)	0	0	0
2012/05/31	R204 2012/08/02	8.45	Call	Bond Future	5,407.0000	5,385.0000	(0.407)	0	0	0
2012/05/31	R204 2012/08/02	8.45	Put	Bond Future	34.0000	32.0000	(5.882)	0	0	0
2012/05/31	R204 2012/11/01			Bond Future	7.4360	7.4410	0.067	0.0000	0.0000	0
2012/05/31	R204 2012/11/01	8.00	Call	Bond Future	3,646.0000	3,623.0000	(0.631)	0	0	0
2012/05/31	R204 2012/11/01	8.00	Put	Bond Future	911.0000	912.0000	0.110	0	0	0
2012/05/31	R204 2012/11/01	8.05	Call	Bond Future	3,820.0000	3,797.0000	(0.602)	0	0	0
2012/05/31	R204 2012/11/01	8.05	Put	Bond Future	847.0000	848.0000	0.118	0	0	0
2012/05/31	R204 2012/11/01	7.95	Call	Bond Future	3,475.0000	3,452.0000	(0.662)	0	0	0
2012/05/31	R204 2012/11/01	7.95	Put	Bond Future	979.0000	980.0000	0.102	0	0	0
2012/05/31	R204 2013/02/07			Bond Future	7.5120	7.5190	0.093	0.0000	0.0000	0
2012/05/31	R204 2013/02/07	8.00	Call	Bond Future	3,790.0000	3,764.0000	(0.686)	0	0	0
2012/05/31	R204 2013/02/07	8.00	Put	Bond Future	1,511.0000	1,519.0000	0.529	0	0	0
2012/05/31	R204 2013/02/07	8.05	Call	Bond Future	3,944.0000	3,917.0000	(0.685)	0	0	0
2012/05/31	R204 2013/02/07	8.05	Put	Bond Future	1,435.0000	1,442.0000	0.488	0	0	0
2012/05/31	R204 2013/02/07	7.95	Call	Bond Future	3,639.0000	3,613.0000	(0.714)	0	0	0
2012/05/31	R204 2013/02/07	7.95	Put	Bond Future	1,591.0000	1,598.0000	0.440	0	0	0
2012/05/31	R206 2012/08/02			Bond Future	5.3840	5.3730	(0.204)	0.0000	0.0000	1,240
2012/05/31	R206 2012/08/02	7.25	Call	Bond Future	2,556.0000	2,571.0000	0.587	0	0	0
2012/05/31	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R206 2012/08/02	7.30	Call	Bond Future	2,623.0000	2,639.0000	0.610	0	0	0
2012/05/31	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R206 2012/08/02	7.20	Call	Bond Future	2,489.0000	2,504.0000	0.603	0	0	0
2012/05/31	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/31	R206 2012/11/01			Bond Future	5.2510	5.2410	(0.190)	0.0000	0.0000	0
2012/05/31	R206 2012/11/01	6.00	Call	Bond Future	900.0000	910.0000	1.111	0	0	0
2012/05/31	R206 2012/11/01	6.00	Put	Bond Future	35.0000	33.0000	(5.714)	0	0	0
2012/05/31	R206 2012/11/01	6.05	Call	Bond Future	952.0000	962.0000	1.050	0	0	0
2012/05/31	R206 2012/11/01	6.05	Put	Bond Future	29.0000	28.0000	(3.448)	0	0	0
2012/05/31	R206 2012/11/01	5.95	Call	Bond Future	848.0000	858.0000	1.179	0	0	0
2012/05/31	R206 2012/11/01	5.95	Put	Bond Future	40.0000	38.0000	(5.000)	0	0	0
2012/05/31	R206 2013/02/07			Bond Future	4.9820	4.9760	(0.120)	0.0000	0.0000	0
2012/05/31	R206 2013/02/07	6.00	Call	Bond Future	979.0000	983.0000	0.409	0	0	0
2012/05/31	R206 2013/02/07	6.00	Put	Bond Future	61.0000	60.0000	(1.639)	0	0	0
2012/05/31	R206 2013/02/07	6.05	Call	Bond Future	1,017.0000	1,022.0000	0.492	0	0	0
2012/05/31	R206 2013/02/07	6.05	Put	Bond Future	55.0000	54.0000	(1.818)	0	0	0
2012/05/31	R206 2013/02/07	5.95	Call	Bond Future	941.0000	945.0000	0.425	0	0	0
2012/05/31	R206 2013/02/07	5.95	Put	Bond Future	68.0000	67.0000	(1.471)	0	0	0
2012/05/31	R207 2012/08/02			Bond Future	7.6970	7.7070	0.130	0.0000	0.0000	27,509
2012/05/31	R207 2012/08/02	8.75	Call	Bond Future	5,633.0000	5,578.0000	(0.976)	0	0	0
2012/05/31	R207 2012/08/02	8.75	Put	Bond Future	52.0000	52.0000	0.000	0	0	0
2012/05/31	R207 2012/08/02	8.80	Call	Bond Future	5,879.0000	5,824.0000	(0.936)	0	0	0
2012/05/31	R207 2012/08/02	8.80	Put	Bond Future	43.0000	43.0000	0.000	0	0	0
2012/05/31	R207 2012/08/02	8.70	Call	Bond Future	5,389.0000	5,334.0000	(1.021)	0	0	0
2012/05/31	R207 2012/08/02	8.70	Put	Bond Future	64.0000	64.0000	0.000	0	0	0
2012/05/31	R207 2012/11/01			Bond Future	7.7730	7.7840	0.142	0.0000	0.0000	0
2012/05/31	R207 2012/11/01	8.25	Call	Bond Future	3,667.0000	3,621.0000	(1.254)	0	0	0
2012/05/31	R207 2012/11/01	8.25	Put	Bond Future	1,163.0000	1,175.0000	1.032	0	0	0
2012/05/31	R207 2012/11/01	8.30	Call	Bond Future	3,847.0000	3,800.0000	(1.222)	0	0	0
2012/05/31	R207 2012/11/01	8.30	Put	Bond Future	1,085.0000	1,096.0000	1.014	0	0	0
2012/05/31	R207 2012/11/01	8.20	Call	Bond Future	3,491.0000	3,446.0000	(1.289)	0	0	0
2012/05/31	R207 2012/11/01	8.20	Put	Bond Future	1,245.0000	1,259.0000	1.124	0	0	0
2012/05/31	R207 2013/02/07			Bond Future	7.8550	7.8670	0.153	0.0000	0.0000	0
2012/05/31	R207 2013/02/07	8.25	Call	Bond Future	3,905.0000	3,861.0000	(1.127)	0	0	0
2012/05/31	R207 2013/02/07	8.25	Put	Bond Future	1,893.0000	1,911.0000	0.951	0	0	0
2012/05/31	R207 2013/02/07	8.30	Call	Bond Future	4,065.0000	4,020.0000	(1.107)	0	0	0
2012/05/31	R207 2013/02/07	8.30	Put	Bond Future	1,802.0000	1,819.0000	0.943	0	0	0
2012/05/31	R207 2013/02/07	8.20	Call	Bond Future	3,747.0000	3,704.0000	(1.148)	0	0	0

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2012/05/31	R207 2013/02/07	8.20	Put	Bond Future	1,987.0000	2,006.0000	0.956	0	0	0
2012/05/31	R208 2012/08/02			Bond Future	7.7870	7.7970	0.128	0.0000	0.0000	9,382
2012/05/31	R208 2012/08/02	8.75	Call	Bond Future	5,606.0000	5,547.0000	(1.052)	0	0	0
2012/05/31	R208 2012/08/02	8.75	Put	Bond Future	85.0000	85.0000	0.000	0	0	0
2012/05/31	R208 2012/08/02	8.80	Call	Bond Future	5,867.0000	5,807.0000	(1.023)	0	0	0
2012/05/31	R208 2012/08/02	8.80	Put	Bond Future	70.0000	70.0000	0.000	0	0	0
2012/05/31	R208 2012/08/02	8.70	Call	Bond Future	5,346.0000	5,287.0000	(1.104)	0	0	0
2012/05/31	R208 2012/08/02	8.70	Put	Bond Future	101.0000	102.0000	0.990	0	0	0
2012/05/31	R208 2012/08/02	7.20	Put	Bond Future	3,808.0000	3,853.0000	1.182	0	0	0
2012/05/31	R208 2012/08/02	7.20	Call	Bond Future	228.0000	214.0000	(6.140)	0	0	3,450
2012/05/31	R208 2012/08/02	7.50	Put	Bond Future	2,359.0000	2,392.0000	1.399	0	0	0
2012/05/31	R208 2012/08/02	7.50	Call	Bond Future	630.0000	603.0000	(4.286)	0	0	1,150
2012/05/31	R208 2012/08/02	7.80	Call	Bond Future	1,371.0000	1,330.0000	(2.991)	0	0	0
2012/05/31	R208 2012/08/02	7.80	Put	Bond Future	1,294.0000	1,312.0000	1.391	0	0	1,150
2012/05/31	R208 2012/08/02	8.25	Call	Bond Future	3,123.0000	3,068.0000	(1.761)	0	0	0
2012/05/31	R208 2012/08/02	8.25	Put	Bond Future	416.0000	420.0000	0.962	0	0	3,450
2012/05/31	R208 2012/11/01			Bond Future	7.8610	7.8710	0.127	0.0000	0.0000	0
2012/05/31	R208 2012/11/01	8.25	Call	Bond Future	3,671.0000	3,625.0000	(1.253)	0	0	0
2012/05/31	R208 2012/11/01	8.25	Put	Bond Future	1,446.0000	1,458.0000	0.830	0	0	0
2012/05/31	R208 2012/11/01	8.30	Call	Bond Future	3,857.0000	3,811.0000	(1.193)	0	0	0
2012/05/31	R208 2012/11/01	8.30	Put	Bond Future	1,351.0000	1,363.0000	0.888	0	0	0
2012/05/31	R208 2012/11/01	8.20	Call	Bond Future	3,488.0000	3,444.0000	(1.261)	0	0	0
2012/05/31	R208 2012/11/01	8.20	Put	Bond Future	1,546.0000	1,560.0000	0.906	0	0	0
2012/05/31	R208 2013/02/07			Bond Future	7.9380	7.9500	0.151	0.0000	0.0000	0
2012/05/31	R208 2013/02/07	8.00	Call	Bond Future	3,235.0000	3,193.0000	(1.298)	0	0	0
2012/05/31	R208 2013/02/07	8.00	Put	Bond Future	2,886.0000	2,911.0000	0.866	0	0	0
2012/05/31	R208 2013/02/07	8.05	Call	Bond Future	3,387.0000	3,344.0000	(1.270)	0	0	0
2012/05/31	R208 2013/02/07	8.05	Put	Bond Future	2,757.0000	2,782.0000	0.907	0	0	0
2012/05/31	R208 2013/02/07	7.95	Call	Bond Future	3,086.0000	3,045.0000	(1.329)	0	0	0
2012/05/31	R208 2013/02/07	7.95	Put	Bond Future	3,018.0000	3,045.0000	0.895	0	0	0
2012/05/31	R209 2012/08/02			Bond Future	8.9440	8.9540	0.112	0.0000	0.0000	24,045
2012/05/31	R209 2012/08/02	9.25	Call	Bond Future	3,353.0000	3,286.0000	(1.998)	0	0	0
2012/05/31	R209 2012/08/02	9.25	Put	Bond Future	1,059.0000	1,069.0000	0.944	0	0	0

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2012/05/31	R209 2012/08/02	9.30	Call	Bond Future	3,606.0000	3,538.0000	(1.886)	0	0	0
2012/05/31	R209 2012/08/02	9.30	Put	Bond Future	948.0000	957.0000	0.949	0	0	0
2012/05/31	R209 2012/08/02	9.20	Call	Bond Future	3,108.0000	3,043.0000	(2.091)	0	0	0
2012/05/31	R209 2012/08/02	9.20	Put	Bond Future	1,181.0000	1,193.0000	1.016	0	0	0
2012/05/31	R209 2012/11/01			Bond Future	9.0160	9.0260	0.111	0.0000	0.0000	0
2012/05/31	R209 2012/11/01	9.00	Call	Bond Future	3,547.0000	3,497.0000	(1.410)	0	0	0
2012/05/31	R209 2012/11/01	9.00	Put	Bond Future	3,669.0000	3,694.0000	0.681	0	0	0
2012/05/31	R209 2012/11/01	9.05	Call	Bond Future	3,737.0000	3,685.0000	(1.391)	0	0	0
2012/05/31	R209 2012/11/01	9.05	Put	Bond Future	3,480.0000	3,504.0000	0.690	0	0	0
2012/05/31	R209 2012/11/01	8.95	Call	Bond Future	3,363.0000	3,314.0000	(1.457)	0	0	0
2012/05/31	R209 2012/11/01	8.95	Put	Bond Future	3,866.0000	3,893.0000	0.698	0	0	0
2012/05/31	R209 2013/02/07			Bond Future	9.0920	9.1030	0.121	0.0000	0.0000	0
2012/05/31	R209 2013/02/07	9.00	Call	Bond Future	4,419.0000	4,368.0000	(1.154)	0	0	0
2012/05/31	R209 2013/02/07	9.00	Put	Bond Future	5,112.0000	5,144.0000	0.626	0	0	0
2012/05/31	R209 2013/02/07	9.05	Call	Bond Future	4,602.0000	4,550.0000	(1.130)	0	0	0
2012/05/31	R209 2013/02/07	9.05	Put	Bond Future	4,917.0000	4,947.0000	0.610	0	0	0
2012/05/31	R209 2013/02/07	8.95	Call	Bond Future	4,243.0000	4,193.0000	(1.178)	0	0	0
2012/05/31	R209 2013/02/07	8.95	Put	Bond Future	5,318.0000	5,350.0000	0.602	0	0	0
2012/05/31	R210 2012/08/02			Bond Future	141.5739	141.6121	0.027	0.0000	0.0000	925
2012/05/31	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R210 2012/08/02	143.00	Put	Bond Future	1,426.0000	1,388.0000	(2.665)	0	0	0
2012/05/31	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R210 2012/08/02	143.05	Put	Bond Future	1,476.0000	1,438.0000	(2.575)	0	0	0
2012/05/31	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R210 2012/08/02	142.95	Put	Bond Future	1,376.0000	1,338.0000	(2.762)	0	0	0
2012/05/31	R211 2012/08/02			Bond Future	119.8802	119.6417	(0.199)	0.0000	0.0000	480
2012/05/31	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R211 2012/08/02	120.00	Put	Bond Future	120.0000	358.0000	198.333	0	0	0
2012/05/31	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R211 2012/08/02	120.05	Put	Bond Future	170.0000	408.0000	140.000	0	0	0
2012/05/31	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R211 2012/08/02	119.95	Put	Bond Future	70.0000	308.0000	340.000	0	0	0
2012/05/31	R212 2012/08/02			Bond Future	117.5590	117.3893	(0.144)	0.0000	0.0000	2,962



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2012/05/31	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R212 2012/08/02	118.00	Put	Bond Future	441.0000	611.0000	38.549	0	0	0
2012/05/31	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R212 2012/08/02	118.05	Put	Bond Future	491.0000	661.0000	34.623	0	0	0
2012/05/31	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R212 2012/08/02	117.95	Put	Bond Future	391.0000	561.0000	43.478	0	0	0
2012/05/31	R213 2012/08/02			Bond Future	8.8720	8.8660	(0.068)	0.0000	0.0000	4,725
2012/05/31	R213 2012/08/02	9.25	Call	Bond Future	3,818.0000	3,838.0000	0.524	0	0	0
2012/05/31	R213 2012/08/02	9.25	Put	Bond Future	922.0000	894.0000	(3.037)	0	0	0
2012/05/31	R213 2012/08/02	9.30	Call	Bond Future	4,090.0000	4,112.0000	0.538	0	0	0
2012/05/31	R213 2012/08/02	9.30	Put	Bond Future	822.0000	797.0000	(3.041)	0	0	0
2012/05/31	R213 2012/08/02	9.20	Call	Bond Future	3,553.0000	3,572.0000	0.535	0	0	0
2012/05/31	R213 2012/08/02	9.20	Put	Bond Future	1,031.0000	1,003.0000	(2.716)	0	0	0
2012/05/31	R213 2012/11/01			Bond Future	8.9490	8.9440	(0.056)	0.0000	0.0000	0
2012/05/31	R213 2012/11/01	9.00	Call	Bond Future	3,862.0000	3,871.0000	0.233	0	0	0
2012/05/31	R213 2012/11/01	9.00	Put	Bond Future	3,468.0000	3,438.0000	(0.865)	0	0	0
2012/05/31	R213 2012/11/01	9.05	Call	Bond Future	4,063.0000	4,073.0000	0.246	0	0	0
2012/05/31	R213 2012/11/01	9.05	Put	Bond Future	3,286.0000	3,257.0000	(0.883)	0	0	0
2012/05/31	R213 2012/11/01	8.95	Call	Bond Future	3,666.0000	3,675.0000	0.245	0	0	0
2012/05/31	R213 2012/11/01	8.95	Put	Bond Future	3,658.0000	3,628.0000	(0.820)	0	0	0
2012/05/31	R213 2013/02/07			Bond Future	9.0330	9.0280	(0.055)	0.0000	0.0000	0
2012/05/31	R213 2013/02/07	9.00	Call	Bond Future	4,638.0000	4,648.0000	0.216	0	0	0
2012/05/31	R213 2013/02/07	9.00	Put	Bond Future	4,890.0000	4,862.0000	(0.573)	0	0	0
2012/05/31	R213 2013/02/07	9.05	Call	Bond Future	4,830.0000	4,841.0000	0.228	0	0	0
2012/05/31	R213 2013/02/07	9.05	Put	Bond Future	4,701.0000	4,673.0000	(0.596)	0	0	0
2012/05/31	R213 2013/02/07	8.95	Call	Bond Future	4,453.0000	4,463.0000	0.225	0	0	0
2012/05/31	R213 2013/02/07	8.95	Put	Bond Future	5,090.0000	5,062.0000	(0.550)	0	0	0
2012/05/31	R214 2012/08/02			Bond Future	8.9670	8.9760	0.100	0.0000	0.0000	1,530
2012/05/31	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R214 2012/08/02	8.80	Put	Bond Future	1,363.0000	1,435.0000	5.282	0	0	0
2012/05/31	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/31	R214 2012/08/02	8.81	Put	Bond Future	1,280.0000	1,353.0000	5.703	0	0	0
2012/05/31	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
2012/05/31	R214 2012/08/02	8.79	Put	Bond Future	1,446.0000	1,518.0000	4.979	0	0	0
<b>Total</b>										<b>413338.00</b>