



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/05/2012

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
2012/05/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	AL7T 2012/08/02			Index Future	432.9970	433.2840	0.066	0.0000	0.0000	13
2012/05/16	AL7T 2012/11/01			Index Future	439.5210	439.8080	0.065	0.0000	0.0000	0
2012/05/16	ALBI 2012/08/02			Index Future	392.4750	392.9610	0.124	0.0000	0.0000	1,008
2012/05/16	ALBI 2012/11/01			Index Future	398.3880	398.8770	0.123	0.0000	0.0000	0
2012/05/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	CAAZ 2012/06/18			Can-Do Future	0.2681	0.2709	1.044	0.0000	0.0000	5,670
2012/05/16	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/16	CABB 2012/06/18			Can-Do Future	0.0028	0.0038	35.714	0.0000	0.0000	8,000
2012/05/16	CABC 2012/06/18			Can-Do Future	0.0240	0.0307	27.917	0.0000	0.0000	0
2012/05/16	CABD 2012/06/18			Can-Do Future	0.0001	0.0002	100.000	0.0000	0.0000	16,000
2012/05/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/16	DAAH 2012/06/28			Any day expiry	8.5000	8.3470	(1.800)	0.0000	0.0000	20
2012/05/16	DAAH 2012/06/28	8.50	Call	Any day expiry	0.0000	147.0000	100.000	0	0	0
2012/05/16	DAAH 2012/06/28	8.50	Put	Any day expiry	0.0000	300.0000	100.000	0	0	0
2012/05/16	DAAH 2012/06/28	8.51	Call	Any day expiry	0.0000	144.0000	100.000	0	0	0
2012/05/16	DAAH 2012/06/28	8.51	Put	Any day expiry	0.0000	307.0000	100.000	0	0	0
2012/05/16	DAAH 2012/06/28	8.49	Call	Any day expiry	0.0000	150.0000	100.000	0	0	0
2012/05/16	DAAH 2012/06/28	8.49	Put	Any day expiry	0.0000	293.0000	100.000	0	0	0
2012/05/16	DAUS 2012/05/31			Any day expiry	8.2858	8.3125	0.322	0.0000	0.0000	0

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2012/05/16	DAUS 2012/05/31	7.75	Call	Any day expiry	539.0000	566.0000	5.009	0	0	0
2012/05/16	DAUS 2012/05/31	7.75	Put	Any day expiry	3.0000	4.0000	33.333	0	0	0
2012/05/16	DAUS 2012/05/31	7.76	Call	Any day expiry	529.0000	556.0000	5.104	0	0	0
2012/05/16	DAUS 2012/05/31	7.76	Put	Any day expiry	3.0000	4.0000	33.333	0	0	0
2012/05/16	DAUS 2012/05/31	7.74	Call	Any day expiry	549.0000	576.0000	4.918	0	0	0
2012/05/16	DAUS 2012/05/31	7.74	Put	Any day expiry	3.0000	4.0000	33.333	0	0	0
2012/05/16	DAUS 2012/05/31	7.40	Call	Any day expiry	886.0000	913.0000	3.047	0	0	0
2012/05/16	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	1.0000	100.000	0	0	4,110
2012/05/16	DAUS 2012/05/31	8.25	Put	Any day expiry	92.0000	87.0000	(5.435)	0	0	0
2012/05/16	DAUS 2012/05/31	8.25	Call	Any day expiry	128.0000	149.0000	16.406	0	0	4,110
2012/05/16	DAUS 2012/05/31	7.72	Call	Any day expiry	0.0000	595.0000	100.000	0	0	0
2012/05/16	DAUS 2012/05/31	7.72	Put	Any day expiry	0.0000	3.0000	100.000	0	0	4,110
2012/05/16	DAUS 2012/05/31	8.51	Put	Any day expiry	0.0000	254.0000	100.000	0	0	0
2012/05/16	DAUS 2012/05/31	8.51	Call	Any day expiry	0.0000	56.0000	100.000	0	0	4,110
2012/05/16	DAUS 2012/06/29			Any day expiry	8.3214	8.3482	0.322	0.0000	0.0000	0
2012/05/16	DAUS 2012/06/29	7.75	Call	Any day expiry	590.0000	617.0000	4.576	0	0	0
2012/05/16	DAUS 2012/06/29	7.75	Put	Any day expiry	19.0000	19.0000	0.000	0	0	0
2012/05/16	DAUS 2012/06/29	7.76	Call	Any day expiry	581.0000	608.0000	4.647	0	0	0
2012/05/16	DAUS 2012/06/29	7.76	Put	Any day expiry	20.0000	20.0000	0.000	0	0	0
2012/05/16	DAUS 2012/06/29	7.74	Call	Any day expiry	599.0000	626.0000	4.508	0	0	0
2012/05/16	DAUS 2012/06/29	7.74	Put	Any day expiry	18.0000	18.0000	0.000	0	0	0
2012/05/16	DAUS 2012/06/29	7.40	Call	Any day expiry	925.0000	952.0000	2.919	0	0	0
2012/05/16	DAUS 2012/06/29	7.40	Put	Any day expiry	4.0000	4.0000	0.000	0	0	5,480
2012/05/16	DAUS 2012/06/29	8.25	Put	Any day expiry	151.0000	152.0000	0.662	0	0	0
2012/05/16	DAUS 2012/06/29	8.25	Call	Any day expiry	222.0000	250.0000	12.613	0	0	5,480
2012/05/16	DAUS 2012/06/29	7.72	Call	Any day expiry	0.0000	645.0000	100.000	0	0	0
2012/05/16	DAUS 2012/06/29	7.72	Put	Any day expiry	0.0000	17.0000	100.000	0	0	5,480
2012/05/16	DAUS 2012/06/29	8.51	Put	Any day expiry	0.0000	309.0000	100.000	0	0	0
2012/05/16	DAUS 2012/06/29	8.51	Call	Any day expiry	0.0000	147.0000	100.000	0	0	5,480
2012/05/16	DAUS 2012/07/31			Any day expiry	8.3593	8.3861	0.321	0.0000	0.0000	0
2012/05/16	DAUS 2012/07/31	7.80	Call	Any day expiry	603.0000	629.0000	4.312	0	0	0
2012/05/16	DAUS 2012/07/31	7.80	Put	Any day expiry	44.0000	43.0000	(2.273)	0	0	0
2012/05/16	DAUS 2012/07/31	7.81	Call	Any day expiry	594.0000	621.0000	4.545	0	0	0
2012/05/16	DAUS 2012/07/31	7.81	Put	Any day expiry	45.0000	45.0000	0.000	0	0	0
2012/05/16	DAUS 2012/07/31	7.79	Call	Any day expiry	611.0000	638.0000	4.419	0	0	0

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2012/05/16	DAUS 2012/07/31	7.79	Put	Any day expiry	42.0000	42.0000	0.000	0	0	0
2012/05/16	DAUS 2012/07/31	7.40	Call	Any day expiry	969.0000	996.0000	2.786	0	0	0
2012/05/16	DAUS 2012/07/31	7.40	Put	Any day expiry	10.0000	10.0000	0.000	0	0	4,800
2012/05/16	DAUS 2012/07/31	8.25	Put	Any day expiry	190.0000	188.0000	(1.053)	0	0	0
2012/05/16	DAUS 2012/07/31	8.25	Call	Any day expiry	299.0000	324.0000	8.361	0	0	4,800
2012/05/16	DAUS 2012/07/31	7.72	Call	Any day expiry	0.0000	698.0000	100.000	0	0	0
2012/05/16	DAUS 2012/07/31	7.72	Put	Any day expiry	0.0000	32.0000	100.000	0	0	4,800
2012/05/16	DAUS 2012/07/31	8.51	Put	Any day expiry	0.0000	341.0000	100.000	0	0	0
2012/05/16	DAUS 2012/07/31	8.51	Call	Any day expiry	0.0000	217.0000	100.000	0	0	4,800
2012/05/16	DAUS 2012/08/31			Any day expiry	8.3957	8.4223	0.317	0.0000	0.0000	0
2012/05/16	DAUS 2012/08/31	7.85	Call	Any day expiry	619.0000	644.0000	4.039	0	0	0
2012/05/16	DAUS 2012/08/31	7.85	Put	Any day expiry	73.0000	72.0000	(1.370)	0	0	0
2012/05/16	DAUS 2012/08/31	7.86	Call	Any day expiry	611.0000	637.0000	4.255	0	0	0
2012/05/16	DAUS 2012/08/31	7.86	Put	Any day expiry	75.0000	75.0000	0.000	0	0	0
2012/05/16	DAUS 2012/08/31	7.84	Call	Any day expiry	627.0000	652.0000	3.987	0	0	0
2012/05/16	DAUS 2012/08/31	7.84	Put	Any day expiry	71.0000	70.0000	(1.408)	0	0	0
2012/05/16	DAUS 2012/08/31	7.40	Call	Any day expiry	1,015.0000	1,040.0000	2.463	0	0	0
2012/05/16	DAUS 2012/08/31	7.40	Put	Any day expiry	19.0000	18.0000	(5.263)	0	0	6,170
2012/05/16	DAUS 2012/08/31	8.25	Put	Any day expiry	218.0000	217.0000	(0.459)	0	0	0
2012/05/16	DAUS 2012/08/31	8.25	Call	Any day expiry	364.0000	389.0000	6.868	0	0	6,170
2012/05/16	DAUS 2012/08/31	7.72	Call	Any day expiry	0.0000	750.0000	100.000	0	0	0
2012/05/16	DAUS 2012/08/31	7.72	Put	Any day expiry	0.0000	48.0000	100.000	0	0	6,170
2012/05/16	DAUS 2012/08/31	8.51	Put	Any day expiry	0.0000	368.0000	100.000	0	0	0
2012/05/16	DAUS 2012/08/31	8.51	Call	Any day expiry	0.0000	280.0000	100.000	0	0	6,170
2012/05/16	DAUS 2012/09/28			Any day expiry	8.4283	8.4543	0.308	0.0000	0.0000	0
2012/05/16	DAUS 2012/09/28	7.90	Call	Any day expiry	631.0000	661.0000	4.754	0	0	0
2012/05/16	DAUS 2012/09/28	7.90	Put	Any day expiry	103.0000	107.0000	3.883	0	0	0
2012/05/16	DAUS 2012/09/28	7.91	Call	Any day expiry	624.0000	654.0000	4.808	0	0	0
2012/05/16	DAUS 2012/09/28	7.91	Put	Any day expiry	106.0000	110.0000	3.774	0	0	0
2012/05/16	DAUS 2012/09/28	7.89	Call	Any day expiry	639.0000	669.0000	4.695	0	0	0
2012/05/16	DAUS 2012/09/28	7.89	Put	Any day expiry	101.0000	105.0000	3.960	0	0	0
2012/05/16	DAUS 2012/09/28	7.40	Call	Any day expiry	1,056.0000	1,083.0000	2.557	0	0	0
2012/05/16	DAUS 2012/09/28	7.40	Put	Any day expiry	28.0000	29.0000	3.571	0	0	7,540
2012/05/16	DAUS 2012/09/28	8.25	Put	Any day expiry	241.0000	245.0000	1.660	0	0	0
2012/05/16	DAUS 2012/09/28	8.25	Call	Any day expiry	419.0000	449.0000	7.160	0	0	7,540

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2012/05/16	DAUS 2012/09/28	7.72	Call	Any day expiry	0.0000	800.0000	100.000	0	0	0
2012/05/16	DAUS 2012/09/28	7.72	Put	Any day expiry	0.0000	66.0000	100.000	0	0	7,540
2012/05/16	DAUS 2012/09/28	8.51	Put	Any day expiry	0.0000	395.0000	100.000	0	0	0
2012/05/16	DAUS 2012/09/28	8.51	Call	Any day expiry	0.0000	339.0000	100.000	0	0	7,540
2012/05/16	DAUS 2012/10/31			Any day expiry	8.4667	8.4920	0.299	0.0000	0.0000	0
2012/05/16	DAUS 2012/10/31	7.90	Call	Any day expiry	688.0000	723.0000	5.087	0	0	0
2012/05/16	DAUS 2012/10/31	7.90	Put	Any day expiry	121.0000	131.0000	8.264	0	0	0
2012/05/16	DAUS 2012/10/31	7.91	Call	Any day expiry	681.0000	716.0000	5.140	0	0	0
2012/05/16	DAUS 2012/10/31	7.91	Put	Any day expiry	124.0000	134.0000	8.065	0	0	0
2012/05/16	DAUS 2012/10/31	7.89	Call	Any day expiry	695.0000	730.0000	5.036	0	0	0
2012/05/16	DAUS 2012/10/31	7.89	Put	Any day expiry	118.0000	128.0000	8.475	0	0	0
2012/05/16	DAUS 2012/10/31	7.40	Call	Any day expiry	1,104.0000	1,132.0000	2.536	0	0	0
2012/05/16	DAUS 2012/10/31	7.40	Put	Any day expiry	37.0000	40.0000	8.108	0	0	8,220
2012/05/16	DAUS 2012/10/31	8.25	Put	Any day expiry	261.0000	272.0000	4.215	0	0	0
2012/05/16	DAUS 2012/10/31	8.25	Call	Any day expiry	478.0000	514.0000	7.531	0	0	8,220
2012/05/16	DAUS 2012/10/31	7.72	Call	Any day expiry	0.0000	856.0000	100.000	0	0	0
2012/05/16	DAUS 2012/10/31	7.72	Put	Any day expiry	0.0000	84.0000	100.000	0	0	8,220
2012/05/16	DAUS 2012/10/31	8.51	Call	Any day expiry	0.0000	404.0000	100.000	0	0	0
2012/05/16	DAUS 2012/10/31	8.51	Put	Any day expiry	0.0000	422.0000	100.000	0	0	8,220
2012/05/16	DAUS 2012/11/30			Any day expiry	8.5000	8.5262	0.308	0.0000	0.0000	0
2012/05/16	DAUS 2012/11/30	8.50	Call	Any day expiry	0.0000	461.0000	100.000	0	0	0
2012/05/16	DAUS 2012/11/30	8.50	Put	Any day expiry	0.0000	435.0000	100.000	0	0	0
2012/05/16	DAUS 2012/11/30	8.51	Call	Any day expiry	0.0000	457.0000	100.000	0	0	8,440
2012/05/16	DAUS 2012/11/30	8.51	Put	Any day expiry	0.0000	441.0000	100.000	0	0	0
2012/05/16	DAUS 2012/11/30	8.49	Call	Any day expiry	0.0000	465.0000	100.000	0	0	0
2012/05/16	DAUS 2012/11/30	8.49	Put	Any day expiry	0.0000	429.0000	100.000	0	0	0
2012/05/16	DAUS 2012/11/30	7.72	Call	Any day expiry	0.0000	905.0000	100.000	0	0	0
2012/05/16	DAUS 2012/11/30	7.72	Put	Any day expiry	0.0000	99.0000	100.000	0	0	8,440
2012/05/16	DAUS 2012/12/27			Any day expiry	8.5000	8.5570	0.671	0.0000	0.0000	0
2012/05/16	DAUS 2012/12/27	8.50	Call	Any day expiry	0.0000	504.0000	100.000	0	0	0
2012/05/16	DAUS 2012/12/27	8.50	Put	Any day expiry	0.0000	447.0000	100.000	0	0	0
2012/05/16	DAUS 2012/12/27	8.51	Call	Any day expiry	0.0000	500.0000	100.000	0	0	7,530
2012/05/16	DAUS 2012/12/27	8.51	Put	Any day expiry	0.0000	453.0000	100.000	0	0	0
2012/05/16	DAUS 2012/12/27	8.49	Call	Any day expiry	0.0000	508.0000	100.000	0	0	0
2012/05/16	DAUS 2012/12/27	8.49	Put	Any day expiry	0.0000	441.0000	100.000	0	0	0

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2012/05/16	DAUS 2012/12/27	7.72	Call	Any day expiry	0.0000	945.0000	100.000	0	0	0
2012/05/16	DAUS 2012/12/27	7.72	Put	Any day expiry	0.0000	108.0000	100.000	0	0	7,530
2012/05/16	GOVI 2012/08/02			GOVI	393.6250	394.0320	0.103	0.0000	0.0000	236
2012/05/16	GOVI 2012/08/02	390.00	Call	GOVI	36,250.0000	40,320.0000	11.228	0	0	0
2012/05/16	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/16	GOVI 2012/08/02	390.01	Call	GOVI	36,150.0000	40,220.0000	11.259	0	0	0
2012/05/16	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/16	GOVI 2012/08/02	389.99	Call	GOVI	36,350.0000	40,420.0000	11.197	0	0	0
2012/05/16	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/16	GOVI 2012/11/01			GOVI	399.5550	399.9640	0.102	0.0000	0.0000	0
2012/05/16	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/16	GOVI 2012/11/01	402.00	Put	GOVI	24,450.0000	20,360.0000	(16.728)	0	0	0
2012/05/16	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/16	GOVI 2012/11/01	402.01	Put	GOVI	24,550.0000	20,460.0000	(16.660)	0	0	0
2012/05/16	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/16	GOVI 2012/11/01	401.99	Put	GOVI	24,350.0000	20,260.0000	(16.797)	0	0	0
2012/05/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/16	IGOV 2012/08/02			Index Future	175.5780	174.4810	(0.625)	0.0000	0.0000	563
2012/05/16	IGOV 2012/11/01			Index Future	178.2230	177.1080	(0.626)	0.0000	0.0000	0
2012/05/16	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2012/05/16	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/16	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	2,890
2012/05/16	JBAF 2012/07/18			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2012/05/16	JBAF 2012/08/15			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/05/16	JBAF 2012/09/19			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	44,760
2012/05/16	JBAF 2012/10/17			Jibar Tradeable Future	5.6400	5.6200	(0.355)	0.0000	0.0000	0
2012/05/16	JBAF 2012/12/19			Jibar Tradeable Future	5.6800	5.6700	(0.176)	0.0000	0.0000	840
2012/05/16	JBAF 2013/03/20			Jibar Tradeable Future	5.8300	5.8000	(0.515)	0.0000	0.0000	790
2012/05/16	JBAF 2013/06/19			Jibar Tradeable Future	5.9800	5.9500	(0.502)	0.0000	0.0000	500
2012/05/16	JBAF 2013/09/18			Jibar Tradeable Future	6.1500	6.1400	(0.163)	0.0000	0.0000	1,700
2012/05/16	JBAF 2013/12/18			Jibar Tradeable Future	6.3400	6.3400	0.000	0.0000	0.0000	1,500
2012/05/16	JBAF 2014/03/19			Jibar Tradeable Future	6.5400	6.5300	(0.153)	0.0000	0.0000	0
2012/05/16	R157 2012/08/02			Bond Future	6.5600	6.5470	(0.198)	6.5310	6.5310	14,970
2012/05/16	R157 2012/08/02	8.00	Call	Bond Future	4,359.0000	4,399.0000	0.918	0	0	0
2012/05/16	R157 2012/08/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/16	R157 2012/08/02	8.05	Call	Bond Future	4,506.0000	4,546.0000	0.888	0	0	0
2012/05/16	R157 2012/08/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/05/16	R157 2012/08/02	7.95	Call	Bond Future	4,212.0000	4,251.0000	0.926	0	0	0
2012/05/16	R157 2012/08/02	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/05/16	R157 2012/08/02	6.15	Put	Bond Future	1,429.0000	1,397.0000	(2.239)	0	0	0
2012/05/16	R157 2012/08/02	6.15	Call	Bond Future	150.0000	158.0000	5.333	0	0	3,750
2012/05/16	R157 2012/08/02	6.35	Put	Bond Future	968.0000	942.0000	(2.686)	0	0	0
2012/05/16	R157 2012/08/02	6.35	Call	Bond Future	315.0000	329.0000	4.444	0	0	1,250
2012/05/16	R157 2012/08/02	6.55	Call	Bond Future	576.0000	598.0000	3.819	0	0	0
2012/05/16	R157 2012/08/02	6.55	Put	Bond Future	607.0000	589.0000	(2.965)	0	0	1,250
2012/05/16	R157 2012/08/02	6.95	Call	Bond Future	1,387.0000	1,424.0000	2.668	0	0	0
2012/05/16	R157 2012/08/02	6.95	Put	Bond Future	187.0000	183.0000	(2.139)	0	0	3,750
2012/05/16	R157 2012/11/01			Bond Future	6.6090	6.5950	(0.212)	0.0000	0.0000	0
2012/05/16	R157 2012/11/01	7.00	Call	Bond Future	1,604.0000	1,637.0000	2.057	0	0	0
2012/05/16	R157 2012/11/01	7.00	Put	Bond Future	497.0000	490.0000	(1.408)	0	0	0
2012/05/16	R157 2012/11/01	7.05	Call	Bond Future	1,703.0000	1,737.0000	1.996	0	0	0
2012/05/16	R157 2012/11/01	7.05	Put	Bond Future	456.0000	450.0000	(1.316)	0	0	0
2012/05/16	R157 2012/11/01	6.95	Call	Bond Future	1,507.0000	1,539.0000	2.123	0	0	0
2012/05/16	R157 2012/11/01	6.95	Put	Bond Future	541.0000	533.0000	(1.479)	0	0	0

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2012/05/16	R157 2013/02/07			Bond Future	6.6690	6.6540	(0.225)	0.0000	0.0000	0
2012/05/16	R157 2013/02/07	6.75	Call	Bond Future	1,274.0000	1,284.0000	0.785	0	0	0
2012/05/16	R157 2013/02/07	6.75	Put	Bond Future	1,066.0000	1,037.0000	(2.720)	0	0	0
2012/05/16	R157 2013/02/07	6.80	Call	Bond Future	1,346.0000	1,356.0000	0.743	0	0	0
2012/05/16	R157 2013/02/07	6.80	Put	Bond Future	1,009.0000	981.0000	(2.775)	0	0	0
2012/05/16	R157 2013/02/07	6.70	Call	Bond Future	1,205.0000	1,215.0000	0.830	0	0	0
2012/05/16	R157 2013/02/07	6.70	Put	Bond Future	1,125.0000	1,097.0000	(2.489)	0	0	0
2012/05/16	R186 2012/08/02			Bond Future	8.4670	8.4230	(0.520)	8.4930	8.4280	34,719
2012/05/16	R186 2012/08/02	8.75	Call	Bond Future	4,005.0000	4,276.0000	6.767	0	0	0
2012/05/16	R186 2012/08/02	8.75	Put	Bond Future	1,444.0000	1,309.0000	(9.349)	0	0	2,700
2012/05/16	R186 2012/08/02	8.80	Call	Bond Future	4,307.0000	4,587.0000	6.501	0	0	0
2012/05/16	R186 2012/08/02	8.80	Put	Bond Future	1,302.0000	1,176.0000	(9.677)	0	0	0
2012/05/16	R186 2012/08/02	8.70	Call	Bond Future	3,713.0000	3,973.0000	7.002	0	0	0
2012/05/16	R186 2012/08/02	8.70	Put	Bond Future	1,598.0000	1,453.0000	(9.074)	0	0	0
2012/05/16	R186 2012/08/02	8.25	Put	Bond Future	3,627.0000	3,378.0000	(6.865)	0	0	0
2012/05/16	R186 2012/08/02	8.25	Call	Bond Future	1,607.0000	1,763.0000	9.708	0	0	8,750
2012/05/16	R186 2012/08/02	8.66	Call	Bond Future	3,486.0000	3,739.0000	7.258	0	0	0
2012/05/16	R186 2012/08/02	8.66	Put	Bond Future	1,730.0000	1,578.0000	(8.786)	0	0	276
2012/05/16	R186 2012/08/02	7.66	Put	Bond Future	8,078.0000	7,718.0000	(4.457)	0	0	0
2012/05/16	R186 2012/08/02	7.66	Call	Bond Future	307.0000	352.0000	14.658	0	0	276
2012/05/16	R186 2012/08/02	7.76	Put	Bond Future	7,199.0000	6,852.0000	(4.820)	0	0	0
2012/05/16	R186 2012/08/02	7.76	Call	Bond Future	430.0000	488.0000	13.488	0	0	43
2012/05/16	R186 2012/08/02	8.76	Call	Bond Future	4,065.0000	4,337.0000	6.691	0	0	0
2012/05/16	R186 2012/08/02	8.76	Put	Bond Future	1,415.0000	1,281.0000	(9.470)	0	0	43
2012/05/16	R186 2012/08/02	8.00	Put	Bond Future	5,282.0000	4,976.0000	(5.793)	0	0	0
2012/05/16	R186 2012/08/02	8.00	Call	Bond Future	872.0000	972.0000	11.468	0	0	1,099
2012/05/16	R186 2012/08/02	9.00	Call	Bond Future	5,599.0000	5,915.0000	5.644	0	0	0
2012/05/16	R186 2012/08/02	9.00	Put	Bond Future	842.0000	752.0000	(10.689)	0	0	199
2012/05/16	R186 2012/08/02	7.70	Put	Bond Future	7,721.0000	7,366.0000	(4.598)	0	0	0
2012/05/16	R186 2012/08/02	7.70	Call	Bond Future	352.0000	402.0000	14.205	0	0	2,700
2012/05/16	R186 2012/08/02	8.30	Call	Bond Future	1,791.0000	1,959.0000	9.380	0	0	0
2012/05/16	R186 2012/08/02	8.30	Put	Bond Future	3,341.0000	3,104.0000	(7.094)	0	0	900
2012/05/16	R186 2012/11/01			Bond Future	8.5420	8.4960	(0.539)	0.0000	0.0000	0
2012/05/16	R186 2012/11/01	8.75	Call	Bond Future	5,238.0000	5,492.0000	4.849	0	0	0

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2012/05/16	R186 2012/11/01	8.75	Put	Bond Future	3,383.0000	3,220.0000	(4.818)	0	0	0
2012/05/16	R186 2012/11/01	8.80	Call	Bond Future	5,494.0000	5,754.0000	4.732	0	0	0
2012/05/16	R186 2012/11/01	8.80	Put	Bond Future	3,199.0000	3,043.0000	(4.877)	0	0	0
2012/05/16	R186 2012/11/01	8.70	Call	Bond Future	4,988.0000	5,235.0000	4.952	0	0	0
2012/05/16	R186 2012/11/01	8.70	Put	Bond Future	3,575.0000	3,406.0000	(4.727)	0	0	0
2012/05/16	R186 2013/02/07			Bond Future	8.6240	8.5770	(0.545)	0.0000	0.0000	0
2012/05/16	R186 2013/02/07	8.50	Call	Bond Future	4,905.0000	5,074.0000	3.445	0	0	0
2012/05/16	R186 2013/02/07	8.50	Put	Bond Future	6,009.0000	5,761.0000	(4.127)	0	0	0
2012/05/16	R186 2013/02/07	8.55	Call	Bond Future	5,122.0000	5,291.0000	3.299	0	0	0
2012/05/16	R186 2013/02/07	8.55	Put	Bond Future	5,779.0000	5,531.0000	(4.291)	0	0	0
2012/05/16	R186 2013/02/07	8.45	Call	Bond Future	4,698.0000	4,861.0000	3.470	0	0	0
2012/05/16	R186 2013/02/07	8.45	Put	Bond Future	6,251.0000	5,998.0000	(4.047)	0	0	0
2012/05/16	R189 2012/08/02			Bond Future	218.8270	218.8384	0.005	0.0000	0.0000	44
2012/05/16	R189 2012/08/02	218.00	Call	Bond Future	827.0000	838.0000	1.330	0	0	0
2012/05/16	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R189 2012/08/02	218.05	Call	Bond Future	777.0000	788.0000	1.416	0	0	0
2012/05/16	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R189 2012/08/02	217.95	Call	Bond Future	877.0000	888.0000	1.254	0	0	0
2012/05/16	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R197 2012/08/02			Bond Future	257.0325	255.9348	(0.427)	0.0000	0.0000	1,389
2012/05/16	R197 2012/08/02	257.00	Call	Bond Future	32.0000	0.0000	(100.000)	0	0	0
2012/05/16	R197 2012/08/02	257.00	Put	Bond Future	0.0000	1,065.0000	100.000	0	0	0
2012/05/16	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R197 2012/08/02	257.05	Put	Bond Future	18.0000	1,115.0000	6094.444	0	0	0
2012/05/16	R197 2012/08/02	256.95	Call	Bond Future	82.0000	0.0000	(100.000)	0	0	0
2012/05/16	R197 2012/08/02	256.95	Put	Bond Future	0.0000	1,015.0000	100.000	0	0	0
2012/05/16	R201 2012/08/02			Bond Future	5.8490	5.8490	0.000	0.0000	0.0000	2,704
2012/05/16	R201 2012/08/02	7.50	Call	Bond Future	3,671.0000	3,671.0000	0.000	0	0	0
2012/05/16	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R201 2012/08/02	7.55	Call	Bond Future	3,780.0000	3,780.0000	0.000	0	0	0
2012/05/16	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R201 2012/08/02	7.45	Call	Bond Future	3,562.0000	3,562.0000	0.000	0	0	0
2012/05/16	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/16	R201 2012/11/01			Bond Future	5.8160	5.8160	0.000	0.0000	0.0000	0
2012/05/16	R201 2012/11/01	6.50	Call	Bond Future	1,541.0000	1,538.0000	(0.195)	0	0	0
2012/05/16	R201 2012/11/01	6.50	Put	Bond Future	154.0000	151.0000	(1.948)	0	0	0
2012/05/16	R201 2012/11/01	6.55	Call	Bond Future	1,625.0000	1,622.0000	(0.185)	0	0	0
2012/05/16	R201 2012/11/01	6.55	Put	Bond Future	138.0000	135.0000	(2.174)	0	0	0
2012/05/16	R201 2012/11/01	6.45	Call	Bond Future	1,458.0000	1,455.0000	(0.206)	0	0	0
2012/05/16	R201 2012/11/01	6.45	Put	Bond Future	172.0000	169.0000	(1.744)	0	0	0
2012/05/16	R201 2013/02/07			Bond Future	5.7590	5.7600	0.017	0.0000	0.0000	0
2012/05/16	R201 2013/02/07	6.25	Call	Bond Future	1,253.0000	1,247.0000	(0.479)	0	0	0
2012/05/16	R201 2013/02/07	6.25	Put	Bond Future	376.0000	372.0000	(1.064)	0	0	0
2012/05/16	R201 2013/02/07	6.30	Call	Bond Future	1,316.0000	1,310.0000	(0.456)	0	0	0
2012/05/16	R201 2013/02/07	6.30	Put	Bond Future	350.0000	346.0000	(1.143)	0	0	0
2012/05/16	R201 2013/02/07	6.20	Call	Bond Future	1,190.0000	1,185.0000	(0.420)	0	0	0
2012/05/16	R201 2013/02/07	6.20	Put	Bond Future	402.0000	399.0000	(0.746)	0	0	0
2012/05/16	R202 2012/08/02			Bond Future	190.1528	188.4146	(0.914)	0.0000	0.0000	40,005
2012/05/16	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R202 2012/08/02	191.00	Put	Bond Future	847.0000	2,585.0000	205.195	0	0	0
2012/05/16	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R202 2012/08/02	191.05	Put	Bond Future	897.0000	2,635.0000	193.757	0	0	0
2012/05/16	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R202 2012/08/02	190.95	Put	Bond Future	797.0000	2,535.0000	218.068	0	0	0
2012/05/16	R203 2012/08/02			Bond Future	7.1440	7.1410	(0.042)	7.1560	7.1560	3,883
2012/05/16	R203 2012/08/02	8.50	Call	Bond Future	5,699.0000	5,711.0000	0.211	0	0	0
2012/05/16	R203 2012/08/02	8.50	Put	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2012/05/16	R203 2012/08/02	8.55	Call	Bond Future	5,898.0000	5,910.0000	0.203	0	0	0
2012/05/16	R203 2012/08/02	8.55	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2012/05/16	R203 2012/08/02	8.45	Call	Bond Future	5,500.0000	5,511.0000	0.200	0	0	0
2012/05/16	R203 2012/08/02	8.45	Put	Bond Future	19.0000	17.0000	(10.526)	0	0	0
2012/05/16	R203 2012/08/02	6.60	Put	Bond Future	2,604.0000	2,586.0000	(0.691)	0	0	0
2012/05/16	R203 2012/08/02	6.60	Call	Bond Future	211.0000	207.0000	(1.896)	0	0	4,200
2012/05/16	R203 2012/08/02	6.85	Put	Bond Future	1,756.0000	1,739.0000	(0.968)	0	0	0
2012/05/16	R203 2012/08/02	6.85	Call	Bond Future	471.0000	467.0000	(0.849)	0	0	1,400
2012/05/16	R203 2012/08/02	7.15	Call	Bond Future	1,008.0000	1,005.0000	(0.298)	0	0	0

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2012/05/16	R203 2012/08/02	7.15	Put	Bond Future	982.0000	966.0000	(1.629)	0	0	1,400
2012/05/16	R203 2012/08/02	7.55	Call	Bond Future	2,118.0000	2,119.0000	0.047	0	0	0
2012/05/16	R203 2012/08/02	7.55	Put	Bond Future	375.0000	363.0000	(3.200)	0	0	4,200
2012/05/16	R203 2012/11/01			Bond Future	7.2100	7.2080	(0.028)	0.0000	0.0000	0
2012/05/16	R203 2012/11/01	7.75	Call	Bond Future	3,020.0000	3,016.0000	(0.132)	0	0	0
2012/05/16	R203 2012/11/01	7.75	Put	Bond Future	813.0000	800.0000	(1.599)	0	0	0
2012/05/16	R203 2012/11/01	7.80	Call	Bond Future	3,165.0000	3,162.0000	(0.095)	0	0	0
2012/05/16	R203 2012/11/01	7.80	Put	Bond Future	756.0000	745.0000	(1.455)	0	0	0
2012/05/16	R203 2012/11/01	7.70	Call	Bond Future	2,877.0000	2,873.0000	(0.139)	0	0	0
2012/05/16	R203 2012/11/01	7.70	Put	Bond Future	872.0000	859.0000	(1.491)	0	0	0
2012/05/16	R203 2013/02/07			Bond Future	7.2880	7.2850	(0.041)	0.0000	0.0000	0
2012/05/16	R203 2013/02/07	6.50	Call	Bond Future	802.0000	797.0000	(0.623)	0	0	0
2012/05/16	R203 2013/02/07	6.50	Put	Bond Future	3,954.0000	3,937.0000	(0.430)	0	0	0
2012/05/16	R203 2013/02/07	6.55	Call	Bond Future	860.0000	854.0000	(0.698)	0	0	0
2012/05/16	R203 2013/02/07	6.55	Put	Bond Future	3,808.0000	3,791.0000	(0.446)	0	0	0
2012/05/16	R203 2013/02/07	6.45	Call	Bond Future	748.0000	742.0000	(0.802)	0	0	0
2012/05/16	R203 2013/02/07	6.45	Put	Bond Future	4,104.0000	4,086.0000	(0.439)	0	0	0
2012/05/16	R204 2012/08/02			Bond Future	7.4520	7.4440	(0.107)	0.0000	0.0000	4,098
2012/05/16	R204 2012/08/02	8.50	Call	Bond Future	5,240.0000	5,276.0000	0.687	0	0	0
2012/05/16	R204 2012/08/02	8.50	Put	Bond Future	77.0000	72.0000	(6.494)	0	0	0
2012/05/16	R204 2012/08/02	8.55	Call	Bond Future	5,466.0000	5,502.0000	0.659	0	0	0
2012/05/16	R204 2012/08/02	8.55	Put	Bond Future	65.0000	60.0000	(7.692)	0	0	0
2012/05/16	R204 2012/08/02	8.45	Call	Bond Future	5,015.0000	5,049.0000	0.678	0	0	0
2012/05/16	R204 2012/08/02	8.45	Put	Bond Future	91.0000	84.0000	(7.692)	0	0	0
2012/05/16	R204 2012/11/01			Bond Future	7.5210	7.5130	(0.106)	0.0000	0.0000	0
2012/05/16	R204 2012/11/01	8.00	Call	Bond Future	3,452.0000	3,468.0000	0.463	0	0	0
2012/05/16	R204 2012/11/01	8.00	Put	Bond Future	1,135.0000	1,112.0000	(2.026)	0	0	0
2012/05/16	R204 2012/11/01	8.05	Call	Bond Future	3,618.0000	3,634.0000	0.442	0	0	0
2012/05/16	R204 2012/11/01	8.05	Put	Bond Future	1,063.0000	1,040.0000	(2.164)	0	0	0
2012/05/16	R204 2012/11/01	7.95	Call	Bond Future	3,290.0000	3,305.0000	0.456	0	0	0
2012/05/16	R204 2012/11/01	7.95	Put	Bond Future	1,212.0000	1,187.0000	(2.063)	0	0	0
2012/05/16	R204 2013/02/07			Bond Future	7.5990	7.5910	(0.105)	0.0000	0.0000	0
2012/05/16	R204 2013/02/07	8.00	Call	Bond Future	3,619.0000	3,668.0000	1.354	0	0	0
2012/05/16	R204 2013/02/07	8.00	Put	Bond Future	1,751.0000	1,763.0000	0.685	0	0	0

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2012/05/16	R204 2013/02/07	8.05	Call	Bond Future	3,766.0000	3,816.0000	1.328	0	0	0
2012/05/16	R204 2013/02/07	8.05	Put	Bond Future	1,668.0000	1,681.0000	0.779	0	0	0
2012/05/16	R204 2013/02/07	7.95	Call	Bond Future	3,475.0000	3,523.0000	1.381	0	0	0
2012/05/16	R204 2013/02/07	7.95	Put	Bond Future	1,838.0000	1,848.0000	0.544	0	0	0
2012/05/16	R206 2012/08/02			Bond Future	5.4560	5.4560	0.000	0.0000	0.0000	1,781
2012/05/16	R206 2012/08/02	7.25	Call	Bond Future	2,456.0000	2,456.0000	0.000	0	0	0
2012/05/16	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R206 2012/08/02	7.30	Call	Bond Future	2,523.0000	2,523.0000	0.000	0	0	0
2012/05/16	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R206 2012/08/02	7.20	Call	Bond Future	2,388.0000	2,388.0000	0.000	0	0	0
2012/05/16	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R206 2012/11/01			Bond Future	5.3060	5.3080	0.038	0.0000	0.0000	0
2012/05/16	R206 2012/11/01	6.00	Call	Bond Future	854.0000	850.0000	(0.468)	0	0	0
2012/05/16	R206 2012/11/01	6.00	Put	Bond Future	53.0000	51.0000	(3.774)	0	0	0
2012/05/16	R206 2012/11/01	6.05	Call	Bond Future	905.0000	901.0000	(0.442)	0	0	0
2012/05/16	R206 2012/11/01	6.05	Put	Bond Future	46.0000	44.0000	(4.348)	0	0	0
2012/05/16	R206 2012/11/01	5.95	Call	Bond Future	804.0000	801.0000	(0.373)	0	0	0
2012/05/16	R206 2012/11/01	5.95	Put	Bond Future	60.0000	59.0000	(1.667)	0	0	0
2012/05/16	R206 2013/02/07			Bond Future	5.0360	5.0410	0.099	0.0000	0.0000	0
2012/05/16	R206 2013/02/07	6.00	Call	Bond Future	943.0000	939.0000	(0.424)	0	0	0
2012/05/16	R206 2013/02/07	6.00	Put	Bond Future	74.0000	75.0000	1.351	0	0	0
2012/05/16	R206 2013/02/07	6.05	Call	Bond Future	981.0000	976.0000	(0.510)	0	0	0
2012/05/16	R206 2013/02/07	6.05	Put	Bond Future	68.0000	67.0000	(1.471)	0	0	0
2012/05/16	R206 2013/02/07	5.95	Call	Bond Future	906.0000	902.0000	(0.442)	0	0	0
2012/05/16	R206 2013/02/07	5.95	Put	Bond Future	82.0000	83.0000	1.220	0	0	0
2012/05/16	R207 2012/08/02			Bond Future	7.7710	7.7580	(0.167)	0.0000	0.0000	27,509
2012/05/16	R207 2012/08/02	8.75	Call	Bond Future	5,298.0000	5,362.0000	1.208	0	0	0
2012/05/16	R207 2012/08/02	8.75	Put	Bond Future	123.0000	116.0000	(5.691)	0	0	0
2012/05/16	R207 2012/08/02	8.80	Call	Bond Future	5,535.0000	5,599.0000	1.156	0	0	0
2012/05/16	R207 2012/08/02	8.80	Put	Bond Future	105.0000	98.0000	(6.667)	0	0	0
2012/05/16	R207 2012/08/02	8.70	Call	Bond Future	5,062.0000	5,125.0000	1.245	0	0	0
2012/05/16	R207 2012/08/02	8.70	Put	Bond Future	143.0000	134.0000	(6.294)	0	0	0
2012/05/16	R207 2012/11/01			Bond Future	7.8430	7.8300	(0.166)	0.0000	0.0000	0

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2012/05/16	R207 2012/11/01	8.25	Call	Bond Future	3,555.0000	3,596.0000	1.153	0	0	0
2012/05/16	R207 2012/11/01	8.25	Put	Bond Future	1,423.0000	1,395.0000	(1.968)	0	0	0
2012/05/16	R207 2012/11/01	8.30	Call	Bond Future	3,726.0000	3,769.0000	1.154	0	0	0
2012/05/16	R207 2012/11/01	8.30	Put	Bond Future	1,336.0000	1,310.0000	(1.946)	0	0	0
2012/05/16	R207 2012/11/01	8.20	Call	Bond Future	3,387.0000	3,427.0000	1.181	0	0	0
2012/05/16	R207 2012/11/01	8.20	Put	Bond Future	1,514.0000	1,485.0000	(1.915)	0	0	0
2012/05/16	R207 2013/02/07			Bond Future	7.9260	7.9120	(0.177)	0.0000	0.0000	0
2012/05/16	R207 2013/02/07	8.25	Call	Bond Future	3,771.0000	3,812.0000	1.087	0	0	0
2012/05/16	R207 2013/02/07	8.25	Put	Bond Future	2,125.0000	2,094.0000	(1.459)	0	0	0
2012/05/16	R207 2013/02/07	8.30	Call	Bond Future	3,925.0000	3,968.0000	1.096	0	0	0
2012/05/16	R207 2013/02/07	8.30	Put	Bond Future	2,028.0000	1,999.0000	(1.430)	0	0	0
2012/05/16	R207 2013/02/07	8.20	Call	Bond Future	3,618.0000	3,659.0000	1.133	0	0	0
2012/05/16	R207 2013/02/07	8.20	Put	Bond Future	2,224.0000	2,193.0000	(1.394)	0	0	0
2012/05/16	R208 2012/08/02			Bond Future	7.8540	7.8350	(0.242)	0.0000	0.0000	9,382
2012/05/16	R208 2012/08/02	8.75	Call	Bond Future	5,305.0000	5,404.0000	1.866	0	0	0
2012/05/16	R208 2012/08/02	8.75	Put	Bond Future	182.0000	168.0000	(7.692)	0	0	0
2012/05/16	R208 2012/08/02	8.80	Call	Bond Future	5,554.0000	5,655.0000	1.819	0	0	0
2012/05/16	R208 2012/08/02	8.80	Put	Bond Future	155.0000	144.0000	(7.097)	0	0	0
2012/05/16	R208 2012/08/02	8.70	Call	Bond Future	5,055.0000	5,153.0000	1.939	0	0	0
2012/05/16	R208 2012/08/02	8.70	Put	Bond Future	208.0000	193.0000	(7.212)	0	0	0
2012/05/16	R208 2012/08/02	7.20	Put	Bond Future	4,248.0000	4,148.0000	(2.354)	0	0	0
2012/05/16	R208 2012/08/02	7.20	Call	Bond Future	270.0000	283.0000	4.815	0	0	3,450
2012/05/16	R208 2012/08/02	7.50	Put	Bond Future	2,792.0000	2,707.0000	(3.044)	0	0	0
2012/05/16	R208 2012/08/02	7.50	Call	Bond Future	665.0000	693.0000	4.211	0	0	1,150
2012/05/16	R208 2012/08/02	7.80	Call	Bond Future	1,352.0000	1,400.0000	3.550	0	0	0
2012/05/16	R208 2012/08/02	7.80	Put	Bond Future	1,673.0000	1,608.0000	(3.885)	0	0	1,150
2012/05/16	R208 2012/08/02	8.25	Call	Bond Future	2,963.0000	3,041.0000	2.632	0	0	0
2012/05/16	R208 2012/08/02	8.25	Put	Bond Future	654.0000	619.0000	(5.352)	0	0	3,450
2012/05/16	R208 2012/11/01			Bond Future	7.9240	7.9050	(0.240)	0.0000	0.0000	0
2012/05/16	R208 2012/11/01	8.25	Call	Bond Future	3,560.0000	3,630.0000	1.966	0	0	0
2012/05/16	R208 2012/11/01	8.25	Put	Bond Future	1,700.0000	1,660.0000	(2.353)	0	0	0
2012/05/16	R208 2012/11/01	8.30	Call	Bond Future	3,738.0000	3,810.0000	1.926	0	0	0
2012/05/16	R208 2012/11/01	8.30	Put	Bond Future	1,597.0000	1,559.0000	(2.379)	0	0	0
2012/05/16	R208 2012/11/01	8.20	Call	Bond Future	3,386.0000	3,453.0000	1.979	0	0	0

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2012/05/16	R208 2012/11/01	8.20	Put	Bond Future	1,808.0000	1,766.0000	(2.323)	0	0	0
2012/05/16	R208 2013/02/07			Bond Future	8.0010	7.9820	(0.237)	0.0000	0.0000	0
2012/05/16	R208 2013/02/07	8.00	Call	Bond Future	3,157.0000	3,216.0000	1.869	0	0	0
2012/05/16	R208 2013/02/07	8.00	Put	Bond Future	3,163.0000	3,115.0000	(1.518)	0	0	0
2012/05/16	R208 2013/02/07	8.05	Call	Bond Future	3,304.0000	3,364.0000	1.816	0	0	0
2012/05/16	R208 2013/02/07	8.05	Put	Bond Future	3,029.0000	2,982.0000	(1.552)	0	0	0
2012/05/16	R208 2013/02/07	7.95	Call	Bond Future	3,016.0000	3,074.0000	1.923	0	0	0
2012/05/16	R208 2013/02/07	7.95	Put	Bond Future	3,303.0000	3,254.0000	(1.483)	0	0	0
2012/05/16	R209 2012/08/02			Bond Future	8.9840	8.9250	(0.657)	0.0000	0.0000	3,099
2012/05/16	R209 2012/08/02	9.25	Call	Bond Future	3,359.0000	3,647.0000	8.574	0	0	0
2012/05/16	R209 2012/08/02	9.25	Put	Bond Future	1,371.0000	1,207.0000	(11.962)	0	0	0
2012/05/16	R209 2012/08/02	9.30	Call	Bond Future	3,598.0000	3,897.0000	8.310	0	0	0
2012/05/16	R209 2012/08/02	9.30	Put	Bond Future	1,246.0000	1,093.0000	(12.279)	0	0	0
2012/05/16	R209 2012/08/02	9.20	Call	Bond Future	3,126.0000	3,403.0000	8.861	0	0	0
2012/05/16	R209 2012/08/02	9.20	Put	Bond Future	1,505.0000	1,330.0000	(11.628)	0	0	0
2012/05/16	R209 2012/11/01			Bond Future	9.0530	8.9930	(0.663)	0.0000	0.0000	0
2012/05/16	R209 2012/11/01	9.00	Call	Bond Future	3,586.0000	3,808.0000	6.191	0	0	0
2012/05/16	R209 2012/11/01	9.00	Put	Bond Future	3,987.0000	3,755.0000	(5.819)	0	0	0
2012/05/16	R209 2012/11/01	9.05	Call	Bond Future	3,770.0000	4,000.0000	6.101	0	0	0
2012/05/16	R209 2012/11/01	9.05	Put	Bond Future	3,793.0000	3,568.0000	(5.932)	0	0	0
2012/05/16	R209 2012/11/01	8.95	Call	Bond Future	3,406.0000	3,622.0000	6.342	0	0	0
2012/05/16	R209 2012/11/01	8.95	Put	Bond Future	4,189.0000	3,951.0000	(5.682)	0	0	0
2012/05/16	R209 2013/02/07			Bond Future	9.1290	9.0660	(0.690)	0.0000	0.0000	0
2012/05/16	R209 2013/02/07	9.00	Call	Bond Future	4,387.0000	4,615.0000	5.197	0	0	0
2012/05/16	R209 2013/02/07	9.00	Put	Bond Future	5,356.0000	5,113.0000	(4.537)	0	0	0
2012/05/16	R209 2013/02/07	9.05	Call	Bond Future	4,564.0000	4,797.0000	5.105	0	0	0
2012/05/16	R209 2013/02/07	9.05	Put	Bond Future	5,155.0000	4,917.0000	(4.617)	0	0	0
2012/05/16	R209 2013/02/07	8.95	Call	Bond Future	4,215.0000	4,437.0000	5.267	0	0	0
2012/05/16	R209 2013/02/07	8.95	Put	Bond Future	5,565.0000	5,317.0000	(4.456)	0	0	0
2012/05/16	R210 2012/08/02			Bond Future	143.4815	142.4112	(0.746)	0.0000	0.0000	925
2012/05/16	R210 2012/08/02	143.00	Call	Bond Future	481.0000	0.0000	(100.000)	0	0	0
2012/05/16	R210 2012/08/02	143.00	Put	Bond Future	0.0000	589.0000	100.000	0	0	0
2012/05/16	R210 2012/08/02	143.05	Call	Bond Future	431.0000	0.0000	(100.000)	0	0	0

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2012/05/16	R210 2012/08/02	143.05	Put	Bond Future	0.0000	639.0000	100.000	0	0	0
2012/05/16	R210 2012/08/02	142.95	Call	Bond Future	531.0000	0.0000	(100.000)	0	0	0
2012/05/16	R210 2012/08/02	142.95	Put	Bond Future	0.0000	539.0000	100.000	0	0	0
2012/05/16	R211 2012/08/02			Bond Future	119.5524	119.5720	0.016	0.0000	0.0000	480
2012/05/16	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R211 2012/08/02	120.00	Put	Bond Future	448.0000	428.0000	(4.464)	0	0	0
2012/05/16	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R211 2012/08/02	120.05	Put	Bond Future	498.0000	478.0000	(4.016)	0	0	0
2012/05/16	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R211 2012/08/02	119.95	Put	Bond Future	398.0000	378.0000	(5.025)	0	0	0
2012/05/16	R212 2012/08/02			Bond Future	118.3340	117.6562	(0.573)	0.0000	0.0000	2,962
2012/05/16	R212 2012/08/02	118.00	Call	Bond Future	334.0000	0.0000	(100.000)	0	0	0
2012/05/16	R212 2012/08/02	118.00	Put	Bond Future	0.0000	344.0000	100.000	0	0	0
2012/05/16	R212 2012/08/02	118.05	Call	Bond Future	284.0000	0.0000	(100.000)	0	0	0
2012/05/16	R212 2012/08/02	118.05	Put	Bond Future	0.0000	394.0000	100.000	0	0	0
2012/05/16	R212 2012/08/02	117.95	Call	Bond Future	384.0000	0.0000	(100.000)	0	0	0
2012/05/16	R212 2012/08/02	117.95	Put	Bond Future	0.0000	294.0000	100.000	0	0	0
2012/05/16	R213 2012/08/02			Bond Future	8.8770	8.8280	(0.552)	0.0000	0.0000	4,725
2012/05/16	R213 2012/08/02	9.25	Call	Bond Future	3,999.0000	4,230.0000	5.776	0	0	0
2012/05/16	R213 2012/08/02	9.25	Put	Bond Future	1,142.0000	986.0000	(13.660)	0	0	0
2012/05/16	R213 2012/08/02	9.30	Call	Bond Future	4,262.0000	4,503.0000	5.655	0	0	0
2012/05/16	R213 2012/08/02	9.30	Put	Bond Future	1,033.0000	888.0000	(14.037)	0	0	0
2012/05/16	R213 2012/08/02	9.20	Call	Bond Future	3,742.0000	3,963.0000	5.906	0	0	0
2012/05/16	R213 2012/08/02	9.20	Put	Bond Future	1,259.0000	1,094.0000	(13.106)	0	0	0
2012/05/16	R213 2012/11/01			Bond Future	8.9500	8.9000	(0.559)	0.0000	0.0000	0
2012/05/16	R213 2012/11/01	9.00	Call	Bond Future	4,010.0000	4,216.0000	5.137	0	0	0
2012/05/16	R213 2012/11/01	9.00	Put	Bond Future	3,624.0000	3,441.0000	(5.050)	0	0	0
2012/05/16	R213 2012/11/01	9.05	Call	Bond Future	4,211.0000	4,423.0000	5.034	0	0	0
2012/05/16	R213 2012/11/01	9.05	Put	Bond Future	3,441.0000	3,264.0000	(5.144)	0	0	0
2012/05/16	R213 2012/11/01	8.95	Call	Bond Future	3,815.0000	4,015.0000	5.242	0	0	0
2012/05/16	R213 2012/11/01	8.95	Put	Bond Future	3,815.0000	3,626.0000	(4.954)	0	0	0
2012/05/16	R213 2013/02/07			Bond Future	9.0320	8.9810	(0.565)	0.0000	0.0000	0
2012/05/16	R213 2013/02/07	9.00	Call	Bond Future	4,807.0000	5,009.0000	4.202	0	0	0

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2012/05/16	R213 2013/02/07	9.00	Put	Bond Future	5,052.0000	4,863.0000	(3.741)	0	0	0
2012/05/16	R213 2013/02/07	9.05	Call	Bond Future	5,000.0000	5,207.0000	4.140	0	0	0
2012/05/16	R213 2013/02/07	9.05	Put	Bond Future	4,863.0000	4,680.0000	(3.763)	0	0	0
2012/05/16	R213 2013/02/07	8.95	Call	Bond Future	4,622.0000	4,819.0000	4.262	0	0	0
2012/05/16	R213 2013/02/07	8.95	Put	Bond Future	5,251.0000	5,058.0000	(3.675)	0	0	0
2012/05/16	R214 2012/08/02			Bond Future	9.0060	8.9470	(0.655)	0.0000	0.0000	1,530
2012/05/16	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R214 2012/08/02	8.80	Put	Bond Future	1,676.0000	1,202.0000	(28.282)	0	0	0
2012/05/16	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R214 2012/08/02	8.81	Put	Bond Future	1,593.0000	1,119.0000	(29.755)	0	0	0
2012/05/16	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/16	R214 2012/08/02	8.79	Put	Bond Future	1,759.0000	1,285.0000	(26.947)	0	0	0
Total										463470.00