



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/06/2012 to 14/06/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/06/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	AL7T	02/08/2012			Index Future	438.8890	438.8890	439.5520	439.5520	0.151	0.0000	0.0000	13
2012/06/14	AL7T	01/11/2012			Index Future	445.1950	445.1950	445.8640	445.8640	0.150	0.0000	0.0000	0
2012/06/14	ALBI	02/08/2012			Index Future	397.0440	397.0440	398.2130	398.2130	0.294	0.0000	0.0000	1,004
2012/06/14	ALBI	01/11/2012			Index Future	402.7490	402.7490	403.9310	403.9310	0.293	0.0000	0.0000	0
2012/06/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/14	ES33	02/08/2012			Bond Future	9.5250	84.6635	9.4370	85.3464	(0.924)	0.0000	0.0000	4,220
2012/06/14	ES33	01/11/2012			Bond Future	9.6240	82.0970	9.5330	82.7912	(0.946)	0.0000	0.0000	0
2012/06/14	GOVI	02/08/2012			GOVI	398.2350	398.2350	399.3240	399.3240	0.273	0.0000	0.0000	269
2012/06/14	GOVI	02/08/2012	398.23	Call	GOVI	0.0000	0.0000	10,940.0000	1.0940	100.000	0	0	0
2012/06/14	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	GOVI	01/11/2012			GOVI	403.9580	403.9580	405.0570	405.0570	0.272	0.0000	0.0000	0
2012/06/14	GOVI	01/11/2012	403.96	Call	GOVI	0.0000	0.0000	10,970.0000	1.0970	100.000	0	0	0
2012/06/14	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/14	IGOV	02/08/2012			Index Future	174.5160	174.5160	174.5600	174.5600	0.025	0.0000	0.0000	594
2012/06/14	IGOV	01/11/2012			Index Future	177.0230	177.0230	177.0670	177.0670	0.025	0.0000	0.0000	0
2012/06/14	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/14	JBAF	20/06/2012			Jibar Tradeable Future	5.5900	94.4100	5.5900	94.4100	0.000	0.0000	0.0000	2,890
2012/06/14	JBAF	18/07/2012			Jibar Tradeable Future	5.5700	94.4300	5.5800	94.4200	0.180	0.0000	0.0000	0
2012/06/14	JBAF	15/08/2012			Jibar Tradeable Future	5.4700	94.5300	5.4600	94.5400	(0.183)	0.0000	0.0000	0
2012/06/14	JBAF	19/09/2012			Jibar Tradeable Future	5.4200	94.5800	5.4000	94.6000	(0.369)	0.0000	0.0000	44,760
2012/06/14	JBAF	17/10/2012			Jibar Tradeable Future	5.3000	94.7000	5.2900	94.7100	(0.189)	0.0000	0.0000	0
2012/06/14	JBAF	21/11/2012			Jibar Tradeable Future	5.2900	94.7100	5.2800	94.7200	(0.189)	0.0000	0.0000	0

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2012/06/14	JBAF	19/12/2012			Jibar Tradeable Future	5.2800	94.7200	5.2600	94.7400	(0.379)	0.0000	0.0000	840
2012/06/14	JBAF	20/03/2013			Jibar Tradeable Future	5.3000	94.7000	5.2700	94.7300	(0.566)	0.0000	0.0000	1,000
2012/06/14	JBAF	19/06/2013			Jibar Tradeable Future	5.3800	94.6200	5.3500	94.6500	(0.558)	0.0000	0.0000	500
2012/06/14	JBAF	18/09/2013			Jibar Tradeable Future	5.5200	94.4800	5.4800	94.5200	(0.725)	0.0000	0.0000	1,700
2012/06/14	JBAF	18/12/2013			Jibar Tradeable Future	5.7000	94.3000	5.6600	94.3400	(0.702)	0.0000	0.0000	1,500
2012/06/14	JBAF	19/03/2014			Jibar Tradeable Future	5.8800	94.1200	5.8500	94.1500	(0.510)	0.0000	0.0000	0
2012/06/14	R157	02/08/2012			Bond Future	6.1980	125.6480	6.1550	125.7829	(0.694)	0.0000	0.0000	14,980
2012/06/14	R157	02/08/2012	6.15	Call	Bond Future	380.5200	0.3805	439.7300	0.4397	15.560	0	0	3,750
2012/06/14	R157	02/08/2012	6.15	Put	Bond Future	531.1400	0.5311	455.4300	0.4554	(14.254)	0	0	0
2012/06/14	R157	02/08/2012	6.35	Call	Bond Future	734.5200	0.7345	822.7100	0.8227	12.006	0	0	1,250
2012/06/14	R157	02/08/2012	6.35	Put	Bond Future	259.1300	0.2591	212.4000	0.2124	(18.033)	0	0	0
2012/06/14	R157	02/08/2012	6.55	Call	Bond Future	1,206.2700	1.2063	1,317.1500	1.3172	9.192	0	0	0
2012/06/14	R157	02/08/2012	6.55	Put	Bond Future	108.9900	0.1090	84.9500	0.0849	(22.057)	0	0	1,250
2012/06/14	R157	02/08/2012	6.95	Call	Bond Future	2,341.0800	2.3411	2,472.2600	2.4723	5.603	0	0	0
2012/06/14	R157	02/08/2012	6.95	Put	Bond Future	12.3100	0.0123	8.5700	0.0086	(30.382)	0	0	3,750
2012/06/14	R157	01/11/2012			Bond Future	6.2390	120.6495	6.1930	120.7821	(0.737)	0.0000	0.0000	200
2012/06/14	R157	01/11/2012	6.24	Call	Bond Future	0.0000	0.0000	880.4800	0.8805	100.000	0	0	0
2012/06/14	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	745.0000	0.7450	100.000	0	0	0
2012/06/14	R157	07/02/2013			Bond Future	6.2760	122.5766	6.2280	122.7016	(0.765)	0.0000	0.0000	0
2012/06/14	R157	07/02/2013	6.28	Call	Bond Future	0.0000	0.0000	1,122.3500	1.1223	100.000	0	0	0
2012/06/14	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	986.8500	0.9869	100.000	0	0	0
2012/06/14	R186	02/08/2012			Bond Future	8.3050	119.5504	8.2480	120.0860	(0.686)	0.0000	0.0000	34,845
2012/06/14	R186	02/08/2012	7.66	Call	Bond Future	246.7200	0.2467	299.8200	0.2998	21.522	0	0	276
2012/06/14	R186	02/08/2012	7.66	Put	Bond Future	6,514.7300	6.5147	6,032.2500	6.0323	(7.406)	0	0	0
2012/06/14	R186	02/08/2012	7.70	Call	Bond Future	292.3000	0.2923	353.4900	0.3535	20.934	0	0	2,700
2012/06/14	R186	02/08/2012	7.70	Put	Bond Future	6,158.0400	6.1580	5,683.6500	5.6837	(7.704)	0	0	0
2012/06/14	R186	02/08/2012	7.76	Call	Bond Future	372.6700	0.3727	447.4600	0.4475	20.069	0	0	43
2012/06/14	R186	02/08/2012	7.76	Put	Bond Future	5,638.4300	5.6384	5,177.6400	5.1776	(8.172)	0	0	0
2012/06/14	R186	02/08/2012	9.00	Call	Bond Future	6,546.3500	6.5463	7,019.4600	7.0195	7.227	0	0	0
2012/06/14	R186	02/08/2012	9.00	Put	Bond Future	285.9000	0.2859	223.4300	0.2234	(21.850)	0	0	199
2012/06/14	R186	02/08/2012	8.66	Call	Bond Future	4,070.1900	4.0702	4,462.3200	4.4623	9.634	0	0	0
2012/06/14	R186	02/08/2012	8.66	Put	Bond Future	811.2000	0.8112	667.7500	0.6678	(17.684)	0	0	276
2012/06/14	R186	02/08/2012	8.75	Call	Bond Future	4,690.1600	4.6902	5,108.2900	5.1083	8.915	0	0	0
2012/06/14	R186	02/08/2012	8.75	Put	Bond Future	625.4800	0.6255	508.0300	0.5080	(18.778)	0	0	2,700
2012/06/14	R186	02/08/2012	8.76	Call	Bond Future	4,760.9000	4.7609	5,181.7200	5.1817	8.839	0	0	0
2012/06/14	R186	02/08/2012	8.76	Put	Bond Future	607.2000	0.6072	492.4400	0.4924	(18.900)	0	0	43
2012/06/14	R186	02/08/2012	8.00	Call	Bond Future	871.4400	0.8714	1,017.6700	1.0177	16.780	0	0	1,099
2012/06/14	R186	02/08/2012	8.00	Put	Bond Future	3,778.0300	3.7780	3,388.6800	3.3887	(10.306)	0	0	0
2012/06/14	R186	02/08/2012	8.25	Call	Bond Future	1,758.1500	1.7581	1,999.6700	1.9997	13.737	0	0	8,750
2012/06/14	R186	02/08/2012	8.25	Put	Bond Future	2,274.8800	2.2749	1,980.8200	1.9808	(12.926)	0	0	0
2012/06/14	R186	02/08/2012	8.30	Call	Bond Future	1,986.8000	1.9868	2,248.2700	2.2483	13.160	0	0	0
2012/06/14	R186	02/08/2012	8.30	Put	Bond Future	2,033.6500	2.0337	1,759.5400	1.7595	(13.479)	0	0	900
2012/06/14	R186	01/11/2012			Bond Future	8.3830	121.2741	8.3250	121.8086	(0.692)	0.0000	0.0000	200
2012/06/14	R186	01/11/2012	7.82	Call	Bond Future	1,749.1500	1.7491	1,904.4700	1.9045	8.880	0	0	1,858
2012/06/14	R186	01/11/2012	7.82	Put	Bond Future	7,087.2400	7.0872	6,708.0700	6.7081	(5.350)	0	0	0
2012/06/14	R186	01/11/2012	8.82	Call	Bond Future	6,161.1200	6.1611	6,512.3700	6.5124	5.701	0	0	0

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2012/06/14	R186	01/11/2012	8.82	Put	Bond Future	2,243.2400	2.2432	2,060.0000	2.0600	(8.169)	0	0	1,858
2012/06/14	R186	07/02/2013			Bond Future	8.4660	117.9152	8.4070	118.4477	(0.697)	0.0000	0.0000	0
2012/06/14	R186	07/02/2013	8.47	Call	Bond Future	0.0000	0.0000	5,423.2900	5.4233	100.000	0	0	0
2012/06/14	R186	07/02/2013	8.47	Put	Bond Future	0.0000	0.0000	4,854.8500	4.8549	100.000	0	0	0
2012/06/14	R189	02/08/2012			Bond Future	219.6475	219.6475	219.6874	219.6874	0.018	0.0000	0.0000	44
2012/06/14	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	37.4400	0.0374	100.000	0	0	0
2012/06/14	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	R197	02/08/2012			Bond Future	256.1540	256.1540	256.2196	256.2196	0.026	0.0000	0.0000	1,858
2012/06/14	R197	02/08/2012	256.15	Call	Bond Future	0.0000	0.0000	69.6400	0.0696	100.000	0	0	0
2012/06/14	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	R201	02/08/2012			Bond Future	5.1960	108.9477	4.9950	109.4142	(3.868)	0.0000	0.0000	2,669
2012/06/14	R201	02/08/2012	5.20	Call	Bond Future	0.0000	0.0000	576.9800	0.5770	100.000	0	0	0
2012/06/14	R201	02/08/2012	5.20	Put	Bond Future	0.0000	0.0000	101.2500	0.1013	100.000	0	0	0
2012/06/14	R201	01/11/2012			Bond Future	5.1150	110.5145	4.8890	110.9861	(4.418)	0.0000	0.0000	0
2012/06/14	R201	01/11/2012	5.11	Call	Bond Future	0.0000	0.0000	747.7100	0.7477	100.000	0	0	0
2012/06/14	R201	01/11/2012	5.11	Put	Bond Future	0.0000	0.0000	286.5000	0.2865	100.000	0	0	0
2012/06/14	R201	07/02/2013			Bond Future	4.9780	107.8665	4.7220	108.3358	(5.143)	0.0000	0.0000	0
2012/06/14	R201	07/02/2013	4.98	Call	Bond Future	0.0000	0.0000	874.1900	0.8742	100.000	0	0	0
2012/06/14	R201	07/02/2013	4.98	Put	Bond Future	0.0000	0.0000	401.2500	0.4013	100.000	0	0	0
2012/06/14	R202	02/08/2012			Bond Future	188.4417	188.4417	188.4921	188.4921	0.027	0.0000	0.0000	45,107
2012/06/14	R202	02/08/2012	188.44	Call	Bond Future	0.0000	0.0000	52.0900	0.0521	100.000	0	0	0
2012/06/14	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	R203	02/08/2012			Bond Future	6.8120	109.3540	6.7750	109.5174	(0.543)	0.0000	0.0000	13,254
2012/06/14	R203	02/08/2012	6.60	Call	Bond Future	389.4100	0.3894	436.4300	0.4364	12.075	0	0	4,200
2012/06/14	R203	02/08/2012	6.60	Put	Bond Future	1,329.6700	1.3297	1,213.3200	1.2133	(8.750)	0	0	0
2012/06/14	R203	02/08/2012	6.85	Call	Bond Future	866.5200	0.8665	949.3200	0.9493	9.555	0	0	1,400
2012/06/14	R203	02/08/2012	6.85	Put	Bond Future	699.0500	0.6991	618.4800	0.6185	(11.526)	0	0	0
2012/06/14	R203	02/08/2012	7.15	Call	Bond Future	1,744.4300	1.7444	1,867.0200	1.8670	7.028	0	0	0
2012/06/14	R203	02/08/2012	7.15	Put	Bond Future	266.1700	0.2662	225.3900	0.2254	(15.321)	0	0	1,400
2012/06/14	R203	02/08/2012	7.55	Call	Bond Future	3,247.7500	3.2477	3,400.1600	3.4002	4.693	0	0	0
2012/06/14	R203	02/08/2012	7.55	Put	Bond Future	52.5600	0.0526	41.6000	0.0416	(20.852)	0	0	4,200
2012/06/14	R203	01/11/2012			Bond Future	6.8750	106.7674	6.8360	106.9317	(0.567)	0.0000	0.0000	0
2012/06/14	R203	01/11/2012	6.87	Call	Bond Future	0.0000	0.0000	1,524.5700	1.5246	100.000	0	0	0
2012/06/14	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	1,381.2800	1.3813	100.000	0	0	0
2012/06/14	R203	07/02/2013			Bond Future	6.9420	108.4713	6.9030	108.6271	(0.562)	0.0000	0.0000	0
2012/06/14	R203	07/02/2013	6.94	Call	Bond Future	0.0000	0.0000	1,930.9000	1.9309	100.000	0	0	0
2012/06/14	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	1,783.1000	1.7831	100.000	0	0	0
2012/06/14	R204	02/08/2012			Bond Future	7.1500	105.3038	7.1090	105.5165	(0.573)	0.0000	0.0000	4,101
2012/06/14	R204	02/08/2012	7.15	Call	Bond Future	0.0000	0.0000	1,053.7200	1.0537	100.000	0	0	0
2012/06/14	R204	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	841.0200	0.8410	100.000	0	0	0
2012/06/14	R204	01/11/2012			Bond Future	7.2190	106.8139	7.1750	107.0340	(0.610)	0.0000	0.0000	0
2012/06/14	R204	01/11/2012	7.22	Call	Bond Future	0.0000	0.0000	1,934.7800	1.9348	100.000	0	0	0

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2012/06/14	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	1,709.7200	1.7097	100.000	0	0	0
2012/06/14	R204	07/02/2013			Bond Future	7.2900	104.4851	7.2450	104.7011	(0.617)	0.0000	0.0000	0
2012/06/14	R204	07/02/2013	7.29	Call	Bond Future	0.0000	0.0000	2,481.0100	2.4810	100.000	0	0	0
2012/06/14	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	2,264.9700	2.2650	100.000	0	0	0
2012/06/14	R206	02/08/2012			Bond Future	5.1920	103.6212	5.0940	103.7584	(1.888)	0.0000	0.0000	1,240
2012/06/14	R206	02/08/2012	5.19	Call	Bond Future	0.0000	0.0000	228.1500	0.2282	100.000	0	0	0
2012/06/14	R206	02/08/2012	5.19	Put	Bond Future	0.0000	0.0000	93.7500	0.0938	100.000	0	0	0
2012/06/14	R206	01/11/2012			Bond Future	5.0480	105.1107	4.9300	105.2485	(2.338)	0.0000	0.0000	0
2012/06/14	R206	01/11/2012	5.05	Call	Bond Future	0.0000	0.0000	335.9100	0.3359	100.000	0	0	0
2012/06/14	R206	01/11/2012	5.05	Put	Bond Future	0.0000	0.0000	195.8100	0.1958	100.000	0	0	0
2012/06/14	R206	07/02/2013			Bond Future	4.7570	103.0221	4.6140	103.1524	(3.006)	0.0000	0.0000	0
2012/06/14	R206	07/02/2013	4.76	Call	Bond Future	0.0000	0.0000	402.8500	0.4028	100.000	0	0	0
2012/06/14	R206	07/02/2013	4.76	Put	Bond Future	0.0000	0.0000	269.7900	0.2698	100.000	0	0	0
2012/06/14	R207	02/08/2012			Bond Future	7.5100	98.9846	7.4930	99.0793	(0.226)	0.0000	0.0000	27,509
2012/06/14	R207	02/08/2012	7.51	Call	Bond Future	0.0000	0.0000	1,115.8800	1.1159	100.000	0	0	0
2012/06/14	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	1,021.1300	1.0211	100.000	0	0	0
2012/06/14	R207	01/11/2012			Bond Future	7.5830	100.4101	7.5660	100.5021	(0.224)	0.0000	0.0000	0
2012/06/14	R207	01/11/2012	7.58	Call	Bond Future	0.0000	0.0000	2,102.5700	2.1026	100.000	0	0	0
2012/06/14	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	2,026.8400	2.0268	100.000	0	0	0
2012/06/14	R207	07/02/2013			Bond Future	7.6620	98.3699	7.6460	98.4536	(0.209)	0.0000	0.0000	0
2012/06/14	R207	07/02/2013	7.66	Call	Bond Future	0.0000	0.0000	2,680.7500	2.6807	100.000	0	0	0
2012/06/14	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	2,607.5500	2.6075	100.000	0	0	0
2012/06/14	R208	02/08/2012			Bond Future	7.6320	96.8563	7.6010	97.0435	(0.406)	0.0000	0.0000	15,682
2012/06/14	R208	02/08/2012	7.20	Call	Bond Future	285.2600	0.2853	313.3800	0.3134	9.858	0	0	3,450
2012/06/14	R208	02/08/2012	7.20	Put	Bond Future	2,935.8800	2.9359	2,776.8300	2.7768	(5.417)	0	0	0
2012/06/14	R208	02/08/2012	7.50	Call	Bond Future	813.4900	0.8135	878.8500	0.8789	8.035	0	0	1,150
2012/06/14	R208	02/08/2012	7.50	Put	Bond Future	1,613.7000	1.6137	1,491.8900	1.4919	(7.548)	0	0	0
2012/06/14	R208	02/08/2012	7.80	Call	Bond Future	1,753.6900	1.7537	1,864.4300	1.8644	6.315	0	0	0
2012/06/14	R208	02/08/2012	7.80	Put	Bond Future	747.3800	0.7474	670.9500	0.6709	(10.226)	0	0	1,150
2012/06/14	R208	02/08/2012	8.25	Call	Bond Future	3,807.9200	3.8079	3,969.5700	3.9696	4.245	0	0	0
2012/06/14	R208	02/08/2012	8.25	Put	Bond Future	171.6400	0.1716	146.1200	0.1461	(14.868)	0	0	3,450
2012/06/14	R208	01/11/2012			Bond Future	7.7040	94.8559	7.6720	95.0442	(0.415)	0.0000	0.0000	0
2012/06/14	R208	01/11/2012	7.70	Call	Bond Future	0.0000	0.0000	2,342.0000	2.3420	100.000	0	0	0
2012/06/14	R208	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	2,177.2100	2.1772	100.000	0	0	0
2012/06/14	R208	07/02/2013			Bond Future	7.7800	96.3706	7.7480	96.5537	(0.411)	0.0000	0.0000	0
2012/06/14	R208	07/02/2013	7.78	Call	Bond Future	0.0000	0.0000	3,052.8400	3.0528	100.000	0	0	0
2012/06/14	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	2,869.7700	2.8698	100.000	0	0	0
2012/06/14	R209	02/08/2012			Bond Future	8.9120	76.1188	8.8250	76.7962	(0.976)	0.0000	0.0000	28,799
2012/06/14	R209	02/08/2012	8.91	Call	Bond Future	0.0000	0.0000	2,101.3600	2.1014	100.000	0	0	0
2012/06/14	R209	02/08/2012	8.91	Put	Bond Future	0.0000	0.0000	1,439.4200	1.4394	100.000	0	0	0
2012/06/14	R209	01/11/2012			Bond Future	8.9860	74.0703	8.8970	74.7538	(0.990)	0.0000	0.0000	0
2012/06/14	R209	01/11/2012	8.99	Call	Bond Future	0.0000	0.0000	3,819.1900	3.8192	100.000	0	0	0
2012/06/14	R209	01/11/2012	8.99	Put	Bond Future	0.0000	0.0000	3,105.2100	3.1052	100.000	0	0	0
2012/06/14	R209	07/02/2013			Bond Future	9.0640	75.2543	8.9730	75.9431	(1.004)	0.0000	0.0000	0

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2012/06/14	R209	07/02/2013	9.06	Call	Bond Future	0.0000	0.0000	4,981.0700	4.9811	100.000	0	0	0
2012/06/14	R209	07/02/2013	9.06	Put	Bond Future	0.0000	0.0000	4,322.2500	4.3223	100.000	0	0	0
2012/06/14	R210	02/08/2012			Bond Future	142.6561	142.6561	142.6940	142.6940	0.027	0.0000	0.0000	925
2012/06/14	R210	02/08/2012	142.66	Call	Bond Future	0.0000	0.0000	34.0400	0.0340	100.000	0	0	0
2012/06/14	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	R211	02/08/2012			Bond Future	120.3626	120.3626	120.3893	120.3893	0.022	0.0000	0.0000	480
2012/06/14	R211	02/08/2012	120.36	Call	Bond Future	0.0000	0.0000	29.2900	0.0293	100.000	0	0	0
2012/06/14	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	R212	02/08/2012			Bond Future	117.3894	117.3894	117.4200	117.4200	0.026	0.0000	0.0000	2,962
2012/06/14	R212	02/08/2012	117.39	Call	Bond Future	0.0000	0.0000	30.0200	0.0300	100.000	0	0	0
2012/06/14	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/14	R213	02/08/2012			Bond Future	8.7380	87.2125	8.6760	87.7118	(0.710)	0.0000	0.0000	4,725
2012/06/14	R213	02/08/2012	8.74	Call	Bond Future	0.0000	0.0000	2,056.6500	2.0566	100.000	0	0	0
2012/06/14	R213	02/08/2012	8.74	Put	Bond Future	0.0000	0.0000	1,541.2900	1.5413	100.000	0	0	0
2012/06/14	R213	01/11/2012			Bond Future	8.8150	84.9296	8.7510	85.4374	(0.726)	0.0000	0.0000	0
2012/06/14	R213	01/11/2012	8.81	Call	Bond Future	0.0000	0.0000	3,754.1900	3.7542	100.000	0	0	0
2012/06/14	R213	01/11/2012	8.81	Put	Bond Future	0.0000	0.0000	3,285.9100	3.2859	100.000	0	0	0
2012/06/14	R213	07/02/2013			Bond Future	8.8980	86.2876	8.8340	86.7871	(0.719)	0.0000	0.0000	0
2012/06/14	R213	07/02/2013	8.90	Call	Bond Future	0.0000	0.0000	4,924.7800	4.9248	100.000	0	0	0
2012/06/14	R213	07/02/2013	8.90	Put	Bond Future	0.0000	0.0000	4,409.7500	4.4098	100.000	0	0	0
2012/06/14	R214	02/08/2012			Bond Future	8.9460	77.7230	8.8590	78.4307	(0.973)	0.0000	0.0000	1,530
2012/06/14	R214	02/08/2012	8.95	Call	Bond Future	0.0000	0.0000	739.9500	0.7400	100.000	0	0	0
2012/06/14	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													311671