



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/06/2012 to 15/06/2012

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
2012/06/15	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	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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2012/06/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	AL7T	02/08/2012			Index Future	439.5520	439.5520	440.8970	440.8970	0.306	0.0000	0.0000	13
2012/06/15	AL7T	01/11/2012			Index Future	445.8640	445.8640	447.2010	447.2010	0.300	0.0000	0.0000	0
2012/06/15	ALBI	02/08/2012			Index Future	398.2130	398.2130	399.7890	399.7890	0.396	0.0000	0.0000	1,004
2012/06/15	ALBI	01/11/2012			Index Future	403.9310	403.9310	405.5050	405.5050	0.390	0.0000	0.0000	0
2012/06/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	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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2012/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/15	ES33	02/08/2012			Bond Future	9.4370	85.3464	9.3300	86.1889	(1.134)	0.0000	0.0000	4,220
2012/06/15	ES33	01/11/2012			Bond Future	9.5330	82.7912	9.4230	83.6429	(1.154)	0.0000	0.0000	0
2012/06/15	GOVI	02/08/2012			GOVI	399.3240	399.3240	400.7710	400.7710	0.362	0.0000	0.0000	269
2012/06/15	GOVI	02/08/2012	398.23	Call	GOVI	10,940.0000	1.0940	25,410.0000	2.5410	132.267	0	0	0
2012/06/15	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	GOVI	01/11/2012			GOVI	405.0570	405.0570	406.5020	406.5020	0.357	0.0000	0.0000	0
2012/06/15	GOVI	01/11/2012	403.96	Call	GOVI	10,970.0000	1.0970	25,420.0000	2.5420	131.723	0	0	0
2012/06/15	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/15	IGOV	02/08/2012			Index Future	174.5600	174.5600	174.9290	174.9290	0.211	0.0000	0.0000	594
2012/06/15	IGOV	01/11/2012			Index Future	177.0670	177.0670	177.4310	177.4310	0.206	0.0000	0.0000	0
2012/06/15	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/15	JBAF	20/06/2012			Jibar Tradeable Future	5.5900	94.4100	5.5900	94.4100	0.000	0.0000	0.0000	2,890
2012/06/15	JBAF	18/07/2012			Jibar Tradeable Future	5.5800	94.4200	5.5800	94.4200	0.000	0.0000	0.0000	0
2012/06/15	JBAF	15/08/2012			Jibar Tradeable Future	5.4600	94.5400	5.4600	94.5400	0.000	0.0000	0.0000	0
2012/06/15	JBAF	19/09/2012			Jibar Tradeable Future	5.4000	94.6000	5.4200	94.5800	0.370	0.0000	0.0000	44,760
2012/06/15	JBAF	17/10/2012			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	0
2012/06/15	JBAF	21/11/2012			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0

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2012/06/15	JBAF	19/12/2012			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	840
2012/06/15	JBAF	20/03/2013			Jibar Tradeable Future	5.2700	94.7300	5.2700	94.7300	0.000	5.3800	5.3700	1,000
2012/06/15	JBAF	19/06/2013			Jibar Tradeable Future	5.3500	94.6500	5.3400	94.6600	(0.187)	0.0000	0.0000	500
2012/06/15	JBAF	18/09/2013			Jibar Tradeable Future	5.4800	94.5200	5.4700	94.5300	(0.182)	0.0000	0.0000	1,700
2012/06/15	JBAF	18/12/2013			Jibar Tradeable Future	5.6600	94.3400	5.6500	94.3500	(0.177)	5.7700	5.7600	1,500
2012/06/15	JBAF	19/03/2014			Jibar Tradeable Future	5.8500	94.1500	5.8400	94.1600	(0.171)	0.0000	0.0000	0
2012/06/15	R157	02/08/2012			Bond Future	6.1550	125.7829	6.1130	125.9149	(0.682)	6.1410	6.1410	14,880
2012/06/15	R157	02/08/2012	6.15	Call	Bond Future	439.7300	0.4397	503.7400	0.5037	14.557	0	0	3,750
2012/06/15	R157	02/08/2012	6.15	Put	Bond Future	455.4300	0.4554	387.4700	0.3875	(14.922)	0	0	0
2012/06/15	R157	02/08/2012	6.35	Call	Bond Future	822.7100	0.8227	914.6700	0.9147	11.178	0	0	1,250
2012/06/15	R157	02/08/2012	6.35	Put	Bond Future	212.4000	0.2124	172.3900	0.1724	(18.837)	0	0	0
2012/06/15	R157	02/08/2012	6.55	Call	Bond Future	1,317.1500	1.3172	1,429.6100	1.4296	8.538	0	0	0
2012/06/15	R157	02/08/2012	6.55	Put	Bond Future	84.9500	0.0849	65.4400	0.0654	(22.966)	0	0	1,250
2012/06/15	R157	02/08/2012	6.95	Call	Bond Future	2,472.2600	2.4723	2,601.5400	2.6015	5.229	0	0	0
2012/06/15	R157	02/08/2012	6.95	Put	Bond Future	8.5700	0.0086	5.8800	0.0059	(31.389)	0	0	3,750
2012/06/15	R157	01/11/2012			Bond Future	6.1930	120.7821	6.1480	120.9120	(0.727)	0.0000	0.0000	200
2012/06/15	R157	01/11/2012	6.24	Call	Bond Future	880.4800	0.8805	948.0900	0.9481	7.679	0	0	0
2012/06/15	R157	01/11/2012	6.24	Put	Bond Future	745.0000	0.7450	682.7100	0.6827	(8.361)	0	0	0
2012/06/15	R157	07/02/2013			Bond Future	6.2280	122.7016	6.1770	122.8347	(0.819)	0.0000	0.0000	0
2012/06/15	R157	07/02/2013	6.28	Call	Bond Future	1,122.3500	1.1223	1,191.3100	1.1913	6.144	0	0	0
2012/06/15	R157	07/02/2013	6.28	Put	Bond Future	986.8500	0.9869	922.7200	0.9227	(6.498)	0	0	0
2012/06/15	R186	02/08/2012			Bond Future	8.2480	120.0860	8.1500	121.0149	(1.188)	8.2320	8.1980	34,845
2012/06/15	R186	02/08/2012	7.66	Call	Bond Future	299.8200	0.2998	425.0700	0.4251	41.775	0	0	276
2012/06/15	R186	02/08/2012	7.66	Put	Bond Future	6,032.2500	6.0323	5,228.5500	5.2286	(13.323)	0	0	0
2012/06/15	R186	02/08/2012	7.70	Call	Bond Future	353.4900	0.3535	496.1000	0.4961	40.343	0	0	2,700
2012/06/15	R186	02/08/2012	7.70	Put	Bond Future	5,683.6500	5.6837	4,897.3100	4.8973	(13.835)	0	0	0
2012/06/15	R186	02/08/2012	7.76	Call	Bond Future	447.4600	0.4475	618.7300	0.6187	38.276	0	0	43
2012/06/15	R186	02/08/2012	7.76	Put	Bond Future	5,177.6400	5.1776	4,419.9600	4.4200	(14.634)	0	0	0
2012/06/15	R186	02/08/2012	9.00	Call	Bond Future	7,019.4600	7.0195	7,870.6000	7.8706	12.125	0	0	0
2012/06/15	R186	02/08/2012	9.00	Put	Bond Future	223.4300	0.2234	145.6200	0.1456	(34.825)	0	0	199
2012/06/15	R186	02/08/2012	8.66	Call	Bond Future	4,462.3200	4.4623	5,196.2400	5.1962	16.447	0	0	0
2012/06/15	R186	02/08/2012	8.66	Put	Bond Future	667.7500	0.6678	472.7200	0.4727	(29.207)	0	0	276
2012/06/15	R186	02/08/2012	8.75	Call	Bond Future	5,108.2900	5.1083	5,881.1800	5.8812	15.130	0	0	0
2012/06/15	R186	02/08/2012	8.75	Put	Bond Future	508.0300	0.5080	351.9700	0.3520	(30.719)	0	0	2,700
2012/06/15	R186	02/08/2012	8.76	Call	Bond Future	5,181.7200	5.1817	5,958.5700	5.9586	14.992	0	0	0
2012/06/15	R186	02/08/2012	8.76	Put	Bond Future	492.4400	0.4924	340.3400	0.3403	(30.887)	0	0	43
2012/06/15	R186	02/08/2012	8.00	Call	Bond Future	1,017.6700	1.0177	1,331.2700	1.3313	30.815	0	0	1,099
2012/06/15	R186	02/08/2012	8.00	Put	Bond Future	3,388.6800	3.3887	2,773.3300	2.7733	(18.159)	0	0	0
2012/06/15	R186	02/08/2012	8.25	Call	Bond Future	1,999.6700	1.9997	2,487.3600	2.4874	24.389	0	0	8,750
2012/06/15	R186	02/08/2012	8.25	Put	Bond Future	1,980.8200	1.9808	1,539.5600	1.5396	(22.277)	0	0	0
2012/06/15	R186	02/08/2012	8.30	Call	Bond Future	2,248.2700	2.2483	2,770.5700	2.7706	23.231	0	0	0
2012/06/15	R186	02/08/2012	8.30	Put	Bond Future	1,759.5400	1.7595	1,352.8900	1.3529	(23.111)	0	0	900
2012/06/15	R186	01/11/2012			Bond Future	8.3250	121.8086	8.2250	122.7383	(1.201)	0.0000	0.0000	200
2012/06/15	R186	01/11/2012	7.82	Call	Bond Future	1,904.4700	1.9045	2,208.3000	2.2083	15.954	0	0	1,858
2012/06/15	R186	01/11/2012	7.82	Put	Bond Future	6,708.0700	6.7081	6,082.1800	6.0822	(9.330)	0	0	0
2012/06/15	R186	01/11/2012	8.82	Call	Bond Future	6,512.3700	6.5124	7,157.5100	7.1575	9.906	0	0	0

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2012/06/15	R186	01/11/2012	8.82	Put	Bond Future	2,060.0000	2.0600	1,775.4200	1.7754	(13.815)	0	0	1,858
2012/06/15	R186	07/02/2013			Bond Future	8.4070	118.4477	8.3020	119.4039	(1.249)	0.0000	0.0000	0
2012/06/15	R186	07/02/2013	8.47	Call	Bond Future	5,423.2900	5.4233	5,942.1800	5.9422	9.568	0	0	0
2012/06/15	R186	07/02/2013	8.47	Put	Bond Future	4,854.8500	4.8549	4,417.5200	4.4175	(9.008)	0	0	0
2012/06/15	R189	02/08/2012			Bond Future	219.6874	219.6874	219.7277	219.7277	0.018	0.0000	0.0000	44
2012/06/15	R189	02/08/2012	219.65	Call	Bond Future	37.4400	0.0374	77.7000	0.0777	107.532	0	0	0
2012/06/15	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	R197	02/08/2012			Bond Future	256.2196	256.2196	256.2857	256.2857	0.026	0.0000	0.0000	1,858
2012/06/15	R197	02/08/2012	256.15	Call	Bond Future	69.6400	0.0696	135.7300	0.1357	94.902	0	0	0
2012/06/15	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	R201	02/08/2012			Bond Future	4.9950	109.4142	4.9260	109.5749	(1.381)	0.0000	0.0000	1,673
2012/06/15	R201	02/08/2012	5.20	Call	Bond Future	576.9800	0.5770	701.9700	0.7020	21.663	0	0	0
2012/06/15	R201	02/08/2012	5.20	Put	Bond Future	101.2500	0.1013	65.5200	0.0655	(35.289)	0	0	0
2012/06/15	R201	01/11/2012			Bond Future	4.8890	110.9861	4.8150	111.1411	(1.514)	0.0000	0.0000	0
2012/06/15	R201	01/11/2012	5.11	Call	Bond Future	747.7100	0.7477	850.6400	0.8506	13.766	0	0	0
2012/06/15	R201	01/11/2012	5.11	Put	Bond Future	286.5000	0.2865	234.4300	0.2344	(18.175)	0	0	0
2012/06/15	R201	07/02/2013			Bond Future	4.7220	108.3358	4.6350	108.4959	(1.842)	0.0000	0.0000	0
2012/06/15	R201	07/02/2013	4.98	Call	Bond Future	874.1900	0.8742	976.1200	0.9761	11.660	0	0	0
2012/06/15	R201	07/02/2013	4.98	Put	Bond Future	401.2500	0.4013	343.0800	0.3431	(14.497)	0	0	0
2012/06/15	R202	02/08/2012			Bond Future	188.4921	188.4921	189.2831	189.2831	0.420	0.0000	0.0000	45,107
2012/06/15	R202	02/08/2012	188.44	Call	Bond Future	52.0900	0.0521	843.0800	0.8431	1518.506	0	0	0
2012/06/15	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	R203	02/08/2012			Bond Future	6.7750	109.5174	6.7330	109.7032	(0.620)	0.0000	0.0000	13,254
2012/06/15	R203	02/08/2012	6.60	Call	Bond Future	436.4300	0.4364	496.5400	0.4965	13.773	0	0	4,200
2012/06/15	R203	02/08/2012	6.60	Put	Bond Future	1,213.3200	1.2133	1,087.6100	1.0876	(10.361)	0	0	0
2012/06/15	R203	02/08/2012	6.85	Call	Bond Future	949.3200	0.9493	1,051.3000	1.0513	10.742	0	0	1,400
2012/06/15	R203	02/08/2012	6.85	Put	Bond Future	618.4800	0.6185	534.6400	0.5346	(13.556)	0	0	0
2012/06/15	R203	02/08/2012	7.15	Call	Bond Future	1,867.0200	1.8670	2,012.6500	2.0126	7.800	0	0	0
2012/06/15	R203	02/08/2012	7.15	Put	Bond Future	225.3900	0.2254	185.2000	0.1852	(17.831)	0	0	1,400
2012/06/15	R203	02/08/2012	7.55	Call	Bond Future	3,400.1600	3.4002	3,576.0300	3.5760	5.172	0	0	0
2012/06/15	R203	02/08/2012	7.55	Put	Bond Future	41.6000	0.0416	31.6500	0.0317	(23.918)	0	0	4,200
2012/06/15	R203	01/11/2012			Bond Future	6.8360	106.9317	6.7930	107.1133	(0.629)	0.0000	0.0000	0
2012/06/15	R203	01/11/2012	6.87	Call	Bond Future	1,524.5700	1.5246	1,616.0600	1.6161	6.001	0	0	0
2012/06/15	R203	01/11/2012	6.87	Put	Bond Future	1,381.2800	1.3813	1,291.2000	1.2912	(6.521)	0	0	0
2012/06/15	R203	07/02/2013			Bond Future	6.9030	108.6271	6.8560	108.8152	(0.681)	0.0000	0.0000	0
2012/06/15	R203	07/02/2013	6.94	Call	Bond Future	1,930.9000	1.9309	2,026.5600	2.0266	4.954	0	0	0
2012/06/15	R203	07/02/2013	6.94	Put	Bond Future	1,783.1000	1.7831	1,690.6500	1.6906	(5.185)	0	0	0
2012/06/15	R204	02/08/2012			Bond Future	7.1090	105.5165	7.0870	105.6308	(0.309)	0.0000	0.0000	4,101
2012/06/15	R204	02/08/2012	7.15	Call	Bond Future	1,053.7200	1.0537	1,107.0100	1.1070	5.057	0	0	0
2012/06/15	R204	02/08/2012	7.15	Put	Bond Future	841.0200	0.8410	779.9600	0.7800	(7.260)	0	0	0
2012/06/15	R204	01/11/2012			Bond Future	7.1750	107.0340	7.1540	107.1392	(0.293)	0.0000	0.0000	0
2012/06/15	R204	01/11/2012	7.22	Call	Bond Future	1,934.7800	1.9348	1,984.3400	1.9843	2.562	0	0	0

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2012/06/15	R204	01/11/2012	7.22	Put	Bond Future	1,709.7200	1.7097	1,654.0500	1.6541	(3.256)	0	0	0
2012/06/15	R204	07/02/2013			Bond Future	7.2450	104.7011	7.2220	104.8117	(0.317)	0.0000	0.0000	0
2012/06/15	R204	07/02/2013	7.29	Call	Bond Future	2,481.0100	2.4810	2,534.6100	2.5346	2.160	0	0	0
2012/06/15	R204	07/02/2013	7.29	Put	Bond Future	2,264.9700	2.2650	2,207.9300	2.2079	(2.518)	0	0	0
2012/06/15	R206	02/08/2012			Bond Future	5.0940	103.7584	5.0730	103.7878	(0.412)	0.0000	0.0000	1,240
2012/06/15	R206	02/08/2012	5.19	Call	Bond Future	228.1500	0.2282	245.9700	0.2460	7.811	0	0	0
2012/06/15	R206	02/08/2012	5.19	Put	Bond Future	93.7500	0.0938	82.1300	0.0821	(12.395)	0	0	0
2012/06/15	R206	01/11/2012			Bond Future	4.9300	105.2485	4.9100	105.2718	(0.406)	0.0000	0.0000	0
2012/06/15	R206	01/11/2012	5.05	Call	Bond Future	335.9100	0.3359	348.8700	0.3489	3.858	0	0	0
2012/06/15	R206	01/11/2012	5.05	Put	Bond Future	195.8100	0.1958	185.4000	0.1854	(5.316)	0	0	0
2012/06/15	R206	07/02/2013			Bond Future	4.6140	103.1524	4.5850	103.1789	(0.629)	0.0000	0.0000	0
2012/06/15	R206	07/02/2013	4.76	Call	Bond Future	402.8500	0.4028	417.2900	0.4173	3.584	0	0	0
2012/06/15	R206	07/02/2013	4.76	Put	Bond Future	269.7900	0.2698	257.7600	0.2578	(4.459)	0	0	0
2012/06/15	R207	02/08/2012			Bond Future	7.4930	99.0793	7.4410	99.3699	(0.694)	0.0000	0.0000	27,509
2012/06/15	R207	02/08/2012	7.51	Call	Bond Future	1,115.8800	1.1159	1,262.2000	1.2622	13.113	0	0	0
2012/06/15	R207	02/08/2012	7.51	Put	Bond Future	1,021.1300	1.0211	876.9300	0.8769	(14.122)	0	0	0
2012/06/15	R207	01/11/2012			Bond Future	7.5660	100.5021	7.5130	100.7894	(0.701)	0.0000	0.0000	0
2012/06/15	R207	01/11/2012	7.58	Call	Bond Future	2,102.5700	2.1026	2,246.6500	2.2466	6.853	0	0	0
2012/06/15	R207	01/11/2012	7.58	Put	Bond Future	2,026.8400	2.0268	1,883.5900	1.8836	(7.068)	0	0	0
2012/06/15	R207	07/02/2013			Bond Future	7.6460	98.4536	7.5890	98.7523	(0.745)	0.0000	0.0000	0
2012/06/15	R207	07/02/2013	7.66	Call	Bond Future	2,680.7500	2.6807	2,832.5500	2.8325	5.663	0	0	0
2012/06/15	R207	07/02/2013	7.66	Put	Bond Future	2,607.5500	2.6075	2,460.6200	2.4606	(5.635)	0	0	0
2012/06/15	R208	02/08/2012			Bond Future	7.6010	97.0435	7.5540	97.3281	(0.618)	0.0000	0.0000	15,682
2012/06/15	R208	02/08/2012	7.20	Call	Bond Future	313.3800	0.3134	365.6200	0.3656	16.670	0	0	3,450
2012/06/15	R208	02/08/2012	7.20	Put	Bond Future	2,776.8300	2.7768	2,544.4100	2.5444	(8.370)	0	0	0
2012/06/15	R208	02/08/2012	7.50	Call	Bond Future	878.8500	0.8789	992.7300	0.9927	12.958	0	0	1,150
2012/06/15	R208	02/08/2012	7.50	Put	Bond Future	1,491.8900	1.4919	1,321.1100	1.3211	(11.447)	0	0	0
2012/06/15	R208	02/08/2012	7.80	Call	Bond Future	1,864.4300	1.8644	2,047.5600	2.0476	9.822	0	0	0
2012/06/15	R208	02/08/2012	7.80	Put	Bond Future	670.9500	0.6709	569.4200	0.5694	(15.132)	0	0	1,150
2012/06/15	R208	02/08/2012	8.25	Call	Bond Future	3,969.5700	3.9696	4,223.3500	4.2233	6.393	0	0	0
2012/06/15	R208	02/08/2012	8.25	Put	Bond Future	146.1200	0.1461	115.2400	0.1152	(21.133)	0	0	3,450
2012/06/15	R208	01/11/2012			Bond Future	7.6720	95.0442	7.6240	95.3275	(0.626)	0.0000	0.0000	0
2012/06/15	R208	01/11/2012	7.70	Call	Bond Future	2,342.0000	2.3420	2,485.0700	2.4851	6.109	0	0	0
2012/06/15	R208	01/11/2012	7.70	Put	Bond Future	2,177.2100	2.1772	2,036.9400	2.0369	(6.443)	0	0	0
2012/06/15	R208	07/02/2013			Bond Future	7.7480	96.5537	7.6980	96.8407	(0.645)	0.0000	0.0000	0
2012/06/15	R208	07/02/2013	7.78	Call	Bond Future	3,052.8400	3.0528	3,199.5000	3.1995	4.804	0	0	0
2012/06/15	R208	07/02/2013	7.78	Put	Bond Future	2,869.7700	2.8698	2,729.4900	2.7295	(4.888)	0	0	0
2012/06/15	R209	02/08/2012			Bond Future	8.8250	76.7962	8.7180	77.6429	(1.212)	0.0000	0.0000	28,799
2012/06/15	R209	02/08/2012	8.91	Call	Bond Future	2,101.3600	2.1014	2,599.4000	2.5994	23.701	0	0	0
2012/06/15	R209	02/08/2012	8.91	Put	Bond Future	1,439.4200	1.4394	1,090.7300	1.0907	(24.224)	0	0	0
2012/06/15	R209	01/11/2012			Bond Future	8.8970	74.7538	8.7870	75.6126	(1.236)	0.0000	0.0000	0
2012/06/15	R209	01/11/2012	8.99	Call	Bond Future	3,819.1900	3.8192	4,301.0200	4.3010	12.616	0	0	0
2012/06/15	R209	01/11/2012	8.99	Put	Bond Future	3,105.2100	3.1052	2,728.2300	2.7282	(12.140)	0	0	0
2012/06/15	R209	07/02/2013			Bond Future	8.9730	75.9431	8.8600	76.8130	(1.259)	0.0000	0.0000	0

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2012/06/15	R209	07/02/2013	9.06	Call	Bond Future	4,981.0700	4.9811	5,465.1800	5.4652	9.719	0	0	0
2012/06/15	R209	07/02/2013	9.06	Put	Bond Future	4,322.2500	4.3223	3,936.4900	3.9365	(8.925)	0	0	0
2012/06/15	R210	02/08/2012			Bond Future	142.6940	142.6940	143.2844	143.2844	0.414	0.0000	0.0000	925
2012/06/15	R210	02/08/2012	142.66	Call	Bond Future	34.0400	0.0340	624.4300	0.6244	1734.401	0	0	0
2012/06/15	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	R211	02/08/2012			Bond Future	120.3893	120.3893	120.4161	120.4161	0.022	0.0000	0.0000	480
2012/06/15	R211	02/08/2012	120.36	Call	Bond Future	29.2900	0.0293	56.1200	0.0561	91.601	0	0	0
2012/06/15	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	R212	02/08/2012			Bond Future	117.4200	117.4200	117.6505	117.6505	0.196	0.0000	0.0000	2,989
2012/06/15	R212	02/08/2012	117.39	Call	Bond Future	30.0200	0.0300	260.4500	0.2605	767.588	0	0	0
2012/06/15	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/15	R213	02/08/2012			Bond Future	8.6760	87.7118	8.5690	88.5840	(1.233)	0.0000	0.0000	4,725
2012/06/15	R213	02/08/2012	8.74	Call	Bond Future	2,056.6500	2.0566	2,556.8500	2.5569	24.321	0	0	0
2012/06/15	R213	02/08/2012	8.74	Put	Bond Future	1,541.2900	1.5413	1,169.3600	1.1694	(24.131)	0	0	0
2012/06/15	R213	01/11/2012			Bond Future	8.7510	85.4374	8.6410	86.3209	(1.257)	0.0000	0.0000	0
2012/06/15	R213	01/11/2012	8.81	Call	Bond Future	3,754.1900	3.7542	4,237.7200	4.2377	12.880	0	0	0
2012/06/15	R213	01/11/2012	8.81	Put	Bond Future	3,285.9100	3.2859	2,885.9400	2.8859	(12.172)	0	0	0
2012/06/15	R213	07/02/2013			Bond Future	8.8340	86.7871	8.7200	87.6879	(1.290)	0.0000	0.0000	0
2012/06/15	R213	07/02/2013	8.90	Call	Bond Future	4,924.7800	4.9248	5,419.0400	5.4190	10.036	0	0	0
2012/06/15	R213	07/02/2013	8.90	Put	Bond Future	4,409.7500	4.4098	4,003.2200	4.0032	(9.219)	0	0	0
2012/06/15	R214	02/08/2012			Bond Future	8.8590	78.4307	8.7510	79.3250	(1.219)	0.0000	0.0000	1,530
2012/06/15	R214	02/08/2012	8.95	Call	Bond Future	739.9500	0.7400	1,634.2800	1.6343	120.864	0	0	0
2012/06/15	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													310602