



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 29/06/2012 to 29/06/2012

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
2012/06/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	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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2012/06/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	AL7T	02/08/2012			Index Future	448.3250	448.3250	448.8800	448.8800	0.124	0.0000	0.0000	13
2012/06/29	AL7T	01/11/2012			Index Future	454.6660	454.6660	455.2200	455.2200	0.122	0.0000	0.0000	0
2012/06/29	ALBI	02/08/2012			Index Future	404.4880	404.4880	404.7950	404.7950	0.076	0.0000	0.0000	1,003
2012/06/29	ALBI	01/11/2012			Index Future	410.2090	410.2090	410.5130	410.5130	0.074	0.0000	0.0000	0
2012/06/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	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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2012/06/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/29	ES33	02/08/2012			Bond Future	9.1240	87.8496	9.1080	87.9807	(0.175)	0.0000	0.0000	4,220
2012/06/29	ES33	01/11/2012			Bond Future	9.2130	85.3081	9.1960	85.4452	(0.185)	0.0000	0.0000	0
2012/06/29	GOVI	02/08/2012			GOVI	405.2840	405.2840	405.5470	405.5470	0.065	0.0000	0.0000	266
2012/06/29	GOVI	02/08/2012	398.23	Call	GOVI	70,540.0000	7.0540	73,170.0000	7.3170	3.728	0	0	0
2012/06/29	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/29	GOVI	01/11/2012			GOVI	411.0170	411.0170	411.2760	411.2760	0.063	0.0000	0.0000	0
2012/06/29	GOVI	01/11/2012	403.96	Call	GOVI	70,570.0000	7.0570	73,160.0000	7.3160	3.670	0	0	0
2012/06/29	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/29	IGOV	02/08/2012			Index Future	174.7490	174.7490	174.8870	174.8870	0.079	0.0000	0.0000	594
2012/06/29	IGOV	01/11/2012			Index Future	177.2200	177.2200	177.3570	177.3570	0.077	0.0000	0.0000	0
2012/06/29	ILBI	02/08/2012			Index Future	475.2350	475.2350	475.1260	475.1260	(0.023)	0.0000	0.0000	169
2012/06/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/29	JBAF	18/07/2012			Jibar Tradeable Future	5.5350	94.4650	5.5400	94.4600	0.090	0.0000	0.0000	0
2012/06/29	JBAF	15/08/2012			Jibar Tradeable Future	5.5050	94.4950	5.5000	94.5000	(0.091)	0.0000	0.0000	0
2012/06/29	JBAF	19/09/2012			Jibar Tradeable Future	5.3850	94.6150	5.4100	94.5900	0.464	0.0000	0.0000	44,760
2012/06/29	JBAF	17/10/2012			Jibar Tradeable Future	5.3250	94.6750	5.3600	94.6400	0.657	0.0000	0.0000	0
2012/06/29	JBAF	21/11/2012			Jibar Tradeable Future	5.2550	94.7450	5.3100	94.6900	1.047	0.0000	0.0000	0
2012/06/29	JBAF	19/12/2012			Jibar Tradeable Future	5.2350	94.7650	5.2800	94.7200	0.860	0.0000	0.0000	840

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2012/06/29	JBAF	20/03/2013			Jibar Tradeable Future	5.2450	94.7550	5.2900	94.7100	0.858	0.0000	0.0000	1,000
2012/06/29	JBAF	19/06/2013			Jibar Tradeable Future	5.3550	94.6450	5.3800	94.6200	0.467	0.0000	0.0000	500
2012/06/29	JBAF	18/09/2013			Jibar Tradeable Future	5.4850	94.5150	5.5100	94.4900	0.456	0.0000	0.0000	1,700
2012/06/29	JBAF	18/12/2013			Jibar Tradeable Future	5.6550	94.3450	5.6800	94.3200	0.442	0.0000	0.0000	1,500
2012/06/29	JBAF	19/03/2014			Jibar Tradeable Future	5.8450	94.1550	5.8700	94.1300	0.428	0.0000	0.0000	400
2012/06/29	JBAF	18/06/2014			Jibar Tradeable Future	5.9850	94.0150	6.0600	93.9400	1.253	0.0000	0.0000	0
2012/06/29	R157	02/08/2012			Bond Future	5.9980	126.2772	6.0130	126.2299	0.250	0.0000	0.0000	15,380
2012/06/29	R157	02/08/2012	6.15	Call	Bond Future	662.8900	0.6629	627.4600	0.6275	(5.345)	0	0	0
2012/06/29	R157	02/08/2012	6.15	Put	Bond Future	184.3300	0.1843	196.2300	0.1962	6.456	0	0	0
2012/06/29	R157	02/08/2012	6.35	Call	Bond Future	1,164.2900	1.1643	1,120.6000	1.1206	(3.753)	0	0	1,250
2012/06/29	R157	02/08/2012	6.35	Put	Bond Future	59.7200	0.0597	63.3600	0.0634	6.095	0	0	0
2012/06/29	R157	02/08/2012	6.55	Call	Bond Future	1,741.8700	1.7419	1,695.0700	1.6951	(2.687)	0	0	0
2012/06/29	R157	02/08/2012	6.55	Put	Bond Future	15.4100	0.0154	15.9400	0.0159	3.439	0	0	1,250
2012/06/29	R157	02/08/2012	6.95	Call	Bond Future	2,958.4800	2.9585	2,911.0900	2.9111	(1.602)	0	0	0
2012/06/29	R157	02/08/2012	6.95	Put	Bond Future	0.5300	0.0005	0.4700	0.0005	(11.321)	0	0	3,750
2012/06/29	R157	01/11/2012			Bond Future	6.0280	121.2593	6.0460	121.2071	0.299	0.0000	0.0000	200
2012/06/29	R157	01/11/2012	5.78	Call	Bond Future	436.8300	0.4368	423.5800	0.4236	(3.033)	0	0	5,630
2012/06/29	R157	01/11/2012	5.78	Put	Bond Future	1,158.6800	1.1587	1,197.6000	1.1976	3.359	0	0	0
2012/06/29	R157	01/11/2012	6.24	Call	Bond Future	1,107.2600	1.1073	1,077.2300	1.0772	(2.712)	0	0	0
2012/06/29	R157	01/11/2012	6.24	Put	Bond Future	494.5900	0.4946	516.7300	0.5167	4.476	0	0	0
2012/06/29	R157	07/02/2013			Bond Future	6.0630	123.1329	6.0840	123.0779	0.346	0.0000	0.0000	0
2012/06/29	R157	07/02/2013	6.28	Call	Bond Future	1,320.2100	1.3202	1,289.3900	1.2894	(2.334)	0	0	0
2012/06/29	R157	07/02/2013	6.28	Put	Bond Future	753.4300	0.7534	777.6100	0.7776	3.209	0	0	0
2012/06/29	R186	02/08/2012			Bond Future	7.9620	122.8262	7.9460	122.9822	(0.201)	0.0000	0.0000	34,845
2012/06/29	R186	02/08/2012	7.66	Call	Bond Future	579.5100	0.5795	589.3000	0.5893	1.689	0	0	276
2012/06/29	R186	02/08/2012	7.66	Put	Bond Future	3,571.6900	3.5717	3,425.5300	3.4255	(4.092)	0	0	0
2012/06/29	R186	02/08/2012	7.70	Call	Bond Future	681.8100	0.6818	694.3000	0.6943	1.832	0	0	2,700
2012/06/29	R186	02/08/2012	7.70	Put	Bond Future	3,271.7200	3.2717	3,128.2600	3.1283	(4.385)	0	0	0
2012/06/29	R186	02/08/2012	7.76	Call	Bond Future	858.5800	0.8586	875.9500	0.8759	2.023	0	0	43
2012/06/29	R186	02/08/2012	7.76	Put	Bond Future	2,848.5100	2.8485	2,709.9300	2.7099	(4.865)	0	0	0
2012/06/29	R186	02/08/2012	9.00	Call	Bond Future	9,558.3300	9.5583	9,708.6500	9.7087	1.573	0	0	0
2012/06/29	R186	02/08/2012	9.00	Put	Bond Future	22.0500	0.0221	16.4200	0.0164	(25.533)	0	0	199
2012/06/29	R186	02/08/2012	8.66	Call	Bond Future	6,655.8900	6.6559	6,789.9200	6.7899	2.014	0	0	0
2012/06/29	R186	02/08/2012	8.66	Put	Bond Future	121.0700	0.1211	99.1500	0.0991	(18.105)	0	0	276
2012/06/29	R186	02/08/2012	8.75	Call	Bond Future	7,419.5900	7.4196	7,559.7600	7.5598	1.889	0	0	0
2012/06/29	R186	02/08/2012	8.75	Put	Bond Future	79.0800	0.0791	63.3000	0.0633	(19.954)	0	0	2,700
2012/06/29	R186	02/08/2012	8.76	Call	Bond Future	7,504.8400	7.5048	7,645.6100	7.6456	1.876	0	0	0
2012/06/29	R186	02/08/2012	8.76	Put	Bond Future	75.3100	0.0753	60.1300	0.0601	(20.157)	0	0	43
2012/06/29	R186	02/08/2012	8.00	Call	Bond Future	1,865.1700	1.8652	1,912.0900	1.9121	2.516	0	0	1,099
2012/06/29	R186	02/08/2012	8.00	Put	Bond Future	1,495.9300	1.4959	1,386.9000	1.3869	(7.288)	0	0	0
2012/06/29	R186	02/08/2012	8.25	Call	Bond Future	3,416.4200	3.4164	3,502.1000	3.5021	2.508	0	0	8,750
2012/06/29	R186	02/08/2012	8.25	Put	Bond Future	657.3200	0.6573	587.0500	0.5870	(10.690)	0	0	0
2012/06/29	R186	02/08/2012	8.30	Call	Bond Future	3,775.9600	3.7760	3,869.1300	3.8691	2.467	0	0	0
2012/06/29	R186	02/08/2012	8.30	Put	Bond Future	546.9800	0.5470	484.2000	0.4842	(11.478)	0	0	900
2012/06/29	R186	01/11/2012			Bond Future	8.0320	124.5624	8.0160	124.7154	(0.199)	0.0000	0.0000	200
2012/06/29	R186	01/11/2012	8.50	Call	Bond Future	6,270.4000	6.2704	6,386.8900	6.3869	1.858	0	0	0

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2012/06/29	R186	01/11/2012	8.50	Put	Bond Future	1,914.4000	1.9144	1,877.8900	1.8779	(1.907)	0	0	200
2012/06/29	R186	01/11/2012	8.82	Call	Bond Future	8,368.6100	8.3686	8,510.6300	8.5106	1.697	0	0	0
2012/06/29	R186	01/11/2012	8.82	Put	Bond Future	1,162.4400	1.1624	1,151.4600	1.1515	(0.945)	0	0	1,858
2012/06/29	R186	01/11/2012	7.82	Call	Bond Future	2,732.5700	2.7326	2,785.4300	2.7854	1.934	0	0	1,858
2012/06/29	R186	01/11/2012	7.82	Put	Bond Future	4,782.3700	4.7824	4,682.2300	4.6822	(2.094)	0	0	0
2012/06/29	R186	01/11/2012	8.00	Call	Bond Future	3,519.7000	3.5197	3,579.4300	3.5794	1.697	0	0	200
2012/06/29	R186	01/11/2012	8.00	Put	Bond Future	3,825.9800	3.8260	3,732.7100	3.7327	(2.438)	0	0	0
2012/06/29	R186	07/02/2013			Bond Future	8.1090	121.1907	8.0920	121.3499	(0.210)	0.0000	0.0000	0
2012/06/29	R186	07/02/2013	8.47	Call	Bond Future	6,809.4000	6.8094	6,992.1000	6.9921	2.683	0	0	0
2012/06/29	R186	07/02/2013	8.47	Put	Bond Future	3,497.9700	3.4980	3,521.4500	3.5214	0.671	0	0	0
2012/06/29	R189	02/08/2012			Bond Future	220.1538	220.1538	220.1452	220.1452	(0.004)	0.0000	0.0000	44
2012/06/29	R189	02/08/2012	219.65	Call	Bond Future	503.8300	0.5038	495.2200	0.4952	(1.709)	0	0	0
2012/06/29	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/29	R197	02/08/2012			Bond Future	255.8818	255.8818	256.3500	256.3500	0.183	0.0000	0.0000	1,858
2012/06/29	R197	02/08/2012	256.15	Call	Bond Future	0.0000	0.0000	200.0200	0.2000	100.000	0	0	0
2012/06/29	R197	02/08/2012	256.15	Put	Bond Future	268.1900	0.2682	0.0000	0.0000	(100.000)	0	0	0
2012/06/29	R201	02/08/2012			Bond Future	5.0630	109.2561	5.0790	109.2189	0.316	0.0000	0.0000	1,620
2012/06/29	R201	02/08/2012	5.20	Call	Bond Future	419.8000	0.4198	395.7800	0.3958	(5.722)	0	0	0
2012/06/29	R201	02/08/2012	5.20	Put	Bond Future	102.1700	0.1022	115.3100	0.1153	12.861	0	0	0
2012/06/29	R201	01/11/2012			Bond Future	4.9770	110.8022	4.9960	110.7625	0.382	0.0000	0.0000	0
2012/06/29	R201	01/11/2012	5.11	Call	Bond Future	590.3700	0.5904	570.1300	0.5701	(3.428)	0	0	0
2012/06/29	R201	01/11/2012	5.11	Put	Bond Future	313.1200	0.3131	332.5400	0.3325	6.202	0	0	0
2012/06/29	R201	07/02/2013			Bond Future	4.8480	108.1044	4.8730	108.0586	0.516	0.0000	0.0000	0
2012/06/29	R201	07/02/2013	4.98	Call	Bond Future	695.2800	0.6953	664.8600	0.6649	(4.375)	0	0	0
2012/06/29	R201	07/02/2013	4.98	Put	Bond Future	453.6600	0.4537	469.0500	0.4691	3.392	0	0	0
2012/06/29	R202	02/08/2012			Bond Future	188.5243	188.5243	188.5331	188.5331	0.005	0.0000	0.0000	45,107
2012/06/29	R202	02/08/2012	188.44	Call	Bond Future	84.3000	0.0843	93.0800	0.0931	10.415	0	0	0
2012/06/29	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/29	R203	02/08/2012			Bond Future	6.5510	110.5130	6.5500	110.5175	(0.015)	0.0000	0.0000	13,477
2012/06/29	R203	02/08/2012	6.60	Call	Bond Future	745.2600	0.7453	743.0500	0.7431	(0.297)	0	0	4,200
2012/06/29	R203	02/08/2012	6.60	Put	Bond Future	526.4900	0.5265	519.8100	0.5198	(1.269)	0	0	0
2012/06/29	R203	02/08/2012	6.85	Call	Bond Future	1,508.8200	1.5088	1,510.2500	1.5103	0.095	0	0	1,400
2012/06/29	R203	02/08/2012	6.85	Put	Bond Future	182.3200	0.1823	179.2800	0.1793	(1.667)	0	0	0
2012/06/29	R203	02/08/2012	7.15	Call	Bond Future	2,673.7900	2.6738	2,676.7300	2.6767	0.110	0	0	0
2012/06/29	R203	02/08/2012	7.15	Put	Bond Future	36.5000	0.0365	34.9700	0.0350	(4.192)	0	0	1,400
2012/06/29	R203	02/08/2012	7.55	Call	Bond Future	4,356.6700	4.3567	4,360.8000	4.3608	0.095	0	0	0
2012/06/29	R203	02/08/2012	7.55	Put	Bond Future	2.4500	0.0025	2.1100	0.0021	(13.878)	0	0	4,200
2012/06/29	R203	01/11/2012			Bond Future	6.6030	107.9202	6.6030	107.9202	0.000	0.0000	0.0000	0
2012/06/29	R203	01/11/2012	6.87	Call	Bond Future	2,004.4200	2.0044	2,018.2700	2.0183	0.691	0	0	0
2012/06/29	R203	01/11/2012	6.87	Put	Bond Future	872.7000	0.8727	886.5500	0.8866	1.587	0	0	0
2012/06/29	R203	07/02/2013			Bond Future	6.6640	109.5880	6.6650	109.5839	0.015	0.0000	0.0000	0
2012/06/29	R203	07/02/2013	6.94	Call	Bond Future	2,393.6000	2.3936	2,398.8300	2.3988	0.218	0	0	0
2012/06/29	R203	07/02/2013	6.94	Put	Bond Future	1,284.9500	1.2850	1,294.2200	1.2942	0.721	0	0	0

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2012/06/29	R204	02/08/2012			Bond Future	6.8530		106.8567	6.8420	106.9148	(0.161)	0.0000	0.0000	4,101
2012/06/29	R204	02/08/2012	7.15	Call	Bond Future	1,802.8500		1.8028	1,840.3800	1.8404	2.082	0	0	0
2012/06/29	R204	02/08/2012	7.15	Put	Bond Future	249.9000		0.2499	229.3700	0.2294	(8.215)	0	0	0
2012/06/29	R204	01/11/2012			Bond Future	6.9110		108.3665	6.9000	108.4224	(0.159)	0.0000	0.0000	0
2012/06/29	R204	01/11/2012	7.22	Call	Bond Future	2,611.2000		2.6112	2,620.2000	2.6202	0.345	0	0	0
2012/06/29	R204	01/11/2012	7.22	Put	Bond Future	1,053.6600		1.0537	1,006.6800	1.0067	(4.459)	0	0	0
2012/06/29	R204	07/02/2013			Bond Future	6.9750		106.0091	6.9640	106.0628	(0.158)	0.0000	0.0000	0
2012/06/29	R204	07/02/2013	7.29	Call	Bond Future	3,137.0100		3.1370	3,145.6200	3.1456	0.274	0	0	0
2012/06/29	R204	07/02/2013	7.29	Put	Bond Future	1,612.9600		1.6130	1,567.8600	1.5679	(2.796)	0	0	0
2012/06/29	R206	02/08/2012			Bond Future	5.1180		103.7247	5.1510	103.6785	0.645	0.0000	0.0000	1,240
2012/06/29	R206	02/08/2012	5.19	Call	Bond Future	184.7300		0.1847	155.9800	0.1560	(15.563)	0	0	0
2012/06/29	R206	02/08/2012	5.19	Put	Bond Future	83.9500		0.0839	101.4100	0.1014	20.798	0	0	0
2012/06/29	R206	01/11/2012			Bond Future	4.9790		105.1912	5.0200	105.1434	0.823	0.0000	0.0000	0
2012/06/29	R206	01/11/2012	5.05	Call	Bond Future	290.1100		0.2901	263.3300	0.2633	(9.231)	0	0	0
2012/06/29	R206	01/11/2012	5.05	Put	Bond Future	207.2500		0.2073	228.3300	0.2283	10.171	0	0	0
2012/06/29	R206	07/02/2013			Bond Future	4.7240		103.0522	4.7830	102.9984	1.249	0.0000	0.0000	0
2012/06/29	R206	07/02/2013	4.76	Call	Bond Future	338.6800		0.3387	310.8500	0.3109	(8.217)	0	0	0
2012/06/29	R206	07/02/2013	4.76	Put	Bond Future	305.8900		0.3059	331.7800	0.3318	8.464	0	0	0
2012/06/29	R207	02/08/2012			Bond Future	7.1400		101.0725	7.1240	101.1640	(0.224)	0.0000	0.0000	27,283
2012/06/29	R207	02/08/2012	7.51	Call	Bond Future	2,309.1500		2.3091	2,363.2600	2.3633	2.343	0	0	0
2012/06/29	R207	02/08/2012	7.51	Put	Bond Future	221.2100		0.2212	183.8000	0.1838	(16.912)	0	0	0
2012/06/29	R207	01/11/2012			Bond Future	7.2010		102.5021	7.1850	102.5909	(0.222)	0.0000	0.0000	0
2012/06/29	R207	01/11/2012	7.58	Call	Bond Future	3,141.9600		3.1420	3,197.3800	3.1974	1.764	0	0	0
2012/06/29	R207	01/11/2012	7.58	Put	Bond Future	1,066.2000		1.0662	1,032.8000	1.0328	(3.133)	0	0	0
2012/06/29	R207	07/02/2013			Bond Future	7.2700		100.4450	7.2530	100.5363	(0.234)	0.0000	0.0000	0
2012/06/29	R207	07/02/2013	7.66	Call	Bond Future	3,729.1800		3.7292	3,793.0500	3.7931	1.713	0	0	0
2012/06/29	R207	07/02/2013	7.66	Put	Bond Future	1,664.5300		1.6645	1,637.1800	1.6372	(1.643)	0	0	0
2012/06/29	R208	02/08/2012			Bond Future	7.2640		99.1084	7.2380	99.2700	(0.358)	0.0000	0.0000	16,180
2012/06/29	R208	02/08/2012	7.20	Call	Bond Future	786.0700		0.7861	839.5800	0.8396	6.807	0	0	3,450
2012/06/29	R208	02/08/2012	7.20	Put	Bond Future	1,184.5700		1.1846	1,076.4400	1.0764	(9.128)	0	0	0
2012/06/29	R208	02/08/2012	7.50	Call	Bond Future	1,872.9700		1.8730	1,980.8200	1.9808	5.758	0	0	1,150
2012/06/29	R208	02/08/2012	7.50	Put	Bond Future	421.0600		0.4211	367.2700	0.3673	(12.775)	0	0	0
2012/06/29	R208	02/08/2012	7.80	Call	Bond Future	3,371.4800		3.3715	3,512.1900	3.5122	4.174	0	0	0
2012/06/29	R208	02/08/2012	7.80	Put	Bond Future	113.0500		0.1130	92.1200	0.0921	(18.514)	0	0	1,150
2012/06/29	R208	02/08/2012	8.25	Call	Bond Future	5,897.6900		5.8977	6,056.7400	6.0567	2.697	0	0	0
2012/06/29	R208	02/08/2012	8.25	Put	Bond Future	9.2900		0.0093	6.7000	0.0067	(27.879)	0	0	3,450
2012/06/29	R208	01/11/2012			Bond Future	7.3250		97.1166	7.2990	97.2742	(0.355)	0.0000	0.0000	0
2012/06/29	R208	01/11/2012	7.70	Call	Bond Future	3,444.5200		3.4445	3,558.4700	3.5585	3.308	0	0	0
2012/06/29	R208	01/11/2012	7.70	Put	Bond Future	1,207.3000		1.2073	1,163.7000	1.1637	(3.611)	0	0	0
2012/06/29	R208	07/02/2013			Bond Future	7.3930		98.6148	7.3650	98.7797	(0.379)	0.0000	0.0000	0
2012/06/29	R208	07/02/2013	7.78	Call	Bond Future	4,135.2400		4.1352	4,228.4700	4.2285	2.255	0	0	0
2012/06/29	R208	07/02/2013	7.78	Put	Bond Future	1,891.1100		1.8911	1,819.4000	1.8194	(3.792)	0	0	0
2012/06/29	R209	02/08/2012			Bond Future	8.5360		79.1185	8.5200	79.2504	(0.187)	0.0000	0.0000	28,799

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2012/06/29	R209	02/08/2012	8.91	Call	Bond Future	3,464.5800	3.4646	3,546.2400	3.5462	2.357	0	0	0
2012/06/29	R209	02/08/2012	8.91	Put	Bond Future	480.3100	0.4803	430.0800	0.4301	(10.458)	0	0	0
2012/06/29	R209	01/11/2012			Bond Future	8.6020	77.0928	8.5850	77.2312	(0.198)	0.0000	0.0000	0
2012/06/29	R209	01/11/2012	8.99	Call	Bond Future	5,056.7300	5.0567	5,192.1400	5.1921	2.678	0	0	0
2012/06/29	R209	01/11/2012	8.99	Put	Bond Future	2,003.6800	2.0037	2,000.7600	2.0008	(0.146)	0	0	0
2012/06/29	R209	07/02/2013			Bond Future	8.6730	78.2886	8.6570	78.4170	(0.184)	0.0000	0.0000	0
2012/06/29	R209	07/02/2013	9.06	Call	Bond Future	6,222.9700	6.2230	6,303.7500	6.3038	1.298	0	0	0
2012/06/29	R209	07/02/2013	9.06	Put	Bond Future	3,218.6900	3.2187	3,171.0900	3.1711	(1.479)	0	0	0
2012/06/29	R210	02/08/2012			Bond Future	142.8891	142.8891	142.8954	142.8954	0.004	0.0000	0.0000	992
2012/06/29	R210	02/08/2012	142.66	Call	Bond Future	229.0600	0.2291	235.4300	0.2354	2.781	0	0	0
2012/06/29	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/29	R211	02/08/2012			Bond Future	120.7110	120.7110	120.7108	120.7108	0.000	0.0000	0.0000	480
2012/06/29	R211	02/08/2012	120.36	Call	Bond Future	351.0200	0.3510	350.7600	0.3508	(0.074)	0	0	0
2012/06/29	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/29	R212	02/08/2012			Bond Future	117.9979	117.9979	117.9025	117.9025	(0.081)	0.0000	0.0000	3,064
2012/06/29	R212	02/08/2012	117.39	Call	Bond Future	607.8900	0.6079	512.4700	0.5125	(15.697)	0	0	0
2012/06/29	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/29	R213	02/08/2012			Bond Future	8.3810	90.1488	8.3710	90.2332	(0.119)	0.0000	0.0000	4,725
2012/06/29	R213	02/08/2012	8.74	Call	Bond Future	3,436.8000	3.4368	3,478.8400	3.4788	1.223	0	0	0
2012/06/29	R213	02/08/2012	8.74	Put	Bond Future	484.4700	0.4845	442.1000	0.4421	(8.746)	0	0	0
2012/06/29	R213	01/11/2012			Bond Future	8.4500	87.8878	8.4390	87.9793	(0.130)	0.0000	0.0000	0
2012/06/29	R213	01/11/2012	8.81	Call	Bond Future	5,006.1800	5.0062	5,067.7500	5.0677	1.230	0	0	0
2012/06/29	R213	01/11/2012	8.81	Put	Bond Future	2,087.4900	2.0875	2,057.5300	2.0575	(1.435)	0	0	0
2012/06/29	R213	07/02/2013			Bond Future	8.5270	89.2458	8.5160	89.3359	(0.129)	0.0000	0.0000	0
2012/06/29	R213	07/02/2013	8.90	Call	Bond Future	6,249.2100	6.2492	6,313.7800	6.3138	1.033	0	0	0
2012/06/29	R213	07/02/2013	8.90	Put	Bond Future	3,275.4700	3.2755	3,249.9700	3.2500	(0.779)	0	0	0
2012/06/29	R214	02/08/2012			Bond Future	8.6050	80.5627	8.5790	80.7866	(0.302)	0.0000	0.0000	1,530
2012/06/29	R214	02/08/2012	8.95	Call	Bond Future	2,871.9200	2.8719	3,095.8500	3.0958	7.797	0	0	0
2012/06/29	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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