



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 10/07/2012 to 10/07/2012

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
2012/07/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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
2012/07/10	2025	02/08/2012			Bond Future	99.1858	99.1858	99.1765	99.1765	(0.009)	0.0000	0.0000	1,612
2012/07/10	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	2025	02/08/2012	99.99	Put	Bond Future	804.2500	0.8042	813.5100	0.8135	1.151	0	0	0
2012/07/10	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	2025	02/08/2012	100.00	Put	Bond Future	814.2500	0.8142	823.5100	0.8235	1.137	0	0	0
2012/07/10	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	2025	02/08/2012	100.01	Put	Bond Future	824.2500	0.8242	833.5100	0.8335	1.123	0	0	0
2012/07/10	2025	01/11/2012			Bond Future	100.5869	100.5869	100.5771	100.5771	(0.010)	0.0000	0.0000	0
2012/07/10	2025	01/11/2012	99.99	Call	Bond Future	596.9300	0.5969	587.0900	0.5871	(1.648)	0	0	0
2012/07/10	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	2025	01/11/2012	100.00	Call	Bond Future	586.9300	0.5869	577.0900	0.5771	(1.677)	0	0	0
2012/07/10	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	2025	01/11/2012	100.01	Call	Bond Future	576.9300	0.5769	567.0900	0.5671	(1.706)	0	0	0
2012/07/10	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	AL7T	02/08/2012			Index Future	451.5290	451.5290	453.9390	453.9390	0.534	0.0000	0.0000	13
2012/07/10	AL7T	01/11/2012			Index Future	457.9080	457.9080	460.3490	460.3490	0.533	0.0000	0.0000	0
2012/07/10	ALBI	02/08/2012			Index Future	406.5710	406.5710	408.4340	408.4340	0.458	0.0000	0.0000	1,003
2012/07/10	ALBI	01/11/2012			Index Future	412.3140	412.3140	414.2020	414.2020	0.458	0.0000	0.0000	0
2012/07/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/10	ES33	02/08/2012			Bond Future	9.0450	88.5002	8.9730	89.1000	(0.796)	0.0000	0.0000	4,220
2012/07/10	ES33	01/11/2012			Bond Future	9.1310	85.9726	9.0580	86.5710	(0.799)	0.0000	0.0000	0
2012/07/10	ES33	01/11/2012	9.20	Call	Bond Future	559.6900	0.5597	1,158.1600	1.1582	106.929	0	0	0
2012/07/10	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	GOVI	02/08/2012			GOVI	407.2370	407.2370	409.0310	409.0310	0.441	0.0000	0.0000	266
2012/07/10	GOVI	02/08/2012	398.23	Call	GOVI	90,070.0000	9.0070	108,010.0000	10.8010	19.918	0	0	0
2012/07/10	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	GOVI	01/11/2012			GOVI	412.9890	412.9890	414.8070	414.8070	0.440	0.0000	0.0000	0
2012/07/10	GOVI	01/11/2012	403.96	Call	GOVI	90,290.0000	9.0290	108,470.0000	10.8470	20.135	0	0	0
2012/07/10	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/10	IGOV	02/08/2012			Index Future	175.7480	175.7480	175.7540	175.7540	0.003	0.0000	0.0000	594
2012/07/10	IGOV	01/11/2012			Index Future	178.2300	178.2300	178.2360	178.2360	0.003	0.0000	0.0000	0
2012/07/10	IGOV	07/02/2013			Index Future	181.0110	181.0110	181.0110	181.0110	0.000	0.0000	0.0000	14
2012/07/10	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2012/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/10	JBAF	18/07/2012			Jibar Tradeable Future	5.5550	94.4450	5.5600	94.4400	0.090	0.0000	0.0000	0
2012/07/10	JBAF	15/08/2012			Jibar Tradeable Future	5.4350	94.5650	5.4400	94.5600	0.092	0.0000	0.0000	0
2012/07/10	JBAF	19/09/2012			Jibar Tradeable Future	5.3950	94.6050	5.3700	94.6300	(0.463)	0.0000	0.0000	44,760
2012/07/10	JBAF	17/10/2012			Jibar Tradeable Future	5.3050	94.6950	5.2800	94.7200	(0.471)	0.0000	0.0000	0
2012/07/10	JBAF	21/11/2012			Jibar Tradeable Future	5.2650	94.7350	5.2300	94.7700	(0.665)	0.0000	0.0000	0
2012/07/10	JBAF	19/12/2012			Jibar Tradeable Future	5.2250	94.7750	5.1800	94.8200	(0.861)	0.0000	0.0000	840
2012/07/10	JBAF	20/03/2013			Jibar Tradeable Future	5.2250	94.7750	5.1800	94.8200	(0.861)	0.0000	0.0000	1,000
2012/07/10	JBAF	19/06/2013			Jibar Tradeable Future	5.3050	94.6950	5.2500	94.7500	(1.037)	0.0000	0.0000	500
2012/07/10	JBAF	18/09/2013			Jibar Tradeable Future	5.4350	94.5650	5.3800	94.6200	(1.012)	0.0000	0.0000	1,700
2012/07/10	JBAF	18/12/2013			Jibar Tradeable Future	5.5950	94.4050	5.5400	94.4600	(0.983)	0.0000	0.0000	1,500
2012/07/10	JBAF	19/03/2014			Jibar Tradeable Future	5.7750	94.2250	5.7300	94.2700	(0.779)	0.0000	0.0000	400
2012/07/10	JBAF	18/06/2014			Jibar Tradeable Future	5.9850	94.0150	5.9100	94.0900	(1.253)	0.0000	0.0000	0
2012/07/10	R157	02/08/2012			Bond Future	5.9550	126.4130	5.8870	126.6282	(1.142)	0.0000	0.0000	15,680
2012/07/10	R157	02/08/2012	6.15	Call	Bond Future	711.8900	0.7119	884.7900	0.8848	24.287	0	0	0
2012/07/10	R157	02/08/2012	6.15	Put	Bond Future	97.5100	0.0975	55.2200	0.0552	(43.370)	0	0	0
2012/07/10	R157	02/08/2012	6.35	Call	Bond Future	1,261.0300	1.2610	1,465.1200	1.4651	16.184	0	0	1,250
2012/07/10	R157	02/08/2012	6.35	Put	Bond Future	20.6400	0.0206	9.5400	0.0095	(53.779)	0	0	0
2012/07/10	R157	02/08/2012	6.55	Call	Bond Future	1,865.2800	1.8653	2,078.5800	2.0786	11.435	0	0	0
2012/07/10	R157	02/08/2012	6.55	Put	Bond Future	3.0000	0.0030	1.1100	0.0011	(63.000)	0	0	1,250
2012/07/10	R157	02/08/2012	6.95	Call	Bond Future	3,093.7900	3.0938	3,308.9600	3.3090	6.955	0	0	0
2012/07/10	R157	02/08/2012	6.95	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,750
2012/07/10	R157	01/11/2012			Bond Future	5.9810	121.3957	5.9070	121.6108	(1.237)	0.0000	0.0000	200
2012/07/10	R157	01/11/2012	5.78	Call	Bond Future	462.6900	0.4627	545.2800	0.5453	17.850	0	0	5,630
2012/07/10	R157	01/11/2012	5.78	Put	Bond Future	1,048.1600	1.0482	915.6300	0.9156	(12.644)	0	0	0
2012/07/10	R157	01/11/2012	6.24	Call	Bond Future	1,168.4100	1.1684	1,312.2900	1.3123	12.314	0	0	0
2012/07/10	R157	01/11/2012	6.24	Put	Bond Future	419.3600	0.4194	348.1200	0.3481	(16.988)	0	0	0
2012/07/10	R157	07/02/2013			Bond Future	6.0030	123.2902	5.9220	123.5031	(1.349)	0.0000	0.0000	0
2012/07/10	R157	07/02/2013	6.28	Call	Bond Future	1,394.7600	1.3948	1,527.6600	1.5277	9.529	0	0	0
2012/07/10	R157	07/02/2013	6.28	Put	Bond Future	670.6400	0.6706	590.7100	0.5907	(11.918)	0	0	0
2012/07/10	R186	02/08/2012			Bond Future	7.8850	123.5793	7.8080	124.3391	(0.977)	0.0000	0.0000	34,705
2012/07/10	R186	02/08/2012	7.66	Call	Bond Future	533.8200	0.5338	735.2800	0.7353	37.739	0	0	276
2012/07/10	R186	02/08/2012	7.66	Put	Bond Future	2,772.8700	2.7729	2,214.5500	2.2146	(20.135)	0	0	0
2012/07/10	R186	02/08/2012	7.70	Call	Bond Future	645.7400	0.6457	877.7100	0.8777	35.923	0	0	2,700
2012/07/10	R186	02/08/2012	7.70	Put	Bond Future	2,482.5200	2.4825	1,954.7100	1.9547	(21.261)	0	0	0

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2012/07/10	R186	02/08/2012	7.76	Call	Bond Future	843.3900		0.8434	1,124.2200	1.1242	33.298	0	0	43
2012/07/10	R186	02/08/2012	7.76	Put	Bond Future	2,080.1900		2.0802	1,601.2400	1.6012	(23.024)	0	0	0
2012/07/10	R186	02/08/2012	9.00	Call	Bond Future	10,291.5200		10.2915	11,049.9900	11.0500	7.370	0	0	0
2012/07/10	R186	02/08/2012	9.00	Put	Bond Future	2.1100		0.0021	0.8000	0.0008	(62.085)	0	0	199
2012/07/10	R186	02/08/2012	8.66	Call	Bond Future	7,313.4400		7.3134	8,059.8200	8.0598	10.206	0	0	0
2012/07/10	R186	02/08/2012	8.66	Put	Bond Future	25.4900		0.0255	12.0900	0.0121	(52.570)	0	0	276
2012/07/10	R186	02/08/2012	8.75	Call	Bond Future	8,107.3600		8.1074	8,859.5600	8.8596	9.278	0	0	0
2012/07/10	R186	02/08/2012	8.75	Put	Bond Future	13.7200		0.0137	6.1400	0.0061	(55.248)	0	0	2,700
2012/07/10	R186	02/08/2012	8.76	Call	Bond Future	8,195.4400		8.1954	8,948.1200	8.9481	9.184	0	0	0
2012/07/10	R186	02/08/2012	8.76	Put	Bond Future	12.7800		0.0128	5.6800	0.0057	(55.556)	0	0	43
2012/07/10	R186	02/08/2012	8.00	Call	Bond Future	2,011.2600		2.0113	2,497.3200	2.4973	24.167	0	0	1,099
2012/07/10	R186	02/08/2012	8.00	Put	Bond Future	888.8900		0.8889	615.1700	0.6152	(30.793)	0	0	0
2012/07/10	R186	02/08/2012	8.25	Call	Bond Future	3,798.4900		3.7985	4,445.8800	4.4459	17.043	0	0	8,750
2012/07/10	R186	02/08/2012	8.25	Put	Bond Future	286.2600		0.2863	173.8700	0.1739	(39.262)	0	0	0
2012/07/10	R186	02/08/2012	8.30	Call	Bond Future	4,203.2500		4.2032	4,872.4700	4.8725	15.921	0	0	0
2012/07/10	R186	02/08/2012	8.30	Put	Bond Future	221.1400		0.2211	130.5800	0.1306	(40.951)	0	0	900
2012/07/10	R186	01/11/2012			Bond Future	7.9520		125.3302	7.8730	126.0952	(0.993)	0.0000	0.0000	267
2012/07/10	R186	01/11/2012	8.50	Call	Bond Future	6,694.4800		6.6945	7,250.1400	7.2501	8.300	0	0	0
2012/07/10	R186	01/11/2012	8.50	Put	Bond Future	1,570.7100		1.5707	1,361.3900	1.3614	(13.326)	0	0	200
2012/07/10	R186	01/11/2012	8.82	Call	Bond Future	8,900.2500		8.9002	9,527.2900	9.5273	7.045	0	0	0
2012/07/10	R186	01/11/2012	8.82	Put	Bond Future	926.3100		0.9263	788.3700	0.7884	(14.891)	0	0	1,858
2012/07/10	R186	01/11/2012	7.82	Call	Bond Future	2,911.3100		2.9113	3,258.0700	3.2581	11.911	0	0	1,858
2012/07/10	R186	01/11/2012	7.82	Put	Bond Future	4,193.3400		4.1933	3,775.1200	3.7751	(9.973)	0	0	0
2012/07/10	R186	01/11/2012	8.00	Call	Bond Future	3,750.5400		3.7505	4,157.6100	4.1576	10.854	0	0	200
2012/07/10	R186	01/11/2012	8.00	Put	Bond Future	3,289.0500		3.2890	2,931.1400	2.9311	(10.882)	0	0	0
2012/07/10	R186	07/02/2013			Bond Future	8.0240		121.9898	7.9430	122.7583	(1.009)	0.0000	0.0000	0
2012/07/10	R186	07/02/2013	8.47	Call	Bond Future	7,290.6300		7.2906	7,786.9400	7.7869	6.808	0	0	0
2012/07/10	R186	07/02/2013	8.47	Put	Bond Future	3,180.1000		3.1801	2,907.8700	2.9079	(8.560)	0	0	0
2012/07/10	R189	02/08/2012			Bond Future	220.0729		220.0729	220.0647	220.0647	(0.004)	0.0000	0.0000	0
2012/07/10	R189	02/08/2012	219.65	Call	Bond Future	422.9400		0.4229	414.6800	0.4147	(1.953)	0	0	0
2012/07/10	R189	02/08/2012	219.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	R197	02/08/2012			Bond Future	258.4922		258.4922	258.5014	258.5014	0.004	0.0000	0.0000	4,228
2012/07/10	R197	02/08/2012	256.15	Call	Bond Future	2,342.2300		2.3422	2,351.4100	2.3514	0.392	0	0	0
2012/07/10	R197	02/08/2012	256.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	R201	02/08/2012			Bond Future	5.0280		109.3374	4.9620	109.4910	(1.313)	0.0000	0.0000	1,620
2012/07/10	R201	02/08/2012	5.20	Call	Bond Future	454.1100		0.4541	580.6900	0.5807	27.874	0	0	0
2012/07/10	R201	02/08/2012	5.20	Put	Bond Future	55.1400		0.0551	28.1300	0.0281	(48.984)	0	0	0
2012/07/10	R201	01/11/2012			Bond Future	4.9390		110.8816	4.8640	111.0385	(1.519)	0.0000	0.0000	0
2012/07/10	R201	01/11/2012	5.11	Call	Bond Future	625.4100		0.6254	727.4200	0.7274	16.311	0	0	0
2012/07/10	R201	01/11/2012	5.11	Put	Bond Future	268.7700		0.2688	213.8800	0.2139	(20.423)	0	0	0
2012/07/10	R201	07/02/2013			Bond Future	4.7960		108.1998	4.7110	108.3560	(1.772)	0.0000	0.0000	0
2012/07/10	R201	07/02/2013	4.98	Call	Bond Future	734.0400		0.7340	829.7700	0.8298	13.042	0	0	0
2012/07/10	R201	07/02/2013	4.98	Put	Bond Future	397.0300		0.3970	336.6100	0.3366	(15.218)	0	0	0
2012/07/10	R202	02/08/2012			Bond Future	189.0411		189.0411	189.0499	189.0499	0.005	0.0000	0.0000	48,173

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2012/07/10	R202	02/08/2012	188.44	Call	Bond Future	601.0600	0.6011	609.8700	0.6099	1.466	0	0	0
2012/07/10	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	R203	02/08/2012			Bond Future	6.4590	110.9253	6.3830	111.2673	(1.177)	0.0000	0.0000	13,406
2012/07/10	R203	02/08/2012	6.60	Call	Bond Future	900.7600	0.9008	1,141.9100	1.1419	26.772	0	0	4,200
2012/07/10	R203	02/08/2012	6.60	Put	Bond Future	269.7400	0.2697	168.8800	0.1689	(37.392)	0	0	0
2012/07/10	R203	02/08/2012	6.85	Call	Bond Future	1,799.9600	1.8000	2,112.4100	2.1124	17.359	0	0	1,400
2012/07/10	R203	02/08/2012	6.85	Put	Bond Future	61.2100	0.0612	31.6500	0.0317	(48.293)	0	0	0
2012/07/10	R203	02/08/2012	7.15	Call	Bond Future	3,055.5300	3.0555	3,393.9300	3.3939	11.075	0	0	0
2012/07/10	R203	02/08/2012	7.15	Put	Bond Future	5.9900	0.0060	2.3800	0.0024	(60.267)	0	0	1,400
2012/07/10	R203	02/08/2012	7.55	Call	Bond Future	4,766.5800	4.7666	5,108.5100	5.1085	7.173	0	0	0
2012/07/10	R203	02/08/2012	7.55	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	4,200
2012/07/10	R203	01/11/2012			Bond Future	6.5070	108.3307	6.4250	108.6829	(1.260)	0.0000	0.0000	883
2012/07/10	R203	01/11/2012	6.87	Call	Bond Future	2,236.8000	2.2368	2,479.3500	2.4794	10.844	0	0	0
2012/07/10	R203	01/11/2012	6.87	Put	Bond Future	694.5500	0.6945	584.9000	0.5849	(15.787)	0	0	0
2012/07/10	R203	07/02/2013			Bond Future	6.5570	110.0216	6.4700	110.3758	(1.327)	0.0000	0.0000	0
2012/07/10	R203	07/02/2013	6.94	Call	Bond Future	2,633.3800	2.6334	2,863.1200	2.8631	8.724	0	0	0
2012/07/10	R203	07/02/2013	6.94	Put	Bond Future	1,091.0800	1.0911	966.6200	0.9666	(11.407)	0	0	0
2012/07/10	R204	02/08/2012			Bond Future	6.7820	107.2322	6.6900	107.7211	(1.357)	0.0000	0.0000	4,061
2012/07/10	R204	02/08/2012	7.15	Call	Bond Future	2,028.5300	2.0285	2,466.4900	2.4665	21.590	0	0	0
2012/07/10	R204	02/08/2012	7.15	Put	Bond Future	100.1300	0.1001	49.1300	0.0491	(50.934)	0	0	0
2012/07/10	R204	01/11/2012			Bond Future	6.8360	108.7488	6.7400	109.2408	(1.404)	0.0000	0.0000	0
2012/07/10	R204	01/11/2012	7.22	Call	Bond Future	2,776.5900	2.7766	3,120.0700	3.1201	12.371	0	0	0
2012/07/10	R204	01/11/2012	7.22	Put	Bond Future	836.6700	0.8367	688.2200	0.6882	(17.743)	0	0	0
2012/07/10	R204	07/02/2013			Bond Future	6.8930	106.4104	6.7910	106.9121	(1.480)	0.0000	0.0000	0
2012/07/10	R204	07/02/2013	7.29	Call	Bond Future	3,316.2900	3.3163	3,643.4200	3.6434	9.864	0	0	0
2012/07/10	R204	07/02/2013	7.29	Put	Bond Future	1,390.9800	1.3910	1,216.3500	1.2164	(12.554)	0	0	0
2012/07/10	R206	02/08/2012			Bond Future	5.0910	103.7626	5.0230	103.8579	(1.336)	0.0000	0.0000	1,240
2012/07/10	R206	02/08/2012	5.19	Call	Bond Future	189.9400	0.1899	260.5400	0.2605	37.170	0	0	0
2012/07/10	R206	02/08/2012	5.19	Put	Bond Future	51.3300	0.0513	26.5800	0.0266	(48.217)	0	0	0
2012/07/10	R206	01/11/2012			Bond Future	4.9470	105.2286	4.8650	105.3245	(1.658)	0.0000	0.0000	0
2012/07/10	R206	01/11/2012	5.05	Call	Bond Future	300.4900	0.3005	358.3000	0.3583	19.239	0	0	0
2012/07/10	R206	01/11/2012	5.05	Put	Bond Future	180.2600	0.1803	142.2000	0.1422	(21.114)	0	0	0
2012/07/10	R206	07/02/2013			Bond Future	4.6670	103.1041	4.5650	103.1971	(2.186)	0.0000	0.0000	0
2012/07/10	R206	07/02/2013	4.76	Call	Bond Future	358.2700	0.3583	410.3700	0.4104	14.542	0	0	0
2012/07/10	R206	07/02/2013	4.76	Put	Bond Future	273.5400	0.2735	232.5900	0.2326	(14.970)	0	0	0
2012/07/10	R207	02/08/2012			Bond Future	7.0270	101.7211	6.9300	102.2820	(1.380)	0.0000	0.0000	28,653
2012/07/10	R207	02/08/2012	7.51	Call	Bond Future	2,792.5400	2.7925	3,321.8400	3.3218	18.954	0	0	0
2012/07/10	R207	02/08/2012	7.51	Put	Bond Future	56.0300	0.0560	24.4600	0.0245	(56.345)	0	0	0
2012/07/10	R207	01/11/2012			Bond Future	7.0830	103.1594	6.9820	103.7263	(1.426)	0.0000	0.0000	0
2012/07/10	R207	01/11/2012	7.58	Call	Bond Future	3,529.7900	3.5298	3,948.1100	3.9481	11.851	0	0	0
2012/07/10	R207	01/11/2012	7.58	Put	Bond Future	796.7100	0.7967	648.1700	0.6482	(18.644)	0	0	0
2012/07/10	R207	07/02/2013			Bond Future	7.1440	101.1235	7.0380	101.6988	(1.484)	0.0000	0.0000	0
2012/07/10	R207	07/02/2013	7.66	Call	Bond Future	4,127.1000	4.1271	4,521.7200	4.5217	9.562	0	0	0
2012/07/10	R207	07/02/2013	7.66	Put	Bond Future	1,383.9500	1.3840	1,203.3600	1.2034	(13.049)	0	0	0

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2012/07/10	R208	02/08/2012			Bond Future	7.1520	99.8071	7.0660	100.3479	(1.202)	0.0000	0.0000	15,844
2012/07/10	R208	02/08/2012	7.20	Call	Bond Future	962.1500	0.9622	1,279.1900	1.2792	32.951	0	0	3,450
2012/07/10	R208	02/08/2012	7.20	Put	Bond Future	661.9300	0.6619	438.1800	0.4382	(33.803)	0	0	0
2012/07/10	R208	02/08/2012	7.50	Call	Bond Future	2,304.4400	2.3044	2,774.8500	2.7749	20.413	0	0	1,150
2012/07/10	R208	02/08/2012	7.50	Put	Bond Future	153.8100	0.1538	83.4300	0.0834	(45.758)	0	0	0
2012/07/10	R208	02/08/2012	7.80	Call	Bond Future	3,979.4900	3.9795	4,507.5700	4.5076	13.270	0	0	0
2012/07/10	R208	02/08/2012	7.80	Put	Bond Future	22.3400	0.0223	9.6300	0.0096	(56.893)	0	0	1,150
2012/07/10	R208	02/08/2012	8.25	Call	Bond Future	6,587.6600	6.5877	7,128.0700	7.1281	8.203	0	0	0
2012/07/10	R208	02/08/2012	8.25	Put	Bond Future	0.5400	0.0005	0.1600	0.0002	(70.370)	0	0	3,450
2012/07/10	R208	01/11/2012			Bond Future	7.2090	97.8220	7.1190	98.3738	(1.248)	0.0000	0.0000	0
2012/07/10	R208	01/11/2012	7.70	Call	Bond Future	3,865.9400	3.8659	4,267.4600	4.2675	10.386	0	0	0
2012/07/10	R208	01/11/2012	7.70	Put	Bond Future	923.2900	0.9233	773.0700	0.7731	(16.270)	0	0	0
2012/07/10	R208	07/02/2013			Bond Future	7.2690	99.3479	7.1760	99.9023	(1.279)	0.0000	0.0000	0
2012/07/10	R208	07/02/2013	7.78	Call	Bond Future	4,543.5500	4.5436	4,920.5900	4.9206	8.298	0	0	0
2012/07/10	R208	07/02/2013	7.78	Put	Bond Future	1,566.2900	1.5663	1,388.9300	1.3889	(11.324)	0	0	0
2012/07/10	R209	02/08/2012			Bond Future	8.4690	79.6732	8.3980	80.2679	(0.838)	0.0000	0.0000	18,552
2012/07/10	R209	02/08/2012	8.91	Call	Bond Future	3,749.3800	3.7494	4,267.4100	4.2674	13.816	0	0	0
2012/07/10	R209	02/08/2012	8.91	Put	Bond Future	210.4100	0.2104	133.7400	0.1337	(36.438)	0	0	0
2012/07/10	R209	01/11/2012			Bond Future	8.5330	77.6568	8.4600	78.2605	(0.856)	0.0000	0.0000	0
2012/07/10	R209	01/11/2012	8.99	Call	Bond Future	5,355.4200	5.3554	5,768.1600	5.7682	7.707	0	0	0
2012/07/10	R209	01/11/2012	8.99	Put	Bond Future	1,738.4700	1.7385	1,547.4800	1.5475	(10.986)	0	0	0
2012/07/10	R209	07/02/2013			Bond Future	8.6010	78.8690	8.5260	79.4810	(0.872)	0.0000	0.0000	0
2012/07/10	R209	07/02/2013	9.06	Call	Bond Future	6,495.8800	6.4959	6,891.3400	6.8913	6.088	0	0	0
2012/07/10	R209	07/02/2013	9.06	Put	Bond Future	2,911.1800	2.9112	2,694.6200	2.6946	(7.439)	0	0	0
2012/07/10	R210	02/08/2012			Bond Future	142.4878	142.4878	142.4945	142.4945	0.005	0.0000	0.0000	992
2012/07/10	R210	02/08/2012	142.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	R210	02/08/2012	142.66	Put	Bond Future	172.2400	0.1722	165.5300	0.1655	(3.896)	0	0	0
2012/07/10	R211	02/08/2012			Bond Future	120.4456	120.4456	120.4457	120.4457	0.000	0.0000	0.0000	480
2012/07/10	R211	02/08/2012	120.36	Call	Bond Future	85.6300	0.0856	85.7300	0.0857	0.117	0	0	0
2012/07/10	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	R212	02/08/2012			Bond Future	118.9340	118.9340	118.9382	118.9382	0.004	0.0000	0.0000	3,064
2012/07/10	R212	02/08/2012	117.39	Call	Bond Future	1,544.0400	1.5440	1,548.2200	1.5482	0.271	0	0	0
2012/07/10	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/10	R213	02/08/2012			Bond Future	8.3240	90.6316	8.2580	91.1956	(0.793)	0.0000	0.0000	4,885
2012/07/10	R213	02/08/2012	8.74	Call	Bond Future	3,656.4400	3.6564	4,142.9100	4.1429	13.304	0	0	0
2012/07/10	R213	02/08/2012	8.74	Put	Bond Future	221.3200	0.2213	143.8400	0.1438	(35.008)	0	0	0
2012/07/10	R213	01/11/2012			Bond Future	8.3920	88.3720	8.3240	88.9448	(0.810)	0.0000	0.0000	0
2012/07/10	R213	01/11/2012	8.81	Call	Bond Future	5,203.6300	5.2036	5,587.7700	5.5878	7.382	0	0	0
2012/07/10	R213	01/11/2012	8.81	Put	Bond Future	1,800.7200	1.8007	1,612.0600	1.6121	(10.477)	0	0	0
2012/07/10	R213	07/02/2013			Bond Future	8.4660	89.7470	8.3960	90.3274	(0.827)	0.0000	0.0000	0
2012/07/10	R213	07/02/2013	8.90	Call	Bond Future	6,475.0400	6.4750	6,844.5000	6.8445	5.706	0	0	0
2012/07/10	R213	07/02/2013	8.90	Put	Bond Future	3,000.1100	3.0001	2,789.1600	2.7892	(7.031)	0	0	0

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2012/07/10	R214	02/08/2012			Bond Future	8.5230	81.2726	8.4570	81.8519	(0.774)	0.0000	0.0000	1,700
2012/07/10	R214	02/08/2012	8.95	Call	Bond Future	3,581.8400	3.5818	4,161.1400	4.1611	16.173	0	0	0
2012/07/10	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>310606</b>