



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 18/06/2012 to 18/06/2012

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
2012/06/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	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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2012/06/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	AL7T	02/08/2012			Index Future	440.8970	440.8970	440.8450	440.8450	(0.012)	0.0000	0.0000	13
2012/06/18	AL7T	01/11/2012			Index Future	447.2010	447.2010	447.1510	447.1510	(0.011)	0.0000	0.0000	0
2012/06/18	ALBI	02/08/2012			Index Future	399.7890	399.7890	399.6350	399.6350	(0.039)	0.0000	0.0000	1,005
2012/06/18	ALBI	01/11/2012			Index Future	405.5050	405.5050	405.3520	405.3520	(0.038)	0.0000	0.0000	0
2012/06/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	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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2012/06/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/18	ES33	02/08/2012			Bond Future	9.3300	86.1889	9.3490	86.0383	0.204	0.0000	0.0000	4,220
2012/06/18	ES33	01/11/2012			Bond Future	9.4230	83.6429	9.4430	83.4870	0.212	0.0000	0.0000	0
2012/06/18	GOVI	02/08/2012			GOVI	400.7710	400.7710	400.6580	400.6580	(0.028)	0.0000	0.0000	269
2012/06/18	GOVI	02/08/2012	398.23	Call	GOVI	25,410.0000	2.5410	24,280.0000	2.4280	(4.447)	0	0	0
2012/06/18	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	GOVI	01/11/2012			GOVI	406.5020	406.5020	406.3900	406.3900	(0.028)	0.0000	0.0000	0
2012/06/18	GOVI	01/11/2012	403.96	Call	GOVI	25,420.0000	2.5420	24,300.0000	2.4300	(4.406)	0	0	0
2012/06/18	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/18	IGOV	02/08/2012			Index Future	174.9290	174.9290	175.1180	175.1180	0.108	0.0000	0.0000	594
2012/06/18	IGOV	01/11/2012			Index Future	177.4310	177.4310	177.6230	177.6230	0.108	0.0000	0.0000	0
2012/06/18	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/18	JBAF	20/06/2012			Jibar Tradeable Future	5.5900	94.4100	5.6000	94.4000	0.179	0.0000	0.0000	2,890
2012/06/18	JBAF	18/07/2012			Jibar Tradeable Future	5.5800	94.4200	5.5900	94.4100	0.179	0.0000	0.0000	0
2012/06/18	JBAF	15/08/2012			Jibar Tradeable Future	5.4600	94.5400	5.4900	94.5100	0.549	0.0000	0.0000	0
2012/06/18	JBAF	19/09/2012			Jibar Tradeable Future	5.4200	94.5800	5.4500	94.5500	0.554	0.0000	0.0000	44,760
2012/06/18	JBAF	17/10/2012			Jibar Tradeable Future	5.2900	94.7100	5.3100	94.6900	0.378	0.0000	0.0000	0
2012/06/18	JBAF	21/11/2012			Jibar Tradeable Future	5.2800	94.7200	5.3000	94.7000	0.379	0.0000	0.0000	0

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2012/06/18	JBAF	19/12/2012			Jibar Tradeable Future	5.2600	94.7400	5.2800	94.7200	0.380	0.0000	0.0000	840
2012/06/18	JBAF	20/03/2013			Jibar Tradeable Future	5.2700	94.7300	5.2900	94.7100	0.380	0.0000	0.0000	1,000
2012/06/18	JBAF	19/06/2013			Jibar Tradeable Future	5.3400	94.6600	5.3800	94.6200	0.749	0.0000	0.0000	500
2012/06/18	JBAF	18/09/2013			Jibar Tradeable Future	5.4700	94.5300	5.5200	94.4800	0.914	0.0000	0.0000	1,700
2012/06/18	JBAF	18/12/2013			Jibar Tradeable Future	5.6500	94.3500	5.7000	94.3000	0.885	0.0000	0.0000	1,500
2012/06/18	JBAF	19/03/2014			Jibar Tradeable Future	5.8400	94.1600	5.8800	94.1200	0.685	0.0000	0.0000	0
2012/06/18	R157	02/08/2012			Bond Future	6.1130	125.9149	6.1230	125.8835	0.164	0.0000	0.0000	14,880
2012/06/18	R157	02/08/2012	6.15	Call	Bond Future	503.7400	0.5037	472.8100	0.4728	(6.140)	0	0	3,750
2012/06/18	R157	02/08/2012	6.15	Put	Bond Future	387.4700	0.3875	387.9700	0.3880	0.129	0	0	0
2012/06/18	R157	02/08/2012	6.35	Call	Bond Future	914.6700	0.9147	879.7400	0.8797	(3.819)	0	0	1,250
2012/06/18	R157	02/08/2012	6.35	Put	Bond Future	172.3900	0.1724	168.8900	0.1689	(2.030)	0	0	0
2012/06/18	R157	02/08/2012	6.55	Call	Bond Future	1,429.6100	1.4296	1,394.7000	1.3947	(2.442)	0	0	0
2012/06/18	R157	02/08/2012	6.55	Put	Bond Future	65.4400	0.0654	61.9600	0.0620	(5.318)	0	0	1,250
2012/06/18	R157	02/08/2012	6.95	Call	Bond Future	2,601.5400	2.6015	2,569.2400	2.5692	(1.242)	0	0	0
2012/06/18	R157	02/08/2012	6.95	Put	Bond Future	5.8800	0.0059	5.0100	0.0050	(14.796)	0	0	3,750
2012/06/18	R157	01/11/2012			Bond Future	6.1480	120.9120	6.1590	120.8802	0.179	0.0000	0.0000	200
2012/06/18	R157	01/11/2012	6.24	Call	Bond Future	948.0900	0.9481	921.8300	0.9218	(2.770)	0	0	0
2012/06/18	R157	01/11/2012	6.24	Put	Bond Future	682.7100	0.6827	688.2200	0.6882	0.807	0	0	0
2012/06/18	R157	07/02/2013			Bond Future	6.1770	122.8347	6.1920	122.7956	0.243	0.0000	0.0000	0
2012/06/18	R157	07/02/2013	6.28	Call	Bond Future	1,191.3100	1.1913	1,163.4400	1.1634	(2.339)	0	0	0
2012/06/18	R157	07/02/2013	6.28	Put	Bond Future	922.7200	0.9227	934.0200	0.9340	1.225	0	0	0
2012/06/18	R186	02/08/2012			Bond Future	8.1500	121.0149	8.1700	120.8245	0.245	0.0000	0.0000	34,845
2012/06/18	R186	02/08/2012	7.66	Call	Bond Future	425.0700	0.4251	357.5600	0.3576	(15.882)	0	0	276
2012/06/18	R186	02/08/2012	7.66	Put	Bond Future	5,228.5500	5.2286	5,351.4600	5.3515	2.351	0	0	0
2012/06/18	R186	02/08/2012	7.70	Call	Bond Future	496.1000	0.4961	421.3500	0.4213	(15.068)	0	0	2,700
2012/06/18	R186	02/08/2012	7.70	Put	Bond Future	4,897.3100	4.8973	5,012.9800	5.0130	2.362	0	0	0
2012/06/18	R186	02/08/2012	7.76	Call	Bond Future	618.7300	0.6187	532.6800	0.5327	(13.908)	0	0	43
2012/06/18	R186	02/08/2012	7.76	Put	Bond Future	4,419.9600	4.4200	4,524.3300	4.5243	2.361	0	0	0
2012/06/18	R186	02/08/2012	9.00	Call	Bond Future	7,870.6000	7.8706	7,671.5200	7.6715	(2.529)	0	0	0
2012/06/18	R186	02/08/2012	9.00	Put	Bond Future	145.6200	0.1456	136.9600	0.1370	(5.947)	0	0	199
2012/06/18	R186	02/08/2012	8.66	Call	Bond Future	5,196.2400	5.1962	4,996.9100	4.9969	(3.836)	0	0	0
2012/06/18	R186	02/08/2012	8.66	Put	Bond Future	472.7200	0.4727	463.8100	0.4638	(1.885)	0	0	276
2012/06/18	R186	02/08/2012	8.75	Call	Bond Future	5,881.1800	5.8812	5,680.7700	5.6808	(3.408)	0	0	0
2012/06/18	R186	02/08/2012	8.75	Put	Bond Future	351.9700	0.3520	341.9800	0.3420	(2.838)	0	0	2,700
2012/06/18	R186	02/08/2012	8.76	Call	Bond Future	5,958.5700	5.9586	5,758.1100	5.7581	(3.364)	0	0	0
2012/06/18	R186	02/08/2012	8.76	Put	Bond Future	340.3400	0.3403	330.3000	0.3303	(2.950)	0	0	43
2012/06/18	R186	02/08/2012	8.00	Call	Bond Future	1,331.2700	1.3313	1,198.8500	1.1989	(9.947)	0	0	1,099
2012/06/18	R186	02/08/2012	8.00	Put	Bond Future	2,773.3300	2.7733	2,831.3300	2.8313	2.091	0	0	0
2012/06/18	R186	02/08/2012	8.25	Call	Bond Future	2,487.3600	2.4874	2,315.6300	2,3156	(6.904)	0	0	8,750
2012/06/18	R186	02/08/2012	8.25	Put	Bond Future	1,539.5600	1.5396	1,558.2500	1.5582	1.214	0	0	0
2012/06/18	R186	02/08/2012	8.30	Call	Bond Future	2,770.5700	2.7706	2,592.9400	2.5929	(6.411)	0	0	0
2012/06/18	R186	02/08/2012	8.30	Put	Bond Future	1,352.8900	1.3529	1,365.6800	1.3657	0.945	0	0	900
2012/06/18	R186	01/11/2012			Bond Future	8.2250	122.7383	8.2450	122.5516	0.243	0.0000	0.0000	200
2012/06/18	R186	01/11/2012	7.82	Call	Bond Future	2,208.3000	2.2083	2,104.1200	2.1041	(4.718)	0	0	1,858
2012/06/18	R186	01/11/2012	7.82	Put	Bond Future	6,082.1800	6.0822	6,164.7800	6.1648	1.358	0	0	0
2012/06/18	R186	01/11/2012	8.82	Call	Bond Future	7,157.5100	7.1575	6,986.5200	6.9865	(2.389)	0	0	0

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2012/06/18	R186	01/11/2012	8.82	Put	Bond Future	1,775.4200	1.7754	1,791.2100	1.7912	0.889	0	0	1,858
2012/06/18	R186	07/02/2013			Bond Future	8.3020	119.4039	8.3240	119.2026	0.265	0.0000	0.0000	0
2012/06/18	R186	07/02/2013	8.47	Call	Bond Future	5,942.1800	5.9422	5,795.9400	5.7959	(2.461)	0	0	0
2012/06/18	R186	07/02/2013	8.47	Put	Bond Future	4,417.5200	4.4175	4,472.5500	4.4725	1.246	0	0	0
2012/06/18	R189	02/08/2012			Bond Future	219.7277	219.7277	219.7680	219.7680	0.018	0.0000	0.0000	44
2012/06/18	R189	02/08/2012	219.65	Call	Bond Future	77.7000	0.0777	118.0300	0.1180	51.905	0	0	0
2012/06/18	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	R197	02/08/2012			Bond Future	256.2857	256.2857	256.3518	256.3518	0.026	0.0000	0.0000	1,858
2012/06/18	R197	02/08/2012	256.15	Call	Bond Future	135.7300	0.1357	201.8400	0.2018	48.707	0	0	0
2012/06/18	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	R201	02/08/2012			Bond Future	4.9260	109.5749	4.9110	109.6099	(0.305)	0.0000	0.0000	1,620
2012/06/18	R201	02/08/2012	5.20	Call	Bond Future	701.9700	0.7020	725.7100	0.7257	3.382	0	0	0
2012/06/18	R201	02/08/2012	5.20	Put	Bond Future	65.5200	0.0655	54.2800	0.0543	(17.155)	0	0	0
2012/06/18	R201	01/11/2012			Bond Future	4.8150	111.1411	4.7980	111.1768	(0.353)	0.0000	0.0000	0
2012/06/18	R201	01/11/2012	5.11	Call	Bond Future	850.6400	0.8506	871.1700	0.8712	2.413	0	0	0
2012/06/18	R201	01/11/2012	5.11	Put	Bond Future	234.4300	0.2344	219.3100	0.2193	(6.450)	0	0	0
2012/06/18	R201	07/02/2013			Bond Future	4.6350	108.4959	4.6190	108.5253	(0.345)	0.0000	0.0000	0
2012/06/18	R201	07/02/2013	4.98	Call	Bond Future	976.1200	0.9761	992.2800	0.9923	1.656	0	0	0
2012/06/18	R201	07/02/2013	4.98	Put	Bond Future	343.0800	0.3431	329.7600	0.3298	(3.882)	0	0	0
2012/06/18	R202	02/08/2012			Bond Future	189.2831	189.2831	189.3337	189.3337	0.027	0.0000	0.0000	45,107
2012/06/18	R202	02/08/2012	188.44	Call	Bond Future	843.0800	0.8431	893.7000	0.8937	6.004	0	0	0
2012/06/18	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	R203	02/08/2012			Bond Future	6.7330	109.7032	6.7430	109.6589	0.149	0.0000	0.0000	13,254
2012/06/18	R203	02/08/2012	6.60	Call	Bond Future	496.5400	0.4965	457.2400	0.4572	(7.915)	0	0	4,200
2012/06/18	R203	02/08/2012	6.60	Put	Bond Future	1,087.6100	1.0876	1,092.5900	1.0926	0.458	0	0	0
2012/06/18	R203	02/08/2012	6.85	Call	Bond Future	1,051.3000	1.0513	1,000.9600	1.0010	(4.788)	0	0	1,400
2012/06/18	R203	02/08/2012	6.85	Put	Bond Future	534.6400	0.5346	528.5800	0.5286	(1.133)	0	0	0
2012/06/18	R203	02/08/2012	7.15	Call	Bond Future	2,012.6500	2.0126	1,959.9900	1.9600	(2.616)	0	0	0
2012/06/18	R203	02/08/2012	7.15	Put	Bond Future	185.2000	0.1852	176.8200	0.1768	(4.525)	0	0	1,400
2012/06/18	R203	02/08/2012	7.55	Call	Bond Future	3,576.0300	3.5760	3,528.1400	3.5281	(1.339)	0	0	0
2012/06/18	R203	02/08/2012	7.55	Put	Bond Future	31.6500	0.0317	28.0400	0.0280	(11.406)	0	0	4,200
2012/06/18	R203	01/11/2012			Bond Future	6.7930	107.1133	6.8030	107.0710	0.147	0.0000	0.0000	0
2012/06/18	R203	01/11/2012	6.87	Call	Bond Future	1,616.0600	1.6161	1,577.5800	1.5776	(2.381)	0	0	0
2012/06/18	R203	01/11/2012	6.87	Put	Bond Future	1,291.2000	1.2912	1,294.9800	1.2950	0.293	0	0	0
2012/06/18	R203	07/02/2013			Bond Future	6.8560	108.8152	6.8680	108.7672	0.175	0.0000	0.0000	0
2012/06/18	R203	07/02/2013	6.94	Call	Bond Future	2,026.5600	2.0266	1,989.0900	1.9891	(1.849)	0	0	0
2012/06/18	R203	07/02/2013	6.94	Put	Bond Future	1,690.6500	1.6906	1,701.2500	1.7013	0.627	0	0	0
2012/06/18	R204	02/08/2012			Bond Future	7.0870	105.6308	7.0920	105.6048	0.071	0.0000	0.0000	4,101
2012/06/18	R204	02/08/2012	7.15	Call	Bond Future	1,107.0100	1.1070	1,063.0900	1.0631	(3.967)	0	0	0
2012/06/18	R204	02/08/2012	7.15	Put	Bond Future	779.9600	0.7800	762.0400	0.7620	(2.298)	0	0	0
2012/06/18	R204	01/11/2012			Bond Future	7.1540	107.1392	7.1580	107.1191	0.056	0.0000	0.0000	0
2012/06/18	R204	01/11/2012	7.22	Call	Bond Future	1,984.3400	1.9843	1,953.9400	1.9539	(1.532)	0	0	0

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2012/06/18	R204	01/11/2012	7.22	Put	Bond Future	1,654.0500	1.6541	1,643.7100	1.6437	(0.625)	0	0	0
2012/06/18	R204	07/02/2013			Bond Future	7.2220	104.8117	7.2280	104.7829	0.083	0.0000	0.0000	0
2012/06/18	R204	07/02/2013	7.29	Call	Bond Future	2,534.6100	2.5346	2,504.2300	2.5042	(1.199)	0	0	0
2012/06/18	R204	07/02/2013	7.29	Put	Bond Future	2,207.9300	2.2079	2,206.4200	2.2064	(0.068)	0	0	0
2012/06/18	R206	02/08/2012			Bond Future	5.0730	103.7878	5.1180	103.7247	0.887	0.0000	0.0000	1,240
2012/06/18	R206	02/08/2012	5.19	Call	Bond Future	245.9700	0.2460	201.1400	0.2011	(18.226)	0	0	0
2012/06/18	R206	02/08/2012	5.19	Put	Bond Future	82.1300	0.0821	100.3600	0.1004	22.197	0	0	0
2012/06/18	R206	01/11/2012			Bond Future	4.9100	105.2718	4.9640	105.2087	1.100	0.0000	0.0000	0
2012/06/18	R206	01/11/2012	5.05	Call	Bond Future	348.8700	0.3489	309.3900	0.3094	(11.317)	0	0	0
2012/06/18	R206	01/11/2012	5.05	Put	Bond Future	185.4000	0.1854	209.0200	0.2090	12.740	0	0	0
2012/06/18	R206	07/02/2013			Bond Future	4.5850	103.1789	4.6620	103.1086	1.679	0.0000	0.0000	0
2012/06/18	R206	07/02/2013	4.76	Call	Bond Future	417.2900	0.4173	375.7800	0.3758	(9.948)	0	0	0
2012/06/18	R206	07/02/2013	4.76	Put	Bond Future	257.7600	0.2578	286.4900	0.2865	11.146	0	0	0
2012/06/18	R207	02/08/2012			Bond Future	7.4410	99.3699	7.4510	99.3139	0.134	0.0000	0.0000	27,509
2012/06/18	R207	02/08/2012	7.51	Call	Bond Future	1,262.2000	1.2622	1,197.6000	1.1976	(5.118)	0	0	0
2012/06/18	R207	02/08/2012	7.51	Put	Bond Future	876.9300	0.8769	868.2800	0.8683	(0.986)	0	0	0
2012/06/18	R207	01/11/2012			Bond Future	7.5130	100.7894	7.5230	100.7351	0.133	0.0000	0.0000	0
2012/06/18	R207	01/11/2012	7.58	Call	Bond Future	2,246.6500	2.2466	2,195.2400	2.1952	(2.288)	0	0	0
2012/06/18	R207	01/11/2012	7.58	Put	Bond Future	1,883.5900	1.8836	1,886.4700	1.8865	0.153	0	0	0
2012/06/18	R207	07/02/2013			Bond Future	7.5890	98.7523	7.6010	98.6893	0.158	0.0000	0.0000	0
2012/06/18	R207	07/02/2013	7.66	Call	Bond Future	2,832.5500	2.8325	2,782.1800	2.7822	(1.778)	0	0	0
2012/06/18	R207	07/02/2013	7.66	Put	Bond Future	2,460.6200	2.4606	2,473.2400	2.4732	0.513	0	0	0
2012/06/18	R208	02/08/2012			Bond Future	7.5540	97.3281	7.5580	97.3039	0.053	0.0000	0.0000	15,682
2012/06/18	R208	02/08/2012	7.20	Call	Bond Future	365.6200	0.3656	333.5800	0.3336	(8.763)	0	0	3,450
2012/06/18	R208	02/08/2012	7.20	Put	Bond Future	2,544.4100	2.5444	2,536.6400	2.5366	(0.305)	0	0	0
2012/06/18	R208	02/08/2012	7.50	Call	Bond Future	992.7300	0.9927	945.3800	0.9454	(4.770)	0	0	1,150
2012/06/18	R208	02/08/2012	7.50	Put	Bond Future	1,321.1100	1.3211	1,298.0300	1.2980	(1.747)	0	0	0
2012/06/18	R208	02/08/2012	7.80	Call	Bond Future	2,047.5600	2.0476	1,998.1900	1.9982	(2.411)	0	0	0
2012/06/18	R208	02/08/2012	7.80	Put	Bond Future	569.4200	0.5694	544.3200	0.5443	(4.408)	0	0	1,150
2012/06/18	R208	02/08/2012	8.25	Call	Bond Future	4,223.3500	4.2233	4,186.7100	4.1867	(0.868)	0	0	0
2012/06/18	R208	02/08/2012	8.25	Put	Bond Future	115.2400	0.1152	102.8700	0.1029	(10.734)	0	0	3,450
2012/06/18	R208	01/11/2012			Bond Future	7.6240	95.3275	7.6290	95.2980	0.066	0.0000	0.0000	0
2012/06/18	R208	01/11/2012	7.70	Call	Bond Future	2,485.0700	2.4851	2,444.6600	2.4447	(1.626)	0	0	0
2012/06/18	R208	01/11/2012	7.70	Put	Bond Future	2,036.9400	2.0369	2,026.0900	2.0261	(0.533)	0	0	0
2012/06/18	R208	07/02/2013			Bond Future	7.6980	96.8407	7.7030	96.8119	0.065	0.0000	0.0000	0
2012/06/18	R208	07/02/2013	7.78	Call	Bond Future	3,199.5000	3.1995	3,165.2500	3.1652	(1.070)	0	0	0
2012/06/18	R208	07/02/2013	7.78	Put	Bond Future	2,729.4900	2.7295	2,723.9800	2.7240	(0.202)	0	0	0
2012/06/18	R209	02/08/2012			Bond Future	8.7180	77.6429	8.7370	77.4914	0.218	0.0000	0.0000	28,799
2012/06/18	R209	02/08/2012	8.91	Call	Bond Future	2,599.4000	2.5994	2,450.0100	2.4500	(5.747)	0	0	0
2012/06/18	R209	02/08/2012	8.91	Put	Bond Future	1,090.7300	1.0907	1,092.8000	1.0928	0.190	0	0	0
2012/06/18	R209	01/11/2012			Bond Future	8.7870	75.6126	8.8070	75.4553	0.228	0.0000	0.0000	0
2012/06/18	R209	01/11/2012	8.99	Call	Bond Future	4,301.0200	4.3010	4,171.1000	4.1711	(3.021)	0	0	0
2012/06/18	R209	01/11/2012	8.99	Put	Bond Future	2,728.2300	2.7282	2,755.6200	2.7556	1.004	0	0	0
2012/06/18	R209	07/02/2013			Bond Future	8.8600	76.8130	8.8810	76.6501	0.237	0.0000	0.0000	0

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2012/06/18	R209	07/02/2013	9.06	Call	Bond Future	5,465.1800	5.4652	5,341.4800	5.3415	(2.263)	0	0	0
2012/06/18	R209	07/02/2013	9.06	Put	Bond Future	3,936.4900	3.9365	3,975.6700	3.9757	0.995	0	0	0
2012/06/18	R210	02/08/2012			Bond Future	143.2844	143.2844	143.3224	143.3224	0.026	0.0000	0.0000	925
2012/06/18	R210	02/08/2012	142.66	Call	Bond Future	624.4300	0.6244	662.3900	0.6624	6.079	0	0	0
2012/06/18	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	R211	02/08/2012			Bond Future	120.4161	120.4161	120.4430	120.4430	0.022	0.0000	0.0000	480
2012/06/18	R211	02/08/2012	120.36	Call	Bond Future	56.1200	0.0561	82.9500	0.0829	47.808	0	0	0
2012/06/18	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	R212	02/08/2012			Bond Future	117.6505	117.6505	117.6812	117.6812	0.026	0.0000	0.0000	2,989
2012/06/18	R212	02/08/2012	117.39	Call	Bond Future	260.4500	0.2605	291.2200	0.2912	11.814	0	0	0
2012/06/18	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/18	R213	02/08/2012			Bond Future	8.5690	88.5840	8.5880	88.4281	0.222	0.0000	0.0000	4,725
2012/06/18	R213	02/08/2012	8.74	Call	Bond Future	2,556.8500	2.5569	2,405.2100	2.4052	(5.931)	0	0	0
2012/06/18	R213	02/08/2012	8.74	Put	Bond Future	1,169.3600	1.1694	1,173.5600	1.1736	0.359	0	0	0
2012/06/18	R213	01/11/2012			Bond Future	8.6410	86.3209	8.6610	86.1592	0.231	0.0000	0.0000	0
2012/06/18	R213	01/11/2012	8.81	Call	Bond Future	4,237.7200	4.2377	4,106.5700	4.1066	(3.095)	0	0	0
2012/06/18	R213	01/11/2012	8.81	Put	Bond Future	2,885.9400	2.8859	2,916.4500	2.9164	1.057	0	0	0
2012/06/18	R213	07/02/2013			Bond Future	8.7200	87.6879	8.7410	87.5209	0.241	0.0000	0.0000	0
2012/06/18	R213	07/02/2013	8.90	Call	Bond Future	5,419.0400	5.4190	5,294.0800	5.2941	(2.306)	0	0	0
2012/06/18	R213	07/02/2013	8.90	Put	Bond Future	4,003.2200	4.0032	4,045.2700	4.0453	1.050	0	0	0
2012/06/18	R214	02/08/2012			Bond Future	8.7510	79.3250	8.7810	79.0748	0.343	0.0000	0.0000	1,530
2012/06/18	R214	02/08/2012	8.95	Call	Bond Future	1,634.2800	1.6343	1,384.0700	1.3841	(15.310)	0	0	0
2012/06/18	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>310550</b>