



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/06/2012 to 20/06/2012

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
2012/06/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	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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2012/06/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	AL7T	02/08/2012			Index Future	444.2060	444.2060	446.5400	446.5400	0.525	0.0000	0.0000	13
2012/06/20	AL7T	01/11/2012			Index Future	450.5580	450.5580	452.9170	452.9170	0.524	0.0000	0.0000	0
2012/06/20	ALBI	02/08/2012			Index Future	402.2790	402.2790	403.7830	403.7830	0.374	0.0000	0.0000	1,005
2012/06/20	ALBI	01/11/2012			Index Future	408.0310	408.0310	409.5500	409.5500	0.372	0.0000	0.0000	0
2012/06/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	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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2012/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/20	ES33	02/08/2012			Bond Future	9.2260	87.0209	9.1720	87.4580	(0.585)	0.0000	0.0000	4,220
2012/06/20	ES33	01/11/2012			Bond Future	9.3160	84.4848	9.2610	84.9229	(0.590)	0.0000	0.0000	0
2012/06/20	GOVI	02/08/2012			GOVI	403.1710	403.1710	404.6500	404.6500	0.367	0.0000	0.0000	269
2012/06/20	GOVI	02/08/2012	398.23	Call	GOVI	49,410.0000	4.9410	64,200.0000	6.4200	29.933	0	0	0
2012/06/20	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	GOVI	01/11/2012			GOVI	408.9360	408.9360	410.4290	410.4290	0.365	0.0000	0.0000	0
2012/06/20	GOVI	01/11/2012	403.96	Call	GOVI	49,760.0000	4.9760	64,690.0000	6.4690	30.004	0	0	0
2012/06/20	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/20	IGOV	02/08/2012			Index Future	175.0910	175.0910	175.0610	175.0610	(0.017)	0.0000	0.0000	594
2012/06/20	IGOV	01/11/2012			Index Future	177.5950	177.5950	177.5610	177.5610	(0.019)	0.0000	0.0000	0
2012/06/20	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/20	JBAF	20/06/2012			Jibar Tradeable Future	5.6000	94.4000	5.6000	94.4000	0.000	0.0000	0.0000	0
2012/06/20	JBAF	18/07/2012			Jibar Tradeable Future	5.5800	94.4200	5.4800	94.5200	(1.792)	0.0000	0.0000	0
2012/06/20	JBAF	15/08/2012			Jibar Tradeable Future	5.5100	94.4900	5.4400	94.5600	(1.270)	0.0000	0.0000	0
2012/06/20	JBAF	19/09/2012			Jibar Tradeable Future	5.4600	94.5400	5.4100	94.5900	(0.916)	0.0000	0.0000	44,760
2012/06/20	JBAF	17/10/2012			Jibar Tradeable Future	5.3800	94.6200	5.2900	94.7100	(1.673)	0.0000	0.0000	0
2012/06/20	JBAF	21/11/2012			Jibar Tradeable Future	5.3600	94.6400	5.2600	94.7400	(1.866)	0.0000	0.0000	0

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2012/06/20	JBAF	19/12/2012			Jibar Tradeable Future	5.3500	94.6500	5.2200	94.7800	(2.430)	0.0000	0.0000	840
2012/06/20	JBAF	20/03/2013			Jibar Tradeable Future	5.3700	94.6300	5.2400	94.7600	(2.421)	0.0000	0.0000	1,000
2012/06/20	JBAF	19/06/2013			Jibar Tradeable Future	5.4400	94.5600	5.3200	94.6800	(2.206)	0.0000	0.0000	500
2012/06/20	JBAF	18/09/2013			Jibar Tradeable Future	5.5900	94.4100	5.4600	94.5400	(2.326)	0.0000	0.0000	1,700
2012/06/20	JBAF	18/12/2013			Jibar Tradeable Future	5.7700	94.2300	5.6400	94.3600	(2.253)	0.0000	0.0000	1,500
2012/06/20	JBAF	19/03/2014			Jibar Tradeable Future	5.9600	94.0400	5.8200	94.1800	(2.349)	0.0000	0.0000	0
2012/06/20	R157	02/08/2012			Bond Future	6.0600	126.0817	5.9750	126.3498	(1.403)	0.0000	0.0000	14,880
2012/06/20	R157	02/08/2012	6.15	Call	Bond Future	581.0600	0.5811	749.3400	0.7493	28.961	0	0	3,750
2012/06/20	R157	02/08/2012	6.15	Put	Bond Future	297.9900	0.2980	198.1500	0.1982	(33.504)	0	0	0
2012/06/20	R157	02/08/2012	6.35	Call	Bond Future	1,029.3700	1.0294	1,249.5800	1.2496	21.393	0	0	1,250
2012/06/20	R157	02/08/2012	6.35	Put	Bond Future	120.2900	0.1203	72.3800	0.0724	(39.829)	0	0	0
2012/06/20	R157	02/08/2012	6.55	Call	Bond Future	1,571.6300	1.5716	1,821.2300	1.8212	15.882	0	0	0
2012/06/20	R157	02/08/2012	6.55	Put	Bond Future	40.6600	0.0407	22.1400	0.0221	(45.548)	0	0	1,250
2012/06/20	R157	02/08/2012	6.95	Call	Bond Future	2,765.2100	2.7652	3,031.8100	3.0318	9.641	0	0	0
2012/06/20	R157	02/08/2012	6.95	Put	Bond Future	2.7500	0.0028	1.2300	0.0012	(55.273)	0	0	3,750
2012/06/20	R157	01/11/2012			Bond Future	6.0900	121.0797	5.9970	121.3492	(1.527)	6.0390	6.0390	200
2012/06/20	R157	01/11/2012	6.24	Call	Bond Future	1,032.5000	1.0325	1,186.9200	1.1869	14.956	0	0	0
2012/06/20	R157	01/11/2012	6.24	Put	Bond Future	599.4200	0.5994	484.3200	0.4843	(19.202)	0	0	0
2012/06/20	R157	07/02/2013			Bond Future	6.1140	122.9994	6.0110	123.2692	(1.685)	0.0000	0.0000	0
2012/06/20	R157	07/02/2013	6.28	Call	Bond Future	1,274.2600	1.2743	1,419.6500	1.4197	11.410	0	0	0
2012/06/20	R157	07/02/2013	6.28	Put	Bond Future	841.0000	0.8410	716.5300	0.7165	(14.800)	0	0	0
2012/06/20	R186	02/08/2012			Bond Future	8.0420	122.0507	7.9840	122.6122	(0.721)	0.0000	0.0000	34,845
2012/06/20	R186	02/08/2012	7.66	Call	Bond Future	568.0700	0.5681	667.6100	0.6676	17.522	0	0	276
2012/06/20	R186	02/08/2012	7.66	Put	Bond Future	4,335.7500	4.3357	3,873.7600	3.8738	(10.655)	0	0	0
2012/06/20	R186	02/08/2012	7.70	Call	Bond Future	659.6200	0.6596	772.4100	0.7724	17.099	0	0	2,700
2012/06/20	R186	02/08/2012	7.70	Put	Bond Future	4,025.0300	4.0250	3,576.2900	3.5763	(11.149)	0	0	0
2012/06/20	R186	02/08/2012	7.76	Call	Bond Future	816.1700	0.8162	950.7600	0.9508	16.490	0	0	43
2012/06/20	R186	02/08/2012	7.76	Put	Bond Future	3,581.6000	3.5816	3,154.6600	3.1547	(11.920)	0	0	0
2012/06/20	R186	02/08/2012	9.00	Call	Bond Future	8,833.8800	8.8339	9,371.4800	9.3715	6.086	0	0	0
2012/06/20	R186	02/08/2012	9.00	Put	Bond Future	73.1000	0.0731	49.1700	0.0492	(32.736)	0	0	199
2012/06/20	R186	02/08/2012	8.66	Call	Bond Future	6,037.8400	6.0378	6,526.2200	6.5262	8.089	0	0	0
2012/06/20	R186	02/08/2012	8.66	Put	Bond Future	278.5200	0.2785	205.3700	0.2054	(26.264)	0	0	276
2012/06/20	R186	02/08/2012	8.75	Call	Bond Future	6,764.1100	6.7641	7,269.9700	7.2700	7.479	0	0	0
2012/06/20	R186	02/08/2012	8.75	Put	Bond Future	199.1000	0.1991	143.4300	0.1434	(27.961)	0	0	2,700
2012/06/20	R186	02/08/2012	8.76	Call	Bond Future	6,845.6600	6.8457	7,353.2100	7.3532	7.414	0	0	0
2012/06/20	R186	02/08/2012	8.76	Put	Bond Future	191.6300	0.1916	137.6500	0.1377	(28.169)	0	0	43
2012/06/20	R186	02/08/2012	8.00	Call	Bond Future	1,696.8700	1.6969	1,932.6000	1.9326	13.892	0	0	1,099
2012/06/20	R186	02/08/2012	8.00	Put	Bond Future	2,103.1300	2.1031	1,777.3300	1.7773	(15.491)	0	0	0
2012/06/20	R186	02/08/2012	8.25	Call	Bond Future	3,055.4900	3.0555	3,413.6500	3.4137	11.722	0	0	8,750
2012/06/20	R186	02/08/2012	8.25	Put	Bond Future	1,071.8900	1.0719	868.5200	0.8685	(18.973)	0	0	0
2012/06/20	R186	02/08/2012	8.30	Call	Bond Future	3,378.1000	3.3781	3,756.3900	3.7564	11.198	0	0	0
2012/06/20	R186	02/08/2012	8.30	Put	Bond Future	924.6200	0.9246	741.3800	0.7414	(19.818)	0	0	900
2012/06/20	R186	01/11/2012			Bond Future	8.1120	123.8015	8.0520	124.3716	(0.740)	0.0000	0.0000	200
2012/06/20	R186	01/11/2012	7.82	Call	Bond Future	2,557.8500	2.5578	2,763.2500	2.7632	8.030	0	0	1,858
2012/06/20	R186	01/11/2012	7.82	Put	Bond Future	5,368.5400	5.3685	5,003.9100	5.0039	(6.792)	0	0	0
2012/06/20	R186	01/11/2012	8.82	Call	Bond Future	7,899.6300	7.8996	8,305.5000	8.3055	5.138	0	0	0

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2012/06/20	R186	01/11/2012	8.82	Put	Bond Future	1,454.3500	1.4544	1,290.1900	1.2902	(11.288)	0	0	1,858
2012/06/20	R186	07/02/2013			Bond Future	8.1870	120.4640	8.1250	121.0411	(0.757)	0.0000	0.0000	0
2012/06/20	R186	07/02/2013	8.47	Call	Bond Future	6,518.8200	6.5188	6,801.5800	6.8016	4.338	0	0	0
2012/06/20	R186	07/02/2013	8.47	Put	Bond Future	3,934.1000	3.9341	3,639.7300	3.6397	(7.483)	0	0	0
2012/06/20	R189	02/08/2012			Bond Future	219.8083	219.8083	219.9301	219.9301	0.055	0.0000	0.0000	44
2012/06/20	R189	02/08/2012	219.65	Call	Bond Future	158.2600	0.1583	280.1400	0.2801	77.013	0	0	0
2012/06/20	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	R197	02/08/2012			Bond Future	256.4177	256.4177	256.6172	256.6172	0.078	0.0000	0.0000	1,858
2012/06/20	R197	02/08/2012	256.15	Call	Bond Future	267.7400	0.2677	467.1600	0.4672	74.483	0	0	0
2012/06/20	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	R201	02/08/2012			Bond Future	4.8490	109.7546	4.7780	109.9207	(1.464)	0.0000	0.0000	1,620
2012/06/20	R201	02/08/2012	5.20	Call	Bond Future	850.0400	0.8500	998.4400	0.9984	17.458	0	0	0
2012/06/20	R201	02/08/2012	5.20	Put	Bond Future	33.8800	0.0339	16.2300	0.0162	(52.096)	0	0	0
2012/06/20	R201	01/11/2012			Bond Future	4.7280	111.3237	4.6480	111.4920	(1.692)	0.0000	0.0000	0
2012/06/20	R201	01/11/2012	5.11	Call	Bond Future	977.0400	0.9770	1,091.5300	1.0915	11.718	0	0	0
2012/06/20	R201	01/11/2012	5.11	Put	Bond Future	178.2300	0.1782	124.4600	0.1245	(30.169)	0	0	0
2012/06/20	R201	07/02/2013			Bond Future	4.5370	108.6766	4.4470	108.8429	(1.984)	0.0000	0.0000	0
2012/06/20	R201	07/02/2013	4.98	Call	Bond Future	1,095.4200	1.0954	1,195.6800	1.1957	9.153	0	0	0
2012/06/20	R201	07/02/2013	4.98	Put	Bond Future	281.6600	0.2817	215.6000	0.2156	(23.454)	0	0	0
2012/06/20	R202	02/08/2012			Bond Future	189.3843	189.3843	189.2398	189.2398	(0.076)	0.0000	0.0000	45,107
2012/06/20	R202	02/08/2012	188.44	Call	Bond Future	944.3400	0.9443	799.8300	0.7998	(15.303)	0	0	0
2012/06/20	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	R203	02/08/2012			Bond Future	6.6600	110.0271	6.5760	110.4014	(1.261)	0.0000	0.0000	13,477
2012/06/20	R203	02/08/2012	6.60	Call	Bond Future	598.7200	0.5987	752.6200	0.7526	25.705	0	0	4,200
2012/06/20	R203	02/08/2012	6.60	Put	Bond Future	865.8700	0.8659	645.5300	0.6455	(25.447)	0	0	0
2012/06/20	R203	02/08/2012	6.85	Call	Bond Future	1,229.4800	1.2295	1,473.9800	1.4740	19.886	0	0	1,400
2012/06/20	R203	02/08/2012	6.85	Put	Bond Future	388.9000	0.3889	259.1600	0.2592	(33.361)	0	0	0
2012/06/20	R203	02/08/2012	7.15	Call	Bond Future	2,269.1400	2.2691	2,592.3200	2.5923	14.242	0	0	0
2012/06/20	R203	02/08/2012	7.15	Put	Bond Future	117.7700	0.1178	66.7100	0.0667	(43.356)	0	0	1,400
2012/06/20	R203	02/08/2012	7.55	Call	Bond Future	3,884.4800	3.8845	4,249.5900	4.2496	9.399	0	0	0
2012/06/20	R203	02/08/2012	7.55	Put	Bond Future	16.1800	0.0162	7.0500	0.0071	(56.428)	0	0	4,200
2012/06/20	R203	01/11/2012			Bond Future	6.7150	107.4436	6.6260	107.8221	(1.325)	0.0000	0.0000	0
2012/06/20	R203	01/11/2012	6.87	Call	Bond Future	1,780.4800	1.7805	1,983.3900	1.9834	11.396	0	0	0
2012/06/20	R203	01/11/2012	6.87	Put	Bond Future	1,125.2900	1.1253	949.7400	0.9497	(15.600)	0	0	0
2012/06/20	R203	07/02/2013			Bond Future	6.7740	109.1444	6.6790	109.5273	(1.402)	0.0000	0.0000	0
2012/06/20	R203	07/02/2013	6.94	Call	Bond Future	2,192.4700	2.1925	2,387.7800	2.3878	8.908	0	0	0
2012/06/20	R203	07/02/2013	6.94	Put	Bond Future	1,527.3800	1.5274	1,339.7500	1.3397	(12.284)	0	0	0
2012/06/20	R204	02/08/2012			Bond Future	6.9880	106.1473	6.9150	106.5302	(1.045)	0.0000	0.0000	4,101
2012/06/20	R204	02/08/2012	7.15	Call	Bond Future	1,380.9800	1.3810	1,627.5900	1.6276	17.858	0	0	0
2012/06/20	R204	02/08/2012	7.15	Put	Bond Future	537.4300	0.5374	401.1700	0.4012	(25.354)	0	0	0
2012/06/20	R204	01/11/2012			Bond Future	7.0500	107.6623	6.9730	108.0516	(1.092)	0.0000	0.0000	0
2012/06/20	R204	01/11/2012	7.22	Call	Bond Future	2,251.3900	2.2514	2,462.9500	2.4629	9.397	0	0	0

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2012/06/20	R204	01/11/2012	7.22	Put	Bond Future	1,398.0300	1.3980	1,220.2200	1.2202	(12.719)	0	0	0
2012/06/20	R204	07/02/2013			Bond Future	7.1140	105.3332	7.0320	105.7313	(1.153)	0.0000	0.0000	0
2012/06/20	R204	07/02/2013	7.29	Call	Bond Future	2,801.8100	2.8018	3,008.3600	3.0084	7.372	0	0	0
2012/06/20	R204	07/02/2013	7.29	Put	Bond Future	1,953.6600	1.9537	1,762.1300	1.7621	(9.804)	0	0	0
2012/06/20	R206	02/08/2012			Bond Future	5.0590	103.8074	5.0020	103.8874	(1.127)	0.0000	0.0000	1,240
2012/06/20	R206	02/08/2012	5.19	Call	Bond Future	253.6400	0.2536	310.9800	0.3110	22.607	0	0	0
2012/06/20	R206	02/08/2012	5.19	Put	Bond Future	70.1800	0.0702	47.5500	0.0475	(32.246)	0	0	0
2012/06/20	R206	01/11/2012			Bond Future	4.8930	105.2917	4.8250	105.3713	(1.390)	0.0000	0.0000	0
2012/06/20	R206	01/11/2012	5.05	Call	Bond Future	357.3200	0.3573	407.1600	0.4072	13.948	0	0	0
2012/06/20	R206	01/11/2012	5.05	Put	Bond Future	173.9700	0.1740	144.2600	0.1443	(17.078)	0	0	0
2012/06/20	R206	07/02/2013			Bond Future	4.5690	103.1935	4.4840	103.2711	(1.860)	0.0000	0.0000	0
2012/06/20	R206	07/02/2013	4.76	Call	Bond Future	423.0200	0.4230	469.2000	0.4692	10.917	0	0	0
2012/06/20	R206	07/02/2013	4.76	Put	Bond Future	248.8900	0.2489	217.4300	0.2174	(12.640)	0	0	0
2012/06/20	R207	02/08/2012			Bond Future	7.3220	100.0387	7.2220	100.6051	(1.366)	0.0000	0.0000	27,509
2012/06/20	R207	02/08/2012	7.51	Call	Bond Future	1,629.5800	1.6296	2,015.3100	2.0153	23.671	0	0	0
2012/06/20	R207	02/08/2012	7.51	Put	Bond Future	575.4700	0.5755	394.8000	0.3948	(31.395)	0	0	0
2012/06/20	R207	01/11/2012			Bond Future	7.3880	101.4712	7.2850	102.0374	(1.394)	0.0000	0.0000	0
2012/06/20	R207	01/11/2012	7.58	Call	Bond Future	2,601.9700	2.6020	2,893.4500	2.8935	11.202	0	0	0
2012/06/20	R207	01/11/2012	7.58	Put	Bond Future	1,557.1100	1.5571	1,282.4000	1.2824	(17.642)	0	0	0
2012/06/20	R207	07/02/2013			Bond Future	7.4590	99.4378	7.3510	100.0118	(1.448)	0.0000	0.0000	0
2012/06/20	R207	07/02/2013	7.66	Call	Bond Future	3,191.6200	3.1916	3,502.1100	3.5021	9.728	0	0	0
2012/06/20	R207	07/02/2013	7.66	Put	Bond Future	2,134.1700	2.1342	1,870.6600	1.8707	(12.347)	0	0	0
2012/06/20	R208	02/08/2012			Bond Future	7.4250	98.1149	7.3260	98.7243	(1.333)	0.0000	0.0000	16,082
2012/06/20	R208	02/08/2012	7.20	Call	Bond Future	536.2900	0.5363	729.3600	0.7294	36.001	0	0	3,450
2012/06/20	R208	02/08/2012	7.20	Put	Bond Future	1,928.2600	1.9283	1,511.9600	1.5120	(21.589)	0	0	0
2012/06/20	R208	02/08/2012	7.50	Call	Bond Future	1,349.2900	1.3493	1,701.4600	1.7015	26.100	0	0	1,150
2012/06/20	R208	02/08/2012	7.50	Put	Bond Future	890.8500	0.8908	633.6500	0.6337	(28.871)	0	0	0
2012/06/20	R208	02/08/2012	7.80	Call	Bond Future	2,596.2700	2.5963	3,088.0800	3.0881	18.943	0	0	0
2012/06/20	R208	02/08/2012	7.80	Put	Bond Future	331.3100	0.3313	213.7500	0.2138	(35.483)	0	0	1,150
2012/06/20	R208	02/08/2012	8.25	Call	Bond Future	4,946.6300	4.9466	5,532.0300	5.5320	11.834	0	0	0
2012/06/20	R208	02/08/2012	8.25	Put	Bond Future	51.7000	0.0517	27.7300	0.0277	(46.364)	0	0	3,450
2012/06/20	R208	01/11/2012			Bond Future	7.4900	96.1242	7.3870	96.7422	(1.375)	0.0000	0.0000	0
2012/06/20	R208	01/11/2012	7.70	Call	Bond Future	2,907.9700	2.9080	3,260.7800	3.2608	12.133	0	0	0
2012/06/20	R208	01/11/2012	7.70	Put	Bond Future	1,663.2100	1.6632	1,397.9900	1.3980	(15.946)	0	0	0
2012/06/20	R208	07/02/2013			Bond Future	7.5580	97.6499	7.4510	98.2742	(1.416)	0.0000	0.0000	0
2012/06/20	R208	07/02/2013	7.78	Call	Bond Future	3,629.4700	3.6295	3,970.6500	3.9706	9.400	0	0	0
2012/06/20	R208	07/02/2013	7.78	Put	Bond Future	2,350.2100	2.3502	2,067.0600	2.0671	(12.048)	0	0	0
2012/06/20	R209	02/08/2012			Bond Future	8.6150	78.4724	8.5620	78.9049	(0.615)	0.0000	0.0000	28,799
2012/06/20	R209	02/08/2012	8.91	Call	Bond Future	3,098.9600	3.0990	3,428.8400	3.4288	10.645	0	0	0
2012/06/20	R209	02/08/2012	8.91	Put	Bond Future	760.7500	0.7608	658.1500	0.6581	(13.487)	0	0	0
2012/06/20	R209	01/11/2012			Bond Future	8.6810	76.4552	8.6270	76.8901	(0.622)	0.0000	0.0000	0
2012/06/20	R209	01/11/2012	8.99	Call	Bond Future	4,769.0800	4.7691	5,020.4700	5.0205	5.271	0	0	0
2012/06/20	R209	01/11/2012	8.99	Put	Bond Future	2,353.7300	2.3537	2,170.1400	2.1701	(7.800)	0	0	0
2012/06/20	R209	07/02/2013			Bond Future	8.7510	77.6676	8.6960	78.1046	(0.628)	0.0000	0.0000	0

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2012/06/20	R209	07/02/2013	9.06	Call	Bond Future	5,935.8600	5.9359	6,185.4400	6.1854	4.205	0	0	0
2012/06/20	R209	07/02/2013	9.06	Put	Bond Future	3,552.6100	3.5526	3,365.1200	3.3651	(5.278)	0	0	0
2012/06/20	R210	02/08/2012			Bond Future	143.3606	143.3606	143.4757	143.4757	0.080	0.0000	0.0000	925
2012/06/20	R210	02/08/2012	142.66	Call	Bond Future	700.5500	0.7006	815.6500	0.8156	16.430	0	0	0
2012/06/20	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	R211	02/08/2012			Bond Future	120.4698	120.4698	120.5508	120.5508	0.067	0.0000	0.0000	480
2012/06/20	R211	02/08/2012	120.36	Call	Bond Future	109.7800	0.1098	190.8500	0.1909	73.848	0	0	0
2012/06/20	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	R212	02/08/2012			Bond Future	117.7120	117.7120	117.7051	117.7051	(0.006)	0.0000	0.0000	2,989
2012/06/20	R212	02/08/2012	117.39	Call	Bond Future	321.9900	0.3220	315.1100	0.3151	(2.137)	0	0	0
2012/06/20	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/20	R213	02/08/2012			Bond Future	8.4550	89.5278	8.4020	89.9719	(0.627)	0.0000	0.0000	4,725
2012/06/20	R213	02/08/2012	8.74	Call	Bond Future	3,123.4600	3.1235	3,429.4600	3.4295	9.797	0	0	0
2012/06/20	R213	02/08/2012	8.74	Put	Bond Future	792.0900	0.7921	654.0200	0.6540	(17.431)	0	0	0
2012/06/20	R213	01/11/2012			Bond Future	8.5250	87.2675	8.4710	87.7134	(0.633)	0.0000	0.0000	0
2012/06/20	R213	01/11/2012	8.81	Call	Bond Future	4,757.6600	4.7577	4,991.9200	4.9919	4.924	0	0	0
2012/06/20	R213	01/11/2012	8.81	Put	Bond Future	2,459.2900	2.4593	2,247.5800	2.2476	(8.609)	0	0	0
2012/06/20	R213	07/02/2013			Bond Future	8.6000	88.6516	8.5440	89.1069	(0.651)	0.0000	0.0000	0
2012/06/20	R213	07/02/2013	8.90	Call	Bond Future	5,949.0600	5.9491	6,241.5200	6.2415	4.916	0	0	0
2012/06/20	R213	07/02/2013	8.90	Put	Bond Future	3,569.5100	3.5695	3,406.6900	3.4067	(4.561)	0	0	0
2012/06/20	R214	02/08/2012			Bond Future	8.6630	80.0670	8.6210	80.4254	(0.485)	0.0000	0.0000	1,530
2012/06/20	R214	02/08/2012	8.95	Call	Bond Future	2,376.2600	2.3763	2,734.6500	2.7346	15.082	0	0	0
2012/06/20	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>308283</b>