



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 21/06/2012 to 21/06/2012

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
2012/06/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	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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2012/06/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	AL7T	02/08/2012			Index Future	446.5400	446.5400	444.7190	444.7190	(0.408)	0.0000	0.0000	13
2012/06/21	AL7T	01/11/2012			Index Future	452.9170	452.9170	451.0350	451.0350	(0.416)	0.0000	0.0000	0
2012/06/21	ALBI	02/08/2012			Index Future	403.7830	403.7830	401.8850	401.8850	(0.470)	0.0000	0.0000	1,005
2012/06/21	ALBI	01/11/2012			Index Future	409.5500	409.5500	407.5930	407.5930	(0.478)	0.0000	0.0000	0
2012/06/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	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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2012/06/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/21	ES33	02/08/2012			Bond Future	9.1720	87.4580	9.2730	86.6433	1.101	0.0000	0.0000	4,220
2012/06/21	ES33	01/11/2012			Bond Future	9.2610	84.9229	9.3650	84.0976	1.123	0.0000	0.0000	0
2012/06/21	GOVI	02/08/2012			GOVI	404.6500	404.6500	402.8310	402.8310	(0.450)	0.0000	0.0000	269
2012/06/21	GOVI	02/08/2012	398.23	Call	GOVI	64,200.0000	6.4200	46,010.0000	4.6010	(28.333)	0	0	0
2012/06/21	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	GOVI	01/11/2012			GOVI	410.4290	410.4290	408.5530	408.5530	(0.457)	0.0000	0.0000	0
2012/06/21	GOVI	01/11/2012	403.96	Call	GOVI	64,690.0000	6.4690	45,930.0000	4.5930	(29.000)	0	0	0
2012/06/21	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/21	IGOV	02/08/2012			Index Future	175.0610	175.0610	175.0880	175.0880	0.015	0.0000	0.0000	593
2012/06/21	IGOV	01/11/2012			Index Future	177.5610	177.5610	177.5750	177.5750	0.008	0.0000	0.0000	0
2012/06/21	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/21	JBAF	18/07/2012			Jibar Tradeable Future	5.4800	94.5200	5.5600	94.4400	1.460	0.0000	0.0000	0
2012/06/21	JBAF	15/08/2012			Jibar Tradeable Future	5.4400	94.5600	5.4500	94.5500	0.184	0.0000	0.0000	0
2012/06/21	JBAF	19/09/2012			Jibar Tradeable Future	5.4100	94.5900	5.3600	94.6400	(0.924)	0.0000	0.0000	44,760
2012/06/21	JBAF	17/10/2012			Jibar Tradeable Future	5.2900	94.7100	5.2600	94.7400	(0.567)	0.0000	0.0000	0
2012/06/21	JBAF	21/11/2012			Jibar Tradeable Future	5.2600	94.7400	5.2500	94.7500	(0.190)	0.0000	0.0000	0
2012/06/21	JBAF	19/12/2012			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	840

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2012/06/21	JBAF	20/03/2013			Jibar Tradeable Future	5.2400	94.7600	5.2300	94.7700	(0.191)	0.0000	0.0000	1,000
2012/06/21	JBAF	19/06/2013			Jibar Tradeable Future	5.3200	94.6800	5.3200	94.6800	0.000	0.0000	0.0000	500
2012/06/21	JBAF	18/09/2013			Jibar Tradeable Future	5.4600	94.5400	5.4500	94.5500	(0.183)	0.0000	0.0000	1,700
2012/06/21	JBAF	18/12/2013			Jibar Tradeable Future	5.6400	94.3600	5.6300	94.3700	(0.177)	0.0000	0.0000	1,500
2012/06/21	JBAF	19/03/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	0
2012/06/21	JBAF	18/06/2014			Jibar Tradeable Future	5.8200	5.8200	5.9900	94.0100	2.921	0.0000	0.0000	0
2012/06/21	R157	02/08/2012			Bond Future	5.9750	126.3498	6.0470	126.1226	1.205	0.0000	0.0000	14,880
2012/06/21	R157	02/08/2012	6.15	Call	Bond Future	749.3400	0.7493	593.9700	0.5940	(20.734)	0	0	3,750
2012/06/21	R157	02/08/2012	6.15	Put	Bond Future	198.1500	0.1982	269.9400	0.2699	36.230	0	0	0
2012/06/21	R157	02/08/2012	6.35	Call	Bond Future	1,249.5800	1.2496	1,055.0700	1.0551	(15.566)	0	0	1,250
2012/06/21	R157	02/08/2012	6.35	Put	Bond Future	72.3800	0.0724	105.0300	0.1050	45.109	0	0	0
2012/06/21	R157	02/08/2012	6.55	Call	Bond Future	1,821.2300	1.8212	1,605.9900	1.6060	(11.818)	0	0	0
2012/06/21	R157	02/08/2012	6.55	Put	Bond Future	22.1400	0.0221	34.0600	0.0341	53.839	0	0	1,250
2012/06/21	R157	02/08/2012	6.95	Call	Bond Future	3,031.8100	3.0318	2,805.5000	2.8055	(7.465)	0	0	0
2012/06/21	R157	02/08/2012	6.95	Put	Bond Future	1.2300	0.0012	2.0800	0.0021	69.106	0	0	3,750
2012/06/21	R157	01/11/2012			Bond Future	5.9970	121.3492	6.0800	121.1087	1.384	0.0000	0.0000	200
2012/06/21	R157	01/11/2012	6.24	Call	Bond Future	1,186.9200	1.1869	1,035.0700	1.0351	(12.794)	0	0	0
2012/06/21	R157	01/11/2012	6.24	Put	Bond Future	484.3200	0.4843	573.0500	0.5730	18.321	0	0	0
2012/06/21	R157	07/02/2013			Bond Future	6.0110	123.2692	6.1150	122.9968	1.730	0.0000	0.0000	0
2012/06/21	R157	07/02/2013	6.28	Call	Bond Future	1,419.6500	1.4197	1,256.4300	1.2564	(11.497)	0	0	0
2012/06/21	R157	07/02/2013	6.28	Put	Bond Future	716.5300	0.7165	825.7900	0.8258	15.248	0	0	0
2012/06/21	R186	02/08/2012			Bond Future	7.9840	122.6122	8.0640	121.8387	1.002	0.0000	0.0000	34,845
2012/06/21	R186	02/08/2012	7.66	Call	Bond Future	667.6100	0.6676	479.6400	0.4796	(28.156)	0	0	276
2012/06/21	R186	02/08/2012	7.66	Put	Bond Future	3,873.7600	3.8738	4,459.3500	4.4594	15.117	0	0	0
2012/06/21	R186	02/08/2012	7.70	Call	Bond Future	772.4100	0.7724	562.4000	0.5624	(27.189)	0	0	2,700
2012/06/21	R186	02/08/2012	7.70	Put	Bond Future	3,576.2900	3.5763	4,139.8400	4.1398	15.758	0	0	0
2012/06/21	R186	02/08/2012	7.76	Call	Bond Future	950.7600	0.9508	705.6900	0.7057	(25.776)	0	0	43
2012/06/21	R186	02/08/2012	7.76	Put	Bond Future	3,154.6600	3.1547	3,683.1500	3.6831	16.753	0	0	0
2012/06/21	R186	02/08/2012	9.00	Call	Bond Future	9,371.4800	9.3715	8,617.0200	8.6170	(8.051)	0	0	0
2012/06/21	R186	02/08/2012	9.00	Put	Bond Future	49.1700	0.0492	68.2700	0.0683	38.845	0	0	199
2012/06/21	R186	02/08/2012	8.66	Call	Bond Future	6,526.2200	6.5262	5,821.1200	5.8211	(10.804)	0	0	0
2012/06/21	R186	02/08/2012	8.66	Put	Bond Future	205.3700	0.2054	273.8300	0.2738	33.335	0	0	276
2012/06/21	R186	02/08/2012	8.75	Call	Bond Future	7,269.9700	7.2700	6,546.4400	6.5464	(9.952)	0	0	0
2012/06/21	R186	02/08/2012	8.75	Put	Bond Future	143.4300	0.1434	193.4600	0.1935	34.881	0	0	2,700
2012/06/21	R186	02/08/2012	8.76	Call	Bond Future	7,353.2100	7.3532	6,627.9100	6.6279	(9.864)	0	0	0
2012/06/21	R186	02/08/2012	8.76	Put	Bond Future	137.6500	0.1377	185.9100	0.1859	35.060	0	0	43
2012/06/21	R186	02/08/2012	8.00	Call	Bond Future	1,932.6000	1.9326	1,533.9400	1.5339	(20.628)	0	0	1,099
2012/06/21	R186	02/08/2012	8.00	Put	Bond Future	1,777.3300	1.7773	2,152.2300	2.1522	21.093	0	0	0
2012/06/21	R186	02/08/2012	8.25	Call	Bond Future	3,413.6500	3.4137	2,864.1200	2.8641	(16.098)	0	0	8,750
2012/06/21	R186	02/08/2012	8.25	Put	Bond Future	868.5200	0.8685	1,092.5500	1.0925	25.794	0	0	0
2012/06/21	R186	02/08/2012	8.30	Call	Bond Future	3,756.3900	3.7564	3,181.0800	3.1811	(15.316)	0	0	0
2012/06/21	R186	02/08/2012	8.30	Put	Bond Future	741.3800	0.7414	939.6300	0.9396	26.741	0	0	900
2012/06/21	R186	01/11/2012			Bond Future	8.0520	124.3716	8.1370	123.5652	1.056	0.0000	0.0000	200
2012/06/21	R186	01/11/2012	7.82	Call	Bond Future	2,763.2500	2.7632	2,423.7200	2.4237	(12.287)	0	0	1,858
2012/06/21	R186	01/11/2012	7.82	Put	Bond Future	5,003.9100	5.0039	5,470.7900	5.4708	9.330	0	0	0
2012/06/21	R186	01/11/2012	8.82	Call	Bond Future	8,305.5000	8.3055	7,674.8200	7.6748	(7.594)	0	0	0

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2012/06/21	R186	01/11/2012	8.82	Put	Bond Future	1,290.1900	1.2902	1,465.9200	1.4659	13.620	0	0	1,858
2012/06/21	R186	07/02/2013			Bond Future	8.1250	121.0411	8.2150	120.2046	1.108	0.0000	0.0000	0
2012/06/21	R186	07/02/2013	8.47	Call	Bond Future	6,801.5800	6.8016	6,283.7900	6.2838	(7.613)	0	0	0
2012/06/21	R186	07/02/2013	8.47	Put	Bond Future	3,639.7300	3.6397	3,958.4100	3.9584	8.756	0	0	0
2012/06/21	R189	02/08/2012			Bond Future	219.9301	219.9301	219.9703	219.9703	0.018	0.0000	0.0000	44
2012/06/21	R189	02/08/2012	219.65	Call	Bond Future	280.1400	0.2801	320.3300	0.3203	14.346	0	0	0
2012/06/21	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	R197	02/08/2012			Bond Future	256.6172	256.6172	256.6831	256.6831	0.026	0.0000	0.0000	1,858
2012/06/21	R197	02/08/2012	256.15	Call	Bond Future	467.1600	0.4672	533.1500	0.5331	14.126	0	0	0
2012/06/21	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	R201	02/08/2012			Bond Future	4.7780	109.9207	5.0260	109.3421	5.190	0.0000	0.0000	1,620
2012/06/21	R201	02/08/2012	5.20	Call	Bond Future	998.4400	0.9984	500.4300	0.5004	(49.879)	0	0	0
2012/06/21	R201	02/08/2012	5.20	Put	Bond Future	16.2300	0.0162	96.8100	0.0968	496.488	0	0	0
2012/06/21	R201	01/11/2012			Bond Future	4.6480	111.4920	4.9330	110.8941	6.132	0.0000	0.0000	0
2012/06/21	R201	01/11/2012	5.11	Call	Bond Future	1,091.5300	1.0915	658.5100	0.6585	(39.671)	0	0	0
2012/06/21	R201	01/11/2012	5.11	Put	Bond Future	124.4600	0.1245	289.3300	0.2893	132.468	0	0	0
2012/06/21	R201	07/02/2013			Bond Future	4.4470	108.8429	4.7890	108.2127	7.691	0.0000	0.0000	0
2012/06/21	R201	07/02/2013	4.98	Call	Bond Future	1,195.6800	1.1957	767.1300	0.7671	(35.842)	0	0	0
2012/06/21	R201	07/02/2013	4.98	Put	Bond Future	215.6000	0.2156	417.2700	0.4173	93.539	0	0	0
2012/06/21	R202	02/08/2012			Bond Future	189.2398	189.2398	189.2904	189.2904	0.027	0.0000	0.0000	45,107
2012/06/21	R202	02/08/2012	188.44	Call	Bond Future	799.8300	0.7998	850.4400	0.8504	6.328	0	0	0
2012/06/21	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	R203	02/08/2012			Bond Future	6.5760	110.4014	6.6570	110.0405	1.232	0.0000	0.0000	13,477
2012/06/21	R203	02/08/2012	6.60	Call	Bond Future	752.6200	0.7526	569.0000	0.5690	(24.397)	0	0	4,200
2012/06/21	R203	02/08/2012	6.60	Put	Bond Future	645.5300	0.6455	822.8100	0.8228	27.463	0	0	0
2012/06/21	R203	02/08/2012	6.85	Call	Bond Future	1,473.9800	1.4740	1,205.7500	1.2058	(18.198)	0	0	1,400
2012/06/21	R203	02/08/2012	6.85	Put	Bond Future	259.1600	0.2592	351.8300	0.3518	35.758	0	0	0
2012/06/21	R203	02/08/2012	7.15	Call	Bond Future	2,592.3200	2.5923	2,262.0100	2.2620	(12.742)	0	0	0
2012/06/21	R203	02/08/2012	7.15	Put	Bond Future	66.7100	0.0667	97.3000	0.0973	45.855	0	0	1,400
2012/06/21	R203	02/08/2012	7.55	Call	Bond Future	4,249.5900	4.2496	3,892.8200	3.8928	(8.395)	0	0	0
2012/06/21	R203	02/08/2012	7.55	Put	Bond Future	7.0500	0.0071	11.1800	0.0112	58.582	0	0	4,200
2012/06/21	R203	01/11/2012			Bond Future	6.6260	107.8221	6.7150	107.4436	1.343	0.0000	0.0000	0
2012/06/21	R203	01/11/2012	6.87	Call	Bond Future	1,983.3900	1.9834	1,750.7700	1.7508	(11.728)	0	0	0
2012/06/21	R203	01/11/2012	6.87	Put	Bond Future	949.7400	0.9497	1,095.5800	1.0956	15.356	0	0	0
2012/06/21	R203	07/02/2013			Bond Future	6.6790	109.5273	6.7800	109.1203	1.512	0.0000	0.0000	0
2012/06/21	R203	07/02/2013	6.94	Call	Bond Future	2,387.7800	2.3878	2,147.0700	2.1471	(10.081)	0	0	0
2012/06/21	R203	07/02/2013	6.94	Put	Bond Future	1,339.7500	1.3397	1,506.1100	1.5061	12.417	0	0	0
2012/06/21	R204	02/08/2012			Bond Future	6.9150	106.5302	6.9850	106.1630	1.012	0.0000	0.0000	4,101
2012/06/21	R204	02/08/2012	7.15	Call	Bond Future	1,627.5900	1.6276	1,366.5200	1.3665	(16.040)	0	0	0
2012/06/21	R204	02/08/2012	7.15	Put	Bond Future	401.1700	0.4012	507.2700	0.5073	26.448	0	0	0
2012/06/21	R204	01/11/2012			Bond Future	6.9730	108.0516	7.0490	107.6673	1.090	0.0000	0.0000	0
2012/06/21	R204	01/11/2012	7.22	Call	Bond Future	2,462.9500	2.4629	2,225.2900	2.2253	(9.649)	0	0	0

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2012/06/21	R204	01/11/2012	7.22	Put	Bond Future	1,220.2200	1.2202	1,366.8800	1.3669	12.019	0	0	0
2012/06/21	R204	07/02/2013			Bond Future	7.0320	105.7313	7.1180	105.3138	1.223	0.0000	0.0000	0
2012/06/21	R204	07/02/2013	7.29	Call	Bond Future	3,008.3600	3.0084	2,760.7000	2.7607	(8.232)	0	0	0
2012/06/21	R204	07/02/2013	7.29	Put	Bond Future	1,762.1300	1.7621	1,931.9200	1.9319	9.635	0	0	0
2012/06/21	R206	02/08/2012			Bond Future	5.0020	103.8874	5.1330	103.7037	2.619	0.0000	0.0000	1,240
2012/06/21	R206	02/08/2012	5.19	Call	Bond Future	310.9800	0.3110	183.7700	0.1838	(40.906)	0	0	0
2012/06/21	R206	02/08/2012	5.19	Put	Bond Future	47.5500	0.0475	104.0000	0.1040	118.717	0	0	0
2012/06/21	R206	01/11/2012			Bond Future	4.8250	105.3713	4.9920	105.1760	3.461	0.0000	0.0000	0
2012/06/21	R206	01/11/2012	5.05	Call	Bond Future	407.1600	0.4072	288.4800	0.2885	(29.148)	0	0	0
2012/06/21	R206	01/11/2012	5.05	Put	Bond Future	144.2600	0.1443	220.8000	0.2208	53.057	0	0	0
2012/06/21	R206	07/02/2013			Bond Future	4.4840	103.2711	4.7250	103.0512	5.375	0.0000	0.0000	0
2012/06/21	R206	07/02/2013	4.76	Call	Bond Future	469.2000	0.4692	343.1900	0.3432	(26.856)	0	0	0
2012/06/21	R206	07/02/2013	4.76	Put	Bond Future	217.4300	0.2174	311.3100	0.3113	43.177	0	0	0
2012/06/21	R207	02/08/2012			Bond Future	7.2220	100.6051	7.2830	100.2591	0.845	0.0000	0.0000	27,509
2012/06/21	R207	02/08/2012	7.51	Call	Bond Future	2,015.3100	2.0153	1,755.3300	1.7553	(12.900)	0	0	0
2012/06/21	R207	02/08/2012	7.51	Put	Bond Future	394.8000	0.3948	480.7900	0.4808	21.781	0	0	0
2012/06/21	R207	01/11/2012			Bond Future	7.2850	102.0374	7.3490	101.6851	0.879	0.0000	0.0000	0
2012/06/21	R207	01/11/2012	7.58	Call	Bond Future	2,893.4500	2.8935	2,666.8400	2.6668	(7.832)	0	0	0
2012/06/21	R207	01/11/2012	7.58	Put	Bond Future	1,282.4000	1.2824	1,408.0600	1.4081	9.799	0	0	0
2012/06/21	R207	07/02/2013			Bond Future	7.3510	100.0118	7.4230	99.6287	0.979	0.0000	0.0000	0
2012/06/21	R207	07/02/2013	7.66	Call	Bond Future	3,502.1100	3.5021	3,266.7000	3.2667	(6.722)	0	0	0
2012/06/21	R207	07/02/2013	7.66	Put	Bond Future	1,870.6600	1.8707	2,018.3700	2.0184	7.896	0	0	0
2012/06/21	R208	02/08/2012			Bond Future	7.3260	98.7243	7.4010	98.2622	1.024	0.0000	0.0000	16,082
2012/06/21	R208	02/08/2012	7.20	Call	Bond Future	729.3600	0.7294	552.4200	0.5524	(24.260)	0	0	3,450
2012/06/21	R208	02/08/2012	7.20	Put	Bond Future	1,511.9600	1.5120	1,797.1100	1.7971	18.860	0	0	0
2012/06/21	R208	02/08/2012	7.50	Call	Bond Future	1,701.4600	1.7015	1,399.8100	1.3998	(17.729)	0	0	1,150
2012/06/21	R208	02/08/2012	7.50	Put	Bond Future	633.6500	0.6337	794.0900	0.7941	25.320	0	0	0
2012/06/21	R208	02/08/2012	7.80	Call	Bond Future	3,088.0800	3.0881	2,693.9800	2.6940	(12.762)	0	0	0
2012/06/21	R208	02/08/2012	7.80	Put	Bond Future	213.7500	0.2138	281.7400	0.2817	31.808	0	0	1,150
2012/06/21	R208	02/08/2012	8.25	Call	Bond Future	5,532.0300	5.5320	5,081.2400	5.0812	(8.149)	0	0	0
2012/06/21	R208	02/08/2012	8.25	Put	Bond Future	27.7300	0.0277	39.0300	0.0390	40.750	0	0	3,450
2012/06/21	R208	01/11/2012			Bond Future	7.3870	96.7422	7.4670	96.2617	1.083	0.0000	0.0000	0
2012/06/21	R208	01/11/2012	7.70	Call	Bond Future	3,260.7800	3.2608	2,951.8100	2.9518	(9.475)	0	0	0
2012/06/21	R208	01/11/2012	7.70	Put	Bond Future	1,397.9900	1.3980	1,569.4700	1.5695	12.266	0	0	0
2012/06/21	R208	07/02/2013			Bond Future	7.4510	98.2742	7.5390	97.7604	1.181	0.0000	0.0000	0
2012/06/21	R208	07/02/2013	7.78	Call	Bond Future	3,970.6500	3.9706	3,654.3200	3.6543	(7.967)	0	0	0
2012/06/21	R208	07/02/2013	7.78	Put	Bond Future	2,067.0600	2.0671	2,264.5700	2.2646	9.555	0	0	0
2012/06/21	R209	02/08/2012			Bond Future	8.5620	78.9049	8.6620	78.0921	1.168	0.0000	0.0000	28,799
2012/06/21	R209	02/08/2012	8.91	Call	Bond Future	3,428.8400	3.4288	2,825.5800	2.8256	(17.594)	0	0	0
2012/06/21	R209	02/08/2012	8.91	Put	Bond Future	658.1500	0.6581	867.6700	0.8677	31.835	0	0	0
2012/06/21	R209	01/11/2012			Bond Future	8.6270	76.8901	8.7310	76.0559	1.206	0.0000	0.0000	0
2012/06/21	R209	01/11/2012	8.99	Call	Bond Future	5,020.4700	5.0205	4,479.3900	4.4794	(10.777)	0	0	0
2012/06/21	R209	01/11/2012	8.99	Put	Bond Future	2,170.1400	2.1701	2,463.3300	2.4633	13.510	0	0	0
2012/06/21	R209	07/02/2013			Bond Future	8.6960	78.1046	8.8050	77.2423	1.253	0.0000	0.0000	0

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2012/06/21	R209	07/02/2013	9.06	Call	Bond Future	6,185.4400	6.1854	5,648.8500	5.6488	(8.675)	0	0	0
2012/06/21	R209	07/02/2013	9.06	Put	Bond Future	3,365.1200	3.3651	3,690.8800	3.6909	9.680	0	0	0
2012/06/21	R210	02/08/2012			Bond Future	143.4757	143.4757	143.5137	143.5137	0.026	0.0000	0.0000	925
2012/06/21	R210	02/08/2012	142.66	Call	Bond Future	815.6500	0.8156	853.6700	0.8537	4.661	0	0	0
2012/06/21	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	R211	02/08/2012			Bond Future	120.5508	120.5508	120.5777	120.5777	0.022	0.0000	0.0000	480
2012/06/21	R211	02/08/2012	120.36	Call	Bond Future	190.8500	0.1909	217.6700	0.2177	14.053	0	0	0
2012/06/21	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	R212	02/08/2012			Bond Future	117.7051	117.7051	117.6361	117.6361	(0.059)	0.0000	0.0000	2,989
2012/06/21	R212	02/08/2012	117.39	Call	Bond Future	315.1100	0.3151	246.1000	0.2461	(21.900)	0	0	0
2012/06/21	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/21	R213	02/08/2012			Bond Future	8.4020	89.9719	8.4830	89.2946	0.964	0.0000	0.0000	4,725
2012/06/21	R213	02/08/2012	8.74	Call	Bond Future	3,429.4600	3.4295	2,920.7400	2.9207	(14.834)	0	0	0
2012/06/21	R213	02/08/2012	8.74	Put	Bond Future	654.0200	0.6540	822.6200	0.8226	25.779	0	0	0
2012/06/21	R213	01/11/2012			Bond Future	8.4710	87.7134	8.5540	87.0293	0.980	0.0000	0.0000	0
2012/06/21	R213	01/11/2012	8.81	Call	Bond Future	4,991.9200	4.9919	4,549.3800	4.5494	(8.865)	0	0	0
2012/06/21	R213	01/11/2012	8.81	Put	Bond Future	2,247.5800	2.2476	2,489.1100	2.4891	10.746	0	0	0
2012/06/21	R213	07/02/2013			Bond Future	8.5440	89.1069	8.6330	88.3850	1.042	0.0000	0.0000	0
2012/06/21	R213	07/02/2013	8.90	Call	Bond Future	6,241.5200	6.2415	5,791.6800	5.7917	(7.207)	0	0	0
2012/06/21	R213	07/02/2013	8.90	Put	Bond Future	3,406.6900	3.4067	3,678.7600	3.6788	7.986	0	0	0
2012/06/21	R214	02/08/2012			Bond Future	8.6210	80.4254	8.7160	79.6187	1.102	0.0000	0.0000	1,530
2012/06/21	R214	02/08/2012	8.95	Call	Bond Future	2,734.6500	2.7346	1,927.9500	1.9279	(29.499)	0	0	0
2012/06/21	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>308282</b>