



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/07/2012 to 05/07/2012

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
2012/07/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	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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2012/07/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	AL7T	02/08/2012			Index Future	452.2860	452.2860	453.1210	453.1210	0.185	0.0000	0.0000	13
2012/07/05	AL7T	01/11/2012			Index Future	458.6870	458.6870	459.5300	459.5300	0.184	0.0000	0.0000	0
2012/07/05	ALBI	02/08/2012			Index Future	407.3710	407.3710	408.1720	408.1720	0.197	0.0000	0.0000	1,003
2012/07/05	ALBI	01/11/2012			Index Future	413.1370	413.1370	413.9450	413.9450	0.196	0.0000	0.0000	0
2012/07/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	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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2012/07/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/05	ES33	02/08/2012			Bond Future	8.9870	88.9828	8.9410	89.3686	(0.512)	0.0000	0.0000	4,220
2012/07/05	ES33	01/11/2012			Bond Future	9.0710	86.4640	9.0240	86.8520	(0.518)	0.0000	0.0000	0
2012/07/05	ES33	01/11/2012	9.20	Call	Bond Future	1,051.1000	1.0511	1,439.1400	1.4391	36.918	0	0	0
2012/07/05	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	GOVI	02/08/2012			GOVI	407.9700	407.9700	408.7150	408.7150	0.183	0.0000	0.0000	266
2012/07/05	GOVI	02/08/2012	398.23	Call	GOVI	97,400.0000	9.7400	104,850.0000	10.4850	7.649	0	0	0
2012/07/05	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	GOVI	01/11/2012			GOVI	413.7440	413.7440	414.4960	414.4960	0.182	0.0000	0.0000	0
2012/07/05	GOVI	01/11/2012	403.96	Call	GOVI	97,840.0000	9.7840	105,360.0000	10.5360	7.686	0	0	0
2012/07/05	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/05	IGOV	02/08/2012			Index Future	175.0900	175.0900	175.2470	175.2470	0.090	0.0000	0.0000	594
2012/07/05	IGOV	01/11/2012			Index Future	177.5680	177.5680	177.7260	177.7260	0.089	0.0000	0.0000	0
2012/07/05	IGOV	07/02/2013			Index Future	180.3480	180.3480	180.5020	180.5020	0.085	0.0000	0.0000	14
2012/07/05	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/05	JBAF	18/07/2012			Jibar Tradeable Future	5.5400	94.4600	5.5450	94.4550	0.090	0.0000	0.0000	0
2012/07/05	JBAF	15/08/2012			Jibar Tradeable Future	5.4700	94.5300	5.4650	94.5350	(0.091)	0.0000	0.0000	0
2012/07/05	JBAF	19/09/2012			Jibar Tradeable Future	5.4000	94.6000	5.4050	94.5950	0.093	0.0000	0.0000	44,760

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2012/07/05	JBAF	17/10/2012			Jibar Tradeable Future	5.3200	94.6800	5.3350	94.6650	0.282	0.0000	0.0000	0
2012/07/05	JBAF	21/11/2012			Jibar Tradeable Future	5.2600	94.7400	5.2850	94.7150	0.475	0.0000	0.0000	0
2012/07/05	JBAF	19/12/2012			Jibar Tradeable Future	5.2300	94.7700	5.2450	94.7550	0.287	0.0000	0.0000	840
2012/07/05	JBAF	20/03/2013			Jibar Tradeable Future	5.2400	94.7600	5.2450	94.7550	0.095	0.0000	0.0000	1,000
2012/07/05	JBAF	19/06/2013			Jibar Tradeable Future	5.3200	94.6800	5.3150	94.6850	(0.094)	0.0000	0.0000	500
2012/07/05	JBAF	18/09/2013			Jibar Tradeable Future	5.4500	94.5500	5.4350	94.5650	(0.275)	0.0000	0.0000	1,700
2012/07/05	JBAF	18/12/2013			Jibar Tradeable Future	5.6100	94.3900	5.5950	94.4050	(0.267)	0.0000	0.0000	1,500
2012/07/05	JBAF	19/03/2014			Jibar Tradeable Future	5.7900	94.2100	5.7850	94.2150	(0.086)	0.0000	0.0000	400
2012/07/05	JBAF	18/06/2014			Jibar Tradeable Future	5.9700	94.0300	5.9150	94.0850	(0.921)	0.0000	0.0000	0
2012/07/05	R157	02/08/2012			Bond Future	5.9400	126.4604	5.9090	126.5585	(0.522)	5.9020	5.9020	15,580
2012/07/05	R157	02/08/2012	6.15	Call	Bond Future	772.0200	0.7720	845.9900	0.8460	9.581	0	0	0
2012/07/05	R157	02/08/2012	6.15	Put	Bond Future	110.2100	0.1102	86.1000	0.0861	(21.876)	0	0	0
2012/07/05	R157	02/08/2012	6.35	Call	Bond Future	1,315.4800	1.3155	1,405.6200	1.4056	6.852	0	0	1,250
2012/07/05	R157	02/08/2012	6.35	Put	Bond Future	27.6600	0.0277	19.7200	0.0197	(28.706)	0	0	0
2012/07/05	R157	02/08/2012	6.55	Call	Bond Future	1,914.8400	1.9148	2,011.0800	2.0111	5.026	0	0	0
2012/07/05	R157	02/08/2012	6.55	Put	Bond Future	5.1300	0.0051	3.2900	0.0033	(35.867)	0	0	1,250
2012/07/05	R157	02/08/2012	6.95	Call	Bond Future	3,141.2700	3.1413	3,239.3200	3.2393	3.121	0	0	0
2012/07/05	R157	02/08/2012	6.95	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	3,750
2012/07/05	R157	01/11/2012			Bond Future	5.9640	121.4451	5.9290	121.5468	(0.587)	0.0000	0.0000	200
2012/07/05	R157	01/11/2012	5.78	Call	Bond Future	496.2600	0.4963	533.8500	0.5338	7.575	0	0	5,630
2012/07/05	R157	01/11/2012	5.78	Put	Bond Future	1,032.3500	1.0323	968.2100	0.9682	(6.213)	0	0	0
2012/07/05	R157	01/11/2012	6.24	Call	Bond Future	1,215.6800	1.2157	1,281.7600	1.2818	5.436	0	0	0
2012/07/05	R157	01/11/2012	6.24	Put	Bond Future	417.2500	0.4173	381.6000	0.3816	(8.544)	0	0	0
2012/07/05	R157	07/02/2013			Bond Future	5.9810	123.3480	5.9440	123.4452	(0.619)	0.0000	0.0000	0
2012/07/05	R157	07/02/2013	6.28	Call	Bond Future	1,441.7400	1.4417	1,501.1500	1.5012	4.121	0	0	0
2012/07/05	R157	07/02/2013	6.28	Put	Bond Future	659.8700	0.6599	622.0600	0.6221	(5.730)	0	0	0
2012/07/05	R186	02/08/2012			Bond Future	7.8370	124.0522	7.8060	124.3590	(0.396)	7.8100	7.8100	34,705
2012/07/05	R186	02/08/2012	7.66	Call	Bond Future	789.8100	0.7898	869.9600	0.8700	10.148	0	0	276
2012/07/05	R186	02/08/2012	7.66	Put	Bond Future	2,556.0100	2.5560	2,329.4000	2.3294	(8.866)	0	0	0
2012/07/05	R186	02/08/2012	7.70	Call	Bond Future	927.1400	0.9271	1,018.5900	1.0186	9.864	0	0	2,700
2012/07/05	R186	02/08/2012	7.70	Put	Bond Future	2,291.0700	2.2911	2,075.7600	2.0758	(9.398)	0	0	0
2012/07/05	R186	02/08/2012	7.76	Call	Bond Future	1,162.0000	1.1620	1,271.4700	1.2715	9.421	0	0	43
2012/07/05	R186	02/08/2012	7.76	Put	Bond Future	1,925.9500	1.9259	1,728.6600	1.7287	(10.244)	0	0	0
2012/07/05	R186	02/08/2012	9.00	Call	Bond Future	10,766.0300	10.7660	11,071.4700	11.0715	2.837	0	0	0
2012/07/05	R186	02/08/2012	9.00	Put	Bond Future	3.7700	0.0038	2.4500	0.0025	(35.013)	0	0	199
2012/07/05	R186	02/08/2012	8.66	Call	Bond Future	7,794.5600	7.7946	8,092.0000	8.0920	3.816	0	0	0
2012/07/05	R186	02/08/2012	8.66	Put	Bond Future	33.7600	0.0338	24.4400	0.0244	(27.607)	0	0	276
2012/07/05	R186	02/08/2012	8.75	Call	Bond Future	8,586.0100	8.5860	8,886.9900	8.8870	3.505	0	0	0
2012/07/05	R186	02/08/2012	8.75	Put	Bond Future	19.5200	0.0195	13.7400	0.0137	(29.611)	0	0	2,700
2012/07/05	R186	02/08/2012	8.76	Call	Bond Future	8,673.8400	8.6738	8,975.1400	8.9751	3.474	0	0	0
2012/07/05	R186	02/08/2012	8.76	Put	Bond Future	18.3300	0.0183	12.8700	0.0129	(29.787)	0	0	43
2012/07/05	R186	02/08/2012	8.00	Call	Bond Future	2,446.7200	2.4467	2,632.8100	2.6328	7.606	0	0	1,099
2012/07/05	R186	02/08/2012	8.00	Put	Bond Future	851.5000	0.8515	730.8300	0.7308	(14.171)	0	0	0
2012/07/05	R186	02/08/2012	8.25	Call	Bond Future	4,282.4400	4.2824	4,532.9500	4.5330	5.850	0	0	8,750
2012/07/05	R186	02/08/2012	8.25	Put	Bond Future	297.3600	0.2974	241.1100	0.2411	(18.916)	0	0	0
2012/07/05	R186	02/08/2012	8.30	Call	Bond Future	4,689.8400	4.6898	4,949.7900	4.9498	5.543	0	0	0

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2012/07/05	R186	02/08/2012	8.30	Put	Bond Future	234.8800	0.2349	188.0700	0.1881	(19.929)	0	0	900
2012/07/05	R186	01/11/2012			Bond Future	7.9020	125.8136	7.8700	126.1244	(0.405)	0.0000	0.0000	200
2012/07/05	R186	01/11/2012	8.50	Call	Bond Future	7,114.4100	7.1144	7,334.4400	7.3344	3.093	0	0	0
2012/07/05	R186	01/11/2012	8.50	Put	Bond Future	1,507.2600	1.5073	1,416.5000	1.4165	(6.022)	0	0	200
2012/07/05	R186	01/11/2012	8.82	Call	Bond Future	9,351.0800	9.3511	9,600.7100	9.6007	2.670	0	0	0
2012/07/05	R186	01/11/2012	8.82	Put	Bond Future	893.7600	0.8938	832.6000	0.8326	(6.843)	0	0	1,858
2012/07/05	R186	01/11/2012	7.82	Call	Bond Future	3,212.4400	3.2124	3,348.4300	3.3484	4.233	0	0	1,858
2012/07/05	R186	01/11/2012	7.82	Put	Bond Future	4,011.0900	4.0111	3,836.2900	3.8363	(4.358)	0	0	0
2012/07/05	R186	01/11/2012	8.00	Call	Bond Future	4,089.6200	4.0896	4,249.6200	4.2496	3.912	0	0	200
2012/07/05	R186	01/11/2012	8.00	Put	Bond Future	3,144.7500	3.1448	2,993.9600	2.9940	(4.795)	0	0	0
2012/07/05	R186	07/02/2013			Bond Future	7.9710	122.4919	7.9390	122.7965	(0.401)	0.0000	0.0000	0
2012/07/05	R186	07/02/2013	8.47	Call	Bond Future	7,674.2600	7.6743	7,866.4800	7.8665	2.505	0	0	0
2012/07/05	R186	07/02/2013	8.47	Put	Bond Future	3,061.6400	3.0616	2,949.2800	2.9493	(3.670)	0	0	0
2012/07/05	R189	02/08/2012			Bond Future	220.0993	220.0993	220.0910	220.0910	(0.004)	0.0000	0.0000	0
2012/07/05	R189	02/08/2012	219.65	Call	Bond Future	449.2800	0.4493	440.9500	0.4409	(1.854)	0	0	0
2012/07/05	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	R197	02/08/2012			Bond Future	256.3930	256.3930	257.0913	257.0913	0.272	0.0000	0.0000	1,858
2012/07/05	R197	02/08/2012	256.15	Call	Bond Future	242.9700	0.2430	941.3400	0.9413	287.431	0	0	0
2012/07/05	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	R201	02/08/2012			Bond Future	5.0100	109.3793	4.9800	109.4491	(0.599)	0.0000	0.0000	1,620
2012/07/05	R201	02/08/2012	5.20	Call	Bond Future	501.0100	0.5010	555.6600	0.5557	10.908	0	0	0
2012/07/05	R201	02/08/2012	5.20	Put	Bond Future	60.1800	0.0602	45.0200	0.0450	(25.191)	0	0	0
2012/07/05	R201	01/11/2012			Bond Future	4.9170	110.9275	4.8840	110.9966	(0.671)	0.0000	0.0000	0
2012/07/05	R201	01/11/2012	5.11	Call	Bond Future	663.4000	0.6634	707.2100	0.7072	6.604	0	0	0
2012/07/05	R201	01/11/2012	5.11	Put	Bond Future	260.7700	0.2608	235.5400	0.2355	(9.675)	0	0	0
2012/07/05	R201	07/02/2013			Bond Future	4.7680	108.2512	4.7310	108.3192	(0.776)	0.0000	0.0000	0
2012/07/05	R201	07/02/2013	4.98	Call	Bond Future	771.3700	0.7714	812.4100	0.8124	5.320	0	0	0
2012/07/05	R201	07/02/2013	4.98	Put	Bond Future	382.9600	0.3830	356.0200	0.3560	(7.035)	0	0	0
2012/07/05	R202	02/08/2012			Bond Future	189.0158	189.0158	189.0246	189.0246	0.005	0.0000	0.0000	48,173
2012/07/05	R202	02/08/2012	188.44	Call	Bond Future	575.8300	0.5758	584.6400	0.5846	1.530	0	0	0
2012/07/05	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	R203	02/08/2012			Bond Future	6.4510	110.9612	6.4140	111.1276	(0.574)	0.0000	0.0000	13,406
2012/07/05	R203	02/08/2012	6.60	Call	Bond Future	972.0800	0.9721	1,079.9900	1.0800	11.101	0	0	4,200
2012/07/05	R203	02/08/2012	6.60	Put	Bond Future	305.1200	0.3051	246.6300	0.2466	(19.170)	0	0	0
2012/07/05	R203	02/08/2012	6.85	Call	Bond Future	1,856.4200	1.8564	2,001.5300	2.0015	7.817	0	0	1,400
2012/07/05	R203	02/08/2012	6.85	Put	Bond Future	81.7300	0.0817	60.4400	0.0604	(26.049)	0	0	0
2012/07/05	R203	02/08/2012	7.15	Call	Bond Future	3,096.3400	3.0963	3,258.9500	3.2589	5.252	0	0	0
2012/07/05	R203	02/08/2012	7.15	Put	Bond Future	10.8600	0.0109	7.0700	0.0071	(34.899)	0	0	1,400
2012/07/05	R203	02/08/2012	7.55	Call	Bond Future	4,802.7600	4.8028	4,968.9900	4.9690	3.461	0	0	0
2012/07/05	R203	02/08/2012	7.55	Put	Bond Future	0.3500	0.0004	0.1800	0.0002	(48.571)	0	0	4,200
2012/07/05	R203	01/11/2012			Bond Future	6.4970	108.3736	6.4580	108.5410	(0.600)	0.0000	0.0000	883
2012/07/05	R203	01/11/2012	6.87	Call	Bond Future	2,291.7400	2.2917	2,402.9700	2.4030	4.854	0	0	0
2012/07/05	R203	01/11/2012	6.87	Put	Bond Future	706.6100	0.7066	650.4300	0.6504	(7.951)	0	0	0

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2012/07/05	R203	07/02/2013			Bond Future	6.5450	110.0704	6.5050	110.2331	(0.611)	0.0000	0.0000	0
2012/07/05	R203	07/02/2013	6.94	Call	Bond Future	2,684.1200	2.6841	2,786.7600	2.7868	3.824	0	0	0
2012/07/05	R203	07/02/2013	6.94	Put	Bond Future	1,093.0500	1.0931	1,032.9300	1.0329	(5.500)	0	0	0
2012/07/05	R204	02/08/2012			Bond Future	6.7580	107.3594	6.7170	107.5773	(0.607)	0.0000	0.0000	4,061
2012/07/05	R204	02/08/2012	7.15	Call	Bond Future	2,174.0600	2.1741	2,360.9100	2.3609	8.595	0	0	0
2012/07/05	R204	02/08/2012	7.15	Put	Bond Future	118.3700	0.1184	87.3300	0.0873	(26.223)	0	0	0
2012/07/05	R204	01/11/2012			Bond Future	6.8110	108.8767	6.7670	109.1021	(0.646)	0.0000	0.0000	0
2012/07/05	R204	01/11/2012	7.22	Call	Bond Future	2,896.2900	2.8963	3,049.5500	3.0495	5.292	0	0	0
2012/07/05	R204	01/11/2012	7.22	Put	Bond Future	828.5400	0.8285	756.3400	0.7563	(8.714)	0	0	0
2012/07/05	R204	07/02/2013			Bond Future	6.8650	106.5478	6.8200	106.7692	(0.655)	0.0000	0.0000	0
2012/07/05	R204	07/02/2013	7.29	Call	Bond Future	3,429.8200	3.4298	3,571.1100	3.5711	4.119	0	0	0
2012/07/05	R204	07/02/2013	7.29	Put	Bond Future	1,367.0700	1.3671	1,287.0000	1.2870	(5.857)	0	0	0
2012/07/05	R206	02/08/2012			Bond Future	5.0720	103.7892	5.0410	103.8327	(0.611)	0.0000	0.0000	1,240
2012/07/05	R206	02/08/2012	5.19	Call	Bond Future	217.8900	0.2179	248.3900	0.2484	13.998	0	0	0
2012/07/05	R206	02/08/2012	5.19	Put	Bond Future	52.6500	0.0526	39.6800	0.0397	(24.634)	0	0	0
2012/07/05	R206	01/11/2012			Bond Future	4.9220	105.2578	4.8850	105.3011	(0.752)	0.0000	0.0000	0
2012/07/05	R206	01/11/2012	5.05	Call	Bond Future	322.6800	0.3227	348.2200	0.3482	7.915	0	0	0
2012/07/05	R206	01/11/2012	5.05	Put	Bond Future	173.2300	0.1732	155.5200	0.1555	(10.223)	0	0	0
2012/07/05	R206	07/02/2013			Bond Future	4.6280	103.1397	4.5840	103.1798	(0.951)	0.0000	0.0000	0
2012/07/05	R206	07/02/2013	4.76	Call	Bond Future	381.5700	0.3816	403.8000	0.4038	5.826	0	0	0
2012/07/05	R206	07/02/2013	4.76	Put	Bond Future	261.2800	0.2613	243.3600	0.2434	(6.859)	0	0	0
2012/07/05	R207	02/08/2012			Bond Future	6.9840	101.9692	6.9580	102.1197	(0.372)	0.0000	0.0000	26,793
2012/07/05	R207	02/08/2012	7.51	Call	Bond Future	3,048.2200	3.0482	3,184.7300	3.1847	4.478	0	0	0
2012/07/05	R207	02/08/2012	7.51	Put	Bond Future	63.5500	0.0636	49.6400	0.0496	(21.888)	0	0	0
2012/07/05	R207	01/11/2012			Bond Future	7.0370	103.4171	7.0100	103.5687	(0.384)	0.0000	0.0000	0
2012/07/05	R207	01/11/2012	7.58	Call	Bond Future	3,752.6600	3.7527	3,859.7700	3.8598	2.854	0	0	0
2012/07/05	R207	01/11/2012	7.58	Put	Bond Future	761.8900	0.7619	717.3700	0.7174	(5.843)	0	0	0
2012/07/05	R207	07/02/2013			Bond Future	7.0940	101.3944	7.0670	101.5410	(0.381)	0.0000	0.0000	0
2012/07/05	R207	07/02/2013	7.66	Call	Bond Future	4,339.4200	4.3394	4,436.3200	4.4363	2.233	0	0	0
2012/07/05	R207	07/02/2013	7.66	Put	Bond Future	1,325.4500	1.3254	1,275.7300	1.2757	(3.751)	0	0	0
2012/07/05	R208	02/08/2012			Bond Future	7.1190	100.0142	7.0880	100.2092	(0.435)	0.0000	0.0000	15,844
2012/07/05	R208	02/08/2012	7.20	Call	Bond Future	1,160.4600	1.1605	1,265.1500	1.2652	9.021	0	0	3,450
2012/07/05	R208	02/08/2012	7.20	Put	Bond Future	653.1700	0.6532	562.8400	0.5628	(13.829)	0	0	0
2012/07/05	R208	02/08/2012	7.50	Call	Bond Future	2,528.2400	2.5282	2,688.8000	2.6888	6.351	0	0	1,150
2012/07/05	R208	02/08/2012	7.50	Put	Bond Future	170.5400	0.1705	136.0800	0.1361	(20.206)	0	0	0
2012/07/05	R208	02/08/2012	7.80	Call	Bond Future	4,194.6900	4.1947	4,381.3600	4.3814	4.450	0	0	0
2012/07/05	R208	02/08/2012	7.80	Put	Bond Future	30.4700	0.0305	22.1200	0.0221	(27.404)	0	0	1,150
2012/07/05	R208	02/08/2012	8.25	Call	Bond Future	6,795.3800	6.7954	6,989.9400	6.9899	2.863	0	0	0
2012/07/05	R208	02/08/2012	8.25	Put	Bond Future	1.1900	0.0012	0.7300	0.0007	(38.655)	0	0	3,450
2012/07/05	R208	01/11/2012			Bond Future	7.1740	98.0361	7.1420	98.2324	(0.446)	0.0000	0.0000	0
2012/07/05	R208	01/11/2012	7.70	Call	Bond Future	4,059.5300	4.0595	4,197.3400	4.1973	3.395	0	0	0
2012/07/05	R208	01/11/2012	7.70	Put	Bond Future	902.7800	0.9028	844.3200	0.8443	(6.476)	0	0	0
2012/07/05	R208	07/02/2013			Bond Future	7.2310	99.5740	7.1980	99.7708	(0.456)	0.0000	0.0000	0
2012/07/05	R208	07/02/2013	7.78	Call	Bond Future	4,727.4300	4.7274	4,857.6700	4.8577	2.755	0	0	0

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2012/07/05	R208	07/02/2013	7.78	Put	Bond Future	1,524.1200	1.5241	1,457.5100	1.4575	(4.370)	0	0	0
2012/07/05	R209	02/08/2012			Bond Future	8.4000	80.2510	8.3640	80.5552	(0.429)	0.0000	0.0000	28,552
2012/07/05	R209	02/08/2012	8.91	Call	Bond Future	4,322.2400	4.3222	4,583.0100	4.5830	6.033	0	0	0
2012/07/05	R209	02/08/2012	8.91	Put	Bond Future	205.4200	0.2054	162.0100	0.1620	(21.132)	0	0	0
2012/07/05	R209	01/11/2012			Bond Future	8.4620	78.2438	8.4260	78.5442	(0.425)	0.0000	0.0000	0
2012/07/05	R209	01/11/2012	8.99	Call	Bond Future	5,829.6800	5.8297	6,033.5300	6.0335	3.497	0	0	0
2012/07/05	R209	01/11/2012	8.99	Put	Bond Future	1,625.6400	1.6256	1,529.1200	1.5291	(5.937)	0	0	0
2012/07/05	R209	07/02/2013			Bond Future	8.5280	79.4646	8.4900	79.7775	(0.446)	0.0000	0.0000	0
2012/07/05	R209	07/02/2013	9.06	Call	Bond Future	6,939.0500	6.9390	7,140.5800	7.1406	2.904	0	0	0
2012/07/05	R209	07/02/2013	9.06	Put	Bond Future	2,758.7500	2.7588	2,647.3700	2.6474	(4.037)	0	0	0
2012/07/05	R210	02/08/2012			Bond Future	142.8341	142.8341	142.7493	142.7493	(0.059)	0.0000	0.0000	992
2012/07/05	R210	02/08/2012	142.66	Call	Bond Future	174.1400	0.1741	89.2600	0.0893	(48.742)	0	0	0
2012/07/05	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	R211	02/08/2012			Bond Future	120.4462	120.4462	120.4462	120.4462	0.000	0.0000	0.0000	480
2012/07/05	R211	02/08/2012	120.36	Call	Bond Future	86.1800	0.0862	86.2300	0.0862	0.058	0	0	0
2012/07/05	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	R212	02/08/2012			Bond Future	118.1216	118.1216	118.1261	118.1261	0.004	0.0000	0.0000	3,064
2012/07/05	R212	02/08/2012	117.39	Call	Bond Future	731.6400	0.7316	736.0800	0.7361	0.607	0	0	0
2012/07/05	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/05	R213	02/08/2012			Bond Future	8.2660	91.1269	8.2250	91.4795	(0.496)	0.0000	0.0000	4,885
2012/07/05	R213	02/08/2012	8.74	Call	Bond Future	4,155.1300	4.1551	4,455.8900	4.4559	7.238	0	0	0
2012/07/05	R213	02/08/2012	8.74	Put	Bond Future	224.7000	0.2247	172.8300	0.1728	(23.084)	0	0	0
2012/07/05	R213	01/11/2012			Bond Future	8.3320	88.8771	8.2890	89.2418	(0.516)	0.0000	0.0000	0
2012/07/05	R213	01/11/2012	8.81	Call	Bond Future	5,614.5700	5.6146	5,859.9200	5.8599	4.370	0	0	0
2012/07/05	R213	01/11/2012	8.81	Put	Bond Future	1,706.5300	1.7065	1,587.2300	1.5872	(6.991)	0	0	0
2012/07/05	R213	07/02/2013			Bond Future	8.4030	90.2691	8.3600	90.6281	(0.512)	0.0000	0.0000	0
2012/07/05	R213	07/02/2013	8.90	Call	Bond Future	6,865.6800	6.8657	7,094.7700	7.0948	3.337	0	0	0
2012/07/05	R213	07/02/2013	8.90	Put	Bond Future	2,868.6400	2.8686	2,738.7100	2.7387	(4.529)	0	0	0
2012/07/05	R214	02/08/2012			Bond Future	8.4550	81.8696	8.4190	82.1887	(0.426)	0.0000	0.0000	1,700
2012/07/05	R214	02/08/2012	8.95	Call	Bond Future	4,178.8100	4.1788	4,497.9300	4.4979	7.637	0	0	0
2012/07/05	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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