



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/06/2012 to 22/06/2012

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
2012/06/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	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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2012/06/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	AL7T	02/08/2012			Index Future	444.7190	444.7190	446.5420	446.5420	0.410	0.0000	0.0000	13
2012/06/22	AL7T	01/11/2012			Index Future	451.0350	451.0350	452.8660	452.8660	0.406	0.0000	0.0000	0
2012/06/22	ALBI	02/08/2012			Index Future	401.8850	401.8850	403.0180	403.0180	0.282	0.0000	0.0000	1,003
2012/06/22	ALBI	01/11/2012			Index Future	407.5930	407.5930	408.7260	408.7260	0.278	0.0000	0.0000	0
2012/06/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	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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2012/06/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/22	ES33	02/08/2012			Bond Future	9.2730	86.6433	9.2310	86.9806	(0.453)	0.0000	0.0000	4,220
2012/06/22	ES33	01/11/2012			Bond Future	9.3650	84.0976	9.3230	84.4293	(0.448)	0.0000	0.0000	0
2012/06/22	GOVI	02/08/2012			GOVI	402.8310	402.8310	403.9270	403.9270	0.272	0.0000	0.0000	269
2012/06/22	GOVI	02/08/2012	398.23	Call	GOVI	46,010.0000	4.6010	56,970.0000	5.6970	23.821	0	0	0
2012/06/22	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	GOVI	01/11/2012			GOVI	408.5530	408.5530	409.6480	409.6480	0.268	0.0000	0.0000	0
2012/06/22	GOVI	01/11/2012	403.96	Call	GOVI	45,930.0000	4.5930	56,880.0000	5.6880	23.841	0	0	0
2012/06/22	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/22	IGOV	02/08/2012			Index Future	175.0880	175.0880	175.2900	175.2900	0.115	0.0000	0.0000	593
2012/06/22	IGOV	01/11/2012			Index Future	177.5750	177.5750	177.7730	177.7730	0.112	0.0000	0.0000	0
2012/06/22	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/22	JBAF	18/07/2012			Jibar Tradeable Future	5.5600	94.4400	5.4900	94.5100	(1.259)	0.0000	0.0000	0
2012/06/22	JBAF	15/08/2012			Jibar Tradeable Future	5.4500	94.5500	5.4500	94.5500	0.000	0.0000	0.0000	0
2012/06/22	JBAF	19/09/2012			Jibar Tradeable Future	5.3600	94.6400	5.3000	94.7000	(1.119)	0.0000	0.0000	44,760
2012/06/22	JBAF	17/10/2012			Jibar Tradeable Future	5.2600	94.7400	5.2800	94.7200	0.380	0.0000	0.0000	0
2012/06/22	JBAF	21/11/2012			Jibar Tradeable Future	5.2500	94.7500	5.2700	94.7300	0.381	0.0000	0.0000	0
2012/06/22	JBAF	19/12/2012			Jibar Tradeable Future	5.2200	94.7800	5.2300	94.7700	0.192	0.0000	0.0000	840

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2012/06/22	JBAF	20/03/2013			Jibar Tradeable Future	5.2300	94.7700	5.2500	94.7500	0.382	0.0000	0.0000	1,000
2012/06/22	JBAF	19/06/2013			Jibar Tradeable Future	5.3200	94.6800	5.3600	94.6400	0.752	0.0000	0.0000	500
2012/06/22	JBAF	18/09/2013			Jibar Tradeable Future	5.4500	94.5500	5.4900	94.5100	0.734	0.0000	0.0000	1,700
2012/06/22	JBAF	18/12/2013			Jibar Tradeable Future	5.6300	94.3700	5.6700	94.3300	0.710	0.0000	0.0000	1,500
2012/06/22	JBAF	19/03/2014			Jibar Tradeable Future	5.8200	94.1800	5.8600	94.1400	0.687	5.8550	5.8550	400
2012/06/22	JBAF	18/06/2014			Jibar Tradeable Future	5.9900	94.0100	6.0300	93.9700	0.668	0.0000	0.0000	0
2012/06/22	R157	02/08/2012			Bond Future	6.0470	126.1226	6.0260	126.1889	(0.347)	0.0000	0.0000	14,880
2012/06/22	R157	02/08/2012	6.15	Call	Bond Future	593.9700	0.5940	631.5400	0.6315	6.325	0	0	0
2012/06/22	R157	02/08/2012	6.15	Put	Bond Future	269.9400	0.2699	241.3100	0.2413	(10.606)	0	0	0
2012/06/22	R157	02/08/2012	6.35	Call	Bond Future	1,055.0700	1.0551	1,106.6200	1.1066	4.886	0	0	1,250
2012/06/22	R157	02/08/2012	6.35	Put	Bond Future	105.0300	0.1050	90.3800	0.0904	(13.948)	0	0	0
2012/06/22	R157	02/08/2012	6.55	Call	Bond Future	1,605.9900	1.6060	1,666.1800	1.6662	3.748	0	0	0
2012/06/22	R157	02/08/2012	6.55	Put	Bond Future	34.0600	0.0341	28.0500	0.0281	(17.645)	0	0	1,250
2012/06/22	R157	02/08/2012	6.95	Call	Bond Future	2,805.5000	2.8055	2,871.1700	2.8712	2.341	0	0	0
2012/06/22	R157	02/08/2012	6.95	Put	Bond Future	2.0800	0.0021	1.5500	0.0016	(25.481)	0	0	3,750
2012/06/22	R157	01/11/2012			Bond Future	6.0800	121.1087	6.0580	121.1724	(0.362)	0.0000	0.0000	200
2012/06/22	R157	01/11/2012	5.78	Call	Bond Future	0.0000	0.0000	422.9100	0.4229	100.000	0	0	5,630
2012/06/22	R157	01/11/2012	5.78	Put	Bond Future	0.0000	0.0000	1,231.7000	1.2317	100.000	0	0	0
2012/06/22	R157	01/11/2012	6.24	Call	Bond Future	1,035.0700	1.0351	1,070.6200	1.0706	3.435	0	0	0
2012/06/22	R157	01/11/2012	6.24	Put	Bond Future	573.0500	0.5730	544.8900	0.5449	(4.914)	0	0	0
2012/06/22	R157	07/02/2013			Bond Future	6.1150	122.9968	6.0920	123.0570	(0.376)	0.0000	0.0000	0
2012/06/22	R157	07/02/2013	6.28	Call	Bond Future	1,256.4300	1.2564	1,288.8600	1.2889	2.581	0	0	0
2012/06/22	R157	07/02/2013	6.28	Put	Bond Future	825.7900	0.8258	798.0300	0.7980	(3.362)	0	0	0
2012/06/22	R186	02/08/2012			Bond Future	8.0640	121.8387	8.0230	122.2342	(0.508)	0.0000	0.0000	34,895
2012/06/22	R186	02/08/2012	7.66	Call	Bond Future	479.6400	0.4796	546.2400	0.5462	13.885	0	0	276
2012/06/22	R186	02/08/2012	7.66	Put	Bond Future	4,459.3500	4.4594	4,130.3800	4.1304	(7.377)	0	0	0
2012/06/22	R186	02/08/2012	7.70	Call	Bond Future	562.4000	0.5624	638.3200	0.6383	13.499	0	0	2,700
2012/06/22	R186	02/08/2012	7.70	Put	Bond Future	4,139.8400	4.1398	3,820.1900	3.8202	(7.721)	0	0	0
2012/06/22	R186	02/08/2012	7.76	Call	Bond Future	705.6900	0.7057	796.9100	0.7969	12.926	0	0	43
2012/06/22	R186	02/08/2012	7.76	Put	Bond Future	3,683.1500	3.6831	3,378.8000	3.3788	(8.263)	0	0	0
2012/06/22	R186	02/08/2012	9.00	Call	Bond Future	8,617.0200	8.6170	8,996.2600	8.9963	4.401	0	0	0
2012/06/22	R186	02/08/2012	9.00	Put	Bond Future	68.2700	0.0683	51.9400	0.0519	(23.920)	0	0	199
2012/06/22	R186	02/08/2012	8.66	Call	Bond Future	5,821.1200	5.8211	6,164.2600	6.1643	5.895	0	0	0
2012/06/22	R186	02/08/2012	8.66	Put	Bond Future	273.8300	0.2738	221.4000	0.2214	(19.147)	0	0	276
2012/06/22	R186	02/08/2012	8.75	Call	Bond Future	6,546.4400	6.5464	6,902.5400	6.9025	5.440	0	0	0
2012/06/22	R186	02/08/2012	8.75	Put	Bond Future	193.4600	0.1935	153.9900	0.1540	(20.402)	0	0	2,700
2012/06/22	R186	02/08/2012	8.76	Call	Bond Future	6,627.9100	6.6279	6,985.2900	6.9853	5.392	0	0	0
2012/06/22	R186	02/08/2012	8.76	Put	Bond Future	185.9100	0.1859	147.7200	0.1477	(20.542)	0	0	43
2012/06/22	R186	02/08/2012	8.00	Call	Bond Future	1,533.9400	1.5339	1,698.3400	1.6983	10.717	0	0	1,099
2012/06/22	R186	02/08/2012	8.00	Put	Bond Future	2,152.2300	2.1522	1,921.0600	1.9211	(10.741)	0	0	0
2012/06/22	R186	02/08/2012	8.25	Call	Bond Future	2,864.1200	2.8641	3,110.0100	3.1100	8.585	0	0	8,750
2012/06/22	R186	02/08/2012	8.25	Put	Bond Future	1,092.5500	1.0925	942.8700	0.9429	(13.700)	0	0	0
2012/06/22	R186	02/08/2012	8.30	Call	Bond Future	3,181.0800	3.1811	3,441.9800	3.4420	8.202	0	0	0
2012/06/22	R186	02/08/2012	8.30	Put	Bond Future	939.6300	0.9396	804.9600	0.8050	(14.332)	0	0	900
2012/06/22	R186	01/11/2012			Bond Future	8.1370	123.5652	8.0940	123.9721	(0.528)	0.0000	0.0000	200
2012/06/22	R186	01/11/2012	7.82	Call	Bond Future	2,423.7200	2.4237	2,571.1700	2.5712	6.084	0	0	1,858

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2012/06/22	R186	01/11/2012	7.82	Put	Bond Future	5,470.7900		5.4708	5,211.2600	5.2113	(4.744)	0	0	0
2012/06/22	R186	01/11/2012	8.82	Call	Bond Future	7,674.8200		7.6748	7,973.8800	7.9739	3.897	0	0	0
2012/06/22	R186	01/11/2012	8.82	Put	Bond Future	1,465.9200		1.4659	1,358.0000	1.3580	(7.362)	0	0	1,858
2012/06/22	R186	07/02/2013			Bond Future	8.2150		120.2046	8.1720	120.6032	(0.523)	0.0000	0.0000	0
2012/06/22	R186	07/02/2013	8.47	Call	Bond Future	6,283.7900		6.2838	6,512.2100	6.5122	3.635	0	0	0
2012/06/22	R186	07/02/2013	8.47	Put	Bond Future	3,958.4100		3.9584	3,788.2200	3.7882	(4.299)	0	0	0
2012/06/22	R189	02/08/2012			Bond Future	219.9703		219.9703	220.0110	220.0110	0.018	0.0000	0.0000	44
2012/06/22	R189	02/08/2012	219.65	Call	Bond Future	320.3300		0.3203	361.0100	0.3610	12.699	0	0	0
2012/06/22	R189	02/08/2012	219.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	R197	02/08/2012			Bond Future	256.6831		256.6831	256.7496	256.7496	0.026	0.0000	0.0000	1,858
2012/06/22	R197	02/08/2012	256.15	Call	Bond Future	533.1500		0.5331	599.6100	0.5996	12.466	0	0	0
2012/06/22	R197	02/08/2012	256.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	R201	02/08/2012			Bond Future	5.0260		109.3421	4.9690	109.4747	(1.134)	0.0000	0.0000	1,620
2012/06/22	R201	02/08/2012	5.20	Call	Bond Future	500.4300		0.5004	601.2300	0.6012	20.143	0	0	0
2012/06/22	R201	02/08/2012	5.20	Put	Bond Future	96.8100		0.0968	64.9800	0.0650	(32.879)	0	0	0
2012/06/22	R201	01/11/2012			Bond Future	4.9330		110.8941	4.8700	111.0259	(1.277)	0.0000	0.0000	0
2012/06/22	R201	01/11/2012	5.11	Call	Bond Future	658.5100		0.6585	742.8900	0.7429	12.814	0	0	0
2012/06/22	R201	01/11/2012	5.11	Put	Bond Future	289.3300		0.2893	241.9100	0.2419	(16.390)	0	0	0
2012/06/22	R201	07/02/2013			Bond Future	4.7890		108.2127	4.7190	108.3413	(1.462)	0.0000	0.0000	0
2012/06/22	R201	07/02/2013	4.98	Call	Bond Future	767.1300		0.7671	845.0900	0.8451	10.163	0	0	0
2012/06/22	R201	07/02/2013	4.98	Put	Bond Future	417.2700		0.4173	366.6400	0.3666	(12.134)	0	0	0
2012/06/22	R202	02/08/2012			Bond Future	189.2904		189.2904	189.9357	189.9357	0.341	0.0000	0.0000	45,107
2012/06/22	R202	02/08/2012	188.44	Call	Bond Future	850.4400		0.8504	1,495.6800	1.4957	75.871	0	0	0
2012/06/22	R202	02/08/2012	188.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	R203	02/08/2012			Bond Future	6.6570		110.0405	6.6310	110.1561	(0.391)	0.0000	0.0000	13,477
2012/06/22	R203	02/08/2012	6.60	Call	Bond Future	569.0000		0.5690	613.7500	0.6138	7.865	0	0	4,200
2012/06/22	R203	02/08/2012	6.60	Put	Bond Future	822.8100		0.8228	751.8800	0.7519	(8.620)	0	0	0
2012/06/22	R203	02/08/2012	6.85	Call	Bond Future	1,205.7500		1.2058	1,279.7800	1.2798	6.140	0	0	1,400
2012/06/22	R203	02/08/2012	6.85	Put	Bond Future	351.8300		0.3518	310.1800	0.3102	(11.838)	0	0	0
2012/06/22	R203	02/08/2012	7.15	Call	Bond Future	2,262.0100		2.2620	2,361.8100	2,361.8100	4.412	0	0	0
2012/06/22	R203	02/08/2012	7.15	Put	Bond Future	97.3000		0.0973	81.4200	0.0814	(16.321)	0	0	1,400
2012/06/22	R203	02/08/2012	7.55	Call	Bond Future	3,892.8200		3.8928	4,005.9300	4,005.9300	2.906	0	0	0
2012/06/22	R203	02/08/2012	7.55	Put	Bond Future	11.1800		0.0112	8.6100	0.0086	(22.987)	0	0	4,200
2012/06/22	R203	01/11/2012			Bond Future	6.7150		107.4436	6.6880	107.5583	(0.402)	0.0000	0.0000	0
2012/06/22	R203	01/11/2012	6.87	Call	Bond Future	1,750.7700		1.7508	1,812.9000	1.8129	3.549	0	0	0
2012/06/22	R203	01/11/2012	6.87	Put	Bond Future	1,095.5800		1.0956	1,043.0700	1.0431	(4.793)	0	0	0
2012/06/22	R203	07/02/2013			Bond Future	6.7800		109.1203	6.7520	109.2329	(0.413)	0.0000	0.0000	0
2012/06/22	R203	07/02/2013	6.94	Call	Bond Future	2,147.0700		2.1471	2,207.3400	2,207.3400	2.807	0	0	0
2012/06/22	R203	07/02/2013	6.94	Put	Bond Future	1,506.1100		1.5061	1,453.7200	1,453.7200	(3.478)	0	0	0
2012/06/22	R204	02/08/2012			Bond Future	6.9850		106.1630	6.9230	106.4881	(0.888)	0.0000	0.0000	4,101
2012/06/22	R204	02/08/2012	7.15	Call	Bond Future	1,366.5200		1.3665	1,579.7900	1,579.7900	15.607	0	0	0
2012/06/22	R204	02/08/2012	7.15	Put	Bond Future	507.2700		0.5073	395.4100	0.3954	(22.051)	0	0	0

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2012/06/22	R204	01/11/2012			Bond Future	7.0490	107.6673	6.9840	107.9959	(0.922)	0.0000	0.0000	0
2012/06/22	R204	01/11/2012	7.22	Call	Bond Future	2,225.2900	2.2253	2,415.8300	2.4158	8.562	0	0	0
2012/06/22	R204	01/11/2012	7.22	Put	Bond Future	1,366.8800	1.3669	1,228.8300	1.2288	(10.100)	0	0	0
2012/06/22	R204	07/02/2013			Bond Future	7.1180	105.3138	7.0500	105.6437	(0.955)	0.0000	0.0000	0
2012/06/22	R204	07/02/2013	7.29	Call	Bond Future	2,760.7000	2.7607	2,946.6300	2.9466	6.735	0	0	0
2012/06/22	R204	07/02/2013	7.29	Put	Bond Future	1,931.9200	1.9319	1,787.9500	1.7879	(7.452)	0	0	0
2012/06/22	R206	02/08/2012			Bond Future	5.1330	103.7037	5.1020	103.7472	(0.604)	0.0000	0.0000	1,240
2012/06/22	R206	02/08/2012	5.19	Call	Bond Future	183.7700	0.1838	208.8500	0.2089	13.647	0	0	0
2012/06/22	R206	02/08/2012	5.19	Put	Bond Future	104.0000	0.1040	85.6600	0.0857	(17.635)	0	0	0
2012/06/22	R206	01/11/2012			Bond Future	4.9920	105.1760	4.9570	105.2169	(0.701)	0.0000	0.0000	0
2012/06/22	R206	01/11/2012	5.05	Call	Bond Future	288.4800	0.2885	310.2800	0.3103	7.557	0	0	0
2012/06/22	R206	01/11/2012	5.05	Put	Bond Future	220.8000	0.2208	201.7300	0.2017	(8.637)	0	0	0
2012/06/22	R206	07/02/2013			Bond Future	4.7250	103.0512	4.6840	103.0886	(0.868)	0.0000	0.0000	0
2012/06/22	R206	07/02/2013	4.76	Call	Bond Future	343.1900	0.3432	362.1400	0.3621	5.522	0	0	0
2012/06/22	R206	07/02/2013	4.76	Put	Bond Future	311.3100	0.3113	292.9100	0.2929	(5.911)	0	0	0
2012/06/22	R207	02/08/2012			Bond Future	7.2830	100.2591	7.2110	100.6676	(0.989)	0.0000	0.0000	27,509
2012/06/22	R207	02/08/2012	7.51	Call	Bond Future	1,755.3300	1.7553	2,043.3200	2.0433	16.407	0	0	0
2012/06/22	R207	02/08/2012	7.51	Put	Bond Future	480.7900	0.4808	360.2600	0.3603	(25.069)	0	0	0
2012/06/22	R207	01/11/2012			Bond Future	7.3490	101.6851	7.2740	102.0981	(1.021)	0.0000	0.0000	0
2012/06/22	R207	01/11/2012	7.58	Call	Bond Future	2,666.8400	2.6668	2,918.1700	2.9182	9.424	0	0	0
2012/06/22	R207	01/11/2012	7.58	Put	Bond Future	1,408.0600	1.4081	1,246.4100	1.2464	(11.480)	0	0	0
2012/06/22	R207	07/02/2013			Bond Future	7.4230	99.6287	7.3450	100.0439	(1.051)	0.0000	0.0000	0
2012/06/22	R207	07/02/2013	7.66	Call	Bond Future	3,266.7000	3.2667	3,510.8200	3.5108	7.473	0	0	0
2012/06/22	R207	07/02/2013	7.66	Put	Bond Future	2,018.3700	2.0184	1,847.3600	1.8474	(8.473)	0	0	0
2012/06/22	R208	02/08/2012			Bond Future	7.4010	98.2622	7.3290	98.7058	(0.973)	0.0000	0.0000	16,232
2012/06/22	R208	02/08/2012	7.20	Call	Bond Future	552.4200	0.5524	697.9500	0.6980	26.344	0	0	3,450
2012/06/22	R208	02/08/2012	7.20	Put	Bond Future	1,797.1100	1.7971	1,499.0800	1.4991	(16.584)	0	0	0
2012/06/22	R208	02/08/2012	7.50	Call	Bond Future	1,399.8100	1.3998	1,665.6400	1.6656	18.990	0	0	1,150
2012/06/22	R208	02/08/2012	7.50	Put	Bond Future	794.0900	0.7941	616.3600	0.6164	(22.382)	0	0	0
2012/06/22	R208	02/08/2012	7.80	Call	Bond Future	2,693.9800	2.6940	3,057.2300	3.0572	13.484	0	0	0
2012/06/22	R208	02/08/2012	7.80	Put	Bond Future	281.7400	0.2817	201.4300	0.2014	(28.505)	0	0	1,150
2012/06/22	R208	02/08/2012	8.25	Call	Bond Future	5,081.2400	5.0812	5,510.1000	5.5101	8.440	0	0	0
2012/06/22	R208	02/08/2012	8.25	Put	Bond Future	39.0300	0.0390	24.3300	0.0243	(37.663)	0	0	3,450
2012/06/22	R208	01/11/2012			Bond Future	7.4670	96.2617	7.3930	96.7060	(0.991)	0.0000	0.0000	0
2012/06/22	R208	01/11/2012	7.70	Call	Bond Future	2,951.8100	2.9518	3,221.9600	3.2220	9.152	0	0	0
2012/06/22	R208	01/11/2012	7.70	Put	Bond Future	1,569.4700	1.5695	1,395.3100	1.3953	(11.097)	0	0	0
2012/06/22	R208	07/02/2013			Bond Future	7.5390	97.7604	7.4620	98.2098	(1.021)	0.0000	0.0000	0
2012/06/22	R208	07/02/2013	7.78	Call	Bond Future	3,654.3200	3.6543	3,918.8000	3.9188	7.237	0	0	0
2012/06/22	R208	07/02/2013	7.78	Put	Bond Future	2,264.5700	2.2646	2,079.6300	2.0796	(8.167)	0	0	0
2012/06/22	R209	02/08/2012			Bond Future	8.6620	78.0921	8.6210	78.4237	(0.473)	0.0000	0.0000	28,799
2012/06/22	R209	02/08/2012	8.91	Call	Bond Future	2,825.5800	2.8256	3,041.6800	3.0417	7.648	0	0	0
2012/06/22	R209	02/08/2012	8.91	Put	Bond Future	867.6700	0.8677	752.1800	0.7522	(13.310)	0	0	0
2012/06/22	R209	01/11/2012			Bond Future	8.7310	76.0559	8.6890	76.3910	(0.481)	0.0000	0.0000	0
2012/06/22	R209	01/11/2012	8.99	Call	Bond Future	4,479.3900	4.4794	4,676.0400	4.6760	4.390	0	0	0

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2012/06/22	R209	01/11/2012	8.99	Put	Bond Future	2,463.3300	2.4633	2,324.8000	2.3248	(5.624)	0	0	0
2012/06/22	R209	07/02/2013			Bond Future	8.8050	77.2423	8.7620	77.5806	(0.488)	0.0000	0.0000	0
2012/06/22	R209	07/02/2013	9.06	Call	Bond Future	5,648.8500	5.6488	5,842.9000	5.8429	3.435	0	0	0
2012/06/22	R209	07/02/2013	9.06	Put	Bond Future	3,690.8800	3.6909	3,546.5900	3.5466	(3.909)	0	0	0
2012/06/22	R210	02/08/2012			Bond Future	143.5137	143.5137	143.5523	143.5523	0.027	0.0000	0.0000	925
2012/06/22	R210	02/08/2012	142.66	Call	Bond Future	853.6700	0.8537	892.2500	0.8922	4.519	0	0	0
2012/06/22	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	R211	02/08/2012			Bond Future	120.5777	120.5777	120.6048	120.6048	0.022	0.0000	0.0000	480
2012/06/22	R211	02/08/2012	120.36	Call	Bond Future	217.6700	0.2177	244.7500	0.2448	12.441	0	0	0
2012/06/22	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	R212	02/08/2012			Bond Future	117.6361	117.6361	117.6672	117.6672	0.026	0.0000	0.0000	2,989
2012/06/22	R212	02/08/2012	117.39	Call	Bond Future	246.1000	0.2461	277.1600	0.2772	12.621	0	0	0
2012/06/22	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/22	R213	02/08/2012			Bond Future	8.4830	89.2946	8.4360	89.6867	(0.554)	0.0000	0.0000	4,725
2012/06/22	R213	02/08/2012	8.74	Call	Bond Future	2,920.7400	2.9207	3,184.9100	3.1849	9.045	0	0	0
2012/06/22	R213	02/08/2012	8.74	Put	Bond Future	822.6200	0.8226	694.7300	0.6947	(15.547)	0	0	0
2012/06/22	R213	01/11/2012			Bond Future	8.5540	87.0293	8.5070	87.4157	(0.549)	0.0000	0.0000	0
2012/06/22	R213	01/11/2012	8.81	Call	Bond Future	4,549.3800	4.5494	4,777.5400	4.7775	5.015	0	0	0
2012/06/22	R213	01/11/2012	8.81	Put	Bond Future	2,489.1100	2.4891	2,330.8900	2.3309	(6.356)	0	0	0
2012/06/22	R213	07/02/2013			Bond Future	8.6330	88.3850	8.5840	88.7814	(0.568)	0.0000	0.0000	0
2012/06/22	R213	07/02/2013	8.90	Call	Bond Future	5,791.6800	5.7917	6,021.3100	6.0213	3.965	0	0	0
2012/06/22	R213	07/02/2013	8.90	Put	Bond Future	3,678.7600	3.6788	3,512.0400	3.5120	(4.532)	0	0	0
2012/06/22	R214	02/08/2012			Bond Future	8.7160	79.6187	8.6800	79.9227	(0.413)	0.0000	0.0000	1,530
2012/06/22	R214	02/08/2012	8.95	Call	Bond Future	1,927.9500	1.9279	2,231.9800	2.2320	15.770	0	0	0
2012/06/22	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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