



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 06/07/2012 to 06/07/2012

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
2012/07/06	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	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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2012/07/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	AL7T	02/08/2012			Index Future	453.1210	453.1210	451.7790	451.7790	(0.296)	0.0000	0.0000	13
2012/07/06	AL7T	01/11/2012			Index Future	459.5300	459.5300	458.1650	458.1650	(0.297)	0.0000	0.0000	0
2012/07/06	ALBI	02/08/2012			Index Future	408.1720	408.1720	406.7230	406.7230	(0.355)	0.0000	0.0000	1,003
2012/07/06	ALBI	01/11/2012			Index Future	413.9450	413.9450	412.4720	412.4720	(0.356)	0.0000	0.0000	0
2012/07/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	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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2012/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/06	ES33	02/08/2012			Bond Future	8.9410	89.3686	9.0260	88.6578	0.951	0.0000	0.0000	4,220
2012/07/06	ES33	01/11/2012			Bond Future	9.0240	86.8520	9.1110	86.1359	0.964	0.0000	0.0000	0
2012/07/06	ES33	01/11/2012	9.20	Call	Bond Future	1,439.1400	1.4391	723.0000	0.7230	(49.762)	0	0	0
2012/07/06	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	GOVI	02/08/2012			GOVI	408.7150	408.7150	407.3650	407.3650	(0.330)	0.0000	0.0000	266
2012/07/06	GOVI	02/08/2012	398.23	Call	GOVI	104,850.0000	10.4850	91,350.0000	9.1350	(12.876)	0	0	0
2012/07/06	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	GOVI	01/11/2012			GOVI	414.4960	414.4960	413.1240	413.1240	(0.331)	0.0000	0.0000	0
2012/07/06	GOVI	01/11/2012	403.96	Call	GOVI	105,360.0000	10.5360	91,640.0000	9.1640	(13.022)	0	0	0
2012/07/06	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/06	IGOV	02/08/2012			Index Future	175.2470	175.2470	175.2210	175.2210	(0.015)	0.0000	0.0000	594
2012/07/06	IGOV	01/11/2012			Index Future	177.7260	177.7260	177.6970	177.6970	(0.016)	0.0000	0.0000	0
2012/07/06	IGOV	07/02/2013			Index Future	180.5020	180.5020	180.4760	180.4760	(0.014)	0.0000	0.0000	14
2012/07/06	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/06	JBAF	18/07/2012			Jibar Tradeable Future	5.5450	94.4550	5.5350	94.4650	(0.180)	0.0000	0.0000	0
2012/07/06	JBAF	15/08/2012			Jibar Tradeable Future	5.4650	94.5350	5.4350	94.5650	(0.549)	0.0000	0.0000	0
2012/07/06	JBAF	19/09/2012			Jibar Tradeable Future	5.4050	94.5950	5.3850	94.6150	(0.370)	0.0000	0.0000	44,760

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2012/07/06	JBAF	17/10/2012			Jibar Tradeable Future	5.3350		94.6650	5.3150	94.6850	(0.375)	0.0000	0.0000	0
2012/07/06	JBAF	21/11/2012			Jibar Tradeable Future	5.2850		94.7150	5.2650	94.7350	(0.378)	0.0000	0.0000	0
2012/07/06	JBAF	19/12/2012			Jibar Tradeable Future	5.2450		94.7550	5.2350	94.7650	(0.191)	0.0000	0.0000	840
2012/07/06	JBAF	20/03/2013			Jibar Tradeable Future	5.2450		94.7550	5.2350	94.7650	(0.191)	0.0000	0.0000	1,000
2012/07/06	JBAF	19/06/2013			Jibar Tradeable Future	5.3150		94.6850	5.3150	94.6850	0.000	0.0000	0.0000	500
2012/07/06	JBAF	18/09/2013			Jibar Tradeable Future	5.4350		94.5650	5.4450	94.5550	0.184	0.0000	0.0000	1,700
2012/07/06	JBAF	18/12/2013			Jibar Tradeable Future	5.5950		94.4050	5.6050	94.3950	0.179	0.0000	0.0000	1,500
2012/07/06	JBAF	19/03/2014			Jibar Tradeable Future	5.7850		94.2150	5.7950	94.2050	0.173	0.0000	0.0000	400
2012/07/06	JBAF	18/06/2014			Jibar Tradeable Future	5.9150		94.0850	5.9850	94.0150	1.183	0.0000	0.0000	0
2012/07/06	R157	02/08/2012			Bond Future	5.9090		126.5585	5.9600	126.3972	0.863	5.9670	5.9670	15,680
2012/07/06	R157	02/08/2012	6.15	Call	Bond Future	845.9900		0.8460	714.0200	0.7140	(15.599)	0	0	0
2012/07/06	R157	02/08/2012	6.15	Put	Bond Future	86.1000		0.0861	115.4400	0.1154	34.077	0	0	0
2012/07/06	R157	02/08/2012	6.35	Call	Bond Future	1,405.6200		1.4056	1,252.5600	1.2526	(10.889)	0	0	1,250
2012/07/06	R157	02/08/2012	6.35	Put	Bond Future	19.7200		0.0197	27.9700	0.0280	41.836	0	0	0
2012/07/06	R157	02/08/2012	6.55	Call	Bond Future	2,011.0800		2.0111	1,851.3600	1.8514	(7.942)	0	0	0
2012/07/06	R157	02/08/2012	6.55	Put	Bond Future	3.2900		0.0033	4.8800	0.0049	48.328	0	0	1,250
2012/07/06	R157	02/08/2012	6.95	Call	Bond Future	3,239.3200		3.2393	3,078.0200	3.0780	(4.979)	0	0	0
2012/07/06	R157	02/08/2012	6.95	Put	Bond Future	0.0400		0.0000	0.0500	0.0001	25.000	0	0	3,750
2012/07/06	R157	01/11/2012			Bond Future	5.9290		121.5468	5.9860	121.3812	0.961	0.0000	0.0000	200
2012/07/06	R157	01/11/2012	5.78	Call	Bond Future	533.8500		0.5338	466.0600	0.4661	(12.698)	0	0	5,630
2012/07/06	R157	01/11/2012	5.78	Put	Bond Future	968.2100		0.9682	1,066.0500	1.0661	10.105	0	0	0
2012/07/06	R157	01/11/2012	6.24	Call	Bond Future	1,281.7600		1.2818	1,167.6200	1.1676	(8.905)	0	0	0
2012/07/06	R157	01/11/2012	6.24	Put	Bond Future	381.6000		0.3816	433.0900	0.4331	13.493	0	0	0
2012/07/06	R157	07/02/2013			Bond Future	5.9440		123.4452	6.0070	123.2798	1.060	0.0000	0.0000	0
2012/07/06	R157	07/02/2013	6.28	Call	Bond Future	1,501.1500		1.5012	1,394.9400	1.3949	(7.075)	0	0	0
2012/07/06	R157	07/02/2013	6.28	Put	Bond Future	622.0600		0.6221	681.3200	0.6813	9.526	0	0	0
2012/07/06	R186	02/08/2012			Bond Future	7.8060		124.3590	7.8700	123.7268	0.820	7.8240	7.8240	34,705
2012/07/06	R186	02/08/2012	7.66	Call	Bond Future	869.9600		0.8700	643.5200	0.6435	(26.029)	0	0	276
2012/07/06	R186	02/08/2012	7.66	Put	Bond Future	2,329.4000		2.3294	2,735.0800	2.7351	17.416	0	0	0
2012/07/06	R186	02/08/2012	7.70	Call	Bond Future	1,018.5900		1.0186	765.7400	0.7657	(24.824)	0	0	2,700
2012/07/06	R186	02/08/2012	7.70	Put	Bond Future	2,075.7600		2.0758	2,455.0300	2.4550	18.271	0	0	0
2012/07/06	R186	02/08/2012	7.76	Call	Bond Future	1,271.4700		1.2715	977.9800	0.9780	(23.083)	0	0	43
2012/07/06	R186	02/08/2012	7.76	Put	Bond Future	1,728.6600		1.7287	2,067.2900	2.0673	19.589	0	0	0
2012/07/06	R186	02/08/2012	9.00	Call	Bond Future	11,071.4700		11.0715	10,440.3300	10.4403	(5.701)	0	0	0
2012/07/06	R186	02/08/2012	9.00	Put	Bond Future	2.4500		0.0025	3.4300	0.0034	40.000	0	0	199
2012/07/06	R186	02/08/2012	8.66	Call	Bond Future	8,092.0000		8.0920	7,468.9800	7.4690	(7.699)	0	0	0
2012/07/06	R186	02/08/2012	8.66	Put	Bond Future	24.4400		0.0244	33.5400	0.0335	37.234	0	0	276
2012/07/06	R186	02/08/2012	8.75	Call	Bond Future	8,886.9900		8.8870	8,260.1300	8.2601	(7.054)	0	0	0
2012/07/06	R186	02/08/2012	8.75	Put	Bond Future	13.7400		0.0137	19.0000	0.0190	38.282	0	0	2,700
2012/07/06	R186	02/08/2012	8.76	Call	Bond Future	8,975.1400		8.9751	8,347.9600	8.3480	(6.988)	0	0	0
2012/07/06	R186	02/08/2012	8.76	Put	Bond Future	12.8700		0.0129	17.8100	0.0178	38.384	0	0	43
2012/07/06	R186	02/08/2012	8.00	Call	Bond Future	2,632.8100		2.6328	2,184.2200	2.1842	(17.038)	0	0	1,099
2012/07/06	R186	02/08/2012	8.00	Put	Bond Future	730.8300		0.7308	914.3600	0.9144	25.113	0	0	0
2012/07/06	R186	02/08/2012	8.25	Call	Bond Future	4,532.9500		4.5330	3,974.3100	3.9743	(12.324)	0	0	8,750
2012/07/06	R186	02/08/2012	8.25	Put	Bond Future	241.1100		0.2411	314.5900	0.3146	30.476	0	0	0
2012/07/06	R186	02/08/2012	8.30	Call	Bond Future	4,949.7900		4.9498	4,376.8400	4.3768	(11.575)	0	0	0

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2012/07/06	R186	02/08/2012	8.30	Put	Bond Future	188.0700	0.1881	247.2400	0.2472	31.462	0	0	900
2012/07/06	R186	01/11/2012			Bond Future	7.8700	126.1244	7.9370	125.4749	0.851	0.0000	0.0000	267
2012/07/06	R186	01/11/2012	8.50	Call	Bond Future	7,334.4400	7.3344	6,839.2600	6.8393	(6.751)	0	0	0
2012/07/06	R186	01/11/2012	8.50	Put	Bond Future	1,416.5000	1.4165	1,570.7600	1.5708	10.890	0	0	200
2012/07/06	R186	01/11/2012	8.82	Call	Bond Future	9,600.7100	9.6007	9,050.6500	9.0507	(5.729)	0	0	0
2012/07/06	R186	01/11/2012	8.82	Put	Bond Future	832.6000	0.8326	931.9800	0.9320	11.936	0	0	1,858
2012/07/06	R186	01/11/2012	7.82	Call	Bond Future	3,348.4300	3.3484	3,022.9700	3.0230	(9.720)	0	0	1,858
2012/07/06	R186	01/11/2012	7.82	Put	Bond Future	3,836.2900	3.8363	4,160.2700	4.1603	8.445	0	0	0
2012/07/06	R186	01/11/2012	8.00	Call	Bond Future	4,249.6200	4.2496	3,873.8700	3.8739	(8.842)	0	0	200
2012/07/06	R186	01/11/2012	8.00	Put	Bond Future	2,993.9600	2.9940	3,267.6500	3.2676	9.141	0	0	0
2012/07/06	R186	07/02/2013			Bond Future	7.9390	122.7965	8.0080	122.1410	0.869	0.0000	0.0000	0
2012/07/06	R186	07/02/2013	8.47	Call	Bond Future	7,866.4800	7.8665	7,421.9800	7.4220	(5.651)	0	0	0
2012/07/06	R186	07/02/2013	8.47	Put	Bond Future	2,949.2800	2.9493	3,160.1800	3.1602	7.151	0	0	0
2012/07/06	R189	02/08/2012			Bond Future	220.0910	220.0910	220.0826	220.0826	(0.004)	0.0000	0.0000	0
2012/07/06	R189	02/08/2012	219.65	Call	Bond Future	440.9500	0.4409	432.5600	0.4326	(1.903)	0	0	0
2012/07/06	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	R197	02/08/2012			Bond Future	257.0913	257.0913	257.1007	257.1007	0.004	0.0000	0.0000	1,858
2012/07/06	R197	02/08/2012	256.15	Call	Bond Future	941.3400	0.9413	950.6900	0.9507	0.993	0	0	0
2012/07/06	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	R201	02/08/2012			Bond Future	4.9800	109.4491	5.0320	109.3281	1.044	0.0000	0.0000	1,620
2012/07/06	R201	02/08/2012	5.20	Call	Bond Future	555.6600	0.5557	455.2900	0.4553	(18.063)	0	0	0
2012/07/06	R201	02/08/2012	5.20	Put	Bond Future	45.0200	0.0450	65.6200	0.0656	45.757	0	0	0
2012/07/06	R201	01/11/2012			Bond Future	4.8840	110.9966	4.9430	110.8732	1.208	0.0000	0.0000	0
2012/07/06	R201	01/11/2012	5.11	Call	Bond Future	707.2100	0.7072	625.3300	0.6253	(11.578)	0	0	0
2012/07/06	R201	01/11/2012	5.11	Put	Bond Future	235.5400	0.2355	277.0500	0.2770	17.623	0	0	0
2012/07/06	R201	07/02/2013			Bond Future	4.7310	108.3192	4.7990	108.1943	1.437	0.0000	0.0000	0
2012/07/06	R201	07/02/2013	4.98	Call	Bond Future	812.4100	0.8124	734.4800	0.7345	(9.592)	0	0	0
2012/07/06	R201	07/02/2013	4.98	Put	Bond Future	356.0200	0.3560	402.9800	0.4030	13.190	0	0	0
2012/07/06	R202	02/08/2012			Bond Future	189.0246	189.0246	189.0335	189.0335	0.005	0.0000	0.0000	48,173
2012/07/06	R202	02/08/2012	188.44	Call	Bond Future	584.6400	0.5846	593.4600	0.5935	1.509	0	0	0
2012/07/06	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	R203	02/08/2012			Bond Future	6.4140	111.1276	6.4650	110.8983	0.795	0.0000	0.0000	13,406
2012/07/06	R203	02/08/2012	6.60	Call	Bond Future	1,079.9900	1.0800	911.2800	0.9113	(15.621)	0	0	4,200
2012/07/06	R203	02/08/2012	6.60	Put	Bond Future	246.6300	0.2466	307.2100	0.3072	24.563	0	0	0
2012/07/06	R203	02/08/2012	6.85	Call	Bond Future	2,001.5300	2.0015	1,790.6500	1.7906	(10.536)	0	0	1,400
2012/07/06	R203	02/08/2012	6.85	Put	Bond Future	60.4400	0.0604	78.8500	0.0788	30.460	0	0	0
2012/07/06	R203	02/08/2012	7.15	Call	Bond Future	3,258.9500	3.2589	3,032.1900	3.0322	(6.958)	0	0	0
2012/07/06	R203	02/08/2012	7.15	Put	Bond Future	7.0700	0.0071	9.6000	0.0096	35.785	0	0	1,400
2012/07/06	R203	02/08/2012	7.55	Call	Bond Future	4,968.9900	4.9690	4,739.7700	4.7398	(4.613)	0	0	0
2012/07/06	R203	02/08/2012	7.55	Put	Bond Future	0.1800	0.0002	0.2500	0.0003	38.889	0	0	4,200
2012/07/06	R203	01/11/2012			Bond Future	6.4580	108.5410	6.5120	108.3093	0.836	0.0000	0.0000	883
2012/07/06	R203	01/11/2012	6.87	Call	Bond Future	2,402.9700	2.4030	2,237.6500	2.2376	(6.880)	0	0	0
2012/07/06	R203	01/11/2012	6.87	Put	Bond Future	650.4300	0.6504	716.8200	0.7168	10.207	0	0	0

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2012/07/06	R203	07/02/2013			Bond Future	6.5050		110.2331	6.5620	110.0013	0.876	0.0000	0.0000	0
2012/07/06	R203	07/02/2013	6.94	Call	Bond Future	2,786.7600		2.7868	2,631.9100	2.6319	(5.557)	0	0	0
2012/07/06	R203	07/02/2013	6.94	Put	Bond Future	1,032.9300		1.0329	1,109.9200	1.1099	7.454	0	0	0
2012/07/06	R204	02/08/2012			Bond Future	6.7170		107.5773	6.7670	107.3117	0.744	0.0000	0.0000	4,061
2012/07/06	R204	02/08/2012	7.15	Call	Bond Future	2,360.9100		2.3609	2,118.9400	2.1189	(10.249)	0	0	0
2012/07/06	R204	02/08/2012	7.15	Put	Bond Future	87.3300		0.0873	111.0000	0.1110	27.104	0	0	0
2012/07/06	R204	01/11/2012			Bond Future	6.7670		109.1021	6.8200	108.8306	0.783	0.0000	0.0000	0
2012/07/06	R204	01/11/2012	7.22	Call	Bond Future	3,049.5500		3.0495	2,851.9500	2.8519	(6.480)	0	0	0
2012/07/06	R204	01/11/2012	7.22	Put	Bond Future	756.3400		0.7563	830.2400	0.8302	9.771	0	0	0
2012/07/06	R204	07/02/2013			Bond Future	6.8200		106.7692	6.8750	106.4987	0.806	0.0000	0.0000	0
2012/07/06	R204	07/02/2013	7.29	Call	Bond Future	3,571.1100		3.5711	3,388.1500	3.3881	(5.123)	0	0	0
2012/07/06	R204	07/02/2013	7.29	Put	Bond Future	1,287.0000		1.2870	1,374.5100	1.3745	6.800	0	0	0
2012/07/06	R206	02/08/2012			Bond Future	5.0410		103.8327	5.0950	103.7570	1.071	0.0000	0.0000	1,240
2012/07/06	R206	02/08/2012	5.19	Call	Bond Future	248.3900		0.2484	191.8000	0.1918	(22.783)	0	0	0
2012/07/06	R206	02/08/2012	5.19	Put	Bond Future	39.6800		0.0397	58.8000	0.0588	48.185	0	0	0
2012/07/06	R206	01/11/2012			Bond Future	4.8850		105.3011	4.9510	105.2239	1.351	0.0000	0.0000	0
2012/07/06	R206	01/11/2012	5.05	Call	Bond Future	348.2200		0.3482	300.7700	0.3008	(13.626)	0	0	0
2012/07/06	R206	01/11/2012	5.05	Put	Bond Future	155.5200		0.1555	185.2100	0.1852	19.091	0	0	0
2012/07/06	R206	07/02/2013			Bond Future	4.5840		103.1798	4.6680	103.1032	1.832	0.0000	0.0000	0
2012/07/06	R206	07/02/2013	4.76	Call	Bond Future	403.8000		0.4038	359.9700	0.3600	(10.854)	0	0	0
2012/07/06	R206	07/02/2013	4.76	Put	Bond Future	243.3600		0.2434	276.1500	0.2761	13.474	0	0	0
2012/07/06	R207	02/08/2012			Bond Future	6.9580		102.1197	7.0080	101.8307	0.719	0.0000	0.0000	28,653
2012/07/06	R207	02/08/2012	7.51	Call	Bond Future	3,184.7300		3.1847	2,909.6400	2.9096	(8.638)	0	0	0
2012/07/06	R207	02/08/2012	7.51	Put	Bond Future	49.6400		0.0496	63.5700	0.0636	28.062	0	0	0
2012/07/06	R207	01/11/2012			Bond Future	7.0100		103.5687	7.0630	103.2714	0.756	0.0000	0.0000	0
2012/07/06	R207	01/11/2012	7.58	Call	Bond Future	3,859.7700		3.8598	3,631.8400	3.6318	(5.905)	0	0	0
2012/07/06	R207	01/11/2012	7.58	Put	Bond Future	717.3700		0.7174	786.8200	0.7868	9.681	0	0	0
2012/07/06	R207	07/02/2013			Bond Future	7.0670		101.5410	7.1210	101.2480	0.764	0.0000	0.0000	0
2012/07/06	R207	07/02/2013	7.66	Call	Bond Future	4,436.3200		4.4363	4,228.0600	4.2281	(4.694)	0	0	0
2012/07/06	R207	07/02/2013	7.66	Put	Bond Future	1,275.7300		1.2757	1,360.4400	1.3604	6.640	0	0	0
2012/07/06	R208	02/08/2012			Bond Future	7.0880		100.2092	7.1380	99.8949	0.705	0.0000	0.0000	15,844
2012/07/06	R208	02/08/2012	7.20	Call	Bond Future	1,265.1500		1.2652	1,060.2400	1.0602	(16.196)	0	0	3,450
2012/07/06	R208	02/08/2012	7.20	Put	Bond Future	562.8400		0.5628	672.2400	0.6722	19.437	0	0	0
2012/07/06	R208	02/08/2012	7.50	Call	Bond Future	2,688.8000		2.6888	2,408.1100	2.4081	(10.439)	0	0	1,150
2012/07/06	R208	02/08/2012	7.50	Put	Bond Future	136.0800		0.1361	169.7000	0.1697	24.706	0	0	0
2012/07/06	R208	02/08/2012	7.80	Call	Bond Future	4,381.3600		4.3814	4,073.3300	4.0733	(7.030)	0	0	0
2012/07/06	R208	02/08/2012	7.80	Put	Bond Future	22.1200		0.0221	28.4000	0.0284	28.391	0	0	1,150
2012/07/06	R208	02/08/2012	8.25	Call	Bond Future	6,989.9400		6.9899	6,675.8500	6.6759	(4.493)	0	0	0
2012/07/06	R208	02/08/2012	8.25	Put	Bond Future	0.7300		0.0007	0.9500	0.0010	30.137	0	0	3,450
2012/07/06	R208	01/11/2012			Bond Future	7.1420		98.2324	7.1940	97.9137	0.728	0.0000	0.0000	0
2012/07/06	R208	01/11/2012	7.70	Call	Bond Future	4,197.3400		4.1973	3,955.2300	3.9552	(5.768)	0	0	0
2012/07/06	R208	01/11/2012	7.70	Put	Bond Future	844.3200		0.8443	920.9000	0.9209	9.070	0	0	0
2012/07/06	R208	07/02/2013			Bond Future	7.1980		99.7708	7.2520	99.4490	0.750	0.0000	0.0000	0
2012/07/06	R208	07/02/2013	7.78	Call	Bond Future	4,857.6700		4.8577	4,630.1200	4.6301	(4.684)	0	0	0

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2012/07/06	R208	07/02/2013	7.78	Put	Bond Future	1,457.5100	1.4575	1,551.8100	1.5518	6.470	0	0	0
2012/07/06	R209	02/08/2012			Bond Future	8.3640	80.5552	8.4490	79.8400	1.016	0.0000	0.0000	23,552
2012/07/06	R209	02/08/2012	8.91	Call	Bond Future	4,583.0100	4.5830	3,936.1100	3.9361	(14.115)	0	0	0
2012/07/06	R209	02/08/2012	8.91	Put	Bond Future	162.0100	0.1620	230.3400	0.2303	42.176	0	0	0
2012/07/06	R209	01/11/2012			Bond Future	8.4260	78.5442	8.5130	77.8214	1.033	0.0000	0.0000	0
2012/07/06	R209	01/11/2012	8.99	Call	Bond Future	6,033.5300	6.0335	5,507.4500	5.5075	(8.719)	0	0	0
2012/07/06	R209	01/11/2012	8.99	Put	Bond Future	1,529.1200	1.5291	1,725.8300	1.7258	12.864	0	0	0
2012/07/06	R209	07/02/2013			Bond Future	8.4900	79.7775	8.5800	79.0396	1.060	0.0000	0.0000	0
2012/07/06	R209	07/02/2013	9.06	Call	Bond Future	7,140.5800	7.1406	6,637.3600	6.6374	(7.047)	0	0	0
2012/07/06	R209	07/02/2013	9.06	Put	Bond Future	2,647.3700	2.6474	2,882.0700	2.8821	8.865	0	0	0
2012/07/06	R210	02/08/2012			Bond Future	142.7493	142.7493	142.4819	142.4819	(0.187)	0.0000	0.0000	992
2012/07/06	R210	02/08/2012	142.66	Call	Bond Future	89.2600	0.0893	0.0000	0.0000	(100.000)	0	0	0
2012/07/06	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	178.0700	0.1781	100.000	0	0	0
2012/07/06	R211	02/08/2012			Bond Future	120.4462	120.4462	120.4463	120.4463	0.000	0.0000	0.0000	480
2012/07/06	R211	02/08/2012	120.36	Call	Bond Future	86.2300	0.0862	86.2800	0.0863	0.058	0	0	0
2012/07/06	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	R212	02/08/2012			Bond Future	118.1261	118.1261	118.4298	118.4298	0.257	0.0000	0.0000	3,064
2012/07/06	R212	02/08/2012	117.39	Call	Bond Future	736.0800	0.7361	1,039.7600	1.0398	41.256	0	0	0
2012/07/06	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/06	R213	02/08/2012			Bond Future	8.2250	91.4795	8.3050	90.7934	0.973	0.0000	0.0000	4,885
2012/07/06	R213	02/08/2012	8.74	Call	Bond Future	4,455.8900	4.4559	3,838.8400	3.8388	(13.848)	0	0	0
2012/07/06	R213	02/08/2012	8.74	Put	Bond Future	172.8300	0.1728	241.9200	0.2419	39.976	0	0	0
2012/07/06	R213	01/11/2012			Bond Future	8.2890	89.2418	8.3720	88.5399	1.001	0.0000	0.0000	0
2012/07/06	R213	01/11/2012	8.81	Call	Bond Future	5,859.9200	5.8599	5,356.3400	5.3563	(8.594)	0	0	0
2012/07/06	R213	01/11/2012	8.81	Put	Bond Future	1,587.2300	1.5872	1,785.5300	1.7855	12.493	0	0	0
2012/07/06	R213	07/02/2013			Bond Future	8.3600	90.6281	8.4440	89.9288	1.005	0.0000	0.0000	0
2012/07/06	R213	07/02/2013	8.90	Call	Bond Future	7,094.7700	7.0948	6,622.9100	6.6229	(6.651)	0	0	0
2012/07/06	R213	07/02/2013	8.90	Put	Bond Future	2,738.7100	2.7387	2,966.1800	2.9662	8.306	0	0	0
2012/07/06	R214	02/08/2012			Bond Future	8.4190	82.1887	8.5040	81.4386	1.010	0.0000	0.0000	1,700
2012/07/06	R214	02/08/2012	8.95	Call	Bond Future	4,497.9300	4.4979	3,747.8800	3.7479	(16.675)	0	0	0
2012/07/06	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **311624**