



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/07/2012 to 02/07/2012

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
2012/07/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	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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2012/07/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	AL7T	02/08/2012			Index Future	448.8800	448.8800	448.9660	448.9660	0.019	0.0000	0.0000	13
2012/07/02	AL7T	01/11/2012			Index Future	455.2200	455.2200	455.3300	455.3300	0.024	0.0000	0.0000	0
2012/07/02	ALBI	02/08/2012			Index Future	404.7950	404.7950	404.6460	404.6460	(0.037)	0.0000	0.0000	1,003
2012/07/02	ALBI	01/11/2012			Index Future	410.5130	410.5130	410.3820	410.3820	(0.032)	0.0000	0.0000	0
2012/07/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	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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2012/07/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/02	ES33	02/08/2012			Bond Future	9.1080	87.9807	9.1220	87.8659	0.154	0.0000	0.0000	4,220
2012/07/02	ES33	01/11/2012			Bond Future	9.1960	85.4452	9.2100	85.3323	0.152	0.0000	0.0000	0
2012/07/02	ES33	01/11/2012	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	80.6400	0.0806	100.000	0	0	0
2012/07/02	GOVI	02/08/2012			GOVI	405.5470	405.5470	405.4060	405.4060	(0.035)	0.0000	0.0000	266
2012/07/02	GOVI	02/08/2012	398.23	Call	GOVI	73,170.0000	7.3170	71,760.0000	7.1760	(1.927)	0	0	0
2012/07/02	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	GOVI	01/11/2012			GOVI	411.2760	411.2760	411.1520	411.1520	(0.030)	0.0000	0.0000	0
2012/07/02	GOVI	01/11/2012	403.96	Call	GOVI	73,160.0000	7.3160	71,920.0000	7.1920	(1.695)	0	0	0
2012/07/02	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/02	IGOV	02/08/2012			Index Future	174.8870	174.8870	175.0690	175.0690	0.104	0.0000	0.0000	594
2012/07/02	IGOV	01/11/2012			Index Future	177.3570	177.3570	177.5500	177.5500	0.109	0.0000	0.0000	0
2012/07/02	IGOV	07/02/2013			Index Future	180.0900	180.0900	180.3230	180.3230	0.129	0.0000	0.0000	14
2012/07/02	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/02	JBAF	18/07/2012			Jibar Tradeable Future	5.5400	94.4600	5.5550	94.4450	0.271	0.0000	0.0000	0
2012/07/02	JBAF	15/08/2012			Jibar Tradeable Future	5.5000	94.5000	5.5050	94.4950	0.091	0.0000	0.0000	0
2012/07/02	JBAF	19/09/2012			Jibar Tradeable Future	5.4100	94.5900	5.4250	94.5750	0.277	0.0000	0.0000	44,760

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2012/07/02	JBAF	17/10/2012			Jibar Tradeable Future	5.3600	94.6400	5.3650	94.6350	0.093	0.0000	0.0000	0
2012/07/02	JBAF	21/11/2012			Jibar Tradeable Future	5.3100	94.6900	5.3150	94.6850	0.094	0.0000	0.0000	0
2012/07/02	JBAF	19/12/2012			Jibar Tradeable Future	5.2800	94.7200	5.2850	94.7150	0.095	0.0000	0.0000	840
2012/07/02	JBAF	20/03/2013			Jibar Tradeable Future	5.2900	94.7100	5.2850	94.7150	(0.095)	0.0000	0.0000	1,000
2012/07/02	JBAF	19/06/2013			Jibar Tradeable Future	5.3800	94.6200	5.3750	94.6250	(0.093)	0.0000	0.0000	500
2012/07/02	JBAF	18/09/2013			Jibar Tradeable Future	5.5100	94.4900	5.5150	94.4850	0.091	0.0000	0.0000	1,700
2012/07/02	JBAF	18/12/2013			Jibar Tradeable Future	5.6800	94.3200	5.6750	94.3250	(0.088)	0.0000	0.0000	1,500
2012/07/02	JBAF	19/03/2014			Jibar Tradeable Future	5.8700	94.1300	5.8650	94.1350	(0.085)	0.0000	0.0000	400
2012/07/02	JBAF	18/06/2014			Jibar Tradeable Future	6.0600	93.9400	6.0350	93.9650	(0.413)	0.0000	0.0000	0
2012/07/02	R157	02/08/2012			Bond Future	6.0130	126.2299	6.0340	126.1636	0.349	0.0000	0.0000	15,480
2012/07/02	R157	02/08/2012	6.15	Call	Bond Future	627.4600	0.6275	567.8000	0.5678	(9.508)	0	0	0
2012/07/02	R157	02/08/2012	6.15	Put	Bond Future	196.2300	0.1962	202.8000	0.2028	3.348	0	0	0
2012/07/02	R157	02/08/2012	6.35	Call	Bond Future	1,120.6000	1.1206	1,053.9500	1.0539	(5.948)	0	0	1,250
2012/07/02	R157	02/08/2012	6.35	Put	Bond Future	63.3600	0.0634	62.9400	0.0629	(0.663)	0	0	0
2012/07/02	R157	02/08/2012	6.55	Call	Bond Future	1,695.0700	1.6951	1,627.7200	1.6277	(3.973)	0	0	0
2012/07/02	R157	02/08/2012	6.55	Put	Bond Future	15.9400	0.0159	14.8200	0.0148	(7.026)	0	0	1,250
2012/07/02	R157	02/08/2012	6.95	Call	Bond Future	2,911.0900	2.9111	2,844.7400	2.8447	(2.279)	0	0	0
2012/07/02	R157	02/08/2012	6.95	Put	Bond Future	0.4700	0.0005	0.3500	0.0004	(25.532)	0	0	3,750
2012/07/02	R157	01/11/2012			Bond Future	6.0460	121.2071	6.0670	121.1463	0.347	0.0000	0.0000	200
2012/07/02	R157	01/11/2012	5.78	Call	Bond Future	423.5800	0.4236	394.9400	0.3949	(6.761)	0	0	5,630
2012/07/02	R157	01/11/2012	5.78	Put	Bond Future	1,197.6000	1.1976	1,229.8000	1.2298	2.689	0	0	0
2012/07/02	R157	01/11/2012	6.24	Call	Bond Future	1,077.2300	1.0772	1,031.0800	1.0311	(4.284)	0	0	0
2012/07/02	R157	01/11/2012	6.24	Put	Bond Future	516.7300	0.5167	531.4200	0.5314	2.843	0	0	0
2012/07/02	R157	07/02/2013			Bond Future	6.0840	123.0779	6.0990	123.0386	0.247	0.0000	0.0000	0
2012/07/02	R157	07/02/2013	6.28	Call	Bond Future	1,289.3900	1.2894	1,259.8700	1.2599	(2.289)	0	0	0
2012/07/02	R157	07/02/2013	6.28	Put	Bond Future	777.6100	0.7776	787.3600	0.7874	1.254	0	0	0
2012/07/02	R186	02/08/2012			Bond Future	7.9460	122.9822	7.9660	122.7873	0.252	0.0000	0.0000	34,845
2012/07/02	R186	02/08/2012	7.66	Call	Bond Future	589.3000	0.5893	487.2000	0.4872	(17.326)	0	0	276
2012/07/02	R186	02/08/2012	7.66	Put	Bond Future	3,425.5300	3.4255	3,518.3200	3.5183	2.709	0	0	0
2012/07/02	R186	02/08/2012	7.70	Call	Bond Future	694.3000	0.6943	581.8700	0.5819	(16.193)	0	0	2,700
2012/07/02	R186	02/08/2012	7.70	Put	Bond Future	3,128.2600	3.1283	3,210.7200	3.2107	2.636	0	0	0
2012/07/02	R186	02/08/2012	7.76	Call	Bond Future	875.9500	0.8759	748.0900	0.7481	(14.597)	0	0	43
2012/07/02	R186	02/08/2012	7.76	Put	Bond Future	2,709.9300	2.7099	2,776.9600	2.7770	2.473	0	0	0
2012/07/02	R186	02/08/2012	9.00	Call	Bond Future	9,708.6500	9.7087	9,510.4100	9.5104	(2.042)	0	0	0
2012/07/02	R186	02/08/2012	9.00	Put	Bond Future	16.4200	0.0164	13.0700	0.0131	(20.402)	0	0	199
2012/07/02	R186	02/08/2012	8.66	Call	Bond Future	6,789.9200	6.7899	6,584.4200	6.5844	(3.027)	0	0	0
2012/07/02	R186	02/08/2012	8.66	Put	Bond Future	99.1500	0.0991	88.5400	0.0885	(10.701)	0	0	276
2012/07/02	R186	02/08/2012	8.75	Call	Bond Future	7,559.7600	7.5598	7,356.5800	7.3566	(2.688)	0	0	0
2012/07/02	R186	02/08/2012	8.75	Put	Bond Future	63.3000	0.0633	55.0100	0.0550	(13.096)	0	0	2,700
2012/07/02	R186	02/08/2012	8.76	Call	Bond Future	7,645.6100	7.6456	7,442.6800	7.4427	(2.654)	0	0	0
2012/07/02	R186	02/08/2012	8.76	Put	Bond Future	60.1300	0.0601	52.0900	0.0521	(13.371)	0	0	43
2012/07/02	R186	02/08/2012	8.00	Call	Bond Future	1,912.0900	1.9121	1,731.7300	1.7317	(9.433)	0	0	1,099
2012/07/02	R186	02/08/2012	8.00	Put	Bond Future	1,386.9000	1.3869	1,401.4300	1.4014	1.048	0	0	0
2012/07/02	R186	02/08/2012	8.25	Call	Bond Future	3,502.1000	3.5021	3,295.1200	3.2951	(5.910)	0	0	8,750
2012/07/02	R186	02/08/2012	8.25	Put	Bond Future	587.0500	0.5870	574.9600	0.5750	(2.059)	0	0	0
2012/07/02	R186	02/08/2012	8.30	Call	Bond Future	3,869.1300	3.8691	3,660.2700	3.6603	(5.398)	0	0	0

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2012/07/02	R186	02/08/2012	8.30	Put	Bond Future	484.2000	0.4842	470.2300	0.4702	(2.885)	0	0	900
2012/07/02	R186	01/11/2012			Bond Future	8.0160	124.7154	8.0350	124.5338	0.237	0.0000	0.0000	200
2012/07/02	R186	01/11/2012	8.50	Call	Bond Future	6,386.8900	6.3869	6,220.4000	6.2204	(2.607)	0	0	0
2012/07/02	R186	01/11/2012	8.50	Put	Bond Future	1,877.8900	1.8779	1,893.0500	1.8931	0.807	0	0	200
2012/07/02	R186	01/11/2012	8.82	Call	Bond Future	8,510.6300	8.5106	8,333.2500	8.3333	(2.084)	0	0	0
2012/07/02	R186	01/11/2012	8.82	Put	Bond Future	1,151.4600	1.1515	1,155.7300	1.1557	0.371	0	0	1,858
2012/07/02	R186	01/11/2012	7.82	Call	Bond Future	2,785.4300	2.7854	2,664.6600	2.6647	(4.336)	0	0	1,858
2012/07/02	R186	01/11/2012	7.82	Put	Bond Future	4,682.2300	4.6822	4,743.1100	4.7431	1.300	0	0	0
2012/07/02	R186	01/11/2012	8.00	Call	Bond Future	3,579.4300	3.5794	3,443.8100	3.4438	(3.789)	0	0	200
2012/07/02	R186	01/11/2012	8.00	Put	Bond Future	3,732.7100	3.7327	3,778.7400	3.7787	1.233	0	0	0
2012/07/02	R186	07/02/2013			Bond Future	8.0920	121.3499	8.1100	121.1813	0.222	0.0000	0.0000	0
2012/07/02	R186	07/02/2013	8.47	Call	Bond Future	6,992.1000	6.9921	6,853.6700	6.8537	(1.980)	0	0	0
2012/07/02	R186	07/02/2013	8.47	Put	Bond Future	3,521.4500	3.5214	3,551.5900	3.5516	0.856	0	0	0
2012/07/02	R189	02/08/2012			Bond Future	220.1452	220.1452	220.1353	220.1353	(0.004)	0.0000	0.0000	0
2012/07/02	R189	02/08/2012	219.65	Call	Bond Future	495.2200	0.4952	485.3500	0.4853	(1.993)	0	0	0
2012/07/02	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	R197	02/08/2012			Bond Future	256.3500	256.3500	256.0138	256.0138	(0.131)	0.0000	0.0000	1,858
2012/07/02	R197	02/08/2012	256.15	Call	Bond Future	200.0200	0.2000	0.0000	0.0000	(100.000)	0	0	0
2012/07/02	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	136.2100	0.1362	100.000	0	0	0
2012/07/02	R201	02/08/2012			Bond Future	5.0790	109.2189	5.1010	109.1679	0.433	0.0000	0.0000	1,620
2012/07/02	R201	02/08/2012	5.20	Call	Bond Future	395.7800	0.3958	351.9400	0.3519	(11.077)	0	0	0
2012/07/02	R201	02/08/2012	5.20	Put	Bond Future	115.3100	0.1153	122.5300	0.1225	6.261	0	0	0
2012/07/02	R201	01/11/2012			Bond Future	4.9960	110.7625	5.0180	110.7166	0.440	0.0000	0.0000	0
2012/07/02	R201	01/11/2012	5.11	Call	Bond Future	570.1300	0.5701	538.3200	0.5383	(5.579)	0	0	0
2012/07/02	R201	01/11/2012	5.11	Put	Bond Future	332.5400	0.3325	346.6300	0.3466	4.237	0	0	0
2012/07/02	R201	07/02/2013			Bond Future	4.8730	108.0586	4.8870	108.0330	0.287	0.0000	0.0000	0
2012/07/02	R201	07/02/2013	4.98	Call	Bond Future	664.8600	0.6649	646.8800	0.6469	(2.704)	0	0	0
2012/07/02	R201	07/02/2013	4.98	Put	Bond Future	469.0500	0.4691	476.7200	0.4767	1.635	0	0	0
2012/07/02	R202	02/08/2012			Bond Future	188.5331	188.5331	188.9832	188.9832	0.239	0.0000	0.0000	48,173
2012/07/02	R202	02/08/2012	188.44	Call	Bond Future	93.0800	0.0931	543.2300	0.5432	483.616	0	0	0
2012/07/02	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	R203	02/08/2012			Bond Future	6.5500	110.5175	6.5600	110.4728	0.153	0.0000	0.0000	13,406
2012/07/02	R203	02/08/2012	6.60	Call	Bond Future	743.0500	0.7431	690.2800	0.6903	(7.102)	0	0	4,200
2012/07/02	R203	02/08/2012	6.60	Put	Bond Future	519.8100	0.5198	511.7300	0.5117	(1.554)	0	0	0
2012/07/02	R203	02/08/2012	6.85	Call	Bond Future	1,510.2500	1.5103	1,454.3100	1.4543	(3.704)	0	0	1,400
2012/07/02	R203	02/08/2012	6.85	Put	Bond Future	179.2800	0.1793	168.0300	0.1680	(6.275)	0	0	0
2012/07/02	R203	02/08/2012	7.15	Call	Bond Future	2,676.7300	2.6767	2,626.7800	2.6268	(1.866)	0	0	0
2012/07/02	R203	02/08/2012	7.15	Put	Bond Future	34.9700	0.0350	29.7100	0.0297	(15.041)	0	0	1,400
2012/07/02	R203	02/08/2012	7.55	Call	Bond Future	4,360.8000	4.3608	4,315.4700	4.3155	(1.039)	0	0	0
2012/07/02	R203	02/08/2012	7.55	Put	Bond Future	2.1100	0.0021	1.4700	0.0015	(30.332)	0	0	4,200
2012/07/02	R203	01/11/2012			Bond Future	6.6030	107.9202	6.6120	107.8818	0.136	0.0000	0.0000	0
2012/07/02	R203	01/11/2012	6.87	Call	Bond Future	2,018.2700	2.0183	1,978.1700	1.9782	(1.987)	0	0	0
2012/07/02	R203	01/11/2012	6.87	Put	Bond Future	886.5500	0.8866	884.8400	0.8848	(0.193)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/02	R203	07/02/2013			Bond Future	6.6650	109.5839	6.6690	109.5677	0.060	0.0000	0.0000	0
2012/07/02	R203	07/02/2013	6.94	Call	Bond Future	2,398.8300	2.3988	2,377.3100	2.3773	(0.897)	0	0	0
2012/07/02	R203	07/02/2013	6.94	Put	Bond Future	1,294.2200	1.2942	1,288.8700	1.2889	(0.413)	0	0	0
2012/07/02	R204	02/08/2012			Bond Future	6.8420	106.9148	6.8620	106.8092	0.292	0.0000	0.0000	4,101
2012/07/02	R204	02/08/2012	7.15	Call	Bond Future	1,840.3800	1.8404	1,731.0800	1.7311	(5.939)	0	0	0
2012/07/02	R204	02/08/2012	7.15	Put	Bond Future	229.3700	0.2294	225.6100	0.2256	(1.639)	0	0	0
2012/07/02	R204	01/11/2012			Bond Future	6.9000	108.4224	6.9200	108.3207	0.290	0.0000	0.0000	0
2012/07/02	R204	01/11/2012	7.22	Call	Bond Future	2,620.2000	2.6202	2,534.8100	2.5348	(3.259)	0	0	0
2012/07/02	R204	01/11/2012	7.22	Put	Bond Future	1,006.6800	1.0067	1,023.0400	1.0230	1.625	0	0	0
2012/07/02	R204	07/02/2013			Bond Future	6.9640	106.0628	6.9810	105.9798	0.244	0.0000	0.0000	0
2012/07/02	R204	07/02/2013	7.29	Call	Bond Future	3,145.6200	3.1456	3,079.6300	3.0796	(2.098)	0	0	0
2012/07/02	R204	07/02/2013	7.29	Put	Bond Future	1,567.8600	1.5679	1,584.8700	1.5849	1.085	0	0	0
2012/07/02	R206	02/08/2012			Bond Future	5.1510	103.6785	5.1530	103.6757	0.039	0.0000	0.0000	1,240
2012/07/02	R206	02/08/2012	5.19	Call	Bond Future	155.9800	0.1560	148.7500	0.1488	(4.635)	0	0	0
2012/07/02	R206	02/08/2012	5.19	Put	Bond Future	101.4100	0.1014	96.9800	0.0970	(4.368)	0	0	0
2012/07/02	R206	01/11/2012			Bond Future	5.0200	105.1434	5.0180	105.1457	(0.040)	0.0000	0.0000	0
2012/07/02	R206	01/11/2012	5.05	Call	Bond Future	263.3300	0.2633	261.5900	0.2616	(0.661)	0	0	0
2012/07/02	R206	01/11/2012	5.05	Put	Bond Future	228.3300	0.2283	224.2600	0.2243	(1.783)	0	0	0
2012/07/02	R206	07/02/2013			Bond Future	4.7830	102.9984	4.7580	103.0212	(0.523)	0.0000	0.0000	0
2012/07/02	R206	07/02/2013	4.76	Call	Bond Future	310.8500	0.3109	319.9900	0.3200	2.940	0	0	0
2012/07/02	R206	07/02/2013	4.76	Put	Bond Future	331.7800	0.3318	318.1700	0.3182	(4.102)	0	0	0
2012/07/02	R207	02/08/2012			Bond Future	7.1240	101.1640	7.1230	101.1698	(0.014)	0.0000	0.0000	26,823
2012/07/02	R207	02/08/2012	7.51	Call	Bond Future	2,363.2600	2.3633	2,344.7000	2.3447	(0.785)	0	0	0
2012/07/02	R207	02/08/2012	7.51	Put	Bond Future	183.8000	0.1838	159.5200	0.1595	(13.210)	0	0	0
2012/07/02	R207	01/11/2012			Bond Future	7.1850	102.5909	7.1830	102.6020	(0.028)	0.0000	0.0000	0
2012/07/02	R207	01/11/2012	7.58	Call	Bond Future	3,197.3800	3.1974	3,184.0000	3.1840	(0.418)	0	0	0
2012/07/02	R207	01/11/2012	7.58	Put	Bond Future	1,032.8000	1.0328	1,008.3100	1.0083	(2.371)	0	0	0
2012/07/02	R207	07/02/2013			Bond Future	7.2530	100.5363	7.2480	100.5631	(0.069)	0.0000	0.0000	0
2012/07/02	R207	07/02/2013	7.66	Call	Bond Future	3,793.0500	3.7931	3,793.9500	3.7939	0.024	0	0	0
2012/07/02	R207	07/02/2013	7.66	Put	Bond Future	1,637.1800	1.6372	1,611.2400	1.6112	(1.584)	0	0	0
2012/07/02	R208	02/08/2012			Bond Future	7.2380	99.2700	7.2430	99.2389	0.069	0.0000	0.0000	15,844
2012/07/02	R208	02/08/2012	7.20	Call	Bond Future	839.5800	0.8396	782.4500	0.7825	(6.805)	0	0	3,450
2012/07/02	R208	02/08/2012	7.20	Put	Bond Future	1,076.4400	1.0764	1,050.4200	1.0504	(2.417)	0	0	0
2012/07/02	R208	02/08/2012	7.50	Call	Bond Future	1,980.8200	1.9808	1,922.5900	1.9226	(2.940)	0	0	1,150
2012/07/02	R208	02/08/2012	7.50	Put	Bond Future	367.2700	0.3673	340.1500	0.3402	(7.384)	0	0	0
2012/07/02	R208	02/08/2012	7.80	Call	Bond Future	3,512.1900	3.5122	3,467.2200	3.4672	(1.280)	0	0	0
2012/07/02	R208	02/08/2012	7.80	Put	Bond Future	92.1200	0.0921	78.2600	0.0783	(15.046)	0	0	1,150
2012/07/02	R208	02/08/2012	8.25	Call	Bond Future	6,056.7400	6.0567	6,023.6200	6.0236	(0.547)	0	0	0
2012/07/02	R208	02/08/2012	8.25	Put	Bond Future	6.7000	0.0067	4.6900	0.0047	(30.000)	0	0	3,450
2012/07/02	R208	01/11/2012			Bond Future	7.2990	97.2742	7.3030	97.2499	0.055	0.0000	0.0000	0
2012/07/02	R208	01/11/2012	7.70	Call	Bond Future	3,558.4700	3.5585	3,518.4000	3.5184	(1.126)	0	0	0
2012/07/02	R208	01/11/2012	7.70	Put	Bond Future	1,163.7000	1.1637	1,147.8900	1.1479	(1.359)	0	0	0
2012/07/02	R208	07/02/2013			Bond Future	7.3650	98.7797	7.3660	98.7738	0.014	0.0000	0.0000	0
2012/07/02	R208	07/02/2013	7.78	Call	Bond Future	4,228.4700	4.2285	4,206.4100	4.2064	(0.522)	0	0	0

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
2012/07/02	R208	07/02/2013	7.78	Put	Bond Future	1,819.4000	1.8194	1,803.2300	1.8032	(0.889)	0	0	0
2012/07/02	R209	02/08/2012			Bond Future	8.5200	79.2504	8.5340	79.1350	0.164	0.0000	0.0000	28,352
2012/07/02	R209	02/08/2012	8.91	Call	Bond Future	3,546.2400	3.5462	3,405.5600	3.4056	(3.967)	0	0	0
2012/07/02	R209	02/08/2012	8.91	Put	Bond Future	430.0800	0.4301	404.8200	0.4048	(5.873)	0	0	0
2012/07/02	R209	01/11/2012			Bond Future	8.5850	77.2312	8.6000	77.1091	0.175	0.0000	0.0000	0
2012/07/02	R209	01/11/2012	8.99	Call	Bond Future	5,192.1400	5.1921	5,073.0600	5.0731	(2.293)	0	0	0
2012/07/02	R209	01/11/2012	8.99	Put	Bond Future	2,000.7600	2.0008	2,003.7600	2.0038	0.150	0	0	0
2012/07/02	R209	07/02/2013			Bond Future	8.6570	78.4170	8.6700	78.3126	0.150	0.0000	0.0000	0
2012/07/02	R209	07/02/2013	9.06	Call	Bond Future	6,303.7500	6.3038	6,207.8800	6.2079	(1.521)	0	0	0
2012/07/02	R209	07/02/2013	9.06	Put	Bond Future	3,171.0900	3.1711	3,179.5600	3.1796	0.267	0	0	0
2012/07/02	R210	02/08/2012			Bond Future	142.8954	142.8954	142.9011	142.9011	0.004	0.0000	0.0000	992
2012/07/02	R210	02/08/2012	142.66	Call	Bond Future	235.4300	0.2354	241.0700	0.2411	2.396	0	0	0
2012/07/02	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	R211	02/08/2012			Bond Future	120.7108	120.7108	120.7098	120.7098	(0.001)	0.0000	0.0000	480
2012/07/02	R211	02/08/2012	120.36	Call	Bond Future	350.7600	0.3508	349.8400	0.3498	(0.262)	0	0	0
2012/07/02	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	R212	02/08/2012			Bond Future	117.9025	117.9025	117.9061	117.9061	0.003	0.0000	0.0000	3,064
2012/07/02	R212	02/08/2012	117.39	Call	Bond Future	512.4700	0.5125	516.1200	0.5161	0.712	0	0	0
2012/07/02	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/02	R213	02/08/2012			Bond Future	8.3710	90.2332	8.3900	90.0729	0.227	0.0000	0.0000	4,725
2012/07/02	R213	02/08/2012	8.74	Call	Bond Future	3,478.8400	3.4788	3,302.5500	3.3025	(5.067)	0	0	0
2012/07/02	R213	02/08/2012	8.74	Put	Bond Future	442.1000	0.4421	426.1000	0.4261	(3.619)	0	0	0
2012/07/02	R213	01/11/2012			Bond Future	8.4390	87.9793	8.4590	87.8130	0.237	0.0000	0.0000	0
2012/07/02	R213	01/11/2012	8.81	Call	Bond Future	5,067.7500	5.0677	4,920.8200	4.9208	(2.899)	0	0	0
2012/07/02	R213	01/11/2012	8.81	Put	Bond Future	2,057.5300	2.0575	2,076.9200	2.0769	0.942	0	0	0
2012/07/02	R213	07/02/2013			Bond Future	8.5160	89.3359	8.5340	89.1886	0.211	0.0000	0.0000	0
2012/07/02	R213	07/02/2013	8.90	Call	Bond Future	6,313.7800	6.3138	6,191.2700	6.1913	(1.940)	0	0	0
2012/07/02	R213	07/02/2013	8.90	Put	Bond Future	3,249.9700	3.2500	3,274.7700	3.2748	0.763	0	0	0
2012/07/02	R214	02/08/2012			Bond Future	8.5790	80.7866	8.5940	80.6573	0.175	0.0000	0.0000	1,530
2012/07/02	R214	02/08/2012	8.95	Call	Bond Future	3,095.8500	3.0958	2,966.5300	2.9665	(4.177)	0	0	0
2012/07/02	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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