



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/07/2012 to 11/07/2012

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
2012/07/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2012/07/11	2025	02/08/2012			Bond Future	99.1765	99.1765	99.1486	99.1486	(0.028)	0.0000	0.0000	1,612
2012/07/11	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	2025	02/08/2012	99.99	Put	Bond Future	813.5100	0.8135	841.3900	0.8414	3.427	0	0	0
2012/07/11	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	2025	02/08/2012	100.00	Put	Bond Future	823.5100	0.8235	851.3900	0.8514	3.386	0	0	0
2012/07/11	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	2025	02/08/2012	100.01	Put	Bond Future	833.5100	0.8335	861.3900	0.8614	3.345	0	0	0
2012/07/11	2025	01/11/2012			Bond Future	100.5771	100.5771	100.5451	100.5451	(0.032)	0.0000	0.0000	0
2012/07/11	2025	01/11/2012	99.99	Call	Bond Future	587.0900	0.5871	555.1000	0.5551	(5.449)	0	0	0
2012/07/11	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	2025	01/11/2012	100.00	Call	Bond Future	577.0900	0.5771	545.1000	0.5451	(5.543)	0	0	0
2012/07/11	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	2025	01/11/2012	100.01	Call	Bond Future	567.0900	0.5671	535.1000	0.5351	(5.641)	0	0	0
2012/07/11	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	AL7T	02/08/2012			Index Future	453.9390	453.9390	454.2000	454.2000	0.057	0.0000	0.0000	13
2012/07/11	AL7T	01/11/2012			Index Future	460.3490	460.3490	460.5980	460.5980	0.054	0.0000	0.0000	0
2012/07/11	ALBI	02/08/2012			Index Future	408.4340	408.4340	409.1370	409.1370	0.172	0.0000	0.0000	1,003
2012/07/11	ALBI	01/11/2012			Index Future	414.2020	414.2020	414.8990	414.8990	0.168	0.0000	0.0000	0
2012/07/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/11	C206	15/01/2014			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C207	15/01/2020			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C208	31/03/2021			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/11	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C211	31/01/2017			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/11	ES33	02/08/2012			Bond Future	8.9730		89.1000	8.9450	89.3350	(0.312)	0.0000	0.0000	4,220
2012/07/11	ES33	01/11/2012			Bond Future	9.0580		86.5710	9.0290	86.8106	(0.320)	0.0000	0.0000	0
2012/07/11	ES33	01/11/2012	9.20	Call	Bond Future	1,158.1600		1.1582	1,397.7300	1.3977	20.685	0	0	0
2012/07/11	ES33	01/11/2012	9.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	GOVI	02/08/2012			GOVI	409.0310		409.0310	409.6680	409.6680	0.156	0.0000	0.0000	266
2012/07/11	GOVI	02/08/2012	398.23	Call	GOVI	108,010.0000		10.8010	114,380.0000	11.4380	5.898	0	0	0
2012/07/11	GOVI	02/08/2012	398.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	GOVI	01/11/2012			GOVI	414.8070		414.8070	415.4380	415.4380	0.152	0.0000	0.0000	0
2012/07/11	GOVI	01/11/2012	403.96	Call	GOVI	108,470.0000		10.8470	114,780.0000	11.4780	5.817	0	0	0
2012/07/11	GOVI	01/11/2012	403.96	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/11	IGOV	02/08/2012			Index Future	175.7540		175.7540	176.1210	176.1210	0.209	0.0000	0.0000	594
2012/07/11	IGOV	01/11/2012			Index Future	178.2360		178.2360	178.6020	178.6020	0.205	0.0000	0.0000	0
2012/07/11	IGOV	07/02/2013			Index Future	181.0110		181.0110	181.3730	181.3730	0.200	0.0000	0.0000	14
2012/07/11	ILBI	02/08/2012			Index Future	475.1260		475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/11	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	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
2012/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/11	JBAF	18/07/2012			Jibar Tradeable Future	5.5600	94.4400	5.5500	94.4500	(0.180)	0.0000	0.0000	0
2012/07/11	JBAF	15/08/2012			Jibar Tradeable Future	5.4400	94.5600	5.4300	94.5700	(0.184)	0.0000	0.0000	0
2012/07/11	JBAF	19/09/2012			Jibar Tradeable Future	5.3700	94.6300	5.3600	94.6400	(0.186)	0.0000	0.0000	44,760
2012/07/11	JBAF	17/10/2012			Jibar Tradeable Future	5.2800	94.7200	5.2600	94.7400	(0.379)	0.0000	0.0000	0
2012/07/11	JBAF	21/11/2012			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	0
2012/07/11	JBAF	19/12/2012			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	840
2012/07/11	JBAF	20/03/2013			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	1,000
2012/07/11	JBAF	19/06/2013			Jibar Tradeable Future	5.2500	94.7500	5.2300	94.7700	(0.381)	0.0000	0.0000	500
2012/07/11	JBAF	18/09/2013			Jibar Tradeable Future	5.3800	94.6200	5.3500	94.6500	(0.558)	0.0000	0.0000	1,700
2012/07/11	JBAF	18/12/2013			Jibar Tradeable Future	5.5400	94.4600	5.5100	94.4900	(0.542)	0.0000	0.0000	1,500
2012/07/11	JBAF	19/03/2014			Jibar Tradeable Future	5.7300	94.2700	5.6900	94.3100	(0.698)	0.0000	0.0000	400
2012/07/11	JBAF	18/06/2014			Jibar Tradeable Future	5.9100	94.0900	5.8600	94.1400	(0.846)	0.0000	0.0000	0
2012/07/11	R157	02/08/2012			Bond Future	5.8870	126.6282	5.8760	126.6630	(0.187)	0.0000	0.0000	15,680
2012/07/11	R157	02/08/2012	6.15	Call	Bond Future	884.7900	0.8848	906.1400	0.9061	2.413	0	0	0
2012/07/11	R157	02/08/2012	6.15	Put	Bond Future	55.2200	0.0552	41.7200	0.0417	(24.448)	0	0	0
2012/07/11	R157	02/08/2012	6.35	Call	Bond Future	1,465.1200	1.4651	1,496.4200	1.4964	2.136	0	0	1,250
2012/07/11	R157	02/08/2012	6.35	Put	Bond Future	9.5400	0.0095	5.9900	0.0060	(37.212)	0	0	0
2012/07/11	R157	02/08/2012	6.55	Call	Bond Future	2,078.5800	2.0786	2,112.8500	2.1128	1.649	0	0	0
2012/07/11	R157	02/08/2012	6.55	Put	Bond Future	1.1100	0.0011	0.5300	0.0005	(52.252)	0	0	1,250
2012/07/11	R157	02/08/2012	6.95	Call	Bond Future	3,308.9600	3.3090	3,343.8100	3.3438	1.053	0	0	0
2012/07/11	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/11	R157	01/11/2012			Bond Future	5.9070	121.6108	5.8960	121.6428	(0.186)	0.0000	0.0000	200
2012/07/11	R157	01/11/2012	5.78	Call	Bond Future	545.2800	0.5453	534.5600	0.5346	(1.966)	0	0	5,630
2012/07/11	R157	01/11/2012	5.78	Put	Bond Future	915.6300	0.9156	872.8900	0.8729	(4.668)	0	0	0
2012/07/11	R157	01/11/2012	6.24	Call	Bond Future	1,312.2900	1.3123	1,313.6800	1.3137	0.106	0	0	0
2012/07/11	R157	01/11/2012	6.24	Put	Bond Future	348.1200	0.3481	317.4900	0.3175	(8.799)	0	0	0
2012/07/11	R157	07/02/2013			Bond Future	5.9220	123.5031	5.9120	123.5294	(0.169)	0.0000	0.0000	0
2012/07/11	R157	07/02/2013	6.28	Call	Bond Future	1,527.6600	1.5277	1,515.0600	1.5151	(0.825)	0	0	0
2012/07/11	R157	07/02/2013	6.28	Put	Bond Future	590.7100	0.5907	551.8000	0.5518	(6.587)	0	0	0
2012/07/11	R186	02/08/2012			Bond Future	7.8080	124.3391	7.7460	124.9558	(0.794)	0.0000	0.0000	34,668
2012/07/11	R186	02/08/2012	7.66	Call	Bond Future	735.2800	0.7353	935.8100	0.9358	27.273	0	0	276
2012/07/11	R186	02/08/2012	7.66	Put	Bond Future	2,214.5500	2.2146	1,798.4300	1.7984	(18.790)	0	0	0
2012/07/11	R186	02/08/2012	7.70	Call	Bond Future	877.7100	0.8777	1,105.7300	1.1057	25.979	0	0	2,700
2012/07/11	R186	02/08/2012	7.70	Put	Bond Future	1,954.7100	1.9547	1,566.0800	1.5661	(19.882)	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
2012/07/11	R186	02/08/2012	7.76	Call	Bond Future	1,124.2200	1.1242	1,395.4000	1.3954	24.122	0	0	43
2012/07/11	R186	02/08/2012	7.76	Put	Bond Future	1,601.2400	1.6012	1,255.7700	1.2558	(21.575)	0	0	0
2012/07/11	R186	02/08/2012	9.00	Call	Bond Future	11,049.9900	11.0500	11,666.1100	11.6661	5.576	0	0	0
2012/07/11	R186	02/08/2012	9.00	Put	Bond Future	0.8000	0.0008	0.2700	0.0003	(66.250)	0	0	199
2012/07/11	R186	02/08/2012	8.66	Call	Bond Future	8,059.8200	8.0598	8,670.7000	8.6707	7.579	0	0	0
2012/07/11	R186	02/08/2012	8.66	Put	Bond Future	12.0900	0.0121	6.3200	0.0063	(47.725)	0	0	276
2012/07/11	R186	02/08/2012	8.75	Call	Bond Future	8,859.5600	8.8596	9,473.1300	9.4731	6.926	0	0	0
2012/07/11	R186	02/08/2012	8.75	Put	Bond Future	6.1400	0.0061	3.0600	0.0031	(50.163)	0	0	2,700
2012/07/11	R186	02/08/2012	8.76	Call	Bond Future	8,948.1200	8.9481	9,561.8900	9.5619	6.859	0	0	0
2012/07/11	R186	02/08/2012	8.76	Put	Bond Future	5.6800	0.0057	2.8000	0.0028	(50.704)	0	0	43
2012/07/11	R186	02/08/2012	8.00	Call	Bond Future	2,497.3200	2.4973	2,941.2300	2.9412	17.775	0	0	1,099
2012/07/11	R186	02/08/2012	8.00	Put	Bond Future	615.1700	0.6152	442.4300	0.4424	(28.080)	0	0	0
2012/07/11	R186	02/08/2012	8.25	Call	Bond Future	4,445.8800	4.4459	5,000.5000	5.0005	12.475	0	0	8,750
2012/07/11	R186	02/08/2012	8.25	Put	Bond Future	173.8700	0.1739	111.8400	0.1118	(35.676)	0	0	0
2012/07/11	R186	02/08/2012	8.30	Call	Bond Future	4,872.4700	4.8725	5,440.5500	5.4405	11.659	0	0	0
2012/07/11	R186	02/08/2012	8.30	Put	Bond Future	130.5800	0.1306	82.0100	0.0820	(37.196)	0	0	900
2012/07/11	R186	01/11/2012			Bond Future	7.8730	126.0952	7.8090	126.7199	(0.813)	0.0000	0.0000	267
2012/07/11	R186	01/11/2012	8.50	Call	Bond Future	7,250.1400	7.2501	7,680.0600	7.6801	5.930	0	0	0
2012/07/11	R186	01/11/2012	8.50	Put	Bond Future	1,361.3900	1.3614	1,166.5600	1.1666	(14.311)	0	0	200
2012/07/11	R186	01/11/2012	8.82	Call	Bond Future	9,527.2900	9.5273	10,022.0300	10.0220	5.193	0	0	0
2012/07/11	R186	01/11/2012	8.82	Put	Bond Future	788.3700	0.7884	658.3600	0.6584	(16.491)	0	0	1,858
2012/07/11	R186	01/11/2012	7.82	Call	Bond Future	3,258.0700	3.2581	3,507.3100	3.5073	7.650	0	0	1,858
2012/07/11	R186	01/11/2012	7.82	Put	Bond Future	3,775.1200	3.7751	3,399.6100	3.3996	(9.947)	0	0	0
2012/07/11	R186	01/11/2012	8.00	Call	Bond Future	4,157.6100	4.1576	4,457.6200	4.4576	7.216	0	0	200
2012/07/11	R186	01/11/2012	8.00	Put	Bond Future	2,931.1400	2.9311	2,606.4000	2.6064	(11.079)	0	0	0
2012/07/11	R186	07/02/2013			Bond Future	7.9430	122.7583	7.8770	123.3897	(0.831)	0.0000	0.0000	0
2012/07/11	R186	07/02/2013	8.47	Call	Bond Future	7,786.9400	7.7869	8,113.0400	8.1130	4.188	0	0	0
2012/07/11	R186	07/02/2013	8.47	Put	Bond Future	2,907.8700	2.9079	2,602.6400	2.6026	(10.497)	0	0	0
2012/07/11	R189	02/08/2012			Bond Future	220.0647	220.0647	220.0394	220.0394	(0.011)	0.0000	0.0000	0
2012/07/11	R189	02/08/2012	219.65	Call	Bond Future	414.6800	0.4147	389.4000	0.3894	(6.096)	0	0	0
2012/07/11	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	R197	02/08/2012			Bond Future	258.5014	258.5014	258.9909	258.9909	0.189	0.0000	0.0000	4,228
2012/07/11	R197	02/08/2012	256.15	Call	Bond Future	2,351.4100	2.3514	2,840.9200	2.8409	20.818	0	0	0
2012/07/11	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	R201	02/08/2012			Bond Future	4.9620	109.4910	4.9590	109.4980	(0.060)	0.0000	0.0000	1,620
2012/07/11	R201	02/08/2012	5.20	Call	Bond Future	580.6900	0.5807	581.7300	0.5817	0.179	0	0	0
2012/07/11	R201	02/08/2012	5.20	Put	Bond Future	28.1300	0.0281	22.1900	0.0222	(21.116)	0	0	0
2012/07/11	R201	01/11/2012			Bond Future	4.8640	111.0385	4.8630	111.0406	(0.021)	0.0000	0.0000	0
2012/07/11	R201	01/11/2012	5.11	Call	Bond Future	727.4200	0.7274	722.8700	0.7229	(0.625)	0	0	0
2012/07/11	R201	01/11/2012	5.11	Put	Bond Future	213.8800	0.2139	207.2300	0.2072	(3.109)	0	0	0
2012/07/11	R201	07/02/2013			Bond Future	4.7110	108.3560	4.7130	108.3523	0.042	0.0000	0.0000	0
2012/07/11	R201	07/02/2013	4.98	Call	Bond Future	829.7700	0.8298	820.0500	0.8200	(1.171)	0	0	0
2012/07/11	R201	07/02/2013	4.98	Put	Bond Future	336.6100	0.3366	330.5600	0.3306	(1.797)	0	0	0
2012/07/11	R202	02/08/2012			Bond Future	189.0499	189.0499	189.9639	189.9639	0.483	0.0000	0.0000	48,173

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
2012/07/11	R202	02/08/2012	188.44	Call	Bond Future	609.8700	0.6099	1,523.8600	1.5239	149.866	0	0	0
2012/07/11	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	R203	02/08/2012			Bond Future	6.3830	111.2673	6.3610	111.3666	(0.345)	0.0000	0.0000	13,406
2012/07/11	R203	02/08/2012	6.60	Call	Bond Future	1,141.9100	1.1419	1,202.0000	1.2020	5.262	0	0	4,200
2012/07/11	R203	02/08/2012	6.60	Put	Bond Future	168.8800	0.1689	129.7200	0.1297	(23.188)	0	0	0
2012/07/11	R203	02/08/2012	6.85	Call	Bond Future	2,112.4100	2.1124	2,200.3600	2.2004	4.163	0	0	1,400
2012/07/11	R203	02/08/2012	6.85	Put	Bond Future	31.6500	0.0317	20.3500	0.0204	(35.703)	0	0	0
2012/07/11	R203	02/08/2012	7.15	Call	Bond Future	3,393.9300	3.3939	3,491.9600	3.4920	2.888	0	0	0
2012/07/11	R203	02/08/2012	7.15	Put	Bond Future	2.3800	0.0024	1.1600	0.0012	(51.261)	0	0	1,400
2012/07/11	R203	02/08/2012	7.55	Call	Bond Future	5,108.5100	5.1085	5,207.7400	5.2077	1.942	0	0	0
2012/07/11	R203	02/08/2012	7.55	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	4,200
2012/07/11	R203	01/11/2012			Bond Future	6.4250	108.6829	6.4030	108.7776	(0.342)	0.0000	0.0000	883
2012/07/11	R203	01/11/2012	6.87	Call	Bond Future	2,479.3500	2.4794	2,509.5700	2.5096	1.219	0	0	0
2012/07/11	R203	01/11/2012	6.87	Put	Bond Future	584.9000	0.5849	520.3900	0.5204	(11.029)	0	0	0
2012/07/11	R203	07/02/2013			Bond Future	6.4700	110.3758	6.4480	110.4656	(0.340)	0.0000	0.0000	0
2012/07/11	R203	07/02/2013	6.94	Call	Bond Future	2,863.1200	2.8631	2,877.8000	2.8778	0.513	0	0	0
2012/07/11	R203	07/02/2013	6.94	Put	Bond Future	966.6200	0.9666	891.5100	0.8915	(7.770)	0	0	0
2012/07/11	R203	07/02/2013	6.11	Call	Bond Future	0.0000	0.0000	1,057.7300	1.0577	100.000	0	0	6,300
2012/07/11	R203	07/02/2013	6.11	Put	Bond Future	0.0000	0.0000	2,448.9400	2.4489	100.000	0	0	0
2012/07/11	R204	02/08/2012			Bond Future	6.6900	107.7211	6.6730	107.8118	(0.254)	0.0000	0.0000	4,016
2012/07/11	R204	02/08/2012	7.15	Call	Bond Future	2,466.4900	2.4665	2,543.7500	2.5438	3.132	0	0	0
2012/07/11	R204	02/08/2012	7.15	Put	Bond Future	49.1300	0.0491	35.7300	0.0357	(27.275)	0	0	0
2012/07/11	R204	01/11/2012			Bond Future	6.7400	109.2408	6.7220	109.3333	(0.267)	0.0000	0.0000	0
2012/07/11	R204	01/11/2012	7.22	Call	Bond Future	3,120.0700	3.1201	3,178.2600	3.1783	1.865	0	0	0
2012/07/11	R204	01/11/2012	7.22	Put	Bond Future	688.2200	0.6882	653.8600	0.6539	(4.993)	0	0	0
2012/07/11	R204	07/02/2013			Bond Future	6.7910	106.9121	6.7740	106.9960	(0.250)	0.0000	0.0000	0
2012/07/11	R204	07/02/2013	7.29	Call	Bond Future	3,643.4200	3.6434	3,672.6600	3.6727	0.803	0	0	0
2012/07/11	R204	07/02/2013	7.29	Put	Bond Future	1,216.3500	1.2164	1,161.6800	1.1617	(4.495)	0	0	0
2012/07/11	R206	02/08/2012			Bond Future	5.0230	103.8579	5.0110	103.8748	(0.239)	0.0000	0.0000	1,240
2012/07/11	R206	02/08/2012	5.19	Call	Bond Future	260.5400	0.2605	272.6500	0.2727	4.648	0	0	0
2012/07/11	R206	02/08/2012	5.19	Put	Bond Future	26.5800	0.0266	21.8500	0.0219	(17.795)	0	0	0
2012/07/11	R206	01/11/2012			Bond Future	4.8650	105.3245	4.8530	105.3385	(0.247)	0.0000	0.0000	0
2012/07/11	R206	01/11/2012	5.05	Call	Bond Future	358.3000	0.3583	366.4500	0.3665	2.275	0	0	0
2012/07/11	R206	01/11/2012	5.05	Put	Bond Future	142.2000	0.1422	136.3200	0.1363	(4.135)	0	0	0
2012/07/11	R206	07/02/2013			Bond Future	4.5650	103.1971	4.5550	103.2063	(0.219)	0.0000	0.0000	0
2012/07/11	R206	07/02/2013	4.76	Call	Bond Future	410.3700	0.4104	415.0700	0.4151	1.145	0	0	0
2012/07/11	R206	07/02/2013	4.76	Put	Bond Future	232.5900	0.2326	228.1600	0.2282	(1.905)	0	0	0
2012/07/11	R207	02/08/2012			Bond Future	6.9300	102.2820	6.9130	102.3807	(0.245)	0.0000	0.0000	28,653
2012/07/11	R207	02/08/2012	7.51	Call	Bond Future	3,321.8400	3.3218	3,414.3100	3.4143	2.784	0	0	0
2012/07/11	R207	02/08/2012	7.51	Put	Bond Future	24.4600	0.0245	18.2400	0.0182	(25.429)	0	0	0
2012/07/11	R207	01/11/2012			Bond Future	6.9820	103.7263	6.9650	103.8221	(0.243)	0.0000	0.0000	0
2012/07/11	R207	01/11/2012	7.58	Call	Bond Future	3,948.1100	3.9481	4,002.0600	4.0021	1.366	0	0	0
2012/07/11	R207	01/11/2012	7.58	Put	Bond Future	648.1700	0.6482	606.3300	0.6063	(6.455)	0	0	0
2012/07/11	R207	07/02/2013			Bond Future	7.0380	101.6988	7.0210	101.7914	(0.242)	0.0000	0.0000	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
2012/07/11	R207	07/02/2013	7.66	Call	Bond Future	4,521.7200	4.5217	4,544.9900	4.5450	0.515	0	0	0
2012/07/11	R207	07/02/2013	7.66	Put	Bond Future	1,203.3600	1.2034	1,134.0000	1.1340	(5.764)	0	0	0
2012/07/11	R208	02/08/2012			Bond Future	7.0660	100.3479	7.0590	100.3921	(0.099)	0.0000	0.0000	19,499
2012/07/11	R208	02/08/2012	7.20	Call	Bond Future	1,279.1900	1.2792	1,292.2000	1.2922	1.017	0	0	3,450
2012/07/11	R208	02/08/2012	7.20	Put	Bond Future	438.1800	0.4382	407.0100	0.4070	(7.114)	0	0	0
2012/07/11	R208	02/08/2012	7.50	Call	Bond Future	2,774.8500	2.7749	2,808.0500	2.8081	1.196	0	0	1,150
2012/07/11	R208	02/08/2012	7.50	Put	Bond Future	83.4300	0.0834	72.4500	0.0725	(13.161)	0	0	0
2012/07/11	R208	02/08/2012	7.80	Call	Bond Future	4,507.5700	4.5076	4,549.7300	4.5497	0.935	0	0	0
2012/07/11	R208	02/08/2012	7.80	Put	Bond Future	9.6300	0.0096	7.6100	0.0076	(20.976)	0	0	1,150
2012/07/11	R208	02/08/2012	8.25	Call	Bond Future	7,128.0700	7.1281	7,172.1700	7.1722	0.619	0	0	0
2012/07/11	R208	02/08/2012	8.25	Put	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	3,450
2012/07/11	R208	01/11/2012			Bond Future	7.1190	98.3738	7.1130	98.4107	(0.084)	0.0000	0.0000	0
2012/07/11	R208	01/11/2012	7.70	Call	Bond Future	4,267.4600	4.2675	4,247.8300	4.2478	(0.460)	0	0	0
2012/07/11	R208	01/11/2012	7.70	Put	Bond Future	773.0700	0.7731	716.5200	0.7165	(7.315)	0	0	0
2012/07/11	R208	07/02/2013			Bond Future	7.1760	99.9023	7.1700	99.9382	(0.084)	0.0000	0.0000	0
2012/07/11	R208	07/02/2013	7.78	Call	Bond Future	4,920.5900	4.9206	4,890.7900	4.8908	(0.606)	0	0	0
2012/07/11	R208	07/02/2013	7.78	Put	Bond Future	1,388.9300	1.3889	1,323.2300	1.3232	(4.730)	0	0	0
2012/07/11	R209	02/08/2012			Bond Future	8.3980	80.2679	8.3400	80.7590	(0.691)	0.0000	0.0000	13,541
2012/07/11	R209	02/08/2012	8.91	Call	Bond Future	4,267.4100	4.2674	4,709.6400	4.7096	10.363	0	0	0
2012/07/11	R209	02/08/2012	8.91	Put	Bond Future	133.7400	0.1337	84.8200	0.0848	(36.578)	0	0	0
2012/07/11	R209	01/11/2012			Bond Future	8.4600	78.2605	8.4010	78.7539	(0.697)	0.0000	0.0000	0
2012/07/11	R209	01/11/2012	8.99	Call	Bond Future	5,768.1600	5.7682	6,093.4800	6.0935	5.640	0	0	0
2012/07/11	R209	01/11/2012	8.99	Put	Bond Future	1,547.4800	1.5475	1,379.4100	1.3794	(10.861)	0	0	0
2012/07/11	R209	07/02/2013			Bond Future	8.5260	79.4810	8.4660	79.9762	(0.704)	0.0000	0.0000	0
2012/07/11	R209	07/02/2013	9.06	Call	Bond Future	6,891.3400	6.8913	7,226.4000	7.2264	4.862	0	0	0
2012/07/11	R209	07/02/2013	9.06	Put	Bond Future	2,694.6200	2.6946	2,534.5300	2.5345	(5.941)	0	0	0
2012/07/11	R210	02/08/2012			Bond Future	142.4945	142.4945	142.3321	142.3321	(0.114)	0.0000	0.0000	992
2012/07/11	R210	02/08/2012	142.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	R210	02/08/2012	142.66	Put	Bond Future	165.5300	0.1655	327.8900	0.3279	98.085	0	0	0
2012/07/11	R211	02/08/2012			Bond Future	120.4457	120.4457	120.5499	120.5499	0.086	0.0000	0.0000	480
2012/07/11	R211	02/08/2012	120.36	Call	Bond Future	85.7300	0.0857	189.9000	0.1899	121.509	0	0	0
2012/07/11	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	R212	02/08/2012			Bond Future	118.9382	118.9382	119.4530	119.4530	0.433	0.0000	0.0000	3,064
2012/07/11	R212	02/08/2012	117.39	Call	Bond Future	1,548.2200	1.5482	2,063.0100	2.0630	33.250	0	0	0
2012/07/11	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/11	R213	02/08/2012			Bond Future	8.2580	91.1956	8.1960	91.7302	(0.751)	0.0000	0.0000	4,885
2012/07/11	R213	02/08/2012	8.74	Call	Bond Future	4,142.9100	4.1429	4,629.1200	4.6291	11.736	0	0	0
2012/07/11	R213	02/08/2012	8.74	Put	Bond Future	143.8400	0.1438	95.4000	0.0954	(33.676)	0	0	0
2012/07/11	R213	01/11/2012			Bond Future	8.3240	88.9448	8.2600	89.4890	(0.769)	0.0000	0.0000	0
2012/07/11	R213	01/11/2012	8.81	Call	Bond Future	5,587.7700	5.5878	5,982.0100	5.9820	7.055	0	0	0
2012/07/11	R213	01/11/2012	8.81	Put	Bond Future	1,612.0600	1.6121	1,462.1400	1.4621	(9.300)	0	0	0
2012/07/11	R213	07/02/2013			Bond Future	8.3960	90.3274	8.3300	90.8799	(0.786)	0.0000	0.0000	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
2012/07/11	R213	07/02/2013	8.90	Call	Bond Future	6,844.5000	6.8445	7,146.5800	7.1466	4.413	0	0	0
2012/07/11	R213	07/02/2013	8.90	Put	Bond Future	2,789.1600	2.7892	2,538.7700	2.5388	(8.977)	0	0	0
2012/07/11	R214	02/08/2012			Bond Future	8.4570	81.8519	8.4000	82.3580	(0.674)	0.0000	0.0000	1,700
2012/07/11	R214	02/08/2012	8.95	Call	Bond Future	4,161.1400	4.1611	4,667.2200	4.6672	12.162	0	0	0
2012/07/11	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													315468