



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/07/2012 to 18/07/2012

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
2012/07/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/18	2025	02/08/2012			Bond Future	99.9770	99.9770	99.9887	99.9887	0.012	0.0000	0.0000	2,062
2012/07/18	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2025	02/08/2012	99.99	Put	Bond Future	12.9800	0.0130	1.3300	0.0013	(89.753)	0	0	0
2012/07/18	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2025	02/08/2012	100.00	Put	Bond Future	22.9800	0.0230	11.3300	0.0113	(50.696)	0	0	0
2012/07/18	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2025	02/08/2012	100.01	Put	Bond Future	32.9800	0.0330	21.3300	0.0213	(35.324)	0	0	0
2012/07/18	2025	01/11/2012			Bond Future	101.3785	101.3785	101.3900	101.3900	0.011	0.0000	0.0000	0
2012/07/18	2025	01/11/2012	99.99	Call	Bond Future	1,388.4800	1.3885	1,400.0200	1.4000	0.831	0	0	0
2012/07/18	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2025	01/11/2012	100.00	Call	Bond Future	1,378.4800	1.3785	1,390.0200	1.3900	0.837	0	0	0
2012/07/18	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2025	01/11/2012	100.01	Call	Bond Future	1,368.4800	1.3685	1,380.0200	1.3800	0.843	0	0	0
2012/07/18	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2038	02/08/2012			Bond Future	98.1121	98.1121	98.1263	98.1263	0.014	0.0000	0.0000	0
2012/07/18	2038	02/08/2012	97.99	Call	Bond Future	122.1200	0.1221	136.2600	0.1363	11.579	0	0	0
2012/07/18	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2038	02/08/2012	98.00	Call	Bond Future	112.1200	0.1121	126.2600	0.1263	12.611	0	0	0
2012/07/18	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2038	02/08/2012	98.01	Call	Bond Future	102.1200	0.1021	116.2600	0.1163	13.846	0	0	0
2012/07/18	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2038	01/11/2012			Bond Future	99.4875	99.4875	99.5016	99.5016	0.014	0.0000	0.0000	0
2012/07/18	2038	01/11/2012	98.99	Call	Bond Future	497.5000	0.4975	511.6400	0.5116	2.842	0	0	0
2012/07/18	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2038	01/11/2012	99.00	Call	Bond Future	487.5000	0.4875	501.6400	0.5016	2.901	0	0	0
2012/07/18	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2038	01/11/2012	99.01	Call	Bond Future	477.5000	0.4775	491.6400	0.4916	2.961	0	0	0
2012/07/18	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2050	02/08/2012			Bond Future	103.5470	103.5470	103.5611	103.5611	0.014	0.0000	0.0000	0
2012/07/18	2050	02/08/2012	102.99	Call	Bond Future	556.9600	0.5570	571.0600	0.5711	2.532	0	0	0
2012/07/18	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2050	02/08/2012	103.00	Call	Bond Future	546.9600	0.5470	561.0600	0.5611	2.578	0	0	0
2012/07/18	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2050	02/08/2012	103.01	Call	Bond Future	536.9600	0.5370	551.0600	0.5511	2.626	0	0	0
2012/07/18	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2050	01/11/2012			Bond Future	104.9985	104.9985	105.0126	105.0126	0.013	0.0000	0.0000	0
2012/07/18	2050	01/11/2012	103.99	Call	Bond Future	1,008.5000	1.0085	1,022.6400	1.0226	1.402	0	0	0
2012/07/18	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2050	01/11/2012	104.00	Call	Bond Future	998.5000	0.9985	1,012.6400	1.0126	1.416	0	0	0
2012/07/18	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	2050	01/11/2012	104.01	Call	Bond Future	988.5000	0.9885	1,002.6400	1.0026	1.430	0	0	0
2012/07/18	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	5706	15/09/2015			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
2012/07/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	AL7T	02/08/2012			Index Future	461.7620	461.7620	460.8670	460.8670	(0.194)	0.0000	0.0000	13
2012/07/18	AL7T	01/11/2012			Index Future	468.2350	468.2350	467.3270	467.3270	(0.194)	0.0000	0.0000	0
2012/07/18	ALBI	02/08/2012			Index Future	415.9910	415.9910	414.8920	414.8920	(0.264)	0.0000	0.0000	1,003
2012/07/18	ALBI	01/11/2012			Index Future	421.8230	421.8230	420.7070	420.7070	(0.265)	0.0000	0.0000	0
2012/07/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	C214	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
2012/07/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/18	ES33	02/08/2012			Bond Future	8.6350	92.0049	8.6880	91.5394	0.614	0.0000	0.0000	720
2012/07/18	ES33	01/11/2012			Bond Future	8.7100	89.5160	8.7650	89.0402	0.631	0.0000	0.0000	0
2012/07/18	ES33	01/11/2012	9.20	Call	Bond Future	4,103.1500	4.1031	3,627.3600	3.6274	(11.596)	0	0	0
2012/07/18	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	GOVI	02/08/2012			GOVI	416.0550	416.0550	415.0330	415.0330	(0.246)	0.0000	0.0000	266
2012/07/18	GOVI	02/08/2012	398.23	Call	GOVI	178,250.0000	17.8250	168,030.0000	16.8030	(5.734)	0	0	0
2012/07/18	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	GOVI	01/11/2012			GOVI	421.8880	421.8880	420.8500	420.8500	(0.246)	0.0000	0.0000	0
2012/07/18	GOVI	01/11/2012	403.96	Call	GOVI	179,280.0000	17.9280	168,900.0000	16.8900	(5.790)	0	0	0
2012/07/18	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/18	IGOV	02/08/2012			Index Future	177.1830	177.1830	177.2100	177.2100	0.015	0.0000	0.0000	594
2012/07/18	IGOV	01/11/2012			Index Future	179.6670	179.6670	179.6930	179.6930	0.014	0.0000	0.0000	0
2012/07/18	IGOV	07/02/2013			Index Future	182.4450	182.4450	182.4720	182.4720	0.015	0.0000	0.0000	14
2012/07/18	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.3680	475.3680	0.051	0.0000	0.0000	169
2012/07/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/18	JBAF	18/07/2012			Jibar Tradeable Future	5.5700	94.4300	5.5750	94.4250	0.090	0.0000	0.0000	0
2012/07/18	JBAF	15/08/2012			Jibar Tradeable Future	5.4200	94.5800	5.4300	94.5700	0.185	0.0000	0.0000	0
2012/07/18	JBAF	19/09/2012			Jibar Tradeable Future	5.3800	94.6200	5.3800	94.6200	0.000	0.0000	0.0000	44,760
2012/07/18	JBAF	17/10/2012			Jibar Tradeable Future	5.2600	94.7400	5.2500	94.7500	(0.190)	0.0000	0.0000	0
2012/07/18	JBAF	21/11/2012			Jibar Tradeable Future	5.2400	94.7600	5.2200	94.7800	(0.382)	0.0000	0.0000	0
2012/07/18	JBAF	19/12/2012			Jibar Tradeable Future	5.1950	94.8050	5.1800	94.8200	(0.289)	0.0000	0.0000	840

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
2012/07/18	JBAF	20/03/2013			Jibar Tradeable Future	5.1900	94.8100	5.1600	94.8400	(0.578)	0.0000	0.0000	1,000
2012/07/18	JBAF	19/06/2013			Jibar Tradeable Future	5.1900	94.8100	5.1600	94.8400	(0.578)	0.0000	0.0000	500
2012/07/18	JBAF	18/09/2013			Jibar Tradeable Future	5.2500	94.7500	5.2300	94.7700	(0.381)	0.0000	0.0000	1,700
2012/07/18	JBAF	18/12/2013			Jibar Tradeable Future	5.3900	94.6100	5.3700	94.6300	(0.371)	0.0000	0.0000	1,500
2012/07/18	JBAF	19/03/2014			Jibar Tradeable Future	5.5600	94.4400	5.5200	94.4800	(0.719)	0.0000	0.0000	400
2012/07/18	JBAF	18/06/2014			Jibar Tradeable Future	5.7500	94.2500	5.6800	94.3200	(1.217)	0.0000	0.0000	0
2012/07/18	R157	02/08/2012			Bond Future	5.7020	127.2161	5.7580	127.0377	0.982	0.0000	0.0000	15,680
2012/07/18	R157	02/08/2012	6.15	Call	Bond Future	1,419.8500	1.4199	1,243.4500	1.2434	(12.424)	0	0	0
2012/07/18	R157	02/08/2012	6.15	Put	Bond Future	2.4000	0.0024	4.3300	0.0043	80.417	0	0	0
2012/07/18	R157	02/08/2012	6.35	Call	Bond Future	2,043.5600	2.0436	1,865.3200	1.8653	(8.722)	0	0	1,250
2012/07/18	R157	02/08/2012	6.35	Put	Bond Future	0.1000	0.0001	0.1900	0.0002	90.000	0	0	0
2012/07/18	R157	02/08/2012	6.55	Call	Bond Future	2,665.3500	2.6654	2,487.0200	2.4870	(6.691)	0	0	0
2012/07/18	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/18	R157	02/08/2012	6.95	Call	Bond Future	3,896.8400	3.8968	3,718.5100	3.7185	(4.576)	0	0	0
2012/07/18	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/18	R157	01/11/2012			Bond Future	5.7070	122.1947	5.7690	122.0133	1.086	0.0000	0.0000	200
2012/07/18	R157	01/11/2012	5.78	Call	Bond Future	785.6600	0.7857	686.0600	0.6861	(12.677)	0	0	5,630
2012/07/18	R157	01/11/2012	5.78	Put	Bond Future	572.1200	0.5721	653.9100	0.6539	14.296	0	0	0
2012/07/18	R157	01/11/2012	6.24	Call	Bond Future	1,722.8300	1.7228	1,574.9100	1.5749	(8.586)	0	0	0
2012/07/18	R157	01/11/2012	6.24	Put	Bond Future	174.7700	0.1748	208.2400	0.2082	19.151	0	0	0
2012/07/18	R157	07/02/2013			Bond Future	5.7020	124.0836	5.7710	123.9012	1.210	0.0000	0.0000	0
2012/07/18	R157	07/02/2013	6.28	Call	Bond Future	1,891.9100	1.8919	1,756.8200	1.7568	(7.140)	0	0	0
2012/07/18	R157	07/02/2013	6.28	Put	Bond Future	374.3900	0.3744	421.7800	0.4218	12.658	0	0	0
2012/07/18	R186	02/08/2012			Bond Future	7.4310	128.1573	7.4850	127.6002	0.727	0.0000	0.0000	34,668
2012/07/18	R186	02/08/2012	7.66	Call	Bond Future	2,672.9900	2.6730	2,215.8600	2.2159	(17.102)	0	0	276
2012/07/18	R186	02/08/2012	7.66	Put	Bond Future	334.0900	0.3341	434.0400	0.4340	29.917	0	0	0
2012/07/18	R186	02/08/2012	7.70	Call	Bond Future	3,000.0700	3.0001	2,523.1700	2.5232	(15.896)	0	0	0
2012/07/18	R186	02/08/2012	7.70	Put	Bond Future	258.9000	0.2589	339.0800	0.3391	30.969	0	0	0
2012/07/18	R186	02/08/2012	7.76	Call	Bond Future	3,513.8100	3.5138	3,012.6700	3.0127	(14.262)	0	0	43
2012/07/18	R186	02/08/2012	7.76	Put	Bond Future	172.6600	0.1727	228.6000	0.2286	32.399	0	0	0
2012/07/18	R186	02/08/2012	9.00	Call	Bond Future	14,867.3600	14.8674	14,310.2800	14.3103	(3.747)	0	0	0
2012/07/18	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/18	R186	02/08/2012	8.66	Call	Bond Future	11,865.9200	11.8659	11,308.8500	11.3088	(4.695)	0	0	0
2012/07/18	R186	02/08/2012	8.66	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	276
2012/07/18	R186	02/08/2012	8.75	Call	Bond Future	12,671.6000	12.6716	12,114.5200	12.1145	(4.396)	0	0	0
2012/07/18	R186	02/08/2012	8.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,700
2012/07/18	R186	02/08/2012	8.76	Call	Bond Future	12,760.6200	12.7606	12,203.5400	12.2035	(4.366)	0	0	0
2012/07/18	R186	02/08/2012	8.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	43
2012/07/18	R186	02/08/2012	8.00	Call	Bond Future	5,726.9200	5.7269	5,179.3000	5.1793	(9.562)	0	0	1,099
2012/07/18	R186	02/08/2012	8.00	Put	Bond Future	26.6000	0.0266	36.0600	0.0361	35.564	0	0	0
2012/07/18	R186	02/08/2012	8.25	Call	Bond Future	8,092.6300	8.0926	7,536.3900	7.5364	(6.873)	0	0	8,750
2012/07/18	R186	02/08/2012	8.25	Put	Bond Future	2.4500	0.0025	3.2900	0.0033	34.286	0	0	0
2012/07/18	R186	02/08/2012	8.30	Call	Bond Future	8,561.5000	8.5615	8,004.9100	8.0049	(6.501)	0	0	0
2012/07/18	R186	02/08/2012	8.30	Put	Bond Future	1.4400	0.0014	1.9300	0.0019	34.028	0	0	900
2012/07/18	R186	01/11/2012			Bond Future	7.4850	129.9530	7.5400	129.3958	0.735	0.0000	0.0000	267
2012/07/18	R186	01/11/2012	8.50	Call	Bond Future	10,309.0800	10.3091	9,814.7700	9.8148	(4.795)	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
2012/07/18	R186	01/11/2012	8.50	Put	Bond Future	562.5600	0.5626	625.4500	0.6255	11.179	0	0	200
2012/07/18	R186	01/11/2012	8.82	Call	Bond Future	12,886.0900	12.8861	12,363.7100	12.3637	(4.054)	0	0	0
2012/07/18	R186	01/11/2012	8.82	Put	Bond Future	289.4000	0.2894	324.2200	0.3242	12.032	0	0	1,858
2012/07/18	R186	01/11/2012	7.82	Call	Bond Future	5,331.0300	5.3310	4,952.3100	4.9523	(7.104)	0	0	1,858
2012/07/18	R186	01/11/2012	7.82	Put	Bond Future	1,990.3100	1.9903	2,168.7900	2.1688	8.967	0	0	0
2012/07/18	R186	01/11/2012	8.00	Call	Bond Future	6,532.5200	6.5325	6,114.8600	6.1149	(6.394)	0	0	200
2012/07/18	R186	01/11/2012	8.00	Put	Bond Future	1,448.2800	1.4483	1,587.8200	1.5878	9.635	0	0	0
2012/07/18	R186	07/02/2013			Bond Future	7.5420	126.6666	7.5990	126.1004	0.756	0.0000	0.0000	0
2012/07/18	R186	07/02/2013	8.47	Call	Bond Future	10,469.1900	10.4692	10,022.2200	10.0222	(4.269)	0	0	0
2012/07/18	R186	07/02/2013	8.47	Put	Bond Future	1,681.8100	1.6818	1,801.0900	1.8011	7.092	0	0	0
2012/07/18	R186	07/02/2013	7.00	Call	Bond Future	2,566.4800	2.5665	2,368.1400	2.3681	(7.728)	0	0	10,300
2012/07/18	R186	07/02/2013	7.00	Put	Bond Future	8,135.2600	8.1353	8,503.1700	8.5032	4.522	0	0	0
2012/07/18	R189	02/08/2012			Bond Future	219.1782	219.1782	219.0156	219.0156	(0.074)	0.0000	0.0000	0
2012/07/18	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	R189	02/08/2012	219.65	Put	Bond Future	471.8000	0.4718	634.3900	0.6344	34.462	0	0	0
2012/07/18	R197	02/08/2012			Bond Future	261.3500	261.3500	261.3749	261.3749	0.010	0.0000	0.0000	5,418
2012/07/18	R197	02/08/2012	256.15	Call	Bond Future	5,199.9600	5.2000	5,224.8500	5.2249	0.479	0	0	0
2012/07/18	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	R201	02/08/2012			Bond Future	4.8650	109.7172	4.9130	109.6052	0.987	0.0000	0.0000	1,620
2012/07/18	R201	02/08/2012	5.20	Call	Bond Future	781.6100	0.7816	671.8400	0.6718	(14.044)	0	0	0
2012/07/18	R201	02/08/2012	5.20	Put	Bond Future	2.8200	0.0028	5.0800	0.0051	80.142	0	0	0
2012/07/18	R201	01/11/2012			Bond Future	4.7610	111.2544	4.8150	111.1411	1.134	0.0000	0.0000	0
2012/07/18	R201	01/11/2012	5.11	Call	Bond Future	869.5100	0.8695	783.1900	0.7832	(9.927)	0	0	0
2012/07/18	R201	01/11/2012	5.11	Put	Bond Future	140.0100	0.1400	166.9800	0.1670	19.263	0	0	0
2012/07/18	R201	07/02/2013			Bond Future	4.5980	108.5641	4.6610	108.4480	1.370	0.0000	0.0000	0
2012/07/18	R201	07/02/2013	4.98	Call	Bond Future	955.5500	0.9556	874.6200	0.8746	(8.469)	0	0	0
2012/07/18	R201	07/02/2013	4.98	Put	Bond Future	254.3200	0.2543	289.4600	0.2895	13.817	0	0	0
2012/07/18	R202	02/08/2012			Bond Future	189.7001	189.7001	189.7264	189.7264	0.014	0.0000	0.0000	48,173
2012/07/18	R202	02/08/2012	188.44	Call	Bond Future	1,260.0900	1.2601	1,286.3600	1.2864	2.085	0	0	0
2012/07/18	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	R203	02/08/2012			Bond Future	6.1260	112.4337	6.1460	112.3424	0.326	0.0000	0.0000	13,406
2012/07/18	R203	02/08/2012	6.60	Call	Bond Future	2,147.6600	2.1477	2,056.5600	2.0566	(4.242)	0	0	4,200
2012/07/18	R203	02/08/2012	6.60	Put	Bond Future	8.2000	0.0082	8.4300	0.0084	2.805	0	0	0
2012/07/18	R203	02/08/2012	6.85	Call	Bond Future	3,247.5500	3.2475	3,156.1900	3.1562	(2.813)	0	0	1,400
2012/07/18	R203	02/08/2012	6.85	Put	Bond Future	0.3600	0.0004	0.3300	0.0003	(8.333)	0	0	0
2012/07/18	R203	02/08/2012	7.15	Call	Bond Future	4,557.9800	4.5580	4,466.6500	4.4667	(2.004)	0	0	0
2012/07/18	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/18	R203	02/08/2012	7.20	Call	Bond Future	4,774.5100	4.7745	4,683.1800	4.6832	(1.913)	0	0	0
2012/07/18	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	R203	02/08/2012	7.55	Call	Bond Future	6,274.9100	6.2749	6,183.5800	6.1836	(1.455)	0	0	0
2012/07/18	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/18	R203	01/11/2012			Bond Future	6.1560	109.8482	6.1760	109.7611	0.325	0.0000	0.0000	883
2012/07/18	R203	01/11/2012	6.87	Call	Bond Future	3,331.2500	3.3313	3,254.6500	3.2546	(2.299)	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
2012/07/18	R203	01/11/2012	6.87	Put	Bond Future	271.4500	0.2714	282.0200	0.2820	3.894	0	0	0
2012/07/18	R203	07/02/2013			Bond Future	6.1840	111.5503	6.2060	111.4594	0.356	0.0000	0.0000	0
2012/07/18	R203	07/02/2013	6.11	Call	Bond Future	1,497.0200	1.4970	1,449.9900	1.4500	(3.142)	0	0	6,300
2012/07/18	R203	07/02/2013	6.11	Put	Bond Future	1,803.4800	1.8035	1,847.3600	1.8474	2.433	0	0	0
2012/07/18	R203	07/02/2013	6.94	Call	Bond Future	3,649.2000	3.6492	3,576.1100	3.5761	(2.003)	0	0	0
2012/07/18	R203	07/02/2013	6.94	Put	Bond Future	578.1600	0.5782	595.9800	0.5960	3.082	0	0	0
2012/07/18	R204	02/08/2012			Bond Future	6.4490	109.0152	6.4570	108.9719	0.124	0.0000	0.0000	4,017
2012/07/18	R204	02/08/2012	7.15	Call	Bond Future	3,712.5500	3.7125	3,669.0500	3.6690	(1.172)	0	0	0
2012/07/18	R204	02/08/2012	7.15	Put	Bond Future	1.1200	0.0011	0.8900	0.0009	(20.536)	0	0	0
2012/07/18	R204	01/11/2012			Bond Future	6.4880	110.5456	6.4970	110.4986	0.139	0.0000	0.0000	0
2012/07/18	R204	01/11/2012	7.22	Call	Bond Future	4,101.4600	4.1015	4,057.6900	4.0577	(1.067)	0	0	0
2012/07/18	R204	01/11/2012	7.22	Put	Bond Future	364.8200	0.3648	367.9900	0.3680	0.869	0	0	0
2012/07/18	R204	07/02/2013			Bond Future	6.5280	108.2195	6.5370	108.1744	0.138	0.0000	0.0000	0
2012/07/18	R204	07/02/2013	7.29	Call	Bond Future	4,531.9800	4.5320	4,493.5100	4.4935	(0.849)	0	0	0
2012/07/18	R204	07/02/2013	7.29	Put	Bond Future	797.5400	0.7975	804.1300	0.8041	0.826	0	0	0
2012/07/18	R206	02/08/2012			Bond Future	4.8920	104.0419	4.9520	103.9576	1.226	0.0000	0.0000	1,240
2012/07/18	R206	02/08/2012	5.19	Call	Bond Future	420.2500	0.4202	338.7100	0.3387	(19.403)	0	0	0
2012/07/18	R206	02/08/2012	5.19	Put	Bond Future	2.2600	0.0023	5.0600	0.0051	123.894	0	0	0
2012/07/18	R206	01/11/2012			Bond Future	4.7140	105.5013	4.7880	105.4146	1.570	0.0000	0.0000	0
2012/07/18	R206	01/11/2012	5.05	Call	Bond Future	475.9200	0.4759	411.6100	0.4116	(13.513)	0	0	0
2012/07/18	R206	01/11/2012	5.05	Put	Bond Future	82.9600	0.0830	105.3800	0.1054	27.025	0	0	0
2012/07/18	R206	07/02/2013			Bond Future	4.3810	103.3653	4.4770	103.2775	2.191	0.0000	0.0000	0
2012/07/18	R206	07/02/2013	4.76	Call	Bond Future	511.8800	0.5119	453.8000	0.4538	(11.346)	0	0	0
2012/07/18	R206	07/02/2013	4.76	Put	Bond Future	165.9100	0.1659	195.6300	0.1956	17.913	0	0	0
2012/07/18	R207	02/08/2012			Bond Future	6.6590	103.8694	6.6830	103.7276	0.360	0.0000	0.0000	28,653
2012/07/18	R207	02/08/2012	7.51	Call	Bond Future	4,885.1000	4.8851	4,743.2600	4.7433	(2.904)	0	0	0
2012/07/18	R207	02/08/2012	7.51	Put	Bond Future	0.2600	0.0003	0.2400	0.0002	(7.692)	0	0	0
2012/07/18	R207	01/11/2012			Bond Future	6.7010	105.3241	6.7260	105.1807	0.373	0.0000	0.0000	20
2012/07/18	R207	01/11/2012	7.58	Call	Bond Future	5,208.9500	5.2089	5,080.2600	5.0803	(2.471)	0	0	0
2012/07/18	R207	01/11/2012	7.58	Put	Bond Future	311.1400	0.3111	325.8600	0.3259	4.731	0	0	0
2012/07/18	R207	07/02/2013			Bond Future	6.7440	103.3155	6.7710	103.1657	0.400	0.0000	0.0000	0
2012/07/18	R207	07/02/2013	7.66	Call	Bond Future	5,673.9600	5.6740	5,550.6300	5.5506	(2.174)	0	0	0
2012/07/18	R207	07/02/2013	7.66	Put	Bond Future	738.9000	0.7389	765.3600	0.7654	3.581	0	0	0
2012/07/18	R208	02/08/2012			Bond Future	6.7890	102.1154	6.8130	101.9607	0.354	0.0000	0.0000	18,099
2012/07/18	R208	02/08/2012	7.20	Call	Bond Future	2,649.7700	2.6498	2,497.9600	2.4980	(5.729)	0	0	0
2012/07/18	R208	02/08/2012	7.20	Put	Bond Future	41.2800	0.0413	44.1800	0.0442	7.025	0	0	0
2012/07/18	R208	02/08/2012	7.50	Call	Bond Future	4,461.0300	4.4610	4,306.2900	4.3063	(3.469)	0	0	1,150
2012/07/18	R208	02/08/2012	7.50	Put	Bond Future	2.1300	0.0021	2.1000	0.0021	(1.408)	0	0	1,150
2012/07/18	R208	02/08/2012	7.80	Call	Bond Future	6,265.4700	6.2655	6,110.7500	6.1108	(2.469)	0	0	0
2012/07/18	R208	02/08/2012	7.80	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	1,150
2012/07/18	R208	02/08/2012	8.25	Call	Bond Future	8,895.3900	8.8954	8,740.6800	8.7407	(1.739)	0	0	0
2012/07/18	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/18	R208	01/11/2012			Bond Future	6.8330	100.1532	6.8580	99.9960	0.366	0.0000	0.0000	0
2012/07/18	R208	01/11/2012	7.70	Call	Bond Future	5,634.8800	5.6349	5,494.4700	5.4945	(2.492)	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
2012/07/18	R208	01/11/2012	7.70	Put	Bond Future	361.1000	0.3611	377.8300	0.3778	4.633	0	0	0
2012/07/18	R208	01/11/2012	6.81	Call	Bond Future	1,855.8800	1.8559	1,769.6900	1.7697	(4.644)	0	0	5,180
2012/07/18	R208	01/11/2012	6.81	Put	Bond Future	2,000.7200	2.0007	2,071.6700	2.0717	3.546	0	0	0
2012/07/18	R208	01/11/2012	7.50	Call	Bond Future	4,643.3400	4.6433	4,510.9300	4.5109	(2.852)	0	0	0
2012/07/18	R208	01/11/2012	7.50	Put	Bond Future	554.5800	0.5546	579.3100	0.5793	4.459	0	0	0
2012/07/18	R208	07/02/2013			Bond Future	6.8790	101.6994	6.9050	101.5404	0.378	0.0000	0.0000	0
2012/07/18	R208	07/02/2013	7.78	Call	Bond Future	6,183.2700	6.1833	6,052.9200	6.0529	(2.108)	0	0	0
2012/07/18	R208	07/02/2013	7.78	Put	Bond Future	854.5500	0.8545	883.1500	0.8831	3.347	0	0	0
2012/07/18	R209	02/08/2012			Bond Future	8.0110	83.6386	8.0640	83.1637	0.662	0.0000	0.0000	6,615
2012/07/18	R209	02/08/2012	8.91	Call	Bond Future	7,506.0800	7.5061	7,031.7100	7.0317	(6.320)	0	0	0
2012/07/18	R209	02/08/2012	8.91	Put	Bond Future	1.7300	0.0017	2.2200	0.0022	28.324	0	0	0
2012/07/18	R209	01/11/2012			Bond Future	8.0640	81.6681	8.1190	81.1810	0.682	0.0000	0.0000	0
2012/07/18	R209	01/11/2012	8.99	Call	Bond Future	8,342.8100	8.3428	7,925.4600	7.9255	(5.003)	0	0	0
2012/07/18	R209	01/11/2012	8.99	Put	Bond Future	714.5400	0.7145	784.2200	0.7842	9.752	0	0	0
2012/07/18	R209	07/02/2013			Bond Future	8.1200	82.9305	8.1760	82.4406	0.690	0.0000	0.0000	0
2012/07/18	R209	07/02/2013	9.06	Call	Bond Future	9,330.4800	9.3305	8,946.2300	8.9462	(4.118)	0	0	0
2012/07/18	R209	07/02/2013	9.06	Put	Bond Future	1,684.3200	1.6843	1,789.9300	1.7899	6.270	0	0	0
2012/07/18	R210	02/08/2012			Bond Future	144.5591	144.5591	144.9488	144.9488	0.270	0.0000	0.0000	1,092
2012/07/18	R210	02/08/2012	142.66	Call	Bond Future	1,899.0600	1.8991	2,288.7900	2.2888	20.522	0	0	0
2012/07/18	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	R211	02/08/2012			Bond Future	120.2891	120.2891	120.3414	120.3414	0.044	0.0000	0.0000	480
2012/07/18	R211	02/08/2012	120.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	R211	02/08/2012	120.36	Put	Bond Future	70.9200	0.0709	18.5900	0.0186	(73.787)	0	0	0
2012/07/18	R212	02/08/2012			Bond Future	120.2758	120.2758	120.2876	120.2876	0.010	0.0000	0.0000	3,064
2012/07/18	R212	02/08/2012	117.39	Call	Bond Future	2,885.7900	2.8858	2,897.5800	2.8976	0.409	0	0	0
2012/07/18	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/18	R213	02/08/2012			Bond Future	7.8760	94.5666	7.9300	94.0788	0.686	0.0000	0.0000	4,885
2012/07/18	R213	02/08/2012	8.74	Call	Bond Future	7,372.4100	7.3724	6,885.2500	6.8852	(6.608)	0	0	0
2012/07/18	R213	02/08/2012	8.74	Put	Bond Future	2.2500	0.0023	2.9400	0.0029	30.667	0	0	0
2012/07/18	R213	01/11/2012			Bond Future	7.9320	92.3567	7.9870	91.8665	0.693	0.0000	0.0000	0
2012/07/18	R213	01/11/2012	7.75	Call	Bond Future	2,429.8000	2.4298	2,208.1400	2.2081	(9.123)	0	0	140
2012/07/18	R213	01/11/2012	7.75	Put	Bond Future	4,079.8900	4.0799	4,348.5000	4.3485	6.584	0	0	0
2012/07/18	R213	01/11/2012	8.81	Call	Bond Future	8,159.6200	8.1596	7,744.5000	7.7445	(5.087)	0	0	0
2012/07/18	R213	01/11/2012	8.81	Put	Bond Future	771.9600	0.7720	847.1100	0.8471	9.735	0	0	0
2012/07/18	R213	07/02/2013			Bond Future	7.9930	93.7820	8.0490	93.2902	0.701	0.0000	0.0000	0
2012/07/18	R213	07/02/2013	8.90	Call	Bond Future	9,198.3400	9.1983	8,815.0100	8.8150	(4.167)	0	0	0
2012/07/18	R213	07/02/2013	8.90	Put	Bond Future	1,688.3700	1.6884	1,796.8800	1.7969	6.427	0	0	0
2012/07/18	R214	02/08/2012			Bond Future	8.0700	85.3967	8.1240	84.8864	0.669	0.0000	0.0000	1,700
2012/07/18	R214	02/08/2012	8.95	Call	Bond Future	7,705.8900	7.7059	7,195.6300	7.1956	(6.622)	0	0	0
2012/07/18	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
Total											316023	