



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/06/2012 to 26/06/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/06/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	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
2012/06/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	AL7T	02/08/2012			Index Future	444.8310	444.8310	445.5070	445.5070	0.152	0.0000	0.0000	13
2012/06/26	AL7T	01/11/2012			Index Future	451.1320	451.1320	451.8170	451.8170	0.152	0.0000	0.0000	0
2012/06/26	ALBI	02/08/2012			Index Future	401.3690	401.3690	401.9090	401.9090	0.135	0.0000	0.0000	1,003
2012/06/26	ALBI	01/11/2012			Index Future	407.0550	407.0550	407.6000	407.6000	0.134	0.0000	0.0000	0
2012/06/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C212	31/01/2022			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
2012/06/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/26	ES33	02/08/2012			Bond Future	9.3210	86.2604	9.2950	86.4675	(0.279)	0.0000	0.0000	4,220
2012/06/26	ES33	01/11/2012			Bond Future	9.4160	83.6976	9.3890	83.9090	(0.287)	0.0000	0.0000	0
2012/06/26	GOVI	02/08/2012			GOVI	402.3770	402.3770	402.8940	402.8940	0.128	0.0000	0.0000	269
2012/06/26	GOVI	02/08/2012	398.23	Call	GOVI	41,470.0000	4.1470	46,640.0000	4.6640	12.467	0	0	0
2012/06/26	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/26	GOVI	01/11/2012			GOVI	408.0770	408.0770	408.6000	408.6000	0.128	0.0000	0.0000	0
2012/06/26	GOVI	01/11/2012	403.96	Call	GOVI	41,170.0000	4.1170	46,400.0000	4.6400	12.703	0	0	0
2012/06/26	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/26	IGOV	02/08/2012			Index Future	175.3670	175.3670	174.9370	174.9370	(0.245)	0.0000	0.0000	592
2012/06/26	IGOV	01/11/2012			Index Future	177.8510	177.8510	177.4150	177.4150	(0.245)	0.0000	0.0000	0
2012/06/26	ILBI	02/08/2012			Index Future	475.2350	475.2350	475.2350	475.2350	0.000	0.0000	0.0000	169
2012/06/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/26	JBAF	18/07/2012			Jibar Tradeable Future	5.5200	94.4800	5.5300	94.4700	0.181	0.0000	0.0000	0
2012/06/26	JBAF	15/08/2012			Jibar Tradeable Future	5.4900	94.5100	5.5000	94.5000	0.182	0.0000	0.0000	0
2012/06/26	JBAF	19/09/2012			Jibar Tradeable Future	5.3600	94.6400	5.3700	94.6300	0.187	0.0000	0.0000	44,760
2012/06/26	JBAF	17/10/2012			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	0
2012/06/26	JBAF	21/11/2012			Jibar Tradeable Future	5.2500	94.7500	5.2500	94.7500	0.000	0.0000	0.0000	0
2012/06/26	JBAF	19/12/2012			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	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
2012/06/26	JBAF	20/03/2013			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	1,000
2012/06/26	JBAF	19/06/2013			Jibar Tradeable Future	5.3500	94.6500	5.3600	94.6400	0.187	0.0000	0.0000	500
2012/06/26	JBAF	18/09/2013			Jibar Tradeable Future	5.5000	94.5000	5.5100	94.4900	0.182	0.0000	0.0000	1,700
2012/06/26	JBAF	18/12/2013			Jibar Tradeable Future	5.6700	94.3300	5.6800	94.3200	0.176	0.0000	0.0000	1,500
2012/06/26	JBAF	19/03/2014			Jibar Tradeable Future	5.8600	94.1400	5.8700	94.1300	0.171	0.0000	0.0000	400
2012/06/26	JBAF	18/06/2014			Jibar Tradeable Future	6.1000	93.9000	6.1300	93.8700	0.492	0.0000	0.0000	0
2012/06/26	R157	02/08/2012			Bond Future	6.0890	125.9904	6.0780	126.0250	(0.181)	0.0000	0.0000	14,880
2012/06/26	R157	02/08/2012	6.15	Call	Bond Future	494.8600	0.4949	510.0900	0.5101	3.078	0	0	0
2012/06/26	R157	02/08/2012	6.15	Put	Bond Future	303.0900	0.3031	283.7000	0.2837	(6.397)	0	0	0
2012/06/26	R157	02/08/2012	6.35	Call	Bond Future	934.2700	0.9343	958.2900	0.9583	2.571	0	0	1,250
2012/06/26	R157	02/08/2012	6.35	Put	Bond Future	116.4900	0.1165	105.8900	0.1059	(9.099)	0	0	0
2012/06/26	R157	02/08/2012	6.55	Call	Bond Future	1,476.1700	1.4762	1,506.2800	1.5063	2.040	0	0	0
2012/06/26	R157	02/08/2012	6.55	Put	Bond Future	36.5000	0.0365	31.9900	0.0320	(12.356)	0	0	1,250
2012/06/26	R157	02/08/2012	6.95	Call	Bond Future	2,673.1100	2.6731	2,707.3400	2.7073	1.281	0	0	0
2012/06/26	R157	02/08/2012	6.95	Put	Bond Future	1.9500	0.0020	1.5600	0.0016	(20.000)	0	0	3,750
2012/06/26	R157	01/11/2012			Bond Future	6.1270	120.9727	6.1150	121.0074	(0.196)	0.0000	0.0000	200
2012/06/26	R157	01/11/2012	5.78	Call	Bond Future	351.6000	0.3516	359.5300	0.3595	2.255	0	0	5,630
2012/06/26	R157	01/11/2012	5.78	Put	Bond Future	1,360.0500	1.3600	1,333.2900	1.3333	(1.968)	0	0	0
2012/06/26	R157	01/11/2012	6.24	Call	Bond Future	944.1600	0.9442	961.1200	0.9611	1.796	0	0	0
2012/06/26	R157	01/11/2012	6.24	Put	Bond Future	618.0900	0.6181	600.3600	0.6004	(2.869)	0	0	0
2012/06/26	R157	07/02/2013			Bond Future	6.1730	122.8452	6.1590	122.8817	(0.227)	0.0000	0.0000	0
2012/06/26	R157	07/02/2013	6.28	Call	Bond Future	1,162.8200	1.1628	1,180.7300	1.1807	1.540	0	0	0
2012/06/26	R157	07/02/2013	6.28	Put	Bond Future	883.7900	0.8838	865.1200	0.8651	(2.112)	0	0	0
2012/06/26	R186	02/08/2012			Bond Future	8.1130	121.3683	8.0920	121.5696	(0.259)	0.0000	0.0000	34,845
2012/06/26	R186	02/08/2012	7.66	Call	Bond Future	340.5400	0.3405	359.0400	0.3590	5.433	0	0	276
2012/06/26	R186	02/08/2012	7.66	Put	Bond Future	4,790.5900	4.7906	4,607.8400	4.6078	(3.815)	0	0	0
2012/06/26	R186	02/08/2012	7.70	Call	Bond Future	406.8600	0.4069	428.8700	0.4289	5.410	0	0	2,700
2012/06/26	R186	02/08/2012	7.70	Put	Bond Future	4,454.6400	4.4546	4,275.4000	4.2754	(4.024)	0	0	0
2012/06/26	R186	02/08/2012	7.76	Call	Bond Future	524.2400	0.5242	552.3200	0.5523	5.356	0	0	43
2012/06/26	R186	02/08/2012	7.76	Put	Bond Future	3,972.0400	3.9720	3,798.8700	3.7989	(4.360)	0	0	0
2012/06/26	R186	02/08/2012	9.00	Call	Bond Future	8,144.5800	8.1446	8,334.7100	8.3347	2.334	0	0	0
2012/06/26	R186	02/08/2012	9.00	Put	Bond Future	66.1700	0.0662	55.0500	0.0550	(16.805)	0	0	199
2012/06/26	R186	02/08/2012	8.66	Call	Bond Future	5,360.2100	5.3602	5,525.8800	5.5259	3.091	0	0	0
2012/06/26	R186	02/08/2012	8.66	Put	Bond Future	283.2600	0.2833	247.6800	0.2477	(12.561)	0	0	276
2012/06/26	R186	02/08/2012	8.75	Call	Bond Future	6,079.8800	6.0799	6,254.2200	6.2542	2.867	0	0	0
2012/06/26	R186	02/08/2012	8.75	Put	Bond Future	197.2400	0.1972	170.3300	0.1703	(13.643)	0	0	2,700
2012/06/26	R186	02/08/2012	8.76	Call	Bond Future	6,160.8800	6.1609	6,336.0800	6.3361	2.844	0	0	0
2012/06/26	R186	02/08/2012	8.76	Put	Bond Future	189.2200	0.1892	163.1700	0.1632	(13.767)	0	0	43
2012/06/26	R186	02/08/2012	8.00	Call	Bond Future	1,243.7600	1.2438	1,305.1900	1.3052	4.939	0	0	1,099
2012/06/26	R186	02/08/2012	8.00	Put	Bond Future	2,332.3900	2.3324	2,192.5700	2.1926	(5.995)	0	0	0
2012/06/26	R186	02/08/2012	8.25	Call	Bond Future	2,478.1500	2.4781	2,583.4800	2.5835	4.250	0	0	8,750
2012/06/26	R186	02/08/2012	8.25	Put	Bond Future	1,176.9200	1.1769	1,081.0000	1.0810	(8.150)	0	0	0
2012/06/26	R186	02/08/2012	8.30	Call	Bond Future	2,780.4800	2.7805	2,894.5800	2.8946	4.104	0	0	0
2012/06/26	R186	02/08/2012	8.30	Put	Bond Future	1,009.3700	1.0094	922.2200	0.9222	(8.634)	0	0	900
2012/06/26	R186	01/11/2012			Bond Future	8.1880	123.0850	8.1660	123.2918	(0.269)	0.0000	0.0000	200
2012/06/26	R186	01/11/2012	7.82	Call	Bond Future	2,189.6800	2.1897	2,252.6600	2.2527	2.876	0	0	1,858

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
2012/06/26	R186	01/11/2012	7.82	Put	Bond Future	5,716.9200		5.7169	5,573.1100	5.5731	(2.516)	0	0	0
2012/06/26	R186	01/11/2012	8.82	Call	Bond Future	7,268.0600		7.2681	7,410.6000	7.4106	1.961	0	0	0
2012/06/26	R186	01/11/2012	8.82	Put	Bond Future	1,539.3300		1.5393	1,475.0800	1.4751	(4.174)	0	0	1,858
2012/06/26	R186	07/02/2013			Bond Future	8.2700		119.6975	8.2470	119.9092	(0.278)	0.0000	0.0000	0
2012/06/26	R186	07/02/2013	8.47	Call	Bond Future	5,943.4400		5.9434	6,055.7600	6.0558	1.890	0	0	0
2012/06/26	R186	07/02/2013	8.47	Put	Bond Future	4,125.1600		4.1252	4,025.7900	4.0258	(2.409)	0	0	0
2012/06/26	R189	02/08/2012			Bond Future	220.0505		220.0505	220.0906	220.0906	0.018	0.0000	0.0000	44
2012/06/26	R189	02/08/2012	219.65	Call	Bond Future	400.4800		0.4005	440.5700	0.4406	10.010	0	0	0
2012/06/26	R189	02/08/2012	219.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/26	R197	02/08/2012			Bond Future	256.3541		256.3541	255.7309	255.7309	(0.243)	0.0000	0.0000	1,858
2012/06/26	R197	02/08/2012	256.15	Call	Bond Future	204.1100		0.2041	0.0000	0.0000	(100.000)	0	0	0
2012/06/26	R197	02/08/2012	256.15	Put	Bond Future	0.0000		0.0000	419.1300	0.4191	100.000	0	0	0
2012/06/26	R201	02/08/2012			Bond Future	5.0330		109.3258	5.0130	109.3723	(0.397)	0.0000	0.0000	1,620
2012/06/26	R201	02/08/2012	5.20	Call	Bond Future	478.5300		0.4785	511.3500	0.5113	6.859	0	0	0
2012/06/26	R201	02/08/2012	5.20	Put	Bond Future	91.1900		0.0912	77.5000	0.0775	(15.013)	0	0	0
2012/06/26	R201	01/11/2012			Bond Future	4.9420		110.8753	4.9200	110.9213	(0.445)	0.0000	0.0000	0
2012/06/26	R201	01/11/2012	5.11	Call	Bond Future	640.2200		0.6402	667.7400	0.6677	4.299	0	0	0
2012/06/26	R201	01/11/2012	5.11	Put	Bond Future	289.8500		0.2898	271.3800	0.2714	(6.372)	0	0	0
2012/06/26	R201	07/02/2013			Bond Future	4.8070		108.1796	4.7800	108.2292	(0.562)	0.0000	0.0000	0
2012/06/26	R201	07/02/2013	4.98	Call	Bond Future	742.6200		0.7426	770.9900	0.7710	3.820	0	0	0
2012/06/26	R201	07/02/2013	4.98	Put	Bond Future	425.8000		0.4258	404.6100	0.4046	(4.977)	0	0	0
2012/06/26	R202	02/08/2012			Bond Future	189.9856		189.9856	188.8491	188.8491	(0.598)	0.0000	0.0000	45,107
2012/06/26	R202	02/08/2012	188.44	Call	Bond Future	1,545.6300		1.5456	409.0700	0.4091	(73.534)	0	0	0
2012/06/26	R202	02/08/2012	188.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/26	R203	02/08/2012			Bond Future	6.6970		109.8628	6.6660	110.0005	(0.463)	0.0000	0.0000	13,477
2012/06/26	R203	02/08/2012	6.60	Call	Bond Future	461.1200		0.4611	509.7800	0.5098	10.553	0	0	4,200
2012/06/26	R203	02/08/2012	6.60	Put	Bond Future	892.6000		0.8926	803.5900	0.8036	(9.972)	0	0	0
2012/06/26	R203	02/08/2012	6.85	Call	Bond Future	1,054.9100		1.0549	1,140.1700	1.1402	8.082	0	0	1,400
2012/06/26	R203	02/08/2012	6.85	Put	Bond Future	378.6600		0.3787	326.2500	0.3263	(13.841)	0	0	0
2012/06/26	R203	02/08/2012	7.15	Call	Bond Future	2,087.7100		2.0877	2,206.0100	2.2060	5.666	0	0	0
2012/06/26	R203	02/08/2012	7.15	Put	Bond Future	100.6700		0.1007	81.3000	0.0813	(19.241)	0	0	1,400
2012/06/26	R203	02/08/2012	7.55	Call	Bond Future	3,714.3400		3.7143	3,849.2000	3.8492	3.631	0	0	0
2012/06/26	R203	02/08/2012	7.55	Put	Bond Future	10.3700		0.0104	7.5600	0.0076	(27.097)	0	0	4,200
2012/06/26	R203	01/11/2012			Bond Future	6.7580		107.2614	6.7250	107.4012	(0.488)	0.0000	0.0000	0
2012/06/26	R203	01/11/2012	6.87	Call	Bond Future	1,625.8300		1.6258	1,700.1100	1.7001	4.569	0	0	0
2012/06/26	R203	01/11/2012	6.87	Put	Bond Future	1,152.9000		1.1529	1,087.3400	1.0873	(5.687)	0	0	0
2012/06/26	R203	07/02/2013			Bond Future	6.8300		108.9195	6.7940	109.0640	(0.527)	0.0000	0.0000	0
2012/06/26	R203	07/02/2013	6.94	Call	Bond Future	2,019.8500		2.0199	2,095.9400	2.0959	3.767	0	0	0
2012/06/26	R203	07/02/2013	6.94	Put	Bond Future	1,579.7000		1.5797	1,511.2600	1.5113	(4.332)	0	0	0
2012/06/26	R204	02/08/2012			Bond Future	6.9840		106.1682	6.9580	106.3044	(0.372)	0.0000	0.0000	4,101
2012/06/26	R204	02/08/2012	7.15	Call	Bond Future	1,330.8400		1.3308	1,413.2800	1.4133	6.195	0	0	0
2012/06/26	R204	02/08/2012	7.15	Put	Bond Future	466.3600		0.4664	412.6000	0.4126	(11.528)	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
2012/06/26	R204	01/11/2012			Bond Future	7.0480	107.6724	7.0210	107.8087	(0.383)	0.0000	0.0000	0
2012/06/26	R204	01/11/2012	7.22	Call	Bond Future	2,202.0400	2.2020	2,276.2800	2.2763	3.371	0	0	0
2012/06/26	R204	01/11/2012	7.22	Put	Bond Future	1,338.5900	1.3386	1,276.4800	1.2765	(4.640)	0	0	0
2012/06/26	R204	07/02/2013			Bond Future	7.1200	105.3042	7.0900	105.4495	(0.421)	0.0000	0.0000	0
2012/06/26	R204	07/02/2013	7.29	Call	Bond Future	2,735.2100	2.7352	2,813.3900	2.8134	2.858	0	0	0
2012/06/26	R204	07/02/2013	7.29	Put	Bond Future	1,916.1200	1.9161	1,848.9200	1.8489	(3.507)	0	0	0
2012/06/26	R206	02/08/2012			Bond Future	5.1680	103.6547	5.1580	103.6687	(0.193)	0.0000	0.0000	1,240
2012/06/26	R206	02/08/2012	5.19	Call	Bond Future	149.3600	0.1494	155.2500	0.1553	3.943	0	0	0
2012/06/26	R206	02/08/2012	5.19	Put	Bond Future	118.5800	0.1186	110.4700	0.1105	(6.839)	0	0	0
2012/06/26	R206	01/11/2012			Bond Future	5.0370	105.1235	5.0250	105.1375	(0.238)	0.0000	0.0000	0
2012/06/26	R206	01/11/2012	5.05	Call	Bond Future	256.9600	0.2570	263.2100	0.2632	2.432	0	0	0
2012/06/26	R206	01/11/2012	5.05	Put	Bond Future	241.7900	0.2418	234.0400	0.2340	(3.205)	0	0	0
2012/06/26	R206	07/02/2013			Bond Future	4.7990	102.9839	4.7810	103.0002	(0.375)	0.0000	0.0000	0
2012/06/26	R206	07/02/2013	4.76	Call	Bond Future	306.6200	0.3066	313.9000	0.3139	2.374	0	0	0
2012/06/26	R206	07/02/2013	4.76	Put	Bond Future	342.1200	0.3421	333.0100	0.3330	(2.663)	0	0	0
2012/06/26	R207	02/08/2012			Bond Future	7.2810	100.2704	7.2550	100.4177	(0.357)	0.0000	0.0000	27,459
2012/06/26	R207	02/08/2012	7.51	Call	Bond Future	1,721.2900	1.7213	1,817.2000	1.8172	5.572	0	0	0
2012/06/26	R207	02/08/2012	7.51	Put	Bond Future	435.4300	0.4354	384.0400	0.3840	(11.802)	0	0	0
2012/06/26	R207	01/11/2012			Bond Future	7.3480	101.6906	7.3210	101.8390	(0.367)	0.0000	0.0000	0
2012/06/26	R207	01/11/2012	7.58	Call	Bond Future	2,641.2600	2.6413	2,725.6700	2.7257	3.196	0	0	0
2012/06/26	R207	01/11/2012	7.58	Put	Bond Future	1,376.9900	1.3770	1,312.9600	1.3130	(4.650)	0	0	0
2012/06/26	R207	07/02/2013			Bond Future	7.4240	99.6234	7.3950	99.7775	(0.391)	0.0000	0.0000	0
2012/06/26	R207	07/02/2013	7.66	Call	Bond Future	3,241.4300	3.2414	3,327.3800	3.3274	2.652	0	0	0
2012/06/26	R207	07/02/2013	7.66	Put	Bond Future	1,998.4100	1.9984	1,930.2800	1.9303	(3.409)	0	0	0
2012/06/26	R208	02/08/2012			Bond Future	7.4000	98.2684	7.3740	98.4283	(0.351)	0.0000	0.0000	16,180
2012/06/26	R208	02/08/2012	7.20	Call	Bond Future	508.2300	0.5082	548.5000	0.5485	7.924	0	0	3,450
2012/06/26	R208	02/08/2012	7.20	Put	Bond Future	1,746.7700	1.7468	1,627.1500	1.6272	(6.848)	0	0	0
2012/06/26	R208	02/08/2012	7.50	Call	Bond Future	1,352.6700	1.3527	1,437.6100	1.4376	6.279	0	0	1,150
2012/06/26	R208	02/08/2012	7.50	Put	Bond Future	740.8000	0.7408	665.8500	0.6658	(10.117)	0	0	0
2012/06/26	R208	02/08/2012	7.80	Call	Bond Future	2,663.8700	2.6639	2,789.1200	2.7891	4.702	0	0	0
2012/06/26	R208	02/08/2012	7.80	Put	Bond Future	245.4800	0.2455	210.8400	0.2108	(14.111)	0	0	1,150
2012/06/26	R208	02/08/2012	8.25	Call	Bond Future	5,077.4700	5.0775	5,231.2300	5.2312	3.028	0	0	0
2012/06/26	R208	02/08/2012	8.25	Put	Bond Future	29.1100	0.0291	22.9800	0.0230	(21.058)	0	0	3,450
2012/06/26	R208	01/11/2012			Bond Future	7.4660	96.2677	7.4390	96.4295	(0.362)	0.0000	0.0000	0
2012/06/26	R208	01/11/2012	7.70	Call	Bond Future	2,923.3300	2.9233	3,015.2600	3.0153	3.145	0	0	0
2012/06/26	R208	01/11/2012	7.70	Put	Bond Future	1,535.0000	1.5350	1,465.1000	1.4651	(4.554)	0	0	0
2012/06/26	R208	07/02/2013			Bond Future	7.5400	97.7546	7.5110	97.9235	(0.385)	0.0000	0.0000	0
2012/06/26	R208	07/02/2013	7.78	Call	Bond Future	3,626.0800	3.6261	3,720.3800	3.7204	2.601	0	0	0
2012/06/26	R208	07/02/2013	7.78	Put	Bond Future	2,242.1500	2.2422	2,167.5100	2.1675	(3.329)	0	0	0
2012/06/26	R209	02/08/2012			Bond Future	8.7120	77.6908	8.6910	77.8590	(0.241)	0.0000	0.0000	28,799
2012/06/26	R209	02/08/2012	8.91	Call	Bond Future	2,480.1400	2.4801	2,573.7100	2.5737	3.773	0	0	0
2012/06/26	R209	02/08/2012	8.91	Put	Bond Future	923.5400	0.9235	848.9700	0.8490	(8.074)	0	0	0
2012/06/26	R209	01/11/2012			Bond Future	8.7820	75.6520	8.7600	75.8258	(0.251)	0.0000	0.0000	0
2012/06/26	R209	01/11/2012	8.99	Call	Bond Future	4,184.3100	4.1843	4,276.4300	4.2764	2.202	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
2012/06/26	R209	01/11/2012	8.99	Put	Bond Future	2,572.1100	2.5721	2,490.4300	2.4904	(3.176)	0	0	0
2012/06/26	R209	07/02/2013			Bond Future	8.8590	76.8208	8.8360	76.9998	(0.260)	0.0000	0.0000	0
2012/06/26	R209	07/02/2013	9.06	Call	Bond Future	5,360.7300	5.3607	5,455.7600	5.4558	1.773	0	0	0
2012/06/26	R209	07/02/2013	9.06	Put	Bond Future	3,824.2600	3.8243	3,740.2200	3.7402	(2.198)	0	0	0
2012/06/26	R210	02/08/2012			Bond Future	143.5898	143.5898	143.4435	143.4435	(0.102)	0.0000	0.0000	925
2012/06/26	R210	02/08/2012	142.66	Call	Bond Future	929.7500	0.9297	783.4800	0.7835	(15.732)	0	0	0
2012/06/26	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/26	R211	02/08/2012			Bond Future	120.6311	120.6311	120.6579	120.6579	0.022	0.0000	0.0000	480
2012/06/26	R211	02/08/2012	120.36	Call	Bond Future	271.1100	0.2711	297.9000	0.2979	9.882	0	0	0
2012/06/26	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/26	R212	02/08/2012			Bond Future	117.6975	117.6975	117.9278	117.9278	0.196	0.0000	0.0000	3,014
2012/06/26	R212	02/08/2012	117.39	Call	Bond Future	307.5400	0.3075	537.8000	0.5378	74.872	0	0	0
2012/06/26	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/26	R213	02/08/2012			Bond Future	8.5370	88.8474	8.5110	89.0623	(0.305)	0.0000	0.0000	4,725
2012/06/26	R213	02/08/2012	8.74	Call	Bond Future	2,541.1400	2.5411	2,668.4200	2.6684	5.009	0	0	0
2012/06/26	R213	02/08/2012	8.74	Put	Bond Future	890.2500	0.8903	802.6200	0.8026	(9.843)	0	0	0
2012/06/26	R213	01/11/2012			Bond Future	8.6100	86.5723	8.5830	86.7922	(0.314)	0.0000	0.0000	0
2012/06/26	R213	01/11/2012	8.81	Call	Bond Future	4,222.6000	4.2226	4,341.7000	4.3417	2.821	0	0	0
2012/06/26	R213	01/11/2012	8.81	Put	Bond Future	2,619.3600	2.6194	2,518.5600	2.5186	(3.848)	0	0	0
2012/06/26	R213	07/02/2013			Bond Future	8.6920	87.9113	8.6640	88.1356	(0.322)	0.0000	0.0000	0
2012/06/26	R213	07/02/2013	8.90	Call	Bond Future	5,472.2500	5.4723	5,593.7200	5.5937	2.220	0	0	0
2012/06/26	R213	07/02/2013	8.90	Put	Bond Future	3,833.0000	3.8330	3,730.1600	3.7302	(2.683)	0	0	0
2012/06/26	R214	02/08/2012			Bond Future	8.7760	79.1164	8.7550	79.2916	(0.239)	0.0000	0.0000	1,530
2012/06/26	R214	02/08/2012	8.95	Call	Bond Future	1,425.6800	1.4257	1,600.8400	1.6008	12.286	0	0	0
2012/06/26	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

310632