



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/07/2012 to 17/07/2012

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
2012/07/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	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
2012/07/17	2025	02/08/2012			Bond Future	99.7784	99.7784	99.9770	99.9770	0.199	0.0000	0.0000	2,062
2012/07/17	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2025	02/08/2012	99.99	Put	Bond Future	211.6100	0.2116	12.9800	0.0130	(93.866)	0	0	0
2012/07/17	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2025	02/08/2012	100.00	Put	Bond Future	221.6100	0.2216	22.9800	0.0230	(89.630)	0	0	0
2012/07/17	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2025	02/08/2012	100.01	Put	Bond Future	231.6100	0.2316	32.9800	0.0330	(85.761)	0	0	0
2012/07/17	2025	01/11/2012			Bond Future	101.1770	101.1770	101.3785	101.3785	0.199	0.0000	0.0000	0
2012/07/17	2025	01/11/2012	99.99	Call	Bond Future	1,187.0300	1.1870	1,388.4800	1.3885	16.971	0	0	0
2012/07/17	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2025	01/11/2012	100.00	Call	Bond Future	1,177.0300	1.1770	1,378.4800	1.3785	17.115	0	0	0
2012/07/17	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2025	01/11/2012	100.01	Call	Bond Future	1,167.0300	1.1670	1,368.4800	1.3685	17.262	0	0	0
2012/07/17	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2038	02/08/2012			Bond Future	98.1300	98.1300	98.1121	98.1121	(0.018)	0.0000	0.0000	0
2012/07/17	2038	02/08/2012	97.99	Call	Bond Future	0.0000	0.0000	122.1200	0.1221	100.000	0	0	0
2012/07/17	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2038	02/08/2012	98.00	Call	Bond Future	0.0000	0.0000	112.1200	0.1121	100.000	0	0	0
2012/07/17	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2038	02/08/2012	98.01	Call	Bond Future	0.0000	0.0000	102.1200	0.1021	100.000	0	0	0
2012/07/17	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2038	01/11/2012			Bond Future	99.4900	99.4900	99.4875	99.4875	(0.003)	0.0000	0.0000	0
2012/07/17	2038	01/11/2012	98.99	Call	Bond Future	0.0000	0.0000	497.5000	0.4975	100.000	0	0	0
2012/07/17	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2038	01/11/2012	99.00	Call	Bond Future	0.0000	0.0000	487.5000	0.4875	100.000	0	0	0
2012/07/17	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2038	01/11/2012	99.01	Call	Bond Future	0.0000	0.0000	477.5000	0.4775	100.000	0	0	0
2012/07/17	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2050	02/08/2012			Bond Future	103.0000	103.0000	103.5470	103.5470	0.531	0.0000	0.0000	0
2012/07/17	2050	02/08/2012	102.99	Call	Bond Future	0.0000	0.0000	556.9600	0.5570	100.000	0	0	0
2012/07/17	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2050	02/08/2012	103.00	Call	Bond Future	0.0000	0.0000	546.9600	0.5470	100.000	0	0	0
2012/07/17	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2050	02/08/2012	103.01	Call	Bond Future	0.0000	0.0000	536.9600	0.5370	100.000	0	0	0
2012/07/17	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2050	01/11/2012			Bond Future	105.0100	105.0100	104.9985	104.9985	(0.011)	0.0000	0.0000	0
2012/07/17	2050	01/11/2012	103.99	Call	Bond Future	0.0000	0.0000	1,008.5000	1.0085	100.000	0	0	0
2012/07/17	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2050	01/11/2012	104.00	Call	Bond Future	0.0000	0.0000	998.5000	0.9985	100.000	0	0	0
2012/07/17	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	2050	01/11/2012	104.01	Call	Bond Future	0.0000	0.0000	988.5000	0.9885	100.000	0	0	0
2012/07/17	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	AL7T	02/08/2012			Index Future	459.2990	459.2990	461.7620	461.7620	0.536	0.0000	0.0000	13
2012/07/17	AL7T	01/11/2012			Index Future	465.7370	465.7370	468.2350	468.2350	0.536	0.0000	0.0000	0
2012/07/17	ALBI	02/08/2012			Index Future	413.6840	413.6840	415.9910	415.9910	0.558	0.0000	0.0000	1,003
2012/07/17	ALBI	01/11/2012			Index Future	419.4830	419.4830	421.8230	421.8230	0.558	0.0000	0.0000	0
2012/07/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/17	ES33	02/08/2012			Bond Future	8.7720	90.8094	8.6350	92.0049	(1.562)	0.0000	0.0000	720
2012/07/17	ES33	01/11/2012			Bond Future	8.8510	88.3042	8.7100	89.5160	(1.593)	0.0000	0.0000	0
2012/07/17	ES33	01/11/2012	9.20	Call	Bond Future	2,891.2800	2.8913	4,103.1500	4.1031	41.915	0	0	0
2012/07/17	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	GOVI	02/08/2012			GOVI	413.9810	413.9810	416.0550	416.0550	0.501	0.0000	0.0000	266
2012/07/17	GOVI	02/08/2012	398.23	Call	GOVI	157,510.0000	15.7510	178,250.0000	17.8250	13.167	0	0	0
2012/07/17	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	GOVI	01/11/2012			GOVI	419.7840	419.7840	421.8880	421.8880	0.501	0.0000	0.0000	0
2012/07/17	GOVI	01/11/2012	403.96	Call	GOVI	158,240.0000	15.8240	179,280.0000	17.9280	13.296	0	0	0
2012/07/17	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/17	IGOV	02/08/2012			Index Future	176.4890	176.4890	177.1830	177.1830	0.393	0.0000	0.0000	594
2012/07/17	IGOV	01/11/2012			Index Future	178.9630	178.9630	179.6670	179.6670	0.393	0.0000	0.0000	0
2012/07/17	IGOV	07/02/2013			Index Future	181.7310	181.7310	182.4450	182.4450	0.393	0.0000	0.0000	14
2012/07/17	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/17	JBAF	18/07/2012			Jibar Tradeable Future	5.5700	94.4300	5.5700	94.4300	0.000	0.0000	0.0000	0
2012/07/17	JBAF	15/08/2012			Jibar Tradeable Future	5.4400	94.5600	5.4200	94.5800	(0.368)	0.0000	0.0000	0
2012/07/17	JBAF	19/09/2012			Jibar Tradeable Future	5.4100	94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	44,760
2012/07/17	JBAF	17/10/2012			Jibar Tradeable Future	5.2900	94.7100	5.2600	94.7400	(0.567)	0.0000	0.0000	0
2012/07/17	JBAF	21/11/2012			Jibar Tradeable Future	5.2500	94.7500	5.2400	94.7600	(0.190)	0.0000	0.0000	0
2012/07/17	JBAF	19/12/2012			Jibar Tradeable Future	5.2000	94.8000	5.1950	94.8050	(0.096)	0.0000	0.0000	840

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2012/07/17	JBAF	20/03/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,000
2012/07/17	JBAF	19/06/2013			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	500
2012/07/17	JBAF	18/09/2013			Jibar Tradeable Future	5.2800	94.7200	5.2500	94.7500	(0.568)	0.0000	0.0000	1,700
2012/07/17	JBAF	18/12/2013			Jibar Tradeable Future	5.4200	94.5800	5.3900	94.6100	(0.554)	0.0000	0.0000	1,500
2012/07/17	JBAF	19/03/2014			Jibar Tradeable Future	5.5900	94.4100	5.5600	94.4400	(0.537)	0.0000	0.0000	400
2012/07/17	JBAF	18/06/2014			Jibar Tradeable Future	5.7500	94.2500	5.7500	94.2500	0.000	0.0000	0.0000	0
2012/07/17	R157	02/08/2012			Bond Future	5.7330	127.1173	5.7020	127.2161	(0.541)	0.0000	0.0000	15,680
2012/07/17	R157	02/08/2012	6.15	Call	Bond Future	1,323.3200	1.3233	1,419.8500	1.4199	7.295	0	0	0
2012/07/17	R157	02/08/2012	6.15	Put	Bond Future	4.6300	0.0046	2.4000	0.0024	(48.164)	0	0	0
2012/07/17	R157	02/08/2012	6.35	Call	Bond Future	1,944.9600	1.9450	2,043.5600	2.0436	5.070	0	0	1,250
2012/07/17	R157	02/08/2012	6.35	Put	Bond Future	0.2600	0.0003	0.1000	0.0001	(61.538)	0	0	0
2012/07/17	R157	02/08/2012	6.55	Call	Bond Future	2,566.6000	2.5666	2,665.3500	2.6654	3.848	0	0	0
2012/07/17	R157	02/08/2012	6.55	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,250
2012/07/17	R157	02/08/2012	6.95	Call	Bond Future	3,798.0800	3.7981	3,896.8400	3.8968	2.600	0	0	0
2012/07/17	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/17	R157	01/11/2012			Bond Future	5.7410	122.0952	5.7070	122.1947	(0.592)	0.0000	0.0000	200
2012/07/17	R157	01/11/2012	5.78	Call	Bond Future	734.9200	0.7349	785.6600	0.7857	6.904	0	0	5,630
2012/07/17	R157	01/11/2012	5.78	Put	Bond Future	620.9000	0.6209	572.1200	0.5721	(7.856)	0	0	0
2012/07/17	R157	01/11/2012	6.24	Call	Bond Future	1,644.5700	1.6446	1,722.8300	1.7228	4.759	0	0	0
2012/07/17	R157	01/11/2012	6.24	Put	Bond Future	196.0300	0.1960	174.7700	0.1748	(10.845)	0	0	0
2012/07/17	R157	07/02/2013			Bond Future	5.7400	123.9831	5.7020	124.0836	(0.662)	0.0000	0.0000	0
2012/07/17	R157	07/02/2013	6.28	Call	Bond Future	1,819.9200	1.8199	1,891.9100	1.8919	3.956	0	0	0
2012/07/17	R157	07/02/2013	6.28	Put	Bond Future	402.9400	0.4029	374.3900	0.3744	(7.085)	0	0	0
2012/07/17	R186	02/08/2012			Bond Future	7.5420	127.0159	7.4310	128.1573	(1.472)	7.4590	7.4590	34,668
2012/07/17	R186	02/08/2012	7.66	Call	Bond Future	1,866.9800	1.8670	2,672.9900	2.6730	43.172	0	0	276
2012/07/17	R186	02/08/2012	7.66	Put	Bond Future	669.4600	0.6695	334.0900	0.3341	(50.096)	0	0	0
2012/07/17	R186	02/08/2012	7.70	Call	Bond Future	2,142.1100	2.1421	3,000.0700	3.0001	40.052	0	0	2,700
2012/07/17	R186	02/08/2012	7.70	Put	Bond Future	542.3200	0.5423	258.9000	0.2589	(52.261)	0	0	0
2012/07/17	R186	02/08/2012	7.76	Call	Bond Future	2,587.2800	2.5873	3,513.8100	3.5138	35.811	0	0	43
2012/07/17	R186	02/08/2012	7.76	Put	Bond Future	387.5100	0.3875	172.6600	0.1727	(55.444)	0	0	0
2012/07/17	R186	02/08/2012	9.00	Call	Bond Future	13,725.9800	13.7260	14,867.3600	14.8674	8.315	0	0	0
2012/07/17	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/17	R186	02/08/2012	8.66	Call	Bond Future	10,724.6800	10.7247	11,865.9200	11.8659	10.641	0	0	0
2012/07/17	R186	02/08/2012	8.66	Put	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	276
2012/07/17	R186	02/08/2012	8.75	Call	Bond Future	11,530.2700	11.5303	12,671.6000	12.6716	9.899	0	0	0
2012/07/17	R186	02/08/2012	8.75	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	2,700
2012/07/17	R186	02/08/2012	8.76	Call	Bond Future	11,619.2800	11.6193	12,760.6200	12.7606	9.823	0	0	0
2012/07/17	R186	02/08/2012	8.76	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	43
2012/07/17	R186	02/08/2012	8.00	Call	Bond Future	4,639.1300	4.6391	5,726.9200	5.7269	23.448	0	0	1,099
2012/07/17	R186	02/08/2012	8.00	Put	Bond Future	80.1900	0.0802	26.6000	0.0266	(66.829)	0	0	0
2012/07/17	R186	02/08/2012	8.25	Call	Bond Future	6,959.1600	6.9592	8,092.6300	8.0926	16.287	0	0	8,750
2012/07/17	R186	02/08/2012	8.25	Put	Bond Future	10.3600	0.0104	2.4500	0.0025	(76.351)	0	0	0
2012/07/17	R186	02/08/2012	8.30	Call	Bond Future	7,425.2400	7.4252	8,561.5000	8.5615	15.303	0	0	0
2012/07/17	R186	02/08/2012	8.30	Put	Bond Future	6.5600	0.0066	1.4400	0.0014	(78.049)	0	0	900
2012/07/17	R186	01/11/2012			Bond Future	7.6000	128.7918	7.4850	129.9530	(1.513)	0.0000	0.0000	267
2012/07/17	R186	01/11/2012	8.50	Call	Bond Future	9,316.3300	9.3163	10,309.0800	10.3091	10.656	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
2012/07/17	R186	01/11/2012	8.50	Put	Bond Future	730.9200	0.7309	562.5600	0.5626	(23.034)	0	0	200
2012/07/17	R186	01/11/2012	8.82	Call	Bond Future	11,822.8900	11.8229	12,886.0900	12.8861	8.993	0	0	0
2012/07/17	R186	01/11/2012	8.82	Put	Bond Future	387.3100	0.3873	289.4000	0.2894	(25.279)	0	0	1,858
2012/07/17	R186	01/11/2012	7.82	Call	Bond Future	4,603.7500	4.6038	5,331.0300	5.3310	15.798	0	0	1,858
2012/07/17	R186	01/11/2012	7.82	Put	Bond Future	2,424.1400	2.4241	1,990.3100	1.9903	(17.896)	0	0	0
2012/07/17	R186	01/11/2012	8.00	Call	Bond Future	5,718.9000	5.7189	6,532.5200	6.5325	14.227	0	0	200
2012/07/17	R186	01/11/2012	8.00	Put	Bond Future	1,795.7700	1.7958	1,448.2800	1.4483	(19.350)	0	0	0
2012/07/17	R186	07/02/2013			Bond Future	7.6610	125.4885	7.5420	126.6666	(1.553)	0.0000	0.0000	0
2012/07/17	R186	07/02/2013	8.47	Call	Bond Future	9,577.3400	9.5773	10,469.1900	10.4692	9.312	0	0	0
2012/07/17	R186	07/02/2013	8.47	Put	Bond Future	1,968.0500	1.9681	1,681.8100	1.6818	(14.544)	0	0	0
2012/07/17	R186	07/02/2013	7.00	Call	Bond Future	0.0000	0.0000	2,566.4800	2.5665	100.000	0	0	10,300
2012/07/17	R186	07/02/2013	7.00	Put	Bond Future	0.0000	0.0000	8,135.2600	8.1353	100.000	0	0	0
2012/07/17	R189	02/08/2012			Bond Future	219.5601	219.5601	219.1782	219.1782	(0.174)	0.0000	0.0000	0
2012/07/17	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	R189	02/08/2012	219.65	Put	Bond Future	89.9300	0.0899	471.8000	0.4718	424.630	0	0	0
2012/07/17	R197	02/08/2012			Bond Future	259.9435	259.9435	261.3500	261.3500	0.541	0.0000	0.0000	5,418
2012/07/17	R197	02/08/2012	256.15	Call	Bond Future	3,793.4900	3.7935	5,199.9600	5.2000	37.076	0	0	0
2012/07/17	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	R201	02/08/2012			Bond Future	4.8380	109.7803	4.8650	109.7172	0.558	0.0000	0.0000	1,620
2012/07/17	R201	02/08/2012	5.20	Call	Bond Future	844.0800	0.8441	781.6100	0.7816	(7.401)	0	0	0
2012/07/17	R201	02/08/2012	5.20	Put	Bond Future	2.2100	0.0022	2.8200	0.0028	27.602	0	0	0
2012/07/17	R201	01/11/2012			Bond Future	4.7310	111.3174	4.7610	111.2544	0.634	0.0000	0.0000	0
2012/07/17	R201	01/11/2012	5.11	Call	Bond Future	919.7300	0.9197	869.5100	0.8695	(5.460)	0	0	0
2012/07/17	R201	01/11/2012	5.11	Put	Bond Future	127.2200	0.1272	140.0100	0.1400	10.053	0	0	0
2012/07/17	R201	07/02/2013			Bond Future	4.5630	108.6286	4.5980	108.5641	0.767	0.0000	0.0000	0
2012/07/17	R201	07/02/2013	4.98	Call	Bond Future	1,002.5100	1.0025	955.5500	0.9556	(4.684)	0	0	0
2012/07/17	R201	07/02/2013	4.98	Put	Bond Future	236.7300	0.2367	254.3200	0.2543	7.430	0	0	0
2012/07/17	R202	02/08/2012			Bond Future	189.6921	189.6921	189.7001	189.7001	0.004	0.0000	0.0000	48,173
2012/07/17	R202	02/08/2012	188.44	Call	Bond Future	1,252.1300	1.2521	1,260.0900	1.2601	0.636	0	0	0
2012/07/17	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	R203	02/08/2012			Bond Future	6.1970	112.1100	6.1260	112.4337	(1.146)	0.0000	0.0000	13,406
2012/07/17	R203	02/08/2012	6.60	Call	Bond Future	1,836.7200	1.8367	2,147.6600	2.1477	16.929	0	0	4,200
2012/07/17	R203	02/08/2012	6.60	Put	Bond Future	21.0400	0.0210	8.2000	0.0082	(61.027)	0	0	0
2012/07/17	R203	02/08/2012	6.85	Call	Bond Future	2,924.7600	2.9248	3,247.5500	3.2475	11.036	0	0	1,400
2012/07/17	R203	02/08/2012	6.85	Put	Bond Future	1.3500	0.0014	0.3600	0.0004	(73.333)	0	0	0
2012/07/17	R203	02/08/2012	7.15	Call	Bond Future	4,234.2200	4.2342	4,557.9800	4.5580	7.646	0	0	0
2012/07/17	R203	02/08/2012	7.15	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,400
2012/07/17	R203	02/08/2012	7.20	Call	Bond Future	4,450.7400	4.4507	4,774.5100	4.7745	7.275	0	0	0
2012/07/17	R203	02/08/2012	7.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/17	R203	02/08/2012	7.55	Call	Bond Future	5,951.1300	5.9511	6,274.9100	6.2749	5.441	0	0	0
2012/07/17	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/17	R203	01/11/2012			Bond Future	6.2310	109.5218	6.1560	109.8482	(1.204)	0.0000	0.0000	883
2012/07/17	R203	01/11/2012	6.87	Call	Bond Future	3,065.3700	3.0654	3,331.2500	3.3313	8.674	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
2012/07/17	R203	01/11/2012	6.87	Put	Bond Future	332.0200	0.3320	271.4500	0.2714	(18.243)	0	0	0
2012/07/17	R203	07/02/2013			Bond Future	6.2650	111.2161	6.1840	111.5503	(1.293)	0.0000	0.0000	0
2012/07/17	R203	07/02/2013	6.11	Call	Bond Future	1,346.6800	1.3467	1,497.0200	1.4970	11.164	0	0	6,300
2012/07/17	R203	07/02/2013	6.11	Put	Bond Future	1,987.3900	1.9874	1,803.4800	1.8035	(9.254)	0	0	0
2012/07/17	R203	07/02/2013	6.94	Call	Bond Future	3,398.5300	3.3985	3,649.2000	3.6492	7.376	0	0	0
2012/07/17	R203	07/02/2013	6.94	Put	Bond Future	661.7400	0.6617	578.1600	0.5782	(12.630)	0	0	0
2012/07/17	R204	02/08/2012			Bond Future	6.5100	108.6858	6.4490	109.0152	(0.937)	0.0000	0.0000	4,017
2012/07/17	R204	02/08/2012	7.15	Call	Bond Future	3,385.2400	3.3852	3,712.5500	3.7125	9.669	0	0	0
2012/07/17	R204	02/08/2012	7.15	Put	Bond Future	3.1800	0.0032	1.1200	0.0011	(64.780)	0	0	0
2012/07/17	R204	01/11/2012			Bond Future	6.5520	110.2123	6.4880	110.5456	(0.977)	0.0000	0.0000	0
2012/07/17	R204	01/11/2012	7.22	Call	Bond Future	3,832.7000	3.8327	4,101.4600	4.1015	7.012	0	0	0
2012/07/17	R204	01/11/2012	7.22	Put	Bond Future	429.2900	0.4293	364.8200	0.3648	(15.018)	0	0	0
2012/07/17	R204	07/02/2013			Bond Future	6.5950	107.8846	6.5280	108.2195	(1.016)	0.0000	0.0000	0
2012/07/17	R204	07/02/2013	7.29	Call	Bond Future	4,284.4700	4.2845	4,531.9800	4.5320	5.777	0	0	0
2012/07/17	R204	07/02/2013	7.29	Put	Bond Future	884.9600	0.8850	797.5400	0.7975	(9.878)	0	0	0
2012/07/17	R206	02/08/2012			Bond Future	4.8900	104.0448	4.8920	104.0419	0.041	0.0000	0.0000	1,240
2012/07/17	R206	02/08/2012	5.19	Call	Bond Future	423.4300	0.4234	420.2500	0.4202	(0.751)	0	0	0
2012/07/17	R206	02/08/2012	5.19	Put	Bond Future	2.6200	0.0026	2.2600	0.0023	(13.740)	0	0	0
2012/07/17	R206	01/11/2012			Bond Future	4.7130	105.5025	4.7140	105.5013	0.021	0.0000	0.0000	0
2012/07/17	R206	01/11/2012	5.05	Call	Bond Future	477.6400	0.4776	475.9200	0.4759	(0.360)	0	0	0
2012/07/17	R206	01/11/2012	5.05	Put	Bond Future	83.5100	0.0835	82.9600	0.0830	(0.659)	0	0	0
2012/07/17	R206	07/02/2013			Bond Future	4.3780	103.3681	4.3810	103.3653	0.069	0.0000	0.0000	0
2012/07/17	R206	07/02/2013	4.76	Call	Bond Future	514.4100	0.5144	511.8800	0.5119	(0.492)	0	0	0
2012/07/17	R206	07/02/2013	4.76	Put	Bond Future	165.6900	0.1657	165.9100	0.1659	0.133	0	0	0
2012/07/17	R207	02/08/2012			Bond Future	6.7400	103.3917	6.6590	103.8694	(1.202)	0.0000	0.0000	28,653
2012/07/17	R207	02/08/2012	7.51	Call	Bond Future	4,408.2500	4.4082	4,885.1000	4.8851	10.817	0	0	0
2012/07/17	R207	02/08/2012	7.51	Put	Bond Future	1.0800	0.0011	0.2600	0.0003	(75.926)	0	0	0
2012/07/17	R207	01/11/2012			Bond Future	6.7860	104.8375	6.7010	105.3241	(1.253)	0.0000	0.0000	0
2012/07/17	R207	01/11/2012	7.58	Call	Bond Future	4,797.6300	4.7976	5,208.9500	5.2089	8.573	0	0	0
2012/07/17	R207	01/11/2012	7.58	Put	Bond Future	386.4100	0.3864	311.1400	0.3111	(19.479)	0	0	0
2012/07/17	R207	07/02/2013			Bond Future	6.8330	102.8227	6.7440	103.3155	(1.303)	0.0000	0.0000	0
2012/07/17	R207	07/02/2013	7.66	Call	Bond Future	5,291.3100	5.2913	5,673.9600	5.6740	7.232	0	0	0
2012/07/17	R207	07/02/2013	7.66	Put	Bond Future	848.9900	0.8490	738.9000	0.7389	(12.967)	0	0	0
2012/07/17	R208	02/08/2012			Bond Future	6.8750	101.5624	6.7890	102.1154	(1.251)	0.0000	0.0000	18,099
2012/07/17	R208	02/08/2012	7.20	Call	Bond Future	2,150.3900	2.1504	2,649.7700	2.6498	23.223	0	0	0
2012/07/17	R208	02/08/2012	7.20	Put	Bond Future	94.8700	0.0949	41.2800	0.0413	(56.488)	0	0	0
2012/07/17	R208	02/08/2012	7.50	Call	Bond Future	3,913.1700	3.9132	4,461.0300	4.4610	14.000	0	0	1,150
2012/07/17	R208	02/08/2012	7.50	Put	Bond Future	7.2400	0.0072	2.1300	0.0021	(70.580)	0	0	1,150
2012/07/17	R208	02/08/2012	7.80	Call	Bond Future	5,712.7200	5.7127	6,265.4700	6.2655	9.676	0	0	0
2012/07/17	R208	02/08/2012	7.80	Put	Bond Future	0.2700	0.0003	0.0500	0.0001	(81.481)	0	0	1,150
2012/07/17	R208	02/08/2012	8.25	Call	Bond Future	8,342.4200	8.3424	8,895.3900	8.8954	6.628	0	0	0
2012/07/17	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/17	R208	01/11/2012			Bond Future	6.9230	99.5889	6.8330	100.1532	(1.300)	0.0000	0.0000	0
2012/07/17	R208	01/11/2012	7.70	Call	Bond Future	5,161.0300	5.1610	5,634.8800	5.6349	9.181	0	0	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
2012/07/17	R208	01/11/2012	7.70	Put	Bond Future	451.5100		0.4515	361.1000	0.3611	(20.024)	0	0	0
2012/07/17	R208	01/11/2012	6.81	Call	Bond Future	1,597.0800		1.5971	1,855.8800	1.8559	16.205	0	0	5,180
2012/07/17	R208	01/11/2012	6.81	Put	Bond Future	2,306.1800		2.3062	2,000.7200	2.0007	(13.245)	0	0	0
2012/07/17	R208	01/11/2012	7.50	Call	Bond Future	4,205.2800		4.2053	4,643.3400	4.6433	10.417	0	0	0
2012/07/17	R208	01/11/2012	7.50	Put	Bond Future	680.7800		0.6808	554.5800	0.5546	(18.538)	0	0	0
2012/07/17	R208	07/02/2013			Bond Future	6.9730		101.1262	6.8790	101.6994	(1.348)	0.0000	0.0000	0
2012/07/17	R208	07/02/2013	7.78	Call	Bond Future	5,741.4600		5.7415	6,183.2700	6.1833	7.695	0	0	0
2012/07/17	R208	07/02/2013	7.78	Put	Bond Future	985.9200		0.9859	854.5500	0.8545	(13.325)	0	0	0
2012/07/17	R209	02/08/2012			Bond Future	8.1470		82.4286	8.0110	83.6386	(1.669)	0.0000	0.0000	6,615
2012/07/17	R209	02/08/2012	8.91	Call	Bond Future	6,303.4400		6.3034	7,506.0800	7.5061	19.079	0	0	0
2012/07/17	R209	02/08/2012	8.91	Put	Bond Future	9.0200		0.0090	1.7300	0.0017	(80.820)	0	0	0
2012/07/17	R209	01/11/2012			Bond Future	8.2040		80.4372	8.0640	81.6681	(1.706)	0.0000	0.0000	0
2012/07/17	R209	01/11/2012	8.99	Call	Bond Future	7,337.6500		7.3376	8,342.8100	8.3428	13.699	0	0	0
2012/07/17	R209	01/11/2012	8.99	Put	Bond Future	940.2200		0.9402	714.5400	0.7145	(24.003)	0	0	0
2012/07/17	R209	07/02/2013			Bond Future	8.2640		81.6801	8.1200	82.9305	(1.742)	0.0000	0.0000	0
2012/07/17	R209	07/02/2013	9.06	Call	Bond Future	8,394.4300		8.3944	9,330.4800	9.3305	11.151	0	0	0
2012/07/17	R209	07/02/2013	9.06	Put	Bond Future	1,998.6500		1.9987	1,684.3200	1.6843	(15.727)	0	0	0
2012/07/17	R210	02/08/2012			Bond Future	143.2639		143.2639	144.5591	144.5591	0.904	0.0000	0.0000	1,092
2012/07/17	R210	02/08/2012	142.66	Call	Bond Future	603.9300		0.6039	1,899.0600	1.8991	214.450	0	0	0
2012/07/17	R210	02/08/2012	142.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	R211	02/08/2012			Bond Future	120.2894		120.2894	120.2891	120.2891	0.000	0.0000	0.0000	480
2012/07/17	R211	02/08/2012	120.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	R211	02/08/2012	120.36	Put	Bond Future	70.6100		0.0706	70.9200	0.0709	0.439	0	0	0
2012/07/17	R212	02/08/2012			Bond Future	119.5650		119.5650	120.2758	120.2758	0.594	0.0000	0.0000	3,064
2012/07/17	R212	02/08/2012	117.39	Call	Bond Future	2,174.9800		2.1750	2,885.7900	2.8858	32.681	0	0	0
2012/07/17	R212	02/08/2012	117.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/17	R213	02/08/2012			Bond Future	7.9870		93.5679	7.8760	94.5666	(1.390)	0.0000	0.0000	4,885
2012/07/17	R213	02/08/2012	8.74	Call	Bond Future	6,380.4900		6.3805	7,372.4100	7.3724	15.546	0	0	0
2012/07/17	R213	02/08/2012	8.74	Put	Bond Future	9.0400		0.0090	2.2500	0.0023	(75.111)	0	0	0
2012/07/17	R213	01/11/2012			Bond Future	8.0460		91.3448	7.9320	92.3567	(1.417)	0.0000	0.0000	0
2012/07/17	R213	01/11/2012	7.75	Call	Bond Future	0.0000		0.0000	2,429.8000	2.4298	100.000	0	0	140
2012/07/17	R213	01/11/2012	7.75	Put	Bond Future	0.0000		0.0000	4,079.8900	4.0799	100.000	0	0	0
2012/07/17	R213	01/11/2012	8.81	Call	Bond Future	7,343.1200		7.3431	8,159.6200	8.1596	11.119	0	0	0
2012/07/17	R213	01/11/2012	8.81	Put	Bond Future	967.4000		0.9674	771.9600	0.7720	(20.203)	0	0	0
2012/07/17	R213	07/02/2013			Bond Future	8.1110		92.7502	7.9930	93.7820	(1.455)	0.0000	0.0000	0
2012/07/17	R213	07/02/2013	8.90	Call	Bond Future	8,429.5800		8.4296	9,198.3400	9.1983	9.120	0	0	0
2012/07/17	R213	07/02/2013	8.90	Put	Bond Future	1,951.4800		1.9515	1,688.3700	1.6884	(13.483)	0	0	0
2012/07/17	R214	02/08/2012			Bond Future	8.2070		84.1122	8.0700	85.3967	(1.669)	0.0000	0.0000	1,700
2012/07/17	R214	02/08/2012	8.95	Call	Bond Future	6,421.4300		6.4214	7,705.8900	7.7059	20.003	0	0	0
2012/07/17	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
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Total												318703
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