



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/06/2012 to 19/06/2012

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
2012/06/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	AL7T	02/08/2012			Index Future	440.8450	440.8450	444.2060	444.2060	0.762	0.0000	0.0000	13
2012/06/19	AL7T	01/11/2012			Index Future	447.1510	447.1510	450.5580	450.5580	0.762	0.0000	0.0000	0
2012/06/19	ALBI	02/08/2012			Index Future	399.6350	399.6350	402.2790	402.2790	0.662	0.0000	0.0000	1,005
2012/06/19	ALBI	01/11/2012			Index Future	405.3520	405.3520	408.0310	408.0310	0.661	0.0000	0.0000	0
2012/06/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/19	ES33	02/08/2012			Bond Future	9.3490	86.0383	9.2260	87.0209	(1.316)	0.0000	0.0000	4,220
2012/06/19	ES33	01/11/2012			Bond Future	9.4430	83.4870	9.3160	84.4848	(1.345)	0.0000	0.0000	0
2012/06/19	GOVI	02/08/2012			GOVI	400.6580	400.6580	403.1710	403.1710	0.627	0.0000	0.0000	269
2012/06/19	GOVI	02/08/2012	398.23	Call	GOVI	24,280.0000	2.4280	49,410.0000	4.9410	103.501	0	0	0
2012/06/19	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	GOVI	01/11/2012			GOVI	406.3900	406.3900	408.9360	408.9360	0.626	0.0000	0.0000	0
2012/06/19	GOVI	01/11/2012	403.96	Call	GOVI	24,300.0000	2.4300	49,760.0000	4.9760	104.774	0	0	0
2012/06/19	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/19	IGOV	02/08/2012			Index Future	175.1180	175.1180	175.0910	175.0910	(0.015)	0.0000	0.0000	594
2012/06/19	IGOV	01/11/2012			Index Future	177.6230	177.6230	177.5950	177.5950	(0.016)	0.0000	0.0000	0
2012/06/19	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/19	JBAF	20/06/2012			Jibar Tradeable Future	5.6000	94.4000	5.6000	94.4000	0.000	0.0000	0.0000	2,890
2012/06/19	JBAF	18/07/2012			Jibar Tradeable Future	5.5900	94.4100	5.5800	94.4200	(0.179)	0.0000	0.0000	0
2012/06/19	JBAF	15/08/2012			Jibar Tradeable Future	5.4900	94.5100	5.5100	94.4900	0.364	0.0000	0.0000	0
2012/06/19	JBAF	19/09/2012			Jibar Tradeable Future	5.4500	94.5500	5.4600	94.5400	0.183	0.0000	0.0000	44,760
2012/06/19	JBAF	17/10/2012			Jibar Tradeable Future	5.3100	94.6900	5.3800	94.6200	1.318	0.0000	0.0000	0
2012/06/19	JBAF	21/11/2012			Jibar Tradeable Future	5.3000	94.7000	5.3600	94.6400	1.132	0.0000	0.0000	0

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2012/06/19	JBAF	19/12/2012			Jibar Tradeable Future	5.2800	94.7200	5.3500	94.6500	1.326	0.0000	0.0000	840
2012/06/19	JBAF	20/03/2013			Jibar Tradeable Future	5.2900	94.7100	5.3700	94.6300	1.512	0.0000	0.0000	1,000
2012/06/19	JBAF	19/06/2013			Jibar Tradeable Future	5.3800	94.6200	5.4400	94.5600	1.115	0.0000	0.0000	500
2012/06/19	JBAF	18/09/2013			Jibar Tradeable Future	5.5200	94.4800	5.5900	94.4100	1.268	0.0000	0.0000	1,700
2012/06/19	JBAF	18/12/2013			Jibar Tradeable Future	5.7000	94.3000	5.7700	94.2300	1.228	0.0000	0.0000	1,500
2012/06/19	JBAF	19/03/2014			Jibar Tradeable Future	5.8800	94.1200	5.9600	94.0400	1.361	0.0000	0.0000	0
2012/06/19	R157	02/08/2012			Bond Future	6.1230	125.8835	6.0600	126.0817	(1.029)	0.0000	0.0000	14,880
2012/06/19	R157	02/08/2012	6.15	Call	Bond Future	472.8100	0.4728	581.0600	0.5811	22.895	0	0	3,750
2012/06/19	R157	02/08/2012	6.15	Put	Bond Future	387.9700	0.3880	297.9900	0.2980	(23.193)	0	0	0
2012/06/19	R157	02/08/2012	6.35	Call	Bond Future	879.7400	0.8797	1,029.3700	1.0294	17.008	0	0	1,250
2012/06/19	R157	02/08/2012	6.35	Put	Bond Future	168.8900	0.1689	120.2900	0.1203	(28.776)	0	0	0
2012/06/19	R157	02/08/2012	6.55	Call	Bond Future	1,394.7000	1.3947	1,571.6300	1.5716	12.686	0	0	0
2012/06/19	R157	02/08/2012	6.55	Put	Bond Future	61.9600	0.0620	40.6600	0.0407	(34.377)	0	0	1,250
2012/06/19	R157	02/08/2012	6.95	Call	Bond Future	2,569.2400	2.5692	2,765.2100	2.7652	7.628	0	0	0
2012/06/19	R157	02/08/2012	6.95	Put	Bond Future	5.0100	0.0050	2.7500	0.0028	(45.110)	0	0	3,750
2012/06/19	R157	01/11/2012			Bond Future	6.1590	120.8802	6.0900	121.0797	(1.120)	0.0000	0.0000	200
2012/06/19	R157	01/11/2012	6.24	Call	Bond Future	921.8300	0.9218	1,032.5000	1.0325	12.005	0	0	0
2012/06/19	R157	01/11/2012	6.24	Put	Bond Future	688.2200	0.6882	599.4200	0.5994	(12.903)	0	0	0
2012/06/19	R157	07/02/2013			Bond Future	6.1920	122.7956	6.1140	122.9994	(1.260)	0.0000	0.0000	0
2012/06/19	R157	07/02/2013	6.28	Call	Bond Future	1,163.4400	1.1634	1,274.2600	1.2743	9.525	0	0	0
2012/06/19	R157	07/02/2013	6.28	Put	Bond Future	934.0200	0.9340	841.0000	0.8410	(9.959)	0	0	0
2012/06/19	R186	02/08/2012			Bond Future	8.1700	120.8245	8.0420	122.0507	(1.567)	0.0000	0.0000	34,845
2012/06/19	R186	02/08/2012	7.66	Call	Bond Future	357.5600	0.3576	568.0700	0.5681	58.874	0	0	276
2012/06/19	R186	02/08/2012	7.66	Put	Bond Future	5,351.4600	5.3515	4,335.7500	4.3357	(18.980)	0	0	0
2012/06/19	R186	02/08/2012	7.70	Call	Bond Future	421.3500	0.4213	659.6200	0.6596	56.549	0	0	2,700
2012/06/19	R186	02/08/2012	7.70	Put	Bond Future	5,012.9800	5.0130	4,025.0300	4.0250	(19.708)	0	0	0
2012/06/19	R186	02/08/2012	7.76	Call	Bond Future	532.6800	0.5327	816.1700	0.8162	53.220	0	0	43
2012/06/19	R186	02/08/2012	7.76	Put	Bond Future	4,524.3300	4.5243	3,581.6000	3.5816	(20.837)	0	0	0
2012/06/19	R186	02/08/2012	9.00	Call	Bond Future	7,671.5200	7.6715	8,833.8800	8.8339	15.152	0	0	0
2012/06/19	R186	02/08/2012	9.00	Put	Bond Future	136.9600	0.1370	73.1000	0.0731	(46.627)	0	0	199
2012/06/19	R186	02/08/2012	8.66	Call	Bond Future	4,996.9100	4.9969	6,037.8400	6.0378	20.831	0	0	0
2012/06/19	R186	02/08/2012	8.66	Put	Bond Future	463.8100	0.4638	278.5200	0.2785	(39.950)	0	0	276
2012/06/19	R186	02/08/2012	8.75	Call	Bond Future	5,680.7700	5.6808	6,764.1100	6.7641	19.070	0	0	0
2012/06/19	R186	02/08/2012	8.75	Put	Bond Future	341.9800	0.3420	199.1000	0.1991	(41.780)	0	0	2,700
2012/06/19	R186	02/08/2012	8.76	Call	Bond Future	5,758.1100	5.7581	6,845.6600	6.8457	18.887	0	0	0
2012/06/19	R186	02/08/2012	8.76	Put	Bond Future	330.3000	0.3303	191.6300	0.1916	(41.983)	0	0	43
2012/06/19	R186	02/08/2012	8.00	Call	Bond Future	1,198.8500	1.1989	1,696.8700	1.6969	41.541	0	0	1,099
2012/06/19	R186	02/08/2012	8.00	Put	Bond Future	2,831.3300	2.8313	2,103.1300	2.1031	(25.719)	0	0	0
2012/06/19	R186	02/08/2012	8.25	Call	Bond Future	2,315.6300	2.3156	3,055.4900	3.0555	31.951	0	0	8,750
2012/06/19	R186	02/08/2012	8.25	Put	Bond Future	1,558.2500	1.5582	1,071.8900	1.0719	(31.212)	0	0	0
2012/06/19	R186	02/08/2012	8.30	Call	Bond Future	2,592.9400	2.5929	3,378.1000	3.3781	30.281	0	0	0
2012/06/19	R186	02/08/2012	8.30	Put	Bond Future	1,365.6800	1.3657	924.6200	0.9246	(32.296)	0	0	900
2012/06/19	R186	01/11/2012			Bond Future	8.2450	122.5516	8.1120	123.8015	(1.613)	0.0000	0.0000	200
2012/06/19	R186	01/11/2012	7.82	Call	Bond Future	2,104.1200	2.1041	2,557.8500	2.5578	21.564	0	0	1,858
2012/06/19	R186	01/11/2012	7.82	Put	Bond Future	6,164.7800	6.1648	5,368.5400	5.3685	(12.916)	0	0	0
2012/06/19	R186	01/11/2012	8.82	Call	Bond Future	6,986.5200	6.9865	7,899.6300	7.8996	13.070	0	0	0

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2012/06/19	R186	01/11/2012	8.82	Put	Bond Future	1,791.2100	1.7912	1,454.3500	1.4544	(18.806)	0	0	1,858
2012/06/19	R186	07/02/2013			Bond Future	8.3240	119.2026	8.1870	120.4640	(1.646)	0.0000	0.0000	0
2012/06/19	R186	07/02/2013	8.47	Call	Bond Future	5,795.9400	5.7959	6,518.8200	6.5188	12.472	0	0	0
2012/06/19	R186	07/02/2013	8.47	Put	Bond Future	4,472.5500	4.4725	3,934.1000	3.9341	(12.039)	0	0	0
2012/06/19	R189	02/08/2012			Bond Future	219.7680	219.7680	219.8083	219.8083	0.018	0.0000	0.0000	44
2012/06/19	R189	02/08/2012	219.65	Call	Bond Future	118.0300	0.1180	158.2600	0.1583	34.085	0	0	0
2012/06/19	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	R197	02/08/2012			Bond Future	256.3518	256.3518	256.4177	256.4177	0.026	0.0000	0.0000	1,858
2012/06/19	R197	02/08/2012	256.15	Call	Bond Future	201.8400	0.2018	267.7400	0.2677	32.650	0	0	0
2012/06/19	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	R201	02/08/2012			Bond Future	4.9110	109.6099	4.8490	109.7546	(1.262)	0.0000	0.0000	1,620
2012/06/19	R201	02/08/2012	5.20	Call	Bond Future	725.7100	0.7257	850.0400	0.8500	17.132	0	0	0
2012/06/19	R201	02/08/2012	5.20	Put	Bond Future	54.2800	0.0543	33.8800	0.0339	(37.583)	0	0	0
2012/06/19	R201	01/11/2012			Bond Future	4.7980	111.1768	4.7280	111.3237	(1.459)	0.0000	0.0000	0
2012/06/19	R201	01/11/2012	5.11	Call	Bond Future	871.1700	0.8712	977.0400	0.9770	12.153	0	0	0
2012/06/19	R201	01/11/2012	5.11	Put	Bond Future	219.3100	0.2193	178.2300	0.1782	(18.731)	0	0	0
2012/06/19	R201	07/02/2013			Bond Future	4.6190	108.5253	4.5370	108.6766	(1.775)	0.0000	0.0000	0
2012/06/19	R201	07/02/2013	4.98	Call	Bond Future	992.2800	0.9923	1,095.4200	1.0954	10.394	0	0	0
2012/06/19	R201	07/02/2013	4.98	Put	Bond Future	329.7600	0.3298	281.6600	0.2817	(14.586)	0	0	0
2012/06/19	R202	02/08/2012			Bond Future	189.3337	189.3337	189.3843	189.3843	0.027	0.0000	0.0000	45,107
2012/06/19	R202	02/08/2012	188.44	Call	Bond Future	893.7000	0.8937	944.3400	0.9443	5.666	0	0	0
2012/06/19	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	R203	02/08/2012			Bond Future	6.7430	109.6589	6.6600	110.0271	(1.231)	0.0000	0.0000	13,477
2012/06/19	R203	02/08/2012	6.60	Call	Bond Future	457.2400	0.4572	598.7200	0.5987	30.942	0	0	4,200
2012/06/19	R203	02/08/2012	6.60	Put	Bond Future	1,092.5900	1.0926	865.8700	0.8659	(20.751)	0	0	0
2012/06/19	R203	02/08/2012	6.85	Call	Bond Future	1,000.9600	1.0010	1,229.4800	1.2295	22.830	0	0	1,400
2012/06/19	R203	02/08/2012	6.85	Put	Bond Future	528.5800	0.5286	388.9000	0.3889	(26.426)	0	0	0
2012/06/19	R203	02/08/2012	7.15	Call	Bond Future	1,959.9900	1.9600	2,269.1400	2.2691	15.773	0	0	0
2012/06/19	R203	02/08/2012	7.15	Put	Bond Future	176.8200	0.1768	117.7700	0.1178	(33.396)	0	0	1,400
2012/06/19	R203	02/08/2012	7.55	Call	Bond Future	3,528.1400	3.5281	3,884.4800	3.8845	10.100	0	0	0
2012/06/19	R203	02/08/2012	7.55	Put	Bond Future	28.0400	0.0280	16.1800	0.0162	(42.297)	0	0	4,200
2012/06/19	R203	01/11/2012			Bond Future	6.8030	107.0710	6.7150	107.4436	(1.294)	0.0000	0.0000	0
2012/06/19	R203	01/11/2012	6.87	Call	Bond Future	1,577.5800	1.5776	1,780.4800	1.7805	12.861	0	0	0
2012/06/19	R203	01/11/2012	6.87	Put	Bond Future	1,294.9800	1.2950	1,125.2900	1.1253	(13.104)	0	0	0
2012/06/19	R203	07/02/2013			Bond Future	6.8680	108.7672	6.7740	109.1444	(1.369)	0.0000	0.0000	0
2012/06/19	R203	07/02/2013	6.94	Call	Bond Future	1,989.0900	1.9891	2,192.4700	2.1925	10.225	0	0	0
2012/06/19	R203	07/02/2013	6.94	Put	Bond Future	1,701.2500	1.7013	1,527.3800	1.5274	(10.220)	0	0	0
2012/06/19	R204	02/08/2012			Bond Future	7.0920	105.6048	6.9880	106.1473	(1.466)	0.0000	0.0000	4,101
2012/06/19	R204	02/08/2012	7.15	Call	Bond Future	1,063.0900	1.0631	1,380.9800	1.3810	29.902	0	0	0
2012/06/19	R204	02/08/2012	7.15	Put	Bond Future	762.0400	0.7620	537.4300	0.5374	(29.475)	0	0	0
2012/06/19	R204	01/11/2012			Bond Future	7.1580	107.1191	7.0500	107.6623	(1.509)	0.0000	0.0000	0
2012/06/19	R204	01/11/2012	7.22	Call	Bond Future	1,953.9400	1.9539	2,251.3900	2.2514	15.223	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
2012/06/19	R204	01/11/2012	7.22	Put	Bond Future	1,643.7100	1.6437	1,398.0300	1.3980	(14.947)	0	0	0
2012/06/19	R204	07/02/2013			Bond Future	7.2280	104.7829	7.1140	105.3332	(1.577)	0.0000	0.0000	0
2012/06/19	R204	07/02/2013	7.29	Call	Bond Future	2,504.2300	2.5042	2,801.8100	2.8018	11.883	0	0	0
2012/06/19	R204	07/02/2013	7.29	Put	Bond Future	2,206.4200	2.2064	1,953.6600	1.9537	(11.456)	0	0	0
2012/06/19	R206	02/08/2012			Bond Future	5.1180	103.7247	5.0590	103.8074	(1.153)	0.0000	0.0000	1,240
2012/06/19	R206	02/08/2012	5.19	Call	Bond Future	201.1400	0.2011	253.6400	0.2536	26.101	0	0	0
2012/06/19	R206	02/08/2012	5.19	Put	Bond Future	100.3600	0.1004	70.1800	0.0702	(30.072)	0	0	0
2012/06/19	R206	01/11/2012			Bond Future	4.9640	105.2087	4.8930	105.2917	(1.430)	0.0000	0.0000	0
2012/06/19	R206	01/11/2012	5.05	Call	Bond Future	309.3900	0.3094	357.3200	0.3573	15.492	0	0	0
2012/06/19	R206	01/11/2012	5.05	Put	Bond Future	209.0200	0.2090	173.9700	0.1740	(16.769)	0	0	0
2012/06/19	R206	07/02/2013			Bond Future	4.6620	103.1086	4.5690	103.1935	(1.995)	0.0000	0.0000	0
2012/06/19	R206	07/02/2013	4.76	Call	Bond Future	375.7800	0.3758	423.0200	0.4230	12.571	0	0	0
2012/06/19	R206	07/02/2013	4.76	Put	Bond Future	286.4900	0.2865	248.8900	0.2489	(13.124)	0	0	0
2012/06/19	R207	02/08/2012			Bond Future	7.4510	99.3139	7.3220	100.0387	(1.731)	0.0000	0.0000	27,509
2012/06/19	R207	02/08/2012	7.51	Call	Bond Future	1,197.6000	1.1976	1,629.5800	1.6296	36.070	0	0	0
2012/06/19	R207	02/08/2012	7.51	Put	Bond Future	868.2800	0.8683	575.4700	0.5755	(33.723)	0	0	0
2012/06/19	R207	01/11/2012			Bond Future	7.5230	100.7351	7.3880	101.4712	(1.794)	0.0000	0.0000	0
2012/06/19	R207	01/11/2012	7.58	Call	Bond Future	2,195.2400	2.1952	2,601.9700	2.6020	18.528	0	0	0
2012/06/19	R207	01/11/2012	7.58	Put	Bond Future	1,886.4700	1.8865	1,557.1100	1.5571	(17.459)	0	0	0
2012/06/19	R207	07/02/2013			Bond Future	7.6010	98.6893	7.4590	99.4378	(1.868)	0.0000	0.0000	0
2012/06/19	R207	07/02/2013	7.66	Call	Bond Future	2,782.1800	2.7822	3,191.6200	3.1916	14.717	0	0	0
2012/06/19	R207	07/02/2013	7.66	Put	Bond Future	2,473.2400	2.4732	2,134.1700	2.1342	(13.710)	0	0	0
2012/06/19	R208	02/08/2012			Bond Future	7.5580	97.3039	7.4250	98.1149	(1.760)	0.0000	0.0000	16,032
2012/06/19	R208	02/08/2012	7.20	Call	Bond Future	333.5800	0.3336	536.2900	0.5363	60.768	0	0	3,450
2012/06/19	R208	02/08/2012	7.20	Put	Bond Future	2,536.6400	2.5366	1,928.2600	1.9283	(23.984)	0	0	0
2012/06/19	R208	02/08/2012	7.50	Call	Bond Future	945.3800	0.9454	1,349.2900	1.3493	42.725	0	0	1,150
2012/06/19	R208	02/08/2012	7.50	Put	Bond Future	1,298.0300	1.2980	890.8500	0.8908	(31.369)	0	0	0
2012/06/19	R208	02/08/2012	7.80	Call	Bond Future	1,998.1900	1.9982	2,596.2700	2.5963	29.931	0	0	0
2012/06/19	R208	02/08/2012	7.80	Put	Bond Future	544.3200	0.5443	331.3100	0.3313	(39.133)	0	0	1,150
2012/06/19	R208	02/08/2012	8.25	Call	Bond Future	4,186.7100	4.1867	4,946.6300	4.9466	18.151	0	0	0
2012/06/19	R208	02/08/2012	8.25	Put	Bond Future	102.8700	0.1029	51.7000	0.0517	(49.742)	0	0	3,450
2012/06/19	R208	01/11/2012			Bond Future	7.6290	95.2980	7.4900	96.1242	(1.822)	0.0000	0.0000	0
2012/06/19	R208	01/11/2012	7.70	Call	Bond Future	2,444.6600	2.4447	2,907.9700	2.9080	18.952	0	0	0
2012/06/19	R208	01/11/2012	7.70	Put	Bond Future	2,026.0900	2.0261	1,663.2100	1.6632	(17.910)	0	0	0
2012/06/19	R208	07/02/2013			Bond Future	7.7030	96.8119	7.5580	97.6499	(1.882)	0.0000	0.0000	0
2012/06/19	R208	07/02/2013	7.78	Call	Bond Future	3,165.2500	3.1652	3,629.4700	3.6295	14.666	0	0	0
2012/06/19	R208	07/02/2013	7.78	Put	Bond Future	2,723.9800	2.7240	2,350.2100	2.3502	(13.721)	0	0	0
2012/06/19	R209	02/08/2012			Bond Future	8.7370	77.4914	8.6150	78.4724	(1.396)	0.0000	0.0000	28,799
2012/06/19	R209	02/08/2012	8.91	Call	Bond Future	2,450.0100	2.4500	3,098.9600	3.0990	26.488	0	0	0
2012/06/19	R209	02/08/2012	8.91	Put	Bond Future	1,092.8000	1.0928	760.7500	0.7608	(30.385)	0	0	0
2012/06/19	R209	01/11/2012			Bond Future	8.8070	75.4553	8.6810	76.4552	(1.431)	0.0000	0.0000	0
2012/06/19	R209	01/11/2012	8.99	Call	Bond Future	4,171.1000	4.1711	4,769.0800	4.7691	14.336	0	0	0
2012/06/19	R209	01/11/2012	8.99	Put	Bond Future	2,755.6200	2.7556	2,353.7300	2.3537	(14.584)	0	0	0
2012/06/19	R209	07/02/2013			Bond Future	8.8810	76.6501	8.7510	77.6676	(1.464)	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
2012/06/19	R209	07/02/2013	9.06	Call	Bond Future	5,341.4800	5.3415	5,935.8600	5.9359	11.128	0	0	0
2012/06/19	R209	07/02/2013	9.06	Put	Bond Future	3,975.6700	3.9757	3,552.6100	3.5526	(10.641)	0	0	0
2012/06/19	R210	02/08/2012			Bond Future	143.3224	143.3224	143.3606	143.3606	0.027	0.0000	0.0000	925
2012/06/19	R210	02/08/2012	142.66	Call	Bond Future	662.3900	0.6624	700.5500	0.7006	5.761	0	0	0
2012/06/19	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	R211	02/08/2012			Bond Future	120.4430	120.4430	120.4698	120.4698	0.022	0.0000	0.0000	480
2012/06/19	R211	02/08/2012	120.36	Call	Bond Future	82.9500	0.0829	109.7800	0.1098	32.345	0	0	0
2012/06/19	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	R212	02/08/2012			Bond Future	117.6812	117.6812	117.7120	117.7120	0.026	0.0000	0.0000	2,989
2012/06/19	R212	02/08/2012	117.39	Call	Bond Future	291.2200	0.2912	321.9900	0.3220	10.566	0	0	0
2012/06/19	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/19	R213	02/08/2012			Bond Future	8.5880	88.4281	8.4550	89.5278	(1.549)	0.0000	0.0000	4,725
2012/06/19	R213	02/08/2012	8.74	Call	Bond Future	2,405.2100	2.4052	3,123.4600	3.1235	29.862	0	0	0
2012/06/19	R213	02/08/2012	8.74	Put	Bond Future	1,173.5600	1.1736	792.0900	0.7921	(32.505)	0	0	0
2012/06/19	R213	01/11/2012			Bond Future	8.6610	86.1592	8.5250	87.2675	(1.570)	0.0000	0.0000	0
2012/06/19	R213	01/11/2012	8.81	Call	Bond Future	4,106.5700	4.1066	4,757.6600	4.7577	15.855	0	0	0
2012/06/19	R213	01/11/2012	8.81	Put	Bond Future	2,916.4500	2.9164	2,459.2900	2.4593	(15.675)	0	0	0
2012/06/19	R213	07/02/2013			Bond Future	8.7410	87.5209	8.6000	88.6516	(1.613)	0.0000	0.0000	0
2012/06/19	R213	07/02/2013	8.90	Call	Bond Future	5,294.0800	5.2941	5,949.0600	5.9491	12.372	0	0	0
2012/06/19	R213	07/02/2013	8.90	Put	Bond Future	4,045.2700	4.0453	3,569.5100	3.5695	(11.761)	0	0	0
2012/06/19	R214	02/08/2012			Bond Future	8.7810	79.0748	8.6630	80.0670	(1.344)	0.0000	0.0000	1,530
2012/06/19	R214	02/08/2012	8.95	Call	Bond Future	1,384.0700	1.3841	2,376.2600	2.3763	71.686	0	0	0
2012/06/19	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													311123