



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 27/06/2012 to 27/06/2012

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
2012/06/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	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
2012/06/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	AL7T	02/08/2012			Index Future	445.5070	445.5070	446.8520	446.8520	0.302	0.0000	0.0000	13
2012/06/27	AL7T	01/11/2012			Index Future	451.8170	451.8170	453.1750	453.1750	0.301	0.0000	0.0000	0
2012/06/27	ALBI	02/08/2012			Index Future	401.9090	401.9090	403.1660	403.1660	0.313	0.0000	0.0000	1,003
2012/06/27	ALBI	01/11/2012			Index Future	407.6000	407.6000	408.8710	408.8710	0.312	0.0000	0.0000	0
2012/06/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	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
2012/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/27	ES33	02/08/2012			Bond Future	9.2950	86.4675	9.2010	87.2228	(1.011)	0.0000	0.0000	4,220
2012/06/27	ES33	01/11/2012			Bond Future	9.3890	83.9090	9.2920	84.6755	(1.033)	0.0000	0.0000	0
2012/06/27	GOVI	02/08/2012			GOVI	402.8940	402.8940	404.0800	404.0800	0.294	0.0000	0.0000	266
2012/06/27	GOVI	02/08/2012	398.23	Call	GOVI	46,640.0000	4.6640	58,500.0000	5.8500	25.429	0	0	0
2012/06/27	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	GOVI	01/11/2012			GOVI	408.6000	408.6000	409.7980	409.7980	0.293	0.0000	0.0000	0
2012/06/27	GOVI	01/11/2012	403.96	Call	GOVI	46,400.0000	4.6400	58,380.0000	5.8380	25.819	0	0	0
2012/06/27	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/27	IGOV	02/08/2012			Index Future	174.9370	174.9370	174.8580	174.8580	(0.045)	0.0000	0.0000	592
2012/06/27	IGOV	01/11/2012			Index Future	177.4150	177.4150	177.3330	177.3330	(0.046)	0.0000	0.0000	0
2012/06/27	ILBI	02/08/2012			Index Future	475.2350	475.2350	475.2350	475.2350	0.000	0.0000	0.0000	169
2012/06/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/27	JBAF	18/07/2012			Jibar Tradeable Future	5.5300	94.4700	5.5350	94.4650	0.090	0.0000	0.0000	0
2012/06/27	JBAF	15/08/2012			Jibar Tradeable Future	5.5000	94.5000	5.5050	94.4950	0.091	0.0000	0.0000	0
2012/06/27	JBAF	19/09/2012			Jibar Tradeable Future	5.3700	94.6300	5.3850	94.6150	0.279	0.0000	0.0000	44,760
2012/06/27	JBAF	17/10/2012			Jibar Tradeable Future	5.3000	94.7000	5.3250	94.6750	0.472	0.0000	0.0000	0
2012/06/27	JBAF	21/11/2012			Jibar Tradeable Future	5.2500	94.7500	5.2550	94.7450	0.095	0.0000	0.0000	0
2012/06/27	JBAF	19/12/2012			Jibar Tradeable Future	5.2300	94.7700	5.2350	94.7650	0.096	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
2012/06/27	JBAF	20/03/2013			Jibar Tradeable Future	5.2600	94.7400	5.2450	94.7550	(0.285)	0.0000	0.0000	1,000
2012/06/27	JBAF	19/06/2013			Jibar Tradeable Future	5.3600	94.6400	5.3550	94.6450	(0.093)	0.0000	0.0000	500
2012/06/27	JBAF	18/09/2013			Jibar Tradeable Future	5.5100	94.4900	5.4850	94.5150	(0.454)	0.0000	0.0000	1,700
2012/06/27	JBAF	18/12/2013			Jibar Tradeable Future	5.6800	94.3200	5.6550	94.3450	(0.440)	0.0000	0.0000	1,500
2012/06/27	JBAF	19/03/2014			Jibar Tradeable Future	5.8700	94.1300	5.8450	94.1550	(0.426)	0.0000	0.0000	400
2012/06/27	JBAF	18/06/2014			Jibar Tradeable Future	6.1300	93.8700	6.0350	93.9650	(1.550)	0.0000	0.0000	0
2012/06/27	R157	02/08/2012			Bond Future	6.0780	126.0250	6.0240	126.1951	(0.888)	0.0000	0.0000	14,880
2012/06/27	R157	02/08/2012	6.15	Call	Bond Future	510.0900	0.5101	612.0000	0.6120	19.979	0	0	0
2012/06/27	R157	02/08/2012	6.15	Put	Bond Future	283.7000	0.2837	215.4700	0.2155	(24.050)	0	0	0
2012/06/27	R157	02/08/2012	6.35	Call	Bond Future	958.2900	0.9583	1,096.3100	1.0963	14.403	0	0	1,250
2012/06/27	R157	02/08/2012	6.35	Put	Bond Future	105.8900	0.1059	73.7700	0.0738	(30.333)	0	0	0
2012/06/27	R157	02/08/2012	6.55	Call	Bond Future	1,506.2800	1.5063	1,664.7100	1.6647	10.518	0	0	0
2012/06/27	R157	02/08/2012	6.55	Put	Bond Future	31.9900	0.0320	20.2800	0.0203	(36.605)	0	0	1,250
2012/06/27	R157	02/08/2012	6.95	Call	Bond Future	2,707.3400	2.7073	2,876.7200	2.8767	6.256	0	0	0
2012/06/27	R157	02/08/2012	6.95	Put	Bond Future	1.5600	0.0016	0.8000	0.0008	(48.718)	0	0	3,750
2012/06/27	R157	01/11/2012			Bond Future	6.1150	121.0074	6.0570	121.1753	(0.948)	0.0000	0.0000	200
2012/06/27	R157	01/11/2012	5.78	Call	Bond Future	359.5300	0.3595	410.6300	0.4106	14.213	0	0	5,630
2012/06/27	R157	01/11/2012	5.78	Put	Bond Future	1,333.2900	1.3333	1,216.5200	1.2165	(8.758)	0	0	0
2012/06/27	R157	01/11/2012	6.24	Call	Bond Future	961.1200	0.9611	1,058.0200	1.0580	10.082	0	0	0
2012/06/27	R157	01/11/2012	6.24	Put	Bond Future	600.3600	0.6004	529.3900	0.5294	(11.821)	0	0	0
2012/06/27	R157	07/02/2013			Bond Future	6.1590	122.8817	6.0940	123.0517	(1.055)	0.0000	0.0000	0
2012/06/27	R157	07/02/2013	6.28	Call	Bond Future	1,180.7300	1.1807	1,274.8300	1.2748	7.970	0	0	0
2012/06/27	R157	07/02/2013	6.28	Put	Bond Future	865.1200	0.8651	789.2300	0.7892	(8.772)	0	0	0
2012/06/27	R186	02/08/2012			Bond Future	8.0920	121.5696	8.0390	122.0797	(0.655)	0.0000	0.0000	34,845
2012/06/27	R186	02/08/2012	7.66	Call	Bond Future	359.0400	0.3590	434.9200	0.4349	21.134	0	0	276
2012/06/27	R186	02/08/2012	7.66	Put	Bond Future	4,607.8400	4.6078	4,173.6500	4.1737	(9.423)	0	0	0
2012/06/27	R186	02/08/2012	7.70	Call	Bond Future	428.8700	0.4289	516.6500	0.5166	20.468	0	0	2,700
2012/06/27	R186	02/08/2012	7.70	Put	Bond Future	4,275.4000	4.2754	3,853.1100	3.8531	(9.877)	0	0	0
2012/06/27	R186	02/08/2012	7.76	Call	Bond Future	552.3200	0.5523	659.8800	0.6599	19.474	0	0	43
2012/06/27	R186	02/08/2012	7.76	Put	Bond Future	3,798.8700	3.7989	3,396.3600	3.3964	(10.596)	0	0	0
2012/06/27	R186	02/08/2012	9.00	Call	Bond Future	8,334.7100	8.3347	8,827.7000	8.8277	5.915	0	0	0
2012/06/27	R186	02/08/2012	9.00	Put	Bond Future	55.0500	0.0550	37.9700	0.0380	(31.026)	0	0	199
2012/06/27	R186	02/08/2012	8.66	Call	Bond Future	5,525.8800	5.5259	5,974.1700	5.9742	8.113	0	0	0
2012/06/27	R186	02/08/2012	8.66	Put	Bond Future	247.6800	0.2477	185.9000	0.1859	(24.943)	0	0	276
2012/06/27	R186	02/08/2012	8.75	Call	Bond Future	6,254.2200	6.2542	6,719.0600	6.7191	7.432	0	0	0
2012/06/27	R186	02/08/2012	8.75	Put	Bond Future	170.3300	0.1703	125.1000	0.1251	(26.554)	0	0	2,700
2012/06/27	R186	02/08/2012	8.76	Call	Bond Future	6,336.0800	6.3361	6,802.5300	6.8025	7.362	0	0	0
2012/06/27	R186	02/08/2012	8.76	Put	Bond Future	163.1700	0.1632	119.5500	0.1196	(26.733)	0	0	43
2012/06/27	R186	02/08/2012	8.00	Call	Bond Future	1,305.1900	1.3052	1,510.6900	1.5107	15.745	0	0	1,099
2012/06/27	R186	02/08/2012	8.00	Put	Bond Future	2,192.5700	2.1926	1,888.0000	1.8880	(13.891)	0	0	0
2012/06/27	R186	02/08/2012	8.25	Call	Bond Future	2,583.4800	2.5835	2,900.8800	2.9009	12.286	0	0	8,750
2012/06/27	R186	02/08/2012	8.25	Put	Bond Future	1,081.0000	1.0810	888.3300	0.8883	(17.823)	0	0	0
2012/06/27	R186	02/08/2012	8.30	Call	Bond Future	2,894.5800	2.8946	3,232.5800	3.2326	11.677	0	0	0
2012/06/27	R186	02/08/2012	8.30	Put	Bond Future	922.2200	0.9222	750.1500	0.7502	(18.658)	0	0	900
2012/06/27	R186	01/11/2012			Bond Future	8.1660	123.2918	8.1110	123.8110	(0.674)	0.0000	0.0000	200
2012/06/27	R186	01/11/2012	8.50	Call	Bond Future	0.0000	0.0000	5,772.7300	5.7727	100.000	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
2012/06/27	R186	01/11/2012	8.50	Put	Bond Future	0.0000	0.0000	2,168.1500	2.1681	100.000	0	0	200
2012/06/27	R186	01/11/2012	8.82	Call	Bond Future	7,410.6000	7.4106	7,793.3200	7.7933	5.164	0	0	0
2012/06/27	R186	01/11/2012	8.82	Put	Bond Future	1,475.0800	1.4751	1,338.5700	1.3386	(9.254)	0	0	1,858
2012/06/27	R186	01/11/2012	7.82	Call	Bond Future	2,252.6600	2.2527	2,438.3200	2.4383	8.242	0	0	1,858
2012/06/27	R186	01/11/2012	7.82	Put	Bond Future	5,573.1100	5.5731	5,239.5400	5.2395	(5.985)	0	0	0
2012/06/27	R186	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	3,169.5500	3.1695	100.000	0	0	200
2012/06/27	R186	01/11/2012	8.00	Put	Bond Future	0.0000	0.0000	4,227.2500	4.2273	100.000	0	0	0
2012/06/27	R186	07/02/2013			Bond Future	8.2470	119.9092	8.1910	120.4269	(0.679)	0.0000	0.0000	0
2012/06/27	R186	07/02/2013	8.47	Call	Bond Future	6,055.7600	6.0558	6,352.0100	6.3520	4.892	0	0	0
2012/06/27	R186	07/02/2013	8.47	Put	Bond Future	4,025.7900	4.0258	3,804.3800	3.8044	(5.500)	0	0	0
2012/06/27	R189	02/08/2012			Bond Future	220.0906	220.0906	220.1632	220.1632	0.033	0.0000	0.0000	44
2012/06/27	R189	02/08/2012	219.65	Call	Bond Future	440.5700	0.4406	513.1900	0.5132	16.483	0	0	0
2012/06/27	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	R197	02/08/2012			Bond Future	255.7309	255.7309	255.8734	255.8734	0.056	0.0000	0.0000	1,858
2012/06/27	R197	02/08/2012	256.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	R197	02/08/2012	256.15	Put	Bond Future	419.1300	0.4191	276.5800	0.2766	(34.011)	0	0	0
2012/06/27	R201	02/08/2012			Bond Future	5.0130	109.3723	4.9420	109.5376	(1.416)	0.0000	0.0000	1,620
2012/06/27	R201	02/08/2012	5.20	Call	Bond Future	511.3500	0.5113	643.6600	0.6437	25.875	0	0	0
2012/06/27	R201	02/08/2012	5.20	Put	Bond Future	77.5000	0.0775	44.5100	0.0445	(42.568)	0	0	0
2012/06/27	R201	01/11/2012			Bond Future	4.9200	110.9213	4.8400	111.0887	(1.626)	0.0000	0.0000	0
2012/06/27	R201	01/11/2012	5.11	Call	Bond Future	667.7400	0.6677	778.3100	0.7783	16.559	0	0	0
2012/06/27	R201	01/11/2012	5.11	Put	Bond Future	271.3800	0.2714	214.5000	0.2145	(20.960)	0	0	0
2012/06/27	R201	07/02/2013			Bond Future	4.7800	108.2292	4.6890	108.3965	(1.904)	0.0000	0.0000	0
2012/06/27	R201	07/02/2013	4.98	Call	Bond Future	770.9900	0.7710	874.5400	0.8745	13.431	0	0	0
2012/06/27	R201	07/02/2013	4.98	Put	Bond Future	404.6100	0.4046	340.9100	0.3409	(15.744)	0	0	0
2012/06/27	R202	02/08/2012			Bond Future	188.8491	188.8491	188.5164	188.5164	(0.176)	0.0000	0.0000	45,107
2012/06/27	R202	02/08/2012	188.44	Call	Bond Future	409.0700	0.4091	76.3900	0.0764	(81.326)	0	0	0
2012/06/27	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	R203	02/08/2012			Bond Future	6.6660	110.0005	6.5970	110.3076	(1.035)	0.0000	0.0000	13,477
2012/06/27	R203	02/08/2012	6.60	Call	Bond Future	509.7800	0.5098	644.9000	0.6449	26.506	0	0	4,200
2012/06/27	R203	02/08/2012	6.60	Put	Bond Future	803.5900	0.8036	631.5200	0.6315	(21.413)	0	0	0
2012/06/27	R203	02/08/2012	6.85	Call	Bond Future	1,140.1700	1.1402	1,355.6800	1.3557	18.902	0	0	1,400
2012/06/27	R203	02/08/2012	6.85	Put	Bond Future	326.2500	0.3263	234.5700	0.2346	(28.101)	0	0	0
2012/06/27	R203	02/08/2012	7.15	Call	Bond Future	2,206.0100	2.2060	2,483.6600	2.4837	12.586	0	0	0
2012/06/27	R203	02/08/2012	7.15	Put	Bond Future	81.3000	0.0813	51.7600	0.0518	(36.335)	0	0	1,400
2012/06/27	R203	02/08/2012	7.55	Call	Bond Future	3,849.2000	3.8492	4,152.8500	4.1529	7.889	0	0	0
2012/06/27	R203	02/08/2012	7.55	Put	Bond Future	7.5600	0.0076	4.0200	0.0040	(46.825)	0	0	4,200
2012/06/27	R203	01/11/2012			Bond Future	6.7250	107.4012	6.6520	107.7114	(1.086)	0.0000	0.0000	0
2012/06/27	R203	01/11/2012	6.87	Call	Bond Future	1,700.1100	1.7001	1,879.3000	1.8793	10.540	0	0	0
2012/06/27	R203	01/11/2012	6.87	Put	Bond Future	1,087.3400	1.0873	956.3800	0.9564	(12.044)	0	0	0
2012/06/27	R203	07/02/2013			Bond Future	6.7940	109.0640	6.7160	109.3780	(1.148)	0.0000	0.0000	0
2012/06/27	R203	07/02/2013	6.94	Call	Bond Future	2,095.9400	2.0959	2,272.2000	2.2722	8.410	0	0	0
2012/06/27	R203	07/02/2013	6.94	Put	Bond Future	1,511.2600	1.5113	1,373.5200	1.3735	(9.114)	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
2012/06/27	R204	02/08/2012			Bond Future	6.9580	106.3044	6.8950	106.6354	(0.905)	0.0000	0.0000	4,101
2012/06/27	R204	02/08/2012	7.15	Call	Bond Future	1,413.2800	1.4133	1,641.9900	1.6420	16.183	0	0	0
2012/06/27	R204	02/08/2012	7.15	Put	Bond Future	412.6000	0.4126	310.3800	0.3104	(24.775)	0	0	0
2012/06/27	R204	01/11/2012			Bond Future	7.0210	107.8087	6.9540	108.1480	(0.954)	0.0000	0.0000	0
2012/06/27	R204	01/11/2012	7.22	Call	Bond Future	2,276.2800	2.2763	2,478.0900	2.4781	8.866	0	0	0
2012/06/27	R204	01/11/2012	7.22	Put	Bond Future	1,276.4800	1.2765	1,139.0100	1.1390	(10.769)	0	0	0
2012/06/27	R204	07/02/2013			Bond Future	7.0900	105.4495	7.0200	105.7897	(0.987)	0.0000	0.0000	0
2012/06/27	R204	07/02/2013	7.29	Call	Bond Future	2,813.3900	2.8134	3,008.6600	3.0087	6.941	0	0	0
2012/06/27	R204	07/02/2013	7.29	Put	Bond Future	1,848.9200	1.8489	1,704.0200	1.7040	(7.837)	0	0	0
2012/06/27	R206	02/08/2012			Bond Future	5.1580	103.6687	5.0850	103.7710	(1.415)	0.0000	0.0000	1,240
2012/06/27	R206	02/08/2012	5.19	Call	Bond Future	155.2500	0.1553	216.4500	0.2164	39.420	0	0	0
2012/06/27	R206	02/08/2012	5.19	Put	Bond Future	110.4700	0.1105	69.4300	0.0694	(37.150)	0	0	0
2012/06/27	R206	01/11/2012			Bond Future	5.0250	105.1375	4.9370	105.2403	(1.751)	0.0000	0.0000	0
2012/06/27	R206	01/11/2012	5.05	Call	Bond Future	263.2100	0.2632	319.0300	0.3190	21.207	0	0	0
2012/06/27	R206	01/11/2012	5.05	Put	Bond Future	234.0400	0.2340	187.1100	0.1871	(20.052)	0	0	0
2012/06/27	R206	07/02/2013			Bond Future	4.7810	103.0002	4.6690	103.1023	(2.343)	0.0000	0.0000	0
2012/06/27	R206	07/02/2013	4.76	Call	Bond Future	313.9000	0.3139	365.9600	0.3660	16.585	0	0	0
2012/06/27	R206	07/02/2013	4.76	Put	Bond Future	333.0100	0.3330	283.0500	0.2830	(15.003)	0	0	0
2012/06/27	R207	02/08/2012			Bond Future	7.2550	100.4177	7.1970	100.7473	(0.799)	0.0000	0.0000	27,459
2012/06/27	R207	02/08/2012	7.51	Call	Bond Future	1,817.2000	1.8172	2,057.1000	2.0571	13.202	0	0	0
2012/06/27	R207	02/08/2012	7.51	Put	Bond Future	384.0400	0.3840	294.3700	0.2944	(23.349)	0	0	0
2012/06/27	R207	01/11/2012			Bond Future	7.3210	101.8390	7.2600	102.1754	(0.833)	0.0000	0.0000	0
2012/06/27	R207	01/11/2012	7.58	Call	Bond Future	2,725.6700	2.7257	2,932.6500	2.9326	7.594	0	0	0
2012/06/27	R207	01/11/2012	7.58	Put	Bond Future	1,312.9600	1.3130	1,183.5700	1.1836	(9.855)	0	0	0
2012/06/27	R207	07/02/2013			Bond Future	7.3950	99.7775	7.3310	100.1186	(0.865)	0.0000	0.0000	0
2012/06/27	R207	07/02/2013	7.66	Call	Bond Future	3,327.3800	3.3274	3,529.4800	3.5295	6.074	0	0	0
2012/06/27	R207	07/02/2013	7.66	Put	Bond Future	1,930.2800	1.9303	1,791.2800	1.7913	(7.201)	0	0	0
2012/06/27	R208	02/08/2012			Bond Future	7.3740	98.4283	7.3160	98.7861	(0.787)	0.0000	0.0000	16,180
2012/06/27	R208	02/08/2012	7.20	Call	Bond Future	548.5000	0.5485	665.8500	0.6658	21.395	0	0	3,450
2012/06/27	R208	02/08/2012	7.20	Put	Bond Future	1,627.1500	1.6272	1,386.6200	1.3866	(14.782)	0	0	0
2012/06/27	R208	02/08/2012	7.50	Call	Bond Future	1,437.6100	1.4376	1,658.4200	1.6584	15.360	0	0	1,150
2012/06/27	R208	02/08/2012	7.50	Put	Bond Future	665.8500	0.6658	528.7800	0.5288	(20.586)	0	0	0
2012/06/27	R208	02/08/2012	7.80	Call	Bond Future	2,789.1200	2.7891	3,090.3000	3.0903	10.798	0	0	0
2012/06/27	R208	02/08/2012	7.80	Put	Bond Future	210.8400	0.2108	154.1400	0.1541	(26.892)	0	0	1,150
2012/06/27	R208	02/08/2012	8.25	Call	Bond Future	5,231.2300	5.2312	5,580.7100	5.5807	6.681	0	0	0
2012/06/27	R208	02/08/2012	8.25	Put	Bond Future	22.9800	0.0230	14.5800	0.0146	(36.554)	0	0	3,450
2012/06/27	R208	01/11/2012			Bond Future	7.4390	96.4295	7.3790	96.7904	(0.807)	0.0000	0.0000	0
2012/06/27	R208	01/11/2012	7.70	Call	Bond Future	3,015.2600	3.0153	3,236.9400	3.2369	7.352	0	0	0
2012/06/27	R208	01/11/2012	7.70	Put	Bond Future	1,465.1000	1.4651	1,325.9400	1.3259	(9.498)	0	0	0
2012/06/27	R208	07/02/2013			Bond Future	7.5110	97.9235	7.4480	98.2918	(0.839)	0.0000	0.0000	0
2012/06/27	R208	07/02/2013	7.78	Call	Bond Future	3,720.3800	3.7204	3,938.6400	3.9386	5.867	0	0	0
2012/06/27	R208	07/02/2013	7.78	Put	Bond Future	2,167.5100	2.1675	2,017.4800	2.0175	(6.922)	0	0	0
2012/06/27	R209	02/08/2012			Bond Future	8.6910	77.8590	8.6120	78.4968	(0.909)	0.0000	0.0000	28,799

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
2012/06/27	R209	02/08/2012	8.91	Call	Bond Future	2,573.7100	2.5737	3,007.1000	3.0071	16.839	0	0	0
2012/06/27	R209	02/08/2012	8.91	Put	Bond Future	848.9700	0.8490	644.5100	0.6445	(24.083)	0	0	0
2012/06/27	R209	01/11/2012			Bond Future	8.7600	75.8258	8.6800	76.4632	(0.913)	0.0000	0.0000	0
2012/06/27	R209	01/11/2012	8.99	Call	Bond Future	4,276.4300	4.2764	4,659.8900	4.6599	8.967	0	0	0
2012/06/27	R209	01/11/2012	8.99	Put	Bond Future	2,490.4300	2.4904	2,236.5200	2.2365	(10.195)	0	0	0
2012/06/27	R209	07/02/2013			Bond Future	8.8360	76.9998	8.7540	77.6438	(0.928)	0.0000	0.0000	0
2012/06/27	R209	07/02/2013	9.06	Call	Bond Future	5,455.7600	5.4558	5,832.2100	5.8322	6.900	0	0	0
2012/06/27	R209	07/02/2013	9.06	Put	Bond Future	3,740.2200	3.7402	3,472.6900	3.4727	(7.153)	0	0	0
2012/06/27	R210	02/08/2012			Bond Future	143.4435	143.4435	142.8831	142.8831	(0.391)	0.0000	0.0000	992
2012/06/27	R210	02/08/2012	142.66	Call	Bond Future	783.4800	0.7835	223.0600	0.2231	(71.530)	0	0	0
2012/06/27	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	R211	02/08/2012			Bond Future	120.6579	120.6579	120.7117	120.7117	0.045	0.0000	0.0000	480
2012/06/27	R211	02/08/2012	120.36	Call	Bond Future	297.9000	0.2979	351.6900	0.3517	18.056	0	0	0
2012/06/27	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	R212	02/08/2012			Bond Future	117.9278	117.9278	117.8445	117.8445	(0.071)	0.0000	0.0000	3,064
2012/06/27	R212	02/08/2012	117.39	Call	Bond Future	537.8000	0.5378	454.4600	0.4545	(15.496)	0	0	0
2012/06/27	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/27	R213	02/08/2012			Bond Future	8.5110	89.0623	8.4530	89.5445	(0.681)	0.0000	0.0000	4,725
2012/06/27	R213	02/08/2012	8.74	Call	Bond Future	2,668.4200	2.6684	2,994.0500	2.9940	12.203	0	0	0
2012/06/27	R213	02/08/2012	8.74	Put	Bond Future	802.6200	0.8026	645.9800	0.6460	(19.516)	0	0	0
2012/06/27	R213	01/11/2012			Bond Future	8.5830	86.7922	8.5240	87.2757	(0.687)	0.0000	0.0000	0
2012/06/27	R213	01/11/2012	8.81	Call	Bond Future	4,341.7000	4.3417	4,626.7100	4.6267	6.564	0	0	0
2012/06/27	R213	01/11/2012	8.81	Put	Bond Future	2,518.5600	2.5186	2,320.1100	2.3201	(7.880)	0	0	0
2012/06/27	R213	07/02/2013			Bond Future	8.6640	88.1356	8.6030	88.6273	(0.704)	0.0000	0.0000	0
2012/06/27	R213	07/02/2013	8.90	Call	Bond Future	5,593.7200	5.5937	5,877.8500	5.8778	5.079	0	0	0
2012/06/27	R213	07/02/2013	8.90	Put	Bond Future	3,730.1600	3.7302	3,522.5900	3.5226	(5.565)	0	0	0
2012/06/27	R214	02/08/2012			Bond Future	8.7550	79.2916	8.6870	79.8635	(0.777)	0.0000	0.0000	1,530
2012/06/27	R214	02/08/2012	8.95	Call	Bond Future	1,600.8400	1.6008	2,172.7000	2.1727	35.722	0	0	0
2012/06/27	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**311146**