



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/07/2012 to 16/07/2012

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
2012/07/16	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	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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2012/07/16	2025	02/08/2012			Bond Future	99.7883	99.7883	99.7784	99.7784	(0.010)	0.0000	0.0000	2,062
2012/07/16	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	2025	02/08/2012	99.99	Put	Bond Future	201.7400	0.2017	211.6100	0.2116	4.892	0	0	0
2012/07/16	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	2025	02/08/2012	100.00	Put	Bond Future	211.7400	0.2117	221.6100	0.2216	4.661	0	0	0
2012/07/16	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	2025	02/08/2012	100.01	Put	Bond Future	221.7400	0.2217	231.6100	0.2316	4.451	0	0	0
2012/07/16	2025	01/11/2012			Bond Future	101.1877	101.1877	101.1770	101.1770	(0.011)	0.0000	0.0000	0
2012/07/16	2025	01/11/2012	99.99	Call	Bond Future	1,197.7000	1.1977	1,187.0300	1.1870	(0.891)	0	0	0
2012/07/16	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	2025	01/11/2012	100.00	Call	Bond Future	1,187.7000	1.1877	1,177.0300	1.1770	(0.898)	0	0	0
2012/07/16	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	2025	01/11/2012	100.01	Call	Bond Future	1,177.7000	1.1777	1,167.0300	1.1670	(0.906)	0	0	0
2012/07/16	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	AL7T	02/08/2012			Index Future	456.6830	456.6830	459.2990	459.2990	0.573	0.0000	0.0000	13
2012/07/16	AL7T	01/11/2012			Index Future	463.0880	463.0880	465.7370	465.7370	0.572	0.0000	0.0000	0
2012/07/16	ALBI	02/08/2012			Index Future	411.5240	411.5240	413.6840	413.6840	0.525	0.0000	0.0000	1,003
2012/07/16	ALBI	01/11/2012			Index Future	417.2950	417.2950	419.4830	419.4830	0.524	0.0000	0.0000	0
2012/07/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/16	ES33	02/08/2012			Bond Future	8.8580	90.0716	8.7720	90.8094	(0.971)	0.0000	0.0000	720
2012/07/16	ES33	01/11/2012			Bond Future	8.9400	87.5524	8.8510	88.3042	(0.996)	0.0000	0.0000	0
2012/07/16	ES33	01/11/2012	9.20	Call	Bond Future	2,139.5000	2.1395	2,891.2800	2.8913	35.138	0	0	0
2012/07/16	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	GOVI	02/08/2012			GOVI	411.9340	411.9340	413.9810	413.9810	0.497	0.0000	0.0000	266
2012/07/16	GOVI	02/08/2012	398.23	Call	GOVI	137,040.0000	13.7040	157,510.0000	15.7510	14.937	0	0	0
2012/07/16	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	GOVI	01/11/2012			GOVI	417.7110	417.7110	419.7840	419.7840	0.496	0.0000	0.0000	0
2012/07/16	GOVI	01/11/2012	403.96	Call	GOVI	137,510.0000	13.7510	158,240.0000	15.8240	15.075	0	0	0
2012/07/16	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/16	IGOV	02/08/2012			Index Future	176.2950	176.2950	176.4890	176.4890	0.110	0.0000	0.0000	594
2012/07/16	IGOV	01/11/2012			Index Future	178.7670	178.7670	178.9630	178.9630	0.110	0.0000	0.0000	0
2012/07/16	IGOV	07/02/2013			Index Future	181.5310	181.5310	181.7310	181.7310	0.110	0.0000	0.0000	14
2012/07/16	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2012/07/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/16	JBAF	18/07/2012			Jibar Tradeable Future	5.5500	94.4500	5.5700	94.4300	0.360	0.0000	0.0000	0
2012/07/16	JBAF	15/08/2012			Jibar Tradeable Future	5.4300	94.5700	5.4400	94.5600	0.184	0.0000	0.0000	0
2012/07/16	JBAF	19/09/2012			Jibar Tradeable Future	5.3900	94.6100	5.4100	94.5900	0.371	0.0000	0.0000	44,760
2012/07/16	JBAF	17/10/2012			Jibar Tradeable Future	5.2800	94.7200	5.2900	94.7100	0.189	0.0000	0.0000	0
2012/07/16	JBAF	21/11/2012			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	0
2012/07/16	JBAF	19/12/2012			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	840
2012/07/16	JBAF	20/03/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,000
2012/07/16	JBAF	19/06/2013			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	500
2012/07/16	JBAF	18/09/2013			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	1,700
2012/07/16	JBAF	18/12/2013			Jibar Tradeable Future	5.4300	94.5700	5.4200	94.5800	(0.184)	0.0000	0.0000	1,500
2012/07/16	JBAF	19/03/2014			Jibar Tradeable Future	5.6000	94.4000	5.5900	94.4100	(0.179)	0.0000	0.0000	400
2012/07/16	JBAF	18/06/2014			Jibar Tradeable Future	5.7800	94.2200	5.7500	94.2500	(0.519)	0.0000	0.0000	0
2012/07/16	R157	02/08/2012			Bond Future	5.8040	126.8915	5.7330	127.1173	(1.223)	0.0000	0.0000	15,680
2012/07/16	R157	02/08/2012	6.15	Call	Bond Future	1,109.9700	1.1100	1,323.3200	1.3233	19.221	0	0	0
2012/07/16	R157	02/08/2012	6.15	Put	Bond Future	17.1000	0.0171	4.6300	0.0046	(72.924)	0	0	0
2012/07/16	R157	02/08/2012	6.35	Call	Bond Future	1,720.5900	1.7206	1,944.9600	1.9450	13.040	0	0	1,250
2012/07/16	R157	02/08/2012	6.35	Put	Bond Future	1.7100	0.0017	0.2600	0.0003	(84.795)	0	0	0
2012/07/16	R157	02/08/2012	6.55	Call	Bond Future	2,340.8700	2.3409	2,566.6000	2.5666	9.643	0	0	0
2012/07/16	R157	02/08/2012	6.55	Put	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	1,250
2012/07/16	R157	02/08/2012	6.95	Call	Bond Future	3,572.2600	3.5723	3,798.0800	3.7981	6.321	0	0	0
2012/07/16	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/16	R157	01/11/2012			Bond Future	5.8200	121.8644	5.7410	122.0952	(1.357)	0.0000	0.0000	200
2012/07/16	R157	01/11/2012	5.78	Call	Bond Future	628.2400	0.6282	734.9200	0.7349	16.981	0	0	5,630
2012/07/16	R157	01/11/2012	5.78	Put	Bond Future	745.0400	0.7450	620.9000	0.6209	(16.662)	0	0	0
2012/07/16	R157	01/11/2012	6.24	Call	Bond Future	1,471.8000	1.4718	1,644.5700	1.6446	11.739	0	0	0
2012/07/16	R157	01/11/2012	6.24	Put	Bond Future	254.0800	0.2541	196.0300	0.1960	(22.847)	0	0	0
2012/07/16	R157	07/02/2013			Bond Future	5.8280	123.7507	5.7400	123.9831	(1.510)	0.0000	0.0000	0
2012/07/16	R157	07/02/2013	6.28	Call	Bond Future	1,660.6600	1.6607	1,819.9200	1.8199	9.590	0	0	0
2012/07/16	R157	07/02/2013	6.28	Put	Bond Future	476.1000	0.4761	402.9400	0.4029	(15.367)	0	0	0
2012/07/16	R186	02/08/2012			Bond Future	7.6240	126.1820	7.5420	127.0159	(1.076)	0.0000	0.0000	34,668
2012/07/16	R186	02/08/2012	7.66	Call	Bond Future	1,457.3300	1.4573	1,866.9800	1.8670	28.110	0	0	276
2012/07/16	R186	02/08/2012	7.66	Put	Bond Future	1,093.7000	1.0937	669.4600	0.6695	(38.789)	0	0	0
2012/07/16	R186	02/08/2012	7.70	Call	Bond Future	1,687.3800	1.6874	2,142.1100	2.1421	26.949	0	0	2,700
2012/07/16	R186	02/08/2012	7.70	Put	Bond Future	921.4800	0.9215	542.3200	0.5423	(41.147)	0	0	0

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2012/07/16	R186	02/08/2012	7.76	Call	Bond Future	2,067.1400	2.0671	2,587.2800	2.5873	25.162	0	0	43
2012/07/16	R186	02/08/2012	7.76	Put	Bond Future	701.2600	0.7013	387.5100	0.3875	(44.741)	0	0	0
2012/07/16	R186	02/08/2012	9.00	Call	Bond Future	12,892.1200	12.8921	13,725.9800	13.7260	6.468	0	0	0
2012/07/16	R186	02/08/2012	9.00	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	199
2012/07/16	R186	02/08/2012	8.66	Call	Bond Future	9,891.8400	9.8918	10,724.6800	10.7247	8.419	0	0	0
2012/07/16	R186	02/08/2012	8.66	Put	Bond Future	1.2100	0.0012	0.1600	0.0002	(86.777)	0	0	276
2012/07/16	R186	02/08/2012	8.75	Call	Bond Future	10,696.8300	10.6968	11,530.2700	11.5303	7.791	0	0	0
2012/07/16	R186	02/08/2012	8.75	Put	Bond Future	0.5100	0.0005	0.0600	0.0001	(88.235)	0	0	2,700
2012/07/16	R186	02/08/2012	8.76	Call	Bond Future	10,785.8000	10.7858	11,619.2800	11.6193	7.728	0	0	0
2012/07/16	R186	02/08/2012	8.76	Put	Bond Future	0.4600	0.0005	0.0500	0.0001	(89.130)	0	0	43
2012/07/16	R186	02/08/2012	8.00	Call	Bond Future	3,920.1400	3.9201	4,639.1300	4.6391	18.341	0	0	1,099
2012/07/16	R186	02/08/2012	8.00	Put	Bond Future	195.0900	0.1951	80.1900	0.0802	(58.896)	0	0	0
2012/07/16	R186	02/08/2012	8.25	Call	Bond Future	6,151.8400	6.1518	6,959.1600	6.9592	13.123	0	0	8,750
2012/07/16	R186	02/08/2012	8.25	Put	Bond Future	36.9300	0.0369	10.3600	0.0104	(71.947)	0	0	0
2012/07/16	R186	02/08/2012	8.30	Call	Bond Future	6,610.2400	6.6102	7,425.2400	7.4252	12.329	0	0	0
2012/07/16	R186	02/08/2012	8.30	Put	Bond Future	25.4500	0.0254	6.5600	0.0066	(74.224)	0	0	900
2012/07/16	R186	01/11/2012			Bond Future	7.6840	127.9532	7.6000	128.7918	(1.093)	0.0000	0.0000	267
2012/07/16	R186	01/11/2012	8.50	Call	Bond Future	8,646.7400	8.6467	9,316.3300	9.3163	7.744	0	0	0
2012/07/16	R186	01/11/2012	8.50	Put	Bond Future	899.9500	0.9000	730.9200	0.7309	(18.782)	0	0	200
2012/07/16	R186	01/11/2012	8.82	Call	Bond Future	11,088.3700	11.0884	11,822.8900	11.8229	6.624	0	0	0
2012/07/16	R186	01/11/2012	8.82	Put	Bond Future	491.4100	0.4914	387.3100	0.3873	(21.184)	0	0	1,858
2012/07/16	R186	01/11/2012	7.82	Call	Bond Future	4,151.1300	4.1511	4,603.7500	4.6038	10.904	0	0	1,858
2012/07/16	R186	01/11/2012	7.82	Put	Bond Future	2,810.1400	2.8101	2,424.1400	2.4241	(13.736)	0	0	0
2012/07/16	R186	01/11/2012	8.00	Call	Bond Future	5,199.4000	5.1994	5,718.9000	5.7189	9.992	0	0	200
2012/07/16	R186	01/11/2012	8.00	Put	Bond Future	2,114.8900	2.1149	1,795.7700	1.7958	(15.089)	0	0	0
2012/07/16	R186	07/02/2013			Bond Future	7.7480	124.6371	7.6610	125.4885	(1.123)	0.0000	0.0000	0
2012/07/16	R186	07/02/2013	8.47	Call	Bond Future	8,977.9100	8.9779	9,577.3400	9.5773	6.677	0	0	0
2012/07/16	R186	07/02/2013	8.47	Put	Bond Future	2,220.0800	2.2201	1,968.0500	1.9681	(11.352)	0	0	0
2012/07/16	R189	02/08/2012			Bond Future	220.0218	220.0218	219.5601	219.5601	(0.210)	0.0000	0.0000	0
2012/07/16	R189	02/08/2012	219.65	Call	Bond Future	371.7800	0.3718	0.0000	0.0000	(100.000)	0	0	0
2012/07/16	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	89.9300	0.0899	100.000	0	0	0
2012/07/16	R197	02/08/2012			Bond Future	259.9354	259.9354	259.9435	259.9435	0.003	0.0000	0.0000	4,228
2012/07/16	R197	02/08/2012	256.15	Call	Bond Future	3,785.4100	3.7854	3,793.4900	3.7935	0.213	0	0	0
2012/07/16	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	R201	02/08/2012			Bond Future	4.8940	109.6495	4.8380	109.7803	(1.144)	0.0000	0.0000	1,620
2012/07/16	R201	02/08/2012	5.20	Call	Bond Future	719.3600	0.7194	844.0800	0.8441	17.338	0	0	0
2012/07/16	R201	02/08/2012	5.20	Put	Bond Future	8.2700	0.0083	2.2100	0.0022	(73.277)	0	0	0
2012/07/16	R201	01/11/2012			Bond Future	4.7930	111.1873	4.7310	111.3174	(1.294)	0.0000	0.0000	0
2012/07/16	R201	01/11/2012	5.11	Call	Bond Future	824.8600	0.8249	919.7300	0.9197	11.501	0	0	0
2012/07/16	R201	01/11/2012	5.11	Put	Bond Future	162.5100	0.1625	127.2200	0.1272	(21.716)	0	0	0
2012/07/16	R201	07/02/2013			Bond Future	4.6350	108.4959	4.5630	108.6286	(1.553)	0.0000	0.0000	0
2012/07/16	R201	07/02/2013	4.98	Call	Bond Future	912.9000	0.9129	1,002.5100	1.0025	9.816	0	0	0
2012/07/16	R201	07/02/2013	4.98	Put	Bond Future	279.8600	0.2799	236.7300	0.2367	(15.411)	0	0	0
2012/07/16	R202	02/08/2012			Bond Future	189.2404	189.2404	189.6921	189.6921	0.239	0.0000	0.0000	48,173

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
2012/07/16	R202	02/08/2012	188.44	Call	Bond Future	800.4100	0.8004	1,252.1300	1.2521	56.436	0	0	0
2012/07/16	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	R203	02/08/2012			Bond Future	6.2790	111.7375	6.1970	112.1100	(1.306)	0.0000	0.0000	13,406
2012/07/16	R203	02/08/2012	6.60	Call	Bond Future	1,505.1200	1.5051	1,836.7200	1.8367	22.031	0	0	4,200
2012/07/16	R203	02/08/2012	6.60	Put	Bond Future	61.9200	0.0619	21.0400	0.0210	(66.021)	0	0	0
2012/07/16	R203	02/08/2012	6.85	Call	Bond Future	2,557.8300	2.5578	2,924.7600	2.9248	14.345	0	0	1,400
2012/07/16	R203	02/08/2012	6.85	Put	Bond Future	6.9000	0.0069	1.3500	0.0014	(80.435)	0	0	0
2012/07/16	R203	02/08/2012	7.15	Call	Bond Future	3,861.9600	3.8620	4,234.2200	4.2342	9.639	0	0	0
2012/07/16	R203	02/08/2012	7.15	Put	Bond Future	0.2400	0.0002	0.0200	0.0000	(91.667)	0	0	1,400
2012/07/16	R203	02/08/2012	7.20	Call	Bond Future	4,078.3800	4.0784	4,450.7400	4.4507	9.130	0	0	0
2012/07/16	R203	02/08/2012	7.20	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	0
2012/07/16	R203	02/08/2012	7.55	Call	Bond Future	5,578.6500	5.5787	5,951.1300	5.9511	6.677	0	0	0
2012/07/16	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/16	R203	01/11/2012			Bond Future	6.3170	109.1489	6.2310	109.5218	(1.361)	0.0000	0.0000	883
2012/07/16	R203	01/11/2012	6.87	Call	Bond Future	2,781.6800	2.7817	3,065.3700	3.0654	10.199	0	0	0
2012/07/16	R203	01/11/2012	6.87	Put	Bond Future	421.2000	0.4212	332.0200	0.3320	(21.173)	0	0	0
2012/07/16	R203	07/02/2013			Bond Future	6.3580	110.8339	6.2650	111.2161	(1.463)	0.0000	0.0000	0
2012/07/16	R203	07/02/2013	6.11	Call	Bond Future	1,194.9100	1.1949	1,346.6800	1.3467	12.701	0	0	6,300
2012/07/16	R203	07/02/2013	6.11	Put	Bond Future	2,217.8200	2.2178	1,987.3900	1.9874	(10.390)	0	0	0
2012/07/16	R203	07/02/2013	6.94	Call	Bond Future	3,129.0000	3.1290	3,398.5300	3.3985	8.614	0	0	0
2012/07/16	R203	07/02/2013	6.94	Put	Bond Future	774.4100	0.7744	661.7400	0.6617	(14.549)	0	0	0
2012/07/16	R204	02/08/2012			Bond Future	6.5910	108.2504	6.5100	108.6858	(1.229)	0.0000	0.0000	4,017
2012/07/16	R204	02/08/2012	7.15	Call	Bond Future	2,960.1400	2.9601	3,385.2400	3.3852	14.361	0	0	0
2012/07/16	R204	02/08/2012	7.15	Put	Bond Future	13.5200	0.0135	3.1800	0.0032	(76.479)	0	0	0
2012/07/16	R204	01/11/2012			Bond Future	6.6380	109.7665	6.5520	110.2123	(1.296)	0.0000	0.0000	0
2012/07/16	R204	01/11/2012	7.22	Call	Bond Future	3,495.2000	3.4952	3,832.7000	3.8327	9.656	0	0	0
2012/07/16	R204	01/11/2012	7.22	Put	Bond Future	537.5800	0.5376	429.2900	0.4293	(20.144)	0	0	0
2012/07/16	R204	07/02/2013			Bond Future	6.6860	107.4317	6.5950	107.8846	(1.361)	0.0000	0.0000	0
2012/07/16	R204	07/02/2013	7.29	Call	Bond Future	3,968.2200	3.9682	4,284.4700	4.2845	7.970	0	0	0
2012/07/16	R204	07/02/2013	7.29	Put	Bond Future	1,021.5600	1.0216	884.9600	0.8850	(13.372)	0	0	0
2012/07/16	R206	02/08/2012			Bond Future	4.9410	103.9731	4.8900	104.0448	(1.032)	0.0000	0.0000	1,240
2012/07/16	R206	02/08/2012	5.19	Call	Bond Future	357.3100	0.3573	423.4300	0.4234	18.505	0	0	0
2012/07/16	R206	02/08/2012	5.19	Put	Bond Future	8.2100	0.0082	2.6200	0.0026	(68.088)	0	0	0
2012/07/16	R206	01/11/2012			Bond Future	4.7730	105.4322	4.7130	105.5025	(1.257)	0.0000	0.0000	0
2012/07/16	R206	01/11/2012	5.05	Call	Bond Future	428.6200	0.4286	477.6400	0.4776	11.437	0	0	0
2012/07/16	R206	01/11/2012	5.05	Put	Bond Future	104.8200	0.1048	83.5100	0.0835	(20.330)	0	0	0
2012/07/16	R206	07/02/2013			Bond Future	4.4570	103.2958	4.3780	103.3681	(1.772)	0.0000	0.0000	0
2012/07/16	R206	07/02/2013	4.76	Call	Bond Future	468.9700	0.4690	514.4100	0.5144	9.689	0	0	0
2012/07/16	R206	07/02/2013	4.76	Put	Bond Future	192.5200	0.1925	165.6900	0.1657	(13.936)	0	0	0
2012/07/16	R207	02/08/2012			Bond Future	6.8260	102.8876	6.7400	103.3917	(1.260)	0.0000	0.0000	28,653
2012/07/16	R207	02/08/2012	7.51	Call	Bond Future	3,908.9000	3.9089	4,408.2500	4.4082	12.775	0	0	0
2012/07/16	R207	02/08/2012	7.51	Put	Bond Future	5.9000	0.0059	1.0800	0.0011	(81.695)	0	0	0
2012/07/16	R207	01/11/2012			Bond Future	6.8760	104.3254	6.7860	104.8375	(1.309)	0.0000	0.0000	0
2012/07/16	R207	01/11/2012	7.58	Call	Bond Future	4,390.2800	4.3903	4,797.6300	4.7976	9.278	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
2012/07/16	R207	01/11/2012	7.58	Put	Bond Future	491.2000	0.4912	386.4100	0.3864	(21.333)	0	0	0
2012/07/16	R207	07/02/2013			Bond Future	6.9280	102.3000	6.8330	102.8227	(1.371)	0.0000	0.0000	0
2012/07/16	R207	07/02/2013	7.66	Call	Bond Future	4,907.9500	4.9080	5,291.3100	5.2913	7.811	0	0	0
2012/07/16	R207	07/02/2013	7.66	Put	Bond Future	988.3900	0.9884	848.9900	0.8490	(14.104)	0	0	0
2012/07/16	R208	02/08/2012			Bond Future	6.9670	100.9751	6.8750	101.5624	(1.321)	0.0000	0.0000	18,099
2012/07/16	R208	02/08/2012	7.20	Call	Bond Future	1,691.8300	1.6918	2,150.3900	2.1504	27.104	0	0	0
2012/07/16	R208	02/08/2012	7.20	Put	Bond Future	223.6400	0.2236	94.8700	0.0949	(57.579)	0	0	0
2012/07/16	R208	02/08/2012	7.50	Call	Bond Future	3,347.3400	3.3473	3,913.1700	3.9132	16.904	0	0	1,150
2012/07/16	R208	02/08/2012	7.50	Put	Bond Future	28.7400	0.0287	7.2400	0.0072	(74.809)	0	0	1,150
2012/07/16	R208	02/08/2012	7.80	Call	Bond Future	5,127.1600	5.1272	5,712.7200	5.7127	11.421	0	0	0
2012/07/16	R208	02/08/2012	7.80	Put	Bond Future	2.0400	0.0020	0.2700	0.0003	(86.765)	0	0	1,150
2012/07/16	R208	02/08/2012	8.25	Call	Bond Future	7,755.1000	7.7551	8,342.4200	8.3424	7.573	0	0	0
2012/07/16	R208	02/08/2012	8.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,450
2012/07/16	R208	01/11/2012			Bond Future	7.0180	98.9976	6.9230	99.5889	(1.354)	0.0000	0.0000	0
2012/07/16	R208	01/11/2012	7.70	Call	Bond Future	4,694.9700	4.6950	5,161.0300	5.1610	9.927	0	0	0
2012/07/16	R208	01/11/2012	7.70	Put	Bond Future	576.7500	0.5767	451.5100	0.4515	(21.715)	0	0	0
2012/07/16	R208	01/11/2012	6.81	Call	Bond Future	1,370.1100	1.3701	1,597.0800	1.5971	16.566	0	0	5,180
2012/07/16	R208	01/11/2012	6.81	Put	Bond Future	2,670.5100	2.6705	2,306.1800	2.3062	(13.643)	0	0	0
2012/07/16	R208	01/11/2012	7.50	Call	Bond Future	3,782.7600	3.7828	4,205.2800	4.2053	11.170	0	0	0
2012/07/16	R208	01/11/2012	7.50	Put	Bond Future	849.5600	0.8496	680.7800	0.6808	(19.867)	0	0	0
2012/07/16	R208	07/02/2013			Bond Future	7.0720	100.5269	6.9730	101.1262	(1.400)	0.0000	0.0000	0
2012/07/16	R208	07/02/2013	7.78	Call	Bond Future	5,306.1800	5.3062	5,741.4600	5.7415	8.203	0	0	0
2012/07/16	R208	07/02/2013	7.78	Put	Bond Future	1,149.8700	1.1499	985.9200	0.9859	(14.258)	0	0	0
2012/07/16	R209	02/08/2012			Bond Future	8.2330	81.6779	8.1470	82.4286	(1.045)	0.0000	0.0000	7,082
2012/07/16	R209	02/08/2012	8.91	Call	Bond Future	5,575.7500	5.5758	6,303.4400	6.3034	13.051	0	0	0
2012/07/16	R209	02/08/2012	8.91	Put	Bond Future	32.0700	0.0321	9.0200	0.0090	(71.874)	0	0	0
2012/07/16	R209	01/11/2012			Bond Future	8.2920	79.6784	8.2040	80.4372	(1.061)	0.0000	0.0000	0
2012/07/16	R209	01/11/2012	8.99	Call	Bond Future	6,770.6200	6.7706	7,337.6500	7.3376	8.375	0	0	0
2012/07/16	R209	01/11/2012	8.99	Put	Bond Future	1,132.0700	1.1321	940.2200	0.9402	(16.947)	0	0	0
2012/07/16	R209	07/02/2013			Bond Future	8.3540	80.9138	8.2640	81.6801	(1.077)	0.0000	0.0000	0
2012/07/16	R209	07/02/2013	9.06	Call	Bond Future	7,865.1700	7.8652	8,394.4300	8.3944	6.729	0	0	0
2012/07/16	R209	07/02/2013	9.06	Put	Bond Future	2,235.6700	2.2357	1,998.6500	1.9987	(10.602)	0	0	0
2012/07/16	R210	02/08/2012			Bond Future	143.2577	143.2577	143.2639	143.2639	0.004	0.0000	0.0000	1,092
2012/07/16	R210	02/08/2012	142.66	Call	Bond Future	597.7300	0.5977	603.9300	0.6039	1.037	0	0	0
2012/07/16	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	R211	02/08/2012			Bond Future	120.2376	120.2376	120.2894	120.2894	0.043	0.0000	0.0000	480
2012/07/16	R211	02/08/2012	120.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	R211	02/08/2012	120.36	Put	Bond Future	122.3500	0.1223	70.6100	0.0706	(42.289)	0	0	0
2012/07/16	R212	02/08/2012			Bond Future	119.5613	119.5613	119.5650	119.5650	0.003	0.0000	0.0000	3,064
2012/07/16	R212	02/08/2012	117.39	Call	Bond Future	2,171.2700	2.1713	2,174.9800	2.1750	0.171	0	0	0
2012/07/16	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/16	R213	02/08/2012			Bond Future	8.0680	92.8492	7.9870	93.5679	(1.004)	0.0000	0.0000	4,885

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
2012/07/16	R213	02/08/2012	8.74	Call	Bond Future	5,683.8800	5.6839	6,380.4900	6.3805	12.256	0	0	0
2012/07/16	R213	02/08/2012	8.74	Put	Bond Future	31.2100	0.0312	9.0400	0.0090	(71.035)	0	0	0
2012/07/16	R213	01/11/2012			Bond Future	8.1300	90.6096	8.0460	91.3448	(1.033)	0.0000	0.0000	0
2012/07/16	R213	01/11/2012	8.81	Call	Bond Future	6,798.5000	6.7985	7,343.1200	7.3431	8.011	0	0	0
2012/07/16	R213	01/11/2012	8.81	Put	Bond Future	1,157.9800	1.1580	967.4000	0.9674	(16.458)	0	0	0
2012/07/16	R213	07/02/2013			Bond Future	8.1970	92.0089	8.1110	92.7502	(1.049)	0.0000	0.0000	0
2012/07/16	R213	07/02/2013	8.90	Call	Bond Future	7,917.5400	7.9175	8,429.5800	8.4296	6.467	0	0	0
2012/07/16	R213	07/02/2013	8.90	Put	Bond Future	2,180.7600	2.1808	1,951.4800	1.9515	(10.514)	0	0	0
2012/07/16	R214	02/08/2012			Bond Future	8.2930	83.3227	8.2070	84.1122	(1.037)	0.0000	0.0000	1,700
2012/07/16	R214	02/08/2012	8.95	Call	Bond Future	5,631.9100	5.6319	6,421.4300	6.4214	14.019	0	0	0
2012/07/16	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												307540	