



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/07/2012 to 04/07/2012

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
2012/07/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	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
2012/07/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	AL7T	02/08/2012			Index Future	451.4660	451.4660	452.2860	452.2860	0.182	0.0000	0.0000	13
2012/07/04	AL7T	01/11/2012			Index Future	457.8700	457.8700	458.6870	458.6870	0.178	0.0000	0.0000	0
2012/07/04	ALBI	02/08/2012			Index Future	406.7560	406.7560	407.3710	407.3710	0.151	0.0000	0.0000	1,003
2012/07/04	ALBI	01/11/2012			Index Future	412.5260	412.5260	413.1370	413.1370	0.148	0.0000	0.0000	0
2012/07/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	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
2012/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/04	ES33	02/08/2012			Bond Future	9.0200	88.7077	8.9870	88.9828	(0.366)	0.0000	0.0000	4,220
2012/07/04	ES33	01/11/2012			Bond Future	9.1050	86.1850	9.0710	86.4640	(0.373)	0.0000	0.0000	0
2012/07/04	ES33	01/11/2012	9.20	Call	Bond Future	772.0900	0.7721	1,051.1000	1.0511	36.137	0	0	0
2012/07/04	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/04	GOVI	02/08/2012			GOVI	407.3990	407.3990	407.9700	407.9700	0.140	0.0000	0.0000	266
2012/07/04	GOVI	02/08/2012	398.23	Call	GOVI	91,690.0000	9.1690	97,400.0000	9.7400	6.228	0	0	0
2012/07/04	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/04	GOVI	01/11/2012			GOVI	413.1780	413.1780	413.7440	413.7440	0.137	0.0000	0.0000	0
2012/07/04	GOVI	01/11/2012	403.96	Call	GOVI	92,180.0000	9.2180	97,840.0000	9.7840	6.140	0	0	0
2012/07/04	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/04	IGOV	02/08/2012			Index Future	175.1790	175.1790	175.0900	175.0900	(0.051)	0.0000	0.0000	594
2012/07/04	IGOV	01/11/2012			Index Future	177.6640	177.6640	177.5680	177.5680	(0.054)	0.0000	0.0000	0
2012/07/04	IGOV	07/02/2013			Index Future	180.4500	180.4500	180.3480	180.3480	(0.057)	0.0000	0.0000	14
2012/07/04	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/04	JBAF	18/07/2012			Jibar Tradeable Future	5.5450	94.4550	5.5400	94.4600	(0.090)	0.0000	0.0000	0
2012/07/04	JBAF	15/08/2012			Jibar Tradeable Future	5.4850	94.5150	5.4700	94.5300	(0.273)	0.0000	0.0000	0
2012/07/04	JBAF	19/09/2012			Jibar Tradeable Future	5.4150	94.5850	5.4000	94.6000	(0.277)	0.0000	0.0000	44,760

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
2012/07/04	JBAF	17/10/2012			Jibar Tradeable Future	5.3350	94.6650	5.3200	94.6800	(0.281)	0.0000	0.0000	0
2012/07/04	JBAF	21/11/2012			Jibar Tradeable Future	5.2750	94.7250	5.2600	94.7400	(0.284)	0.0000	0.0000	0
2012/07/04	JBAF	19/12/2012			Jibar Tradeable Future	5.2550	94.7450	5.2300	94.7700	(0.476)	0.0000	0.0000	840
2012/07/04	JBAF	20/03/2013			Jibar Tradeable Future	5.2550	94.7450	5.2400	94.7600	(0.285)	0.0000	0.0000	1,000
2012/07/04	JBAF	19/06/2013			Jibar Tradeable Future	5.3250	94.6750	5.3200	94.6800	(0.094)	0.0000	0.0000	500
2012/07/04	JBAF	18/09/2013			Jibar Tradeable Future	5.4550	94.5450	5.4500	94.5500	(0.092)	0.0000	0.0000	1,700
2012/07/04	JBAF	18/12/2013			Jibar Tradeable Future	5.6150	94.3850	5.6100	94.3900	(0.089)	0.0000	0.0000	1,500
2012/07/04	JBAF	19/03/2014			Jibar Tradeable Future	5.8050	94.1950	5.7900	94.2100	(0.258)	0.0000	0.0000	400
2012/07/04	JBAF	18/06/2014			Jibar Tradeable Future	6.0650	93.9350	5.9700	94.0300	(1.566)	0.0000	0.0000	0
2012/07/04	R157	02/08/2012			Bond Future	5.9610	126.3940	5.9400	126.4604	(0.352)	0.0000	0.0000	15,480
2012/07/04	R157	02/08/2012	6.15	Call	Bond Future	725.7200	0.7257	772.0200	0.7720	6.380	0	0	0
2012/07/04	R157	02/08/2012	6.15	Put	Bond Future	130.3000	0.1303	110.2100	0.1102	(15.418)	0	0	0
2012/07/04	R157	02/08/2012	6.35	Call	Bond Future	1,256.4300	1.2564	1,315.4800	1.3155	4.700	0	0	1,250
2012/07/04	R157	02/08/2012	6.35	Put	Bond Future	35.0000	0.0350	27.6600	0.0277	(20.971)	0	0	0
2012/07/04	R157	02/08/2012	6.55	Call	Bond Future	1,850.3500	1.8503	1,914.8400	1.9148	3.485	0	0	0
2012/07/04	R157	02/08/2012	6.55	Put	Bond Future	7.0300	0.0070	5.1300	0.0051	(27.027)	0	0	1,250
2012/07/04	R157	02/08/2012	6.95	Call	Bond Future	3,074.9300	3.0749	3,141.2700	3.1413	2.157	0	0	0
2012/07/04	R157	02/08/2012	6.95	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	3,750
2012/07/04	R157	01/11/2012			Bond Future	5.9860	121.3812	5.9640	121.4451	(0.368)	0.0000	0.0000	200
2012/07/04	R157	01/11/2012	5.78	Call	Bond Future	474.7700	0.4748	496.2600	0.4963	4.526	0	0	5,630
2012/07/04	R157	01/11/2012	5.78	Put	Bond Future	1,074.7600	1.0748	1,032.3500	1.0323	(3.946)	0	0	0
2012/07/04	R157	01/11/2012	6.24	Call	Bond Future	1,176.3200	1.1763	1,215.6800	1.2157	3.346	0	0	0
2012/07/04	R157	01/11/2012	6.24	Put	Bond Future	441.7900	0.4418	417.2500	0.4173	(5.555)	0	0	0
2012/07/04	R157	07/02/2013			Bond Future	6.0050	123.2850	5.9810	123.3480	(0.400)	0.0000	0.0000	0
2012/07/04	R157	07/02/2013	6.28	Call	Bond Future	1,404.8100	1.4048	1,441.7400	1.4417	2.629	0	0	0
2012/07/04	R157	07/02/2013	6.28	Put	Bond Future	685.9400	0.6859	659.8700	0.6599	(3.801)	0	0	0
2012/07/04	R186	02/08/2012			Bond Future	7.8740	123.6875	7.8370	124.0522	(0.470)	0.0000	0.0000	34,845
2012/07/04	R186	02/08/2012	7.66	Call	Bond Future	699.2600	0.6993	789.8100	0.7898	12.949	0	0	276
2012/07/04	R186	02/08/2012	7.66	Put	Bond Future	2,830.1800	2.8302	2,556.0100	2.5560	(9.687)	0	0	0
2012/07/04	R186	02/08/2012	7.70	Call	Bond Future	823.8100	0.8238	927.1400	0.9271	12.543	0	0	2,700
2012/07/04	R186	02/08/2012	7.70	Put	Bond Future	2,552.4600	2.5525	2,291.0700	2.2911	(10.241)	0	0	0
2012/07/04	R186	02/08/2012	7.76	Call	Bond Future	1,038.1500	1.0381	1,162.0000	1.1620	11.930	0	0	43
2012/07/04	R186	02/08/2012	7.76	Put	Bond Future	2,166.8200	2.1668	1,925.9500	1.9259	(11.116)	0	0	0
2012/07/04	R186	02/08/2012	9.00	Call	Bond Future	10,403.4400	10.4034	10,766.0300	10.7660	3.485	0	0	0
2012/07/04	R186	02/08/2012	9.00	Put	Bond Future	5.9000	0.0059	3.7700	0.0038	(36.102)	0	0	199
2012/07/04	R186	02/08/2012	8.66	Call	Bond Future	7,443.3800	7.4434	7,794.5600	7.7946	4.718	0	0	0
2012/07/04	R186	02/08/2012	8.66	Put	Bond Future	47.3000	0.0473	33.7600	0.0338	(28.626)	0	0	276
2012/07/04	R186	02/08/2012	8.75	Call	Bond Future	8,229.8900	8.2299	8,586.0100	8.5860	4.327	0	0	0
2012/07/04	R186	02/08/2012	8.75	Put	Bond Future	28.1200	0.0281	19.5200	0.0195	(30.583)	0	0	2,700
2012/07/04	R186	02/08/2012	8.76	Call	Bond Future	8,317.2900	8.3173	8,673.8400	8.6738	4.287	0	0	0
2012/07/04	R186	02/08/2012	8.76	Put	Bond Future	26.5000	0.0265	18.3300	0.0183	(30.830)	0	0	43
2012/07/04	R186	02/08/2012	8.00	Call	Bond Future	2,234.0400	2.2340	2,446.7200	2.4467	9.520	0	0	1,099
2012/07/04	R186	02/08/2012	8.00	Put	Bond Future	1,003.5400	1.0035	851.5000	0.8515	(15.150)	0	0	0
2012/07/04	R186	02/08/2012	8.25	Call	Bond Future	3,991.8700	3.9919	4,282.4400	4.2824	7.279	0	0	8,750
2012/07/04	R186	02/08/2012	8.25	Put	Bond Future	371.5100	0.3715	297.3600	0.2974	(19.959)	0	0	0
2012/07/04	R186	02/08/2012	8.30	Call	Bond Future	4,387.4800	4.3875	4,689.8400	4.6898	6.891	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
2012/07/04	R186	02/08/2012	8.30	Put	Bond Future	297.2400	0.2972	234.8800	0.2349	(20.980)	0	0	900
2012/07/04	R186	01/11/2012			Bond Future	7.9410	125.4363	7.9020	125.8136	(0.491)	0.0000	0.0000	200
2012/07/04	R186	01/11/2012	8.50	Call	Bond Future	6,849.6600	6.8497	7,114.4100	7.1144	3.865	0	0	0
2012/07/04	R186	01/11/2012	8.50	Put	Bond Future	1,619.7800	1.6198	1,507.2600	1.5073	(6.947)	0	0	200
2012/07/04	R186	01/11/2012	8.82	Call	Bond Future	9,050.0400	9.0500	9,351.0800	9.3511	3.326	0	0	0
2012/07/04	R186	01/11/2012	8.82	Put	Bond Future	969.9900	0.9700	893.7600	0.8938	(7.859)	0	0	1,858
2012/07/04	R186	01/11/2012	7.82	Call	Bond Future	3,049.7100	3.0497	3,212.4400	3.2124	5.336	0	0	1,858
2012/07/04	R186	01/11/2012	7.82	Put	Bond Future	4,225.6300	4.2256	4,011.0900	4.0111	(5.077)	0	0	0
2012/07/04	R186	01/11/2012	8.00	Call	Bond Future	3,897.8900	3.8979	4,089.6200	4.0896	4.919	0	0	200
2012/07/04	R186	01/11/2012	8.00	Put	Bond Future	3,330.2900	3.3303	3,144.7500	3.1448	(5.571)	0	0	0
2012/07/04	R186	07/02/2013			Bond Future	8.0110	122.1127	7.9710	122.4919	(0.499)	0.0000	0.0000	0
2012/07/04	R186	07/02/2013	8.47	Call	Bond Future	7,436.1800	7.4362	7,674.2600	7.6743	3.202	0	0	0
2012/07/04	R186	07/02/2013	8.47	Put	Bond Future	3,202.7600	3.2028	3,061.6400	3.0616	(4.406)	0	0	0
2012/07/04	R189	02/08/2012			Bond Future	220.1258	220.1258	220.0993	220.0993	(0.012)	0.0000	0.0000	0
2012/07/04	R189	02/08/2012	219.65	Call	Bond Future	475.8100	0.4758	449.2800	0.4493	(5.576)	0	0	0
2012/07/04	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/04	R197	02/08/2012			Bond Future	256.0220	256.0220	256.3930	256.3930	0.145	0.0000	0.0000	1,858
2012/07/04	R197	02/08/2012	256.15	Call	Bond Future	0.0000	0.0000	242.9700	0.2430	100.000	0	0	0
2012/07/04	R197	02/08/2012	256.15	Put	Bond Future	128.0400	0.1280	0.0000	0.0000	(100.000)	0	0	0
2012/07/04	R201	02/08/2012			Bond Future	5.0290	109.3351	5.0100	109.3793	(0.378)	0.0000	0.0000	1,620
2012/07/04	R201	02/08/2012	5.20	Call	Bond Future	469.0200	0.4690	501.0100	0.5010	6.821	0	0	0
2012/07/04	R201	02/08/2012	5.20	Put	Bond Future	72.3800	0.0724	60.1800	0.0602	(16.855)	0	0	0
2012/07/04	R201	01/11/2012			Bond Future	4.9360	110.8878	4.9170	110.9275	(0.385)	0.0000	0.0000	0
2012/07/04	R201	01/11/2012	5.11	Call	Bond Future	639.6900	0.6397	663.4000	0.6634	3.706	0	0	0
2012/07/04	R201	01/11/2012	5.11	Put	Bond Future	276.7800	0.2768	260.7700	0.2608	(5.784)	0	0	0
2012/07/04	R201	07/02/2013			Bond Future	4.7880	108.2145	4.7680	108.2512	(0.418)	0.0000	0.0000	0
2012/07/04	R201	07/02/2013	4.98	Call	Bond Future	750.3000	0.7503	771.3700	0.7714	2.808	0	0	0
2012/07/04	R201	07/02/2013	4.98	Put	Bond Future	398.6100	0.3986	382.9600	0.3830	(3.926)	0	0	0
2012/07/04	R202	02/08/2012			Bond Future	189.5829	189.5829	189.0158	189.0158	(0.299)	0.0000	0.0000	48,173
2012/07/04	R202	02/08/2012	188.44	Call	Bond Future	1,142.9400	1.1429	575.8300	0.5758	(49.619)	0	0	0
2012/07/04	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/04	R203	02/08/2012			Bond Future	6.4780	110.8400	6.4510	110.9612	(0.417)	0.0000	0.0000	13,406
2012/07/04	R203	02/08/2012	6.60	Call	Bond Future	900.7400	0.9007	972.0800	0.9721	7.920	0	0	4,200
2012/07/04	R203	02/08/2012	6.60	Put	Bond Future	355.0200	0.3550	305.1200	0.3051	(14.056)	0	0	0
2012/07/04	R203	02/08/2012	6.85	Call	Bond Future	1,755.2300	1.7552	1,856.4200	1.8564	5.765	0	0	1,400
2012/07/04	R203	02/08/2012	6.85	Put	Bond Future	101.7800	0.1018	81.7300	0.0817	(19.699)	0	0	0
2012/07/04	R203	02/08/2012	7.15	Call	Bond Future	2,979.1900	2.9792	3,096.3400	3.0963	3.932	0	0	0
2012/07/04	R203	02/08/2012	7.15	Put	Bond Future	14.9500	0.0150	10.8600	0.0109	(27.358)	0	0	1,400
2012/07/04	R203	02/08/2012	7.55	Call	Bond Future	4,681.7300	4.6817	4,802.7600	4.8028	2.585	0	0	0
2012/07/04	R203	02/08/2012	7.55	Put	Bond Future	0.5600	0.0006	0.3500	0.0004	(37.500)	0	0	4,200
2012/07/04	R203	01/11/2012			Bond Future	6.5250	108.2536	6.4970	108.3736	(0.429)	0.0000	0.0000	883
2012/07/04	R203	01/11/2012	6.87	Call	Bond Future	2,215.3700	2.2154	2,291.7400	2.2917	3.447	0	0	0
2012/07/04	R203	01/11/2012	6.87	Put	Bond Future	750.2400	0.7502	706.6100	0.7066	(5.815)	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
2012/07/04	R203	07/02/2013			Bond Future	6.5740	109.9526	6.5450	110.0704	(0.441)	0.0000	0.0000	0
2012/07/04	R203	07/02/2013	6.94	Call	Bond Future	2,612.3000	2.6123	2,684.1200	2.6841	2.749	0	0	0
2012/07/04	R203	07/02/2013	6.94	Put	Bond Future	1,139.0400	1.1390	1,093.0500	1.0931	(4.038)	0	0	0
2012/07/04	R204	02/08/2012			Bond Future	6.7800	107.2428	6.7580	107.3594	(0.324)	0.0000	0.0000	4,101
2012/07/04	R204	02/08/2012	7.15	Call	Bond Future	2,080.2100	2.0802	2,174.0600	2.1741	4.512	0	0	0
2012/07/04	R204	02/08/2012	7.15	Put	Bond Future	141.2100	0.1412	118.3700	0.1184	(16.174)	0	0	0
2012/07/04	R204	01/11/2012			Bond Future	6.8330	108.7642	6.8110	108.8767	(0.322)	0.0000	0.0000	0
2012/07/04	R204	01/11/2012	7.22	Call	Bond Future	2,824.6000	2.8246	2,896.2900	2.8963	2.538	0	0	0
2012/07/04	R204	01/11/2012	7.22	Put	Bond Future	869.3500	0.8694	828.5400	0.8285	(4.694)	0	0	0
2012/07/04	R204	07/02/2013			Bond Future	6.8880	106.4349	6.8650	106.5478	(0.334)	0.0000	0.0000	0
2012/07/04	R204	07/02/2013	7.29	Call	Bond Future	3,361.3800	3.3614	3,429.8200	3.4298	2.036	0	0	0
2012/07/04	R204	07/02/2013	7.29	Put	Bond Future	1,411.5500	1.4116	1,367.0700	1.3671	(3.151)	0	0	0
2012/07/04	R206	02/08/2012			Bond Future	5.0900	103.7640	5.0720	103.7892	(0.354)	0.0000	0.0000	1,240
2012/07/04	R206	02/08/2012	5.19	Call	Bond Future	202.0500	0.2020	217.8900	0.2179	7.840	0	0	0
2012/07/04	R206	02/08/2012	5.19	Put	Bond Future	62.0400	0.0620	52.6500	0.0526	(15.135)	0	0	0
2012/07/04	R206	01/11/2012			Bond Future	4.9410	105.2356	4.9220	105.2578	(0.385)	0.0000	0.0000	0
2012/07/04	R206	01/11/2012	5.05	Call	Bond Future	310.5100	0.3105	322.6800	0.3227	3.919	0	0	0
2012/07/04	R206	01/11/2012	5.05	Put	Bond Future	183.2700	0.1833	173.2300	0.1732	(5.478)	0	0	0
2012/07/04	R206	07/02/2013			Bond Future	4.6500	103.1196	4.6280	103.1397	(0.473)	0.0000	0.0000	0
2012/07/04	R206	07/02/2013	4.76	Call	Bond Future	371.1200	0.3711	381.5700	0.3816	2.816	0	0	0
2012/07/04	R206	07/02/2013	4.76	Put	Bond Future	270.8900	0.2709	261.2800	0.2613	(3.548)	0	0	0
2012/07/04	R207	02/08/2012			Bond Future	7.0260	101.7268	6.9840	101.9692	(0.598)	0.0000	0.0000	26,843
2012/07/04	R207	02/08/2012	7.51	Call	Bond Future	2,830.2600	2.8303	3,048.2200	3.0482	7.701	0	0	0
2012/07/04	R207	02/08/2012	7.51	Put	Bond Future	87.9900	0.0880	63.5500	0.0636	(27.776)	0	0	0
2012/07/04	R207	01/11/2012			Bond Future	7.0810	103.1706	7.0370	103.4171	(0.621)	0.0000	0.0000	0
2012/07/04	R207	01/11/2012	7.58	Call	Bond Future	3,578.1500	3.5781	3,752.6600	3.7527	4.877	0	0	0
2012/07/04	R207	01/11/2012	7.58	Put	Bond Future	833.8800	0.8339	761.8900	0.7619	(8.633)	0	0	0
2012/07/04	R207	07/02/2013			Bond Future	7.1400	101.1452	7.0940	101.3944	(0.644)	0.0000	0.0000	0
2012/07/04	R207	07/02/2013	7.66	Call	Bond Future	4,173.9000	4.1739	4,339.4200	4.3394	3.966	0	0	0
2012/07/04	R207	07/02/2013	7.66	Put	Bond Future	1,409.1100	1.4091	1,325.4500	1.3254	(5.937)	0	0	0
2012/07/04	R208	02/08/2012			Bond Future	7.1510	99.8134	7.1190	100.0142	(0.447)	0.0000	0.0000	15,844
2012/07/04	R208	02/08/2012	7.20	Call	Bond Future	1,059.5000	1.0595	1,160.4600	1.1605	9.529	0	0	3,450
2012/07/04	R208	02/08/2012	7.20	Put	Bond Future	753.0200	0.7530	653.1700	0.6532	(13.260)	0	0	0
2012/07/04	R208	02/08/2012	7.50	Call	Bond Future	2,368.2700	2.3683	2,528.2400	2.5282	6.755	0	0	1,150
2012/07/04	R208	02/08/2012	7.50	Put	Bond Future	211.3800	0.2114	170.5400	0.1705	(19.321)	0	0	0
2012/07/04	R208	02/08/2012	7.80	Call	Bond Future	4,004.7000	4.0047	4,194.6900	4.1947	4.744	0	0	0
2012/07/04	R208	02/08/2012	7.80	Put	Bond Future	41.2900	0.0413	30.4700	0.0305	(26.205)	0	0	1,150
2012/07/04	R208	02/08/2012	8.25	Call	Bond Future	6,595.2800	6.5953	6,795.3800	6.7954	3.034	0	0	0
2012/07/04	R208	02/08/2012	8.25	Put	Bond Future	1.9000	0.0019	1.1900	0.0012	(37.368)	0	0	3,450
2012/07/04	R208	01/11/2012			Bond Future	7.2070	97.8342	7.1740	98.0361	(0.458)	0.0000	0.0000	0
2012/07/04	R208	01/11/2012	7.70	Call	Bond Future	3,920.3100	3.9203	4,059.5300	4.0595	3.551	0	0	0
2012/07/04	R208	01/11/2012	7.70	Put	Bond Future	965.4500	0.9655	902.7800	0.9028	(6.491)	0	0	0
2012/07/04	R208	07/02/2013			Bond Future	7.2650	99.3717	7.2310	99.5740	(0.468)	0.0000	0.0000	0
2012/07/04	R208	07/02/2013	7.78	Call	Bond Future	4,595.5400	4.5955	4,727.4300	4.7274	2.870	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
2012/07/04	R208	07/02/2013	7.78	Put	Bond Future	1,594.5200	1.5945	1,524.1200	1.5241	(4.415)	0	0	0
2012/07/04	R209	02/08/2012			Bond Future	8.4330	79.9738	8.4000	80.2510	(0.391)	0.0000	0.0000	28,352
2012/07/04	R209	02/08/2012	8.91	Call	Bond Future	4,092.2200	4.0922	4,322.2400	4.3222	5.621	0	0	0
2012/07/04	R209	02/08/2012	8.91	Put	Bond Future	252.6100	0.2526	205.4200	0.2054	(18.681)	0	0	0
2012/07/04	R209	01/11/2012			Bond Future	8.4950	77.9701	8.4620	78.2438	(0.388)	0.0000	0.0000	0
2012/07/04	R209	01/11/2012	8.99	Call	Bond Future	5,648.4200	5.6484	5,829.6800	5.8297	3.209	0	0	0
2012/07/04	R209	01/11/2012	8.99	Put	Bond Future	1,718.1200	1.7181	1,625.6400	1.6256	(5.383)	0	0	0
2012/07/04	R209	07/02/2013			Bond Future	8.5620	79.1863	8.5280	79.4646	(0.397)	0.0000	0.0000	0
2012/07/04	R209	07/02/2013	9.06	Call	Bond Future	6,763.5500	6.7636	6,939.0500	6.9390	2.595	0	0	0
2012/07/04	R209	07/02/2013	9.06	Put	Bond Future	2,861.5500	2.8615	2,758.7500	2.7588	(3.592)	0	0	0
2012/07/04	R210	02/08/2012			Bond Future	142.6323	142.6323	142.8341	142.8341	0.142	0.0000	0.0000	992
2012/07/04	R210	02/08/2012	142.66	Call	Bond Future	0.0000	0.0000	174.1400	0.1741	100.000	0	0	0
2012/07/04	R210	02/08/2012	142.66	Put	Bond Future	27.6900	0.0277	0.0000	0.0000	(100.000)	0	0	0
2012/07/04	R211	02/08/2012			Bond Future	120.4468	120.4468	120.4462	120.4462	(0.001)	0.0000	0.0000	480
2012/07/04	R211	02/08/2012	120.36	Call	Bond Future	86.8500	0.0869	86.1800	0.0862	(0.771)	0	0	0
2012/07/04	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/04	R212	02/08/2012			Bond Future	118.1093	118.1093	118.1216	118.1216	0.010	0.0000	0.0000	3,064
2012/07/04	R212	02/08/2012	117.39	Call	Bond Future	719.2900	0.7193	731.6400	0.7316	1.717	0	0	0
2012/07/04	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/04	R213	02/08/2012			Bond Future	8.2980	90.8531	8.2660	91.1269	(0.386)	0.0000	0.0000	4,725
2012/07/04	R213	02/08/2012	8.74	Call	Bond Future	3,931.5800	3.9316	4,155.1300	4.1551	5.686	0	0	0
2012/07/04	R213	02/08/2012	8.74	Put	Bond Future	274.9300	0.2749	224.7000	0.2247	(18.270)	0	0	0
2012/07/04	R213	01/11/2012			Bond Future	8.3650	88.5988	8.3320	88.8771	(0.395)	0.0000	0.0000	0
2012/07/04	R213	01/11/2012	8.81	Call	Bond Future	5,434.1900	5.4342	5,614.5700	5.6146	3.319	0	0	0
2012/07/04	R213	01/11/2012	8.81	Put	Bond Future	1,804.5000	1.8045	1,706.5300	1.7065	(5.429)	0	0	0
2012/07/04	R213	07/02/2013			Bond Future	8.4360	89.9951	8.4030	90.2691	(0.391)	0.0000	0.0000	0
2012/07/04	R213	07/02/2013	8.90	Call	Bond Future	6,695.9500	6.6960	6,865.6800	6.8657	2.535	0	0	0
2012/07/04	R213	07/02/2013	8.90	Put	Bond Future	2,972.9700	2.9730	2,868.6400	2.8686	(3.509)	0	0	0
2012/07/04	R214	02/08/2012			Bond Future	8.4920	81.5438	8.4550	81.8696	(0.436)	0.0000	0.0000	1,530
2012/07/04	R214	02/08/2012	8.95	Call	Bond Future	3,853.0500	3.8531	4,178.8100	4.1788	8.455	0	0	0
2012/07/04	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**314197**