



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/07/2012 to 13/07/2012

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
2012/07/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	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
2012/07/13	2025	02/08/2012			Bond Future	99.1388	99.1388	99.7883	99.7883	0.655	0.0000	0.0000	2,062
2012/07/13	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	2025	02/08/2012	99.99	Put	Bond Future	851.1800	0.8512	201.7400	0.2017	(76.299)	0	0	0
2012/07/13	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	2025	02/08/2012	100.00	Put	Bond Future	861.1800	0.8612	211.7400	0.2117	(75.413)	0	0	0
2012/07/13	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	2025	02/08/2012	100.01	Put	Bond Future	871.1800	0.8712	221.7400	0.2217	(74.547)	0	0	0
2012/07/13	2025	01/11/2012			Bond Future	100.5313	100.5313	101.1877	101.1877	0.653	0.0000	0.0000	0
2012/07/13	2025	01/11/2012	99.99	Call	Bond Future	541.2700	0.5413	1,197.7000	1.1977	121.276	0	0	0
2012/07/13	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	2025	01/11/2012	100.00	Call	Bond Future	531.2700	0.5313	1,187.7000	1.1877	123.559	0	0	0
2012/07/13	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	2025	01/11/2012	100.01	Call	Bond Future	521.2700	0.5213	1,177.7000	1.1777	125.929	0	0	0
2012/07/13	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	AL7T	02/08/2012			Index Future	454.8730	454.8730	456.6830	456.6830	0.398	0.0000	0.0000	13
2012/07/13	AL7T	01/11/2012			Index Future	461.2620	461.2620	463.0880	463.0880	0.396	0.0000	0.0000	0
2012/07/13	ALBI	02/08/2012			Index Future	409.9390	409.9390	411.5240	411.5240	0.387	0.0000	0.0000	1,003
2012/07/13	ALBI	01/11/2012			Index Future	415.6970	415.6970	417.2950	417.2950	0.384	0.0000	0.0000	0
2012/07/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	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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2012/07/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/13	ES33	02/08/2012			Bond Future	8.9290	89.4697	8.8580	90.0716	(0.795)	0.0000	0.0000	720
2012/07/13	ES33	01/11/2012			Bond Future	9.0130	86.9432	8.9400	87.5524	(0.810)	0.0000	0.0000	0
2012/07/13	ES33	01/11/2012	9.20	Call	Bond Future	1,530.3500	1.5303	2,139.5000	2.1395	39.805	0	0	0
2012/07/13	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	GOVI	02/08/2012			GOVI	410.4320	410.4320	411.9340	411.9340	0.366	0.0000	0.0000	266
2012/07/13	GOVI	02/08/2012	398.23	Call	GOVI	122,020.0000	12.2020	137,040.0000	13.7040	12.309	0	0	0
2012/07/13	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	GOVI	01/11/2012			GOVI	416.1960	416.1960	417.7110	417.7110	0.364	0.0000	0.0000	0
2012/07/13	GOVI	01/11/2012	403.96	Call	GOVI	122,360.0000	12.2360	137,510.0000	13.7510	12.381	0	0	0
2012/07/13	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/13	IGOV	02/08/2012			Index Future	176.3070	176.3070	176.2950	176.2950	(0.007)	0.0000	0.0000	594
2012/07/13	IGOV	01/11/2012			Index Future	178.7830	178.7830	178.7670	178.7670	(0.009)	0.0000	0.0000	0
2012/07/13	IGOV	07/02/2013			Index Future	181.5490	181.5490	181.5310	181.5310	(0.010)	0.0000	0.0000	14
2012/07/13	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/13	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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2012/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/13	JBAF	18/07/2012			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2012/07/13	JBAF	15/08/2012			Jibar Tradeable Future	5.4200	94.5800	5.4300	94.5700	0.185	0.0000	0.0000	0
2012/07/13	JBAF	19/09/2012			Jibar Tradeable Future	5.3700	94.6300	5.3900	94.6100	0.372	0.0000	0.0000	44,760
2012/07/13	JBAF	17/10/2012			Jibar Tradeable Future	5.2600	94.7400	5.2800	94.7200	0.380	0.0000	0.0000	0
2012/07/13	JBAF	21/11/2012			Jibar Tradeable Future	5.2300	94.7700	5.2400	94.7600	0.191	0.0000	0.0000	0
2012/07/13	JBAF	19/12/2012			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	840
2012/07/13	JBAF	20/03/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,000
2012/07/13	JBAF	19/06/2013			Jibar Tradeable Future	5.2100	94.7900	5.1900	94.8100	(0.384)	0.0000	0.0000	500
2012/07/13	JBAF	18/09/2013			Jibar Tradeable Future	5.3100	94.6900	5.2800	94.7200	(0.565)	0.0000	0.0000	1,700
2012/07/13	JBAF	18/12/2013			Jibar Tradeable Future	5.4700	94.5300	5.4300	94.5700	(0.731)	0.0000	0.0000	1,500
2012/07/13	JBAF	19/03/2014			Jibar Tradeable Future	5.6500	94.3500	5.6000	94.4000	(0.885)	0.0000	0.0000	400
2012/07/13	JBAF	18/06/2014			Jibar Tradeable Future	5.8300	94.1700	5.7800	94.2200	(0.858)	0.0000	0.0000	0
2012/07/13	R157	02/08/2012			Bond Future	5.8510	126.7423	5.8040	126.8915	(0.803)	0.0000	0.0000	15,680
2012/07/13	R157	02/08/2012	6.15	Call	Bond Future	974.1400	0.9741	1,109.9700	1.1100	13.944	0	0	0
2012/07/13	R157	02/08/2012	6.15	Put	Bond Future	30.4600	0.0305	17.1000	0.0171	(43.861)	0	0	0
2012/07/13	R157	02/08/2012	6.35	Call	Bond Future	1,573.4900	1.5735	1,720.5900	1.7206	9.349	0	0	1,250
2012/07/13	R157	02/08/2012	6.35	Put	Bond Future	3.8000	0.0038	1.7100	0.0017	(55.000)	0	0	0
2012/07/13	R157	02/08/2012	6.55	Call	Bond Future	2,191.8700	2.1919	2,340.8700	2.3409	6.798	0	0	0
2012/07/13	R157	02/08/2012	6.55	Put	Bond Future	0.2900	0.0003	0.1000	0.0001	(65.517)	0	0	1,250
2012/07/13	R157	02/08/2012	6.95	Call	Bond Future	3,423.0700	3.4231	3,572.2600	3.5723	4.358	0	0	0
2012/07/13	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/13	R157	01/11/2012			Bond Future	5.8700	121.7186	5.8200	121.8644	(0.852)	0.0000	0.0000	200
2012/07/13	R157	01/11/2012	5.78	Call	Bond Future	564.3900	0.5644	628.2400	0.6282	11.313	0	0	5,630
2012/07/13	R157	01/11/2012	5.78	Put	Bond Future	826.9900	0.8270	745.0400	0.7450	(9.909)	0	0	0
2012/07/13	R157	01/11/2012	6.24	Call	Bond Future	1,365.8000	1.3658	1,471.8000	1.4718	7.761	0	0	0
2012/07/13	R157	01/11/2012	6.24	Put	Bond Future	293.8800	0.2939	254.0800	0.2541	(13.543)	0	0	0
2012/07/13	R157	07/02/2013			Bond Future	5.8840	123.6031	5.8280	123.7507	(0.952)	0.0000	0.0000	0
2012/07/13	R157	07/02/2013	6.28	Call	Bond Future	1,562.0200	1.5620	1,660.6600	1.6607	6.315	0	0	0
2012/07/13	R157	07/02/2013	6.28	Put	Bond Future	525.0500	0.5251	476.1000	0.4761	(9.323)	0	0	0
2012/07/13	R186	02/08/2012			Bond Future	7.6950	125.4663	7.6240	126.1820	(0.923)	7.6540	7.6540	34,668
2012/07/13	R186	02/08/2012	7.66	Call	Bond Future	1,126.3900	1.1264	1,457.3300	1.4573	29.381	0	0	276
2012/07/13	R186	02/08/2012	7.66	Put	Bond Future	1,478.4800	1.4785	1,093.7000	1.0937	(26.025)	0	0	0
2012/07/13	R186	02/08/2012	7.70	Call	Bond Future	1,320.6500	1.3206	1,687.3800	1.6874	27.769	0	0	2,700
2012/07/13	R186	02/08/2012	7.70	Put	Bond Future	1,270.4700	1.2705	921.4800	0.9215	(27.469)	0	0	0

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2012/07/13	R186	02/08/2012	7.76	Call	Bond Future	1,647.5400		1.6475	2,067.1400	2.0671	25.468	0	0	43
2012/07/13	R186	02/08/2012	7.76	Put	Bond Future	997.3800		0.9974	701.2600	0.7013	(29.690)	0	0	0
2012/07/13	R186	02/08/2012	9.00	Call	Bond Future	12,176.4800		12.1765	12,892.1200	12.8921	5.877	0	0	0
2012/07/13	R186	02/08/2012	9.00	Put	Bond Future	0.1100		0.0001	0.0300	0.0000	(72.727)	0	0	199
2012/07/13	R186	02/08/2012	8.66	Call	Bond Future	9,178.1000		9.1781	9,891.8400	9.8918	7.777	0	0	0
2012/07/13	R186	02/08/2012	8.66	Put	Bond Future	3.1900		0.0032	1.2100	0.0012	(62.069)	0	0	276
2012/07/13	R186	02/08/2012	8.75	Call	Bond Future	9,982.0600		9.9821	10,696.8300	10.6968	7.161	0	0	0
2012/07/13	R186	02/08/2012	8.75	Put	Bond Future	1.4600		0.0015	0.5100	0.0005	(65.068)	0	0	2,700
2012/07/13	R186	02/08/2012	8.76	Call	Bond Future	10,070.9500		10.0710	10,785.8000	10.7858	7.098	0	0	0
2012/07/13	R186	02/08/2012	8.76	Put	Bond Future	1.3300		0.0013	0.4600	0.0005	(65.414)	0	0	43
2012/07/13	R186	02/08/2012	8.00	Call	Bond Future	3,328.1600		3.3282	3,920.1400	3.9201	17.787	0	0	1,099
2012/07/13	R186	02/08/2012	8.00	Put	Bond Future	318.8300		0.3188	195.0900	0.1951	(38.811)	0	0	0
2012/07/13	R186	02/08/2012	8.25	Call	Bond Future	5,470.5600		5.4706	6,151.8400	6.1518	12.454	0	0	8,750
2012/07/13	R186	02/08/2012	8.25	Put	Bond Future	71.3700		0.0714	36.9300	0.0369	(48.256)	0	0	0
2012/07/13	R186	02/08/2012	8.30	Call	Bond Future	5,920.0400		5.9200	6,610.2400	6.6102	11.659	0	0	0
2012/07/13	R186	02/08/2012	8.30	Put	Bond Future	50.9700		0.0510	25.4500	0.0254	(50.069)	0	0	900
2012/07/13	R186	01/11/2012			Bond Future	7.7570		127.2309	7.6840	127.9532	(0.941)	0.0000	0.0000	267
2012/07/13	R186	01/11/2012	8.50	Call	Bond Future	8,072.3300		8.0723	8,646.7400	8.6467	7.116	0	0	0
2012/07/13	R186	01/11/2012	8.50	Put	Bond Future	1,047.8900		1.0479	899.9500	0.9000	(14.118)	0	0	200
2012/07/13	R186	01/11/2012	8.82	Call	Bond Future	10,457.7000		10.4577	11,088.3700	11.0884	6.031	0	0	0
2012/07/13	R186	01/11/2012	8.82	Put	Bond Future	583.0900		0.5831	491.4100	0.4914	(15.723)	0	0	1,858
2012/07/13	R186	01/11/2012	7.82	Call	Bond Future	3,762.9500		3.7630	4,151.1300	4.1511	10.316	0	0	1,858
2012/07/13	R186	01/11/2012	7.82	Put	Bond Future	3,144.3100		3.1443	2,810.1400	2.8101	(10.628)	0	0	0
2012/07/13	R186	01/11/2012	8.00	Call	Bond Future	4,754.1500		4.7542	5,199.4000	5.1994	9.366	0	0	200
2012/07/13	R186	01/11/2012	8.00	Put	Bond Future	2,391.9900		2.3920	2,114.8900	2.1149	(11.584)	0	0	0
2012/07/13	R186	07/02/2013			Bond Future	7.8230		123.9097	7.7480	124.6371	(0.959)	0.0000	0.0000	0
2012/07/13	R186	07/02/2013	8.47	Call	Bond Future	8,466.4800		8.4665	8,977.9100	8.9779	6.041	0	0	0
2012/07/13	R186	07/02/2013	8.47	Put	Bond Future	2,436.0700		2.4361	2,220.0800	2.2201	(8.866)	0	0	0
2012/07/13	R189	02/08/2012			Bond Future	220.0300		220.0300	220.0218	220.0218	(0.004)	0.0000	0.0000	0
2012/07/13	R189	02/08/2012	219.65	Call	Bond Future	380.0100		0.3800	371.7800	0.3718	(2.166)	0	0	0
2012/07/13	R189	02/08/2012	219.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	R197	02/08/2012			Bond Future	258.9985		258.9985	259.9354	259.9354	0.362	0.0000	0.0000	4,228
2012/07/13	R197	02/08/2012	256.15	Call	Bond Future	2,848.5100		2.8485	3,785.4100	3.7854	32.891	0	0	0
2012/07/13	R197	02/08/2012	256.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	R201	02/08/2012			Bond Future	4.9340		109.5563	4.8940	109.6495	(0.811)	0.0000	0.0000	1,620
2012/07/13	R201	02/08/2012	5.20	Call	Bond Future	633.0500		0.6330	719.3600	0.7194	13.634	0	0	0
2012/07/13	R201	02/08/2012	5.20	Put	Bond Future	15.2500		0.0152	8.2700	0.0083	(45.770)	0	0	0
2012/07/13	R201	01/11/2012			Bond Future	4.8370		111.0950	4.7930	111.1873	(0.910)	0.0000	0.0000	0
2012/07/13	R201	01/11/2012	5.11	Call	Bond Future	759.4400		0.7594	824.8600	0.8249	8.614	0	0	0
2012/07/13	R201	01/11/2012	5.11	Put	Bond Future	189.3400		0.1893	162.5100	0.1625	(14.170)	0	0	0
2012/07/13	R201	07/02/2013			Bond Future	4.6860		108.4020	4.6350	108.4959	(1.088)	0.0000	0.0000	0
2012/07/13	R201	07/02/2013	4.98	Call	Bond Future	851.1500		0.8511	912.9000	0.9129	7.255	0	0	0
2012/07/13	R201	07/02/2013	4.98	Put	Bond Future	312.0000		0.3120	279.8600	0.2799	(10.301)	0	0	0
2012/07/13	R202	02/08/2012			Bond Future	189.9715		189.9715	189.2404	189.2404	(0.385)	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
2012/07/13	R202	02/08/2012	188.44	Call	Bond Future	1,531.5400	1.5315	800.4100	0.8004	(47.738)	0	0	0
2012/07/13	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	R203	02/08/2012			Bond Future	6.3400	111.4614	6.2790	111.7375	(0.962)	0.0000	0.0000	13,406
2012/07/13	R203	02/08/2012	6.60	Call	Bond Future	1,272.6800	1.2727	1,505.1200	1.5051	18.264	0	0	4,200
2012/07/13	R203	02/08/2012	6.60	Put	Bond Future	105.5600	0.1056	61.9200	0.0619	(41.341)	0	0	0
2012/07/13	R203	02/08/2012	6.85	Call	Bond Future	2,289.6200	2.2896	2,557.8300	2.5578	11.714	0	0	1,400
2012/07/13	R203	02/08/2012	6.85	Put	Bond Future	14.7700	0.0148	6.9000	0.0069	(53.284)	0	0	0
2012/07/13	R203	02/08/2012	7.15	Call	Bond Future	3,586.3500	3.5863	3,861.9600	3.8620	7.685	0	0	0
2012/07/13	R203	02/08/2012	7.15	Put	Bond Future	0.7100	0.0007	0.2400	0.0002	(66.197)	0	0	1,400
2012/07/13	R203	02/08/2012	7.20	Call	Bond Future	3,802.5700	3.8026	4,078.3800	4.0784	7.253	0	0	0
2012/07/13	R203	02/08/2012	7.20	Put	Bond Future	0.4000	0.0004	0.1300	0.0001	(67.500)	0	0	0
2012/07/13	R203	02/08/2012	7.55	Call	Bond Future	5,302.5700	5.3026	5,578.6500	5.5787	5.207	0	0	0
2012/07/13	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/13	R203	01/11/2012			Bond Future	6.3820	108.8681	6.3170	109.1489	(1.018)	0.0000	0.0000	883
2012/07/13	R203	01/11/2012	6.87	Call	Bond Future	2,572.2000	2.5722	2,781.6800	2.7817	8.144	0	0	0
2012/07/13	R203	01/11/2012	6.87	Put	Bond Future	492.5000	0.4925	421.2000	0.4212	(14.477)	0	0	0
2012/07/13	R203	07/02/2013			Bond Future	6.4270	110.5514	6.3580	110.8339	(1.074)	0.0000	0.0000	0
2012/07/13	R203	07/02/2013	6.11	Call	Bond Future	1,086.6000	1.0866	1,194.9100	1.1949	9.968	0	0	6,300
2012/07/13	R203	07/02/2013	6.11	Put	Bond Future	2,392.0100	2.3920	2,217.8200	2.2178	(7.282)	0	0	0
2012/07/13	R203	07/02/2013	6.94	Call	Bond Future	2,933.3700	2.9334	3,129.0000	3.1290	6.669	0	0	0
2012/07/13	R203	07/02/2013	6.94	Put	Bond Future	861.2800	0.8613	774.4100	0.7744	(10.086)	0	0	0
2012/07/13	R204	02/08/2012			Bond Future	6.6470	107.9506	6.5910	108.2504	(0.842)	0.0000	0.0000	4,017
2012/07/13	R204	02/08/2012	7.15	Call	Bond Future	2,672.5200	2.6725	2,960.1400	2.9601	10.762	0	0	0
2012/07/13	R204	02/08/2012	7.15	Put	Bond Future	25.6700	0.0257	13.5200	0.0135	(47.332)	0	0	0
2012/07/13	R204	01/11/2012			Bond Future	6.6960	109.4672	6.6380	109.7665	(0.866)	0.0000	0.0000	0
2012/07/13	R204	01/11/2012	7.22	Call	Bond Future	3,272.2900	3.2723	3,495.2000	3.4952	6.812	0	0	0
2012/07/13	R204	01/11/2012	7.22	Put	Bond Future	614.0300	0.6140	537.5800	0.5376	(12.451)	0	0	0
2012/07/13	R204	07/02/2013			Bond Future	6.7480	107.1245	6.6860	107.4317	(0.919)	0.0000	0.0000	0
2012/07/13	R204	07/02/2013	7.29	Call	Bond Future	3,756.6300	3.7566	3,968.2200	3.9682	5.632	0	0	0
2012/07/13	R204	07/02/2013	7.29	Put	Bond Future	1,117.1500	1.1172	1,021.5600	1.0216	(8.557)	0	0	0
2012/07/13	R206	02/08/2012			Bond Future	4.9860	103.9099	4.9410	103.9731	(0.903)	0.0000	0.0000	1,240
2012/07/13	R206	02/08/2012	5.19	Call	Bond Future	301.3900	0.3014	357.3100	0.3573	18.554	0	0	0
2012/07/13	R206	02/08/2012	5.19	Put	Bond Future	15.5000	0.0155	8.2100	0.0082	(47.032)	0	0	0
2012/07/13	R206	01/11/2012			Bond Future	4.8270	105.3689	4.7730	105.4322	(1.119)	0.0000	0.0000	0
2012/07/13	R206	01/11/2012	5.05	Call	Bond Future	385.7000	0.3857	428.6200	0.4286	11.128	0	0	0
2012/07/13	R206	01/11/2012	5.05	Put	Bond Future	125.1400	0.1251	104.8200	0.1048	(16.238)	0	0	0
2012/07/13	R206	07/02/2013			Bond Future	4.5260	103.2328	4.4570	103.2958	(1.525)	0.0000	0.0000	0
2012/07/13	R206	07/02/2013	4.76	Call	Bond Future	430.3000	0.4303	468.9700	0.4690	8.987	0	0	0
2012/07/13	R206	07/02/2013	4.76	Put	Bond Future	216.9000	0.2169	192.5200	0.1925	(11.240)	0	0	0
2012/07/13	R207	02/08/2012			Bond Future	6.8930	102.4969	6.8260	102.8876	(0.972)	0.0000	0.0000	28,653
2012/07/13	R207	02/08/2012	7.51	Call	Bond Future	3,525.5800	3.5256	3,908.9000	3.9089	10.873	0	0	0
2012/07/13	R207	02/08/2012	7.51	Put	Bond Future	13.2400	0.0132	5.9000	0.0059	(55.438)	0	0	0
2012/07/13	R207	01/11/2012			Bond Future	6.9440	103.9406	6.8760	104.3254	(0.979)	0.0000	0.0000	0
2012/07/13	R207	01/11/2012	7.58	Call	Bond Future	4,088.6900	4.0887	4,390.2800	4.3903	7.376	0	0	0

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2012/07/13	R207	01/11/2012	7.58	Put	Bond Future	574.4600	0.5745	491.2000	0.4912	(14.494)	0	0	0
2012/07/13	R207	07/02/2013			Bond Future	7.0000	101.9059	6.9280	102.3000	(1.029)	0.0000	0.0000	0
2012/07/13	R207	07/02/2013	7.66	Call	Bond Future	4,622.7500	4.6227	4,907.9500	4.9080	6.169	0	0	0
2012/07/13	R207	07/02/2013	7.66	Put	Bond Future	1,097.2000	1.0972	988.3900	0.9884	(9.917)	0	0	0
2012/07/13	R208	02/08/2012			Bond Future	7.0330	100.5564	6.9670	100.9751	(0.938)	0.0000	0.0000	18,099
2012/07/13	R208	02/08/2012	7.20	Call	Bond Future	1,391.1900	1.3912	1,691.8300	1.6918	21.610	0	0	0
2012/07/13	R208	02/08/2012	7.20	Put	Bond Future	341.6800	0.3417	223.6400	0.2236	(34.547)	0	0	0
2012/07/13	R208	02/08/2012	7.50	Call	Bond Future	2,954.3400	2.9543	3,347.3400	3.3473	13.302	0	0	1,150
2012/07/13	R208	02/08/2012	7.50	Put	Bond Future	54.4200	0.0544	28.7400	0.0287	(47.189)	0	0	1,150
2012/07/13	R208	02/08/2012	7.80	Call	Bond Future	4,711.4000	4.7114	5,127.1600	5.1272	8.825	0	0	0
2012/07/13	R208	02/08/2012	7.80	Put	Bond Future	4.9600	0.0050	2.0400	0.0020	(58.871)	0	0	1,150
2012/07/13	R208	02/08/2012	8.25	Call	Bond Future	7,336.4500	7.3364	7,755.1000	7.7551	5.706	0	0	0
2012/07/13	R208	02/08/2012	8.25	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	3,450
2012/07/13	R208	01/11/2012			Bond Future	7.0860	98.5771	7.0180	98.9976	(0.960)	0.0000	0.0000	0
2012/07/13	R208	01/11/2012	7.70	Call	Bond Future	4,369.3900	4.3694	4,694.9700	4.6950	7.451	0	0	0
2012/07/13	R208	01/11/2012	7.70	Put	Bond Future	671.7200	0.6717	576.7500	0.5767	(14.138)	0	0	0
2012/07/13	R208	01/11/2012	6.81	Call	Bond Future	1,215.1500	1.2152	1,370.1100	1.3701	12.752	0	0	5,180
2012/07/13	R208	01/11/2012	6.81	Put	Bond Future	2,936.1000	2.9361	2,670.5100	2.6705	(9.046)	0	0	0
2012/07/13	R208	01/11/2012	7.50	Call	Bond Future	3,488.9700	3.4890	3,782.7600	3.7828	8.421	0	0	0
2012/07/13	R208	01/11/2012	7.50	Put	Bond Future	976.3200	0.9763	849.5600	0.8496	(12.983)	0	0	0
2012/07/13	R208	07/02/2013			Bond Future	7.1430	100.1000	7.0720	100.5269	(0.994)	0.0000	0.0000	0
2012/07/13	R208	07/02/2013	7.78	Call	Bond Future	5,000.6400	5.0006	5,306.1800	5.3062	6.110	0	0	0
2012/07/13	R208	07/02/2013	7.78	Put	Bond Future	1,271.3100	1.2713	1,149.8700	1.1499	(9.552)	0	0	0
2012/07/13	R209	02/08/2012			Bond Future	8.3040	81.0663	8.2330	81.6779	(0.855)	0.0000	0.0000	7,082
2012/07/13	R209	02/08/2012	8.91	Call	Bond Future	4,992.4100	4.9924	5,575.7500	5.5758	11.685	0	0	0
2012/07/13	R209	02/08/2012	8.91	Put	Bond Future	60.3100	0.0603	32.0700	0.0321	(46.825)	0	0	0
2012/07/13	R209	01/11/2012			Bond Future	8.3650	79.0573	8.2920	79.6784	(0.873)	0.0000	0.0000	0
2012/07/13	R209	01/11/2012	8.99	Call	Bond Future	6,307.8500	6.3078	6,770.6200	6.7706	7.336	0	0	0
2012/07/13	R209	01/11/2012	8.99	Put	Bond Future	1,290.3200	1.2903	1,132.0700	1.1321	(12.264)	0	0	0
2012/07/13	R209	07/02/2013			Bond Future	8.4290	80.2840	8.3540	80.9138	(0.890)	0.0000	0.0000	0
2012/07/13	R209	07/02/2013	9.06	Call	Bond Future	7,429.7600	7.4298	7,865.1700	7.8652	5.860	0	0	0
2012/07/13	R209	07/02/2013	9.06	Put	Bond Future	2,430.0800	2.4301	2,235.6700	2.2357	(8.000)	0	0	0
2012/07/13	R210	02/08/2012			Bond Future	143.2512	143.2512	143.2577	143.2577	0.005	0.0000	0.0000	1,092
2012/07/13	R210	02/08/2012	142.66	Call	Bond Future	591.1600	0.5912	597.7300	0.5977	1.111	0	0	0
2012/07/13	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	R211	02/08/2012			Bond Future	120.5493	120.5493	120.2376	120.2376	(0.259)	0.0000	0.0000	480
2012/07/13	R211	02/08/2012	120.36	Call	Bond Future	189.2900	0.1893	0.0000	0.0000	(100.000)	0	0	0
2012/07/13	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	122.3500	0.1223	100.000	0	0	0
2012/07/13	R212	02/08/2012			Bond Future	119.5573	119.5573	119.5613	119.5613	0.003	0.0000	0.0000	3,064
2012/07/13	R212	02/08/2012	117.39	Call	Bond Future	2,167.2700	2.1673	2,171.2700	2.1713	0.185	0	0	0
2012/07/13	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/13	R213	02/08/2012			Bond Future	8.1500	92.1300	8.0680	92.8492	(1.006)	0.0000	0.0000	4,885

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2012/07/13	R213 02/08/2012	8.74	Call	Bond Future	4,997.2600	4.9973	5,683.8800	5.6839	13.740	0	0	0
2012/07/13	R213 02/08/2012	8.74	Put	Bond Future	63.7800	0.0638	31.2100	0.0312	(51.066)	0	0	0
2012/07/13	R213 01/11/2012			Bond Future	8.2130	89.8917	8.1300	90.6096	(1.011)	0.0000	0.0000	0
2012/07/13	R213 01/11/2012	8.81	Call	Bond Future	6,266.1500	6.2662	6,798.5000	6.7985	8.496	0	0	0
2012/07/13	R213 01/11/2012	8.81	Put	Bond Future	1,343.5100	1.3435	1,157.9800	1.1580	(13.809)	0	0	0
2012/07/13	R213 07/02/2013			Bond Future	8.2820	91.2849	8.1970	92.0089	(1.026)	0.0000	0.0000	0
2012/07/13	R213 07/02/2013	8.90	Call	Bond Future	7,415.8600	7.4159	7,917.5400	7.9175	6.765	0	0	0
2012/07/13	R213 07/02/2013	8.90	Put	Bond Future	2,403.0300	2.4030	2,180.7600	2.1808	(9.250)	0	0	0
2012/07/13	R214 02/08/2012			Bond Future	8.3640	82.6804	8.2930	83.3227	(0.849)	0.0000	0.0000	1,700
2012/07/13	R214 02/08/2012	8.95	Call	Bond Future	4,989.6300	4.9896	5,631.9100	5.6319	12.872	0	0	0
2012/07/13	R214 02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												307540