



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/07/2012 to 19/07/2012

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
2012/07/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/19	2025	02/08/2012			Bond Future	99.9887	99.9887	99.9924	99.9924	0.004	0.0000	0.0000	2,062
2012/07/19	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	2.4000	0.0024	100.000	0	0	0
2012/07/19	2025	02/08/2012	99.99	Put	Bond Future	1.3300	0.0013	0.0000	0.0000	(100.000)	0	0	0
2012/07/19	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2025	02/08/2012	100.00	Put	Bond Future	11.3300	0.0113	7.6000	0.0076	(32.921)	0	0	0
2012/07/19	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2025	02/08/2012	100.01	Put	Bond Future	21.3300	0.0213	17.6000	0.0176	(17.487)	0	0	0
2012/07/19	2025	01/11/2012			Bond Future	101.3900	101.3900	101.3930	101.3930	0.003	0.0000	0.0000	0
2012/07/19	2025	01/11/2012	99.99	Call	Bond Future	1,400.0200	1.4000	1,402.9600	1.4030	0.210	0	0	0
2012/07/19	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2025	01/11/2012	100.00	Call	Bond Future	1,390.0200	1.3900	1,392.9600	1.3930	0.212	0	0	0
2012/07/19	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2025	01/11/2012	100.01	Call	Bond Future	1,380.0200	1.3800	1,382.9600	1.3830	0.213	0	0	0
2012/07/19	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2038	02/08/2012			Bond Future	98.1263	98.1263	98.1310	98.1310	0.005	0.0000	0.0000	0
2012/07/19	2038	02/08/2012	97.99	Call	Bond Future	136.2600	0.1363	140.9700	0.1410	3.457	0	0	0
2012/07/19	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2038	02/08/2012	98.00	Call	Bond Future	126.2600	0.1263	130.9700	0.1310	3.730	0	0	0
2012/07/19	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2038	02/08/2012	98.01	Call	Bond Future	116.2600	0.1163	120.9700	0.1210	4.051	0	0	0
2012/07/19	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2038	01/11/2012			Bond Future	99.5016	99.5016	99.5054	99.5054	0.004	0.0000	0.0000	0
2012/07/19	2038	01/11/2012	98.99	Call	Bond Future	511.6400	0.5116	515.4200	0.5154	0.739	0	0	0
2012/07/19	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2038	01/11/2012	99.00	Call	Bond Future	501.6400	0.5016	505.4200	0.5054	0.754	0	0	0
2012/07/19	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2038	01/11/2012	99.01	Call	Bond Future	491.6400	0.4916	495.4200	0.4954	0.769	0	0	0
2012/07/19	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2050	02/08/2012			Bond Future	103.5611	103.5611	103.5659	103.5659	0.005	0.0000	0.0000	0
2012/07/19	2050	02/08/2012	102.99	Call	Bond Future	571.0600	0.5711	575.9300	0.5759	0.853	0	0	0
2012/07/19	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2050	02/08/2012	103.00	Call	Bond Future	561.0600	0.5611	565.9300	0.5659	0.868	0	0	0
2012/07/19	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2050	02/08/2012	103.01	Call	Bond Future	551.0600	0.5511	555.9300	0.5559	0.884	0	0	0
2012/07/19	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2050	01/11/2012			Bond Future	105.0126	105.0126	105.0165	105.0165	0.004	0.0000	0.0000	0
2012/07/19	2050	01/11/2012	103.99	Call	Bond Future	1,022.6400	1.0226	1,026.5000	1.0265	0.377	0	0	0
2012/07/19	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2050	01/11/2012	104.00	Call	Bond Future	1,012.6400	1.0126	1,016.5000	1.0165	0.381	0	0	0
2012/07/19	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	2050	01/11/2012	104.01	Call	Bond Future	1,002.6400	1.0026	1,006.5000	1.0065	0.385	0	0	0
2012/07/19	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	AL7T	02/08/2012			Index Future	460.8670	460.8670	468.8980	468.8980	1.743	0.0000	0.0000	13
2012/07/19	AL7T	01/11/2012			Index Future	467.3270	467.3270	475.4650	475.4650	1.741	0.0000	0.0000	0
2012/07/19	ALBI	02/08/2012			Index Future	414.8920	414.8920	421.1120	421.1120	1.499	0.0000	0.0000	1,003
2012/07/19	ALBI	01/11/2012			Index Future	420.7070	420.7070	427.0100	427.0100	1.498	0.0000	0.0000	0
2012/07/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/19	ES33	02/08/2012			Bond Future	8.6880	91.5394	8.4810	93.3788	(2.382)	0.0000	0.0000	303
2012/07/19	ES33	01/11/2012			Bond Future	8.7650	89.0402	8.5518	90.9068	(2.432)	0.0000	0.0000	0
2012/07/19	ES33	01/11/2012	9.20	Call	Bond Future	3,627.3600	3.6274	5,493.9100	5.4939	51.458	0	0	0
2012/07/19	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	GOVI	02/08/2012			GOVI	415.0330	415.0330	421.0330	421.0330	1.446	0.0000	0.0000	263
2012/07/19	GOVI	02/08/2012	398.23	Call	GOVI	168,030.0000	16.8030	228,030.0000	22.8030	35.708	0	0	0
2012/07/19	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	GOVI	01/11/2012			GOVI	420.8500	420.8500	426.9300	426.9300	1.445	0.0000	0.0000	0
2012/07/19	GOVI	01/11/2012	403.96	Call	GOVI	168,900.0000	16.8900	229,700.0000	22.9700	35.998	0	0	0
2012/07/19	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/19	IGOV	02/08/2012			Index Future	177.2100	177.2100	177.8700	177.8700	0.372	0.0000	0.0000	594
2012/07/19	IGOV	01/11/2012			Index Future	179.6930	179.6930	180.3620	180.3620	0.372	0.0000	0.0000	0
2012/07/19	IGOV	07/02/2013			Index Future	182.4720	182.4720	183.1490	183.1490	0.371	0.0000	0.0000	14
2012/07/19	ILBI	02/08/2012			Index Future	475.3680	475.3680	475.3680	475.3680	0.000	0.0000	0.0000	169
2012/07/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/19	JBAF	15/08/2012			Jibar Tradeable Future	5.4300	94.5700	5.1900	94.8100	(4.420)	0.0000	0.0000	0
2012/07/19	JBAF	19/09/2012			Jibar Tradeable Future	5.3800	94.6200	5.1000	94.9000	(5.204)	0.0000	0.0000	44,760
2012/07/19	JBAF	17/10/2012			Jibar Tradeable Future	5.2500	94.7500	5.0300	94.9700	(4.190)	0.0000	0.0000	0
2012/07/19	JBAF	21/11/2012			Jibar Tradeable Future	5.2200	94.7800	4.9900	95.0100	(4.406)	0.0000	0.0000	0
2012/07/19	JBAF	19/12/2012			Jibar Tradeable Future	5.1800	94.8200	4.9500	95.0500	(4.440)	0.0000	0.0000	840
2012/07/19	JBAF	16/01/2013			Jibar Tradeable Future	5.1700	5.1700	5.0400	94.9600	(2.515)	0.0000	0.0000	0

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2012/07/19	JBAF	20/03/2013			Jibar Tradeable Future	5.1600	94.8400	5.0500	94.9500	(2.132)	0.0000	0.0000	1,000
2012/07/19	JBAF	19/06/2013			Jibar Tradeable Future	5.1600	94.8400	5.1100	94.8900	(0.969)	0.0000	0.0000	500
2012/07/19	JBAF	18/09/2013			Jibar Tradeable Future	5.2300	94.7700	5.1900	94.8100	(0.765)	0.0000	0.0000	1,700
2012/07/19	JBAF	18/12/2013			Jibar Tradeable Future	5.3700	94.6300	5.3300	94.6700	(0.745)	0.0000	0.0000	1,500
2012/07/19	JBAF	19/03/2014			Jibar Tradeable Future	5.5200	94.4800	5.4800	94.5200	(0.725)	0.0000	0.0000	400
2012/07/19	JBAF	18/06/2014			Jibar Tradeable Future	5.6800	94.3200	5.4600	94.5400	(3.873)	0.0000	0.0000	0
2012/07/19	R157	02/08/2012			Bond Future	5.7580	127.0377	5.4482	128.0285	(5.381)	0.0000	0.0000	15,680
2012/07/19	R157	02/08/2012	6.15	Call	Bond Future	1,243.4500	1.2434	2,229.9200	2.2299	79.333	0	0	0
2012/07/19	R157	02/08/2012	6.15	Put	Bond Future	4.3300	0.0043	0.0100	0.0000	(99.769)	0	0	0
2012/07/19	R157	02/08/2012	6.35	Call	Bond Future	1,865.3200	1.8653	2,855.9200	2.8559	53.106	0	0	1,250
2012/07/19	R157	02/08/2012	6.35	Put	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0	0	0
2012/07/19	R157	02/08/2012	6.55	Call	Bond Future	2,487.0200	2.4870	3,477.8100	3.4778	39.838	0	0	0
2012/07/19	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/19	R157	02/08/2012	6.95	Call	Bond Future	3,718.5100	3.7185	4,709.3000	4.7093	26.645	0	0	0
2012/07/19	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/19	R157	01/11/2012			Bond Future	5.7690	122.0133	5.4271	123.0179	(5.926)	0.0000	0.0000	200
2012/07/19	R157	01/11/2012	5.78	Call	Bond Future	686.0600	0.6861	1,311.6700	1.3117	91.189	0	0	5,630
2012/07/19	R157	01/11/2012	5.78	Put	Bond Future	653.9100	0.6539	274.9200	0.2749	(57.958)	0	0	0
2012/07/19	R157	01/11/2012	6.24	Call	Bond Future	1,574.9100	1.5749	2,436.9300	2.4369	54.735	0	0	0
2012/07/19	R157	01/11/2012	6.24	Put	Bond Future	208.2400	0.2082	65.6600	0.0657	(68.469)	0	0	0
2012/07/19	R157	07/02/2013			Bond Future	5.7710	123.9012	5.3878	124.9191	(6.639)	0.0000	0.0000	0
2012/07/19	R157	07/02/2013	6.28	Call	Bond Future	1,756.8200	1.7568	2,552.3900	2.5524	45.285	0	0	0
2012/07/19	R157	07/02/2013	6.28	Put	Bond Future	421.7800	0.4218	199.4300	0.1994	(52.717)	0	0	0
2012/07/19	R186	02/08/2012			Bond Future	7.4850	127.6002	7.2477	130.0739	(3.170)	0.0000	0.0000	34,668
2012/07/19	R186	02/08/2012	7.66	Call	Bond Future	2,215.8600	2.2159	4,321.7000	4.3217	95.035	0	0	276
2012/07/19	R186	02/08/2012	7.66	Put	Bond Future	434.0400	0.4340	66.1900	0.0662	(84.750)	0	0	0
2012/07/19	R186	02/08/2012	7.70	Call	Bond Future	2,523.1700	2.5232	4,704.1800	4.7042	86.439	0	0	0
2012/07/19	R186	02/08/2012	7.70	Put	Bond Future	339.0800	0.3391	46.4000	0.0464	(86.316)	0	0	0
2012/07/19	R186	02/08/2012	7.76	Call	Bond Future	3,012.6700	3.0127	5,284.2600	5.2843	75.401	0	0	43
2012/07/19	R186	02/08/2012	7.76	Put	Bond Future	228.6000	0.2286	26.5000	0.0265	(88.408)	0	0	0
2012/07/19	R186	02/08/2012	8.30	Call	Bond Future	8,004.9100	8.0049	10,476.7200	10.4767	30.879	0	0	0
2012/07/19	R186	02/08/2012	8.30	Put	Bond Future	1.9300	0.0019	0.0500	0.0001	(97.409)	0	0	900
2012/07/19	R186	02/08/2012	8.76	Call	Bond Future	12,203.5400	12.2035	14,677.2200	14.6772	20.270	0	0	0
2012/07/19	R186	02/08/2012	8.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	43
2012/07/19	R186	02/08/2012	8.00	Call	Bond Future	5,179.3000	5.1793	7,619.0500	7.6190	47.106	0	0	1,099
2012/07/19	R186	02/08/2012	8.00	Put	Bond Future	36.0600	0.0361	2.1200	0.0021	(94.121)	0	0	0
2012/07/19	R186	02/08/2012	8.25	Call	Bond Future	7,536.3900	7.5364	10,006.8800	10.0069	32.781	0	0	8,750
2012/07/19	R186	02/08/2012	8.25	Put	Bond Future	3.2900	0.0033	0.0900	0.0001	(97.264)	0	0	0
2012/07/19	R186	02/08/2012	9.00	Call	Bond Future	14,310.2800	14.3103	16,783.9700	16.7840	17.286	0	0	0
2012/07/19	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/19	R186	02/08/2012	8.66	Call	Bond Future	11,308.8500	11.3088	13,782.5100	13.7825	21.874	0	0	0
2012/07/19	R186	02/08/2012	8.66	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	276
2012/07/19	R186	02/08/2012	8.75	Call	Bond Future	12,114.5200	12.1145	14,588.2000	14.5882	20.419	0	0	0
2012/07/19	R186	02/08/2012	8.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,700
2012/07/19	R186	01/11/2012			Bond Future	7.5400	129.3958	7.2959	131.8958	(3.238)	0.0000	0.0000	267
2012/07/19	R186	01/11/2012	8.50	Call	Bond Future	9,814.7700	9.8148	12,039.2600	12.0393	22.665	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
2012/07/19	R186	01/11/2012	8.50	Put	Bond Future	625.4500	0.6255	349.9000	0.3499	(44.056)	0	0	200
2012/07/19	R186	01/11/2012	8.82	Call	Bond Future	12,363.7100	12.3637	14,710.3400	14.7103	18.980	0	0	0
2012/07/19	R186	01/11/2012	8.82	Put	Bond Future	324.2200	0.3242	170.8100	0.1708	(47.317)	0	0	1,858
2012/07/19	R186	01/11/2012	7.82	Call	Bond Future	4,952.3100	4.9523	6,671.9400	6.6719	34.724	0	0	1,858
2012/07/19	R186	01/11/2012	7.82	Put	Bond Future	2,168.7900	2.1688	1,388.3800	1.3884	(35.984)	0	0	0
2012/07/19	R186	01/11/2012	8.00	Call	Bond Future	6,114.8600	6.1149	8,005.5800	8.0056	30.920	0	0	200
2012/07/19	R186	01/11/2012	8.00	Put	Bond Future	1,587.8200	1.5878	978.5000	0.9785	(38.375)	0	0	0
2012/07/19	R186	07/02/2013			Bond Future	7.5990	126.1004	7.3461	128.6403	(3.328)	0.0000	0.0000	0
2012/07/19	R186	07/02/2013	8.47	Call	Bond Future	10,022.2200	10.0222	12,034.8200	12.0348	20.081	0	0	0
2012/07/19	R186	07/02/2013	8.47	Put	Bond Future	1,801.0900	1.8011	1,273.8100	1.2738	(29.276)	0	0	0
2012/07/19	R186	07/02/2013	7.00	Call	Bond Future	2,368.1400	2.3681	3,276.7200	3.2767	38.367	0	0	10,300
2012/07/19	R186	07/02/2013	7.00	Put	Bond Future	8,503.1700	8.5032	6,871.8700	6.8719	(19.185)	0	0	0
2012/07/19	R189	02/08/2012			Bond Future	219.0156	219.0156	219.0114	219.0114	(0.002)	0.0000	0.0000	0
2012/07/19	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	R189	02/08/2012	219.65	Put	Bond Future	634.3900	0.6344	638.6100	0.6386	0.665	0	0	0
2012/07/19	R197	02/08/2012			Bond Future	261.3749	261.3749	263.7322	263.7322	0.902	0.0000	0.0000	5,418
2012/07/19	R197	02/08/2012	256.15	Call	Bond Future	5,224.8500	5.2249	7,582.2100	7.5822	45.118	0	0	0
2012/07/19	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	R201	02/08/2012			Bond Future	4.9130	109.6052	4.6395	110.2456	(5.567)	0.0000	0.0000	1,620
2012/07/19	R201	02/08/2012	5.20	Call	Bond Future	671.8400	0.6718	1,307.1300	1.3071	94.560	0	0	0
2012/07/19	R201	02/08/2012	5.20	Put	Bond Future	5.0800	0.0051	0.0100	0.0000	(99.803)	0	0	0
2012/07/19	R201	01/11/2012			Bond Future	4.8150	111.1411	4.5068	111.7898	(6.400)	0.0000	0.0000	0
2012/07/19	R201	01/11/2012	5.11	Call	Bond Future	783.1900	0.7832	1,315.0200	1.3150	67.906	0	0	0
2012/07/19	R201	01/11/2012	5.11	Put	Bond Future	166.9800	0.1670	50.1900	0.0502	(69.943)	0	0	0
2012/07/19	R201	07/02/2013			Bond Future	4.6610	108.4480	4.3051	109.1058	(7.635)	0.0000	0.0000	0
2012/07/19	R201	07/02/2013	4.98	Call	Bond Future	874.6200	0.8746	1,369.1500	1.3691	56.542	0	0	0
2012/07/19	R201	07/02/2013	4.98	Put	Bond Future	289.4600	0.2895	126.1600	0.1262	(56.415)	0	0	0
2012/07/19	R202	02/08/2012			Bond Future	189.7264	189.7264	189.7352	189.7352	0.005	0.0000	0.0000	48,173
2012/07/19	R202	02/08/2012	188.44	Call	Bond Future	1,286.3600	1.2864	1,295.2200	1.2952	0.689	0	0	0
2012/07/19	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	R203	02/08/2012			Bond Future	6.1460	112.3424	5.8828	113.5518	(4.283)	0.0000	0.0000	13,406
2012/07/19	R203	02/08/2012	6.60	Call	Bond Future	2,056.5600	2.0566	3,257.6500	3.2576	58.403	0	0	4,200
2012/07/19	R203	02/08/2012	6.60	Put	Bond Future	8.4300	0.0084	0.1300	0.0001	(98.458)	0	0	0
2012/07/19	R203	02/08/2012	6.85	Call	Bond Future	3,156.1900	3.1562	4,365.2500	4.3652	38.308	0	0	1,400
2012/07/19	R203	02/08/2012	6.85	Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0	0	0
2012/07/19	R203	02/08/2012	7.15	Call	Bond Future	4,466.6500	4.4667	5,676.0400	5.6760	27.076	0	0	0
2012/07/19	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/19	R203	02/08/2012	7.20	Call	Bond Future	4,683.1800	4.6832	5,892.5700	5.8926	25.824	0	0	0
2012/07/19	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	R203	02/08/2012	7.55	Call	Bond Future	6,183.5800	6.1836	7,392.9700	7.3930	19.558	0	0	0
2012/07/19	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/19	R203	01/11/2012			Bond Future	6.1760	109.7611	5.8971	110.9844	(4.516)	0.0000	0.0000	1,636
2012/07/19	R203	01/11/2012	6.87	Call	Bond Future	3,254.6500	3.2546	4,323.9900	4.3240	32.856	0	0	0

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2012/07/19	R203	01/11/2012	6.87	Put	Bond Future	282.0200	0.2820	128.0700	0.1281	(54.588)	0	0	0
2012/07/19	R203	07/02/2013			Bond Future	6.2060	111.4594	5.9078	112.6995	(4.804)	0.0000	0.0000	0
2012/07/19	R203	07/02/2013	6.11	Call	Bond Future	1,449.9900	1.4500	2,101.6200	2.1016	44.940	0	0	6,300
2012/07/19	R203	07/02/2013	6.11	Put	Bond Future	1,847.3600	1.8474	1,258.9600	1.2590	(31.851)	0	0	0
2012/07/19	R203	07/02/2013	6.94	Call	Bond Future	3,576.1100	3.5761	4,574.3800	4.5744	27.915	0	0	0
2012/07/19	R203	07/02/2013	6.94	Put	Bond Future	595.9800	0.5960	354.2200	0.3542	(40.565)	0	0	0
2012/07/19	R204	02/08/2012			Bond Future	6.4570	108.9719	6.1999	110.3733	(3.982)	0.0000	0.0000	4,017
2012/07/19	R204	02/08/2012	7.15	Call	Bond Future	3,669.0500	3.6690	5,069.5300	5.0695	38.170	0	0	0
2012/07/19	R204	02/08/2012	7.15	Put	Bond Future	0.8900	0.0009	0.0100	0.0000	(98.876)	0	0	0
2012/07/19	R204	01/11/2012			Bond Future	6.4970	110.4986	6.2267	111.9192	(4.160)	0.0000	0.0000	0
2012/07/19	R204	01/11/2012	7.22	Call	Bond Future	4,057.6900	4.0577	5,290.6900	5.2907	30.387	0	0	0
2012/07/19	R204	01/11/2012	7.22	Put	Bond Future	367.9900	0.3680	180.3600	0.1804	(50.988)	0	0	0
2012/07/19	R204	07/02/2013			Bond Future	6.5370	108.1744	6.2515	109.6154	(4.367)	0.0000	0.0000	0
2012/07/19	R204	07/02/2013	7.29	Call	Bond Future	4,493.5100	4.4935	5,638.9100	5.6389	25.490	0	0	0
2012/07/19	R204	07/02/2013	7.29	Put	Bond Future	804.1300	0.8041	508.6000	0.5086	(36.752)	0	0	0
2012/07/19	R206	02/08/2012			Bond Future	4.9520	103.9576	4.6555	104.3753	(5.987)	0.0000	0.0000	1,240
2012/07/19	R206	02/08/2012	5.19	Call	Bond Future	338.7100	0.3387	751.3500	0.7514	121.827	0	0	0
2012/07/19	R206	02/08/2012	5.19	Put	Bond Future	5.0600	0.0051	0.0100	0.0000	(99.802)	0	0	0
2012/07/19	R206	01/11/2012			Bond Future	4.7880	105.4146	4.4282	105.8373	(7.515)	0.0000	0.0000	0
2012/07/19	R206	01/11/2012	5.05	Call	Bond Future	411.6100	0.4116	755.3100	0.7553	83.501	0	0	0
2012/07/19	R206	01/11/2012	5.05	Put	Bond Future	105.3800	0.1054	26.3900	0.0264	(74.957)	0	0	0
2012/07/19	R206	07/02/2013			Bond Future	4.4770	103.2775	4.0095	103.7062	(10.442)	0.0000	0.0000	0
2012/07/19	R206	07/02/2013	4.76	Call	Bond Future	453.8000	0.4538	765.5600	0.7656	68.700	0	0	0
2012/07/19	R206	07/02/2013	4.76	Put	Bond Future	195.6300	0.1956	78.6900	0.0787	(59.776)	0	0	0
2012/07/19	R207	02/08/2012			Bond Future	6.6830	103.7276	6.3802	105.5347	(4.531)	0.0000	0.0000	28,653
2012/07/19	R207	02/08/2012	7.51	Call	Bond Future	4,743.2600	4.7433	6,550.1200	6.5501	38.093	0	0	0
2012/07/19	R207	02/08/2012	7.51	Put	Bond Future	0.2400	0.0002	0.0000	0.0000	(100.000)	0	0	0
2012/07/19	R207	01/11/2012			Bond Future	6.7260	105.1807	6.4098	107.0129	(4.701)	0.0000	0.0000	20
2012/07/19	R207	01/11/2012	7.58	Call	Bond Future	5,080.2600	5.0803	6,725.9500	6.7260	32.394	0	0	0
2012/07/19	R207	01/11/2012	7.58	Put	Bond Future	325.8600	0.3259	139.3800	0.1394	(57.227)	0	0	0
2012/07/19	R207	07/02/2013			Bond Future	6.7710	103.1657	6.4391	105.0255	(4.901)	0.0000	0.0000	0
2012/07/19	R207	07/02/2013	7.66	Call	Bond Future	5,550.6300	5.5506	7,090.5000	7.0905	27.742	0	0	0
2012/07/19	R207	07/02/2013	7.66	Put	Bond Future	765.3600	0.7654	445.3500	0.4453	(41.812)	0	0	0
2012/07/19	R208	02/08/2012			Bond Future	6.8130	101.9607	6.5358	103.7660	(4.069)	0.0000	0.0000	18,099
2012/07/19	R208	02/08/2012	7.20	Call	Bond Future	2,497.9600	2.4980	4,260.6300	4.2606	70.564	0	0	0
2012/07/19	R208	02/08/2012	7.20	Put	Bond Future	44.1800	0.0442	1.5500	0.0016	(96.492)	0	0	0
2012/07/19	R208	02/08/2012	7.50	Call	Bond Future	4,306.2900	4.3063	6,109.5100	6.1095	41.874	0	0	1,150
2012/07/19	R208	02/08/2012	7.50	Put	Bond Future	2.1000	0.0021	0.0200	0.0000	(99.048)	0	0	1,150
2012/07/19	R208	02/08/2012	7.80	Call	Bond Future	6,110.7500	6.1108	7,916.0100	7.9160	29.542	0	0	0
2012/07/19	R208	02/08/2012	7.80	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	1,150
2012/07/19	R208	02/08/2012	8.25	Call	Bond Future	8,740.6800	8.7407	10,545.9800	10.5460	20.654	0	0	0
2012/07/19	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/19	R208	01/11/2012			Bond Future	6.8580	99.9960	6.5700	101.8252	(4.200)	0.0000	0.0000	0
2012/07/19	R208	01/11/2012	7.70	Call	Bond Future	5,494.4700	5.4945	7,123.6900	7.1237	29.652	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
2012/07/19	R208	01/11/2012	7.70	Put	Bond Future	377.8300	0.3778	177.8400	0.1778	(52.931)	0	0	0
2012/07/19	R208	01/11/2012	6.81	Call	Bond Future	1,769.6900	1.7697	2,784.4500	2.7844	57.341	0	0	5,180
2012/07/19	R208	01/11/2012	6.81	Put	Bond Future	2,071.6700	2.0717	1,257.2200	1.2572	(39.314)	0	0	0
2012/07/19	R208	01/11/2012	7.50	Call	Bond Future	4,510.9300	4.5109	6,049.0100	6.0490	34.097	0	0	0
2012/07/19	R208	01/11/2012	7.50	Put	Bond Future	579.3100	0.5793	288.1800	0.2882	(50.255)	0	0	0
2012/07/19	R208	07/02/2013			Bond Future	6.9050	101.5404	6.6042	103.3989	(4.356)	0.0000	0.0000	0
2012/07/19	R208	07/02/2013	7.78	Call	Bond Future	6,052.9200	6.0529	7,575.7000	7.5757	25.158	0	0	0
2012/07/19	R208	07/02/2013	7.78	Put	Bond Future	883.1500	0.8831	547.4900	0.5475	(38.007)	0	0	0
2012/07/19	R209	02/08/2012			Bond Future	8.0640	83.1637	7.8579	85.0352	(2.556)	0.0000	0.0000	6,615
2012/07/19	R209	02/08/2012	8.91	Call	Bond Future	7,031.7100	7.0317	8,901.0700	8.9011	26.585	0	0	0
2012/07/19	R209	02/08/2012	8.91	Put	Bond Future	2.2200	0.0022	0.1100	0.0001	(95.045)	0	0	0
2012/07/19	R209	01/11/2012			Bond Future	8.1190	81.1810	7.9070	83.0835	(2.611)	0.0000	0.0000	0
2012/07/19	R209	01/11/2012	8.99	Call	Bond Future	7,925.4600	7.9255	9,548.3800	9.5484	20.477	0	0	0
2012/07/19	R209	01/11/2012	8.99	Put	Bond Future	784.2200	0.7842	504.7000	0.5047	(35.643)	0	0	0
2012/07/19	R209	07/02/2013			Bond Future	8.1760	82.4406	7.9587	84.3675	(2.658)	0.0000	0.0000	0
2012/07/19	R209	07/02/2013	9.06	Call	Bond Future	8,946.2300	8.9462	10,449.5200	10.4495	16.804	0	0	0
2012/07/19	R209	07/02/2013	9.06	Put	Bond Future	1,789.9300	1.7899	1,366.3700	1.3664	(23.663)	0	0	0
2012/07/19	R210	02/08/2012			Bond Future	144.9488	144.9488	144.9551	144.9551	0.004	0.0000	0.0000	1,092
2012/07/19	R210	02/08/2012	142.66	Call	Bond Future	2,288.7900	2.2888	2,295.0800	2.2951	0.275	0	0	0
2012/07/19	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	R211	02/08/2012			Bond Future	120.3414	120.3414	120.9641	120.9641	0.517	0.0000	0.0000	480
2012/07/19	R211	02/08/2012	120.36	Call	Bond Future	0.0000	0.0000	604.0600	0.6041	100.000	0	0	0
2012/07/19	R211	02/08/2012	120.36	Put	Bond Future	18.5900	0.0186	0.0000	0.0000	(100.000)	0	0	0
2012/07/19	R212	02/08/2012			Bond Future	120.2876	120.2876	120.2914	120.2914	0.003	0.0000	0.0000	3,064
2012/07/19	R212	02/08/2012	117.39	Call	Bond Future	2,897.5800	2.8976	2,901.4100	2.9014	0.132	0	0	0
2012/07/19	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/19	R213	02/08/2012			Bond Future	7.9300	94.0788	7.7230	95.9697	(2.610)	0.0000	0.0000	4,885
2012/07/19	R213	02/08/2012	8.74	Call	Bond Future	6,885.2500	6.8852	8,773.4100	8.7734	27.423	0	0	0
2012/07/19	R213	02/08/2012	8.74	Put	Bond Future	2.9400	0.0029	0.1500	0.0002	(94.898)	0	0	0
2012/07/19	R213	01/11/2012			Bond Future	7.9870	91.8665	7.7750	93.7779	(2.655)	0.0000	0.0000	0
2012/07/19	R213	01/11/2012	7.75	Call	Bond Future	2,208.1400	2.2081	3,068.2100	3.0682	38.950	0	0	140
2012/07/19	R213	01/11/2012	7.75	Put	Bond Future	4,348.5000	4.3485	3,297.1500	3.2971	(24.177)	0	0	0
2012/07/19	R213	01/11/2012	8.81	Call	Bond Future	7,744.5000	7.7445	9,355.7100	9.3557	20.805	0	0	0
2012/07/19	R213	01/11/2012	8.81	Put	Bond Future	847.1100	0.8471	546.9000	0.5469	(35.439)	0	0	0
2012/07/19	R213	07/02/2013			Bond Future	8.0490	93.2902	7.8310	95.2272	(2.709)	0.0000	0.0000	0
2012/07/19	R213	07/02/2013	8.90	Call	Bond Future	8,815.0100	8.8150	10,317.9200	10.3179	17.049	0	0	0
2012/07/19	R213	07/02/2013	8.90	Put	Bond Future	1,796.8800	1.7969	1,362.8400	1.3628	(24.155)	0	0	0
2012/07/19	R214	02/08/2012			Bond Future	8.1240	84.8864	7.9175	86.8662	(2.542)	0.0000	0.0000	1,700
2012/07/19	R214	02/08/2012	8.95	Call	Bond Future	7,195.6300	7.1956	9,175.4300	9.1754	27.514	0	0	0
2012/07/19	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
Total											316356	