



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/06/2012 to 25/06/2012

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/06/25	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	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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2012/06/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	AL7T	02/08/2012			Index Future	446.5420	446.5420	444.8310	444.8310	(0.383)	0.0000	0.0000	13
2012/06/25	AL7T	01/11/2012			Index Future	452.8660	452.8660	451.1320	451.1320	(0.383)	0.0000	0.0000	0
2012/06/25	ALBI	02/08/2012			Index Future	403.0180	403.0180	401.3690	401.3690	(0.409)	0.0000	0.0000	1,003
2012/06/25	ALBI	01/11/2012			Index Future	408.7260	408.7260	407.0550	407.0550	(0.409)	0.0000	0.0000	0
2012/06/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2000	6.2000	(0.800)	0.0000	0.0000	0
2012/06/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/25	ES33	02/08/2012			Bond Future	9.2310	86.9806	9.3210	86.2604	0.975	0.0000	0.0000	4,220
2012/06/25	ES33	01/11/2012			Bond Future	9.3230	84.4293	9.4160	83.6976	0.998	0.0000	0.0000	0
2012/06/25	GOVI	02/08/2012			GOVI	403.9270	403.9270	402.3770	402.3770	(0.384)	0.0000	0.0000	269
2012/06/25	GOVI	02/08/2012	398.23	Call	GOVI	56,970.0000	5.6970	41,470.0000	4.1470	(27.207)	0	0	0
2012/06/25	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	GOVI	01/11/2012			GOVI	409.6480	409.6480	408.0770	408.0770	(0.383)	0.0000	0.0000	0
2012/06/25	GOVI	01/11/2012	403.96	Call	GOVI	56,880.0000	5.6880	41,170.0000	4.1170	(27.620)	0	0	0
2012/06/25	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/25	IGOV	02/08/2012			Index Future	175.2900	175.2900	175.3670	175.3670	0.044	0.0000	0.0000	593
2012/06/25	IGOV	01/11/2012			Index Future	177.7730	177.7730	177.8510	177.8510	0.044	0.0000	0.0000	0
2012/06/25	ILBI	02/08/2012			Index Future	473.2630	473.2630	475.2350	475.2350	0.417	0.0000	0.0000	169
2012/06/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/25	JBAF	18/07/2012			Jibar Tradeable Future	5.4900	94.5100	5.5200	94.4800	0.546	0.0000	0.0000	0
2012/06/25	JBAF	15/08/2012			Jibar Tradeable Future	5.4500	94.5500	5.4900	94.5100	0.734	0.0000	0.0000	0
2012/06/25	JBAF	19/09/2012			Jibar Tradeable Future	5.3000	94.7000	5.3600	94.6400	1.132	0.0000	0.0000	44,760
2012/06/25	JBAF	17/10/2012			Jibar Tradeable Future	5.2800	94.7200	5.3000	94.7000	0.379	0.0000	0.0000	0
2012/06/25	JBAF	21/11/2012			Jibar Tradeable Future	5.2700	94.7300	5.2500	94.7500	(0.380)	0.0000	0.0000	0
2012/06/25	JBAF	19/12/2012			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	840

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2012/06/25	JBAF	20/03/2013			Jibar Tradeable Future	5.2500	94.7500	5.2500	94.7500	0.000	0.0000	0.0000	1,000
2012/06/25	JBAF	19/06/2013			Jibar Tradeable Future	5.3600	94.6400	5.3500	94.6500	(0.187)	0.0000	0.0000	500
2012/06/25	JBAF	18/09/2013			Jibar Tradeable Future	5.4900	94.5100	5.5000	94.5000	0.182	0.0000	0.0000	1,700
2012/06/25	JBAF	18/12/2013			Jibar Tradeable Future	5.6700	94.3300	5.6700	94.3300	0.000	0.0000	0.0000	1,500
2012/06/25	JBAF	19/03/2014			Jibar Tradeable Future	5.8600	94.1400	5.8600	94.1400	0.000	0.0000	0.0000	400
2012/06/25	JBAF	18/06/2014			Jibar Tradeable Future	6.0300	93.9700	6.1000	93.9000	1.161	0.0000	0.0000	0
2012/06/25	R157	02/08/2012			Bond Future	6.0260	126.1889	6.0890	125.9904	1.045	0.0000	0.0000	14,880
2012/06/25	R157	02/08/2012	6.15	Call	Bond Future	631.5400	0.6315	494.8600	0.4949	(21.642)	0	0	0
2012/06/25	R157	02/08/2012	6.15	Put	Bond Future	241.3100	0.2413	303.0900	0.3031	25.602	0	0	0
2012/06/25	R157	02/08/2012	6.35	Call	Bond Future	1,106.6200	1.1066	934.2700	0.9343	(15.574)	0	0	1,250
2012/06/25	R157	02/08/2012	6.35	Put	Bond Future	90.3800	0.0904	116.4900	0.1165	28.889	0	0	0
2012/06/25	R157	02/08/2012	6.55	Call	Bond Future	1,666.1800	1.6662	1,476.1700	1.4762	(11.404)	0	0	0
2012/06/25	R157	02/08/2012	6.55	Put	Bond Future	28.0500	0.0281	36.5000	0.0365	30.125	0	0	1,250
2012/06/25	R157	02/08/2012	6.95	Call	Bond Future	2,871.1700	2.8712	2,673.1100	2.6731	(6.898)	0	0	0
2012/06/25	R157	02/08/2012	6.95	Put	Bond Future	1.5500	0.0016	1.9500	0.0020	25.806	0	0	3,750
2012/06/25	R157	01/11/2012			Bond Future	6.0580	121.1724	6.1270	120.9727	1.139	0.0000	0.0000	200
2012/06/25	R157	01/11/2012	5.78	Call	Bond Future	422.9100	0.4229	351.6000	0.3516	(16.862)	0	0	5,630
2012/06/25	R157	01/11/2012	5.78	Put	Bond Future	1,231.7000	1.2317	1,360.0500	1.3600	10.421	0	0	0
2012/06/25	R157	01/11/2012	6.24	Call	Bond Future	1,070.6200	1.0706	944.1600	0.9442	(11.812)	0	0	0
2012/06/25	R157	01/11/2012	6.24	Put	Bond Future	544.8900	0.5449	618.0900	0.6181	13.434	0	0	0
2012/06/25	R157	07/02/2013			Bond Future	6.0920	123.0570	6.1730	122.8452	1.330	0.0000	0.0000	0
2012/06/25	R157	07/02/2013	6.28	Call	Bond Future	1,288.8600	1.2889	1,162.8200	1.1628	(9.779)	0	0	0
2012/06/25	R157	07/02/2013	6.28	Put	Bond Future	798.0300	0.7980	883.7900	0.8838	10.746	0	0	0
2012/06/25	R186	02/08/2012			Bond Future	8.0230	122.2342	8.1130	121.3683	1.122	0.0000	0.0000	34,845
2012/06/25	R186	02/08/2012	7.66	Call	Bond Future	546.2400	0.5462	340.5400	0.3405	(37.657)	0	0	276
2012/06/25	R186	02/08/2012	7.66	Put	Bond Future	4,130.3800	4.1304	4,790.5900	4.7906	15.984	0	0	0
2012/06/25	R186	02/08/2012	7.70	Call	Bond Future	638.3200	0.6383	406.8600	0.4069	(36.261)	0	0	2,700
2012/06/25	R186	02/08/2012	7.70	Put	Bond Future	3,820.1900	3.8202	4,454.6400	4.4546	16.608	0	0	0
2012/06/25	R186	02/08/2012	7.76	Call	Bond Future	796.9100	0.7969	524.2400	0.5242	(34.216)	0	0	43
2012/06/25	R186	02/08/2012	7.76	Put	Bond Future	3,378.8000	3.3788	3,972.0400	3.9720	17.558	0	0	0
2012/06/25	R186	02/08/2012	9.00	Call	Bond Future	8,996.2600	8.9963	8,144.5800	8.1446	(9.467)	0	0	0
2012/06/25	R186	02/08/2012	9.00	Put	Bond Future	51.9400	0.0519	66.1700	0.0662	27.397	0	0	199
2012/06/25	R186	02/08/2012	8.66	Call	Bond Future	6,164.2600	6.1643	5,360.2100	5.3602	(13.044)	0	0	0
2012/06/25	R186	02/08/2012	8.66	Put	Bond Future	221.4000	0.2214	283.2600	0.2833	27.940	0	0	276
2012/06/25	R186	02/08/2012	8.75	Call	Bond Future	6,902.5400	6.9025	6,079.8800	6.0799	(11.918)	0	0	0
2012/06/25	R186	02/08/2012	8.75	Put	Bond Future	153.9900	0.1540	197.2400	0.1972	28.086	0	0	2,700
2012/06/25	R186	02/08/2012	8.76	Call	Bond Future	6,985.2900	6.9853	6,160.8800	6.1609	(11.802)	0	0	0
2012/06/25	R186	02/08/2012	8.76	Put	Bond Future	147.7200	0.1477	189.2200	0.1892	28.094	0	0	43
2012/06/25	R186	02/08/2012	8.00	Call	Bond Future	1,698.3400	1.6983	1,243.7600	1.2438	(26.766)	0	0	1,099
2012/06/25	R186	02/08/2012	8.00	Put	Bond Future	1,921.0600	1.9211	2,332.3900	2.3324	21.412	0	0	0
2012/06/25	R186	02/08/2012	8.25	Call	Bond Future	3,110.0100	3.1100	2,478.1500	2.4781	(20.317)	0	0	8,750
2012/06/25	R186	02/08/2012	8.25	Put	Bond Future	942.8700	0.9429	1,176.9200	1.1769	24.823	0	0	0
2012/06/25	R186	02/08/2012	8.30	Call	Bond Future	3,441.9800	3.4420	2,780.4800	2.7805	(19.219)	0	0	0
2012/06/25	R186	02/08/2012	8.30	Put	Bond Future	804.9600	0.8050	1,009.3700	1.0094	25.394	0	0	900
2012/06/25	R186	01/11/2012			Bond Future	8.0940	123.9721	8.1880	123.0850	1.161	0.0000	0.0000	200
2012/06/25	R186	01/11/2012	7.82	Call	Bond Future	2,571.1700	2.5712	2,189.6800	2.1897	(14.837)	0	0	1,858

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2012/06/25	R186	01/11/2012	7.82	Put	Bond Future	5,211.2600	5.2113	5,716.9200	5.7169	9.703	0	0	0
2012/06/25	R186	01/11/2012	8.82	Call	Bond Future	7,973.8800	7.9739	7,268.0600	7.2681	(8.852)	0	0	0
2012/06/25	R186	01/11/2012	8.82	Put	Bond Future	1,358.0000	1.3580	1,539.3300	1.5393	13.353	0	0	1,858
2012/06/25	R186	07/02/2013			Bond Future	8.1720	120.6032	8.2700	119.6975	1.199	0.0000	0.0000	0
2012/06/25	R186	07/02/2013	8.47	Call	Bond Future	6,512.2100	6.5122	5,943.4400	5.9434	(8.734)	0	0	0
2012/06/25	R186	07/02/2013	8.47	Put	Bond Future	3,788.2200	3.7882	4,125.1600	4.1252	8.894	0	0	0
2012/06/25	R189	02/08/2012			Bond Future	220.0110	220.0110	220.0505	220.0505	0.018	0.0000	0.0000	44
2012/06/25	R189	02/08/2012	219.65	Call	Bond Future	361.0100	0.3610	400.4800	0.4005	10.933	0	0	0
2012/06/25	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	R197	02/08/2012			Bond Future	256.7496	256.7496	256.3541	256.3541	(0.154)	0.0000	0.0000	1,858
2012/06/25	R197	02/08/2012	256.15	Call	Bond Future	599.6100	0.5996	204.1100	0.2041	(65.960)	0	0	0
2012/06/25	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	R201	02/08/2012			Bond Future	4.9690	109.4747	5.0330	109.3258	1.288	0.0000	0.0000	1,620
2012/06/25	R201	02/08/2012	5.20	Call	Bond Future	601.2300	0.6012	478.5300	0.4785	(20.408)	0	0	0
2012/06/25	R201	02/08/2012	5.20	Put	Bond Future	64.9800	0.0650	91.1900	0.0912	40.335	0	0	0
2012/06/25	R201	01/11/2012			Bond Future	4.8700	111.0259	4.9420	110.8753	1.478	0.0000	0.0000	0
2012/06/25	R201	01/11/2012	5.11	Call	Bond Future	742.8900	0.7429	640.2200	0.6402	(13.820)	0	0	0
2012/06/25	R201	01/11/2012	5.11	Put	Bond Future	241.9100	0.2419	289.8500	0.2898	19.817	0	0	0
2012/06/25	R201	07/02/2013			Bond Future	4.7190	108.3413	4.8070	108.1796	1.865	0.0000	0.0000	0
2012/06/25	R201	07/02/2013	4.98	Call	Bond Future	845.0900	0.8451	742.6200	0.7426	(12.125)	0	0	0
2012/06/25	R201	07/02/2013	4.98	Put	Bond Future	366.6400	0.3666	425.8000	0.4258	16.136	0	0	0
2012/06/25	R202	02/08/2012			Bond Future	189.9357	189.9357	189.9856	189.9856	0.026	0.0000	0.0000	45,107
2012/06/25	R202	02/08/2012	188.44	Call	Bond Future	1,495.6800	1.4957	1,545.6300	1.5456	3.340	0	0	0
2012/06/25	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	R203	02/08/2012			Bond Future	6.6310	110.1561	6.6970	109.8628	0.995	0.0000	0.0000	13,477
2012/06/25	R203	02/08/2012	6.60	Call	Bond Future	613.7500	0.6138	461.1200	0.4611	(24.868)	0	0	4,200
2012/06/25	R203	02/08/2012	6.60	Put	Bond Future	751.8800	0.7519	892.6000	0.8926	18.716	0	0	0
2012/06/25	R203	02/08/2012	6.85	Call	Bond Future	1,279.7800	1.2798	1,054.9100	1.0549	(17.571)	0	0	1,400
2012/06/25	R203	02/08/2012	6.85	Put	Bond Future	310.1800	0.3102	378.6600	0.3787	22.078	0	0	0
2012/06/25	R203	02/08/2012	7.15	Call	Bond Future	2,361.8100	2.3618	2,087.7100	2.0877	(11.606)	0	0	0
2012/06/25	R203	02/08/2012	7.15	Put	Bond Future	81.4200	0.0814	100.6700	0.1007	23.643	0	0	1,400
2012/06/25	R203	02/08/2012	7.55	Call	Bond Future	4,005.9300	4.0059	3,714.3400	3.7143	(7.279)	0	0	0
2012/06/25	R203	02/08/2012	7.55	Put	Bond Future	8.6100	0.0086	10.3700	0.0104	20.441	0	0	4,200
2012/06/25	R203	01/11/2012			Bond Future	6.6880	107.5583	6.7580	107.2614	1.047	0.0000	0.0000	0
2012/06/25	R203	01/11/2012	6.87	Call	Bond Future	1,812.9000	1.8129	1,625.8300	1.6258	(10.319)	0	0	0
2012/06/25	R203	01/11/2012	6.87	Put	Bond Future	1,043.0700	1.0431	1,152.9000	1.1529	10.529	0	0	0
2012/06/25	R203	07/02/2013			Bond Future	6.7520	109.2329	6.8300	108.9195	1.155	0.0000	0.0000	0
2012/06/25	R203	07/02/2013	6.94	Call	Bond Future	2,207.3400	2.2073	2,019.8500	2.0199	(8.494)	0	0	0
2012/06/25	R203	07/02/2013	6.94	Put	Bond Future	1,453.7200	1.4537	1,579.7000	1.5797	8.666	0	0	0
2012/06/25	R204	02/08/2012			Bond Future	6.9230	106.4881	6.9840	106.1682	0.881	0.0000	0.0000	4,101
2012/06/25	R204	02/08/2012	7.15	Call	Bond Future	1,579.7900	1.5798	1,330.8400	1.3308	(15.758)	0	0	0
2012/06/25	R204	02/08/2012	7.15	Put	Bond Future	395.4100	0.3954	466.3600	0.4664	17.943	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2012/06/25	R204	01/11/2012			Bond Future		6.9840	107.9959	7.0480	107.6724	0.916	0.0000	0.0000	0
2012/06/25	R204	01/11/2012	7.22	Call	Bond Future	2,415.8300	2.4158	2,202.0400	2.2020	(8.850)	0	0	0	0
2012/06/25	R204	01/11/2012	7.22	Put	Bond Future	1,228.8300	1.2288	1,338.5900	1.3386	8.932	0	0	0	0
2012/06/25	R204	07/02/2013			Bond Future		7.0500	105.6437	7.1200	105.3042	0.993	0.0000	0.0000	0
2012/06/25	R204	07/02/2013	7.29	Call	Bond Future	2,946.6300	2.9466	2,735.2100	2.7352	(7.175)	0	0	0	0
2012/06/25	R204	07/02/2013	7.29	Put	Bond Future	1,787.9500	1.7879	1,916.1200	1.9161	7.169	0	0	0	0
2012/06/25	R206	02/08/2012			Bond Future		5.1020	103.7472	5.1680	103.6547	1.294	0.0000	0.0000	1,240
2012/06/25	R206	02/08/2012	5.19	Call	Bond Future	208.8500	0.2089	149.3600	0.1494	(28.485)	0	0	0	0
2012/06/25	R206	02/08/2012	5.19	Put	Bond Future	85.6600	0.0857	118.5800	0.1186	38.431	0	0	0	0
2012/06/25	R206	01/11/2012			Bond Future		4.9570	105.2169	5.0370	105.1235	1.614	0.0000	0.0000	0
2012/06/25	R206	01/11/2012	5.05	Call	Bond Future	310.2800	0.3103	256.9600	0.2570	(17.184)	0	0	0	0
2012/06/25	R206	01/11/2012	5.05	Put	Bond Future	201.7300	0.2017	241.7900	0.2418	19.858	0	0	0	0
2012/06/25	R206	07/02/2013			Bond Future		4.6840	103.0886	4.7990	102.9839	2.455	0.0000	0.0000	0
2012/06/25	R206	07/02/2013	4.76	Call	Bond Future	362.1400	0.3621	306.6200	0.3066	(15.331)	0	0	0	0
2012/06/25	R206	07/02/2013	4.76	Put	Bond Future	292.9100	0.2929	342.1200	0.3421	16.800	0	0	0	0
2012/06/25	R207	02/08/2012			Bond Future		7.2110	100.6676	7.2810	100.2704	0.971	0.0000	0.0000	27,509
2012/06/25	R207	02/08/2012	7.51	Call	Bond Future	2,043.3200	2.0433	1,721.2900	1.7213	(15.760)	0	0	0	0
2012/06/25	R207	02/08/2012	7.51	Put	Bond Future	360.2600	0.3603	435.4300	0.4354	20.865	0	0	0	0
2012/06/25	R207	01/11/2012			Bond Future		7.2740	102.0981	7.3480	101.6906	1.017	0.0000	0.0000	0
2012/06/25	R207	01/11/2012	7.58	Call	Bond Future	2,918.1700	2.9182	2,641.2600	2.6413	(9.489)	0	0	0	0
2012/06/25	R207	01/11/2012	7.58	Put	Bond Future	1,246.4100	1.2464	1,376.9900	1.3770	10.476	0	0	0	0
2012/06/25	R207	07/02/2013			Bond Future		7.3450	100.0439	7.4240	99.6234	1.076	0.0000	0.0000	0
2012/06/25	R207	07/02/2013	7.66	Call	Bond Future	3,510.8200	3.5108	3,241.4300	3.2414	(7.673)	0	0	0	0
2012/06/25	R207	07/02/2013	7.66	Put	Bond Future	1,847.3600	1.8474	1,998.4100	1.9984	8.177	0	0	0	0
2012/06/25	R208	02/08/2012			Bond Future		7.3290	98.7058	7.4000	98.2684	0.969	0.0000	0.0000	16,232
2012/06/25	R208	02/08/2012	7.20	Call	Bond Future	697.9500	0.6980	508.2300	0.5082	(27.182)	0	0	3,450	0
2012/06/25	R208	02/08/2012	7.20	Put	Bond Future	1,499.0800	1.4991	1,746.7700	1.7468	16.523	0	0	0	0
2012/06/25	R208	02/08/2012	7.50	Call	Bond Future	1,665.6400	1.6656	1,352.6700	1.3527	(18.790)	0	0	1,150	0
2012/06/25	R208	02/08/2012	7.50	Put	Bond Future	616.3600	0.6164	740.8000	0.7408	20.189	0	0	0	0
2012/06/25	R208	02/08/2012	7.80	Call	Bond Future	3,057.2300	3.0572	2,663.8700	2.6639	(12.867)	0	0	0	0
2012/06/25	R208	02/08/2012	7.80	Put	Bond Future	201.4300	0.2014	245.4800	0.2455	21.869	0	0	1,150	0
2012/06/25	R208	02/08/2012	8.25	Call	Bond Future	5,510.1000	5.5101	5,077.4700	5.0775	(7.852)	0	0	0	0
2012/06/25	R208	02/08/2012	8.25	Put	Bond Future	24.3300	0.0243	29.1100	0.0291	19.647	0	0	3,450	0
2012/06/25	R208	01/11/2012			Bond Future		7.3930	96.7060	7.4660	96.2677	0.987	0.0000	0.0000	0
2012/06/25	R208	01/11/2012	7.70	Call	Bond Future	3,221.9600	3.2220	2,923.3300	2.9233	(9.269)	0	0	0	0
2012/06/25	R208	01/11/2012	7.70	Put	Bond Future	1,395.3100	1.3953	1,535.0000	1.5350	10.011	0	0	0	0
2012/06/25	R208	07/02/2013			Bond Future		7.4620	98.2098	7.5400	97.7546	1.045	0.0000	0.0000	0
2012/06/25	R208	07/02/2013	7.78	Call	Bond Future	3,918.8000	3.9188	3,626.0800	3.6261	(7.470)	0	0	0	0
2012/06/25	R208	07/02/2013	7.78	Put	Bond Future	2,079.6300	2.0796	2,242.1500	2.2422	7.815	0	0	0	0
2012/06/25	R209	02/08/2012			Bond Future		8.6210	78.4237	8.7120	77.6908	1.056	0.0000	0.0000	28,799
2012/06/25	R209	02/08/2012	8.91	Call	Bond Future	3,041.6800	3.0417	2,480.1400	2.4801	(18.462)	0	0	0	0
2012/06/25	R209	02/08/2012	8.91	Put	Bond Future	752.1800	0.7522	923.5400	0.9235	22.782	0	0	0	0
2012/06/25	R209	01/11/2012			Bond Future		8.6890	76.3910	8.7820	75.6520	1.070	0.0000	0.0000	0
2012/06/25	R209	01/11/2012	8.99	Call	Bond Future	4,676.0400	4.6760	4,184.3100	4.1843	(10.516)	0	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/06/25	R209	01/11/2012	8.99	Put	Bond Future	2,324.8000	2.3248	2,572.1100	2.5721	10.638	0	0	0
2012/06/25	R209	07/02/2013			Bond Future	8.7620	77.5806	8.8590	76.8208	1.107	0.0000	0.0000	0
2012/06/25	R209	07/02/2013	9.06	Call	Bond Future	5,842.9000	5.8429	5,360.7300	5.3607	(8.252)	0	0	0
2012/06/25	R209	07/02/2013	9.06	Put	Bond Future	3,546.5900	3.5466	3,824.2600	3.8243	7.829	0	0	0
2012/06/25	R210	02/08/2012			Bond Future	143.5523	143.5523	143.5898	143.5898	0.026	0.0000	0.0000	925
2012/06/25	R210	02/08/2012	142.66	Call	Bond Future	892.2500	0.8922	929.7500	0.9297	4.203	0	0	0
2012/06/25	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	R211	02/08/2012			Bond Future	120.6048	120.6048	120.6311	120.6311	0.022	0.0000	0.0000	480
2012/06/25	R211	02/08/2012	120.36	Call	Bond Future	244.7500	0.2448	271.1100	0.2711	10.770	0	0	0
2012/06/25	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	R212	02/08/2012			Bond Future	117.6672	117.6672	117.6975	117.6975	0.026	0.0000	0.0000	3,014
2012/06/25	R212	02/08/2012	117.39	Call	Bond Future	277.1600	0.2772	307.5400	0.3075	10.961	0	0	0
2012/06/25	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/25	R213	02/08/2012			Bond Future	8.4360	89.6867	8.5370	88.8474	1.197	0.0000	0.0000	4,725
2012/06/25	R213	02/08/2012	8.74	Call	Bond Future	3,184.9100	3.1849	2,541.1400	2.5411	(20.213)	0	0	0
2012/06/25	R213	02/08/2012	8.74	Put	Bond Future	694.7300	0.6947	890.2500	0.8903	28.143	0	0	0
2012/06/25	R213	01/11/2012			Bond Future	8.5070	87.4157	8.6100	86.5723	1.211	0.0000	0.0000	0
2012/06/25	R213	01/11/2012	8.81	Call	Bond Future	4,777.5400	4.7775	4,222.6000	4.2226	(11.616)	0	0	0
2012/06/25	R213	01/11/2012	8.81	Put	Bond Future	2,330.8900	2.3309	2,619.3600	2.6194	12.376	0	0	0
2012/06/25	R213	07/02/2013			Bond Future	8.5840	88.7814	8.6920	87.9113	1.258	0.0000	0.0000	0
2012/06/25	R213	07/02/2013	8.90	Call	Bond Future	6,021.3100	6.0213	5,472.2500	5.4723	(9.119)	0	0	0
2012/06/25	R213	07/02/2013	8.90	Put	Bond Future	3,512.0400	3.5120	3,833.0000	3.8330	9.139	0	0	0
2012/06/25	R214	02/08/2012			Bond Future	8.6800	79.9227	8.7760	79.1164	1.106	0.0000	0.0000	1,530
2012/06/25	R214	02/08/2012	8.95	Call	Bond Future	2,231.9800	2.2320	1,425.6800	1.4257	(36.125)	0	0	0
2012/06/25	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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