



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/06/2012 to 28/06/2012

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
2012/06/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	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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2012/06/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	AL7T	02/08/2012			Index Future	446.8520	446.8520	448.3250	448.3250	0.330	0.0000	0.0000	13
2012/06/28	AL7T	01/11/2012			Index Future	453.1750	453.1750	454.6660	454.6660	0.329	0.0000	0.0000	0
2012/06/28	ALBI	02/08/2012			Index Future	403.1660	403.1660	404.4880	404.4880	0.328	0.0000	0.0000	1,003
2012/06/28	ALBI	01/11/2012			Index Future	408.8710	408.8710	410.2090	410.2090	0.327	0.0000	0.0000	0
2012/06/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	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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2012/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/28	ES33	02/08/2012			Bond Future	9.2010	87.2228	9.1240	87.8496	(0.837)	0.0000	0.0000	4,220
2012/06/28	ES33	01/11/2012			Bond Future	9.2920	84.6755	9.2130	85.3081	(0.850)	0.0000	0.0000	0
2012/06/28	GOVI	02/08/2012			GOVI	404.0800	404.0800	405.2840	405.2840	0.298	0.0000	0.0000	266
2012/06/28	GOVI	02/08/2012	398.23	Call	GOVI	58,500.0000	5.8500	70,540.0000	7.0540	20.581	0	0	0
2012/06/28	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	GOVI	01/11/2012			GOVI	409.7980	409.7980	411.0170	411.0170	0.297	0.0000	0.0000	0
2012/06/28	GOVI	01/11/2012	403.96	Call	GOVI	58,380.0000	5.8380	70,570.0000	7.0570	20.880	0	0	0
2012/06/28	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/28	IGOV	02/08/2012			Index Future	174.8580	174.8580	174.7490	174.7490	(0.062)	0.0000	0.0000	592
2012/06/28	IGOV	01/11/2012			Index Future	177.3330	177.3330	177.2200	177.2200	(0.064)	0.0000	0.0000	0
2012/06/28	ILBI	02/08/2012			Index Future	475.2350	475.2350	475.2350	475.2350	0.000	0.0000	0.0000	169
2012/06/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/28	JBAF	18/07/2012			Jibar Tradeable Future	5.5350	94.4650	5.5350	94.4650	0.000	0.0000	0.0000	0
2012/06/28	JBAF	15/08/2012			Jibar Tradeable Future	5.5050	94.4950	5.5050	94.4950	0.000	0.0000	0.0000	0
2012/06/28	JBAF	19/09/2012			Jibar Tradeable Future	5.3850	94.6150	5.3850	94.6150	0.000	0.0000	0.0000	44,760
2012/06/28	JBAF	17/10/2012			Jibar Tradeable Future	5.3250	94.6750	5.3250	94.6750	0.000	0.0000	0.0000	0
2012/06/28	JBAF	21/11/2012			Jibar Tradeable Future	5.2550	94.7450	5.2550	94.7450	0.000	0.0000	0.0000	0
2012/06/28	JBAF	19/12/2012			Jibar Tradeable Future	5.2350	94.7650	5.2350	94.7650	0.000	0.0000	0.0000	840

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2012/06/28	JBAF	20/03/2013			Jibar Tradeable Future	5.2450	94.7550	5.2450	94.7550	0.000	0.0000	0.0000	1,000
2012/06/28	JBAF	19/06/2013			Jibar Tradeable Future	5.3550	94.6450	5.3550	94.6450	0.000	0.0000	0.0000	500
2012/06/28	JBAF	18/09/2013			Jibar Tradeable Future	5.4850	94.5150	5.4850	94.5150	0.000	0.0000	0.0000	1,700
2012/06/28	JBAF	18/12/2013			Jibar Tradeable Future	5.6550	94.3450	5.6550	94.3450	0.000	0.0000	0.0000	1,500
2012/06/28	JBAF	19/03/2014			Jibar Tradeable Future	5.8450	94.1550	5.8450	94.1550	0.000	0.0000	0.0000	400
2012/06/28	JBAF	18/06/2014			Jibar Tradeable Future	6.0350	93.9650	5.9850	94.0150	(0.829)	0.0000	0.0000	0
2012/06/28	R157	02/08/2012			Bond Future	6.0240	126.1951	5.9980	126.2772	(0.432)	0.0000	0.0000	15,380
2012/06/28	R157	02/08/2012	6.15	Call	Bond Future	612.0000	0.6120	662.8900	0.6629	8.315	0	0	0
2012/06/28	R157	02/08/2012	6.15	Put	Bond Future	215.4700	0.2155	184.3300	0.1843	(14.452)	0	0	0
2012/06/28	R157	02/08/2012	6.35	Call	Bond Future	1,096.3100	1.0963	1,164.2900	1.1643	6.201	0	0	1,250
2012/06/28	R157	02/08/2012	6.35	Put	Bond Future	73.7700	0.0738	59.7200	0.0597	(19.046)	0	0	0
2012/06/28	R157	02/08/2012	6.55	Call	Bond Future	1,664.7100	1.6647	1,741.8700	1.7419	4.635	0	0	0
2012/06/28	R157	02/08/2012	6.55	Put	Bond Future	20.2800	0.0203	15.4100	0.0154	(24.014)	0	0	1,250
2012/06/28	R157	02/08/2012	6.95	Call	Bond Future	2,876.7200	2.8767	2,958.4800	2.9585	2.842	0	0	0
2012/06/28	R157	02/08/2012	6.95	Put	Bond Future	0.8000	0.0008	0.5300	0.0005	(33.750)	0	0	3,750
2012/06/28	R157	01/11/2012			Bond Future	6.0570	121.1753	6.0280	121.2593	(0.479)	0.0000	0.0000	200
2012/06/28	R157	01/11/2012	5.78	Call	Bond Future	410.6300	0.4106	436.8300	0.4368	6.380	0	0	5,630
2012/06/28	R157	01/11/2012	5.78	Put	Bond Future	1,216.5200	1.2165	1,158.6800	1.1587	(4.755)	0	0	0
2012/06/28	R157	01/11/2012	6.24	Call	Bond Future	1,058.0200	1.0580	1,107.2600	1.1073	4.654	0	0	0
2012/06/28	R157	01/11/2012	6.24	Put	Bond Future	529.3900	0.5294	494.5900	0.4946	(6.574)	0	0	0
2012/06/28	R157	07/02/2013			Bond Future	6.0940	123.0517	6.0630	123.1329	(0.509)	0.0000	0.0000	0
2012/06/28	R157	07/02/2013	6.28	Call	Bond Future	1,274.8300	1.2748	1,320.2100	1.3202	3.560	0	0	0
2012/06/28	R157	07/02/2013	6.28	Put	Bond Future	789.2300	0.7892	753.4300	0.7534	(4.536)	0	0	0
2012/06/28	R186	02/08/2012			Bond Future	8.0390	122.0797	7.9620	122.8262	(0.958)	0.0000	0.0000	34,845
2012/06/28	R186	02/08/2012	7.66	Call	Bond Future	434.9200	0.4349	579.5100	0.5795	33.245	0	0	276
2012/06/28	R186	02/08/2012	7.66	Put	Bond Future	4,173.6500	4.1737	3,571.6900	3.5717	(14.423)	0	0	0
2012/06/28	R186	02/08/2012	7.70	Call	Bond Future	516.6500	0.5166	681.8100	0.6818	31.967	0	0	2,700
2012/06/28	R186	02/08/2012	7.70	Put	Bond Future	3,853.1100	3.8531	3,271.7200	3.2717	(15.089)	0	0	0
2012/06/28	R186	02/08/2012	7.76	Call	Bond Future	659.8800	0.6599	858.5800	0.8586	30.112	0	0	43
2012/06/28	R186	02/08/2012	7.76	Put	Bond Future	3,396.3600	3.3964	2,848.5100	2.8485	(16.131)	0	0	0
2012/06/28	R186	02/08/2012	9.00	Call	Bond Future	8,827.7000	8.8277	9,558.3300	9.5583	8.277	0	0	0
2012/06/28	R186	02/08/2012	9.00	Put	Bond Future	37.9700	0.0380	22.0500	0.0221	(41.928)	0	0	199
2012/06/28	R186	02/08/2012	8.66	Call	Bond Future	5,974.1700	5.9742	6,655.8900	6.6559	11.411	0	0	0
2012/06/28	R186	02/08/2012	8.66	Put	Bond Future	185.9000	0.1859	121.0700	0.1211	(34.874)	0	0	276
2012/06/28	R186	02/08/2012	8.75	Call	Bond Future	6,719.0600	6.7191	7,419.5900	7.4196	10.426	0	0	0
2012/06/28	R186	02/08/2012	8.75	Put	Bond Future	125.1000	0.1251	79.0800	0.0791	(36.787)	0	0	2,700
2012/06/28	R186	02/08/2012	8.76	Call	Bond Future	6,802.5300	6.8025	7,504.8400	7.5048	10.324	0	0	0
2012/06/28	R186	02/08/2012	8.76	Put	Bond Future	119.5500	0.1196	75.3100	0.0753	(37.005)	0	0	43
2012/06/28	R186	02/08/2012	8.00	Call	Bond Future	1,510.6900	1.5107	1,865.1700	1.8652	23.465	0	0	1,099
2012/06/28	R186	02/08/2012	8.00	Put	Bond Future	1,888.0000	1.8880	1,495.9300	1.4959	(20.766)	0	0	0
2012/06/28	R186	02/08/2012	8.25	Call	Bond Future	2,900.8800	2.9009	3,416.4200	3.4164	17.772	0	0	8,750
2012/06/28	R186	02/08/2012	8.25	Put	Bond Future	888.3300	0.8883	657.3200	0.6573	(26.005)	0	0	0
2012/06/28	R186	02/08/2012	8.30	Call	Bond Future	3,232.5800	3.2326	3,775.9600	3.7760	16.809	0	0	0
2012/06/28	R186	02/08/2012	8.30	Put	Bond Future	750.1500	0.7502	546.9800	0.5470	(27.084)	0	0	900
2012/06/28	R186	01/11/2012			Bond Future	8.1110	123.8110	8.0320	124.5624	(0.974)	0.0000	0.0000	200
2012/06/28	R186	01/11/2012	8.50	Call	Bond Future	5,772.7300	5.7727	6,270.4000	6.2704	8.621	0	0	0

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2012/06/28	R186	01/11/2012	8.50	Put	Bond Future	2,168.1500	2.1681	1,914.4000	1.9144	(11.704)	0	0	200
2012/06/28	R186	01/11/2012	8.82	Call	Bond Future	7,793.3200	7.7933	8,368.6100	8.3686	7.382	0	0	0
2012/06/28	R186	01/11/2012	8.82	Put	Bond Future	1,338.5700	1.3386	1,162.4400	1.1624	(13.158)	0	0	1,858
2012/06/28	R186	01/11/2012	7.82	Call	Bond Future	2,438.3200	2.4383	2,732.5700	2.7326	12.068	0	0	1,858
2012/06/28	R186	01/11/2012	7.82	Put	Bond Future	5,239.5400	5.2395	4,782.3700	4.7824	(8.725)	0	0	0
2012/06/28	R186	01/11/2012	8.00	Call	Bond Future	3,169.5500	3.1695	3,519.7000	3.5197	11.047	0	0	200
2012/06/28	R186	01/11/2012	8.00	Put	Bond Future	4,227.2500	4.2273	3,825.9800	3.8260	(9.492)	0	0	0
2012/06/28	R186	07/02/2013			Bond Future	8.1910	120.4269	8.1090	121.1907	(1.001)	0.0000	0.0000	0
2012/06/28	R186	07/02/2013	8.47	Call	Bond Future	6,352.0100	6.3520	6,809.4000	6.8094	7.201	0	0	0
2012/06/28	R186	07/02/2013	8.47	Put	Bond Future	3,804.3800	3.8044	3,497.9700	3.4980	(8.054)	0	0	0
2012/06/28	R189	02/08/2012			Bond Future	220.1632	220.1632	220.1538	220.1538	(0.004)	0.0000	0.0000	44
2012/06/28	R189	02/08/2012	219.65	Call	Bond Future	513.1900	0.5132	503.8300	0.5038	(1.824)	0	0	0
2012/06/28	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	R197	02/08/2012			Bond Future	255.8734	255.8734	255.8818	255.8818	0.003	0.0000	0.0000	1,858
2012/06/28	R197	02/08/2012	256.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	R197	02/08/2012	256.15	Put	Bond Future	276.5800	0.2766	268.1900	0.2682	(3.033)	0	0	0
2012/06/28	R201	02/08/2012			Bond Future	4.9420	109.5376	5.0630	109.2561	2.448	0.0000	0.0000	1,620
2012/06/28	R201	02/08/2012	5.20	Call	Bond Future	643.6600	0.6437	419.8000	0.4198	(34.779)	0	0	0
2012/06/28	R201	02/08/2012	5.20	Put	Bond Future	44.5100	0.0445	102.1700	0.1022	129.544	0	0	0
2012/06/28	R201	01/11/2012			Bond Future	4.8400	111.0887	4.9770	110.8022	2.831	0.0000	0.0000	0
2012/06/28	R201	01/11/2012	5.11	Call	Bond Future	778.3100	0.7783	590.3700	0.5904	(24.147)	0	0	0
2012/06/28	R201	01/11/2012	5.11	Put	Bond Future	214.5000	0.2145	313.1200	0.3131	45.977	0	0	0
2012/06/28	R201	07/02/2013			Bond Future	4.6890	108.3965	4.8480	108.1044	3.391	0.0000	0.0000	0
2012/06/28	R201	07/02/2013	4.98	Call	Bond Future	874.5400	0.8745	695.2800	0.6953	(20.498)	0	0	0
2012/06/28	R201	07/02/2013	4.98	Put	Bond Future	340.9100	0.3409	453.6600	0.4537	33.073	0	0	0
2012/06/28	R202	02/08/2012			Bond Future	188.5164	188.5164	188.5243	188.5243	0.004	0.0000	0.0000	45,107
2012/06/28	R202	02/08/2012	188.44	Call	Bond Future	76.3900	0.0764	84.3000	0.0843	10.355	0	0	0
2012/06/28	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	R203	02/08/2012			Bond Future	6.5970	110.3076	6.5510	110.5130	(0.697)	0.0000	0.0000	13,477
2012/06/28	R203	02/08/2012	6.60	Call	Bond Future	644.9000	0.6449	745.2600	0.7453	15.562	0	0	4,200
2012/06/28	R203	02/08/2012	6.60	Put	Bond Future	631.5200	0.6315	526.4900	0.5265	(16.631)	0	0	0
2012/06/28	R203	02/08/2012	6.85	Call	Bond Future	1,355.6800	1.3557	1,508.8200	1.5088	11.296	0	0	1,400
2012/06/28	R203	02/08/2012	6.85	Put	Bond Future	234.5700	0.2346	182.3200	0.1823	(22.275)	0	0	0
2012/06/28	R203	02/08/2012	7.15	Call	Bond Future	2,483.6600	2.4837	2,673.7900	2.6738	7.655	0	0	0
2012/06/28	R203	02/08/2012	7.15	Put	Bond Future	51.7600	0.0518	36.5000	0.0365	(29.482)	0	0	1,400
2012/06/28	R203	02/08/2012	7.55	Call	Bond Future	4,152.8500	4.1529	4,356.6700	4.3567	4.908	0	0	0
2012/06/28	R203	02/08/2012	7.55	Put	Bond Future	4.0200	0.0040	2.4500	0.0025	(39.055)	0	0	4,200
2012/06/28	R203	01/11/2012			Bond Future	6.6520	107.7114	6.6030	107.9202	(0.737)	0.0000	0.0000	0
2012/06/28	R203	01/11/2012	6.87	Call	Bond Future	1,879.3000	1.8793	2,004.4200	2.0044	6.658	0	0	0
2012/06/28	R203	01/11/2012	6.87	Put	Bond Future	956.3800	0.9564	872.7000	0.8727	(8.750)	0	0	0
2012/06/28	R203	07/02/2013			Bond Future	6.7160	109.3780	6.6640	109.5880	(0.774)	0.0000	0.0000	0
2012/06/28	R203	07/02/2013	6.94	Call	Bond Future	2,272.2000	2.2722	2,393.6000	2.3936	5.343	0	0	0
2012/06/28	R203	07/02/2013	6.94	Put	Bond Future	1,373.5200	1.3735	1,284.9500	1.2850	(6.448)	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
2012/06/28	R204	02/08/2012			Bond Future	6.8950	106.6354	6.8530	106.8567	(0.609)	0.0000	0.0000	4,101
2012/06/28	R204	02/08/2012	7.15	Call	Bond Future	1,641.9900	1.6420	1,802.8500	1.8028	9.797	0	0	0
2012/06/28	R204	02/08/2012	7.15	Put	Bond Future	310.3800	0.3104	249.9000	0.2499	(19.486)	0	0	0
2012/06/28	R204	01/11/2012			Bond Future	6.9540	108.1480	6.9110	108.3665	(0.618)	0.0000	0.0000	0
2012/06/28	R204	01/11/2012	7.22	Call	Bond Future	2,478.0900	2.4781	2,611.2000	2.6112	5.371	0	0	0
2012/06/28	R204	01/11/2012	7.22	Put	Bond Future	1,139.0100	1.1390	1,053.6600	1.0537	(7.493)	0	0	0
2012/06/28	R204	07/02/2013			Bond Future	7.0200	105.7897	6.9750	106.0091	(0.641)	0.0000	0.0000	0
2012/06/28	R204	07/02/2013	7.29	Call	Bond Future	3,008.6600	3.0087	3,137.0100	3.1370	4.266	0	0	0
2012/06/28	R204	07/02/2013	7.29	Put	Bond Future	1,704.0200	1.7040	1,612.9600	1.6130	(5.344)	0	0	0
2012/06/28	R206	02/08/2012			Bond Future	5.0850	103.7710	5.1180	103.7247	0.649	0.0000	0.0000	1,240
2012/06/28	R206	02/08/2012	5.19	Call	Bond Future	216.4500	0.2164	184.7300	0.1847	(14.655)	0	0	0
2012/06/28	R206	02/08/2012	5.19	Put	Bond Future	69.4300	0.0694	83.9500	0.0839	20.913	0	0	0
2012/06/28	R206	01/11/2012			Bond Future	4.9370	105.2403	4.9790	105.1912	0.851	0.0000	0.0000	0
2012/06/28	R206	01/11/2012	5.05	Call	Bond Future	319.0300	0.3190	290.1100	0.2901	(9.065)	0	0	0
2012/06/28	R206	01/11/2012	5.05	Put	Bond Future	187.1100	0.1871	207.2500	0.2073	10.764	0	0	0
2012/06/28	R206	07/02/2013			Bond Future	4.6690	103.1023	4.7240	103.0522	1.178	0.0000	0.0000	0
2012/06/28	R206	07/02/2013	4.76	Call	Bond Future	365.9600	0.3660	338.6800	0.3387	(7.454)	0	0	0
2012/06/28	R206	07/02/2013	4.76	Put	Bond Future	283.0500	0.2830	305.8900	0.3059	8.069	0	0	0
2012/06/28	R207	02/08/2012			Bond Future	7.1970	100.7473	7.1400	101.0725	(0.792)	0.0000	0.0000	27,283
2012/06/28	R207	02/08/2012	7.51	Call	Bond Future	2,057.1000	2.0571	2,309.1500	2.3091	12.253	0	0	0
2012/06/28	R207	02/08/2012	7.51	Put	Bond Future	294.3700	0.2944	221.2100	0.2212	(24.853)	0	0	0
2012/06/28	R207	01/11/2012			Bond Future	7.2600	102.1754	7.2010	102.5021	(0.813)	0.0000	0.0000	0
2012/06/28	R207	01/11/2012	7.58	Call	Bond Future	2,932.6500	2.9326	3,141.9600	3.1420	7.137	0	0	0
2012/06/28	R207	01/11/2012	7.58	Put	Bond Future	1,183.5700	1.1836	1,066.2000	1.0662	(9.917)	0	0	0
2012/06/28	R207	07/02/2013			Bond Future	7.3310	100.1186	7.2700	100.4450	(0.832)	0.0000	0.0000	0
2012/06/28	R207	07/02/2013	7.66	Call	Bond Future	3,529.4800	3.5295	3,729.1800	3.7292	5.658	0	0	0
2012/06/28	R207	07/02/2013	7.66	Put	Bond Future	1,791.2800	1.7913	1,664.5300	1.6645	(7.076)	0	0	0
2012/06/28	R208	02/08/2012			Bond Future	7.3160	98.7861	7.2640	99.1084	(0.711)	0.0000	0.0000	16,180
2012/06/28	R208	02/08/2012	7.20	Call	Bond Future	665.8500	0.6658	786.0700	0.7861	18.055	0	0	3,450
2012/06/28	R208	02/08/2012	7.20	Put	Bond Future	1,386.6200	1.3866	1,184.5700	1.1846	(14.571)	0	0	0
2012/06/28	R208	02/08/2012	7.50	Call	Bond Future	1,658.4200	1.6584	1,872.9700	1.8730	12.937	0	0	1,150
2012/06/28	R208	02/08/2012	7.50	Put	Bond Future	528.7800	0.5288	421.0600	0.4211	(20.371)	0	0	0
2012/06/28	R208	02/08/2012	7.80	Call	Bond Future	3,090.3000	3.0903	3,371.4800	3.3715	9.099	0	0	0
2012/06/28	R208	02/08/2012	7.80	Put	Bond Future	154.1400	0.1541	113.0500	0.1130	(26.658)	0	0	1,150
2012/06/28	R208	02/08/2012	8.25	Call	Bond Future	5,580.7100	5.5807	5,897.6900	5.8977	5.680	0	0	0
2012/06/28	R208	02/08/2012	8.25	Put	Bond Future	14.5800	0.0146	9.2900	0.0093	(36.283)	0	0	3,450
2012/06/28	R208	01/11/2012			Bond Future	7.3790	96.7904	7.3250	97.1166	(0.732)	0.0000	0.0000	0
2012/06/28	R208	01/11/2012	7.70	Call	Bond Future	3,236.9400	3.2369	3,444.5200	3.4445	6.413	0	0	0
2012/06/28	R208	01/11/2012	7.70	Put	Bond Future	1,325.9400	1.3259	1,207.3000	1.2073	(8.948)	0	0	0
2012/06/28	R208	07/02/2013			Bond Future	7.4480	98.2918	7.3930	98.6148	(0.738)	0.0000	0.0000	0
2012/06/28	R208	07/02/2013	7.78	Call	Bond Future	3,938.6400	3.9386	4,135.2400	4.1352	4.992	0	0	0
2012/06/28	R208	07/02/2013	7.78	Put	Bond Future	2,017.4800	2.0175	1,891.1100	1.8911	(6.264)	0	0	0
2012/06/28	R209	02/08/2012			Bond Future	8.6120	78.4968	8.5360	79.1185	(0.882)	0.0000	0.0000	28,799

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
2012/06/28	R209	02/08/2012	8.91	Call	Bond Future	3,007.1000	3.0071	3,464.5800	3.4646	15.213	0	0	0
2012/06/28	R209	02/08/2012	8.91	Put	Bond Future	644.5100	0.6445	480.3100	0.4803	(25.477)	0	0	0
2012/06/28	R209	01/11/2012			Bond Future	8.6800	76.4632	8.6020	77.0928	(0.899)	0.0000	0.0000	0
2012/06/28	R209	01/11/2012	8.99	Call	Bond Future	4,659.8900	4.6599	5,056.7300	5.0567	8.516	0	0	0
2012/06/28	R209	01/11/2012	8.99	Put	Bond Future	2,236.5200	2.2365	2,003.6800	2.0037	(10.411)	0	0	0
2012/06/28	R209	07/02/2013			Bond Future	8.7540	77.6438	8.6730	78.2886	(0.925)	0.0000	0.0000	0
2012/06/28	R209	07/02/2013	9.06	Call	Bond Future	5,832.2100	5.8322	6,222.9700	6.2230	6.700	0	0	0
2012/06/28	R209	07/02/2013	9.06	Put	Bond Future	3,472.6900	3.4727	3,218.6900	3.2187	(7.314)	0	0	0
2012/06/28	R210	02/08/2012			Bond Future	142.8831	142.8831	142.8891	142.8891	0.004	0.0000	0.0000	992
2012/06/28	R210	02/08/2012	142.66	Call	Bond Future	223.0600	0.2231	229.0600	0.2291	2.690	0	0	0
2012/06/28	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	R211	02/08/2012			Bond Future	120.7117	120.7117	120.7110	120.7110	(0.001)	0.0000	0.0000	480
2012/06/28	R211	02/08/2012	120.36	Call	Bond Future	351.6900	0.3517	351.0200	0.3510	(0.191)	0	0	0
2012/06/28	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	R212	02/08/2012			Bond Future	117.8445	117.8445	117.9979	117.9979	0.130	0.0000	0.0000	3,064
2012/06/28	R212	02/08/2012	117.39	Call	Bond Future	454.4600	0.4545	607.8900	0.6079	33.761	0	0	0
2012/06/28	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/28	R213	02/08/2012			Bond Future	8.4530	89.5445	8.3810	90.1488	(0.852)	0.0000	0.0000	4,725
2012/06/28	R213	02/08/2012	8.74	Call	Bond Future	2,994.0500	2.9940	3,436.8000	3.4368	14.788	0	0	0
2012/06/28	R213	02/08/2012	8.74	Put	Bond Future	645.9800	0.6460	484.4700	0.4845	(25.002)	0	0	0
2012/06/28	R213	01/11/2012			Bond Future	8.5240	87.2757	8.4500	87.8878	(0.868)	0.0000	0.0000	0
2012/06/28	R213	01/11/2012	8.81	Call	Bond Future	4,626.7100	4.6267	5,006.1800	5.0062	8.202	0	0	0
2012/06/28	R213	01/11/2012	8.81	Put	Bond Future	2,320.1100	2.3201	2,087.4900	2.0875	(10.026)	0	0	0
2012/06/28	R213	07/02/2013			Bond Future	8.6030	88.6273	8.5270	89.2458	(0.883)	0.0000	0.0000	0
2012/06/28	R213	07/02/2013	8.90	Call	Bond Future	5,877.8500	5.8778	6,249.2100	6.2492	6.318	0	0	0
2012/06/28	R213	07/02/2013	8.90	Put	Bond Future	3,522.5900	3.5226	3,275.4700	3.2755	(7.015)	0	0	0
2012/06/28	R214	02/08/2012			Bond Future	8.6870	79.8635	8.6050	80.5627	(0.944)	0.0000	0.0000	1,530
2012/06/28	R214	02/08/2012	8.95	Call	Bond Future	2,172.7000	2.1727	2,871.9200	2.8719	32.182	0	0	0
2012/06/28	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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