



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 03/07/2012 to 03/07/2012

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
2012/07/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	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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2012/07/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	AL7T	02/08/2012			Index Future	448.9660	448.9660	451.4660	451.4660	0.557	0.0000	0.0000	13
2012/07/03	AL7T	01/11/2012			Index Future	455.3300	455.3300	457.8700	457.8700	0.558	0.0000	0.0000	0
2012/07/03	ALBI	02/08/2012			Index Future	404.6460	404.6460	406.7560	406.7560	0.521	0.0000	0.0000	1,003
2012/07/03	ALBI	01/11/2012			Index Future	410.3820	410.3820	412.5260	412.5260	0.522	0.0000	0.0000	0
2012/07/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	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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2012/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/03	ES33	02/08/2012			Bond Future	9.1220	87.8659	9.0200	88.7077	(1.118)	0.0000	0.0000	4,220
2012/07/03	ES33	01/11/2012			Bond Future	9.2100	85.3323	9.1050	86.1850	(1.140)	0.0000	0.0000	0
2012/07/03	ES33	01/11/2012	9.20	Call	Bond Future	0.0000	0.0000	772.0900	0.7721	100.000	0	0	0
2012/07/03	ES33	01/11/2012	9.20	Put	Bond Future	80.6400	0.0806	0.0000	0.0000	(100.000)	0	0	0
2012/07/03	GOVI	02/08/2012			GOVI	405.4060	405.4060	407.3990	407.3990	0.492	0.0000	0.0000	266
2012/07/03	GOVI	02/08/2012	398.23	Call	GOVI	71,760.0000	7.1760	91,690.0000	9.1690	27.773	0	0	0
2012/07/03	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/03	GOVI	01/11/2012			GOVI	411.1520	411.1520	413.1780	413.1780	0.493	0.0000	0.0000	0
2012/07/03	GOVI	01/11/2012	403.96	Call	GOVI	71,920.0000	7.1920	92,180.0000	9.2180	28.170	0	0	0
2012/07/03	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/03	IGOV	02/08/2012			Index Future	175.0690	175.0690	175.1790	175.1790	0.063	0.0000	0.0000	594
2012/07/03	IGOV	01/11/2012			Index Future	177.5500	177.5500	177.6640	177.6640	0.064	0.0000	0.0000	0
2012/07/03	IGOV	07/02/2013			Index Future	180.3230	180.3230	180.4500	180.4500	0.070	0.0000	0.0000	14
2012/07/03	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/03	JBAF	18/07/2012			Jibar Tradeable Future	5.5550	94.4450	5.5450	94.4550	(0.180)	0.0000	0.0000	0
2012/07/03	JBAF	15/08/2012			Jibar Tradeable Future	5.5050	94.4950	5.4850	94.5150	(0.363)	0.0000	0.0000	0
2012/07/03	JBAF	19/09/2012			Jibar Tradeable Future	5.4250	94.5750	5.4150	94.5850	(0.184)	0.0000	0.0000	44,760

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2012/07/03	JBAF	17/10/2012			Jibar Tradeable Future	5.3650		94.6350	5.3350	94.6650	(0.559)	0.0000	0.0000	0
2012/07/03	JBAF	21/11/2012			Jibar Tradeable Future	5.3150		94.6850	5.2750	94.7250	(0.753)	0.0000	0.0000	0
2012/07/03	JBAF	19/12/2012			Jibar Tradeable Future	5.2850		94.7150	5.2550	94.7450	(0.568)	0.0000	0.0000	840
2012/07/03	JBAF	20/03/2013			Jibar Tradeable Future	5.2850		94.7150	5.2550	94.7450	(0.568)	0.0000	0.0000	1,000
2012/07/03	JBAF	19/06/2013			Jibar Tradeable Future	5.3750		94.6250	5.3250	94.6750	(0.930)	0.0000	0.0000	500
2012/07/03	JBAF	18/09/2013			Jibar Tradeable Future	5.5150		94.4850	5.4550	94.5450	(1.088)	0.0000	0.0000	1,700
2012/07/03	JBAF	18/12/2013			Jibar Tradeable Future	5.6750		94.3250	5.6150	94.3850	(1.057)	0.0000	0.0000	1,500
2012/07/03	JBAF	19/03/2014			Jibar Tradeable Future	5.8650		94.1350	5.8050	94.1950	(1.023)	0.0000	0.0000	400
2012/07/03	JBAF	18/06/2014			Jibar Tradeable Future	6.0350		93.9650	6.0650	93.9350	0.497	0.0000	0.0000	0
2012/07/03	R157	02/08/2012			Bond Future	6.0340		126.1636	5.9610	126.3940	(1.210)	0.0000	0.0000	15,480
2012/07/03	R157	02/08/2012	6.15	Call	Bond Future	567.8000		0.5678	725.7200	0.7257	27.813	0	0	0
2012/07/03	R157	02/08/2012	6.15	Put	Bond Future	202.8000		0.2028	130.3000	0.1303	(35.750)	0	0	0
2012/07/03	R157	02/08/2012	6.35	Call	Bond Future	1,053.9500		1.0539	1,256.4300	1.2564	19.212	0	0	1,250
2012/07/03	R157	02/08/2012	6.35	Put	Bond Future	62.9400		0.0629	35.0000	0.0350	(44.391)	0	0	0
2012/07/03	R157	02/08/2012	6.55	Call	Bond Future	1,627.7200		1.6277	1,850.3500	1.8503	13.677	0	0	0
2012/07/03	R157	02/08/2012	6.55	Put	Bond Future	14.8200		0.0148	7.0300	0.0070	(52.564)	0	0	1,250
2012/07/03	R157	02/08/2012	6.95	Call	Bond Future	2,844.7400		2.8447	3,074.9300	3.0749	8.092	0	0	0
2012/07/03	R157	02/08/2012	6.95	Put	Bond Future	0.3500		0.0004	0.1200	0.0001	(65.714)	0	0	3,750
2012/07/03	R157	01/11/2012			Bond Future	6.0670		121.1463	5.9860	121.3812	(1.335)	0.0000	0.0000	200
2012/07/03	R157	01/11/2012	5.78	Call	Bond Future	394.9400		0.3949	474.7700	0.4748	20.213	0	0	5,630
2012/07/03	R157	01/11/2012	5.78	Put	Bond Future	1,229.8000		1.2298	1,074.7600	1.0748	(12.607)	0	0	0
2012/07/03	R157	01/11/2012	6.24	Call	Bond Future	1,031.0800		1.0311	1,176.3200	1.1763	14.086	0	0	0
2012/07/03	R157	01/11/2012	6.24	Put	Bond Future	531.4200		0.5314	441.7900	0.4418	(16.866)	0	0	0
2012/07/03	R157	07/02/2013			Bond Future	6.0990		123.0386	6.0050	123.2850	(1.541)	0.0000	0.0000	0
2012/07/03	R157	07/02/2013	6.28	Call	Bond Future	1,259.8700		1.2599	1,404.8100	1.4048	11.504	0	0	0
2012/07/03	R157	07/02/2013	6.28	Put	Bond Future	787.3600		0.7874	685.9400	0.6859	(12.881)	0	0	0
2012/07/03	R186	02/08/2012			Bond Future	7.9660		122.7873	7.8740	123.6875	(1.155)	0.0000	0.0000	34,845
2012/07/03	R186	02/08/2012	7.66	Call	Bond Future	487.2000		0.4872	699.2600	0.6993	43.526	0	0	276
2012/07/03	R186	02/08/2012	7.66	Put	Bond Future	3,518.3200		3.5183	2,830.1800	2.8302	(19.559)	0	0	0
2012/07/03	R186	02/08/2012	7.70	Call	Bond Future	581.8700		0.5819	823.8100	0.8238	41.580	0	0	2,700
2012/07/03	R186	02/08/2012	7.70	Put	Bond Future	3,210.7200		3.2107	2,552.4600	2.5525	(20.502)	0	0	0
2012/07/03	R186	02/08/2012	7.76	Call	Bond Future	748.0900		0.7481	1,038.1500	1.0381	38.773	0	0	43
2012/07/03	R186	02/08/2012	7.76	Put	Bond Future	2,776.9600		2.7770	2,166.8200	2.1668	(21.972)	0	0	0
2012/07/03	R186	02/08/2012	9.00	Call	Bond Future	9,510.4100		9.5104	10,403.4400	10.4034	9.390	0	0	0
2012/07/03	R186	02/08/2012	9.00	Put	Bond Future	13.0700		0.0131	5.9000	0.0059	(54.858)	0	0	199
2012/07/03	R186	02/08/2012	8.66	Call	Bond Future	6,584.4200		6.5844	7,443.3800	7.4434	13.045	0	0	0
2012/07/03	R186	02/08/2012	8.66	Put	Bond Future	88.5400		0.0885	47.3000	0.0473	(46.578)	0	0	276
2012/07/03	R186	02/08/2012	8.75	Call	Bond Future	7,356.5800		7.3566	8,229.8900	8.2299	11.871	0	0	0
2012/07/03	R186	02/08/2012	8.75	Put	Bond Future	55.0100		0.0550	28.1200	0.0281	(48.882)	0	0	2,700
2012/07/03	R186	02/08/2012	8.76	Call	Bond Future	7,442.6800		7.4427	8,317.2900	8.3173	11.751	0	0	0
2012/07/03	R186	02/08/2012	8.76	Put	Bond Future	52.0900		0.0521	26.5000	0.0265	(49.127)	0	0	43
2012/07/03	R186	02/08/2012	8.00	Call	Bond Future	1,731.7300		1.7317	2,234.0400	2.2340	29.006	0	0	1,099
2012/07/03	R186	02/08/2012	8.00	Put	Bond Future	1,401.4300		1.4014	1,003.5400	1.0035	(28.392)	0	0	0
2012/07/03	R186	02/08/2012	8.25	Call	Bond Future	3,295.1200		3.2951	3,991.8700	3.9919	21.145	0	0	8,750
2012/07/03	R186	02/08/2012	8.25	Put	Bond Future	574.9600		0.5750	371.5100	0.3715	(35.385)	0	0	0
2012/07/03	R186	02/08/2012	8.30	Call	Bond Future	3,660.2700		3.6603	4,387.4800	4.3875	19.868	0	0	0

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2012/07/03	R186	02/08/2012	8.30	Put	Bond Future	470.2300	0.4702	297.2400	0.2972	(36.788)	0	0	900
2012/07/03	R186	01/11/2012			Bond Future	8.0350	124.5338	7.9410	125.4363	(1.170)	0.0000	0.0000	200
2012/07/03	R186	01/11/2012	8.50	Call	Bond Future	6,220.4000	6.2204	6,849.6600	6.8497	10.116	0	0	0
2012/07/03	R186	01/11/2012	8.50	Put	Bond Future	1,893.0500	1.8931	1,619.7800	1.6198	(14.435)	0	0	200
2012/07/03	R186	01/11/2012	8.82	Call	Bond Future	8,333.2500	8.3333	9,050.0400	9.0500	8.602	0	0	0
2012/07/03	R186	01/11/2012	8.82	Put	Bond Future	1,155.7300	1.1557	969.9900	0.9700	(16.071)	0	0	1,858
2012/07/03	R186	01/11/2012	7.82	Call	Bond Future	2,664.6600	2.6647	3,049.7100	3.0497	14.450	0	0	1,858
2012/07/03	R186	01/11/2012	7.82	Put	Bond Future	4,743.1100	4.7431	4,225.6300	4.2256	(10.910)	0	0	0
2012/07/03	R186	01/11/2012	8.00	Call	Bond Future	3,443.8100	3.4438	3,897.8900	3.8979	13.185	0	0	200
2012/07/03	R186	01/11/2012	8.00	Put	Bond Future	3,778.7400	3.7787	3,330.2900	3.3303	(11.868)	0	0	0
2012/07/03	R186	07/02/2013			Bond Future	8.1100	121.1813	8.0110	122.1127	(1.221)	0.0000	0.0000	0
2012/07/03	R186	07/02/2013	8.47	Call	Bond Future	6,853.6700	6.8537	7,436.1800	7.4362	8.499	0	0	0
2012/07/03	R186	07/02/2013	8.47	Put	Bond Future	3,551.5900	3.5516	3,202.7600	3.2028	(9.822)	0	0	0
2012/07/03	R189	02/08/2012			Bond Future	220.1353	220.1353	220.1258	220.1258	(0.004)	0.0000	0.0000	0
2012/07/03	R189	02/08/2012	219.65	Call	Bond Future	485.3500	0.4853	475.8100	0.4758	(1.966)	0	0	0
2012/07/03	R189	02/08/2012	219.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/03	R197	02/08/2012			Bond Future	256.0138	256.0138	256.0220	256.0220	0.003	0.0000	0.0000	1,858
2012/07/03	R197	02/08/2012	256.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/03	R197	02/08/2012	256.15	Put	Bond Future	136.2100	0.1362	128.0400	0.1280	(5.998)	0	0	0
2012/07/03	R201	02/08/2012			Bond Future	5.1010	109.1679	5.0290	109.3351	(1.411)	0.0000	0.0000	1,620
2012/07/03	R201	02/08/2012	5.20	Call	Bond Future	351.9400	0.3519	469.0200	0.4690	33.267	0	0	0
2012/07/03	R201	02/08/2012	5.20	Put	Bond Future	122.5300	0.1225	72.3800	0.0724	(40.929)	0	0	0
2012/07/03	R201	01/11/2012			Bond Future	5.0180	110.7166	4.9360	110.8878	(1.634)	0.0000	0.0000	0
2012/07/03	R201	01/11/2012	5.11	Call	Bond Future	538.3200	0.5383	639.6900	0.6397	18.831	0	0	0
2012/07/03	R201	01/11/2012	5.11	Put	Bond Future	346.6300	0.3466	276.7800	0.2768	(20.151)	0	0	0
2012/07/03	R201	07/02/2013			Bond Future	4.8870	108.0330	4.7880	108.2145	(2.026)	0.0000	0.0000	0
2012/07/03	R201	07/02/2013	4.98	Call	Bond Future	646.8800	0.6469	750.3000	0.7503	15.988	0	0	0
2012/07/03	R201	07/02/2013	4.98	Put	Bond Future	476.7200	0.4767	398.6100	0.3986	(16.385)	0	0	0
2012/07/03	R202	02/08/2012			Bond Future	188.9832	188.9832	189.5829	189.5829	0.317	0.0000	0.0000	48,173
2012/07/03	R202	02/08/2012	188.44	Call	Bond Future	543.2300	0.5432	1,142.9400	1.1429	110.397	0	0	0
2012/07/03	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/03	R203	02/08/2012			Bond Future	6.5600	110.4728	6.4780	110.8400	(1.250)	0.0000	0.0000	13,406
2012/07/03	R203	02/08/2012	6.60	Call	Bond Future	690.2800	0.6903	900.7400	0.9007	30.489	0	0	4,200
2012/07/03	R203	02/08/2012	6.60	Put	Bond Future	511.7300	0.5117	355.0200	0.3550	(30.624)	0	0	0
2012/07/03	R203	02/08/2012	6.85	Call	Bond Future	1,454.3100	1.4543	1,755.2300	1.7552	20.692	0	0	1,400
2012/07/03	R203	02/08/2012	6.85	Put	Bond Future	168.0300	0.1680	101.7800	0.1018	(39.427)	0	0	0
2012/07/03	R203	02/08/2012	7.15	Call	Bond Future	2,626.7800	2.6268	2,979.1900	2.9792	13.416	0	0	0
2012/07/03	R203	02/08/2012	7.15	Put	Bond Future	29.7100	0.0297	14.9500	0.0150	(49.680)	0	0	1,400
2012/07/03	R203	02/08/2012	7.55	Call	Bond Future	4,315.4700	4.3155	4,681.7300	4.6817	8.487	0	0	0
2012/07/03	R203	02/08/2012	7.55	Put	Bond Future	1.4700	0.0015	0.5600	0.0006	(61.905)	0	0	4,200
2012/07/03	R203	01/11/2012			Bond Future	6.6120	107.8818	6.5250	108.2536	(1.316)	0.0000	0.0000	0
2012/07/03	R203	01/11/2012	6.87	Call	Bond Future	1,978.1700	1.9782	2,215.3700	2.2154	11.991	0	0	0
2012/07/03	R203	01/11/2012	6.87	Put	Bond Future	884.8400	0.8848	750.2400	0.7502	(15.212)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/03	R203	07/02/2013			Bond Future	6.6690	109.5677	6.5740	109.9526	(1.425)	0.0000	0.0000	0
2012/07/03	R203	07/02/2013	6.94	Call	Bond Future	2,377.3100	2.3773	2,612.3000	2.6123	9.885	0	0	0
2012/07/03	R203	07/02/2013	6.94	Put	Bond Future	1,288.8700	1.2889	1,139.0400	1.1390	(11.625)	0	0	0
2012/07/03	R204	02/08/2012			Bond Future	6.8620	106.8092	6.7800	107.2428	(1.195)	0.0000	0.0000	4,101
2012/07/03	R204	02/08/2012	7.15	Call	Bond Future	1,731.0800	1.7311	2,080.2100	2.0802	20.168	0	0	0
2012/07/03	R204	02/08/2012	7.15	Put	Bond Future	225.6100	0.2256	141.2100	0.1412	(37.410)	0	0	0
2012/07/03	R204	01/11/2012			Bond Future	6.9200	108.3207	6.8330	108.7642	(1.257)	0.0000	0.0000	0
2012/07/03	R204	01/11/2012	7.22	Call	Bond Future	2,534.8100	2.5348	2,824.6000	2.8246	11.432	0	0	0
2012/07/03	R204	01/11/2012	7.22	Put	Bond Future	1,023.0400	1.0230	869.3500	0.8694	(15.023)	0	0	0
2012/07/03	R204	07/02/2013			Bond Future	6.9810	105.9798	6.8880	106.4349	(1.332)	0.0000	0.0000	0
2012/07/03	R204	07/02/2013	7.29	Call	Bond Future	3,079.6300	3.0796	3,361.3800	3.3614	9.149	0	0	0
2012/07/03	R204	07/02/2013	7.29	Put	Bond Future	1,584.8700	1.5849	1,411.5500	1.4116	(10.936)	0	0	0
2012/07/03	R206	02/08/2012			Bond Future	5.1530	103.6757	5.0900	103.7640	(1.223)	0.0000	0.0000	1,240
2012/07/03	R206	02/08/2012	5.19	Call	Bond Future	148.7500	0.1488	202.0500	0.2020	35.832	0	0	0
2012/07/03	R206	02/08/2012	5.19	Put	Bond Future	96.9800	0.0970	62.0400	0.0620	(36.028)	0	0	0
2012/07/03	R206	01/11/2012			Bond Future	5.0180	105.1457	4.9410	105.2356	(1.534)	0.0000	0.0000	0
2012/07/03	R206	01/11/2012	5.05	Call	Bond Future	261.5900	0.2616	310.5100	0.3105	18.701	0	0	0
2012/07/03	R206	01/11/2012	5.05	Put	Bond Future	224.2600	0.2243	183.2700	0.1833	(18.278)	0	0	0
2012/07/03	R206	07/02/2013			Bond Future	4.7580	103.0212	4.6500	103.1196	(2.270)	0.0000	0.0000	0
2012/07/03	R206	07/02/2013	4.76	Call	Bond Future	319.9900	0.3200	371.1200	0.3711	15.979	0	0	0
2012/07/03	R206	07/02/2013	4.76	Put	Bond Future	318.1700	0.3182	270.8900	0.2709	(14.860)	0	0	0
2012/07/03	R207	02/08/2012			Bond Future	7.1230	101.1698	7.0260	101.7268	(1.362)	0.0000	0.0000	26,843
2012/07/03	R207	02/08/2012	7.51	Call	Bond Future	2,344.7000	2.3447	2,830.2600	2.8303	20.709	0	0	0
2012/07/03	R207	02/08/2012	7.51	Put	Bond Future	159.5200	0.1595	87.9900	0.0880	(44.841)	0	0	0
2012/07/03	R207	01/11/2012			Bond Future	7.1830	102.6020	7.0810	103.1706	(1.420)	0.0000	0.0000	0
2012/07/03	R207	01/11/2012	7.58	Call	Bond Future	3,184.0000	3.1840	3,578.1500	3.5781	12.379	0	0	0
2012/07/03	R207	01/11/2012	7.58	Put	Bond Future	1,008.3100	1.0083	833.8800	0.8339	(17.299)	0	0	0
2012/07/03	R207	07/02/2013			Bond Future	7.2480	100.5631	7.1400	101.1452	(1.490)	0.0000	0.0000	0
2012/07/03	R207	07/02/2013	7.66	Call	Bond Future	3,793.9500	3.7939	4,173.9000	4.1739	10.015	0	0	0
2012/07/03	R207	07/02/2013	7.66	Put	Bond Future	1,611.2400	1.6112	1,409.1100	1.4091	(12.545)	0	0	0
2012/07/03	R208	02/08/2012			Bond Future	7.2430	99.2389	7.1510	99.8134	(1.270)	0.0000	0.0000	15,844
2012/07/03	R208	02/08/2012	7.20	Call	Bond Future	782.4500	0.7825	1,059.5000	1.0595	35.408	0	0	3,450
2012/07/03	R208	02/08/2012	7.20	Put	Bond Future	1,050.4200	1.0504	753.0200	0.7530	(28.312)	0	0	0
2012/07/03	R208	02/08/2012	7.50	Call	Bond Future	1,922.5900	1.9226	2,368.2700	2.3683	23.181	0	0	1,150
2012/07/03	R208	02/08/2012	7.50	Put	Bond Future	340.1500	0.3402	211.3800	0.2114	(37.857)	0	0	0
2012/07/03	R208	02/08/2012	7.80	Call	Bond Future	3,467.2200	3.4672	4,004.7000	4.0047	15.502	0	0	0
2012/07/03	R208	02/08/2012	7.80	Put	Bond Future	78.2600	0.0783	41.2900	0.0413	(47.240)	0	0	1,150
2012/07/03	R208	02/08/2012	8.25	Call	Bond Future	6,023.6200	6.0236	6,595.2800	6.5953	9.490	0	0	0
2012/07/03	R208	02/08/2012	8.25	Put	Bond Future	4.6900	0.0047	1.9000	0.0019	(59.488)	0	0	3,450
2012/07/03	R208	01/11/2012			Bond Future	7.3030	97.2499	7.2070	97.8342	(1.315)	0.0000	0.0000	0
2012/07/03	R208	01/11/2012	7.70	Call	Bond Future	3,518.4000	3.5184	3,920.3100	3.9203	11.423	0	0	0
2012/07/03	R208	01/11/2012	7.70	Put	Bond Future	1,147.8900	1.1479	965.4500	0.9655	(15.894)	0	0	0
2012/07/03	R208	07/02/2013			Bond Future	7.3660	98.7738	7.2650	99.3717	(1.371)	0.0000	0.0000	0
2012/07/03	R208	07/02/2013	7.78	Call	Bond Future	4,206.4100	4.2064	4,595.5400	4.5955	9.251	0	0	0

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2012/07/03	R208	07/02/2013	7.78	Put	Bond Future	1,803.2300		1.8032	1,594.5200	1.5945	(11.574)	0	0	0
2012/07/03	R209	02/08/2012			Bond Future	8.5340		79.1350	8.4330	79.9738	(1.184)	0.0000	0.0000	28,352
2012/07/03	R209	02/08/2012	8.91	Call	Bond Future	3,405.5600		3.4056	4,092.2200	4.0922	20.163	0	0	0
2012/07/03	R209	02/08/2012	8.91	Put	Bond Future	404.8200		0.4048	252.6100	0.2526	(37.599)	0	0	0
2012/07/03	R209	01/11/2012			Bond Future	8.6000		77.1091	8.4950	77.9701	(1.221)	0.0000	0.0000	0
2012/07/03	R209	01/11/2012	8.99	Call	Bond Future	5,073.0600		5.0731	5,648.4200	5.6484	11.341	0	0	0
2012/07/03	R209	01/11/2012	8.99	Put	Bond Future	2,003.7600		2.0038	1,718.1200	1.7181	(14.255)	0	0	0
2012/07/03	R209	07/02/2013			Bond Future	8.6700		78.3126	8.5620	79.1863	(1.246)	0.0000	0.0000	0
2012/07/03	R209	07/02/2013	9.06	Call	Bond Future	6,207.8800		6.2079	6,763.5500	6.7636	8.951	0	0	0
2012/07/03	R209	07/02/2013	9.06	Put	Bond Future	3,179.5600		3.1796	2,861.5500	2.8615	(10.002)	0	0	0
2012/07/03	R210	02/08/2012			Bond Future	142.9011		142.9011	142.6323	142.6323	(0.188)	0.0000	0.0000	992
2012/07/03	R210	02/08/2012	142.66	Call	Bond Future	241.0700		0.2411	0.0000	0.0000	(100.000)	0	0	0
2012/07/03	R210	02/08/2012	142.66	Put	Bond Future	0.0000		0.0000	27.6900	0.0277	100.000	0	0	0
2012/07/03	R211	02/08/2012			Bond Future	120.7098		120.7098	120.4468	120.4468	(0.218)	0.0000	0.0000	480
2012/07/03	R211	02/08/2012	120.36	Call	Bond Future	349.8400		0.3498	86.8500	0.0869	(75.174)	0	0	0
2012/07/03	R211	02/08/2012	120.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/03	R212	02/08/2012			Bond Future	117.9061		117.9061	118.1093	118.1093	0.172	0.0000	0.0000	3,064
2012/07/03	R212	02/08/2012	117.39	Call	Bond Future	516.1200		0.5161	719.2900	0.7193	39.365	0	0	0
2012/07/03	R212	02/08/2012	117.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/03	R213	02/08/2012			Bond Future	8.3900		90.0729	8.2980	90.8531	(1.097)	0.0000	0.0000	4,725
2012/07/03	R213	02/08/2012	8.74	Call	Bond Future	3,302.5500		3.3025	3,931.5800	3.9316	19.047	0	0	0
2012/07/03	R213	02/08/2012	8.74	Put	Bond Future	426.1000		0.4261	274.9300	0.2749	(35.478)	0	0	0
2012/07/03	R213	01/11/2012			Bond Future	8.4590		87.8130	8.3650	88.5988	(1.111)	0.0000	0.0000	0
2012/07/03	R213	01/11/2012	8.81	Call	Bond Future	4,920.8200		4.9208	5,434.1900	5.4342	10.433	0	0	0
2012/07/03	R213	01/11/2012	8.81	Put	Bond Future	2,076.9200		2.0769	1,804.5000	1.8045	(13.117)	0	0	0
2012/07/03	R213	07/02/2013			Bond Future	8.5340		89.1886	8.4360	89.9951	(1.148)	0.0000	0.0000	0
2012/07/03	R213	07/02/2013	8.90	Call	Bond Future	6,191.2700		6.1913	6,695.9500	6.6960	8.151	0	0	0
2012/07/03	R213	07/02/2013	8.90	Put	Bond Future	3,274.7700		3.2748	2,972.9700	2.9730	(9.216)	0	0	0
2012/07/03	R214	02/08/2012			Bond Future	8.5940		80.6573	8.4920	81.5438	(1.187)	0.0000	0.0000	1,530
2012/07/03	R214	02/08/2012	8.95	Call	Bond Future	2,966.5300		2.9665	3,853.0500	3.8531	29.884	0	0	0
2012/07/03	R214	02/08/2012	8.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **313314**