



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 12/07/2012 to 12/07/2012

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/12	2025	02/08/2012			Bond Future	99.1486	99.1486	99.1388	99.1388	(0.010)	0.0000	0.0000	1,612
2012/07/12	2025	02/08/2012	99.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	2025	02/08/2012	99.99	Put	Bond Future	841.3900	0.8414	851.1800	0.8512	1.164	0	0	0
2012/07/12	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	2025	02/08/2012	100.00	Put	Bond Future	851.3900	0.8514	861.1800	0.8612	1.150	0	0	0
2012/07/12	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	2025	02/08/2012	100.01	Put	Bond Future	861.3900	0.8614	871.1800	0.8712	1.137	0	0	0
2012/07/12	2025	01/11/2012			Bond Future	100.5451	100.5451	100.5313	100.5313	(0.014)	0.0000	0.0000	0
2012/07/12	2025	01/11/2012	99.99	Call	Bond Future	555.1000	0.5551	541.2700	0.5413	(2.491)	0	0	0
2012/07/12	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	2025	01/11/2012	100.00	Call	Bond Future	545.1000	0.5451	531.2700	0.5313	(2.537)	0	0	0
2012/07/12	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	2025	01/11/2012	100.01	Call	Bond Future	535.1000	0.5351	521.2700	0.5213	(2.585)	0	0	0
2012/07/12	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	AL7T	02/08/2012			Index Future	454.2000	454.2000	454.8730	454.8730	0.148	0.0000	0.0000	13
2012/07/12	AL7T	01/11/2012			Index Future	460.5980	460.5980	461.2620	461.2620	0.144	0.0000	0.0000	0
2012/07/12	ALBI	02/08/2012			Index Future	409.1370	409.1370	409.9390	409.9390	0.196	0.0000	0.0000	1,003
2012/07/12	ALBI	01/11/2012			Index Future	414.8990	414.8990	415.6970	415.6970	0.192	0.0000	0.0000	0
2012/07/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/12	ES33	02/08/2012			Bond Future	8.9450	89.3350	8.9290	89.4697	(0.179)	0.0000	0.0000	720
2012/07/12	ES33	01/11/2012			Bond Future	9.0290	86.8106	9.0130	86.9432	(0.177)	0.0000	0.0000	0
2012/07/12	ES33	01/11/2012	9.20	Call	Bond Future	1,397.7300	1.3977	1,530.3500	1.5303	9.488	0	0	0
2012/07/12	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	GOVI	02/08/2012			GOVI	409.6680	409.6680	410.4320	410.4320	0.186	0.0000	0.0000	266
2012/07/12	GOVI	02/08/2012	398.23	Call	GOVI	114,380.0000	11.4380	122,020.0000	12.2020	6.679	0	0	0
2012/07/12	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	GOVI	01/11/2012			GOVI	415.4380	415.4380	416.1960	416.1960	0.182	0.0000	0.0000	0
2012/07/12	GOVI	01/11/2012	403.96	Call	GOVI	114,780.0000	11.4780	122,360.0000	12.2360	6.604	0	0	0
2012/07/12	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/12	IGOV	02/08/2012			Index Future	176.1210	176.1210	176.3070	176.3070	0.106	0.0000	0.0000	594
2012/07/12	IGOV	01/11/2012			Index Future	178.6020	178.6020	178.7830	178.7830	0.101	0.0000	0.0000	0
2012/07/12	IGOV	07/02/2013			Index Future	181.3730	181.3730	181.5490	181.5490	0.097	0.0000	0.0000	14
2012/07/12	ILBI	02/08/2012			Index Future	475.1260	475.1260	475.1260	475.1260	0.000	0.0000	0.0000	169
2012/07/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2012/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/12	JBAF	18/07/2012			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2012/07/12	JBAF	15/08/2012			Jibar Tradeable Future	5.4300	94.5700	5.4200	94.5800	(0.184)	0.0000	0.0000	0
2012/07/12	JBAF	19/09/2012			Jibar Tradeable Future	5.3600	94.6400	5.3700	94.6300	0.187	0.0000	0.0000	44,760
2012/07/12	JBAF	17/10/2012			Jibar Tradeable Future	5.2600	94.7400	5.2600	94.7400	0.000	0.0000	0.0000	0
2012/07/12	JBAF	21/11/2012			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	0
2012/07/12	JBAF	19/12/2012			Jibar Tradeable Future	5.1900	94.8100	5.1800	94.8200	(0.193)	0.0000	0.0000	840
2012/07/12	JBAF	20/03/2013			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,000
2012/07/12	JBAF	19/06/2013			Jibar Tradeable Future	5.2300	94.7700	5.2100	94.7900	(0.382)	0.0000	0.0000	500
2012/07/12	JBAF	18/09/2013			Jibar Tradeable Future	5.3500	94.6500	5.3100	94.6900	(0.748)	0.0000	0.0000	1,700
2012/07/12	JBAF	18/12/2013			Jibar Tradeable Future	5.5100	94.4900	5.4700	94.5300	(0.726)	0.0000	0.0000	1,500
2012/07/12	JBAF	19/03/2014			Jibar Tradeable Future	5.6900	94.3100	5.6500	94.3500	(0.703)	0.0000	0.0000	400
2012/07/12	JBAF	18/06/2014			Jibar Tradeable Future	5.8600	94.1400	5.8300	94.1700	(0.512)	0.0000	0.0000	0
2012/07/12	R157	02/08/2012			Bond Future	5.8760	126.6630	5.8510	126.7423	(0.425)	0.0000	0.0000	15,680
2012/07/12	R157	02/08/2012	6.15	Call	Bond Future	906.1400	0.9061	974.1400	0.9741	7.504	0	0	0
2012/07/12	R157	02/08/2012	6.15	Put	Bond Future	41.7200	0.0417	30.4600	0.0305	(26.989)	0	0	0
2012/07/12	R157	02/08/2012	6.35	Call	Bond Future	1,496.4200	1.4964	1,573.4900	1.5735	5.150	0	0	1,250
2012/07/12	R157	02/08/2012	6.35	Put	Bond Future	5.9900	0.0060	3.8000	0.0038	(36.561)	0	0	0
2012/07/12	R157	02/08/2012	6.55	Call	Bond Future	2,112.8500	2.1128	2,191.8700	2.1919	3.740	0	0	0
2012/07/12	R157	02/08/2012	6.55	Put	Bond Future	0.5300	0.0005	0.2900	0.0003	(45.283)	0	0	1,250
2012/07/12	R157	02/08/2012	6.95	Call	Bond Future	3,343.8100	3.3438	3,423.0700	3.4231	2.370	0	0	0
2012/07/12	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/12	R157	01/11/2012			Bond Future	5.8960	121.6428	5.8700	121.7186	(0.441)	0.0000	0.0000	200
2012/07/12	R157	01/11/2012	5.78	Call	Bond Future	534.5600	0.5346	564.3900	0.5644	5.580	0	0	5,630
2012/07/12	R157	01/11/2012	5.78	Put	Bond Future	872.8900	0.8729	826.9900	0.8270	(5.258)	0	0	0
2012/07/12	R157	01/11/2012	6.24	Call	Bond Future	1,313.6800	1.3137	1,365.8000	1.3658	3.967	0	0	0
2012/07/12	R157	01/11/2012	6.24	Put	Bond Future	317.4900	0.3175	293.8800	0.2939	(7.436)	0	0	0
2012/07/12	R157	07/02/2013			Bond Future	5.9120	123.5294	5.8840	123.6031	(0.474)	0.0000	0.0000	0
2012/07/12	R157	07/02/2013	6.28	Call	Bond Future	1,515.0600	1.5151	1,562.0200	1.5620	3.100	0	0	0
2012/07/12	R157	07/02/2013	6.28	Put	Bond Future	551.8000	0.5518	525.0500	0.5251	(4.848)	0	0	0
2012/07/12	R186	02/08/2012			Bond Future	7.7460	124.9558	7.6950	125.4663	(0.658)	0.0000	0.0000	34,668
2012/07/12	R186	02/08/2012	7.66	Call	Bond Future	935.8100	0.9358	1,126.3900	1.1264	20.365	0	0	276
2012/07/12	R186	02/08/2012	7.66	Put	Bond Future	1,798.4300	1.7984	1,478.4800	1.4785	(17.791)	0	0	0
2012/07/12	R186	02/08/2012	7.70	Call	Bond Future	1,105.7300	1.1057	1,320.6500	1.3206	19.437	0	0	2,700
2012/07/12	R186	02/08/2012	7.70	Put	Bond Future	1,566.0800	1.5661	1,270.4700	1.2705	(18.876)	0	0	0

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2012/07/12	R186	02/08/2012	7.76	Call	Bond Future	1,395.4000		1.3954	1,647.5400	1.6475	18.069	0	0	43
2012/07/12	R186	02/08/2012	7.76	Put	Bond Future	1,255.7700		1.2558	997.3800	0.9974	(20.576)	0	0	0
2012/07/12	R186	02/08/2012	9.00	Call	Bond Future	11,666.1100		11.6661	12,176.4800	12.1765	4.375	0	0	0
2012/07/12	R186	02/08/2012	9.00	Put	Bond Future	0.2700		0.0003	0.1100	0.0001	(59.259)	0	0	199
2012/07/12	R186	02/08/2012	8.66	Call	Bond Future	8,670.7000		8.6707	9,178.1000	9.1781	5.852	0	0	0
2012/07/12	R186	02/08/2012	8.66	Put	Bond Future	6.3200		0.0063	3.1900	0.0032	(49.525)	0	0	276
2012/07/12	R186	02/08/2012	8.75	Call	Bond Future	9,473.1300		9.4731	9,982.0600	9.9821	5.372	0	0	0
2012/07/12	R186	02/08/2012	8.75	Put	Bond Future	3.0600		0.0031	1.4600	0.0015	(52.288)	0	0	2,700
2012/07/12	R186	02/08/2012	8.76	Call	Bond Future	9,561.8900		9.5619	10,070.9500	10.0710	5.324	0	0	0
2012/07/12	R186	02/08/2012	8.76	Put	Bond Future	2.8000		0.0028	1.3300	0.0013	(52.500)	0	0	43
2012/07/12	R186	02/08/2012	8.00	Call	Bond Future	2,941.2300		2.9412	3,328.1600	3.3282	13.155	0	0	1,099
2012/07/12	R186	02/08/2012	8.00	Put	Bond Future	442.4300		0.4424	318.8300	0.3188	(27.937)	0	0	0
2012/07/12	R186	02/08/2012	8.25	Call	Bond Future	5,000.5000		5.0005	5,470.5600	5.4706	9.400	0	0	8,750
2012/07/12	R186	02/08/2012	8.25	Put	Bond Future	111.8400		0.1118	71.3700	0.0714	(36.186)	0	0	0
2012/07/12	R186	02/08/2012	8.30	Call	Bond Future	5,440.5500		5.4405	5,920.0400	5.9200	8.813	0	0	0
2012/07/12	R186	02/08/2012	8.30	Put	Bond Future	82.0100		0.0820	50.9700	0.0510	(37.849)	0	0	900
2012/07/12	R186	01/11/2012			Bond Future	7.8090		126.7199	7.7570	127.2309	(0.666)	0.0000	0.0000	267
2012/07/12	R186	01/11/2012	8.50	Call	Bond Future	7,680.0600		7.6801	8,072.3300	8.0723	5.108	0	0	0
2012/07/12	R186	01/11/2012	8.50	Put	Bond Future	1,166.5600		1.1666	1,047.8900	1.0479	(10.173)	0	0	200
2012/07/12	R186	01/11/2012	8.82	Call	Bond Future	10,022.0300		10.0220	10,457.7000	10.4577	4.347	0	0	0
2012/07/12	R186	01/11/2012	8.82	Put	Bond Future	658.3600		0.6584	583.0900	0.5831	(11.433)	0	0	1,858
2012/07/12	R186	01/11/2012	7.82	Call	Bond Future	3,507.3100		3.5073	3,762.9500	3.7630	7.289	0	0	1,858
2012/07/12	R186	01/11/2012	7.82	Put	Bond Future	3,399.6100		3.3996	3,144.3100	3.1443	(7.510)	0	0	0
2012/07/12	R186	01/11/2012	8.00	Call	Bond Future	4,457.6200		4.4576	4,754.1500	4.7542	6.652	0	0	200
2012/07/12	R186	01/11/2012	8.00	Put	Bond Future	2,606.4000		2.6064	2,391.9900	2.3920	(8.226)	0	0	0
2012/07/12	R186	07/02/2013			Bond Future	7.8770		123.3897	7.8230	123.9097	(0.686)	0.0000	0.0000	0
2012/07/12	R186	07/02/2013	8.47	Call	Bond Future	8,113.0400		8.1130	8,466.4800	8.4665	4.356	0	0	0
2012/07/12	R186	07/02/2013	8.47	Put	Bond Future	2,602.6400		2.6026	2,436.0700	2.4361	(6.400)	0	0	0
2012/07/12	R189	02/08/2012			Bond Future	220.0394		220.0394	220.0300	220.0300	(0.004)	0.0000	0.0000	0
2012/07/12	R189	02/08/2012	219.65	Call	Bond Future	389.4000		0.3894	380.0100	0.3800	(2.411)	0	0	0
2012/07/12	R189	02/08/2012	219.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	R197	02/08/2012			Bond Future	258.9909		258.9909	258.9985	258.9985	0.003	0.0000	0.0000	4,228
2012/07/12	R197	02/08/2012	256.15	Call	Bond Future	2,840.9200		2.8409	2,848.5100	2.8485	0.267	0	0	0
2012/07/12	R197	02/08/2012	256.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	R201	02/08/2012			Bond Future	4.9590		109.4980	4.9340	109.5563	(0.504)	0.0000	0.0000	1,620
2012/07/12	R201	02/08/2012	5.20	Call	Bond Future	581.7300		0.5817	633.0500	0.6330	8.822	0	0	0
2012/07/12	R201	02/08/2012	5.20	Put	Bond Future	22.1900		0.0222	15.2500	0.0152	(31.275)	0	0	0
2012/07/12	R201	01/11/2012			Bond Future	4.8630		111.0406	4.8370	111.0950	(0.535)	0.0000	0.0000	0
2012/07/12	R201	01/11/2012	5.11	Call	Bond Future	722.8700		0.7229	759.4400	0.7594	5.059	0	0	0
2012/07/12	R201	01/11/2012	5.11	Put	Bond Future	207.2300		0.2072	189.3400	0.1893	(8.633)	0	0	0
2012/07/12	R201	07/02/2013			Bond Future	4.7130		108.3523	4.6860	108.4020	(0.573)	0.0000	0.0000	0
2012/07/12	R201	07/02/2013	4.98	Call	Bond Future	820.0500		0.8200	851.1500	0.8511	3.792	0	0	0
2012/07/12	R201	07/02/2013	4.98	Put	Bond Future	330.5600		0.3306	312.0000	0.3120	(5.615)	0	0	0
2012/07/12	R202	02/08/2012			Bond Future	189.9639		189.9639	189.9715	189.9715	0.004	0.0000	0.0000	48,173

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/12	R202	02/08/2012	188.44	Call	Bond Future	1,523.8600	1.5239	1,531.5400	1.5315	0.504	0	0	0
2012/07/12	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	R203	02/08/2012			Bond Future	6.3610	111.3666	6.3400	111.4614	(0.330)	0.0000	0.0000	13,406
2012/07/12	R203	02/08/2012	6.60	Call	Bond Future	1,202.0000	1.2020	1,272.6800	1.2727	5.880	0	0	4,200
2012/07/12	R203	02/08/2012	6.60	Put	Bond Future	129.7200	0.1297	105.5600	0.1056	(18.625)	0	0	0
2012/07/12	R203	02/08/2012	6.85	Call	Bond Future	2,200.3600	2.2004	2,289.6200	2.2896	4.057	0	0	1,400
2012/07/12	R203	02/08/2012	6.85	Put	Bond Future	20.3500	0.0204	14.7700	0.0148	(27.420)	0	0	0
2012/07/12	R203	02/08/2012	7.15	Call	Bond Future	3,491.9600	3.4920	3,586.3500	3.5863	2.703	0	0	0
2012/07/12	R203	02/08/2012	7.15	Put	Bond Future	1.1600	0.0012	0.7100	0.0007	(38.793)	0	0	1,400
2012/07/12	R203	02/08/2012	7.20	Call	Bond Future	0.0000	0.0000	3,802.5700	3.8026	100.000	0	0	0
2012/07/12	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.4000	0.0004	100.000	0	0	0
2012/07/12	R203	02/08/2012	7.55	Call	Bond Future	5,207.7400	5.2077	5,302.5700	5.3026	1.821	0	0	0
2012/07/12	R203	02/08/2012	7.55	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	4,200
2012/07/12	R203	01/11/2012			Bond Future	6.4030	108.7776	6.3820	108.8681	(0.328)	0.0000	0.0000	883
2012/07/12	R203	01/11/2012	6.87	Call	Bond Future	2,509.5700	2.5096	2,572.2000	2.5722	2.496	0	0	0
2012/07/12	R203	01/11/2012	6.87	Put	Bond Future	520.3900	0.5204	492.5000	0.4925	(5.359)	0	0	0
2012/07/12	R203	07/02/2013			Bond Future	6.4480	110.4656	6.4270	110.5514	(0.326)	0.0000	0.0000	0
2012/07/12	R203	07/02/2013	6.11	Call	Bond Future	1,057.7300	1.0577	1,086.6000	1.0866	2.729	0	0	6,300
2012/07/12	R203	07/02/2013	6.11	Put	Bond Future	2,448.9400	2.4489	2,392.0100	2.3920	(2.325)	0	0	0
2012/07/12	R203	07/02/2013	6.94	Call	Bond Future	2,877.8000	2.8778	2,933.3700	2.9334	1.931	0	0	0
2012/07/12	R203	07/02/2013	6.94	Put	Bond Future	891.5100	0.8915	861.2800	0.8613	(3.391)	0	0	0
2012/07/12	R204	02/08/2012			Bond Future	6.6730	107.8118	6.6470	107.9506	(0.390)	0.0000	0.0000	4,017
2012/07/12	R204	02/08/2012	7.15	Call	Bond Future	2,543.7500	2.5438	2,672.5200	2.6725	5.062	0	0	0
2012/07/12	R204	02/08/2012	7.15	Put	Bond Future	35.7300	0.0357	25.6700	0.0257	(28.156)	0	0	0
2012/07/12	R204	01/11/2012			Bond Future	6.7220	109.3333	6.6960	109.4672	(0.387)	0.0000	0.0000	0
2012/07/12	R204	01/11/2012	7.22	Call	Bond Future	3,178.2600	3.1783	3,272.2900	3.2723	2.959	0	0	0
2012/07/12	R204	01/11/2012	7.22	Put	Bond Future	653.8600	0.6539	614.0300	0.6140	(6.092)	0	0	0
2012/07/12	R204	07/02/2013			Bond Future	6.7740	106.9960	6.7480	107.1245	(0.384)	0.0000	0.0000	0
2012/07/12	R204	07/02/2013	7.29	Call	Bond Future	3,672.6600	3.6727	3,756.6300	3.7566	2.286	0	0	0
2012/07/12	R204	07/02/2013	7.29	Put	Bond Future	1,161.6800	1.1617	1,117.1500	1.1172	(3.833)	0	0	0
2012/07/12	R206	02/08/2012			Bond Future	5.0110	103.8748	4.9860	103.9099	(0.499)	0.0000	0.0000	1,240
2012/07/12	R206	02/08/2012	5.19	Call	Bond Future	272.6500	0.2727	301.3900	0.3014	10.541	0	0	0
2012/07/12	R206	02/08/2012	5.19	Put	Bond Future	21.8500	0.0219	15.5000	0.0155	(29.062)	0	0	0
2012/07/12	R206	01/11/2012			Bond Future	4.8530	105.3385	4.8270	105.3689	(0.536)	0.0000	0.0000	0
2012/07/12	R206	01/11/2012	5.05	Call	Bond Future	366.4500	0.3665	385.7000	0.3857	5.253	0	0	0
2012/07/12	R206	01/11/2012	5.05	Put	Bond Future	136.3200	0.1363	125.1400	0.1251	(8.201)	0	0	0
2012/07/12	R206	07/02/2013			Bond Future	4.5550	103.2063	4.5260	103.2328	(0.637)	0.0000	0.0000	0
2012/07/12	R206	07/02/2013	4.76	Call	Bond Future	415.0700	0.4151	430.3000	0.4303	3.669	0	0	0
2012/07/12	R206	07/02/2013	4.76	Put	Bond Future	228.1600	0.2282	216.9000	0.2169	(4.935)	0	0	0
2012/07/12	R207	02/08/2012			Bond Future	6.9130	102.3807	6.8930	102.4969	(0.289)	0.0000	0.0000	28,653
2012/07/12	R207	02/08/2012	7.51	Call	Bond Future	3,414.3100	3.4143	3,525.5800	3.5256	3.259	0	0	0
2012/07/12	R207	02/08/2012	7.51	Put	Bond Future	18.2400	0.0182	13.2400	0.0132	(27.412)	0	0	0
2012/07/12	R207	01/11/2012			Bond Future	6.9650	103.8221	6.9440	103.9406	(0.302)	0.0000	0.0000	0
2012/07/12	R207	01/11/2012	7.58	Call	Bond Future	4,002.0600	4.0021	4,088.6900	4.0887	2.165	0	0	0

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2012/07/12	R207	01/11/2012	7.58	Put	Bond Future	606.3300	0.6063	574.4600	0.5745	(5.256)	0	0	0
2012/07/12	R207	07/02/2013			Bond Future	7.0210	101.7914	7.0000	101.9059	(0.299)	0.0000	0.0000	0
2012/07/12	R207	07/02/2013	7.66	Call	Bond Future	4,544.9900	4.5450	4,622.7500	4.6227	1.711	0	0	0
2012/07/12	R207	07/02/2013	7.66	Put	Bond Future	1,134.0000	1.1340	1,097.2000	1.0972	(3.245)	0	0	0
2012/07/12	R208	02/08/2012			Bond Future	7.0590	100.3921	7.0330	100.5564	(0.368)	0.0000	0.0000	20,099
2012/07/12	R208	02/08/2012	7.20	Call	Bond Future	1,292.2000	1.2922	1,391.1900	1.3912	7.661	0	0	0
2012/07/12	R208	02/08/2012	7.20	Put	Bond Future	407.0100	0.4070	341.6800	0.3417	(16.051)	0	0	0
2012/07/12	R208	02/08/2012	7.50	Call	Bond Future	2,808.0500	2.8081	2,954.3400	2.9543	5.210	0	0	1,150
2012/07/12	R208	02/08/2012	7.50	Put	Bond Future	72.4500	0.0725	54.4200	0.0544	(24.886)	0	0	1,150
2012/07/12	R208	02/08/2012	7.80	Call	Bond Future	4,549.7300	4.5497	4,711.4000	4.7114	3.553	0	0	0
2012/07/12	R208	02/08/2012	7.80	Put	Bond Future	7.6100	0.0076	4.9600	0.0050	(34.823)	0	0	1,150
2012/07/12	R208	02/08/2012	8.25	Call	Bond Future	7,172.1700	7.1722	7,336.4500	7.3364	2.291	0	0	0
2012/07/12	R208	02/08/2012	8.25	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	3,450
2012/07/12	R208	01/11/2012			Bond Future	7.1130	98.4107	7.0860	98.5771	(0.380)	0.0000	0.0000	0
2012/07/12	R208	01/11/2012	7.70	Call	Bond Future	4,247.8300	4.2478	4,369.3900	4.3694	2.862	0	0	0
2012/07/12	R208	01/11/2012	7.70	Put	Bond Future	716.5200	0.7165	671.7200	0.6717	(6.252)	0	0	0
2012/07/12	R208	01/11/2012	6.81	Call	Bond Future	0.0000	0.0000	1,215.1500	1.2152	100.000	0	0	5,180
2012/07/12	R208	01/11/2012	6.81	Put	Bond Future	0.0000	0.0000	2,936.1000	2.9361	100.000	0	0	0
2012/07/12	R208	01/11/2012	7.50	Call	Bond Future	0.0000	0.0000	3,488.9700	3.4890	100.000	0	0	0
2012/07/12	R208	01/11/2012	7.50	Put	Bond Future	0.0000	0.0000	976.3200	0.9763	100.000	0	0	0
2012/07/12	R208	07/02/2013			Bond Future	7.1700	99.9382	7.1430	100.1000	(0.377)	0.0000	0.0000	0
2012/07/12	R208	07/02/2013	7.78	Call	Bond Future	4,890.7900	4.8908	5,000.6400	5.0006	2.246	0	0	0
2012/07/12	R208	07/02/2013	7.78	Put	Bond Future	1,323.2300	1.3232	1,271.3100	1.2713	(3.924)	0	0	0
2012/07/12	R209	02/08/2012			Bond Future	8.3400	80.7590	8.3040	81.0663	(0.432)	0.0000	0.0000	11,082
2012/07/12	R209	02/08/2012	8.91	Call	Bond Future	4,709.6400	4.7096	4,992.4100	4.9924	6.004	0	0	0
2012/07/12	R209	02/08/2012	8.91	Put	Bond Future	84.8200	0.0848	60.3100	0.0603	(28.896)	0	0	0
2012/07/12	R209	01/11/2012			Bond Future	8.4010	78.7539	8.3650	79.0573	(0.429)	0.0000	0.0000	0
2012/07/12	R209	01/11/2012	8.99	Call	Bond Future	6,093.4800	6.0935	6,307.8500	6.3078	3.518	0	0	0
2012/07/12	R209	01/11/2012	8.99	Put	Bond Future	1,379.4100	1.3794	1,290.3200	1.2903	(6.459)	0	0	0
2012/07/12	R209	07/02/2013			Bond Future	8.4660	79.9762	8.4290	80.2840	(0.437)	0.0000	0.0000	0
2012/07/12	R209	07/02/2013	9.06	Call	Bond Future	7,226.4000	7.2264	7,429.7600	7.4298	2.814	0	0	0
2012/07/12	R209	07/02/2013	9.06	Put	Bond Future	2,534.5300	2.5345	2,430.0800	2.4301	(4.121)	0	0	0
2012/07/12	R210	02/08/2012			Bond Future	142.3321	142.3321	143.2512	143.2512	0.646	0.0000	0.0000	992
2012/07/12	R210	02/08/2012	142.66	Call	Bond Future	0.0000	0.0000	591.1600	0.5912	100.000	0	0	0
2012/07/12	R210	02/08/2012	142.66	Put	Bond Future	327.8900	0.3279	0.0000	0.0000	(100.000)	0	0	0
2012/07/12	R211	02/08/2012			Bond Future	120.5499	120.5499	120.5493	120.5493	(0.001)	0.0000	0.0000	480
2012/07/12	R211	02/08/2012	120.36	Call	Bond Future	189.9000	0.1899	189.2900	0.1893	(0.321)	0	0	0
2012/07/12	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	R212	02/08/2012			Bond Future	119.4530	119.4530	119.5573	119.5573	0.087	0.0000	0.0000	3,064
2012/07/12	R212	02/08/2012	117.39	Call	Bond Future	2,063.0100	2.0630	2,167.2700	2.1673	5.054	0	0	0
2012/07/12	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/12	R213	02/08/2012			Bond Future	8.1960	91.7302	8.1500	92.1300	(0.561)	0.0000	0.0000	4,885

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
2012/07/12	R213	02/08/2012	8.74	Call	Bond Future	4,629.1200	4.6291	4,997.2600	4.9973	7.953	0	0	0
2012/07/12	R213	02/08/2012	8.74	Put	Bond Future	95.4000	0.0954	63.7800	0.0638	(33.145)	0	0	0
2012/07/12	R213	01/11/2012			Bond Future	8.2600	89.4890	8.2130	89.8917	(0.569)	0.0000	0.0000	0
2012/07/12	R213	01/11/2012	8.81	Call	Bond Future	5,982.0100	5.9820	6,266.1500	6.2662	4.750	0	0	0
2012/07/12	R213	01/11/2012	8.81	Put	Bond Future	1,462.1400	1.4621	1,343.5100	1.3435	(8.113)	0	0	0
2012/07/12	R213	07/02/2013			Bond Future	8.3300	90.8799	8.2820	91.2849	(0.576)	0.0000	0.0000	0
2012/07/12	R213	07/02/2013	8.90	Call	Bond Future	7,146.5800	7.1466	7,415.8600	7.4159	3.768	0	0	0
2012/07/12	R213	07/02/2013	8.90	Put	Bond Future	2,538.7700	2.5388	2,403.0300	2.4030	(5.347)	0	0	0
2012/07/12	R214	02/08/2012			Bond Future	8.4000	82.3580	8.3640	82.6804	(0.429)	0.0000	0.0000	1,700
2012/07/12	R214	02/08/2012	8.95	Call	Bond Future	4,667.2200	4.6672	4,989.6300	4.9896	6.908	0	0	0
2012/07/12	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>312990</b>