



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/09/2012 to 14/09/2012

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | 2025 | 01/11/2012 | | | Bond Future | 106.9192 | 106.9192 | 107.5039 | 107.5039 | 0.547 | 0.0000 | 0.0000 | 4,417 |
| 2012/09/14 | 2025 | 01/11/2012 | 99.99 | Call | Bond Future | 6,929.1600 | 6.9292 | 7,513.8600 | 7.5139 | 8.438 | 0 | 0 | 0 |
| 2012/09/14 | 2025 | 01/11/2012 | 99.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2025 | 01/11/2012 | 100.00 | Call | Bond Future | 6,919.1600 | 6.9192 | 7,503.8600 | 7.5039 | 8.450 | 0 | 0 | 0 |
| 2012/09/14 | 2025 | 01/11/2012 | 100.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2025 | 01/11/2012 | 100.01 | Call | Bond Future | 6,909.1600 | 6.9092 | 7,493.8600 | 7.4939 | 8.463 | 0 | 0 | 0 |
| 2012/09/14 | 2025 | 01/11/2012 | 100.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2038 | 01/11/2012 | | | Bond Future | 105.8030 | 105.8030 | 105.8022 | 105.8022 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 2038 | 01/11/2012 | 98.99 | Call | Bond Future | 6,812.9600 | 6.8130 | 6,812.1500 | 6.8122 | (0.012) | 0 | 0 | 0 |
| 2012/09/14 | 2038 | 01/11/2012 | 98.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2038 | 01/11/2012 | 99.00 | Call | Bond Future | 6,802.9600 | 6.8030 | 6,802.1500 | 6.8022 | (0.012) | 0 | 0 | 0 |
| 2012/09/14 | 2038 | 01/11/2012 | 99.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2038 | 01/11/2012 | 99.01 | Call | Bond Future | 6,792.9600 | 6.7930 | 6,792.1500 | 6.7922 | (0.012) | 0 | 0 | 0 |
| 2012/09/14 | 2038 | 01/11/2012 | 99.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2050 | 01/11/2012 | | | Bond Future | 113.5129 | 113.5129 | 114.6668 | 114.6668 | 1.017 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 2050 | 01/11/2012 | 103.99 | Call | Bond Future | 9,522.8900 | 9.5229 | 10,676.7900 | 10.6768 | 12.117 | 0 | 0 | 0 |
| 2012/09/14 | 2050 | 01/11/2012 | 103.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2050 | 01/11/2012 | 104.00 | Call | Bond Future | 9,512.8900 | 9.5129 | 10,666.7900 | 10.6668 | 12.130 | 0 | 0 | 0 |
| 2012/09/14 | 2050 | 01/11/2012 | 104.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 2050 | 01/11/2012 | 104.01 | Call | Bond Future | 9,502.8900 | 9.5029 | 10,656.7900 | 10.6568 | 12.143 | 0 | 0 | 0 |
| 2012/09/14 | 2050 | 01/11/2012 | 104.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | AL7T | 01/11/2012 | | | Index Future | 472.7710 | 472.7710 | 469.6880 | 469.6880 | (0.652) | 0.0000 | 0.0000 | 13 |
| 2012/09/14 | AL7T | 07/02/2013 | | | Index Future | 479.4970 | 479.4970 | 476.3720 | 476.3720 | (0.652) | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | ALBI | 01/11/2012 | | | Index Future | 423.4970 | 423.4970 | 420.0550 | 420.0550 | (0.813) | 0.0000 | 0.0000 | 893 |
| 2012/09/14 | ALBI | 07/02/2013 | | | Index Future | 429.5210 | 429.5210 | 426.0330 | 426.0330 | (0.812) | 0.0000 | 0.0000 | 118 |
| 2012/09/14 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C189 | 01/04/2013 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | EL28 | 01/11/2012 | | | Bond Future | 109.3986 | 109.3986 | 109.9677 | 109.9677 | 0.520 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | EL28 | 01/11/2012 | 105.99 | Call | Bond Future | 3,408.6000 | 3.4086 | 3,977.6900 | 3.9777 | 16.696 | 0 | 0 | 0 |
| 2012/09/14 | EL28 | 01/11/2012 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | EL28 | 01/11/2012 | 106.00 | Call | Bond Future | 3,398.6000 | 3.3986 | 3,967.6900 | 3.9677 | 16.745 | 0 | 0 | 0 |
| 2012/09/14 | EL28 | 01/11/2012 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | EL28 | 01/11/2012 | 106.01 | Call | Bond Future | 3,388.6000 | 3.3886 | 3,957.6900 | 3.9577 | 16.794 | 0 | 0 | 0 |
| 2012/09/14 | EL28 | 01/11/2012 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | ES33 | 01/11/2012 | | | Bond Future | 8.7878 | 88.8443 | 8.9849 | 87.1770 | 2.243 | 0.0000 | 0.0000 | 303 |
| 2012/09/14 | ES33 | 01/11/2012 | 9.20 | Call | Bond Future | 3,431.4500 | 3.4314 | 1,764.1200 | 1.7641 | (48.590) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | ES33 | 01/11/2012 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | ES33 | 07/02/2013 | | | Bond Future | 8.8892 | 90.0764 | 9.0929 | 88.3865 | 2.292 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | ES33 | 07/02/2013 | 8.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | ES33 | 07/02/2013 | 8.54 | Put | Bond Future | 3,019.4900 | 3.0195 | 4,709.4200 | 4.7094 | 55.967 | 0 | 0 | 0 |
| 2012/09/14 | ES33 | 07/02/2013 | 8.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | ES33 | 07/02/2013 | 8.55 | Put | Bond Future | 2,930.8000 | 2.9308 | 4,620.7300 | 4.6207 | 57.661 | 0 | 0 | 0 |
| 2012/09/14 | ES33 | 07/02/2013 | 8.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | ES33 | 07/02/2013 | 8.56 | Put | Bond Future | 2,842.2400 | 2.8422 | 4,532.1700 | 4.5322 | 59.458 | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 01/11/2012 | | | GOVI | 423.6050 | 423.6050 | 420.4640 | 420.4640 | (0.741) | 0.0000 | 0.0000 | 264 |
| 2012/09/14 | GOVI | 01/11/2012 | 403.96 | Call | GOVI | 196,450.0000 | 19.6450 | 165,040.0000 | 16.5040 | (15.989) | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 01/11/2012 | 403.96 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 07/02/2013 | | | GOVI | 429.6320 | 429.6320 | 426.4470 | 426.4470 | (0.741) | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | GOVI | 07/02/2013 | 432.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 07/02/2013 | 432.99 | Put | GOVI | 33,580.0000 | 3.3580 | 65,430.0000 | 6.5430 | 94.848 | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 07/02/2013 | 433.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 07/02/2013 | 433.00 | Put | GOVI | 33,680.0000 | 3.3680 | 65,530.0000 | 6.5530 | 94.567 | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 07/02/2013 | 433.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | GOVI | 07/02/2013 | 433.01 | Put | GOVI | 33,780.0000 | 3.3780 | 65,630.0000 | 6.5630 | 94.287 | 0 | 0 | 0 |
| 2012/09/14 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | IGOV | 01/11/2012 | | | Index Future | 187.1710 | 187.1710 | 187.1440 | 187.1440 | (0.014) | 0.0000 | 0.0000 | 594 |
| 2012/09/14 | IGOV | 07/02/2013 | | | Index Future | 189.8330 | 189.8330 | 189.8070 | 189.8070 | (0.014) | 0.0000 | 0.0000 | 14 |
| 2012/09/14 | ILBI | 01/11/2012 | | | Index Future | 506.4230 | 506.4230 | 506.8730 | 506.8730 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | ILBI | 07/02/2013 | | | Index Future | 513.5040 | 513.5040 | 513.9610 | 513.9610 | 0.089 | 0.0000 | 0.0000 | 169 |
| 2012/09/14 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | JBAF | 19/09/2012 | | | Jibar Tradeable Future | 5.0600 | 94.9400 | 5.0600 | 94.9400 | 0.000 | 0.0000 | 0.0000 | 44,760 |
| 2012/09/14 | JBAF | 17/10/2012 | | | Jibar Tradeable Future | 5.0000 | 95.0000 | 5.0100 | 94.9900 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | JBAF | 21/11/2012 | | | Jibar Tradeable Future | 4.9500 | 95.0500 | 4.9700 | 95.0300 | 0.404 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | JBAF | 19/12/2012 | | | Jibar Tradeable Future | 4.8600 | 95.1400 | 4.8700 | 95.1300 | 0.206 | 0.0000 | 0.0000 | 840 |
| 2012/09/14 | JBAF | 16/01/2013 | | | Jibar Tradeable Future | 4.8400 | 95.1600 | 4.8500 | 95.1500 | 0.207 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | JBAF | 20/02/2013 | | | Jibar Tradeable Future | 4.8400 | 95.1600 | 4.8400 | 95.1600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 4.8400 | 95.1600 | 4.8500 | 95.1500 | 0.207 | 0.0000 | 0.0000 | 1,000 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 4.8900 | 95.1100 | 4.9000 | 95.1000 | 0.204 | 0.0000 | 0.0000 | 500 |
| 2012/09/14 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.0000 | 95.0000 | 5.0200 | 94.9800 | 0.400 | 0.0000 | 0.0000 | 1,700 |
| 2012/09/14 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.1300 | 94.8700 | 5.1500 | 94.8500 | 0.390 | 0.0000 | 0.0000 | 1,500 |
| 2012/09/14 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.2700 | 94.7300 | 5.3000 | 94.7000 | 0.569 | 0.0000 | 0.0000 | 800 |
| 2012/09/14 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.4200 | 94.5800 | 5.4500 | 94.5500 | 0.554 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R023 | 01/11/2012 | | | Bond Future | 7.0335 | 106.6124 | 7.1551 | 105.7066 | 1.729 | 0.0000 | 0.0000 | 1,049 |
| 2012/09/14 | R023 | 01/11/2012 | 7.04 | Call | Bond Future | 48.5300 | 0.0485 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/09/14 | R023 | 01/11/2012 | 7.04 | Put | Bond Future | 0.0000 | 0.0000 | 857.3300 | 0.8573 | 100.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 01/11/2012 | 7.05 | Call | Bond Future | 123.3700 | 0.1234 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/09/14 | R023 | 01/11/2012 | 7.05 | Put | Bond Future | 0.0000 | 0.0000 | 782.4900 | 0.7825 | 100.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 01/11/2012 | 7.06 | Call | Bond Future | 198.1400 | 0.1981 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/09/14 | R023 | 01/11/2012 | 7.06 | Put | Bond Future | 0.0000 | 0.0000 | 707.7200 | 0.7077 | 100.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 07/02/2013 | | | Bond Future | 7.1066 | 108.0909 | 7.2330 | 107.1731 | 1.779 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R023 | 07/02/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 07/02/2013 | 7.04 | Put | Bond Future | 487.7900 | 0.4878 | 1,405.6500 | 1.4056 | 188.167 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 07/02/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 07/02/2013 | 7.05 | Put | Bond Future | 414.3700 | 0.4144 | 1,332.2300 | 1.3322 | 221.507 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 07/02/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 07/02/2013 | 7.06 | Put | Bond Future | 341.0200 | 0.3410 | 1,258.8800 | 1.2589 | 269.151 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 02/05/2013 | | | Bond Future | 7.1624 | 105.5080 | 7.2933 | 104.5778 | 1.827 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R023 | 02/05/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 02/05/2013 | 7.04 | Put | Bond Future | 879.7700 | 0.8798 | 1,809.9500 | 1.8100 | 105.730 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 02/05/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 02/05/2013 | 7.05 | Put | Bond Future | 807.5500 | 0.8075 | 1,737.7300 | 1.7377 | 115.185 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 02/05/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R023 | 02/05/2013 | 7.06 | Put | Bond Future | 735.3900 | 0.7354 | 1,665.5700 | 1.6656 | 126.488 | 0 | 0 | 0 |
| 2012/09/14 | R157 | 01/11/2012 | | | Bond Future | 5.4950 | 122.8175 | 5.5580 | 122.6322 | 1.145 | 0.0000 | 0.0000 | 15,680 |
| 2012/09/14 | R157 | 01/11/2012 | 5.78 | Call | Bond Future | 943.6300 | 0.9436 | 796.5100 | 0.7965 | (15.591) | 0 | 0 | 5,630 |
| 2012/09/14 | R157 | 01/11/2012 | 5.78 | Put | Bond Future | 107.3400 | 0.1073 | 145.4900 | 0.1455 | 35.541 | 0 | 0 | 0 |
| 2012/09/14 | R157 | 01/11/2012 | 6.24 | Call | Bond Future | 2,177.1200 | 2.1771 | 1,995.1400 | 1.9951 | (8.359) | 0 | 0 | 0 |
| 2012/09/14 | R157 | 01/11/2012 | 6.24 | Put | Bond Future | 6.3100 | 0.0063 | 9.6000 | 0.0096 | 52.139 | 0 | 0 | 0 |
| 2012/09/14 | R157 | 07/02/2013 | | | Bond Future | 5.5373 | 124.5207 | 5.6077 | 124.3335 | 1.272 | 0.0000 | 0.0000 | 100 |
| 2012/09/14 | R157 | 07/02/2013 | 6.28 | Call | Bond Future | 2,059.8100 | 2.0598 | 1,896.5600 | 1.8966 | (7.925) | 0 | 0 | 0 |
| 2012/09/14 | R157 | 07/02/2013 | 6.28 | Put | Bond Future | 105.2500 | 0.1053 | 129.2000 | 0.1292 | 22.755 | 0 | 0 | 0 |
| 2012/09/14 | R157 | 02/05/2013 | | | Bond Future | 5.5529 | 119.2513 | 5.6318 | 119.0607 | 1.420 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R157 | 02/05/2013 | 5.34 | Call | Bond Future | 567.9200 | 0.5679 | 493.2300 | 0.4932 | (13.152) | 0 | 0 | 0 |
| 2012/09/14 | R157 | 02/05/2013 | 5.34 | Put | Bond Future | 1,084.7700 | 1.0848 | 1,200.7100 | 1.2007 | 10.688 | 0 | 0 | 0 |
| 2012/09/14 | R157 | 02/05/2013 | 5.35 | Call | Bond Future | 577.2200 | 0.5772 | 501.6600 | 0.5017 | (13.090) | 0 | 0 | 0 |
| 2012/09/14 | R157 | 02/05/2013 | 5.35 | Put | Bond Future | 1,069.7300 | 1.0697 | 1,184.8000 | 1.1848 | 10.757 | 0 | 0 | 0 |
| 2012/09/14 | R157 | 02/05/2013 | 5.36 | Call | Bond Future | 586.6300 | 0.5866 | 510.1900 | 0.5102 | (13.030) | 0 | 0 | 0 |
| 2012/09/14 | R157 | 02/05/2013 | 5.36 | Put | Bond Future | 1,054.8100 | 1.0548 | 1,169.0000 | 1.1690 | 10.826 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 01/11/2012 | | | Bond Future | 7.4659 | 130.1474 | 7.6381 | 128.4102 | 2.307 | 0.0000 | 0.0000 | 35,666 |
| 2012/09/14 | R186 | 01/11/2012 | 7.82 | Call | Bond Future | 4,395.6900 | 4.3957 | 3,169.2900 | 3.1693 | (27.900) | 0 | 0 | 1,858 |
| 2012/09/14 | R186 | 01/11/2012 | 7.82 | Put | Bond Future | 860.5500 | 0.8606 | 1,371.3400 | 1.3713 | 59.356 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 01/11/2012 | 8.00 | Call | Bond Future | 5,777.2000 | 5.7772 | 4,379.7700 | 4.3798 | (24.189) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | R186 | 01/11/2012 | 8.00 | Put | Bond Future | 498.5400 | 0.4985 | 838.3000 | 0.8383 | 68.151 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 01/11/2012 | 8.50 | Call | Bond Future | 10,018.0300 | 10.0180 | 8,356.1000 | 8.3561 | (16.589) | 0 | 0 | 0 |
| 2012/09/14 | R186 | 01/11/2012 | 8.50 | Put | Bond Future | 77.0900 | 0.0771 | 152.3500 | 0.1523 | 97.626 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 01/11/2012 | 8.82 | Call | Bond Future | 12,808.1200 | 12.8081 | 11,091.5900 | 11.0916 | (13.402) | 0 | 0 | 0 |
| 2012/09/14 | R186 | 01/11/2012 | 8.82 | Put | Bond Future | 17.0100 | 0.0170 | 37.6700 | 0.0377 | 121.458 | 0 | 0 | 1,858 |
| 2012/09/14 | R186 | 07/02/2013 | | | Bond Future | 7.5424 | 126.6626 | 7.7208 | 124.9020 | 2.366 | 0.0000 | 0.0000 | 1,750 |
| 2012/09/14 | R186 | 07/02/2013 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 5,399.7700 | 5.3998 | 100.000 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 07/02/2013 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 2,714.5400 | 2.7145 | 100.000 | 0 | 0 | 150 |
| 2012/09/14 | R186 | 07/02/2013 | 8.32 | Call | Bond Future | 0.0000 | 0.0000 | 7,398.0000 | 7.3980 | 100.000 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 07/02/2013 | 8.32 | Put | Bond Future | 0.0000 | 0.0000 | 1,735.1900 | 1.7352 | 100.000 | 0 | 0 | 2,000 |
| 2012/09/14 | R186 | 07/02/2013 | 8.47 | Call | Bond Future | 9,828.3000 | 9.8283 | 8,413.7400 | 8.4137 | (14.393) | 0 | 0 | 0 |
| 2012/09/14 | R186 | 07/02/2013 | 8.47 | Put | Bond Future | 1,044.9100 | 1.0449 | 1,390.9800 | 1.3910 | 33.120 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 07/02/2013 | 7.00 | Call | Bond Future | 1,723.8400 | 1.7238 | 1,245.7300 | 1.2457 | (27.735) | 0 | 0 | 10,300 |
| 2012/09/14 | R186 | 07/02/2013 | 7.00 | Put | Bond Future | 7,296.6100 | 7.2966 | 8,579.1300 | 8.5791 | 17.577 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 07/02/2013 | 7.25 | Call | Bond Future | 2,598.3200 | 2.5983 | 1,950.8800 | 1.9509 | (24.918) | 0 | 0 | 670 |
| 2012/09/14 | R186 | 07/02/2013 | 7.25 | Put | Bond Future | 5,560.3600 | 5.5604 | 6,673.5500 | 6.6736 | 20.020 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 02/05/2013 | | | Bond Future | 7.6059 | 128.2219 | 7.7901 | 126.4385 | 2.421 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R186 | 02/05/2013 | 7.39 | Call | Bond Future | 3,935.0800 | 3.9351 | 3,173.2500 | 3.1732 | (19.360) | 0 | 0 | 0 |
| 2012/09/14 | R186 | 02/05/2013 | 7.39 | Put | Bond Future | 6,072.4200 | 6.0724 | 7,093.9800 | 7.0940 | 16.823 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 02/05/2013 | 7.40 | Call | Bond Future | 3,976.5600 | 3.9766 | 3,209.1000 | 3.2091 | (19.300) | 0 | 0 | 0 |
| 2012/09/14 | R186 | 02/05/2013 | 7.40 | Put | Bond Future | 6,013.7800 | 6.0138 | 7,029.7100 | 7.0297 | 16.893 | 0 | 0 | 0 |
| 2012/09/14 | R186 | 02/05/2013 | 7.41 | Call | Bond Future | 4,018.3000 | 4.0183 | 3,245.2100 | 3.2452 | (19.239) | 0 | 0 | 0 |
| 2012/09/14 | R186 | 02/05/2013 | 7.41 | Put | Bond Future | 5,955.5100 | 5.9555 | 6,965.8100 | 6.9658 | 16.964 | 0 | 0 | 0 |
| 2012/09/14 | R189 | 01/11/2012 | | | Bond Future | 213.4637 | 213.4637 | 213.4540 | 213.4540 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R189 | 01/11/2012 | 218.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R189 | 01/11/2012 | 218.99 | Put | Bond Future | 5,526.3100 | 5.5263 | 5,536.0000 | 5.5360 | 0.175 | 0 | 0 | 0 |
| 2012/09/14 | R189 | 01/11/2012 | 219.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R189 | 01/11/2012 | 219.00 | Put | Bond Future | 5,536.3100 | 5.5363 | 5,546.0000 | 5.5460 | 0.175 | 0 | 0 | 0 |
| 2012/09/14 | R189 | 01/11/2012 | 219.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R189 | 01/11/2012 | 219.01 | Put | Bond Future | 5,546.3100 | 5.5463 | 5,556.0000 | 5.5560 | 0.175 | 0 | 0 | 0 |
| 2012/09/14 | R197 | 01/11/2012 | | | Bond Future | 273.5373 | 273.5373 | 274.2581 | 274.2581 | 0.263 | 0.0000 | 0.0000 | 6,268 |
| 2012/09/14 | R197 | 01/11/2012 | 266.99 | Call | Bond Future | 6,547.3300 | 6.5473 | 7,268.0500 | 7.2680 | 11.008 | 0 | 0 | 0 |
| 2012/09/14 | R197 | 01/11/2012 | 266.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R197 | 01/11/2012 | 267.00 | Call | Bond Future | 6,537.3300 | 6.5373 | 7,258.0500 | 7.2580 | 11.025 | 0 | 0 | 0 |
| 2012/09/14 | R197 | 01/11/2012 | 267.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R197 | 01/11/2012 | 267.01 | Call | Bond Future | 6,527.3300 | 6.5273 | 7,248.0500 | 7.2480 | 11.042 | 0 | 0 | 0 |
| 2012/09/14 | R197 | 01/11/2012 | 267.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R201 | 01/11/2012 | | | Bond Future | 4.9443 | 110.8705 | 5.0088 | 110.7359 | 1.304 | 0.0000 | 0.0000 | 1,560 |
| 2012/09/14 | R201 | 01/11/2012 | 5.11 | Call | Bond Future | 449.8200 | 0.4498 | 355.9600 | 0.3560 | (20.866) | 0 | 0 | 0 |
| 2012/09/14 | R201 | 01/11/2012 | 5.11 | Put | Bond Future | 104.2100 | 0.1042 | 144.9800 | 0.1450 | 39.123 | 0 | 0 | 0 |
| 2012/09/14 | R201 | 07/02/2013 | | | Bond Future | 4.9050 | 108.0000 | 4.9793 | 107.8641 | 1.515 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R201 | 07/02/2013 | 4.98 | Call | Bond Future | 448.8600 | 0.4489 | 375.4100 | 0.3754 | (16.364) | 0 | 0 | 0 |
| 2012/09/14 | R201 | 07/02/2013 | 4.98 | Put | Bond Future | 311.6300 | 0.3116 | 374.1000 | 0.3741 | 20.046 | 0 | 0 | 0 |
| 2012/09/14 | R201 | 02/05/2013 | | | Bond Future | 4.8334 | 109.3296 | 4.9197 | 109.1910 | 1.785 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R201 | 02/05/2013 | 4.04 | Call | Bond Future | 78.0800 | 0.0781 | 60.6600 | 0.0607 | (22.310) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | R201 | 02/05/2013 | 4.04 | Put | Bond Future | 1,364.0700 | 1.3641 | 1,485.2500 | 1.4853 | 8.884 | 0 | 0 | 0 |
| 2012/09/14 | R201 | 02/05/2013 | 4.05 | Call | Bond Future | 80.0700 | 0.0801 | 62.2700 | 0.0623 | (22.231) | 0 | 0 | 0 |
| 2012/09/14 | R201 | 02/05/2013 | 4.05 | Put | Bond Future | 1,349.7300 | 1.3497 | 1,470.5300 | 1.4705 | 8.950 | 0 | 0 | 0 |
| 2012/09/14 | R201 | 02/05/2013 | 4.06 | Call | Bond Future | 82.1200 | 0.0821 | 63.9300 | 0.0639 | (22.151) | 0 | 0 | 0 |
| 2012/09/14 | R201 | 02/05/2013 | 4.06 | Put | Bond Future | 1,335.4400 | 1.3354 | 1,455.8500 | 1.4559 | 9.017 | 0 | 0 | 0 |
| 2012/09/14 | R202 | 01/11/2012 | | | Bond Future | 203.8478 | 203.8478 | 203.8459 | 203.8459 | (0.001) | 0.0000 | 0.0000 | 49,424 |
| 2012/09/14 | R202 | 01/11/2012 | 191.99 | Call | Bond Future | 11,857.7600 | 11.8578 | 11,855.8600 | 11.8559 | (0.016) | 0 | 0 | 0 |
| 2012/09/14 | R202 | 01/11/2012 | 191.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R202 | 01/11/2012 | 192.00 | Call | Bond Future | 11,847.7600 | 11.8478 | 11,845.8600 | 11.8459 | (0.016) | 0 | 0 | 0 |
| 2012/09/14 | R202 | 01/11/2012 | 192.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R202 | 01/11/2012 | 192.01 | Call | Bond Future | 11,837.7600 | 11.8378 | 11,835.8600 | 11.8359 | (0.016) | 0 | 0 | 0 |
| 2012/09/14 | R202 | 01/11/2012 | 192.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R203 | 01/11/2012 | | | Bond Future | 5.9333 | 110.8247 | 6.0154 | 110.4634 | 1.384 | 0.0000 | 0.0000 | 4,688 |
| 2012/09/14 | R203 | 01/11/2012 | 6.87 | Call | Bond Future | 4,045.6300 | 4.0456 | 3,689.7900 | 3.6898 | (8.796) | 0 | 0 | 0 |
| 2012/09/14 | R203 | 01/11/2012 | 6.87 | Put | Bond Future | 9.3600 | 0.0094 | 14.8700 | 0.0149 | 58.868 | 0 | 0 | 0 |
| 2012/09/14 | R203 | 07/02/2013 | | | Bond Future | 5.9887 | 112.3616 | 6.0765 | 111.9959 | 1.467 | 0.0000 | 0.0000 | 11,310 |
| 2012/09/14 | R203 | 07/02/2013 | 6.11 | Call | Bond Future | 1,504.2700 | 1.5043 | 1,300.0500 | 1.3000 | (13.576) | 0 | 0 | 12,600 |
| 2012/09/14 | R203 | 07/02/2013 | 6.11 | Put | Bond Future | 999.4500 | 0.9994 | 1,161.0000 | 1.1610 | 16.164 | 0 | 0 | 0 |
| 2012/09/14 | R203 | 07/02/2013 | 6.65 | Call | Bond Future | 3,083.1400 | 3.0831 | 2,792.0200 | 2.7920 | (9.442) | 0 | 0 | 0 |
| 2012/09/14 | R203 | 07/02/2013 | 6.65 | Put | Bond Future | 366.0900 | 0.3661 | 440.7400 | 0.4407 | 20.391 | 0 | 0 | 30,250 |
| 2012/09/14 | R203 | 07/02/2013 | 6.94 | Call | Bond Future | 4,082.3600 | 4.0824 | 3,761.5400 | 3.7615 | (7.859) | 0 | 0 | 0 |
| 2012/09/14 | R203 | 07/02/2013 | 6.94 | Put | Bond Future | 200.0400 | 0.2000 | 244.9900 | 0.2450 | 22.471 | 0 | 0 | 0 |
| 2012/09/14 | R203 | 02/05/2013 | | | Bond Future | 6.0255 | 109.5878 | 6.1191 | 109.2165 | 1.554 | 0.0000 | 0.0000 | 8 |
| 2012/09/14 | R203 | 02/05/2013 | 5.91 | Call | Bond Future | 1,364.0800 | 1.3641 | 1,196.4600 | 1.1965 | (12.288) | 0 | 0 | 0 |
| 2012/09/14 | R203 | 02/05/2013 | 5.91 | Put | Bond Future | 1,824.4700 | 1.8245 | 2,028.1200 | 2.0281 | 11.162 | 0 | 0 | 0 |
| 2012/09/14 | R203 | 02/05/2013 | 5.89 | Call | Bond Future | 1,328.6900 | 1.3287 | 1,164.0300 | 1.1640 | (12.393) | 0 | 0 | 0 |
| 2012/09/14 | R203 | 02/05/2013 | 5.89 | Put | Bond Future | 1,869.0200 | 1.8690 | 2,075.6300 | 2.0756 | 11.054 | 0 | 0 | 0 |
| 2012/09/14 | R203 | 02/05/2013 | 5.90 | Call | Bond Future | 1,346.3100 | 1.3463 | 1,180.1700 | 1.1802 | (12.340) | 0 | 0 | 0 |
| 2012/09/14 | R203 | 02/05/2013 | 5.90 | Put | Bond Future | 1,846.6600 | 1.8467 | 2,051.7900 | 2.0518 | 11.108 | 0 | 0 | 0 |
| 2012/09/14 | R204 | 01/11/2012 | | | Bond Future | 6.2309 | 111.8973 | 6.3176 | 111.4389 | 1.393 | 0.0000 | 0.0000 | 3,741 |
| 2012/09/14 | R204 | 01/11/2012 | 7.22 | Call | Bond Future | 5,103.5700 | 5.1036 | 4,653.4200 | 4.6534 | (8.820) | 0 | 0 | 0 |
| 2012/09/14 | R204 | 01/11/2012 | 7.22 | Put | Bond Future | 15.1700 | 0.0152 | 23.4800 | 0.0235 | 54.779 | 0 | 0 | 0 |
| 2012/09/14 | R204 | 07/02/2013 | | | Bond Future | 6.2902 | 109.4189 | 6.3818 | 108.9546 | 1.458 | 0.0000 | 0.0000 | 3,000 |
| 2012/09/14 | R204 | 07/02/2013 | 7.29 | Call | Bond Future | 5,208.3700 | 5.2084 | 4,802.9500 | 4.8030 | (7.784) | 0 | 0 | 0 |
| 2012/09/14 | R204 | 07/02/2013 | 7.29 | Put | Bond Future | 274.5200 | 0.2745 | 333.3800 | 0.3334 | 21.441 | 0 | 0 | 0 |
| 2012/09/14 | R204 | 02/05/2013 | | | Bond Future | 6.3367 | 110.7659 | 6.4333 | 110.2949 | 1.524 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R204 | 02/05/2013 | 6.29 | Call | Bond Future | 1,973.1000 | 1.9731 | 1,745.3900 | 1.7454 | (11.541) | 0 | 0 | 0 |
| 2012/09/14 | R204 | 02/05/2013 | 6.29 | Put | Bond Future | 2,201.9800 | 2.2020 | 2,445.2900 | 2.4453 | 11.050 | 0 | 0 | 0 |
| 2012/09/14 | R204 | 02/05/2013 | 6.30 | Call | Bond Future | 1,998.8500 | 1.9988 | 1,769.3400 | 1.7693 | (11.482) | 0 | 0 | 0 |
| 2012/09/14 | R204 | 02/05/2013 | 6.30 | Put | Bond Future | 2,178.7200 | 2.1787 | 2,420.2300 | 2.4202 | 11.085 | 0 | 0 | 0 |
| 2012/09/14 | R204 | 02/05/2013 | 6.31 | Call | Bond Future | 2,024.7600 | 2.0248 | 1,793.4600 | 1.7935 | (11.424) | 0 | 0 | 0 |
| 2012/09/14 | R204 | 02/05/2013 | 6.31 | Put | Bond Future | 2,155.6500 | 2.1556 | 2,395.3700 | 2.3954 | 11.121 | 0 | 0 | 0 |
| 2012/09/14 | R206 | 01/11/2012 | | | Bond Future | 5.0885 | 105.0634 | 5.1558 | 104.9850 | 1.322 | 0.0000 | 0.0000 | 1,120 |
| 2012/09/14 | R206 | 01/11/2012 | 5.05 | Call | Bond Future | 132.1800 | 0.1322 | 98.2100 | 0.0982 | (25.700) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | R206 | 01/11/2012 | 5.05 | Put | Bond Future | 177.1100 | 0.1771 | 221.5200 | 0.2215 | 25.075 | 0 | 0 | 0 |
| 2012/09/14 | R206 | 07/02/2013 | | | Bond Future | 5.0504 | 102.7555 | 5.1375 | 102.6766 | 1.724 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R206 | 07/02/2013 | 4.76 | Call | Bond Future | 149.5400 | 0.1495 | 123.3300 | 0.1233 | (17.527) | 0 | 0 | 0 |
| 2012/09/14 | R206 | 07/02/2013 | 4.76 | Put | Bond Future | 413.4100 | 0.4134 | 466.1200 | 0.4661 | 12.750 | 0 | 0 | 0 |
| 2012/09/14 | R206 | 02/05/2013 | | | Bond Future | 4.9495 | 104.0205 | 5.0680 | 103.9397 | 2.394 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R206 | 02/05/2013 | 3.39 | Call | Bond Future | 38.5200 | 0.0385 | 30.9100 | 0.0309 | (19.756) | 0 | 0 | 0 |
| 2012/09/14 | R206 | 02/05/2013 | 3.39 | Put | Bond Future | 1,113.2100 | 1.1132 | 1,186.4500 | 1.1864 | 6.579 | 0 | 0 | 0 |
| 2012/09/14 | R206 | 02/05/2013 | 3.40 | Call | Bond Future | 39.2000 | 0.0392 | 31.4800 | 0.0315 | (19.694) | 0 | 0 | 0 |
| 2012/09/14 | R206 | 02/05/2013 | 3.40 | Put | Bond Future | 1,106.9400 | 1.1069 | 1,180.0700 | 1.1801 | 6.607 | 0 | 0 | 0 |
| 2012/09/14 | R206 | 02/05/2013 | 3.41 | Call | Bond Future | 39.8900 | 0.0399 | 32.0600 | 0.0321 | (19.629) | 0 | 0 | 0 |
| 2012/09/14 | R206 | 02/05/2013 | 3.41 | Put | Bond Future | 1,100.6800 | 1.1007 | 1,173.7000 | 1.1737 | 6.634 | 0 | 0 | 0 |
| 2012/09/14 | R207 | 01/11/2012 | | | Bond Future | 6.5183 | 106.3796 | 6.6252 | 105.7605 | 1.640 | 0.0000 | 0.0000 | 19,118 |
| 2012/09/14 | R207 | 01/11/2012 | 7.58 | Call | Bond Future | 5,970.3600 | 5.9704 | 5,362.7500 | 5.3627 | (10.177) | 0 | 0 | 0 |
| 2012/09/14 | R207 | 01/11/2012 | 7.58 | Put | Bond Future | 17.1200 | 0.0171 | 28.6100 | 0.0286 | 67.114 | 0 | 0 | 0 |
| 2012/09/14 | R207 | 07/02/2013 | | | Bond Future | 6.5828 | 104.2154 | 6.6950 | 103.5883 | 1.704 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R207 | 07/02/2013 | 7.66 | Call | Bond Future | 6,123.3900 | 6.1234 | 5,571.8000 | 5.5718 | (9.008) | 0 | 0 | 0 |
| 2012/09/14 | R207 | 07/02/2013 | 7.66 | Put | Bond Future | 288.3500 | 0.2884 | 363.9300 | 0.3639 | 26.211 | 0 | 0 | 0 |
| 2012/09/14 | R207 | 02/05/2013 | | | Bond Future | 6.6369 | 105.4984 | 6.7542 | 104.8625 | 1.768 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R207 | 02/05/2013 | 6.44 | Call | Bond Future | 1,900.0800 | 1.9001 | 1,628.5400 | 1.6285 | (14.291) | 0 | 0 | 0 |
| 2012/09/14 | R207 | 02/05/2013 | 6.44 | Put | Bond Future | 2,978.4500 | 2.9785 | 3,342.7700 | 3.3428 | 12.232 | 0 | 0 | 0 |
| 2012/09/14 | R207 | 02/05/2013 | 6.45 | Call | Bond Future | 1,922.8600 | 1.9229 | 1,649.0600 | 1.6491 | (14.239) | 0 | 0 | 0 |
| 2012/09/14 | R207 | 02/05/2013 | 6.45 | Put | Bond Future | 2,946.1400 | 2.9461 | 3,308.2000 | 3.3082 | 12.289 | 0 | 0 | 0 |
| 2012/09/14 | R207 | 02/05/2013 | 6.46 | Call | Bond Future | 1,945.8300 | 1.9458 | 1,669.7500 | 1.6697 | (14.188) | 0 | 0 | 0 |
| 2012/09/14 | R207 | 02/05/2013 | 6.46 | Put | Bond Future | 2,914.0600 | 2.9141 | 3,273.8400 | 3.2738 | 12.346 | 0 | 0 | 0 |
| 2012/09/14 | R208 | 01/11/2012 | | | Bond Future | 6.6845 | 101.0928 | 6.7962 | 100.3850 | 1.671 | 0.0000 | 0.0000 | 11,472 |
| 2012/09/14 | R208 | 01/11/2012 | 6.81 | Call | Bond Future | 1,661.0700 | 1.6611 | 1,249.9800 | 1.2500 | (24.749) | 0 | 0 | 0 |
| 2012/09/14 | R208 | 01/11/2012 | 6.81 | Put | Bond Future | 866.2500 | 0.8663 | 1,163.0100 | 1.1630 | 34.258 | 0 | 0 | 0 |
| 2012/09/14 | R208 | 01/11/2012 | 7.50 | Call | Bond Future | 5,103.3400 | 5.1033 | 4,438.2700 | 4.4383 | (13.032) | 0 | 0 | 0 |
| 2012/09/14 | R208 | 01/11/2012 | 7.50 | Put | Bond Future | 74.9200 | 0.0749 | 117.7000 | 0.1177 | 57.101 | 0 | 0 | 12,250 |
| 2012/09/14 | R208 | 01/11/2012 | 7.70 | Call | Bond Future | 6,241.6700 | 6.2417 | 5,552.3400 | 5.5523 | (11.044) | 0 | 0 | 0 |
| 2012/09/14 | R208 | 01/11/2012 | 7.70 | Put | Bond Future | 28.2300 | 0.0282 | 46.7500 | 0.0467 | 65.604 | 0 | 0 | 0 |
| 2012/09/14 | R208 | 07/02/2013 | | | Bond Future | 6.7497 | 102.4947 | 6.8662 | 101.7775 | 1.727 | 0.0000 | 0.0000 | 2,300 |
| 2012/09/14 | R208 | 07/02/2013 | 6.00 | Call | Bond Future | 549.3700 | 0.5494 | 418.9900 | 0.4190 | (23.733) | 0 | 0 | 12,250 |
| 2012/09/14 | R208 | 07/02/2013 | 6.00 | Put | Bond Future | 5,318.1600 | 5.3182 | 5,904.9600 | 5.9050 | 11.034 | 0 | 0 | 0 |
| 2012/09/14 | R208 | 07/02/2013 | 7.78 | Call | Bond Future | 6,521.7800 | 6.5218 | 5,904.8300 | 5.9048 | (9.460) | 0 | 0 | 0 |
| 2012/09/14 | R208 | 07/02/2013 | 7.78 | Put | Bond Future | 397.7000 | 0.3977 | 497.9300 | 0.4979 | 25.202 | 0 | 0 | 0 |
| 2012/09/14 | R208 | 02/05/2013 | | | Bond Future | 6.8014 | 100.3630 | 6.9226 | 99.6362 | 1.782 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R208 | 02/05/2013 | 6.65 | Call | Bond Future | 2,286.5100 | 2.2865 | 1,961.9300 | 1.9619 | (14.195) | 0 | 0 | 0 |
| 2012/09/14 | R208 | 02/05/2013 | 6.65 | Put | Bond Future | 3,203.7900 | 3.2038 | 3,606.0600 | 3.6061 | 12.556 | 0 | 0 | 0 |
| 2012/09/14 | R208 | 02/05/2013 | 6.66 | Call | Bond Future | 2,312.9900 | 2.3130 | 1,985.8500 | 1.9859 | (14.144) | 0 | 0 | 0 |
| 2012/09/14 | R208 | 02/05/2013 | 6.66 | Put | Bond Future | 3,169.3800 | 3.1694 | 3,569.0900 | 3.5691 | 12.612 | 0 | 0 | 0 |
| 2012/09/14 | R208 | 02/05/2013 | 6.64 | Call | Bond Future | 2,260.2100 | 2.2602 | 1,938.1900 | 1.9382 | (14.247) | 0 | 0 | 0 |
| 2012/09/14 | R208 | 02/05/2013 | 6.64 | Put | Bond Future | 3,238.4400 | 3.2384 | 3,643.2700 | 3.6433 | 12.501 | 0 | 0 | 0 |
| 2012/09/14 | R209 | 01/11/2012 | | | Bond Future | 8.1853 | 80.6002 | 8.3823 | 78.9114 | 2.407 | 0.0000 | 0.0000 | 7,349 |
| 2012/09/14 | R209 | 01/11/2012 | 8.99 | Call | Bond Future | 6,808.0100 | 6.8080 | 5,319.3100 | 5.3193 | (21.867) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | R209 | 01/11/2012 | 8.99 | Put | Bond Future | 247.6000 | 0.2476 | 447.7600 | 0.4478 | 80.840 | 0 | 0 | 0 |
| 2012/09/14 | R209 | 07/02/2013 | | | Bond Future | 8.2596 | 81.7178 | 8.4624 | 80.0060 | 2.455 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R209 | 07/02/2013 | 9.06 | Call | Bond Future | 7,818.6000 | 7.8186 | 6,534.8500 | 6.5349 | (16.419) | 0 | 0 | 0 |
| 2012/09/14 | R209 | 07/02/2013 | 9.06 | Put | Bond Future | 1,385.0600 | 1.3851 | 1,813.1200 | 1.8131 | 30.906 | 0 | 0 | 0 |
| 2012/09/14 | R209 | 02/05/2013 | | | Bond Future | 8.3209 | 79.5819 | 8.5289 | 77.8483 | 2.500 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R209 | 02/05/2013 | 7.99 | Call | Bond Future | 3,451.4200 | 3.4514 | 2,741.2600 | 2.7413 | (20.576) | 0 | 0 | 0 |
| 2012/09/14 | R209 | 02/05/2013 | 7.99 | Put | Bond Future | 6,335.6800 | 6.3357 | 7,359.0900 | 7.3591 | 16.153 | 0 | 0 | 0 |
| 2012/09/14 | R209 | 02/05/2013 | 8.00 | Call | Bond Future | 3,485.2300 | 3.4852 | 2,770.0900 | 2.7701 | (20.519) | 0 | 0 | 0 |
| 2012/09/14 | R209 | 02/05/2013 | 8.00 | Put | Bond Future | 6,279.9600 | 6.2800 | 7,298.3900 | 7.2984 | 16.217 | 0 | 0 | 0 |
| 2012/09/14 | R209 | 02/05/2013 | 8.01 | Call | Bond Future | 3,519.2300 | 3.5192 | 2,799.1100 | 2.7991 | (20.462) | 0 | 0 | 0 |
| 2012/09/14 | R209 | 02/05/2013 | 8.01 | Put | Bond Future | 6,224.5800 | 6.2246 | 7,238.0300 | 7.2380 | 16.281 | 0 | 0 | 0 |
| 2012/09/14 | R210 | 01/11/2012 | | | Bond Future | 154.4840 | 154.4840 | 155.6858 | 155.6858 | 0.778 | 0.0000 | 0.0000 | 3,414 |
| 2012/09/14 | R210 | 01/11/2012 | 144.99 | Call | Bond Future | 9,493.9900 | 9.4940 | 10,695.8500 | 10.6959 | 12.659 | 0 | 0 | 0 |
| 2012/09/14 | R210 | 01/11/2012 | 144.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R210 | 01/11/2012 | 145.00 | Call | Bond Future | 9,483.9900 | 9.4840 | 10,685.8500 | 10.6859 | 12.673 | 0 | 0 | 0 |
| 2012/09/14 | R210 | 01/11/2012 | 145.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R210 | 01/11/2012 | 145.01 | Call | Bond Future | 9,473.9900 | 9.4740 | 10,675.8500 | 10.6759 | 12.686 | 0 | 0 | 0 |
| 2012/09/14 | R210 | 01/11/2012 | 145.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R211 | 01/11/2012 | | | Bond Future | 122.3804 | 122.3804 | 122.3745 | 122.3745 | (0.005) | 0.0000 | 0.0000 | 703 |
| 2012/09/14 | R211 | 01/11/2012 | 121.99 | Call | Bond Future | 390.4300 | 0.3904 | 384.5300 | 0.3845 | (1.511) | 0 | 0 | 0 |
| 2012/09/14 | R211 | 01/11/2012 | 121.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R211 | 01/11/2012 | 122.00 | Call | Bond Future | 380.4300 | 0.3804 | 374.5300 | 0.3745 | (1.551) | 0 | 0 | 0 |
| 2012/09/14 | R211 | 01/11/2012 | 122.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R211 | 01/11/2012 | 122.01 | Call | Bond Future | 370.4300 | 0.3704 | 364.5300 | 0.3645 | (1.593) | 0 | 0 | 0 |
| 2012/09/14 | R211 | 01/11/2012 | 122.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R212 | 01/11/2012 | | | Bond Future | 125.8246 | 125.8246 | 125.9260 | 125.9260 | 0.081 | 0.0000 | 0.0000 | 5,084 |
| 2012/09/14 | R212 | 01/11/2012 | 121.99 | Call | Bond Future | 3,834.6300 | 3.8346 | 3,935.9700 | 3.9360 | 2.643 | 0 | 0 | 0 |
| 2012/09/14 | R212 | 01/11/2012 | 121.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R212 | 01/11/2012 | 122.00 | Call | Bond Future | 3,824.6300 | 3.8246 | 3,925.9700 | 3.9260 | 2.650 | 0 | 0 | 0 |
| 2012/09/14 | R212 | 01/11/2012 | 122.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R212 | 01/11/2012 | 122.01 | Call | Bond Future | 3,814.6300 | 3.8146 | 3,915.9700 | 3.9160 | 2.657 | 0 | 0 | 0 |
| 2012/09/14 | R212 | 01/11/2012 | 122.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R213 | 01/11/2012 | | | Bond Future | 7.9821 | 91.9100 | 8.1640 | 90.3142 | 2.279 | 0.0000 | 0.0000 | 5,142 |
| 2012/09/14 | R213 | 01/11/2012 | 7.75 | Call | Bond Future | 1,138.7800 | 1.1388 | 656.3400 | 0.6563 | (42.365) | 0 | 0 | 140 |
| 2012/09/14 | R213 | 01/11/2012 | 7.75 | Put | Bond Future | 3,235.6200 | 3.2356 | 4,348.9200 | 4.3489 | 34.408 | 0 | 0 | 0 |
| 2012/09/14 | R213 | 01/11/2012 | 8.81 | Call | Bond Future | 7,148.2300 | 7.1482 | 5,715.6100 | 5.7156 | (20.042) | 0 | 0 | 0 |
| 2012/09/14 | R213 | 01/11/2012 | 8.81 | Put | Bond Future | 207.3200 | 0.2073 | 370.4400 | 0.3704 | 78.680 | 0 | 0 | 0 |
| 2012/09/14 | R213 | 07/02/2013 | | | Bond Future | 8.0611 | 93.1846 | 8.2487 | 91.5672 | 2.328 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R213 | 07/02/2013 | 8.90 | Call | Bond Future | 8,145.6700 | 8.1457 | 6,903.9200 | 6.9039 | (15.244) | 0 | 0 | 0 |
| 2012/09/14 | R213 | 07/02/2013 | 8.90 | Put | Bond Future | 1,233.1300 | 1.2331 | 1,608.8400 | 1.6088 | 30.468 | 0 | 0 | 0 |
| 2012/09/14 | R213 | 02/05/2013 | | | Bond Future | 8.1232 | 90.7969 | 8.3160 | 89.1587 | 2.372 | 0.0000 | 0.0000 | 0 |
| 2012/09/14 | R213 | 02/05/2013 | 7.84 | Call | Bond Future | 3,532.1400 | 3.5321 | 2,846.2000 | 2.8462 | (19.420) | 0 | 0 | 0 |
| 2012/09/14 | R213 | 02/05/2013 | 7.84 | Put | Bond Future | 6,021.2600 | 6.0213 | 6,973.4900 | 6.9735 | 15.814 | 0 | 0 | 0 |
| 2012/09/14 | R213 | 02/05/2013 | 7.85 | Call | Bond Future | 3,567.3100 | 3.5673 | 2,876.5400 | 2.8765 | (19.364) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/09/14 | R213 | 02/05/2013 | 7.85 | Put | Bond Future | 5,966.8600 | 5.9669 | 6,914.2600 | 6.9143 | 15.878 | 0 | 0 | 0 |
| 2012/09/14 | R213 | 02/05/2013 | 7.86 | Call | Bond Future | 3,602.7000 | 3.6027 | 2,907.0800 | 2.9071 | (19.308) | 0 | 0 | 0 |
| 2012/09/14 | R213 | 02/05/2013 | 7.86 | Put | Bond Future | 5,912.8000 | 5.9128 | 6,855.3500 | 6.8553 | 15.941 | 0 | 0 | 0 |
| 2012/09/14 | R214 | 01/11/2012 | | | Bond Future | 8.1945 | 82.6375 | 8.3915 | 80.8452 | 2.405 | 0.0000 | 0.0000 | 1,714 |
| 2012/09/14 | R214 | 01/11/2012 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R214 | 01/11/2012 | 7.99 | Put | Bond Future | 1,931.1900 | 1.9312 | 3,723.4200 | 3.7234 | 92.804 | 0 | 0 | 0 |
| 2012/09/14 | R214 | 01/11/2012 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R214 | 01/11/2012 | 8.00 | Put | Bond Future | 1,835.0000 | 1.8350 | 3,627.2300 | 3.6272 | 97.669 | 0 | 0 | 0 |
| 2012/09/14 | R214 | 01/11/2012 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/09/14 | R214 | 01/11/2012 | 8.01 | Put | Bond Future | 1,738.9900 | 1.7390 | 3,531.2200 | 3.5312 | 103.062 | 0 | 0 | 0 |

Total

339501