



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/07/2012 to 09/07/2012

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/09 | 0106 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0357 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0403 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0457 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0703 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0757 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0804 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0807 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0857 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0904 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0908 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/09 | 2025 | 02/08/2012 | | | Bond Future | 100.0000 | 100.0000 | 99.1858 | 99.1858 | (0.814) | 0.0000 | 0.0000 | 1,612 |
| 2012/07/09 | 2025 | 02/08/2012 | 99.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 02/08/2012 | 99.99 | Put | Bond Future | 0.0000 | 0.0000 | 804.2500 | 0.8042 | 100.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 02/08/2012 | 100.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 02/08/2012 | 100.00 | Put | Bond Future | 0.0000 | 0.0000 | 814.2500 | 0.8142 | 100.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 02/08/2012 | 100.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 02/08/2012 | 100.01 | Put | Bond Future | 0.0000 | 0.0000 | 824.2500 | 0.8242 | 100.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 01/11/2012 | | | Bond Future | 100.0000 | 100.0000 | 100.5869 | 100.5869 | 0.587 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 2025 | 01/11/2012 | 99.99 | Call | Bond Future | 0.0000 | 0.0000 | 596.9300 | 0.5969 | 100.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 01/11/2012 | 99.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 01/11/2012 | 100.00 | Call | Bond Future | 0.0000 | 0.0000 | 586.9300 | 0.5869 | 100.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 01/11/2012 | 100.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 01/11/2012 | 100.01 | Call | Bond Future | 0.0000 | 0.0000 | 576.9300 | 0.5769 | 100.000 | 0 | 0 | 0 |
| 2012/07/09 | 2025 | 01/11/2012 | 100.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | AL7T | 02/08/2012 | | | Index Future | 451.7790 | 451.7790 | 451.5290 | 451.5290 | (0.055) | 0.0000 | 0.0000 | 13 |
| 2012/07/09 | AL7T | 01/11/2012 | | | Index Future | 458.1650 | 458.1650 | 457.9080 | 457.9080 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | ALBI | 02/08/2012 | | | Index Future | 406.7230 | 406.7230 | 406.5710 | 406.5710 | (0.037) | 0.0000 | 0.0000 | 1,003 |
| 2012/07/09 | ALBI | 01/11/2012 | | | Index Future | 412.4720 | 412.4720 | 412.3140 | 412.3140 | (0.038) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C189 | 01/04/2013 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C204 | 21/12/2018 | | | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/07/09 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | ES33 | 02/08/2012 | | | Bond Future | 9.0260 | 88.6578 | 9.0450 | 88.5002 | 0.211 | 0.0000 | 0.0000 | 4,220 |
| 2012/07/09 | ES33 | 01/11/2012 | | | Bond Future | 9.1110 | 86.1359 | 9.1310 | 85.9726 | 0.220 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | ES33 | 01/11/2012 | 9.20 | Call | Bond Future | 723.0000 | 0.7230 | 559.6900 | 0.5597 | (22.588) | 0 | 0 | 0 |
| 2012/07/09 | ES33 | 01/11/2012 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | GOVI | 02/08/2012 | | | GOVI | 407.3650 | 407.3650 | 407.2370 | 407.2370 | (0.031) | 0.0000 | 0.0000 | 266 |
| 2012/07/09 | GOVI | 02/08/2012 | 398.23 | Call | GOVI | 91,350.0000 | 9.1350 | 90,070.0000 | 9.0070 | (1.401) | 0 | 0 | 0 |
| 2012/07/09 | GOVI | 02/08/2012 | 398.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | GOVI | 01/11/2012 | | | GOVI | 413.1240 | 413.1240 | 412.9890 | 412.9890 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | GOVI | 01/11/2012 | 403.96 | Call | GOVI | 91,640.0000 | 9.1640 | 90,290.0000 | 9.0290 | (1.473) | 0 | 0 | 0 |
| 2012/07/09 | GOVI | 01/11/2012 | 403.96 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | IGOV | 02/08/2012 | | | Index Future | 175.2210 | 175.2210 | 175.7480 | 175.7480 | 0.301 | 0.0000 | 0.0000 | 594 |
| 2012/07/09 | IGOV | 01/11/2012 | | | Index Future | 177.6970 | 177.6970 | 178.2300 | 178.2300 | 0.300 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | IGOV | 07/02/2013 | | | Index Future | 180.4760 | 180.4760 | 181.0110 | 181.0110 | 0.296 | 0.0000 | 0.0000 | 14 |
| 2012/07/09 | ILBI | 02/08/2012 | | | Index Future | 475.1260 | 475.1260 | 475.1260 | 475.1260 | 0.000 | 0.0000 | 0.0000 | 169 |
| 2012/07/09 | 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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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/09 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | JBAF | 18/07/2012 | | | Jibar Tradeable Future | 5.5350 | 94.4650 | 5.5550 | 94.4450 | 0.361 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | JBAF | 15/08/2012 | | | Jibar Tradeable Future | 5.4350 | 94.5650 | 5.4350 | 94.5650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | JBAF | 19/09/2012 | | | Jibar Tradeable Future | 5.3850 | 94.6150 | 5.3950 | 94.6050 | 0.186 | 0.0000 | 0.0000 | 44,760 |
| 2012/07/09 | JBAF | 17/10/2012 | | | Jibar Tradeable Future | 5.3150 | 94.6850 | 5.3050 | 94.6950 | (0.188) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | JBAF | 21/11/2012 | | | Jibar Tradeable Future | 5.2650 | 94.7350 | 5.2650 | 94.7350 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | JBAF | 19/12/2012 | | | Jibar Tradeable Future | 5.2350 | 94.7650 | 5.2250 | 94.7750 | (0.191) | 0.0000 | 0.0000 | 840 |
| 2012/07/09 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 5.2350 | 94.7650 | 5.2250 | 94.7750 | (0.191) | 0.0000 | 0.0000 | 1,000 |
| 2012/07/09 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 5.3150 | 94.6850 | 5.3050 | 94.6950 | (0.188) | 0.0000 | 0.0000 | 500 |
| 2012/07/09 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.4450 | 94.5550 | 5.4350 | 94.5650 | (0.184) | 0.0000 | 0.0000 | 1,700 |
| 2012/07/09 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.6050 | 94.3950 | 5.5950 | 94.4050 | (0.178) | 0.0000 | 0.0000 | 1,500 |
| 2012/07/09 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.7950 | 94.2050 | 5.7750 | 94.2250 | (0.345) | 0.0000 | 0.0000 | 400 |
| 2012/07/09 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.9850 | 94.0150 | 5.9850 | 94.0150 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R157 | 02/08/2012 | | | Bond Future | 5.9600 | 126.3972 | 5.9550 | 126.4130 | (0.084) | 0.0000 | 0.0000 | 15,680 |
| 2012/07/09 | R157 | 02/08/2012 | 6.15 | Call | Bond Future | 714.0200 | 0.7140 | 711.8900 | 0.7119 | (0.298) | 0 | 0 | 0 |
| 2012/07/09 | R157 | 02/08/2012 | 6.15 | Put | Bond Future | 115.4400 | 0.1154 | 97.5100 | 0.0975 | (15.532) | 0 | 0 | 0 |
| 2012/07/09 | R157 | 02/08/2012 | 6.35 | Call | Bond Future | 1,252.5600 | 1.2526 | 1,261.0300 | 1.2610 | 0.676 | 0 | 0 | 1,250 |
| 2012/07/09 | R157 | 02/08/2012 | 6.35 | Put | Bond Future | 27.9700 | 0.0280 | 20.6400 | 0.0206 | (26.207) | 0 | 0 | 0 |
| 2012/07/09 | R157 | 02/08/2012 | 6.55 | Call | Bond Future | 1,851.3600 | 1.8514 | 1,865.2800 | 1.8653 | 0.752 | 0 | 0 | 0 |
| 2012/07/09 | R157 | 02/08/2012 | 6.55 | Put | Bond Future | 4.8800 | 0.0049 | 3.0000 | 0.0030 | (38.525) | 0 | 0 | 1,250 |
| 2012/07/09 | R157 | 02/08/2012 | 6.95 | Call | Bond Future | 3,078.0200 | 3.0780 | 3,093.7900 | 3.0938 | 0.512 | 0 | 0 | 0 |
| 2012/07/09 | R157 | 02/08/2012 | 6.95 | Put | Bond Future | 0.0500 | 0.0001 | 0.0200 | 0.0000 | (60.000) | 0 | 0 | 3,750 |
| 2012/07/09 | R157 | 01/11/2012 | | | Bond Future | 5.9860 | 121.3812 | 5.9810 | 121.3957 | (0.084) | 0.0000 | 0.0000 | 200 |
| 2012/07/09 | R157 | 01/11/2012 | 5.78 | Call | Bond Future | 466.0600 | 0.4661 | 462.6900 | 0.4627 | (0.723) | 0 | 0 | 5,630 |
| 2012/07/09 | R157 | 01/11/2012 | 5.78 | Put | Bond Future | 1,066.0500 | 1.0661 | 1,048.1600 | 1.0482 | (1.678) | 0 | 0 | 0 |
| 2012/07/09 | R157 | 01/11/2012 | 6.24 | Call | Bond Future | 1,167.6200 | 1.1676 | 1,168.4100 | 1.1684 | 0.068 | 0 | 0 | 0 |
| 2012/07/09 | R157 | 01/11/2012 | 6.24 | Put | Bond Future | 433.0900 | 0.4331 | 419.3600 | 0.4194 | (3.170) | 0 | 0 | 0 |
| 2012/07/09 | R157 | 07/02/2013 | | | Bond Future | 6.0070 | 123.2798 | 6.0030 | 123.2902 | (0.067) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R157 | 07/02/2013 | 6.28 | Call | Bond Future | 1,394.9400 | 1.3949 | 1,394.7600 | 1.3948 | (0.013) | 0 | 0 | 0 |
| 2012/07/09 | R157 | 07/02/2013 | 6.28 | Put | Bond Future | 681.3200 | 0.6813 | 670.6400 | 0.6706 | (1.568) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | | | Bond Future | 7.8700 | 123.7268 | 7.8850 | 123.5793 | 0.191 | 0.0000 | 0.0000 | 34,705 |
| 2012/07/09 | R186 | 02/08/2012 | 7.66 | Call | Bond Future | 643.5200 | 0.6435 | 533.8200 | 0.5338 | (17.047) | 0 | 0 | 276 |
| 2012/07/09 | R186 | 02/08/2012 | 7.66 | Put | Bond Future | 2,735.0800 | 2.7351 | 2,772.8700 | 2.7729 | 1.382 | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 7.70 | Call | Bond Future | 765.7400 | 0.7657 | 645.7400 | 0.6457 | (15.671) | 0 | 0 | 2,700 |
| 2012/07/09 | R186 | 02/08/2012 | 7.70 | Put | Bond Future | 2,455.0300 | 2.4550 | 2,482.5200 | 2.4825 | 1.120 | 0 | 0 | 0 |

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| 2012/07/09 | R186 | 02/08/2012 | 7.76 | Call | Bond Future | 977.9800 | | 0.9780 | 843.3900 | 0.8434 | (13.762) | 0 | 0 | 43 |
| 2012/07/09 | R186 | 02/08/2012 | 7.76 | Put | Bond Future | 2,067.2900 | | 2.0673 | 2,080.1900 | 2.0802 | 0.624 | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 9.00 | Call | Bond Future | 10,440.3300 | | 10.4403 | 10,291.5200 | 10.2915 | (1.425) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 9.00 | Put | Bond Future | 3.4300 | | 0.0034 | 2.1100 | 0.0021 | (38.484) | 0 | 0 | 199 |
| 2012/07/09 | R186 | 02/08/2012 | 8.66 | Call | Bond Future | 7,468.9800 | | 7.4690 | 7,313.4400 | 7.3134 | (2.082) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 8.66 | Put | Bond Future | 33.5400 | | 0.0335 | 25.4900 | 0.0255 | (24.001) | 0 | 0 | 276 |
| 2012/07/09 | R186 | 02/08/2012 | 8.75 | Call | Bond Future | 8,260.1300 | | 8.2601 | 8,107.3600 | 8.1074 | (1.849) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 8.75 | Put | Bond Future | 19.0000 | | 0.0190 | 13.7200 | 0.0137 | (27.789) | 0 | 0 | 2,700 |
| 2012/07/09 | R186 | 02/08/2012 | 8.76 | Call | Bond Future | 8,347.9600 | | 8.3480 | 8,195.4400 | 8.1954 | (1.827) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 8.76 | Put | Bond Future | 17.8100 | | 0.0178 | 12.7800 | 0.0128 | (28.243) | 0 | 0 | 43 |
| 2012/07/09 | R186 | 02/08/2012 | 8.00 | Call | Bond Future | 2,184.2200 | | 2.1842 | 2,011.2600 | 2.0113 | (7.919) | 0 | 0 | 1,099 |
| 2012/07/09 | R186 | 02/08/2012 | 8.00 | Put | Bond Future | 914.3600 | | 0.9144 | 888.8900 | 0.8889 | (2.786) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 8.25 | Call | Bond Future | 3,974.3100 | | 3.9743 | 3,798.4900 | 3.7985 | (4.424) | 0 | 0 | 8,750 |
| 2012/07/09 | R186 | 02/08/2012 | 8.25 | Put | Bond Future | 314.5900 | | 0.3146 | 286.2600 | 0.2863 | (9.005) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 8.30 | Call | Bond Future | 4,376.8400 | | 4.3768 | 4,203.2500 | 4.2032 | (3.966) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 02/08/2012 | 8.30 | Put | Bond Future | 247.2400 | | 0.2472 | 221.1400 | 0.2211 | (10.557) | 0 | 0 | 900 |
| 2012/07/09 | R186 | 01/11/2012 | | | Bond Future | 7.9370 | | 125.4749 | 7.9520 | 125.3302 | 0.189 | 0.0000 | 0.0000 | 267 |
| 2012/07/09 | R186 | 01/11/2012 | 8.50 | Call | Bond Future | 6,839.2600 | | 6.8393 | 6,694.4800 | 6.6945 | (2.117) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 01/11/2012 | 8.50 | Put | Bond Future | 1,570.7600 | | 1.5708 | 1,570.7100 | 1.5707 | (0.003) | 0 | 0 | 200 |
| 2012/07/09 | R186 | 01/11/2012 | 8.82 | Call | Bond Future | 9,050.6500 | | 9.0507 | 8,900.2500 | 8.9002 | (1.662) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 01/11/2012 | 8.82 | Put | Bond Future | 931.9800 | | 0.9320 | 926.3100 | 0.9263 | (0.608) | 0 | 0 | 1,858 |
| 2012/07/09 | R186 | 01/11/2012 | 7.82 | Call | Bond Future | 3,022.9700 | | 3.0230 | 2,911.3100 | 2.9113 | (3.694) | 0 | 0 | 1,858 |
| 2012/07/09 | R186 | 01/11/2012 | 7.82 | Put | Bond Future | 4,160.2700 | | 4.1603 | 4,193.3400 | 4.1933 | 0.795 | 0 | 0 | 0 |
| 2012/07/09 | R186 | 01/11/2012 | 8.00 | Call | Bond Future | 3,873.8700 | | 3.8739 | 3,750.5400 | 3.7505 | (3.184) | 0 | 0 | 200 |
| 2012/07/09 | R186 | 01/11/2012 | 8.00 | Put | Bond Future | 3,267.6500 | | 3.2676 | 3,289.0500 | 3.2890 | 0.655 | 0 | 0 | 0 |
| 2012/07/09 | R186 | 07/02/2013 | | | Bond Future | 8.0080 | | 122.1410 | 8.0240 | 121.9898 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R186 | 07/02/2013 | 8.47 | Call | Bond Future | 7,421.9800 | | 7.4220 | 7,290.6300 | 7.2906 | (1.770) | 0 | 0 | 0 |
| 2012/07/09 | R186 | 07/02/2013 | 8.47 | Put | Bond Future | 3,160.1800 | | 3.1602 | 3,180.1000 | 3.1801 | 0.630 | 0 | 0 | 0 |
| 2012/07/09 | R189 | 02/08/2012 | | | Bond Future | 220.0826 | | 220.0826 | 220.0729 | 220.0729 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R189 | 02/08/2012 | 219.65 | Call | Bond Future | 432.5600 | | 0.4326 | 422.9400 | 0.4229 | (2.224) | 0 | 0 | 0 |
| 2012/07/09 | R189 | 02/08/2012 | 219.65 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | R197 | 02/08/2012 | | | Bond Future | 257.1007 | | 257.1007 | 258.4922 | 258.4922 | 0.541 | 0.0000 | 0.0000 | 4,228 |
| 2012/07/09 | R197 | 02/08/2012 | 256.15 | Call | Bond Future | 950.6900 | | 0.9507 | 2,342.2300 | 2.3422 | 146.372 | 0 | 0 | 0 |
| 2012/07/09 | R197 | 02/08/2012 | 256.15 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | R201 | 02/08/2012 | | | Bond Future | 5.0320 | | 109.3281 | 5.0280 | 109.3374 | (0.079) | 0.0000 | 0.0000 | 1,620 |
| 2012/07/09 | R201 | 02/08/2012 | 5.20 | Call | Bond Future | 455.2900 | | 0.4553 | 454.1100 | 0.4541 | (0.259) | 0 | 0 | 0 |
| 2012/07/09 | R201 | 02/08/2012 | 5.20 | Put | Bond Future | 65.6200 | | 0.0656 | 55.1400 | 0.0551 | (15.971) | 0 | 0 | 0 |
| 2012/07/09 | R201 | 01/11/2012 | | | Bond Future | 4.9430 | | 110.8732 | 4.9390 | 110.8816 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R201 | 01/11/2012 | 5.11 | Call | Bond Future | 625.3300 | | 0.6253 | 625.4100 | 0.6254 | 0.013 | 0 | 0 | 0 |
| 2012/07/09 | R201 | 01/11/2012 | 5.11 | Put | Bond Future | 277.0500 | | 0.2770 | 268.7700 | 0.2688 | (2.989) | 0 | 0 | 0 |
| 2012/07/09 | R201 | 07/02/2013 | | | Bond Future | 4.7990 | | 108.1943 | 4.7960 | 108.1998 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R201 | 07/02/2013 | 4.98 | Call | Bond Future | 734.4800 | | 0.7345 | 734.0400 | 0.7340 | (0.060) | 0 | 0 | 0 |
| 2012/07/09 | R201 | 07/02/2013 | 4.98 | Put | Bond Future | 402.9800 | | 0.4030 | 397.0300 | 0.3970 | (1.477) | 0 | 0 | 0 |
| 2012/07/09 | R202 | 02/08/2012 | | | Bond Future | 189.0335 | | 189.0335 | 189.0411 | 189.0411 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/09 | R202 | 02/08/2012 | 188.44 | Call | Bond Future | 593.4600 | 0.5935 | 601.0600 | 0.6011 | 1.281 | 0 | 0 | 0 |
| 2012/07/09 | R202 | 02/08/2012 | 188.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | R203 | 02/08/2012 | | | Bond Future | 6.4650 | 110.8983 | 6.4590 | 110.9253 | (0.093) | 0.0000 | 0.0000 | 13,406 |
| 2012/07/09 | R203 | 02/08/2012 | 6.60 | Call | Bond Future | 911.2800 | 0.9113 | 900.7600 | 0.9008 | (1.154) | 0 | 0 | 4,200 |
| 2012/07/09 | R203 | 02/08/2012 | 6.60 | Put | Bond Future | 307.2100 | 0.3072 | 269.7400 | 0.2697 | (12.197) | 0 | 0 | 0 |
| 2012/07/09 | R203 | 02/08/2012 | 6.85 | Call | Bond Future | 1,790.6500 | 1.7906 | 1,799.9600 | 1.8000 | 0.520 | 0 | 0 | 1,400 |
| 2012/07/09 | R203 | 02/08/2012 | 6.85 | Put | Bond Future | 78.8500 | 0.0788 | 61.2100 | 0.0612 | (22.372) | 0 | 0 | 0 |
| 2012/07/09 | R203 | 02/08/2012 | 7.15 | Call | Bond Future | 3,032.1900 | 3.0322 | 3,055.5300 | 3.0555 | 0.770 | 0 | 0 | 0 |
| 2012/07/09 | R203 | 02/08/2012 | 7.15 | Put | Bond Future | 9.6000 | 0.0096 | 5.9900 | 0.0060 | (37.604) | 0 | 0 | 1,400 |
| 2012/07/09 | R203 | 02/08/2012 | 7.55 | Call | Bond Future | 4,739.7700 | 4.7398 | 4,766.5800 | 4.7666 | 0.566 | 0 | 0 | 0 |
| 2012/07/09 | R203 | 02/08/2012 | 7.55 | Put | Bond Future | 0.2500 | 0.0003 | 0.1100 | 0.0001 | (56.000) | 0 | 0 | 4,200 |
| 2012/07/09 | R203 | 01/11/2012 | | | Bond Future | 6.5120 | 108.3093 | 6.5070 | 108.3307 | (0.077) | 0.0000 | 0.0000 | 883 |
| 2012/07/09 | R203 | 01/11/2012 | 6.87 | Call | Bond Future | 2,237.6500 | 2.2376 | 2,236.8000 | 2.2368 | (0.038) | 0 | 0 | 0 |
| 2012/07/09 | R203 | 01/11/2012 | 6.87 | Put | Bond Future | 716.8200 | 0.7168 | 694.5500 | 0.6945 | (3.107) | 0 | 0 | 0 |
| 2012/07/09 | R203 | 07/02/2013 | | | Bond Future | 6.5620 | 110.0013 | 6.5570 | 110.0216 | (0.076) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R203 | 07/02/2013 | 6.94 | Call | Bond Future | 2,631.9100 | 2.6319 | 2,633.3800 | 2.6334 | 0.056 | 0 | 0 | 0 |
| 2012/07/09 | R203 | 07/02/2013 | 6.94 | Put | Bond Future | 1,109.9200 | 1.1099 | 1,091.0800 | 1.0911 | (1.697) | 0 | 0 | 0 |
| 2012/07/09 | R204 | 02/08/2012 | | | Bond Future | 6.7670 | 107.3117 | 6.7820 | 107.2322 | 0.222 | 0.0000 | 0.0000 | 4,061 |
| 2012/07/09 | R204 | 02/08/2012 | 7.15 | Call | Bond Future | 2,118.9400 | 2.1189 | 2,028.5300 | 2.0285 | (4.267) | 0 | 0 | 0 |
| 2012/07/09 | R204 | 02/08/2012 | 7.15 | Put | Bond Future | 111.0000 | 0.1110 | 100.1300 | 0.1001 | (9.793) | 0 | 0 | 0 |
| 2012/07/09 | R204 | 01/11/2012 | | | Bond Future | 6.8200 | 108.8306 | 6.8360 | 108.7488 | 0.235 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R204 | 01/11/2012 | 7.22 | Call | Bond Future | 2,851.9500 | 2.8519 | 2,776.5900 | 2.7766 | (2.642) | 0 | 0 | 0 |
| 2012/07/09 | R204 | 01/11/2012 | 7.22 | Put | Bond Future | 830.2400 | 0.8302 | 836.6700 | 0.8367 | 0.774 | 0 | 0 | 0 |
| 2012/07/09 | R204 | 07/02/2013 | | | Bond Future | 6.8750 | 106.4987 | 6.8930 | 106.4104 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R204 | 07/02/2013 | 7.29 | Call | Bond Future | 3,388.1500 | 3.3881 | 3,316.2900 | 3.3163 | (2.121) | 0 | 0 | 0 |
| 2012/07/09 | R204 | 07/02/2013 | 7.29 | Put | Bond Future | 1,374.5100 | 1.3745 | 1,390.9800 | 1.3910 | 1.198 | 0 | 0 | 0 |
| 2012/07/09 | R206 | 02/08/2012 | | | Bond Future | 5.0950 | 103.7570 | 5.0910 | 103.7626 | (0.079) | 0.0000 | 0.0000 | 1,240 |
| 2012/07/09 | R206 | 02/08/2012 | 5.19 | Call | Bond Future | 191.8000 | 0.1918 | 189.9400 | 0.1899 | (0.970) | 0 | 0 | 0 |
| 2012/07/09 | R206 | 02/08/2012 | 5.19 | Put | Bond Future | 58.8000 | 0.0588 | 51.3300 | 0.0513 | (12.704) | 0 | 0 | 0 |
| 2012/07/09 | R206 | 01/11/2012 | | | Bond Future | 4.9510 | 105.2239 | 4.9470 | 105.2286 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R206 | 01/11/2012 | 5.05 | Call | Bond Future | 300.7700 | 0.3008 | 300.4900 | 0.3005 | (0.093) | 0 | 0 | 0 |
| 2012/07/09 | R206 | 01/11/2012 | 5.05 | Put | Bond Future | 185.2100 | 0.1852 | 180.2600 | 0.1803 | (2.673) | 0 | 0 | 0 |
| 2012/07/09 | R206 | 07/02/2013 | | | Bond Future | 4.6680 | 103.1032 | 4.6670 | 103.1041 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R206 | 07/02/2013 | 4.76 | Call | Bond Future | 359.9700 | 0.3600 | 358.2700 | 0.3583 | (0.472) | 0 | 0 | 0 |
| 2012/07/09 | R206 | 07/02/2013 | 4.76 | Put | Bond Future | 276.1500 | 0.2761 | 273.5400 | 0.2735 | (0.945) | 0 | 0 | 0 |
| 2012/07/09 | R207 | 02/08/2012 | | | Bond Future | 7.0080 | 101.8307 | 7.0270 | 101.7211 | 0.271 | 0.0000 | 0.0000 | 28,653 |
| 2012/07/09 | R207 | 02/08/2012 | 7.51 | Call | Bond Future | 2,909.6400 | 2.9096 | 2,792.5400 | 2.7925 | (4.025) | 0 | 0 | 0 |
| 2012/07/09 | R207 | 02/08/2012 | 7.51 | Put | Bond Future | 63.5700 | 0.0636 | 56.0300 | 0.0560 | (11.861) | 0 | 0 | 0 |
| 2012/07/09 | R207 | 01/11/2012 | | | Bond Future | 7.0630 | 103.2714 | 7.0830 | 103.1594 | 0.283 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R207 | 01/11/2012 | 7.58 | Call | Bond Future | 3,631.8400 | 3.6318 | 3,529.7900 | 3.5298 | (2.810) | 0 | 0 | 0 |
| 2012/07/09 | R207 | 01/11/2012 | 7.58 | Put | Bond Future | 786.8200 | 0.7868 | 796.7100 | 0.7967 | 1.257 | 0 | 0 | 0 |
| 2012/07/09 | R207 | 07/02/2013 | | | Bond Future | 7.1210 | 101.2480 | 7.1440 | 101.1235 | 0.323 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R207 | 07/02/2013 | 7.66 | Call | Bond Future | 4,228.0600 | 4.2281 | 4,127.1000 | 4.1271 | (2.388) | 0 | 0 | 0 |
| 2012/07/09 | R207 | 07/02/2013 | 7.66 | Put | Bond Future | 1,360.4400 | 1.3604 | 1,383.9500 | 1.3840 | 1.728 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/07/09 | R208 | 02/08/2012 | | | Bond Future | 7.1380 | 99.8949 | 7.1520 | 99.8071 | 0.196 | 0.0000 | 0.0000 | 15,844 |
| 2012/07/09 | R208 | 02/08/2012 | 7.20 | Call | Bond Future | 1,060.2400 | 1.0602 | 962.1500 | 0.9622 | (9.252) | 0 | 0 | 3,450 |
| 2012/07/09 | R208 | 02/08/2012 | 7.20 | Put | Bond Future | 672.2400 | 0.6722 | 661.9300 | 0.6619 | (1.534) | 0 | 0 | 0 |
| 2012/07/09 | R208 | 02/08/2012 | 7.50 | Call | Bond Future | 2,408.1100 | 2.4081 | 2,304.4400 | 2.3044 | (4.305) | 0 | 0 | 1,150 |
| 2012/07/09 | R208 | 02/08/2012 | 7.50 | Put | Bond Future | 169.7000 | 0.1697 | 153.8100 | 0.1538 | (9.364) | 0 | 0 | 0 |
| 2012/07/09 | R208 | 02/08/2012 | 7.80 | Call | Bond Future | 4,073.3300 | 4.0733 | 3,979.4900 | 3.9795 | (2.304) | 0 | 0 | 0 |
| 2012/07/09 | R208 | 02/08/2012 | 7.80 | Put | Bond Future | 28.4000 | 0.0284 | 22.3400 | 0.0223 | (21.338) | 0 | 0 | 1,150 |
| 2012/07/09 | R208 | 02/08/2012 | 8.25 | Call | Bond Future | 6,675.8500 | 6.6759 | 6,587.6600 | 6.5877 | (1.321) | 0 | 0 | 0 |
| 2012/07/09 | R208 | 02/08/2012 | 8.25 | Put | Bond Future | 0.9500 | 0.0010 | 0.5400 | 0.0005 | (43.158) | 0 | 0 | 3,450 |
| 2012/07/09 | R208 | 01/11/2012 | | | Bond Future | 7.1940 | 97.9137 | 7.2090 | 97.8220 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R208 | 01/11/2012 | 7.70 | Call | Bond Future | 3,955.2300 | 3.9552 | 3,865.9400 | 3.8659 | (2.258) | 0 | 0 | 0 |
| 2012/07/09 | R208 | 01/11/2012 | 7.70 | Put | Bond Future | 920.9000 | 0.9209 | 923.2900 | 0.9233 | 0.260 | 0 | 0 | 0 |
| 2012/07/09 | R208 | 07/02/2013 | | | Bond Future | 7.2520 | 99.4490 | 7.2690 | 99.3479 | 0.234 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R208 | 07/02/2013 | 7.78 | Call | Bond Future | 4,630.1200 | 4.6301 | 4,543.5500 | 4.5436 | (1.870) | 0 | 0 | 0 |
| 2012/07/09 | R208 | 07/02/2013 | 7.78 | Put | Bond Future | 1,551.8100 | 1.5518 | 1,566.2900 | 1.5663 | 0.933 | 0 | 0 | 0 |
| 2012/07/09 | R209 | 02/08/2012 | | | Bond Future | 8.4490 | 79.8400 | 8.4690 | 79.6732 | 0.237 | 0.0000 | 0.0000 | 23,552 |
| 2012/07/09 | R209 | 02/08/2012 | 8.91 | Call | Bond Future | 3,936.1100 | 3.9361 | 3,749.3800 | 3.7494 | (4.744) | 0 | 0 | 0 |
| 2012/07/09 | R209 | 02/08/2012 | 8.91 | Put | Bond Future | 230.3400 | 0.2303 | 210.4100 | 0.2104 | (8.652) | 0 | 0 | 0 |
| 2012/07/09 | R209 | 01/11/2012 | | | Bond Future | 8.5130 | 77.8214 | 8.5330 | 77.6568 | 0.235 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R209 | 01/11/2012 | 8.99 | Call | Bond Future | 5,507.4500 | 5.5075 | 5,355.4200 | 5.3554 | (2.760) | 0 | 0 | 0 |
| 2012/07/09 | R209 | 01/11/2012 | 8.99 | Put | Bond Future | 1,725.8300 | 1.7258 | 1,738.4700 | 1.7385 | 0.732 | 0 | 0 | 0 |
| 2012/07/09 | R209 | 07/02/2013 | | | Bond Future | 8.5800 | 79.0396 | 8.6010 | 78.8690 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R209 | 07/02/2013 | 9.06 | Call | Bond Future | 6,637.3600 | 6.6374 | 6,495.8800 | 6.4959 | (2.132) | 0 | 0 | 0 |
| 2012/07/09 | R209 | 07/02/2013 | 9.06 | Put | Bond Future | 2,882.0700 | 2.8821 | 2,911.1800 | 2.9112 | 1.010 | 0 | 0 | 0 |
| 2012/07/09 | R210 | 02/08/2012 | | | Bond Future | 142.4819 | 142.4819 | 142.4878 | 142.4878 | 0.004 | 0.0000 | 0.0000 | 992 |
| 2012/07/09 | R210 | 02/08/2012 | 142.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | R210 | 02/08/2012 | 142.66 | Put | Bond Future | 178.0700 | 0.1781 | 172.2400 | 0.1722 | (3.274) | 0 | 0 | 0 |
| 2012/07/09 | R211 | 02/08/2012 | | | Bond Future | 120.4463 | 120.4463 | 120.4456 | 120.4456 | (0.001) | 0.0000 | 0.0000 | 480 |
| 2012/07/09 | R211 | 02/08/2012 | 120.36 | Call | Bond Future | 86.2800 | 0.0863 | 85.6300 | 0.0856 | (0.753) | 0 | 0 | 0 |
| 2012/07/09 | R211 | 02/08/2012 | 120.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | R212 | 02/08/2012 | | | Bond Future | 118.4298 | 118.4298 | 118.9340 | 118.9340 | 0.426 | 0.0000 | 0.0000 | 3,064 |
| 2012/07/09 | R212 | 02/08/2012 | 117.39 | Call | Bond Future | 1,039.7600 | 1.0398 | 1,544.0400 | 1.5440 | 48.500 | 0 | 0 | 0 |
| 2012/07/09 | R212 | 02/08/2012 | 117.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/07/09 | R213 | 02/08/2012 | | | Bond Future | 8.3050 | 90.7934 | 8.3240 | 90.6316 | 0.229 | 0.0000 | 0.0000 | 4,885 |
| 2012/07/09 | R213 | 02/08/2012 | 8.74 | Call | Bond Future | 3,838.8400 | 3.8388 | 3,656.4400 | 3.6564 | (4.751) | 0 | 0 | 0 |
| 2012/07/09 | R213 | 02/08/2012 | 8.74 | Put | Bond Future | 241.9200 | 0.2419 | 221.3200 | 0.2213 | (8.515) | 0 | 0 | 0 |
| 2012/07/09 | R213 | 01/11/2012 | | | Bond Future | 8.3720 | 88.5399 | 8.3920 | 88.3720 | 0.239 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R213 | 01/11/2012 | 8.81 | Call | Bond Future | 5,356.3400 | 5.3563 | 5,203.6300 | 5.2036 | (2.851) | 0 | 0 | 0 |
| 2012/07/09 | R213 | 01/11/2012 | 8.81 | Put | Bond Future | 1,785.5300 | 1.7855 | 1,800.7200 | 1.8007 | 0.851 | 0 | 0 | 0 |
| 2012/07/09 | R213 | 07/02/2013 | | | Bond Future | 8.4440 | 89.9288 | 8.4660 | 89.7470 | 0.261 | 0.0000 | 0.0000 | 0 |
| 2012/07/09 | R213 | 07/02/2013 | 8.90 | Call | Bond Future | 6,622.9100 | 6.6229 | 6,475.0400 | 6.4750 | (2.233) | 0 | 0 | 0 |
| 2012/07/09 | R213 | 07/02/2013 | 8.90 | Put | Bond Future | 2,966.1800 | 2.9662 | 3,000.1100 | 3.0001 | 1.144 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/07/09 | R214 | 02/08/2012 | | | Bond Future | 8.5040 | 81.4386 | 8.5230 | 81.2726 | 0.223 | 0.0000 | 0.0000 | 1,700 |
| 2012/07/09 | R214 | 02/08/2012 | 8.95 | Call | Bond Future | 3,747.8800 | 3.7479 | 3,581.8400 | 3.5818 | (4.430) | 0 | 0 | 0 |
| 2012/07/09 | R214 | 02/08/2012 | 8.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total **315606**