



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/08/2012 to 30/08/2012

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | 0106 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0357 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0403 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0457 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0703 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0757 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0804 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0807 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0857 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0904 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0908 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | 2025 | 01/11/2012 | | | Bond Future | 106.7177 | 106.7177 | 106.7156 | 106.7156 | (0.002) | 0.0000 | 0.0000 | 4,417 |
| 2012/08/30 | 2025 | 01/11/2012 | 99.99 | Call | Bond Future | 6,727.6800 | 6.7277 | 6,725.6100 | 6.7256 | (0.031) | 0 | 0 | 0 |
| 2012/08/30 | 2025 | 01/11/2012 | 99.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2025 | 01/11/2012 | 100.00 | Call | Bond Future | 6,717.6800 | 6.7177 | 6,715.6100 | 6.7156 | (0.031) | 0 | 0 | 0 |
| 2012/08/30 | 2025 | 01/11/2012 | 100.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2025 | 01/11/2012 | 100.01 | Call | Bond Future | 6,707.6800 | 6.7077 | 6,705.6100 | 6.7056 | (0.031) | 0 | 0 | 0 |
| 2012/08/30 | 2025 | 01/11/2012 | 100.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2038 | 01/11/2012 | | | Bond Future | 104.3893 | 104.3893 | 104.3889 | 104.3889 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 2038 | 01/11/2012 | 98.99 | Call | Bond Future | 5,399.3100 | 5.3993 | 5,398.9100 | 5.3989 | (0.007) | 0 | 0 | 0 |
| 2012/08/30 | 2038 | 01/11/2012 | 98.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2038 | 01/11/2012 | 99.00 | Call | Bond Future | 5,389.3100 | 5.3893 | 5,388.9100 | 5.3889 | (0.007) | 0 | 0 | 0 |
| 2012/08/30 | 2038 | 01/11/2012 | 99.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2038 | 01/11/2012 | 99.01 | Call | Bond Future | 5,379.3100 | 5.3793 | 5,378.9100 | 5.3789 | (0.007) | 0 | 0 | 0 |
| 2012/08/30 | 2038 | 01/11/2012 | 99.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2050 | 01/11/2012 | | | Bond Future | 110.6977 | 110.6977 | 110.6971 | 110.6971 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 2050 | 01/11/2012 | 103.99 | Call | Bond Future | 6,707.6600 | 6.7077 | 6,707.1100 | 6.7071 | (0.008) | 0 | 0 | 0 |
| 2012/08/30 | 2050 | 01/11/2012 | 103.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2050 | 01/11/2012 | 104.00 | Call | Bond Future | 6,697.6600 | 6.6977 | 6,697.1100 | 6.6971 | (0.008) | 0 | 0 | 0 |
| 2012/08/30 | 2050 | 01/11/2012 | 104.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 2050 | 01/11/2012 | 104.01 | Call | Bond Future | 6,687.6600 | 6.6877 | 6,687.1100 | 6.6871 | (0.008) | 0 | 0 | 0 |
| 2012/08/30 | 2050 | 01/11/2012 | 104.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | AL7T | 01/11/2012 | | | Index Future | 469.1210 | 469.1210 | 470.9920 | 470.9920 | 0.399 | 0.0000 | 0.0000 | 13 |
| 2012/08/30 | AL7T | 07/02/2013 | | | Index Future | 475.8420 | 475.8420 | 477.7400 | 477.7400 | 0.399 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | ALBI | 01/11/2012 | | | Index Future | 421.1270 | 421.1270 | 422.9890 | 422.9890 | 0.442 | 0.0000 | 0.0000 | 893 |
| 2012/08/30 | ALBI | 07/02/2013 | | | Index Future | 427.1610 | 427.1610 | 429.0490 | 429.0490 | 0.442 | 0.0000 | 0.0000 | 118 |
| 2012/08/30 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C189 | 01/04/2013 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | EL28 | 01/11/2012 | | | Bond Future | 108.9758 | 108.9758 | 108.9753 | 108.9753 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | EL28 | 01/11/2012 | 105.99 | Call | Bond Future | 2,985.8400 | 2.9858 | 2,985.2800 | 2.9853 | (0.019) | 0 | 0 | 0 |
| 2012/08/30 | EL28 | 01/11/2012 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | EL28 | 01/11/2012 | 106.00 | Call | Bond Future | 2,975.8400 | 2.9758 | 2,975.2800 | 2.9753 | (0.019) | 0 | 0 | 0 |
| 2012/08/30 | EL28 | 01/11/2012 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | EL28 | 01/11/2012 | 106.01 | Call | Bond Future | 2,965.8400 | 2.9658 | 2,965.2800 | 2.9653 | (0.019) | 0 | 0 | 0 |
| 2012/08/30 | EL28 | 01/11/2012 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | ES33 | 01/11/2012 | | | Bond Future | 8.8825 | 88.0368 | 8.7999 | 88.7407 | (0.931) | 0.0000 | 0.0000 | 303 |
| 2012/08/30 | ES33 | 01/11/2012 | 9.20 | Call | Bond Future | 2,623.8800 | 2.6239 | 3,327.8400 | 3.3278 | 26.829 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | ES33 | 01/11/2012 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | ES33 | 07/02/2013 | | | Bond Future | 8.9822 | 89.2984 | 8.8968 | 90.0123 | (0.951) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | ES33 | 07/02/2013 | 8.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | ES33 | 07/02/2013 | 8.54 | Put | Bond Future | 3,797.5600 | 3.7976 | 3,083.6300 | 3.0836 | (18.800) | 0 | 0 | 0 |
| 2012/08/30 | ES33 | 07/02/2013 | 8.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | ES33 | 07/02/2013 | 8.55 | Put | Bond Future | 3,708.8700 | 3.7089 | 2,994.9400 | 2.9949 | (19.249) | 0 | 0 | 0 |
| 2012/08/30 | ES33 | 07/02/2013 | 8.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | ES33 | 07/02/2013 | 8.56 | Put | Bond Future | 3,620.3100 | 3.6203 | 2,906.3800 | 2.9064 | (19.720) | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 01/11/2012 | | | GOVI | 421.3680 | 421.3680 | 423.1140 | 423.1140 | 0.414 | 0.0000 | 0.0000 | 263 |
| 2012/08/30 | GOVI | 01/11/2012 | 403.96 | Call | GOVI | 174,080.0000 | 17.4080 | 191,540.0000 | 19.1540 | 10.030 | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 01/11/2012 | 403.96 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 07/02/2013 | | | GOVI | 427.4060 | 427.4060 | 429.1760 | 429.1760 | 0.414 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | GOVI | 07/02/2013 | 432.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 07/02/2013 | 432.99 | Put | GOVI | 55,840.0000 | 5.5840 | 38,140.0000 | 3.8140 | (31.698) | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 07/02/2013 | 433.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 07/02/2013 | 433.00 | Put | GOVI | 55,940.0000 | 5.5940 | 38,240.0000 | 3.8240 | (31.641) | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 07/02/2013 | 433.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | GOVI | 07/02/2013 | 433.01 | Put | GOVI | 56,040.0000 | 5.6040 | 38,340.0000 | 3.8340 | (31.585) | 0 | 0 | 0 |
| 2012/08/30 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | IGOV | 01/11/2012 | | | Index Future | 185.5900 | 185.5900 | 185.5770 | 185.5770 | (0.007) | 0.0000 | 0.0000 | 592 |
| 2012/08/30 | IGOV | 07/02/2013 | | | Index Future | 188.2490 | 188.2490 | 188.2360 | 188.2360 | (0.007) | 0.0000 | 0.0000 | 14 |
| 2012/08/30 | ILBI | 01/11/2012 | | | Index Future | 502.1330 | 502.1330 | 502.1330 | 502.1330 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | ILBI | 07/02/2013 | | | Index Future | 509.1390 | 509.1390 | 509.1390 | 509.1390 | 0.000 | 0.0000 | 0.0000 | 169 |
| 2012/08/30 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | JBAF | 19/09/2012 | | | Jibar Tradeable Future | 5.0000 | 95.0000 | 5.0000 | 95.0000 | 0.000 | 0.0000 | 0.0000 | 44,760 |
| 2012/08/30 | JBAF | 17/10/2012 | | | Jibar Tradeable Future | 4.9600 | 95.0400 | 4.9500 | 95.0500 | (0.202) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | JBAF | 21/11/2012 | | | Jibar Tradeable Future | 4.8600 | 95.1400 | 4.8500 | 95.1500 | (0.206) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | JBAF | 19/12/2012 | | | Jibar Tradeable Future | 4.8000 | 95.2000 | 4.7900 | 95.2100 | (0.208) | 0.0000 | 0.0000 | 840 |
| 2012/08/30 | JBAF | 16/01/2013 | | | Jibar Tradeable Future | 4.7800 | 95.2200 | 4.7700 | 95.2300 | (0.209) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | JBAF | 20/02/2013 | | | Jibar Tradeable Future | 4.7800 | 95.2200 | 4.7600 | 95.2400 | (0.418) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 4.7800 | 95.2200 | 4.7600 | 95.2400 | (0.418) | 0.0000 | 0.0000 | 1,000 |

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| 2012/08/30 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 4.8300 | 95.1700 | 4.8100 | 95.1900 | (0.414) | 0.0000 | 0.0000 | 500 |
| 2012/08/30 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 4.9300 | 95.0700 | 4.8900 | 95.1100 | (0.811) | 0.0000 | 0.0000 | 1,700 |
| 2012/08/30 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.0600 | 94.9400 | 5.0200 | 94.9800 | (0.791) | 0.0000 | 0.0000 | 1,500 |
| 2012/08/30 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.2100 | 94.7900 | 5.1600 | 94.8400 | (0.960) | 0.0000 | 0.0000 | 800 |
| 2012/08/30 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.3700 | 94.6300 | 5.3200 | 94.6800 | (0.931) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R023 | 01/11/2012 | | | Bond Future | 7.1441 | 105.7879 | 7.0717 | 106.3270 | (1.014) | 0.0000 | 0.0000 | 1,049 |
| 2012/08/30 | R023 | 01/11/2012 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 01/11/2012 | 7.04 | Put | Bond Future | 776.0200 | 0.7760 | 236.8500 | 0.2368 | (69.479) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 01/11/2012 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 01/11/2012 | 7.05 | Put | Bond Future | 701.1800 | 0.7012 | 162.0100 | 0.1620 | (76.895) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 01/11/2012 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 01/11/2012 | 7.06 | Put | Bond Future | 626.4100 | 0.6264 | 87.2400 | 0.0872 | (86.073) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 07/02/2013 | | | Bond Future | 7.2149 | 107.3039 | 7.1396 | 107.8507 | (1.045) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R023 | 07/02/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 07/02/2013 | 7.04 | Put | Bond Future | 1,274.8800 | 1.2749 | 728.0800 | 0.7281 | (42.890) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 07/02/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 07/02/2013 | 7.05 | Put | Bond Future | 1,201.4600 | 1.2015 | 654.6600 | 0.6547 | (45.511) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 07/02/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 07/02/2013 | 7.06 | Put | Bond Future | 1,128.1100 | 1.1281 | 581.3100 | 0.5813 | (48.470) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 02/05/2013 | | | Bond Future | 7.2639 | 104.7856 | 7.1861 | 105.3393 | (1.072) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R023 | 02/05/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 02/05/2013 | 7.04 | Put | Bond Future | 1,602.1600 | 1.6022 | 1,048.4900 | 1.0485 | (34.558) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 02/05/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 02/05/2013 | 7.05 | Put | Bond Future | 1,529.9400 | 1.5299 | 976.2700 | 0.9763 | (36.189) | 0 | 0 | 0 |
| 2012/08/30 | R023 | 02/05/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R023 | 02/05/2013 | 7.06 | Put | Bond Future | 1,457.7800 | 1.4578 | 904.1100 | 0.9041 | (37.980) | 0 | 0 | 0 |
| 2012/08/30 | R157 | 01/11/2012 | | | Bond Future | 5.5243 | 122.7312 | 5.4545 | 122.9372 | (1.265) | 0.0000 | 0.0000 | 15,729 |
| 2012/08/30 | R157 | 01/11/2012 | 5.78 | Call | Bond Future | 975.6700 | 0.9757 | 1,126.3400 | 1.1263 | 15.443 | 0 | 0 | 5,630 |
| 2012/08/30 | R157 | 01/11/2012 | 5.78 | Put | Bond Future | 225.6600 | 0.2257 | 170.3500 | 0.1704 | (24.510) | 0 | 0 | 0 |
| 2012/08/30 | R157 | 01/11/2012 | 6.24 | Call | Bond Future | 2,118.9700 | 2.1190 | 2,313.5200 | 2.3135 | 9.181 | 0 | 0 | 0 |
| 2012/08/30 | R157 | 01/11/2012 | 6.24 | Put | Bond Future | 34.4400 | 0.0344 | 23.0100 | 0.0230 | (33.188) | 0 | 0 | 0 |
| 2012/08/30 | R157 | 07/02/2013 | | | Bond Future | 5.5489 | 124.4899 | 5.4704 | 124.6987 | (1.414) | 0.0000 | 0.0000 | 100 |
| 2012/08/30 | R157 | 07/02/2013 | 6.28 | Call | Bond Future | 2,120.8600 | 2.1209 | 2,294.3800 | 2.2944 | 8.182 | 0 | 0 | 0 |
| 2012/08/30 | R157 | 07/02/2013 | 6.28 | Put | Bond Future | 197.0700 | 0.1971 | 161.7800 | 0.1618 | (17.907) | 0 | 0 | 0 |
| 2012/08/30 | R157 | 02/05/2013 | | | Bond Future | 5.5302 | 119.3063 | 5.4431 | 119.5176 | (1.576) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R157 | 02/05/2013 | 5.34 | Call | Bond Future | 734.7400 | 0.7347 | 826.6900 | 0.8267 | 12.515 | 0 | 0 | 0 |
| 2012/08/30 | R157 | 02/05/2013 | 5.34 | Put | Bond Future | 1,196.5900 | 1.1966 | 1,077.2900 | 1.0773 | (9.970) | 0 | 0 | 0 |
| 2012/08/30 | R157 | 02/05/2013 | 5.35 | Call | Bond Future | 745.3700 | 0.7454 | 838.1800 | 0.8382 | 12.452 | 0 | 0 | 0 |
| 2012/08/30 | R157 | 02/05/2013 | 5.35 | Put | Bond Future | 1,182.8800 | 1.1829 | 1,064.4400 | 1.0644 | (10.013) | 0 | 0 | 0 |
| 2012/08/30 | R157 | 02/05/2013 | 5.36 | Call | Bond Future | 756.1000 | 0.7561 | 849.7700 | 0.8498 | 12.389 | 0 | 0 | 0 |
| 2012/08/30 | R157 | 02/05/2013 | 5.36 | Put | Bond Future | 1,169.2800 | 1.1693 | 1,051.7000 | 1.0517 | (10.056) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 01/11/2012 | | | Bond Future | 7.5517 | 129.2780 | 7.4640 | 130.1668 | (1.161) | 0.0000 | 0.0000 | 35,648 |
| 2012/08/30 | R186 | 01/11/2012 | 7.82 | Call | Bond Future | 4,128.2800 | 4.1283 | 4,727.0100 | 4.7270 | 14.503 | 0 | 0 | 1,858 |
| 2012/08/30 | R186 | 01/11/2012 | 7.82 | Put | Bond Future | 1,462.5400 | 1.4625 | 1,172.4200 | 1.1724 | (19.837) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 01/11/2012 | 8.00 | Call | Bond Future | 5,372.8200 | 5.3728 | 6,050.9600 | 6.0510 | 12.622 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | R186 | 01/11/2012 | 8.00 | Put | Bond Future | 963.5600 | 0.9636 | 752.8500 | 0.7528 | (21.868) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 01/11/2012 | 8.50 | Call | Bond Future | 9,328.1000 | 9.3281 | 10,146.6300 | 10.1466 | 8.775 | 0 | 0 | 0 |
| 2012/08/30 | R186 | 01/11/2012 | 8.50 | Put | Bond Future | 256.5600 | 0.2566 | 186.2400 | 0.1862 | (27.409) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 01/11/2012 | 8.82 | Call | Bond Future | 12,008.8000 | 12.0088 | 12,870.0800 | 12.8701 | 7.172 | 0 | 0 | 0 |
| 2012/08/30 | R186 | 01/11/2012 | 8.82 | Put | Bond Future | 87.0900 | 0.0871 | 59.5200 | 0.0595 | (31.657) | 0 | 0 | 1,858 |
| 2012/08/30 | R186 | 07/02/2013 | | | Bond Future | 7.6253 | 125.8398 | 7.5345 | 126.7413 | (1.191) | 0.0000 | 0.0000 | 1,750 |
| 2012/08/30 | R186 | 07/02/2013 | 8.47 | Call | Bond Future | 9,479.4000 | 9.4794 | 10,181.5600 | 10.1816 | 7.407 | 0 | 0 | 0 |
| 2012/08/30 | R186 | 07/02/2013 | 8.47 | Put | Bond Future | 1,518.8200 | 1.5188 | 1,319.5100 | 1.3195 | (13.123) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 07/02/2013 | 7.00 | Call | Bond Future | 1,862.3900 | 1.8624 | 2,127.2900 | 2.1273 | 14.224 | 0 | 0 | 10,300 |
| 2012/08/30 | R186 | 07/02/2013 | 7.00 | Put | Bond Future | 8,257.9700 | 8.2580 | 7,621.4000 | 7.6214 | (7.709) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 07/02/2013 | 7.25 | Call | Bond Future | 2,695.2200 | 2.6952 | 3,039.0600 | 3.0391 | 12.757 | 0 | 0 | 670 |
| 2012/08/30 | R186 | 07/02/2013 | 7.25 | Put | Bond Future | 6,480.0700 | 6.4801 | 5,922.4400 | 5.9224 | (8.605) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 02/05/2013 | | | Bond Future | 7.6822 | 127.4788 | 7.5886 | 128.3918 | (1.219) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R186 | 02/05/2013 | 7.41 | Call | Bond Future | 4,263.8800 | 4.2639 | 4,670.2200 | 4.6702 | 9.530 | 0 | 0 | 0 |
| 2012/08/30 | R186 | 02/05/2013 | 7.41 | Put | Bond Future | 6,944.2200 | 6.9442 | 6,437.5500 | 6.4375 | (7.296) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 02/05/2013 | 7.39 | Call | Bond Future | 4,180.6600 | 4.1807 | 4,581.7800 | 4.5818 | 9.595 | 0 | 0 | 0 |
| 2012/08/30 | R186 | 02/05/2013 | 7.39 | Put | Bond Future | 7,061.1300 | 7.0611 | 6,549.2400 | 6.5492 | (7.249) | 0 | 0 | 0 |
| 2012/08/30 | R186 | 02/05/2013 | 7.40 | Call | Bond Future | 4,222.1600 | 4.2222 | 4,625.8800 | 4.6259 | 9.562 | 0 | 0 | 0 |
| 2012/08/30 | R186 | 02/05/2013 | 7.40 | Put | Bond Future | 7,002.5100 | 7.0025 | 6,493.2200 | 6.4932 | (7.273) | 0 | 0 | 0 |
| 2012/08/30 | R189 | 01/11/2012 | | | Bond Future | 214.1590 | 214.1590 | 214.1470 | 214.1470 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R189 | 01/11/2012 | 218.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R189 | 01/11/2012 | 218.99 | Put | Bond Future | 4,831.0500 | 4.8311 | 4,843.0400 | 4.8430 | 0.248 | 0 | 0 | 0 |
| 2012/08/30 | R189 | 01/11/2012 | 219.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R189 | 01/11/2012 | 219.00 | Put | Bond Future | 4,841.0500 | 4.8411 | 4,853.0400 | 4.8530 | 0.248 | 0 | 0 | 0 |
| 2012/08/30 | R189 | 01/11/2012 | 219.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R189 | 01/11/2012 | 219.01 | Put | Bond Future | 4,851.0500 | 4.8511 | 4,863.0400 | 4.8630 | 0.247 | 0 | 0 | 0 |
| 2012/08/30 | R197 | 01/11/2012 | | | Bond Future | 272.1742 | 272.1742 | 272.1688 | 272.1688 | (0.002) | 0.0000 | 0.0000 | 5,528 |
| 2012/08/30 | R197 | 01/11/2012 | 266.99 | Call | Bond Future | 5,184.2200 | 5.1842 | 5,178.7800 | 5.1788 | (0.105) | 0 | 0 | 0 |
| 2012/08/30 | R197 | 01/11/2012 | 266.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R197 | 01/11/2012 | 267.00 | Call | Bond Future | 5,174.2200 | 5.1742 | 5,168.7800 | 5.1688 | (0.105) | 0 | 0 | 0 |
| 2012/08/30 | R197 | 01/11/2012 | 267.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R197 | 01/11/2012 | 267.01 | Call | Bond Future | 5,164.2200 | 5.1642 | 5,158.7800 | 5.1588 | (0.105) | 0 | 0 | 0 |
| 2012/08/30 | R197 | 01/11/2012 | 267.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R201 | 01/11/2012 | | | Bond Future | 4.8753 | 111.0148 | 4.8050 | 111.1620 | (1.441) | 0.0000 | 0.0000 | 1,560 |
| 2012/08/30 | R201 | 01/11/2012 | 5.11 | Call | Bond Future | 605.1900 | 0.6052 | 717.6600 | 0.7177 | 18.584 | 0 | 0 | 0 |
| 2012/08/30 | R201 | 01/11/2012 | 5.11 | Put | Bond Future | 115.3300 | 0.1153 | 80.5600 | 0.0806 | (30.148) | 0 | 0 | 0 |
| 2012/08/30 | R201 | 07/02/2013 | | | Bond Future | 4.7977 | 108.1967 | 4.7165 | 108.3459 | (1.693) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R201 | 07/02/2013 | 4.98 | Call | Bond Future | 658.4500 | 0.6584 | 752.1400 | 0.7521 | 14.229 | 0 | 0 | 0 |
| 2012/08/30 | R201 | 07/02/2013 | 4.98 | Put | Bond Future | 324.5800 | 0.3246 | 269.0300 | 0.2690 | (17.114) | 0 | 0 | 0 |
| 2012/08/30 | R201 | 02/05/2013 | | | Bond Future | 4.6619 | 109.6058 | 4.5684 | 109.7568 | (2.005) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R201 | 02/05/2013 | 4.04 | Call | Bond Future | 161.1500 | 0.1611 | 196.1100 | 0.1961 | 21.694 | 0 | 0 | 0 |
| 2012/08/30 | R201 | 02/05/2013 | 4.04 | Put | Bond Future | 1,170.9000 | 1.1709 | 1,054.9200 | 1.0549 | (9.905) | 0 | 0 | 0 |
| 2012/08/30 | R201 | 02/05/2013 | 4.05 | Call | Bond Future | 164.7000 | 0.1647 | 200.2500 | 0.2002 | 21.585 | 0 | 0 | 0 |
| 2012/08/30 | R201 | 02/05/2013 | 4.05 | Put | Bond Future | 1,158.1200 | 1.1581 | 1,042.7300 | 1.0427 | (9.964) | 0 | 0 | 0 |
| 2012/08/30 | R201 | 02/05/2013 | 4.06 | Call | Bond Future | 168.3200 | 0.1683 | 204.4600 | 0.2045 | 21.471 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | R201 | 02/05/2013 | 4.06 | Put | Bond Future | 1,145.4000 | 1.1454 | 1,030.6000 | 1.0306 | (10.023) | 0 | 0 | 0 |
| 2012/08/30 | R202 | 01/11/2012 | | | Bond Future | 199.9178 | 199.9178 | 199.9168 | 199.9168 | 0.000 | 0.0000 | 0.0000 | 49,243 |
| 2012/08/30 | R202 | 01/11/2012 | 191.99 | Call | Bond Future | 7,927.7500 | 7.9277 | 7,926.8200 | 7.9268 | (0.012) | 0 | 0 | 0 |
| 2012/08/30 | R202 | 01/11/2012 | 191.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R202 | 01/11/2012 | 192.00 | Call | Bond Future | 7,917.7500 | 7.9177 | 7,916.8200 | 7.9168 | (0.012) | 0 | 0 | 0 |
| 2012/08/30 | R202 | 01/11/2012 | 192.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R202 | 01/11/2012 | 192.01 | Call | Bond Future | 7,907.7500 | 7.9077 | 7,906.8200 | 7.9068 | (0.012) | 0 | 0 | 0 |
| 2012/08/30 | R202 | 01/11/2012 | 192.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R203 | 01/11/2012 | | | Bond Future | 6.0403 | 110.3541 | 5.9721 | 110.6540 | (1.130) | 0.0000 | 0.0000 | 4,837 |
| 2012/08/30 | R203 | 01/11/2012 | 6.87 | Call | Bond Future | 3,631.1900 | 3.6312 | 3,912.5600 | 3.9126 | 7.749 | 0 | 0 | 0 |
| 2012/08/30 | R203 | 01/11/2012 | 6.87 | Put | Bond Future | 65.5400 | 0.0655 | 47.0000 | 0.0470 | (28.288) | 0 | 0 | 0 |
| 2012/08/30 | R203 | 07/02/2013 | | | Bond Future | 6.0911 | 111.9355 | 6.0179 | 112.2396 | (1.200) | 0.0000 | 0.0000 | 9,910 |
| 2012/08/30 | R203 | 07/02/2013 | 6.11 | Call | Bond Future | 1,458.7900 | 1.4588 | 1,616.2700 | 1.6163 | 10.795 | 0 | 0 | 12,600 |
| 2012/08/30 | R203 | 07/02/2013 | 6.11 | Put | Bond Future | 1,380.1400 | 1.3801 | 1,233.4800 | 1.2335 | (10.626) | 0 | 0 | 0 |
| 2012/08/30 | R203 | 07/02/2013 | 6.65 | Call | Bond Future | 2,877.5000 | 2.8775 | 3,103.2300 | 3.1032 | 7.845 | 0 | 0 | 0 |
| 2012/08/30 | R203 | 07/02/2013 | 6.65 | Put | Bond Future | 586.6200 | 0.5866 | 508.2100 | 0.5082 | (13.366) | 0 | 0 | 30,250 |
| 2012/08/30 | R203 | 07/02/2013 | 6.94 | Call | Bond Future | 3,804.7000 | 3.8047 | 4,057.2300 | 4.0572 | 6.637 | 0 | 0 | 0 |
| 2012/08/30 | R203 | 07/02/2013 | 6.94 | Put | Bond Future | 348.5500 | 0.3485 | 296.9400 | 0.2969 | (14.807) | 0 | 0 | 0 |
| 2012/08/30 | R203 | 02/05/2013 | | | Bond Future | 6.1146 | 109.2344 | 6.0370 | 109.5422 | (1.270) | 0.0000 | 0.0000 | 8 |
| 2012/08/30 | R203 | 02/05/2013 | 5.91 | Call | Bond Future | 1,393.7000 | 1.3937 | 1,528.3200 | 1.5283 | 9.659 | 0 | 0 | 0 |
| 2012/08/30 | R203 | 02/05/2013 | 5.91 | Put | Bond Future | 2,207.4700 | 2.2075 | 2,034.2500 | 2.0343 | (7.847) | 0 | 0 | 0 |
| 2012/08/30 | R203 | 02/05/2013 | 5.89 | Call | Bond Future | 1,359.0500 | 1.3591 | 1,491.4800 | 1.4915 | 9.744 | 0 | 0 | 0 |
| 2012/08/30 | R203 | 02/05/2013 | 5.89 | Put | Bond Future | 2,252.7600 | 2.2528 | 2,077.3500 | 2.0774 | (7.786) | 0 | 0 | 0 |
| 2012/08/30 | R203 | 02/05/2013 | 5.90 | Call | Bond Future | 1,376.3000 | 1.3763 | 1,509.8300 | 1.5098 | 9.702 | 0 | 0 | 0 |
| 2012/08/30 | R203 | 02/05/2013 | 5.90 | Put | Bond Future | 2,230.0300 | 2.2300 | 2,055.7200 | 2.0557 | (7.816) | 0 | 0 | 0 |
| 2012/08/30 | R204 | 01/11/2012 | | | Bond Future | 6.3443 | 111.2982 | 6.2764 | 111.6561 | (1.070) | 0.0000 | 0.0000 | 3,741 |
| 2012/08/30 | R204 | 01/11/2012 | 7.22 | Call | Bond Future | 4,566.6900 | 4.5667 | 4,903.3600 | 4.9034 | 7.372 | 0 | 0 | 0 |
| 2012/08/30 | R204 | 01/11/2012 | 7.22 | Put | Bond Future | 77.4500 | 0.0775 | 56.1400 | 0.0561 | (27.515) | 0 | 0 | 0 |
| 2012/08/30 | R204 | 07/02/2013 | | | Bond Future | 6.4002 | 108.8620 | 6.3284 | 109.2250 | (1.122) | 0.0000 | 0.0000 | 3,000 |
| 2012/08/30 | R204 | 07/02/2013 | 7.29 | Call | Bond Future | 4,860.3100 | 4.8603 | 5,158.6700 | 5.1587 | 6.139 | 0 | 0 | 0 |
| 2012/08/30 | R204 | 07/02/2013 | 7.29 | Put | Bond Future | 483.3700 | 0.4834 | 418.7200 | 0.4187 | (13.375) | 0 | 0 | 0 |
| 2012/08/30 | R204 | 02/05/2013 | | | Bond Future | 6.4364 | 110.2797 | 6.3610 | 110.6472 | (1.172) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R204 | 02/05/2013 | 6.29 | Call | Bond Future | 2,021.9400 | 2.0219 | 2,191.6600 | 2.1917 | 8.394 | 0 | 0 | 0 |
| 2012/08/30 | R204 | 02/05/2013 | 6.29 | Put | Bond Future | 2,736.9600 | 2.7370 | 2,539.2300 | 2.5392 | (7.224) | 0 | 0 | 0 |
| 2012/08/30 | R204 | 02/05/2013 | 6.30 | Call | Bond Future | 2,044.3700 | 2.0444 | 2,215.3000 | 2.2153 | 8.361 | 0 | 0 | 0 |
| 2012/08/30 | R204 | 02/05/2013 | 6.30 | Put | Bond Future | 2,710.3800 | 2.7104 | 2,513.8600 | 2.5139 | (7.251) | 0 | 0 | 0 |
| 2012/08/30 | R204 | 02/05/2013 | 6.31 | Call | Bond Future | 2,066.9500 | 2.0669 | 2,239.0900 | 2.2391 | 8.328 | 0 | 0 | 0 |
| 2012/08/30 | R204 | 02/05/2013 | 6.31 | Put | Bond Future | 2,683.9800 | 2.6840 | 2,488.6700 | 2.4887 | (7.277) | 0 | 0 | 0 |
| 2012/08/30 | R206 | 01/11/2012 | | | Bond Future | 5.0048 | 105.1611 | 4.9306 | 105.2477 | (1.482) | 0.0000 | 0.0000 | 1,120 |
| 2012/08/30 | R206 | 01/11/2012 | 5.05 | Call | Bond Future | 203.2500 | 0.2032 | 252.7900 | 0.2528 | 24.374 | 0 | 0 | 0 |
| 2012/08/30 | R206 | 01/11/2012 | 5.05 | Put | Bond Future | 150.5200 | 0.1505 | 113.4400 | 0.1134 | (24.635) | 0 | 0 | 0 |
| 2012/08/30 | R206 | 07/02/2013 | | | Bond Future | 4.8883 | 102.9027 | 4.7918 | 102.9904 | (1.974) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R206 | 07/02/2013 | 4.76 | Call | Bond Future | 219.2600 | 0.2193 | 258.7000 | 0.2587 | 17.988 | 0 | 0 | 0 |
| 2012/08/30 | R206 | 07/02/2013 | 4.76 | Put | Bond Future | 335.9400 | 0.3359 | 287.6200 | 0.2876 | (14.384) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | R206 | 02/05/2013 | | | Bond Future | 4.6243 | 104.2430 | 4.4951 | 104.3317 | (2.795) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R206 | 02/05/2013 | 3.39 | Call | Bond Future | 72.7200 | 0.0727 | 87.7500 | 0.0878 | 20.668 | 0 | 0 | 0 |
| 2012/08/30 | R206 | 02/05/2013 | 3.39 | Put | Bond Future | 924.9100 | 0.9249 | 851.2600 | 0.8513 | (7.963) | 0 | 0 | 0 |
| 2012/08/30 | R206 | 02/05/2013 | 3.40 | Call | Bond Future | 73.8400 | 0.0738 | 89.0500 | 0.0890 | 20.599 | 0 | 0 | 0 |
| 2012/08/30 | R206 | 02/05/2013 | 3.40 | Put | Bond Future | 919.0800 | 0.9191 | 845.6100 | 0.8456 | (7.994) | 0 | 0 | 0 |
| 2012/08/30 | R206 | 02/05/2013 | 3.41 | Call | Bond Future | 74.9700 | 0.0750 | 90.3600 | 0.0904 | 20.528 | 0 | 0 | 0 |
| 2012/08/30 | R206 | 02/05/2013 | 3.41 | Put | Bond Future | 913.2600 | 0.9133 | 839.9700 | 0.8400 | (8.025) | 0 | 0 | 0 |
| 2012/08/30 | R207 | 01/11/2012 | | | Bond Future | 6.6479 | 105.6293 | 6.5803 | 106.0199 | (1.017) | 0.0000 | 0.0000 | 19,077 |
| 2012/08/30 | R207 | 01/11/2012 | 7.58 | Call | Bond Future | 5,291.2800 | 5.2913 | 5,658.7400 | 5.6587 | 6.945 | 0 | 0 | 0 |
| 2012/08/30 | R207 | 01/11/2012 | 7.58 | Put | Bond Future | 88.3300 | 0.0883 | 65.1300 | 0.0651 | (26.265) | 0 | 0 | 0 |
| 2012/08/30 | R207 | 07/02/2013 | | | Bond Future | 6.7102 | 103.5031 | 6.6392 | 103.8993 | (1.058) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R207 | 07/02/2013 | 7.66 | Call | Bond Future | 5,673.5800 | 5.6736 | 6,000.1400 | 6.0001 | 5.756 | 0 | 0 | 0 |
| 2012/08/30 | R207 | 07/02/2013 | 7.66 | Put | Bond Future | 550.8500 | 0.5509 | 481.2300 | 0.4812 | (12.639) | 0 | 0 | 0 |
| 2012/08/30 | R207 | 02/05/2013 | | | Bond Future | 6.7563 | 104.8512 | 6.6822 | 105.2523 | (1.097) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R207 | 02/05/2013 | 6.44 | Call | Bond Future | 1,952.3700 | 1.9524 | 2,117.1800 | 2.1172 | 8.442 | 0 | 0 | 0 |
| 2012/08/30 | R207 | 02/05/2013 | 6.44 | Put | Bond Future | 3,677.9400 | 3.6779 | 3,441.6700 | 3.4417 | (6.424) | 0 | 0 | 0 |
| 2012/08/30 | R207 | 02/05/2013 | 6.45 | Call | Bond Future | 1,974.8400 | 1.9748 | 2,140.9100 | 2.1409 | 8.409 | 0 | 0 | 0 |
| 2012/08/30 | R207 | 02/05/2013 | 6.45 | Put | Bond Future | 3,645.3200 | 3.6453 | 3,410.3100 | 3.4103 | (6.447) | 0 | 0 | 0 |
| 2012/08/30 | R207 | 02/05/2013 | 6.46 | Call | Bond Future | 1,997.4600 | 1.9975 | 2,164.8000 | 2.1648 | 8.378 | 0 | 0 | 0 |
| 2012/08/30 | R207 | 02/05/2013 | 6.46 | Put | Bond Future | 3,612.8900 | 3.6129 | 3,379.1500 | 3.3792 | (6.470) | 0 | 0 | 0 |
| 2012/08/30 | R208 | 01/11/2012 | | | Bond Future | 6.8197 | 100.2372 | 6.7522 | 100.6632 | (0.989) | 0.0000 | 0.0000 | 9,343 |
| 2012/08/30 | R208 | 01/11/2012 | 6.81 | Call | Bond Future | 1,418.7700 | 1.4188 | 1,630.5800 | 1.6306 | 14.929 | 0 | 0 | 0 |
| 2012/08/30 | R208 | 01/11/2012 | 6.81 | Put | Bond Future | 1,479.5700 | 1.4796 | 1,265.4300 | 1.2654 | (14.473) | 0 | 0 | 0 |
| 2012/08/30 | R208 | 01/11/2012 | 7.50 | Call | Bond Future | 4,423.1600 | 4.4232 | 4,793.5400 | 4.7935 | 8.374 | 0 | 0 | 0 |
| 2012/08/30 | R208 | 01/11/2012 | 7.50 | Put | Bond Future | 250.3600 | 0.2504 | 194.7900 | 0.1948 | (22.196) | 0 | 0 | 12,250 |
| 2012/08/30 | R208 | 01/11/2012 | 7.70 | Call | Bond Future | 5,491.2000 | 5.4912 | 5,884.5200 | 5.8845 | 7.163 | 0 | 0 | 0 |
| 2012/08/30 | R208 | 01/11/2012 | 7.70 | Put | Bond Future | 133.3800 | 0.1334 | 100.7500 | 0.1007 | (24.464) | 0 | 0 | 0 |
| 2012/08/30 | R208 | 07/02/2013 | | | Bond Future | 6.8832 | 101.6736 | 6.8128 | 102.1056 | (1.023) | 0.0000 | 0.0000 | 2,300 |
| 2012/08/30 | R208 | 07/02/2013 | 6.00 | Call | Bond Future | 571.2700 | 0.5713 | 649.8400 | 0.6498 | 13.754 | 0 | 0 | 12,250 |
| 2012/08/30 | R208 | 07/02/2013 | 6.00 | Put | Bond Future | 6,161.1800 | 6.1612 | 5,807.7900 | 5.8078 | (5.736) | 0 | 0 | 0 |
| 2012/08/30 | R208 | 07/02/2013 | 7.78 | Call | Bond Future | 5,994.0200 | 5.9940 | 6,342.8100 | 6.3428 | 5.819 | 0 | 0 | 0 |
| 2012/08/30 | R208 | 07/02/2013 | 7.78 | Put | Bond Future | 691.0600 | 0.6911 | 607.8900 | 0.6079 | (12.035) | 0 | 0 | 0 |
| 2012/08/30 | R208 | 02/05/2013 | | | Bond Future | 6.9282 | 99.6032 | 6.8551 | 100.0405 | (1.055) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R208 | 02/05/2013 | 6.65 | Call | Bond Future | 2,295.4200 | 2.2954 | 2,481.5700 | 2.4816 | 8.110 | 0 | 0 | 0 |
| 2012/08/30 | R208 | 02/05/2013 | 6.65 | Put | Bond Future | 3,972.5500 | 3.9725 | 3,721.3800 | 3.7214 | (6.323) | 0 | 0 | 0 |
| 2012/08/30 | R208 | 02/05/2013 | 6.66 | Call | Bond Future | 2,320.7500 | 2.3207 | 2,508.2700 | 2.5083 | 8.080 | 0 | 0 | 0 |
| 2012/08/30 | R208 | 02/05/2013 | 6.66 | Put | Bond Future | 3,936.9900 | 3.9370 | 3,687.1900 | 3.6872 | (6.345) | 0 | 0 | 0 |
| 2012/08/30 | R208 | 02/05/2013 | 6.64 | Call | Bond Future | 2,270.2500 | 2.2703 | 2,455.0400 | 2.4550 | 8.140 | 0 | 0 | 0 |
| 2012/08/30 | R208 | 02/05/2013 | 6.64 | Put | Bond Future | 4,008.3300 | 4.0083 | 3,755.8000 | 3.7558 | (6.300) | 0 | 0 | 0 |
| 2012/08/30 | R209 | 01/11/2012 | | | Bond Future | 8.2611 | 79.9439 | 8.1788 | 80.6564 | (0.995) | 0.0000 | 0.0000 | 7,428 |
| 2012/08/30 | R209 | 01/11/2012 | 8.99 | Call | Bond Future | 6,417.2000 | 6.4172 | 7,019.7500 | 7.0198 | 9.390 | 0 | 0 | 0 |
| 2012/08/30 | R209 | 01/11/2012 | 8.99 | Put | Bond Future | 513.1200 | 0.5131 | 403.1800 | 0.4032 | (21.426) | 0 | 0 | 0 |
| 2012/08/30 | R209 | 07/02/2013 | | | Bond Future | 8.3333 | 81.0895 | 8.2486 | 81.8120 | (1.015) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R209 | 07/02/2013 | 9.06 | Call | Bond Future | 7,637.4400 | 7.6374 | 8,166.6200 | 8.1666 | 6.929 | 0 | 0 | 0 |
| 2012/08/30 | R209 | 07/02/2013 | 9.06 | Put | Bond Future | 1,832.2900 | 1.8323 | 1,638.9000 | 1.6389 | (10.555) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/08/30 | R209 | 02/05/2013 | | | Bond Future | 8.3896 | 79.0025 | 8.3029 | 79.7344 | (1.033) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R209 | 02/05/2013 | 7.99 | Call | Bond Future | 3,684.7200 | 3.6847 | 3,995.4300 | 3.9954 | 8.432 | 0 | 0 | 0 |
| 2012/08/30 | R209 | 02/05/2013 | 7.99 | Put | Bond Future | 7,148.3000 | 7.1483 | 6,727.1900 | 6.7272 | (5.891) | 0 | 0 | 0 |
| 2012/08/30 | R209 | 02/05/2013 | 8.00 | Call | Bond Future | 3,719.0500 | 3.7190 | 4,031.7000 | 4.0317 | 8.407 | 0 | 0 | 0 |
| 2012/08/30 | R209 | 02/05/2013 | 8.00 | Put | Bond Future | 7,093.1000 | 7.0931 | 6,673.9300 | 6.6739 | (5.910) | 0 | 0 | 0 |
| 2012/08/30 | R209 | 02/05/2013 | 8.01 | Call | Bond Future | 3,753.5400 | 3.7535 | 4,068.1300 | 4.0681 | 8.381 | 0 | 0 | 0 |
| 2012/08/30 | R209 | 02/05/2013 | 8.01 | Put | Bond Future | 7,038.2100 | 7.0382 | 6,620.9800 | 6.6210 | (5.928) | 0 | 0 | 0 |
| 2012/08/30 | R210 | 01/11/2012 | | | Bond Future | 153.7164 | 153.7164 | 153.7146 | 153.7146 | (0.001) | 0.0000 | 0.0000 | 3,414 |
| 2012/08/30 | R210 | 01/11/2012 | 144.99 | Call | Bond Future | 8,726.3900 | 8.7264 | 8,724.6200 | 8.7246 | (0.020) | 0 | 0 | 0 |
| 2012/08/30 | R210 | 01/11/2012 | 144.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R210 | 01/11/2012 | 145.00 | Call | Bond Future | 8,716.3900 | 8.7164 | 8,714.6200 | 8.7146 | (0.020) | 0 | 0 | 0 |
| 2012/08/30 | R210 | 01/11/2012 | 145.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R210 | 01/11/2012 | 145.01 | Call | Bond Future | 8,706.3900 | 8.7064 | 8,704.6200 | 8.7046 | (0.020) | 0 | 0 | 0 |
| 2012/08/30 | R210 | 01/11/2012 | 145.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R211 | 01/11/2012 | | | Bond Future | 122.1602 | 122.1602 | 122.1547 | 122.1547 | (0.005) | 0.0000 | 0.0000 | 703 |
| 2012/08/30 | R211 | 01/11/2012 | 121.99 | Call | Bond Future | 170.1800 | 0.1702 | 164.6800 | 0.1647 | (3.232) | 0 | 0 | 0 |
| 2012/08/30 | R211 | 01/11/2012 | 121.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R211 | 01/11/2012 | 122.00 | Call | Bond Future | 160.1800 | 0.1602 | 154.6800 | 0.1547 | (3.434) | 0 | 0 | 0 |
| 2012/08/30 | R211 | 01/11/2012 | 122.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R211 | 01/11/2012 | 122.01 | Call | Bond Future | 150.1800 | 0.1502 | 144.6800 | 0.1447 | (3.662) | 0 | 0 | 0 |
| 2012/08/30 | R211 | 01/11/2012 | 122.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R212 | 01/11/2012 | | | Bond Future | 125.3460 | 125.3460 | 125.3432 | 125.3432 | (0.002) | 0.0000 | 0.0000 | 5,084 |
| 2012/08/30 | R212 | 01/11/2012 | 121.99 | Call | Bond Future | 3,355.9900 | 3.3560 | 3,353.2300 | 3.3532 | (0.082) | 0 | 0 | 0 |
| 2012/08/30 | R212 | 01/11/2012 | 121.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R212 | 01/11/2012 | 122.00 | Call | Bond Future | 3,345.9900 | 3.3460 | 3,343.2300 | 3.3432 | (0.082) | 0 | 0 | 0 |
| 2012/08/30 | R212 | 01/11/2012 | 122.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R212 | 01/11/2012 | 122.01 | Call | Bond Future | 3,335.9900 | 3.3360 | 3,333.2300 | 3.3332 | (0.083) | 0 | 0 | 0 |
| 2012/08/30 | R212 | 01/11/2012 | 122.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R213 | 01/11/2012 | | | Bond Future | 8.0582 | 91.2376 | 7.9860 | 91.8750 | (0.895) | 0.0000 | 0.0000 | 4,907 |
| 2012/08/30 | R213 | 01/11/2012 | 7.75 | Call | Bond Future | 1,231.2600 | 1.2313 | 1,437.9400 | 1.4379 | 16.786 | 0 | 0 | 140 |
| 2012/08/30 | R213 | 01/11/2012 | 7.75 | Put | Bond Future | 4,000.4400 | 4.0004 | 3,569.7800 | 3.5698 | (10.765) | 0 | 0 | 0 |
| 2012/08/30 | R213 | 01/11/2012 | 8.81 | Call | Bond Future | 6,734.4100 | 6.7344 | 7,278.7400 | 7.2787 | 8.083 | 0 | 0 | 0 |
| 2012/08/30 | R213 | 01/11/2012 | 8.81 | Put | Bond Future | 465.8400 | 0.4658 | 372.8300 | 0.3728 | (19.966) | 0 | 0 | 0 |
| 2012/08/30 | R213 | 07/02/2013 | | | Bond Future | 8.1347 | 92.5452 | 8.0603 | 93.1915 | (0.914) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R213 | 07/02/2013 | 8.90 | Call | Bond Future | 7,936.1500 | 7.9362 | 8,417.1600 | 8.4172 | 6.061 | 0 | 0 | 0 |
| 2012/08/30 | R213 | 07/02/2013 | 8.90 | Put | Bond Future | 1,663.0700 | 1.6631 | 1,497.7200 | 1.4977 | (9.942) | 0 | 0 | 0 |
| 2012/08/30 | R213 | 02/05/2013 | | | Bond Future | 8.1913 | 90.2137 | 8.1150 | 90.8683 | (0.931) | 0.0000 | 0.0000 | 0 |
| 2012/08/30 | R213 | 02/05/2013 | 7.84 | Call | Bond Future | 3,766.5100 | 3.7665 | 4,046.7200 | 4.0467 | 7.440 | 0 | 0 | 0 |
| 2012/08/30 | R213 | 02/05/2013 | 7.84 | Put | Bond Future | 6,838.8700 | 6.8389 | 6,464.4600 | 6.4645 | (5.475) | 0 | 0 | 0 |
| 2012/08/30 | R213 | 02/05/2013 | 7.85 | Call | Bond Future | 3,802.3300 | 3.8023 | 4,084.3100 | 4.0843 | 7.416 | 0 | 0 | 0 |
| 2012/08/30 | R213 | 02/05/2013 | 7.85 | Put | Bond Future | 6,785.1200 | 6.7851 | 6,412.4800 | 6.4125 | (5.492) | 0 | 0 | 0 |
| 2012/08/30 | R213 | 02/05/2013 | 7.86 | Call | Bond Future | 3,838.3300 | 3.8383 | 4,122.0900 | 4.1221 | 7.393 | 0 | 0 | 0 |
| 2012/08/30 | R213 | 02/05/2013 | 7.86 | Put | Bond Future | 6,731.6700 | 6.7317 | 6,360.8100 | 6.3608 | (5.509) | 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 |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/08/30 | R214 | 01/11/2012 | | | Bond Future | 8.2750 | 81.8973 | 8.1877 | 82.7002 | (1.055) | 0.0000 | 0.0000 | 1,714 |
| 2012/08/30 | R214 | 01/11/2012 | 7.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R214 | 01/11/2012 | 7.99 | Put | Bond Future | 2,671.3800 | 2.6714 | 1,868.4300 | 1.8684 | (30.057) | 0 | 0 | 0 |
| 2012/08/30 | R214 | 01/11/2012 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R214 | 01/11/2012 | 8.00 | Put | Bond Future | 2,575.1900 | 2.5752 | 1,772.2400 | 1.7722 | (31.180) | 0 | 0 | 0 |
| 2012/08/30 | R214 | 01/11/2012 | 8.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/08/30 | R214 | 01/11/2012 | 8.01 | Put | Bond Future | 2,479.1800 | 2.4792 | 1,676.2300 | 1.6762 | (32.388) | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | 332881 |