



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 04/01/2013 to 04/01/2013

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | 2025 | 07/02/2013 | | | Bond Future | 114.4912 | 114.4912 | 114.5010 | 114.5010 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 2025 | 07/02/2013 | 110.99 | Call | Bond Future | 3,501.2200 | 3.5012 | 3,511.0400 | 3.5110 | 0.280 | 0 | 0 | 0 |
| 2013/01/04 | 2025 | 07/02/2013 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2025 | 07/02/2013 | 111.00 | Call | Bond Future | 3,491.2200 | 3.4912 | 3,501.0400 | 3.5010 | 0.281 | 0 | 0 | 0 |
| 2013/01/04 | 2025 | 07/02/2013 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2025 | 07/02/2013 | 111.01 | Call | Bond Future | 3,481.2200 | 3.4812 | 3,491.0400 | 3.4910 | 0.282 | 0 | 0 | 0 |
| 2013/01/04 | 2025 | 07/02/2013 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2038 | 07/02/2013 | | | Bond Future | 114.1958 | 114.1958 | 114.2080 | 114.2080 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 2038 | 07/02/2013 | 105.99 | Call | Bond Future | 8,205.7900 | 8.2058 | 8,217.9700 | 8.2180 | 0.148 | 0 | 0 | 0 |
| 2013/01/04 | 2038 | 07/02/2013 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2038 | 07/02/2013 | 106.00 | Call | Bond Future | 8,195.7900 | 8.1958 | 8,207.9700 | 8.2080 | 0.149 | 0 | 0 | 0 |
| 2013/01/04 | 2038 | 07/02/2013 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2038 | 07/02/2013 | 106.01 | Call | Bond Future | 8,185.7900 | 8.1858 | 8,197.9700 | 8.1980 | 0.149 | 0 | 0 | 0 |
| 2013/01/04 | 2038 | 07/02/2013 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2050 | 07/02/2013 | | | Bond Future | 119.4247 | 119.4247 | 119.4380 | 119.4380 | 0.011 | 0.0000 | 0.0000 | 122 |
| 2013/01/04 | 2050 | 07/02/2013 | 112.99 | Call | Bond Future | 6,434.6800 | 6.4347 | 6,448.0400 | 6.4480 | 0.208 | 0 | 0 | 0 |
| 2013/01/04 | 2050 | 07/02/2013 | 112.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2050 | 07/02/2013 | 113.00 | Call | Bond Future | 6,424.6800 | 6.4247 | 6,438.0400 | 6.4380 | 0.208 | 0 | 0 | 0 |
| 2013/01/04 | 2050 | 07/02/2013 | 113.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 2050 | 07/02/2013 | 113.01 | Call | Bond Future | 6,414.6800 | 6.4147 | 6,428.0400 | 6.4280 | 0.208 | 0 | 0 | 0 |
| 2013/01/04 | 2050 | 07/02/2013 | 113.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | AL7T | 07/02/2013 | | | Index Future | 488.1640 | 488.1640 | 487.3470 | 487.3470 | (0.167) | 0.0000 | 0.0000 | 12 |
| 2013/01/04 | AL7T | 02/05/2013 | | | Index Future | 494.3130 | 494.3130 | 493.4880 | 493.4880 | (0.167) | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | ALBI | 07/02/2013 | | | Index Future | 435.4070 | 435.4070 | 434.0640 | 434.0640 | (0.308) | 0.0000 | 0.0000 | 1,070 |
| 2013/01/04 | ALBI | 02/05/2013 | | | Index Future | 440.8920 | 440.8920 | 439.5330 | 439.5330 | (0.308) | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | 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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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | EL28 | 07/02/2013 | | | Bond Future | 114.0531 | 114.0531 | 114.0657 | 114.0657 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | EL28 | 07/02/2013 | 112.99 | Call | Bond Future | 1,063.0500 | 1.0631 | 1,075.7100 | 1.0757 | 1.191 | 0 | 0 | 0 |
| 2013/01/04 | EL28 | 07/02/2013 | 112.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | EL28 | 07/02/2013 | 113.00 | Call | Bond Future | 1,053.0500 | 1.0531 | 1,065.7100 | 1.0657 | 1.202 | 0 | 0 | 0 |
| 2013/01/04 | EL28 | 07/02/2013 | 113.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | EL28 | 07/02/2013 | 113.01 | Call | Bond Future | 1,043.0500 | 1.0431 | 1,055.7100 | 1.0557 | 1.214 | 0 | 0 | 0 |
| 2013/01/04 | EL28 | 07/02/2013 | 113.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | ES33 | 07/02/2013 | | | Bond Future | 8.7340 | 91.3987 | 8.8089 | 90.7567 | 0.857 | 0.0000 | 0.0000 | 303 |
| 2013/01/04 | ES33 | 07/02/2013 | 8.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | ES33 | 07/02/2013 | 8.54 | Put | Bond Future | 1,697.2300 | 1.6972 | 2,339.2300 | 2.3392 | 37.826 | 0 | 0 | 0 |
| 2013/01/04 | ES33 | 07/02/2013 | 8.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | ES33 | 07/02/2013 | 8.55 | Put | Bond Future | 1,608.5400 | 1.6085 | 2,250.5400 | 2.2505 | 39.912 | 0 | 0 | 0 |
| 2013/01/04 | ES33 | 07/02/2013 | 8.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | ES33 | 07/02/2013 | 8.56 | Put | Bond Future | 1,519.9800 | 1.5200 | 2,161.9800 | 2.1620 | 42.237 | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 07/02/2013 | | | GOVI | 435.5290 | 435.5290 | 434.1290 | 434.1290 | (0.321) | 0.0000 | 0.0000 | 335 |
| 2013/01/04 | GOVI | 07/02/2013 | 432.99 | Call | GOVI | 25,390.0000 | 2.5390 | 11,390.0000 | 1.1390 | (55.140) | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 07/02/2013 | 432.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 07/02/2013 | 433.00 | Call | GOVI | 25,290.0000 | 2.5290 | 11,290.0000 | 1.1290 | (55.358) | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 07/02/2013 | 433.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 07/02/2013 | 433.01 | Call | GOVI | 25,190.0000 | 2.5190 | 11,190.0000 | 1.1190 | (55.578) | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 07/02/2013 | 433.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 02/05/2013 | | | GOVI | 441.0150 | 441.0150 | 439.5990 | 439.5990 | (0.321) | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | GOVI | 02/05/2013 | 432.99 | Call | GOVI | 80,250.0000 | 8.0250 | 66,090.0000 | 6.6090 | (17.645) | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 02/05/2013 | 432.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 02/05/2013 | 433.00 | Call | GOVI | 80,150.0000 | 8.0150 | 65,990.0000 | 6.5990 | (17.667) | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 02/05/2013 | 433.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 02/05/2013 | 433.01 | Call | GOVI | 80,050.0000 | 8.0050 | 65,890.0000 | 6.5890 | (17.689) | 0 | 0 | 0 |
| 2013/01/04 | GOVI | 02/05/2013 | 433.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | IGOV | 07/02/2013 | | | Index Future | 200.4470 | 200.4470 | 200.4650 | 200.4650 | 0.009 | 0.0000 | 0.0000 | 608 |
| 2013/01/04 | IGOV | 02/05/2013 | | | Index Future | 202.9720 | 202.9720 | 202.9900 | 202.9900 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | ILBI | 07/02/2013 | | | Index Future | 542.8110 | 542.8110 | 542.8110 | 542.8110 | 0.000 | 0.0000 | 0.0000 | 183 |
| 2013/01/04 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | JBAF | 16/01/2013 | | | Jibar Tradeable Future | 5.1000 | 94.9000 | 5.1200 | 94.8800 | 0.392 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | JBAF | 20/02/2013 | | | Jibar Tradeable Future | 5.0300 | 94.9700 | 5.0300 | 94.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 4.9900 | 95.0100 | 4.9900 | 95.0100 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2013/01/04 | JBAF | 17/04/2013 | | | Jibar Tradeable Future | 4.9600 | 95.0400 | 4.9600 | 95.0400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | JBAF | 15/05/2013 | | | Jibar Tradeable Future | 4.9400 | 95.0600 | 4.9400 | 95.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 4.9200 | 95.0800 | 4.9200 | 95.0800 | 0.000 | 0.0000 | 0.0000 | 500 |
| 2013/01/04 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 4.9100 | 95.0900 | 4.9100 | 95.0900 | 0.000 | 0.0000 | 0.0000 | 2,200 |

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| 2013/01/04 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 4.9500 | 95.0500 | 4.9500 | 95.0500 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2013/01/04 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.0500 | 94.9500 | 5.0500 | 94.9500 | 0.000 | 0.0000 | 0.0000 | 500 |
| 2013/01/04 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.1600 | 94.8400 | 5.1600 | 94.8400 | 0.000 | 0.0000 | 0.0000 | 800 |
| 2013/01/04 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.3000 | 94.7000 | 5.3000 | 94.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 5.4400 | 94.5600 | 5.4400 | 94.5600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | OTH1 | 02/05/2013 | | | Index Future | 427.8020 | 427.8020 | 427.8020 | 427.8020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R023 | 07/02/2013 | | | Bond Future | 6.8415 | 110.0497 | 6.8510 | 109.9786 | 0.139 | 0.0000 | 0.0000 | 1,630 |
| 2013/01/04 | R023 | 07/02/2013 | 7.04 | Call | Bond Future | 1,470.9400 | 1.4709 | 1,399.8600 | 1.3999 | (4.832) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 07/02/2013 | 7.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 07/02/2013 | 7.05 | Call | Bond Future | 1,544.3600 | 1.5444 | 1,473.2800 | 1.4733 | (4.603) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 07/02/2013 | 7.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 07/02/2013 | 7.06 | Call | Bond Future | 1,617.7100 | 1.6177 | 1,546.6300 | 1.5466 | (4.394) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 07/02/2013 | 7.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 02/05/2013 | | | Bond Future | 6.8916 | 107.4674 | 6.9013 | 107.3958 | 0.142 | 0.0000 | 0.0000 | 2 |
| 2013/01/04 | R023 | 02/05/2013 | 7.04 | Call | Bond Future | 1,079.5800 | 1.0796 | 1,008.0200 | 1.0080 | (6.629) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 02/05/2013 | 7.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 02/05/2013 | 7.05 | Call | Bond Future | 1,151.8000 | 1.1518 | 1,080.2400 | 1.0802 | (6.213) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 02/05/2013 | 7.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 02/05/2013 | 7.06 | Call | Bond Future | 1,223.9600 | 1.2240 | 1,152.4000 | 1.1524 | (5.847) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 02/05/2013 | 7.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 01/08/2013 | | | Bond Future | 6.9464 | 108.8898 | 6.9567 | 108.8165 | 0.148 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R023 | 01/08/2013 | 7.29 | Call | Bond Future | 2,419.9600 | 2.4200 | 2,346.6400 | 2.3466 | (3.030) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 01/08/2013 | 7.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 01/08/2013 | 7.30 | Call | Bond Future | 2,489.3300 | 2.4893 | 2,416.0100 | 2.4160 | (2.945) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 01/08/2013 | 7.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R023 | 01/08/2013 | 7.31 | Call | Bond Future | 2,558.6400 | 2.5586 | 2,485.3200 | 2.4853 | (2.866) | 0 | 0 | 0 |
| 2013/01/04 | R023 | 01/08/2013 | 7.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | | | Bond Future | 5.3591 | 124.9959 | 5.3902 | 124.9126 | 0.581 | 0.0000 | 0.0000 | 7,467 |
| 2013/01/04 | R157 | 07/02/2013 | 6.28 | Call | Bond Future | 2,430.0500 | 2.4300 | 2,346.8600 | 2.3469 | (3.423) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.28 | Put | Bond Future | 0.2800 | 0.0003 | 0.3400 | 0.0003 | 21.429 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.50 | Call | Bond Future | 3,000.8100 | 3.0008 | 2,917.5700 | 2.9176 | (2.774) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.50 | Put | Bond Future | 0.0200 | 0.0000 | 0.0300 | 0.0000 | 50.000 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.70 | Call | Bond Future | 3,516.8000 | 3.5168 | 3,433.5500 | 3.4336 | (2.367) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.75 | Call | Bond Future | 3,645.3400 | 3.6453 | 3,562.0900 | 3.5621 | (2.284) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.80 | Call | Bond Future | 3,773.7000 | 3.7737 | 3,690.4500 | 3.6905 | (2.206) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/02/2013 | 6.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 02/05/2013 | | | Bond Future | 5.3657 | 119.7057 | 5.4001 | 119.6219 | 0.642 | 0.0000 | 0.0000 | 13,141 |
| 2013/01/04 | R157 | 02/05/2013 | 5.35 | Call | Bond Future | 528.7800 | 0.5288 | 486.3300 | 0.4863 | (8.028) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 02/05/2013 | 5.35 | Put | Bond Future | 566.9000 | 0.5669 | 608.2600 | 0.6083 | 7.296 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 02/05/2013 | 5.36 | Call | Bond Future | 540.9800 | 0.5410 | 497.9300 | 0.4979 | (7.958) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 02/05/2013 | 5.36 | Put | Bond Future | 554.7700 | 0.5548 | 595.5300 | 0.5955 | 7.347 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 02/05/2013 | 5.34 | Call | Bond Future | 516.7400 | 0.5167 | 474.9000 | 0.4749 | (8.097) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 02/05/2013 | 5.34 | Put | Bond Future | 579.2000 | 0.5792 | 621.1700 | 0.6212 | 7.246 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | R157 | 07/11/2013 | | | Bond Future | 5.3802 | 116.1877 | 5.4258 | 116.1015 | 0.848 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R157 | 07/11/2013 | 5.60 | Call | Bond Future | 1,015.9600 | 1.0160 | 964.9000 | 0.9649 | (5.026) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/11/2013 | 5.60 | Put | Bond Future | 601.3000 | 0.6013 | 636.4400 | 0.6364 | 5.844 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/11/2013 | 5.61 | Call | Bond Future | 1,027.3100 | 1.0273 | 975.9400 | 0.9759 | (5.000) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/11/2013 | 5.61 | Put | Bond Future | 593.8300 | 0.5938 | 628.6600 | 0.6287 | 5.865 | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/11/2013 | 5.59 | Call | Bond Future | 1,004.6700 | 1.0047 | 953.9300 | 0.9539 | (5.050) | 0 | 0 | 0 |
| 2013/01/04 | R157 | 07/11/2013 | 5.59 | Put | Bond Future | 608.8300 | 0.6088 | 644.2900 | 0.6443 | 5.824 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | | | Bond Future | 7.3186 | 128.9214 | 7.3887 | 128.2073 | 0.959 | 0.0000 | 0.0000 | 57,188 |
| 2013/01/04 | R186 | 07/02/2013 | 7.00 | Call | Bond Future | 747.9800 | 0.7480 | 559.6100 | 0.5596 | (25.184) | 0 | 0 | 10,300 |
| 2013/01/04 | R186 | 07/02/2013 | 7.00 | Put | Bond Future | 4,061.9500 | 4.0619 | 4,587.7700 | 4.5878 | 12.945 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 7.25 | Call | Bond Future | 1,642.0500 | 1.6421 | 1,313.1000 | 1.3131 | (20.033) | 0 | 0 | 670 |
| 2013/01/04 | R186 | 07/02/2013 | 7.25 | Put | Bond Future | 2,345.2900 | 2.3453 | 2,730.5300 | 2.7305 | 16.426 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 7.29 | Call | Bond Future | 1,831.7600 | 1.8318 | 1,478.8100 | 1.4788 | (19.268) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 7.29 | Put | Bond Future | 2,124.0500 | 2.1241 | 2,485.2900 | 2.4853 | 17.007 | 0 | 0 | 100 |
| 2013/01/04 | R186 | 07/02/2013 | 8.50 | Call | Bond Future | 11,330.2300 | 11.3302 | 10,622.3500 | 10.6223 | (6.248) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.50 | Put | Bond Future | 18.7300 | 0.0187 | 25.0400 | 0.0250 | 33.689 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.55 | Call | Bond Future | 11,772.4900 | 11.7725 | 11,063.1400 | 11.0631 | (6.025) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.55 | Put | Bond Future | 14.1200 | 0.0141 | 18.9600 | 0.0190 | 34.278 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.32 | Call | Bond Future | 9,731.0800 | 9.7311 | 9,032.2100 | 9.0322 | (7.182) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.32 | Put | Bond Future | 48.8400 | 0.0488 | 64.1600 | 0.0642 | 31.368 | 0 | 0 | 2,000 |
| 2013/01/04 | R186 | 07/02/2013 | 8.45 | Call | Bond Future | 10,886.8300 | 10.8868 | 10,180.7900 | 10.1808 | (6.485) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.45 | Put | Bond Future | 24.6700 | 0.0247 | 32.8200 | 0.0328 | 33.036 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.47 | Call | Bond Future | 11,064.3000 | 11.0643 | 10,357.4800 | 10.3575 | (6.388) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.47 | Put | Bond Future | 22.1100 | 0.0221 | 29.4800 | 0.0295 | 33.333 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 7.50 | Call | Bond Future | 3,029.6800 | 3.0297 | 2,555.9500 | 2.5559 | (15.636) | 0 | 0 | 575 |
| 2013/01/04 | R186 | 07/02/2013 | 7.50 | Put | Bond Future | 1,194.4200 | 1.1944 | 1,434.8800 | 1.4349 | 20.132 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 7.75 | Call | Bond Future | 4,834.6000 | 4.8346 | 4,247.0000 | 4.2470 | (12.154) | 0 | 0 | 1,000 |
| 2013/01/04 | R186 | 07/02/2013 | 7.75 | Put | Bond Future | 530.7700 | 0.5308 | 657.3600 | 0.6574 | 23.850 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.00 | Call | Bond Future | 6,909.8800 | 6.9099 | 6,251.8000 | 6.2518 | (9.524) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/02/2013 | 8.00 | Put | Bond Future | 205.2200 | 0.2052 | 261.3300 | 0.2613 | 27.341 | 0 | 0 | 150 |
| 2013/01/04 | R186 | 02/05/2013 | | | Bond Future | 7.3779 | 130.4804 | 7.4502 | 129.7581 | 0.980 | 0.0000 | 0.0000 | 12 |
| 2013/01/04 | R186 | 02/05/2013 | 7.40 | Call | Bond Future | 3,837.3100 | 3.8373 | 3,454.5100 | 3.4545 | (9.976) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 02/05/2013 | 7.40 | Put | Bond Future | 3,615.9900 | 3.6160 | 3,955.5500 | 3.9556 | 9.391 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 02/05/2013 | 7.41 | Call | Bond Future | 3,887.9300 | 3.8879 | 3,502.0500 | 3.5020 | (9.925) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 02/05/2013 | 7.41 | Put | Bond Future | 3,566.6000 | 3.5666 | 3,903.0800 | 3.9031 | 9.434 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 02/05/2013 | 7.39 | Call | Bond Future | 3,787.0600 | 3.7871 | 3,407.3600 | 3.4074 | (10.026) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 02/05/2013 | 7.39 | Put | Bond Future | 3,665.8600 | 3.6659 | 4,008.5200 | 4.0085 | 9.347 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | | | Bond Future | 7.5176 | 128.7059 | 7.5952 | 127.9636 | 1.031 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | 8.15 | Call | Bond Future | 9,679.2900 | 9.6793 | 9,179.9300 | 9.1799 | (5.159) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | 8.15 | Put | Bond Future | 3,800.5900 | 3.8006 | 4,043.6000 | 4.0436 | 6.394 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | 8.16 | Call | Bond Future | 9,737.7500 | 9.7377 | 9,236.8600 | 9.2369 | (5.144) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | 8.16 | Put | Bond Future | 3,769.2300 | 3.7692 | 4,010.7100 | 4.0107 | 6.407 | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | 8.75 | Call | Bond Future | 13,323.9600 | 13.3240 | 12,742.2900 | 12.7423 | (4.366) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | 8.75 | Put | Bond Future | 2,220.5800 | 2.2206 | 2,381.2800 | 2.3813 | 7.237 | 0 | 0 | 130 |
| 2013/01/04 | R186 | 07/11/2013 | 8.14 | Call | Bond Future | 9,620.9500 | 9.6210 | 9,123.1200 | 9.1231 | (5.174) | 0 | 0 | 0 |
| 2013/01/04 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 3,832.1700 | 3.8322 | 4,076.7100 | 4.0767 | 6.381 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | R189 | 07/02/2013 | | | Bond Future | 217.9190 | 217.9190 | 217.9266 | 217.9266 | 0.004 | 0.0000 | 0.0000 | 154 |
| 2013/01/04 | R189 | 07/02/2013 | 212.99 | Call | Bond Future | 4,928.9900 | 4.9290 | 4,936.6400 | 4.9366 | 0.155 | 0 | 0 | 0 |
| 2013/01/04 | R189 | 07/02/2013 | 212.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R189 | 07/02/2013 | 213.00 | Call | Bond Future | 4,918.9900 | 4.9190 | 4,926.6400 | 4.9266 | 0.156 | 0 | 0 | 0 |
| 2013/01/04 | R189 | 07/02/2013 | 213.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R189 | 07/02/2013 | 213.01 | Call | Bond Future | 4,908.9900 | 4.9090 | 4,916.6400 | 4.9166 | 0.156 | 0 | 0 | 0 |
| 2013/01/04 | R189 | 07/02/2013 | 213.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 07/02/2013 | | | Bond Future | 287.0825 | 287.0825 | 287.1065 | 287.1065 | 0.008 | 0.0000 | 0.0000 | 2,633 |
| 2013/01/04 | R197 | 07/02/2013 | 278.99 | Call | Bond Future | 8,092.4800 | 8.0925 | 8,116.4600 | 8.1165 | 0.296 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 07/02/2013 | 278.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 07/02/2013 | 279.00 | Call | Bond Future | 8,082.4800 | 8.0825 | 8,106.4600 | 8.1065 | 0.297 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 07/02/2013 | 279.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 07/02/2013 | 279.01 | Call | Bond Future | 8,072.4800 | 8.0725 | 8,096.4600 | 8.0965 | 0.297 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 07/02/2013 | 279.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 02/05/2013 | | | Bond Future | 290.6987 | 290.6987 | 290.7235 | 290.7235 | 0.009 | 0.0000 | 0.0000 | 40 |
| 2013/01/04 | R197 | 02/05/2013 | 282.39 | Call | Bond Future | 8,308.6800 | 8.3087 | 8,333.5400 | 8.3335 | 0.299 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 02/05/2013 | 282.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 02/05/2013 | 282.40 | Call | Bond Future | 8,298.6800 | 8.2987 | 8,323.5400 | 8.3235 | 0.300 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 02/05/2013 | 282.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 02/05/2013 | 282.41 | Call | Bond Future | 8,288.6800 | 8.2887 | 8,313.5400 | 8.3135 | 0.300 | 0 | 0 | 0 |
| 2013/01/04 | R197 | 02/05/2013 | 282.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | | | Bond Future | 5.0577 | 107.7208 | 5.0844 | 107.6722 | 0.528 | 0.0000 | 0.0000 | 1,540 |
| 2013/01/04 | R201 | 07/02/2013 | 4.98 | Call | Bond Future | 121.1800 | 0.1212 | 101.2600 | 0.1013 | (16.438) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 4.98 | Put | Bond Future | 263.1700 | 0.2632 | 291.9100 | 0.2919 | 10.921 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 5.60 | Call | Bond Future | 987.0500 | 0.9870 | 939.1100 | 0.9391 | (4.857) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 5.60 | Put | Bond Future | 3.6800 | 0.0037 | 4.4000 | 0.0044 | 19.565 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 6.20 | Call | Bond Future | 2,057.6200 | 2.0576 | 2,008.9600 | 2.0090 | (2.365) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 6.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 6.25 | Call | Bond Future | 2,146.4900 | 2.1465 | 2,097.8300 | 2.0978 | (2.267) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 6.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 6.30 | Call | Bond Future | 2,235.2600 | 2.2353 | 2,186.6000 | 2.1866 | (2.177) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/02/2013 | 6.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 02/05/2013 | | | Bond Future | 5.0242 | 109.0234 | 5.0547 | 108.9746 | 0.607 | 0.0000 | 0.0000 | 4 |
| 2013/01/04 | R201 | 02/05/2013 | 4.05 | Call | Bond Future | 3.7600 | 0.0038 | 3.0000 | 0.0030 | (20.213) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 02/05/2013 | 4.05 | Put | Bond Future | 1,579.5900 | 1.5796 | 1,627.6700 | 1.6277 | 3.044 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 02/05/2013 | 4.06 | Call | Bond Future | 4.0300 | 0.0040 | 3.2200 | 0.0032 | (20.099) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 02/05/2013 | 4.06 | Put | Bond Future | 1,563.5200 | 1.5635 | 1,611.5500 | 1.6116 | 3.072 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 02/05/2013 | 4.04 | Call | Bond Future | 3.5100 | 0.0035 | 2.7900 | 0.0028 | (20.513) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 02/05/2013 | 4.04 | Put | Bond Future | 1,595.6700 | 1.5957 | 1,643.7900 | 1.6438 | 3.016 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/11/2013 | | | Bond Future | 4.8811 | 107.5526 | 4.9269 | 107.5023 | 0.938 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 364.6800 | 0.3647 | 341.0300 | 0.3410 | (6.485) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 453.8500 | 0.4538 | 480.4800 | 0.4805 | 5.868 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 370.2000 | 0.3702 | 346.3300 | 0.3463 | (6.448) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 448.3700 | 0.4484 | 474.7800 | 0.4748 | 5.890 | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 359.2200 | 0.3592 | 335.7800 | 0.3358 | (6.525) | 0 | 0 | 0 |
| 2013/01/04 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 459.3900 | 0.4594 | 486.2300 | 0.4862 | 5.843 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | R202 | 07/02/2013 | | | Bond Future | 217.7951 | 217.7951 | 217.8176 | 217.8176 | 0.010 | 0.0000 | 0.0000 | 51,536 |
| 2013/01/04 | R202 | 07/02/2013 | 204.99 | Call | Bond Future | 12,805.0900 | 12.8051 | 12,827.6200 | 12.8276 | 0.176 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 07/02/2013 | 204.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 07/02/2013 | 205.00 | Call | Bond Future | 12,795.0900 | 12.7951 | 12,817.6200 | 12.8176 | 0.176 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 07/02/2013 | 205.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 07/02/2013 | 205.01 | Call | Bond Future | 12,785.0900 | 12.7851 | 12,807.6200 | 12.8076 | 0.176 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 07/02/2013 | 205.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 02/05/2013 | | | Bond Future | 220.5388 | 220.5388 | 220.5619 | 220.5619 | 0.010 | 0.0000 | 0.0000 | 1 |
| 2013/01/04 | R202 | 02/05/2013 | 211.04 | Call | Bond Future | 9,498.7700 | 9.4988 | 9,521.9100 | 9.5219 | 0.244 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 02/05/2013 | 211.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 02/05/2013 | 211.05 | Call | Bond Future | 9,488.7700 | 9.4888 | 9,511.9100 | 9.5119 | 0.244 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 02/05/2013 | 211.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 02/05/2013 | 211.06 | Call | Bond Future | 9,478.7700 | 9.4788 | 9,501.9100 | 9.5019 | 0.244 | 0 | 0 | 0 |
| 2013/01/04 | R202 | 02/05/2013 | 211.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | | | Bond Future | 5.8085 | 113.1165 | 5.8337 | 113.0105 | 0.434 | 0.0000 | 0.0000 | 19,398 |
| 2013/01/04 | R203 | 07/02/2013 | 5.54 | Call | Bond Future | 178.9600 | 0.1790 | 151.2300 | 0.1512 | (15.495) | 0 | 0 | 10,000 |
| 2013/01/04 | R203 | 07/02/2013 | 5.54 | Put | Bond Future | 1,315.7700 | 1.3158 | 1,394.0900 | 1.3941 | 5.952 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.11 | Call | Bond Future | 1,419.9100 | 1.4199 | 1,329.3400 | 1.3293 | (6.379) | 0 | 0 | 12,600 |
| 2013/01/04 | R203 | 07/02/2013 | 6.11 | Put | Bond Future | 160.2100 | 0.1602 | 175.6900 | 0.1757 | 9.662 | 0 | 0 | 3,254 |
| 2013/01/04 | R203 | 07/02/2013 | 6.45 | Call | Bond Future | 2,681.5100 | 2.6815 | 2,577.7500 | 2.5777 | (3.869) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.45 | Put | Bond Future | 22.4300 | 0.0224 | 24.7200 | 0.0247 | 10.210 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.94 | Call | Bond Future | 4,637.7000 | 4.6377 | 4,531.6900 | 4.5317 | (2.286) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.94 | Put | Bond Future | 0.5000 | 0.0005 | 0.5400 | 0.0005 | 8.000 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 7.15 | Call | Bond Future | 5,471.3200 | 5.4713 | 5,365.2800 | 5.3653 | (1.938) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 7.15 | Put | Bond Future | 0.0600 | 0.0001 | 0.0700 | 0.0001 | 16.667 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.50 | Call | Bond Future | 2,879.0500 | 2.8790 | 2,774.6200 | 2.7746 | (3.627) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.50 | Put | Bond Future | 16.0500 | 0.0161 | 17.6700 | 0.0177 | 10.093 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.55 | Call | Bond Future | 3,077.7600 | 3.0778 | 2,972.8400 | 2.9728 | (3.409) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.55 | Put | Bond Future | 11.3100 | 0.0113 | 12.4400 | 0.0124 | 9.991 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.65 | Call | Bond Future | 3,477.3500 | 3.4774 | 3,371.8200 | 3.3718 | (3.035) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/02/2013 | 6.65 | Put | Bond Future | 5.4200 | 0.0054 | 5.9400 | 0.0059 | 9.594 | 0 | 0 | 30,250 |
| 2013/01/04 | R203 | 02/05/2013 | | | Bond Future | 5.8401 | 110.3278 | 5.8668 | 110.2209 | 0.457 | 0.0000 | 0.0000 | 22 |
| 2013/01/04 | R203 | 02/05/2013 | 5.90 | Call | Bond Future | 1,204.5400 | 1.2045 | 1,143.0800 | 1.1431 | (5.102) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 02/05/2013 | 5.90 | Put | Bond Future | 964.8500 | 0.9648 | 1,010.3300 | 1.0103 | 4.714 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 02/05/2013 | 5.91 | Call | Bond Future | 1,226.3500 | 1.2264 | 1,164.2600 | 1.1643 | (5.063) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 02/05/2013 | 5.91 | Put | Bond Future | 946.7000 | 0.9467 | 991.5500 | 0.9916 | 4.738 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 02/05/2013 | 5.89 | Call | Bond Future | 1,182.9500 | 1.1830 | 1,122.1200 | 1.1221 | (5.142) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 02/05/2013 | 5.89 | Put | Bond Future | 983.2400 | 0.9832 | 1,029.3500 | 1.0294 | 4.690 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/11/2013 | | | Bond Future | 5.9223 | 109.1996 | 5.9533 | 109.0897 | 0.523 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | 1,883.7700 | 1.8838 | 1,822.8700 | 1.8229 | (3.233) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 1,608.1300 | 1.6081 | 1,657.2000 | 1.6572 | 3.051 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 1,902.9400 | 1.9029 | 1,841.6800 | 1.8417 | (3.219) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 1,591.8900 | 1.5919 | 1,640.6000 | 1.6406 | 3.060 | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 1,865.1100 | 1.8651 | 1,804.5600 | 1.8046 | (3.246) | 0 | 0 | 0 |
| 2013/01/04 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 1,624.9000 | 1.6249 | 1,674.3200 | 1.6743 | 3.041 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | R204 | 07/02/2013 | | | Bond Future | 6.0500 | | 110.6470 | 6.0750 | 110.5182 | 0.414 | 0.0000 | 0.0000 | 16,672 |
| 2013/01/04 | R204 | 07/02/2013 | 7.29 | Call | Bond Future | 6,162.7600 | | 6.1628 | 6,033.9300 | 6.0339 | (2.090) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 7.29 | Put | Bond Future | 0.7900 | | 0.0008 | 0.8300 | 0.0008 | 5.063 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 7.45 | Call | Bond Future | 6,925.8400 | | 6.9258 | 6,796.9800 | 6.7970 | (1.861) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 7.45 | Put | Bond Future | 0.1900 | | 0.0002 | 0.2000 | 0.0002 | 5.263 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 7.95 | Call | Bond Future | 9,267.7800 | | 9.2678 | 9,138.9100 | 9.1389 | (1.391) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 7.95 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 8.00 | Call | Bond Future | 9,498.3400 | | 9.4983 | 9,369.4700 | 9.3695 | (1.357) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 8.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 8.05 | Call | Bond Future | 9,728.2600 | | 9.7283 | 9,599.3900 | 9.5994 | (1.325) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/02/2013 | 8.05 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 02/05/2013 | | | Bond Future | 6.0891 | | 111.9850 | 6.1154 | 111.8550 | 0.431 | 0.0000 | 0.0000 | 24 |
| 2013/01/04 | R204 | 02/05/2013 | 6.30 | Call | Bond Future | 2,090.7700 | | 2.0908 | 2,005.5400 | 2.0055 | (4.076) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 02/05/2013 | 6.30 | Put | Bond Future | 1,051.4800 | | 1.0515 | 1,096.2800 | 1.0963 | 4.261 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 02/05/2013 | 6.31 | Call | Bond Future | 2,121.0800 | | 2.1211 | 2,035.2200 | 2.0352 | (4.048) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 02/05/2013 | 6.31 | Put | Bond Future | 1,032.8100 | | 1.0328 | 1,076.9800 | 1.0770 | 4.277 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 02/05/2013 | 6.29 | Call | Bond Future | 2,060.6900 | | 2.0607 | 1,976.0800 | 1.9761 | (4.106) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 02/05/2013 | 6.29 | Put | Bond Future | 1,070.4100 | | 1.0704 | 1,115.8300 | 1.1158 | 4.243 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | | | Bond Future | 6.1858 | | 110.9786 | 6.2153 | 110.8448 | 0.478 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 2,715.2800 | | 2.7153 | 2,639.0800 | 2.6391 | (2.806) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 2,199.6700 | | 2.1997 | 2,257.1900 | 2.2572 | 2.615 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 2,740.0700 | | 2.7401 | 2,663.4800 | 2.6635 | (2.795) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 2,179.4600 | | 2.1795 | 2,236.5900 | 2.2366 | 2.621 | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 4,715.7200 | | 4.7157 | 4,615.5100 | 4.6155 | (2.125) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 1,105.4000 | | 1.1054 | 1,138.9100 | 1.1389 | 3.031 | 0 | 0 | 180 |
| 2013/01/04 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 2,690.6100 | | 2.6906 | 2,614.8100 | 2.6148 | (2.817) | 0 | 0 | 0 |
| 2013/01/04 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 2,220.0200 | | 2.2200 | 2,277.9400 | 2.2779 | 2.609 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | | | Bond Future | 5.0588 | | 102.7479 | 5.0871 | 102.7222 | 0.561 | 0.0000 | 0.0000 | 1,120 |
| 2013/01/04 | R206 | 07/02/2013 | 4.76 | Call | Bond Future | 7.1800 | | 0.0072 | 4.9800 | 0.0050 | (30.641) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 4.76 | Put | Bond Future | 278.6500 | | 0.2786 | 302.1600 | 0.3022 | 8.437 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 5.00 | Call | Bond Future | 54.9100 | | 0.0549 | 44.3800 | 0.0444 | (19.177) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 5.00 | Put | Bond Future | 108.2300 | | 0.1082 | 123.4100 | 0.1234 | 14.026 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 5.95 | Call | Bond Future | 803.1400 | | 0.8031 | 777.4400 | 0.7774 | (3.200) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 5.95 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0100 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 6.00 | Call | Bond Future | 847.9000 | | 0.8479 | 822.1900 | 0.8222 | (3.032) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 6.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 6.05 | Call | Bond Future | 892.6400 | | 0.8926 | 866.9300 | 0.8669 | (2.880) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/02/2013 | 6.05 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 02/05/2013 | | | Bond Future | 4.9937 | | 103.9903 | 5.0313 | 103.9647 | 0.752 | 0.0000 | 0.0000 | 23 |
| 2013/01/04 | R206 | 02/05/2013 | 3.40 | Call | Bond Future | 0.0100 | | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 02/05/2013 | 3.40 | Put | Bond Future | 1,097.9000 | | 1.0979 | 1,123.5200 | 1.1235 | 2.334 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 02/05/2013 | 3.41 | Call | Bond Future | 0.0100 | | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 02/05/2013 | 3.41 | Put | Bond Future | 1,090.9500 | | 1.0909 | 1,116.5700 | 1.1166 | 2.348 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 02/05/2013 | 3.39 | Call | Bond Future | 0.0100 | | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 02/05/2013 | 3.39 | Put | Bond Future | 1,104.8500 | | 1.1048 | 1,130.4700 | 1.1305 | 2.319 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/11/2013 | | | Bond Future | 3.9710 | | 103.0326 | 4.1183 | 103.0062 | 3.711 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 88.1900 | | 0.0882 | 71.3700 | 0.0714 | (19.072) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 29.1800 | 0.0292 | 38.7900 | 0.0388 | 32.934 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 89.4000 | 0.0894 | 72.4400 | 0.0724 | (18.971) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 28.6000 | 0.0286 | 38.0700 | 0.0381 | 33.112 | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 86.9900 | 0.0870 | 70.3000 | 0.0703 | (19.186) | 0 | 0 | 0 |
| 2013/01/04 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 29.7800 | 0.0298 | 39.5200 | 0.0395 | 32.707 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | | | Bond Future | 6.3279 | 105.6585 | 6.3477 | 105.5451 | 0.314 | 0.0000 | 0.0000 | 11,309 |
| 2013/01/04 | R207 | 07/02/2013 | 7.66 | Call | Bond Future | 7,278.6300 | 7.2786 | 7,165.2700 | 7.1653 | (1.557) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 7.66 | Put | Bond Future | 0.5600 | 0.0006 | 0.5600 | 0.0006 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 7.80 | Call | Bond Future | 8,006.5100 | 8.0065 | 7,893.1500 | 7.8932 | (1.416) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 7.80 | Put | Bond Future | 0.1600 | 0.0002 | 0.1600 | 0.0002 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 8.20 | Call | Bond Future | 10,050.5300 | 10.0505 | 9,937.1700 | 9.9372 | (1.128) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 8.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 8.25 | Call | Bond Future | 10,302.2900 | 10.3023 | 10,188.9300 | 10.1889 | (1.100) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 8.30 | Call | Bond Future | 10,553.2300 | 10.5532 | 10,439.8700 | 10.4399 | (1.074) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/02/2013 | 8.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 02/05/2013 | | | Bond Future | 6.3749 | 106.9361 | 6.3956 | 106.8218 | 0.324 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R207 | 02/05/2013 | 6.45 | Call | Bond Future | 1,979.8600 | 1.9799 | 1,910.6800 | 1.9107 | (3.494) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 02/05/2013 | 6.45 | Put | Bond Future | 1,565.4400 | 1.5654 | 1,610.5700 | 1.6106 | 2.883 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 02/05/2013 | 6.46 | Call | Bond Future | 2,009.6100 | 2.0096 | 1,939.8700 | 1.9399 | (3.470) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 02/05/2013 | 6.46 | Put | Bond Future | 1,540.1400 | 1.5401 | 1,584.7100 | 1.5847 | 2.894 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 02/05/2013 | 6.44 | Call | Bond Future | 1,950.3700 | 1.9504 | 1,881.7500 | 1.8818 | (3.518) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 02/05/2013 | 6.44 | Put | Bond Future | 1,591.0400 | 1.5910 | 1,636.7300 | 1.6367 | 2.872 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/11/2013 | | | Bond Future | 6.4862 | 106.1865 | 6.5091 | 106.0690 | 0.353 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 3,489.9700 | 3.4900 | 3,418.2800 | 3.4183 | (2.054) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 2,398.0200 | 2.3980 | 2,443.9100 | 2.4439 | 1.914 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 3,519.2500 | 3.5193 | 3,447.2400 | 3.4472 | (2.046) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 2,376.5800 | 2.3766 | 2,422.1500 | 2.4222 | 1.917 | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 3,460.8000 | 3.4608 | 3,389.4300 | 3.3894 | (2.062) | 0 | 0 | 0 |
| 2013/01/04 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 2,419.6100 | 2.4196 | 2,465.8200 | 2.4658 | 1.910 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | | | Bond Future | 6.4374 | 104.4479 | 6.4876 | 104.1304 | 0.781 | 0.0000 | 0.0000 | 19,911 |
| 2013/01/04 | R208 | 07/02/2013 | 6.00 | Call | Bond Future | 194.6200 | 0.1946 | 144.9600 | 0.1450 | (25.516) | 0 | 0 | 12,250 |
| 2013/01/04 | R208 | 07/02/2013 | 6.00 | Put | Bond Future | 3,010.2500 | 3.0102 | 3,278.0500 | 3.2781 | 8.896 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 7.78 | Call | Bond Future | 8,078.2900 | 8.0783 | 7,761.1100 | 7.7611 | (3.926) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 7.78 | Put | Bond Future | 1.0500 | 0.0011 | 1.3300 | 0.0013 | 26.667 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 7.85 | Call | Bond Future | 8,476.7600 | 8.4768 | 8,159.4600 | 8.1595 | (3.743) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 7.85 | Put | Bond Future | 0.6000 | 0.0006 | 0.7600 | 0.0008 | 26.667 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 8.83 | Call | Bond Future | 13,845.0500 | 13.8451 | 13,527.5900 | 13.5276 | (2.293) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 8.83 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 7.95 | Call | Bond Future | 9,042.6600 | 9.0427 | 8,725.2700 | 8.7253 | (3.510) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 7.95 | Put | Bond Future | 0.2600 | 0.0003 | 0.3300 | 0.0003 | 26.923 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 8.00 | Call | Bond Future | 9,324.0800 | 9.3241 | 9,006.6700 | 9.0067 | (3.404) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 8.00 | Put | Bond Future | 0.1700 | 0.0002 | 0.2200 | 0.0002 | 29.412 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 8.05 | Call | Bond Future | 9,604.4700 | 9.6045 | 9,287.0400 | 9.2870 | (3.305) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/02/2013 | 8.05 | Put | Bond Future | 0.1100 | 0.0001 | 0.1400 | 0.0001 | 27.273 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 02/05/2013 | | | Bond Future | 6.4808 | 102.3179 | 6.5329 | 101.9969 | 0.804 | 0.0000 | 0.0000 | 47 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | R208 | 02/05/2013 | 6.66 | Call | Bond Future | 2,631.3900 | 2.6314 | 2,435.8600 | 2.4359 | (7.431) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 02/05/2013 | 6.66 | Put | Bond Future | 1,532.9100 | 1.5329 | 1,658.3800 | 1.6584 | 8.185 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 02/05/2013 | 6.64 | Call | Bond Future | 2,560.0300 | 2.5600 | 2,367.4700 | 2.3675 | (7.522) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 02/05/2013 | 6.64 | Put | Bond Future | 1,583.3900 | 1.5834 | 1,711.8300 | 1.7118 | 8.112 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 02/05/2013 | 6.65 | Call | Bond Future | 2,595.5800 | 2.5956 | 2,401.5400 | 2.4015 | (7.476) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 02/05/2013 | 6.65 | Put | Bond Future | 1,557.9900 | 1.5580 | 1,684.9500 | 1.6850 | 8.149 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | | | Bond Future | 6.5862 | 101.7333 | 6.6431 | 101.4035 | 0.864 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 4,085.6800 | 4.0857 | 3,892.4800 | 3.8925 | (4.729) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 2,795.9400 | 2.7959 | 2,932.5800 | 2.9326 | 4.887 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 6,615.5600 | 6.6156 | 6,369.3600 | 6.3694 | (3.722) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 1,475.4900 | 1.4755 | 1,559.1300 | 1.5591 | 5.669 | 0 | 0 | 230 |
| 2013/01/04 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 4,020.8800 | 4.0209 | 3,829.4200 | 3.8294 | (4.762) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 2,845.5500 | 2.8456 | 2,983.9300 | 2.9839 | 4.863 | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 4,053.2200 | 4.0532 | 3,860.8900 | 3.8609 | (4.745) | 0 | 0 | 0 |
| 2013/01/04 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 2,820.6600 | 2.8207 | 2,958.1700 | 2.9582 | 4.875 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | | | Bond Future | 8.1247 | 82.8896 | 8.1997 | 82.2348 | 0.924 | 0.0000 | 0.0000 | 11,334 |
| 2013/01/04 | R209 | 07/02/2013 | 8.63 | Call | Bond Future | 4,532.4700 | 4.5325 | 3,962.8100 | 3.9628 | (12.568) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 8.63 | Put | Bond Future | 277.2500 | 0.2773 | 362.4300 | 0.3624 | 30.723 | 0 | 0 | 11,000 |
| 2013/01/04 | R209 | 07/02/2013 | 8.83 | Call | Bond Future | 5,958.6800 | 5.9587 | 5,344.1200 | 5.3441 | (10.314) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 8.83 | Put | Bond Future | 115.7400 | 0.1157 | 156.0200 | 0.1560 | 34.802 | 0 | 0 | 14,000 |
| 2013/01/04 | R209 | 07/02/2013 | 8.95 | Call | Bond Future | 6,835.8800 | 6.8359 | 6,205.2300 | 6.2052 | (9.226) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 8.95 | Put | Bond Future | 65.1500 | 0.0651 | 89.3400 | 0.0893 | 37.130 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.10 | Call | Bond Future | 7,935.2700 | 7.9353 | 7,292.4800 | 7.2925 | (8.100) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.10 | Put | Bond Future | 30.2000 | 0.0302 | 42.2500 | 0.0422 | 39.901 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.00 | Call | Bond Future | 7,202.6600 | 7.2027 | 6,567.1400 | 6.5671 | (8.823) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.00 | Put | Bond Future | 50.7100 | 0.0507 | 70.0300 | 0.0700 | 38.099 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.05 | Call | Bond Future | 7,569.3100 | 7.5693 | 6,929.7800 | 6.9298 | (8.449) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.05 | Put | Bond Future | 39.2600 | 0.0393 | 54.5700 | 0.0546 | 38.996 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.06 | Call | Bond Future | 7,642.5700 | 7.6426 | 7,002.3300 | 7.0023 | (8.377) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/02/2013 | 9.06 | Put | Bond Future | 37.2700 | 0.0373 | 51.8700 | 0.0519 | 39.174 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 02/05/2013 | | | Bond Future | 8.1846 | 80.7502 | 8.2615 | 80.0878 | 0.939 | 0.0000 | 0.0000 | 33 |
| 2013/01/04 | R209 | 02/05/2013 | 8.01 | Call | Bond Future | 2,580.0300 | 2.5800 | 2,281.8200 | 2.2818 | (11.558) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 02/05/2013 | 8.01 | Put | Bond Future | 4,116.9800 | 4.1170 | 4,481.2200 | 4.4812 | 8.847 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 02/05/2013 | 7.99 | Call | Bond Future | 2,506.4300 | 2.5064 | 2,213.9000 | 2.2139 | (11.671) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 02/05/2013 | 7.99 | Put | Bond Future | 4,222.2900 | 4.2223 | 4,592.2100 | 4.5922 | 8.761 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 02/05/2013 | 8.00 | Call | Bond Future | 2,543.1700 | 2.5432 | 2,247.7900 | 2.2478 | (11.615) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 02/05/2013 | 8.00 | Put | Bond Future | 4,169.5000 | 4.1695 | 4,536.5700 | 4.5366 | 8.804 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | | | Bond Future | 8.3242 | 79.8245 | 8.4055 | 79.1438 | 0.977 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 8,261.7500 | 8.2617 | 7,822.7600 | 7.8228 | (5.314) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 4,324.7200 | 4.3247 | 4,566.4800 | 4.5665 | 5.590 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 11,551.4800 | 11.5515 | 11,031.7600 | 11.0318 | (4.499) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 2,527.0900 | 2.5271 | 2,688.1200 | 2.6881 | 6.372 | 0 | 0 | 180 |
| 2013/01/04 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 8,169.7800 | 8.1698 | 7,733.4200 | 7.7334 | (5.341) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 4,388.7900 | 4.3888 | 4,633.1800 | 4.6332 | 5.569 | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 8,215.7200 | 8.2157 | 7,778.0500 | 7.7780 | (5.327) | 0 | 0 | 0 |
| 2013/01/04 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 4,356.6500 | 4.3567 | 4,599.7300 | 4.5997 | 5.580 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/01/04 | R210 | 07/02/2013 | | | Bond Future | 166.3101 | 166.3101 | 166.3261 | 166.3261 | 0.010 | 0.0000 | 0.0000 | 1,212 |
| 2013/01/04 | R210 | 07/02/2013 | 156.99 | Call | Bond Future | 9,320.1000 | 9.3201 | 9,336.0700 | 9.3361 | 0.171 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 07/02/2013 | 156.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 07/02/2013 | 157.00 | Call | Bond Future | 9,310.1000 | 9.3101 | 9,326.0700 | 9.3261 | 0.172 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 07/02/2013 | 157.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 07/02/2013 | 157.01 | Call | Bond Future | 9,300.1000 | 9.3001 | 9,316.0700 | 9.3161 | 0.172 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 07/02/2013 | 157.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 02/05/2013 | 161.14 | Call | Bond Future | 166.5478 | 166.5478 | 166.5643 | 166.5643 | 0.010 | 0.0000 | 0.0000 | 7 |
| 2013/01/04 | R210 | 02/05/2013 | 161.14 | Put | Bond Future | 5,407.7700 | 5.4078 | 5,424.2800 | 5.4243 | 0.305 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 02/05/2013 | 161.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 02/05/2013 | 161.15 | Call | Bond Future | 5,397.7700 | 5.3978 | 5,414.2800 | 5.4143 | 0.306 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 02/05/2013 | 161.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 02/05/2013 | 161.16 | Call | Bond Future | 5,387.7700 | 5.3878 | 5,404.2800 | 5.4043 | 0.306 | 0 | 0 | 0 |
| 2013/01/04 | R210 | 02/05/2013 | 161.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 07/02/2013 | | | Bond Future | 126.2655 | 126.2655 | 126.2725 | 126.2725 | 0.006 | 0.0000 | 0.0000 | 522 |
| 2013/01/04 | R211 | 07/02/2013 | 122.99 | Call | Bond Future | 3,275.4600 | 3.2755 | 3,282.4700 | 3.2825 | 0.214 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 07/02/2013 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 07/02/2013 | 123.00 | Call | Bond Future | 3,265.4600 | 3.2655 | 3,272.4700 | 3.2725 | 0.215 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 07/02/2013 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 07/02/2013 | 123.01 | Call | Bond Future | 3,255.4600 | 3.2555 | 3,262.4700 | 3.2625 | 0.215 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 07/02/2013 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 02/05/2013 | | | Bond Future | 127.8559 | 127.8559 | 127.8633 | 127.8633 | 0.006 | 0.0000 | 0.0000 | 7 |
| 2013/01/04 | R211 | 02/05/2013 | 125.69 | Call | Bond Future | 2,165.9300 | 2.1659 | 2,173.3400 | 2.1733 | 0.342 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 02/05/2013 | 125.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 02/05/2013 | 125.70 | Call | Bond Future | 2,155.9300 | 2.1559 | 2,163.3400 | 2.1633 | 0.344 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 02/05/2013 | 125.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 02/05/2013 | 125.71 | Call | Bond Future | 2,145.9300 | 2.1459 | 2,153.3400 | 2.1533 | 0.345 | 0 | 0 | 0 |
| 2013/01/04 | R211 | 02/05/2013 | 125.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 07/02/2013 | | | Bond Future | 132.2846 | 132.2846 | 132.2956 | 132.2956 | 0.008 | 0.0000 | 0.0000 | 9,064 |
| 2013/01/04 | R212 | 07/02/2013 | 128.99 | Call | Bond Future | 3,294.6400 | 3.2946 | 3,305.6000 | 3.3056 | 0.333 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 07/02/2013 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 07/02/2013 | 129.00 | Call | Bond Future | 3,284.6400 | 3.2846 | 3,295.6000 | 3.2956 | 0.334 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 07/02/2013 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 07/02/2013 | 129.01 | Call | Bond Future | 3,274.6400 | 3.2746 | 3,285.6000 | 3.2856 | 0.335 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 07/02/2013 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 02/05/2013 | | | Bond Future | 133.9509 | 133.9509 | 133.9624 | 133.9624 | 0.009 | 0.0000 | 0.0000 | 11 |
| 2013/01/04 | R212 | 02/05/2013 | 131.09 | Call | Bond Future | 2,860.9400 | 2.8609 | 2,872.3600 | 2.8724 | 0.399 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 02/05/2013 | 131.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 02/05/2013 | 131.10 | Call | Bond Future | 2,850.9400 | 2.8509 | 2,862.3600 | 2.8624 | 0.401 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 02/05/2013 | 131.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 02/05/2013 | 131.11 | Call | Bond Future | 2,840.9400 | 2.8409 | 2,852.3600 | 2.8524 | 0.402 | 0 | 0 | 0 |
| 2013/01/04 | R212 | 02/05/2013 | 131.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/02/2013 | | | Bond Future | 7.8301 | 95.2349 | 7.9001 | 94.6063 | 0.894 | 0.0000 | 0.0000 | 10,414 |
| 2013/01/04 | R213 | 07/02/2013 | 8.90 | Call | Bond Future | 8,994.3000 | 8.9943 | 8,375.6800 | 8.3757 | (6.878) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/02/2013 | 8.90 | Put | Bond Future | 31.4600 | 0.0315 | 41.5100 | 0.0415 | 31.945 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2013/01/04 | R213 | 07/02/2013 | 8.95 | Call | Bond Future | 9,374.1200 | 9.3741 | 8,753.3400 | 8.7533 | (6.622) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/02/2013 | 8.95 | Put | Bond Future | 24.2200 | 0.0242 | 32.1100 | 0.0321 | 32.576 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/02/2013 | 9.00 | Call | Bond Future | 9,752.8200 | 9.7528 | 9,130.2900 | 9.1303 | (6.383) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/02/2013 | 9.00 | Put | Bond Future | 18.5300 | 0.0185 | 24.6700 | 0.0247 | 33.135 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/02/2013 | 9.05 | Call | Bond Future | 10,130.1100 | 10.1301 | 9,506.2000 | 9.5062 | (6.159) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/02/2013 | 9.05 | Put | Bond Future | 14.0700 | 0.0141 | 18.8300 | 0.0188 | 33.831 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 02/05/2013 | | | Bond Future | 7.8886 | 92.8522 | 7.9604 | 92.2162 | 0.910 | 0.0000 | 0.0000 | 5 |
| 2013/01/04 | R213 | 02/05/2013 | 7.86 | Call | Bond Future | 3,323.9000 | 3.3239 | 2,996.5300 | 2.9965 | (9.849) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 02/05/2013 | 7.86 | Put | Bond Future | 3,578.7500 | 3.5788 | 3,887.3800 | 3.8874 | 8.624 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 02/05/2013 | 7.84 | Call | Bond Future | 3,238.8400 | 3.2388 | 2,916.7600 | 2.9168 | (9.944) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 02/05/2013 | 7.84 | Put | Bond Future | 3,672.7100 | 3.6727 | 3,986.6300 | 3.9866 | 8.547 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 02/05/2013 | 7.85 | Call | Bond Future | 3,281.2200 | 3.2812 | 2,956.4800 | 2.9565 | (9.897) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 02/05/2013 | 7.85 | Put | Bond Future | 3,625.5200 | 3.6255 | 3,936.7800 | 3.9368 | 8.585 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/11/2013 | | | Bond Future | 8.0286 | 91.8665 | 8.1047 | 91.2129 | 0.949 | 0.0000 | 0.0000 | 0 |
| 2013/01/04 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 8,600.7300 | 8.6007 | 8,166.2200 | 8.1662 | (5.052) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 3,779.3000 | 3.7793 | 3,998.3500 | 3.9983 | 5.796 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 8,501.5100 | 8.5015 | 8,069.6200 | 8.0696 | (5.080) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 3,839.6800 | 3.8397 | 4,061.3500 | 4.0613 | 5.773 | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 8,551.0700 | 8.5511 | 8,117.8700 | 8.1179 | (5.066) | 0 | 0 | 0 |
| 2013/01/04 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 3,809.3800 | 3.8094 | 4,029.7400 | 4.0297 | 5.785 | 0 | 0 | 0 |
| 2013/01/04 | R214 | 07/02/2013 | | | Bond Future | 8.1696 | 84.6847 | 8.2396 | 84.0385 | 0.857 | 0.0000 | 0.0000 | 1,714 |
| 2013/01/04 | R214 | 07/02/2013 | 8.59 | Call | Bond Future | 4,225.6600 | 4.2257 | 3,694.2800 | 3.6943 | (12.575) | 0 | 0 | 0 |
| 2013/01/04 | R214 | 07/02/2013 | 8.59 | Put | Bond Future | 467.8000 | 0.4678 | 582.6000 | 0.5826 | 24.540 | 0 | 0 | 0 |
| 2013/01/04 | R214 | 07/02/2013 | 8.60 | Call | Bond Future | 4,294.8300 | 4.2948 | 3,760.0800 | 3.7601 | (12.451) | 0 | 0 | 0 |
| 2013/01/04 | R214 | 07/02/2013 | 8.60 | Put | Bond Future | 451.0900 | 0.4511 | 562.5200 | 0.5625 | 24.702 | 0 | 0 | 0 |
| 2013/01/04 | R214 | 07/02/2013 | 8.61 | Call | Bond Future | 4,364.3300 | 4.3643 | 3,826.2800 | 3.8263 | (12.328) | 0 | 0 | 0 |
| 2013/01/04 | R214 | 07/02/2013 | 8.61 | Put | Bond Future | 434.8800 | 0.4349 | 543.0100 | 0.5430 | 24.864 | 0 | 0 | 0 |

Total

356699