



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/02/2013 to 05/02/2013

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | 2025 | 07/02/2013 | | | Bond Future | 113.0420 | 113.0420 | 113.0402 | 113.0402 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 2025 | 07/02/2013 | 110.99 | Call | Bond Future | 2,052.0400 | 2.0520 | 2,050.2200 | 2.0502 | (0.089) | 0 | 0 | 0 |
| 2013/02/05 | 2025 | 07/02/2013 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2025 | 07/02/2013 | 111.00 | Call | Bond Future | 2,042.0400 | 2.0420 | 2,040.2200 | 2.0402 | (0.089) | 0 | 0 | 0 |
| 2013/02/05 | 2025 | 07/02/2013 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2025 | 07/02/2013 | 111.01 | Call | Bond Future | 2,032.0400 | 2.0320 | 2,030.2200 | 2.0302 | (0.090) | 0 | 0 | 0 |
| 2013/02/05 | 2025 | 07/02/2013 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2025 | 02/05/2013 | | | Bond Future | 114.4153 | 114.4153 | 114.4133 | 114.4133 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 2025 | 02/05/2013 | 113.41 | Call | Bond Future | 1,001.6200 | 1.0016 | 999.5900 | 0.9996 | (0.203) | 0 | 0 | 0 |
| 2013/02/05 | 2025 | 02/05/2013 | 113.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 07/02/2013 | | | Bond Future | 111.4115 | 111.4115 | 111.4120 | 111.4120 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 2038 | 07/02/2013 | 105.99 | Call | Bond Future | 5,421.5400 | 5.4215 | 5,421.9700 | 5.4220 | 0.008 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 07/02/2013 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 07/02/2013 | 106.00 | Call | Bond Future | 5,411.5400 | 5.4115 | 5,411.9700 | 5.4120 | 0.008 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 07/02/2013 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 07/02/2013 | 106.01 | Call | Bond Future | 5,401.5400 | 5.4015 | 5,401.9700 | 5.4020 | 0.008 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 07/02/2013 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 02/05/2013 | | | Bond Future | 112.7651 | 112.7651 | 112.7653 | 112.7653 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 2038 | 02/05/2013 | 111.60 | Call | Bond Future | 1,160.5900 | 1.1606 | 1,160.8100 | 1.1608 | 0.019 | 0 | 0 | 0 |
| 2013/02/05 | 2038 | 02/05/2013 | 111.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 07/02/2013 | | | Bond Future | 117.6252 | 117.6252 | 118.2239 | 118.2239 | 0.509 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 2050 | 07/02/2013 | 112.99 | Call | Bond Future | 4,635.2100 | 4.6352 | 5,233.9300 | 5.2339 | 12.917 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 07/02/2013 | 112.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 07/02/2013 | 113.00 | Call | Bond Future | 4,625.2100 | 4.6252 | 5,223.9300 | 5.2239 | 12.945 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 07/02/2013 | 113.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 07/02/2013 | 113.01 | Call | Bond Future | 4,615.2100 | 4.6152 | 5,213.9300 | 5.2139 | 12.973 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 07/02/2013 | 113.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 02/05/2013 | | | Bond Future | 119.0542 | 119.0542 | 119.6599 | 119.6599 | 0.509 | 0.0000 | 0.0000 | 122 |
| 2013/02/05 | 2050 | 02/05/2013 | 117.60 | Call | Bond Future | 1,456.3500 | 1.4563 | 2,062.1000 | 2.0621 | 41.594 | 0 | 0 | 0 |
| 2013/02/05 | 2050 | 02/05/2013 | 117.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | AL7T | 07/02/2013 | | | Index Future | 487.3540 | 487.3540 | 488.2470 | 488.2470 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | AL7T | 02/05/2013 | | | Index Future | 493.2170 | 493.2170 | 494.1200 | 494.1200 | 0.183 | 0.0000 | 0.0000 | 12 |

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | AL7T | 01/08/2013 | | | Index Future | 499.6820 | 499.6820 | 500.5970 | 500.5970 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | AL7T | 07/11/2013 | | | Index Future | 500.0000 | 500.0000 | 507.6940 | 507.6940 | 1.539 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | ALBI | 07/02/2013 | | | Index Future | 434.6290 | 434.6290 | 434.9730 | 434.9730 | 0.079 | 0.0000 | 0.0000 | 132 |
| 2013/02/05 | ALBI | 02/05/2013 | | | Index Future | 439.8580 | 439.8580 | 440.2040 | 440.2040 | 0.079 | 0.0000 | 0.0000 | 775 |
| 2013/02/05 | ALBI | 01/08/2013 | | | Index Future | 445.6230 | 445.6230 | 445.9750 | 445.9750 | 0.079 | 0.0000 | 0.0000 | 79 |
| 2013/02/05 | ALBI | 07/11/2013 | | | Index Future | 446.0000 | 446.0000 | 452.2970 | 452.2970 | 1.412 | 0.0000 | 0.0000 | 80 |
| 2013/02/05 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C189 | 01/04/2013 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C211 | 31/01/2017 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | EL28 | 07/02/2013 | | | Bond Future | 113.3426 | 113.3426 | 113.6300 | 113.6300 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | EL28 | 07/02/2013 | 113.01 | Call | Bond Future | 332.6200 | 0.3326 | 620.0100 | 0.6200 | 86.402 | 0 | 0 | 0 |
| 2013/02/05 | EL28 | 07/02/2013 | 113.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | EL28 | 07/02/2013 | 112.99 | Call | Bond Future | 352.6200 | 0.3526 | 640.0100 | 0.6400 | 81.501 | 0 | 0 | 0 |
| 2013/02/05 | EL28 | 07/02/2013 | 112.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | EL28 | 07/02/2013 | 113.00 | Call | Bond Future | 342.6200 | 0.3426 | 630.0100 | 0.6300 | 83.880 | 0 | 0 | 0 |
| 2013/02/05 | EL28 | 07/02/2013 | 113.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | EL28 | 02/05/2013 | | | Bond Future | 113.3700 | 113.3700 | 113.6607 | 113.6607 | 0.256 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | EL28 | 02/05/2013 | 113.32 | Call | Bond Future | 53.8700 | 0.0539 | 344.5300 | 0.3445 | 539.558 | 0 | 0 | 0 |
| 2013/02/05 | EL28 | 02/05/2013 | 113.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 07/02/2013 | | | Bond Future | 8.8002 | 90.8308 | 8.7992 | 90.8398 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | ES33 | 07/02/2013 | 8.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 07/02/2013 | 8.54 | Put | Bond Future | 2,265.1000 | 2.2651 | 2,256.1400 | 2.2561 | (0.396) | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 07/02/2013 | 8.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 07/02/2013 | 8.55 | Put | Bond Future | 2,176.4100 | 2.1764 | 2,167.4500 | 2.1675 | (0.412) | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 07/02/2013 | 8.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 07/02/2013 | 8.56 | Put | Bond Future | 2,087.8500 | 2.0878 | 2,078.8900 | 2.0789 | (0.429) | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 02/05/2013 | | | Bond Future | 8.8834 | 88.1454 | 8.8823 | 88.1542 | (0.012) | 0.0000 | 0.0000 | 3,363 |
| 2013/02/05 | ES33 | 02/05/2013 | 91.02 | Call | Bond Future | 78,965.1600 | 78.9652 | 78,973.9800 | 78.9740 | 0.011 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 02/05/2013 | 91.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 01/08/2013 | | | Bond Future | 8.9747 | 89.3006 | 8.9736 | 89.3096 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | ES33 | 01/08/2013 | 9.00 | Call | Bond Future | 208.3700 | 0.2084 | 217.3700 | 0.2174 | 4.319 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 01/08/2013 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 01/08/2013 | 91.02 | Call | Bond Future | 78,249.2400 | 78.2492 | 78,258.2400 | 78.2582 | 0.012 | 0 | 0 | 0 |
| 2013/02/05 | ES33 | 01/08/2013 | 91.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/02/2013 | | | GOVI | 434.6620 | 434.6620 | 434.9640 | 434.9640 | 0.069 | 0.0000 | 0.0000 | 220 |
| 2013/02/05 | GOVI | 07/02/2013 | 432.99 | Call | GOVI | 16,720.0000 | 1.6720 | 19,740.0000 | 1.9740 | 18.062 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/02/2013 | 432.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/02/2013 | 433.00 | Call | GOVI | 16,620.0000 | 1.6620 | 19,640.0000 | 1.9640 | 18.171 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/02/2013 | 433.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/02/2013 | 433.01 | Call | GOVI | 16,520.0000 | 1.6520 | 19,540.0000 | 1.9540 | 18.281 | 0 | 0 | 0 |

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| 2013/02/05 | GOVI | 07/02/2013 | 433.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 02/05/2013 | | | GOVI | 439.8910 | 439.8910 | 440.1950 | 440.1950 | 0.069 | 0.0000 | 0.0000 | 91 |
| 2013/02/05 | GOVI | 02/05/2013 | 432.99 | Call | GOVI | 69,010.0000 | 6.9010 | 72,050.0000 | 7.2050 | 4.405 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 02/05/2013 | 432.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 02/05/2013 | 433.00 | Call | GOVI | 68,910.0000 | 6.8910 | 71,950.0000 | 7.1950 | 4.412 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 02/05/2013 | 433.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 02/05/2013 | 433.01 | Call | GOVI | 68,810.0000 | 6.8810 | 71,850.0000 | 7.1850 | 4.418 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 02/05/2013 | 433.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 01/08/2013 | | | GOVI | 445.6570 | 445.6570 | 445.9650 | 445.9650 | 0.069 | 0.0000 | 0.0000 | 280 |
| 2013/02/05 | GOVI | 01/08/2013 | 445.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 01/08/2013 | 445.99 | Put | GOVI | 3,330.0000 | 0.3330 | 250.0000 | 0.0250 | (92.492) | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 01/08/2013 | 446.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 01/08/2013 | 446.00 | Put | GOVI | 3,430.0000 | 0.3430 | 350.0000 | 0.0350 | (89.796) | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 01/08/2013 | 446.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 01/08/2013 | 446.01 | Put | GOVI | 3,530.0000 | 0.3530 | 450.0000 | 0.0450 | (87.252) | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/11/2013 | | | GOVI | 446.0000 | 446.0000 | 452.2880 | 452.2880 | 1.410 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | GOVI | 07/11/2013 | 445.99 | Call | GOVI | 0.0000 | 0.0000 | 62,980.0000 | 6.2980 | 100.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/11/2013 | 445.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/11/2013 | 446.00 | Call | GOVI | 0.0000 | 0.0000 | 62,880.0000 | 6.2880 | 100.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/11/2013 | 446.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/11/2013 | 446.01 | Call | GOVI | 0.0000 | 0.0000 | 62,780.0000 | 6.2780 | 100.000 | 0 | 0 | 0 |
| 2013/02/05 | GOVI | 07/11/2013 | 446.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | IGOV | 07/02/2013 | | | Index Future | 198.4840 | 198.4840 | 198.5040 | 198.5040 | 0.010 | 0.0000 | 0.0000 | 14 |
| 2013/02/05 | IGOV | 02/05/2013 | | | Index Future | 200.8940 | 200.8940 | 200.9150 | 200.9150 | 0.010 | 0.0000 | 0.0000 | 459 |
| 2013/02/05 | IGOV | 01/08/2013 | | | Index Future | 203.5520 | 203.5520 | 203.5730 | 203.5730 | 0.010 | 0.0000 | 0.0000 | 147 |
| 2013/02/05 | IGOV | 07/11/2013 | | | Index Future | 204.6000 | 204.6000 | 206.4850 | 206.4850 | 0.921 | 0.0000 | 0.0000 | 7 |
| 2013/02/05 | ILBI | 07/02/2013 | | | Index Future | 537.3170 | 537.3170 | 537.2500 | 537.2500 | (0.012) | 0.0000 | 0.0000 | 183 |
| 2013/02/05 | ILBI | 02/05/2013 | | | Index Future | 543.8660 | 543.8660 | 543.7990 | 543.7990 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | JBAF | 20/02/2013 | | | Jibar Tradeable Future | 5.0800 | 94.9200 | 5.0800 | 94.9200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 5.0700 | 94.9300 | 5.0700 | 94.9300 | 0.000 | 0.0000 | 0.0000 | 1,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | JBAF | 17/04/2013 | | | Jibar Tradeable Future | 5.0500 | 94.9500 | 5.0600 | 94.9400 | 0.198 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | JBAF | 15/05/2013 | | | Jibar Tradeable Future | 5.0300 | 94.9700 | 5.0500 | 94.9500 | 0.398 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 5.0200 | 94.9800 | 5.0400 | 94.9600 | 0.398 | 0.0000 | 0.0000 | 500 |
| 2013/02/05 | JBAF | 17/07/2013 | | | Jibar Tradeable Future | 5.0100 | 94.9900 | 5.0200 | 94.9800 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.0100 | 94.9900 | 5.0300 | 94.9700 | 0.399 | 0.0000 | 0.0000 | 2,200 |
| 2013/02/05 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.0700 | 94.9300 | 5.0800 | 94.9200 | 0.197 | 0.0000 | 0.0000 | 2,000 |
| 2013/02/05 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.1700 | 94.8300 | 5.1800 | 94.8200 | 0.193 | 0.0000 | 0.0000 | 400 |
| 2013/02/05 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.2900 | 94.7100 | 5.3000 | 94.7000 | 0.189 | 0.0000 | 0.0000 | 800 |
| 2013/02/05 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.4300 | 94.5700 | 5.4400 | 94.5600 | 0.184 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 5.5800 | 94.4200 | 5.5900 | 94.4100 | 0.179 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | OTH1 | 02/05/2013 | | | Index Future | 427.8020 | 427.8020 | 427.8020 | 427.8020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R023 | 07/02/2013 | | | Bond Future | 6.8234 | 110.1857 | 6.7926 | 110.4161 | (0.450) | 0.0000 | 0.0000 | 784 |
| 2013/02/05 | R023 | 07/02/2013 | 7.04 | Call | Bond Future | 1,606.9200 | 1.6069 | 1,837.3300 | 1.8373 | 14.339 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 07/02/2013 | 7.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 07/02/2013 | 7.05 | Call | Bond Future | 1,680.3400 | 1.6803 | 1,910.7500 | 1.9107 | 13.712 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 07/02/2013 | 7.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 07/02/2013 | 7.06 | Call | Bond Future | 1,753.6900 | 1.7537 | 1,984.1000 | 1.9841 | 13.139 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 07/02/2013 | 7.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 02/05/2013 | | | Bond Future | 6.8736 | 107.5988 | 6.8419 | 107.8318 | (0.462) | 0.0000 | 0.0000 | 3,490 |
| 2013/02/05 | R023 | 02/05/2013 | 7.05 | Call | Bond Future | 1,283.2400 | 1.2832 | 1,516.2200 | 1.5162 | 18.156 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 02/05/2013 | 7.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 02/05/2013 | 7.06 | Call | Bond Future | 1,355.4000 | 1.3554 | 1,588.3800 | 1.5884 | 17.189 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 02/05/2013 | 7.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 02/05/2013 | 7.04 | Call | Bond Future | 1,211.0200 | 1.2110 | 1,444.0000 | 1.4440 | 19.238 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 02/05/2013 | 7.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 01/08/2013 | | | Bond Future | 6.9298 | 109.0090 | 6.8969 | 109.2451 | (0.475) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R023 | 01/08/2013 | 7.29 | Call | Bond Future | 2,539.2200 | 2.5392 | 2,775.2400 | 2.7752 | 9.295 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 01/08/2013 | 7.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 01/08/2013 | 7.30 | Call | Bond Future | 2,608.5900 | 2.6086 | 2,844.6100 | 2.8446 | 9.048 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 01/08/2013 | 7.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 01/08/2013 | 7.31 | Call | Bond Future | 2,677.9000 | 2.6779 | 2,913.9200 | 2.9139 | 8.814 | 0 | 0 | 0 |
| 2013/02/05 | R023 | 01/08/2013 | 7.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | | | Bond Future | 5.3414 | 125.0433 | 5.3210 | 125.0978 | (0.382) | 0.0000 | 0.0000 | 5,367 |
| 2013/02/05 | R157 | 07/02/2013 | 6.28 | Call | Bond Future | 2,477.1500 | 2.4772 | 2,531.6800 | 2.5317 | 2.201 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.50 | Call | Bond Future | 3,048.1700 | 3.0482 | 3,102.7000 | 3.1027 | 1.789 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.70 | Call | Bond Future | 3,564.1800 | 3.5642 | 3,618.7100 | 3.6187 | 1.530 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.75 | Call | Bond Future | 3,692.7200 | 3.6927 | 3,747.2500 | 3.7473 | 1.477 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.80 | Call | Bond Future | 3,821.0800 | 3.8211 | 3,875.6100 | 3.8756 | 1.427 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/02/2013 | 6.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 02/05/2013 | | | Bond Future | 5.3488 | 119.7467 | 5.3262 | 119.8017 | (0.422) | 0.0000 | 0.0000 | 19,451 |
| 2013/02/05 | R157 | 02/05/2013 | 5.35 | Call | Bond Future | 406.8100 | 0.4068 | 432.7200 | 0.4327 | 6.369 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R157 | 02/05/2013 | 5.35 | Put | Bond Future | 403.8900 | 0.4039 | 374.8100 | 0.3748 | (7.200) | 0 | 0 | 0 |
| 2013/02/05 | R157 | 02/05/2013 | 5.36 | Call | Bond Future | 419.3100 | 0.4193 | 445.7500 | 0.4458 | 6.306 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 02/05/2013 | 5.36 | Put | Bond Future | 392.0600 | 0.3921 | 363.5100 | 0.3635 | (7.282) | 0 | 0 | 0 |
| 2013/02/05 | R157 | 02/05/2013 | 5.34 | Call | Bond Future | 394.5400 | 0.3945 | 419.9200 | 0.4199 | 6.433 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 02/05/2013 | 5.34 | Put | Bond Future | 415.9600 | 0.4160 | 386.3500 | 0.3863 | (7.118) | 0 | 0 | 0 |
| 2013/02/05 | R157 | 01/08/2013 | | | Bond Future | 5.3506 | 121.3161 | 5.3250 | 121.3718 | (0.479) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R157 | 01/08/2013 | 116.11 | Call | Bond Future | 91,860.4500 | 91.8605 | 91,916.2000 | 91.9162 | 0.061 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 01/08/2013 | 116.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/11/2013 | | | Bond Future | 5.3587 | 116.2285 | 5.3287 | 116.2851 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R157 | 07/11/2013 | 5.61 | Call | Bond Future | 878.9500 | 0.8789 | 913.6300 | 0.9136 | 3.946 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/11/2013 | 5.61 | Put | Bond Future | 404.6700 | 0.4047 | 382.7100 | 0.3827 | (5.427) | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/11/2013 | 5.59 | Call | Bond Future | 855.0600 | 0.8551 | 889.2200 | 0.8892 | 3.995 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/11/2013 | 5.59 | Put | Bond Future | 418.4200 | 0.4184 | 395.9400 | 0.3959 | (5.373) | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/11/2013 | 5.60 | Call | Bond Future | 866.9600 | 0.8670 | 901.3800 | 0.9014 | 3.970 | 0 | 0 | 0 |
| 2013/02/05 | R157 | 07/11/2013 | 5.60 | Put | Bond Future | 411.5000 | 0.4115 | 389.2800 | 0.3893 | (5.400) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | | | Bond Future | 7.3537 | 128.5631 | 7.3429 | 128.6726 | (0.146) | 0.0000 | 0.0000 | 24,841 |
| 2013/02/05 | R186 | 07/02/2013 | 7.00 | Call | Bond Future | 0.6200 | 0.0006 | 0.0700 | 0.0001 | (88.710) | 0 | 0 | 10,300 |
| 2013/02/05 | R186 | 07/02/2013 | 7.00 | Put | Bond Future | 3,672.9500 | 3.6730 | 3,562.9200 | 3.5629 | (2.996) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 7.25 | Call | Bond Future | 138.6000 | 0.1386 | 97.3100 | 0.0973 | (29.791) | 0 | 0 | 670 |
| 2013/02/05 | R186 | 07/02/2013 | 7.25 | Put | Bond Future | 1,200.2000 | 1.2002 | 1,049.4300 | 1.0494 | (12.562) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 7.29 | Call | Bond Future | 240.5800 | 0.2406 | 193.6100 | 0.1936 | (19.524) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 7.29 | Put | Bond Future | 891.2300 | 0.8912 | 734.7800 | 0.7348 | (17.554) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 7.75 | Call | Bond Future | 3,945.7600 | 3.9458 | 4,054.9600 | 4.0550 | 2.768 | 0 | 0 | 1,000 |
| 2013/02/05 | R186 | 07/02/2013 | 7.75 | Put | Bond Future | 0.2900 | 0.0003 | 0.0100 | 0.0000 | (96.552) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.00 | Call | Bond Future | 6,346.3000 | 6.3463 | 6,455.7800 | 6.4558 | 1.725 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 150 |
| 2013/02/05 | R186 | 07/02/2013 | 8.45 | Call | Bond Future | 10,503.8000 | 10.5038 | 10,613.2800 | 10.6133 | 1.042 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.47 | Call | Bond Future | 10,683.8300 | 10.6838 | 10,793.3100 | 10.7933 | 1.025 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.47 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 7.50 | Call | Bond Future | 1,550.2600 | 1.5503 | 1,613.0900 | 1.6131 | 4.053 | 0 | 0 | 540 |
| 2013/02/05 | R186 | 07/02/2013 | 7.50 | Put | Bond Future | 73.3600 | 0.0734 | 26.7100 | 0.0267 | (63.591) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.50 | Call | Bond Future | 10,953.1400 | 10.9531 | 11,062.6200 | 11.0626 | 1.000 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.55 | Call | Bond Future | 11,400.0100 | 11.4000 | 11,509.4900 | 11.5095 | 0.960 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.32 | Call | Bond Future | 9,323.8800 | 9.3239 | 9,433.3600 | 9.4334 | 1.174 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/02/2013 | 8.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 2,000 |
| 2013/02/05 | R186 | 02/05/2013 | | | Bond Future | 7.4149 | 130.1101 | 7.4038 | 130.2207 | (0.149) | 0.0000 | 0.0000 | 67,026 |
| 2013/02/05 | R186 | 02/05/2013 | 7.75 | Call | Bond Future | 4,854.6000 | 4.8546 | 4,915.3300 | 4.9153 | 1.251 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 02/05/2013 | 7.75 | Put | Bond Future | 1,568.0000 | 1.5680 | 1,518.1800 | 1.5182 | (3.177) | 0 | 0 | 100 |
| 2013/02/05 | R186 | 02/05/2013 | 7.39 | Call | Bond Future | 2,798.6600 | 2.7987 | 2,837.1800 | 2.8372 | 1.376 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 02/05/2013 | 7.39 | Put | Bond Future | 3,047.7500 | 3.0477 | 2,975.7200 | 2.9757 | (2.363) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 02/05/2013 | 7.40 | Call | Bond Future | 2,847.2800 | 2.8473 | 2,886.3900 | 2.8864 | 1.374 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 02/05/2013 | 7.40 | Put | Bond Future | 2,996.2500 | 2.9963 | 2,924.8100 | 2.9248 | (2.384) | 0 | 0 | 150 |
| 2013/02/05 | R186 | 02/05/2013 | 7.41 | Call | Bond Future | 2,896.3800 | 2.8964 | 2,936.1000 | 2.9361 | 1.371 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 02/05/2013 | 7.41 | Put | Bond Future | 2,945.3400 | 2.9453 | 2,874.5100 | 2.8745 | (2.405) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R186 | 02/05/2013 | 6.75 | Call | Bond Future | 695.6700 | | 0.6957 | 704.9500 | 0.7050 | 1.334 | 0 | 0 | 350 |
| 2013/02/05 | R186 | 02/05/2013 | 6.75 | Put | Bond Future | 7,589.1000 | | 7.5891 | 7,487.8300 | 7.4878 | (1.334) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 01/08/2013 | | | Bond Future | 7.4825 | | 126.5305 | 7.4711 | 126.6426 | (0.153) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R186 | 01/08/2013 | 128.26 | Call | Bond Future | 117,258.0900 | | 117.2581 | 117,370.2400 | 117.3702 | 0.096 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 01/08/2013 | 128.26 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 01/08/2013 | 7.25 | Call | Bond Future | 0.0000 | | 0.0000 | 3,225.8100 | 3.2258 | 100.000 | 0 | 0 | 4,000 |
| 2013/02/05 | R186 | 01/08/2013 | 7.25 | Put | Bond Future | 0.0000 | | 0.0000 | 5,419.1000 | 5.4191 | 100.000 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | | | Bond Future | 7.5575 | | 128.3236 | 7.5456 | 128.4374 | (0.157) | 0.0000 | 0.0000 | 480 |
| 2013/02/05 | R186 | 07/11/2013 | 8.14 | Call | Bond Future | 8,465.6200 | | 8.4656 | 8,533.8900 | 8.5339 | 0.806 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 3,059.2300 | | 3.0592 | 3,013.7000 | 3.0137 | (1.488) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | 8.15 | Call | Bond Future | 8,525.0400 | | 8.5250 | 8,593.6000 | 8.5936 | 0.804 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | 8.15 | Put | Bond Future | 3,028.7300 | | 3.0287 | 2,983.4900 | 2.9835 | (1.494) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | 8.16 | Call | Bond Future | 8,584.6000 | | 8.5846 | 8,653.4700 | 8.6535 | 0.802 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | 8.16 | Put | Bond Future | 2,998.4700 | | 2.9985 | 2,953.5400 | 2.9535 | (1.498) | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | 8.75 | Call | Bond Future | 12,338.9100 | | 12.3389 | 12,423.4300 | 12.4234 | 0.685 | 0 | 0 | 0 |
| 2013/02/05 | R186 | 07/11/2013 | 8.75 | Put | Bond Future | 1,617.9200 | | 1.6179 | 1,588.6400 | 1.5886 | (1.810) | 0 | 0 | 130 |
| 2013/02/05 | R189 | 07/02/2013 | | | Bond Future | 216.8922 | | 216.8922 | 217.0339 | 217.0339 | 0.065 | 0.0000 | 0.0000 | 154 |
| 2013/02/05 | R189 | 07/02/2013 | 212.99 | Call | Bond Future | 3,902.1500 | | 3.9021 | 4,043.8700 | 4.0439 | 3.632 | 0 | 0 | 0 |
| 2013/02/05 | R189 | 07/02/2013 | 212.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R189 | 07/02/2013 | 213.00 | Call | Bond Future | 3,892.1500 | | 3.8921 | 4,033.8700 | 4.0339 | 3.641 | 0 | 0 | 0 |
| 2013/02/05 | R189 | 07/02/2013 | 213.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R189 | 07/02/2013 | 213.01 | Call | Bond Future | 3,882.1500 | | 3.8821 | 4,023.8700 | 4.0239 | 3.651 | 0 | 0 | 0 |
| 2013/02/05 | R189 | 07/02/2013 | 213.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R197 | 07/02/2013 | | | Bond Future | 285.7200 | | 285.7200 | 285.7143 | 285.7143 | (0.002) | 0.0000 | 0.0000 | 635 |
| 2013/02/05 | R197 | 07/02/2013 | 278.99 | Call | Bond Future | 6,730.0100 | | 6.7300 | 6,724.3000 | 6.7243 | (0.085) | 0 | 0 | 0 |
| 2013/02/05 | R197 | 07/02/2013 | 278.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R197 | 07/02/2013 | 279.00 | Call | Bond Future | 6,720.0100 | | 6.7200 | 6,714.3000 | 6.7143 | (0.085) | 0 | 0 | 0 |
| 2013/02/05 | R197 | 07/02/2013 | 279.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R197 | 07/02/2013 | 279.01 | Call | Bond Future | 6,710.0100 | | 6.7100 | 6,704.3000 | 6.7043 | (0.085) | 0 | 0 | 0 |
| 2013/02/05 | R197 | 07/02/2013 | 279.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R197 | 02/05/2013 | | | Bond Future | 289.1911 | | 289.1911 | 289.1847 | 289.1847 | (0.002) | 0.0000 | 0.0000 | 2,633 |
| 2013/02/05 | R197 | 02/05/2013 | 282.39 | Call | Bond Future | 6,801.0900 | | 6.8011 | 6,794.7300 | 6.7947 | (0.094) | 0 | 0 | 0 |
| 2013/02/05 | R197 | 02/05/2013 | 282.39 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R197 | 02/05/2013 | 282.40 | Call | Bond Future | 6,791.0900 | | 6.7911 | 6,784.7300 | 6.7847 | (0.094) | 0 | 0 | 0 |
| 2013/02/05 | R197 | 02/05/2013 | 282.40 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R197 | 02/05/2013 | 282.41 | Call | Bond Future | 6,781.0900 | | 6.7811 | 6,774.7300 | 6.7747 | (0.094) | 0 | 0 | 0 |
| 2013/02/05 | R197 | 02/05/2013 | 282.41 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | | | Bond Future | 5.1450 | | 107.5619 | 5.1299 | 107.5893 | (0.293) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 4.98 | Call | Bond Future | 0.1900 | | 0.0002 | 0.0600 | 0.0001 | (68.421) | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 4.98 | Put | Bond Future | 301.1500 | | 0.3011 | 273.5300 | 0.2735 | (9.172) | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 5.60 | Call | Bond Future | 824.4000 | | 0.8244 | 851.8900 | 0.8519 | 3.335 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 5.60 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 6.20 | Call | Bond Future | 1,898.6500 | | 1.8987 | 1,926.1400 | 1.9261 | 1.448 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 6.20 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 6.25 | Call | Bond Future | 1,987.5200 | | 1.9875 | 2,015.0100 | 2.0150 | 1.383 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R201 | 07/02/2013 | 6.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 6.30 | Call | Bond Future | 2,076.2900 | 2.0763 | 2,103.7800 | 2.1038 | 1.324 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/02/2013 | 6.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 02/05/2013 | | | Bond Future | 5.1287 | 108.8562 | 5.1114 | 108.8838 | (0.337) | 0.0000 | 0.0000 | 4 |
| 2013/02/05 | R201 | 02/05/2013 | 4.05 | Call | Bond Future | 0.0600 | 0.0001 | 0.0600 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 02/05/2013 | 4.05 | Put | Bond Future | 1,743.1100 | 1.7431 | 1,715.4900 | 1.7155 | (1.585) | 0 | 0 | 0 |
| 2013/02/05 | R201 | 02/05/2013 | 4.06 | Call | Bond Future | 0.0600 | 0.0001 | 0.0700 | 0.0001 | 16.667 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 02/05/2013 | 4.06 | Put | Bond Future | 1,726.7700 | 1.7268 | 1,699.1600 | 1.6992 | (1.599) | 0 | 0 | 0 |
| 2013/02/05 | R201 | 02/05/2013 | 4.04 | Call | Bond Future | 0.0500 | 0.0001 | 0.0600 | 0.0001 | 20.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 02/05/2013 | 4.04 | Put | Bond Future | 1,759.4300 | 1.7594 | 1,731.8200 | 1.7318 | (1.569) | 0 | 0 | 0 |
| 2013/02/05 | R201 | 01/08/2013 | | | Bond Future | 5.0974 | 105.8788 | 5.0767 | 105.9068 | (0.405) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R201 | 01/08/2013 | 107.45 | Call | Bond Future | 68,633.1200 | 68.6331 | 68,661.1600 | 68.6612 | 0.041 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 01/08/2013 | 107.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/11/2013 | | | Bond Future | 5.0391 | 107.3792 | 5.0131 | 107.4078 | (0.516) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 200.0700 | 0.2001 | 210.3000 | 0.2103 | 5.113 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 462.6100 | 0.4626 | 444.3200 | 0.4443 | (3.954) | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 204.1500 | 0.2041 | 214.5200 | 0.2145 | 5.080 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 455.6900 | 0.4557 | 437.5400 | 0.4375 | (3.983) | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 196.0500 | 0.1961 | 206.1300 | 0.2061 | 5.142 | 0 | 0 | 0 |
| 2013/02/05 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 469.5900 | 0.4696 | 451.1500 | 0.4512 | (3.927) | 0 | 0 | 0 |
| 2013/02/05 | R202 | 07/02/2013 | | | Bond Future | 211.7511 | 211.7511 | 211.7518 | 211.7518 | 0.000 | 0.0000 | 0.0000 | 1,298 |
| 2013/02/05 | R202 | 07/02/2013 | 204.99 | Call | Bond Future | 6,761.1200 | 6.7611 | 6,761.7800 | 6.7618 | 0.010 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 07/02/2013 | 204.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 07/02/2013 | 205.00 | Call | Bond Future | 6,751.1200 | 6.7511 | 6,751.7800 | 6.7518 | 0.010 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 07/02/2013 | 205.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 07/02/2013 | 205.01 | Call | Bond Future | 6,741.1200 | 6.7411 | 6,741.7800 | 6.7418 | 0.010 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 07/02/2013 | 205.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 02/05/2013 | | | Bond Future | 214.3235 | 214.3235 | 214.3239 | 214.3239 | 0.000 | 0.0000 | 0.0000 | 49,610 |
| 2013/02/05 | R202 | 02/05/2013 | 211.04 | Call | Bond Future | 3,283.5300 | 3.2835 | 3,283.8600 | 3.2839 | 0.010 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 02/05/2013 | 211.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 02/05/2013 | 211.05 | Call | Bond Future | 3,273.5300 | 3.2735 | 3,273.8600 | 3.2739 | 0.010 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 02/05/2013 | 211.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 02/05/2013 | 211.06 | Call | Bond Future | 3,263.5300 | 3.2635 | 3,263.8600 | 3.2639 | 0.010 | 0 | 0 | 0 |
| 2013/02/05 | R202 | 02/05/2013 | 211.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | | | Bond Future | 5.7523 | 113.3533 | 5.7318 | 113.4399 | (0.357) | 0.0000 | 0.0000 | 11,250 |
| 2013/02/05 | R203 | 07/02/2013 | 5.54 | Call | Bond Future | 1.9700 | 0.0020 | 0.8100 | 0.0008 | (58.883) | 0 | 0 | 10,000 |
| 2013/02/05 | R203 | 07/02/2013 | 5.54 | Put | Bond Future | 901.9600 | 0.9020 | 814.1900 | 0.8142 | (9.731) | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.11 | Call | Bond Future | 1,496.5400 | 1.4965 | 1,583.1300 | 1.5831 | 5.786 | 0 | 0 | 12,600 |
| 2013/02/05 | R203 | 07/02/2013 | 6.11 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 3,254 |
| 2013/02/05 | R203 | 07/02/2013 | 6.45 | Call | Bond Future | 2,895.9000 | 2.8959 | 2,982.5100 | 2.9825 | 2.991 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.55 | Call | Bond Future | 3,303.2700 | 3.3033 | 3,389.8800 | 3.3899 | 2.622 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.65 | Call | Bond Future | 3,708.7500 | 3.7088 | 3,795.3600 | 3.7954 | 2.335 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 30,250 |
| 2013/02/05 | R203 | 07/02/2013 | 6.94 | Call | Bond Future | 4,874.0200 | 4.8740 | 4,960.6300 | 4.9606 | 1.777 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R203 | 07/02/2013 | 6.94 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 7.15 | Call | Bond Future | 5,708.0800 | | 5.7081 | 5,794.6900 | 5.7947 | 1.517 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 7.15 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.50 | Call | Bond Future | 3,099.8200 | | 3.0998 | 3,186.4300 | 3.1864 | 2.794 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/02/2013 | 6.50 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 02/05/2013 | | | Bond Future | 5.7820 | | 110.5611 | 5.7602 | 110.6485 | (0.376) | 0.0000 | 0.0000 | 10,716 |
| 2013/02/05 | R203 | 02/05/2013 | 5.90 | Call | Bond Future | 1,113.2500 | | 1.1133 | 1,160.8500 | 1.1608 | 4.276 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 02/05/2013 | 5.90 | Put | Bond Future | 640.3000 | | 0.6403 | 600.4600 | 0.6005 | (6.222) | 0 | 0 | 0 |
| 2013/02/05 | R203 | 02/05/2013 | 5.91 | Call | Bond Future | 1,137.1300 | | 1.1371 | 1,185.3700 | 1.1854 | 4.242 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 02/05/2013 | 5.91 | Put | Bond Future | 624.2200 | | 0.6242 | 585.0200 | 0.5850 | (6.280) | 0 | 0 | 0 |
| 2013/02/05 | R203 | 02/05/2013 | 5.89 | Call | Bond Future | 1,089.6500 | | 1.0897 | 1,136.5900 | 1.1366 | 4.308 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 02/05/2013 | 5.89 | Put | Bond Future | 656.6800 | | 0.6567 | 616.1800 | 0.6162 | (6.167) | 0 | 0 | 0 |
| 2013/02/05 | R203 | 01/08/2013 | | | Bond Future | 5.8136 | | 112.0101 | 5.7903 | 112.0987 | (0.401) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R203 | 01/08/2013 | 109.11 | Call | Bond Future | 98,796.8600 | | 98.7969 | 98,885.4900 | 98.8855 | 0.090 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 01/08/2013 | 109.11 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | | | Bond Future | 5.8554 | | 109.4378 | 5.8301 | 109.5278 | (0.431) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 571.00 | Call | Bond Future | 107,208.2900 | | 107.2083 | 107,298.2500 | 107.2983 | 0.084 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 571.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 1,679.6400 | | 1.6796 | 1,727.8700 | 1.7279 | 2.871 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 1,201.2600 | | 1.2013 | 1,159.5300 | 1.1595 | (3.474) | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | 1,699.4500 | | 1.6994 | 1,748.0400 | 1.7480 | 2.859 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 1,185.6400 | | 1.1856 | 1,144.2700 | 1.1443 | (3.489) | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 1,719.7700 | | 1.7198 | 1,768.7000 | 1.7687 | 2.845 | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 1,170.5500 | | 1.1706 | 1,129.5200 | 1.1295 | (3.505) | 0 | 0 | 0 |
| 2013/02/05 | R203 | 07/11/2013 | 5.71 | Call | Bond Future | 1,176.6800 | | 1.1767 | 1,214.9100 | 1.2149 | 3.249 | 0 | 0 | 15 |
| 2013/02/05 | R203 | 07/11/2013 | 5.71 | Put | Bond Future | 1,696.0700 | | 1.6961 | 1,644.3400 | 1.6443 | (3.050) | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | | | Bond Future | 6.0075 | | 110.8660 | 5.9819 | 110.9980 | (0.425) | 0.0000 | 0.0000 | 8,000 |
| 2013/02/05 | R204 | 07/02/2013 | 7.29 | Call | Bond Future | 6,380.9800 | | 6.3810 | 6,512.9300 | 6.5129 | 2.068 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 7.29 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 7.45 | Call | Bond Future | 7,144.6600 | | 7.1447 | 7,276.6100 | 7.2766 | 1.847 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 7.45 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 7.95 | Call | Bond Future | 9,486.7900 | | 9.4868 | 9,618.7400 | 9.6187 | 1.391 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 7.95 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 8.00 | Call | Bond Future | 9,717.3500 | | 9.7174 | 9,849.3000 | 9.8493 | 1.358 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 8.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 8.05 | Call | Bond Future | 9,947.2700 | | 9.9473 | 10,079.2200 | 10.0792 | 1.326 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/02/2013 | 8.05 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 02/05/2013 | | | Bond Future | 6.0458 | | 112.2001 | 6.0190 | 112.3335 | (0.443) | 0.0000 | 0.0000 | 6,807 |
| 2013/02/05 | R204 | 02/05/2013 | 6.30 | Call | Bond Future | 1,914.4900 | | 1.9145 | 1,998.6100 | 1.9986 | 4.394 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 02/05/2013 | 6.30 | Put | Bond Future | 660.0900 | | 0.6601 | 610.8800 | 0.6109 | (7.455) | 0 | 0 | 0 |
| 2013/02/05 | R204 | 02/05/2013 | 6.31 | Call | Bond Future | 1,947.5100 | | 1.9475 | 2,032.4600 | 2.0325 | 4.362 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 02/05/2013 | 6.31 | Put | Bond Future | 644.1300 | | 0.6441 | 595.7500 | 0.5958 | (7.511) | 0 | 0 | 0 |
| 2013/02/05 | R204 | 02/05/2013 | 6.29 | Call | Bond Future | 1,881.7400 | | 1.8817 | 1,965.0300 | 1.9650 | 4.426 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 02/05/2013 | 6.29 | Put | Bond Future | 676.3500 | | 0.6764 | 626.3100 | 0.6263 | (7.399) | 0 | 0 | 0 |
| 2013/02/05 | R204 | 01/08/2013 | | | Bond Future | 6.0887 | | 109.6441 | 6.0603 | 109.7793 | (0.466) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R204 | 01/08/2013 | 110.75 | Call | Bond Future | 100,760.6100 | | 100.7606 | 100,895.7600 | 100.8958 | 0.134 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 01/08/2013 | 110.75 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R204 | 07/11/2013 | | | Bond Future | 6.1374 | 111.1979 | 6.1072 | 111.3351 | (0.492) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 2,420.8000 | 2.4208 | 2,495.5800 | 2.4956 | 3.089 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 1,685.8100 | 1.6858 | 1,623.4300 | 1.6234 | (3.700) | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 2,446.6900 | 2.4467 | 2,521.9500 | 2.5219 | 3.076 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 1,666.7000 | 1.6667 | 1,604.8000 | 1.6048 | (3.714) | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 4,535.6500 | 4.5356 | 4,639.6900 | 4.6397 | 2.294 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 705.9500 | 0.7059 | 672.8300 | 0.6728 | (4.692) | 0 | 0 | 180 |
| 2013/02/05 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 2,395.0500 | 2.3950 | 2,469.3500 | 2.4694 | 3.102 | 0 | 0 | 0 |
| 2013/02/05 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 1,705.0800 | 1.7051 | 1,642.2200 | 1.6422 | (3.687) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | | | Bond Future | 5.1454 | 102.6694 | 5.1352 | 102.6787 | (0.199) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 4.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 4.76 | Put | Bond Future | 349.9400 | 0.3499 | 340.6800 | 0.3407 | (2.646) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 5.00 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 5.00 | Put | Bond Future | 131.8200 | 0.1318 | 122.5400 | 0.1225 | (7.040) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 5.95 | Call | Bond Future | 724.6700 | 0.7247 | 733.9300 | 0.7339 | 1.278 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 5.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 6.00 | Call | Bond Future | 769.4300 | 0.7694 | 778.6900 | 0.7787 | 1.203 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 6.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 6.05 | Call | Bond Future | 814.1700 | 0.8142 | 823.4300 | 0.8234 | 1.137 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/02/2013 | 6.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 02/05/2013 | | | Bond Future | 5.1190 | 103.9049 | 5.1055 | 103.9141 | (0.263) | 0.0000 | 0.0000 | 23 |
| 2013/02/05 | R206 | 02/05/2013 | 3.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 02/05/2013 | 3.40 | Put | Bond Future | 1,183.3500 | 1.1833 | 1,174.1700 | 1.1742 | (0.776) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 02/05/2013 | 3.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 02/05/2013 | 3.41 | Put | Bond Future | 1,176.4000 | 1.1764 | 1,167.2200 | 1.1672 | (0.780) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 02/05/2013 | 3.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 02/05/2013 | 3.39 | Put | Bond Future | 1,190.3000 | 1.1903 | 1,181.1200 | 1.1811 | (0.771) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 01/08/2013 | | | Bond Future | 4.9837 | 101.5048 | 4.9625 | 101.5141 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R206 | 01/08/2013 | 103.94 | Call | Bond Future | 30,506.6700 | 30.5067 | 30,516.0200 | 30.5160 | 0.031 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 01/08/2013 | 103.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/11/2013 | | | Bond Future | 4.4696 | 102.9432 | 4.4163 | 102.9528 | (1.193) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 30.0600 | 0.0301 | 33.8700 | 0.0339 | 12.675 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 60.4400 | 0.0604 | 54.7100 | 0.0547 | (9.480) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 30.7600 | 0.0308 | 34.6400 | 0.0346 | 12.614 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 59.3500 | 0.0593 | 53.6900 | 0.0537 | (9.537) | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 29.3600 | 0.0294 | 33.1100 | 0.0331 | 12.772 | 0 | 0 | 0 |
| 2013/02/05 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 61.5400 | 0.0615 | 55.7500 | 0.0558 | (9.409) | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | | | Bond Future | 6.3280 | 105.6577 | 6.3074 | 105.7756 | (0.326) | 0.0000 | 0.0000 | 1,949 |
| 2013/02/05 | R207 | 07/02/2013 | 7.66 | Call | Bond Future | 7,277.3300 | 7.2773 | 7,395.2300 | 7.3952 | 1.620 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 7.66 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 7.80 | Call | Bond Future | 8,005.6100 | 8.0056 | 8,123.5100 | 8.1235 | 1.473 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 7.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 8.20 | Call | Bond Future | 10,049.7900 | 10.0498 | 10,167.6900 | 10.1677 | 1.173 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 8.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 8.25 | Call | Bond Future | 10,301.5500 | 10.3015 | 10,419.4500 | 10.4194 | 1.144 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 8.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R207 | 07/02/2013 | 8.30 | Call | Bond Future | 10,552.4900 | | 10.5525 | 10,670.3900 | 10.6704 | 1.117 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/02/2013 | 8.30 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 02/05/2013 | | | Bond Future | 6.3762 | | 106.9291 | 6.3547 | 107.0483 | (0.338) | 0.0000 | 0.0000 | 2,716 |
| 2013/02/05 | R207 | 02/05/2013 | 6.45 | Call | Bond Future | 1,614.1100 | | 1.6141 | 1,672.7800 | 1.6728 | 3.635 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 02/05/2013 | 6.45 | Put | Bond Future | 1,206.6700 | | 1.2067 | 1,146.1800 | 1.1462 | (5.013) | 0 | 0 | 0 |
| 2013/02/05 | R207 | 02/05/2013 | 6.46 | Call | Bond Future | 1,644.4000 | | 1.6444 | 1,703.8300 | 1.7038 | 3.614 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 02/05/2013 | 6.46 | Put | Bond Future | 1,181.9100 | | 1.1819 | 1,122.1800 | 1.1222 | (5.054) | 0 | 0 | 0 |
| 2013/02/05 | R207 | 02/05/2013 | 6.44 | Call | Bond Future | 1,584.1400 | | 1.5841 | 1,642.0500 | 1.6421 | 3.656 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 02/05/2013 | 6.44 | Put | Bond Future | 1,231.7900 | | 1.2318 | 1,170.5400 | 1.1705 | (4.972) | 0 | 0 | 0 |
| 2013/02/05 | R207 | 01/08/2013 | | | Bond Future | 6.4304 | | 104.6941 | 6.4078 | 104.8148 | (0.351) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R207 | 01/08/2013 | 106.18 | Call | Bond Future | 97,122.8700 | | 97.1229 | 97,243.6200 | 97.2436 | 0.124 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 01/08/2013 | 106.18 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/11/2013 | | | Bond Future | 6.4879 | | 106.1777 | 6.4641 | 106.3002 | (0.367) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 3,085.6500 | | 3.0856 | 3,152.7400 | 3.1527 | 2.174 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 2,002.5400 | | 2.0025 | 1,947.0700 | 1.9471 | (2.770) | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 3,115.4100 | | 3.1154 | 3,182.8900 | 3.1829 | 2.166 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 1,981.5800 | | 1.9816 | 1,926.5000 | 1.9265 | (2.780) | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 3,056.0300 | | 3.0560 | 3,122.7300 | 3.1227 | 2.183 | 0 | 0 | 0 |
| 2013/02/05 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 2,023.6800 | | 2.0237 | 1,967.8200 | 1.9678 | (2.760) | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | | | Bond Future | 6.4829 | | 104.1602 | 6.4523 | 104.3537 | (0.473) | 0.0000 | 0.0000 | 10,556 |
| 2013/02/05 | R208 | 07/02/2013 | 8.00 | Call | Bond Future | 9,036.2200 | | 9.0362 | 9,229.7100 | 9.2297 | 2.141 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 8.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 8.05 | Call | Bond Future | 9,316.6700 | | 9.3167 | 9,510.1600 | 9.5102 | 2.077 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 8.05 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 8.83 | Call | Bond Future | 13,557.3600 | | 13.5574 | 13,750.8500 | 13.7509 | 1.427 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 8.83 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 6.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 12,250 |
| 2013/02/05 | R208 | 07/02/2013 | 6.00 | Put | Bond Future | 3,103.3200 | | 3.1033 | 2,909.8300 | 2.9098 | (6.235) | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 7.78 | Call | Bond Future | 7,789.5500 | | 7.7896 | 7,983.0400 | 7.9830 | 2.484 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 7.78 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 7.85 | Call | Bond Future | 8,188.4700 | | 8.1885 | 8,381.9600 | 8.3820 | 2.363 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 7.85 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 7.95 | Call | Bond Future | 8,754.7100 | | 8.7547 | 8,948.2000 | 8.9482 | 2.210 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/02/2013 | 7.95 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 02/05/2013 | | | Bond Future | 6.5290 | | 102.0207 | 6.4972 | 102.2164 | (0.487) | 0.0000 | 0.0000 | 10,600 |
| 2013/02/05 | R208 | 02/05/2013 | 6.66 | Call | Bond Future | 2,031.2200 | | 2.0312 | 2,138.9600 | 2.1390 | 5.304 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 02/05/2013 | 6.66 | Put | Bond Future | 1,229.9500 | | 1.2300 | 1,142.0300 | 1.1420 | (7.148) | 0 | 0 | 0 |
| 2013/02/05 | R208 | 02/05/2013 | 6.64 | Call | Bond Future | 1,961.5300 | | 1.9615 | 2,066.9000 | 2.0669 | 5.372 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 02/05/2013 | 6.64 | Put | Bond Future | 1,282.1000 | | 1.2821 | 1,191.8100 | 1.1918 | (7.042) | 0 | 0 | 0 |
| 2013/02/05 | R208 | 02/05/2013 | 6.65 | Call | Bond Future | 1,996.2100 | | 1.9962 | 2,102.7700 | 2.1028 | 5.338 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 02/05/2013 | 6.65 | Put | Bond Future | 1,255.8300 | | 1.2558 | 1,166.7300 | 1.1667 | (7.095) | 0 | 0 | 0 |
| 2013/02/05 | R208 | 01/08/2013 | | | Bond Future | 6.5801 | | 103.3577 | 6.5470 | 103.5560 | (0.504) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R208 | 01/08/2013 | 101.40 | Call | Bond Future | 94,313.2300 | | 94.3132 | 94,511.5300 | 94.5115 | 0.210 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 01/08/2013 | 101.40 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/11/2013 | | | Bond Future | 6.6391 | | 101.4265 | 6.6044 | 101.6277 | (0.523) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 3,411.7200 | | 3.4117 | 3,521.8800 | 3.5219 | 3.229 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 2,428.8000 | | 2.4288 | 2,337.8200 | 2.3378 | (3.746) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 5,966.3100 | 5.9663 | 6,114.9600 | 6.1150 | 2.491 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 1,133.0600 | 1.1331 | 1,080.5700 | 1.0806 | (4.633) | 0 | 0 | 230 |
| 2013/02/05 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 3,347.5600 | 3.3476 | 3,456.4700 | 3.4565 | 3.253 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 2,479.0500 | 2.4791 | 2,386.8200 | 2.3868 | (3.720) | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 3,379.5600 | 3.3796 | 3,489.1000 | 3.4891 | 3.241 | 0 | 0 | 0 |
| 2013/02/05 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 2,453.8200 | 2.4538 | 2,362.2200 | 2.3622 | (3.733) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | | | Bond Future | 8.2088 | 82.1554 | 8.2181 | 82.0754 | 0.113 | 0.0000 | 0.0000 | 2,338 |
| 2013/02/05 | R209 | 07/02/2013 | 8.63 | Call | Bond Future | 3,521.2200 | 3.5212 | 3,440.9900 | 3.4410 | (2.278) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 8.63 | Put | Bond Future | 0.2100 | 0.0002 | 0.0100 | 0.0000 | (95.238) | 0 | 0 | 11,000 |
| 2013/02/05 | R209 | 07/02/2013 | 8.83 | Call | Bond Future | 5,108.7300 | 5.1087 | 5,028.7000 | 5.0287 | (1.567) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 8.83 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 14,000 |
| 2013/02/05 | R209 | 07/02/2013 | 8.95 | Call | Bond Future | 6,036.5200 | 6.0365 | 5,956.4900 | 5.9565 | (1.326) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 8.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.06 | Call | Bond Future | 6,871.0900 | 6.8711 | 6,791.0600 | 6.7911 | (1.165) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.10 | Call | Bond Future | 7,170.8600 | 7.1709 | 7,090.8300 | 7.0908 | (1.116) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.00 | Call | Bond Future | 6,417.7400 | 6.4177 | 6,337.7100 | 6.3377 | (1.247) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.05 | Call | Bond Future | 6,795.8400 | 6.7958 | 6,715.8100 | 6.7158 | (1.178) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/02/2013 | 9.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 02/05/2013 | | | Bond Future | 8.2715 | 80.0024 | 8.2810 | 79.9214 | 0.115 | 0.0000 | 0.0000 | 8,814 |
| 2013/02/05 | R209 | 02/05/2013 | 8.01 | Call | Bond Future | 1,664.4700 | 1.6645 | 1,619.4500 | 1.6194 | (2.705) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 02/05/2013 | 8.01 | Put | Bond Future | 3,949.2600 | 3.9493 | 3,985.3000 | 3.9853 | 0.913 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 02/05/2013 | 7.99 | Call | Bond Future | 1,601.5000 | 1.6015 | 1,557.4300 | 1.5574 | (2.752) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 02/05/2013 | 7.99 | Put | Bond Future | 4,065.2000 | 4.0652 | 4,102.1900 | 4.1022 | 0.910 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 02/05/2013 | 8.00 | Call | Bond Future | 1,632.7900 | 1.6328 | 1,588.2400 | 1.5882 | (2.728) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 02/05/2013 | 8.00 | Put | Bond Future | 4,006.9600 | 4.0070 | 4,043.4700 | 4.0435 | 0.911 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 01/08/2013 | | | Bond Future | 8.3399 | 81.0509 | 8.3496 | 80.9688 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R209 | 01/08/2013 | 79.36 | Call | Bond Future | 71,101.7700 | 71.1018 | 71,019.7100 | 71.0197 | (0.115) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 01/08/2013 | 79.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | | | Bond Future | 8.4162 | 79.0551 | 8.4262 | 78.9719 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 6,848.7700 | 6.8488 | 6,787.5300 | 6.7875 | (0.894) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 3,681.1800 | 3.6812 | 3,703.1600 | 3.7032 | 0.597 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 10,235.5100 | 10.2355 | 10,164.1900 | 10.1642 | (0.697) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 1,980.5600 | 1.9806 | 1,992.4600 | 1.9925 | 0.601 | 0 | 0 | 180 |
| 2013/02/05 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 6,756.7800 | 6.7568 | 6,695.9000 | 6.6959 | (0.901) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 3,745.2300 | 3.7452 | 3,767.5700 | 3.7676 | 0.596 | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 6,802.7100 | 6.8027 | 6,741.6600 | 6.7417 | (0.897) | 0 | 0 | 0 |
| 2013/02/05 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 3,713.0800 | 3.7131 | 3,735.2500 | 3.7352 | 0.597 | 0 | 0 | 0 |
| 2013/02/05 | R210 | 07/02/2013 | | | Bond Future | 164.8852 | 164.8852 | 164.8839 | 164.8839 | (0.001) | 0.0000 | 0.0000 | 1,237 |
| 2013/02/05 | R210 | 07/02/2013 | 156.99 | Call | Bond Future | 7,895.1600 | 7.8952 | 7,893.9100 | 7.8939 | (0.016) | 0 | 0 | 0 |
| 2013/02/05 | R210 | 07/02/2013 | 156.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R210 | 07/02/2013 | 157.00 | Call | Bond Future | 7,885.1600 | 7.8852 | 7,883.9100 | 7.8839 | (0.016) | 0 | 0 | 0 |
| 2013/02/05 | R210 | 07/02/2013 | 157.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R210 | 07/02/2013 | 157.01 | Call | Bond Future | 7,875.1600 | 7.8752 | 7,873.9100 | 7.8739 | (0.016) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R210 | 07/02/2013 | 157.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R210 | 02/05/2013 | | | Bond Future | 165.0313 | 165.0313 | 165.0299 | 165.0299 | (0.001) | 0.0000 | 0.0000 | 1,244 |
| 2013/02/05 | R210 | 02/05/2013 | 161.14 | Call | Bond Future | 3,891.3500 | 3.8913 | 3,889.9000 | 3.8899 | (0.037) | 0 | 0 | 0 |
| 2013/02/05 | R210 | 02/05/2013 | 161.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R210 | 02/05/2013 | 161.15 | Call | Bond Future | 3,881.3500 | 3.8813 | 3,879.9000 | 3.8799 | (0.037) | 0 | 0 | 0 |
| 2013/02/05 | R210 | 02/05/2013 | 161.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R210 | 02/05/2013 | 161.16 | Call | Bond Future | 3,871.3500 | 3.8713 | 3,869.9000 | 3.8699 | (0.037) | 0 | 0 | 0 |
| 2013/02/05 | R210 | 02/05/2013 | 161.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R211 | 07/02/2013 | | | Bond Future | 126.5287 | 126.5287 | 126.5222 | 126.5222 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R211 | 07/02/2013 | 122.99 | Call | Bond Future | 3,538.6900 | 3.5387 | 3,532.1800 | 3.5322 | (0.184) | 0 | 0 | 0 |
| 2013/02/05 | R211 | 07/02/2013 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R211 | 07/02/2013 | 123.00 | Call | Bond Future | 3,528.6900 | 3.5287 | 3,522.1800 | 3.5222 | (0.184) | 0 | 0 | 0 |
| 2013/02/05 | R211 | 07/02/2013 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R211 | 07/02/2013 | 123.01 | Call | Bond Future | 3,518.6900 | 3.5187 | 3,512.1800 | 3.5122 | (0.185) | 0 | 0 | 0 |
| 2013/02/05 | R211 | 07/02/2013 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R211 | 02/05/2013 | | | Bond Future | 128.0658 | 128.0658 | 128.0590 | 128.0590 | (0.005) | 0.0000 | 0.0000 | 529 |
| 2013/02/05 | R211 | 02/05/2013 | 125.69 | Call | Bond Future | 2,375.8000 | 2.3758 | 2,368.9900 | 2.3690 | (0.287) | 0 | 0 | 0 |
| 2013/02/05 | R211 | 02/05/2013 | 125.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R211 | 02/05/2013 | 125.70 | Call | Bond Future | 2,365.8000 | 2.3658 | 2,358.9900 | 2.3590 | (0.288) | 0 | 0 | 0 |
| 2013/02/05 | R211 | 02/05/2013 | 125.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R211 | 02/05/2013 | 125.71 | Call | Bond Future | 2,355.8000 | 2.3558 | 2,348.9900 | 2.3490 | (0.289) | 0 | 0 | 0 |
| 2013/02/05 | R211 | 02/05/2013 | 125.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R212 | 07/02/2013 | | | Bond Future | 133.2692 | 133.2692 | 133.2659 | 133.2659 | (0.002) | 0.0000 | 0.0000 | 2,405 |
| 2013/02/05 | R212 | 07/02/2013 | 128.99 | Call | Bond Future | 4,279.1500 | 4.2792 | 4,275.9300 | 4.2759 | (0.075) | 0 | 0 | 0 |
| 2013/02/05 | R212 | 07/02/2013 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R212 | 07/02/2013 | 129.00 | Call | Bond Future | 4,269.1500 | 4.2692 | 4,265.9300 | 4.2659 | (0.075) | 0 | 0 | 0 |
| 2013/02/05 | R212 | 07/02/2013 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R212 | 07/02/2013 | 129.01 | Call | Bond Future | 4,259.1500 | 4.2592 | 4,255.9300 | 4.2559 | (0.076) | 0 | 0 | 0 |
| 2013/02/05 | R212 | 07/02/2013 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R212 | 02/05/2013 | | | Bond Future | 134.8882 | 134.8882 | 134.8846 | 134.8846 | (0.003) | 0.0000 | 0.0000 | 18,170 |
| 2013/02/05 | R212 | 02/05/2013 | 131.09 | Call | Bond Future | 3,798.1700 | 3.7982 | 3,794.5800 | 3.7946 | (0.095) | 0 | 0 | 0 |
| 2013/02/05 | R212 | 02/05/2013 | 131.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R212 | 02/05/2013 | 131.10 | Call | Bond Future | 3,788.1700 | 3.7882 | 3,784.5800 | 3.7846 | (0.095) | 0 | 0 | 0 |
| 2013/02/05 | R212 | 02/05/2013 | 131.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R212 | 02/05/2013 | 131.11 | Call | Bond Future | 3,778.1700 | 3.7782 | 3,774.5800 | 3.7746 | (0.095) | 0 | 0 | 0 |
| 2013/02/05 | R212 | 02/05/2013 | 131.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | | | Bond Future | 7.9290 | 94.3491 | 7.9332 | 94.3117 | 0.053 | 0.0000 | 0.0000 | 9,374 |
| 2013/02/05 | R213 | 07/02/2013 | 8.90 | Call | Bond Future | 8,077.0400 | 8.0770 | 8,039.5900 | 8.0396 | (0.464) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | 8.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | 8.95 | Call | Bond Future | 8,464.1000 | 8.4641 | 8,426.6500 | 8.4266 | (0.442) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | 8.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | 9.00 | Call | Bond Future | 8,848.4900 | 8.8485 | 8,811.0400 | 8.8110 | (0.423) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | 9.05 | Call | Bond Future | 9,230.2400 | 9.2302 | 9,192.7900 | 9.1928 | (0.406) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/02/2013 | 9.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/02/05 | R213 | 02/05/2013 | | | Bond Future | 7.9906 | 91.9504 | 7.9949 | 91.9124 | 0.054 | 0.0000 | 0.0000 | 10,484 |
| 2013/02/05 | R213 | 02/05/2013 | 7.86 | Call | Bond Future | 2,205.1600 | 2.2052 | 2,172.6100 | 2.1726 | (1.476) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 02/05/2013 | 7.86 | Put | Bond Future | 3,361.7900 | 3.3618 | 3,367.2300 | 3.3672 | 0.162 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 02/05/2013 | 7.84 | Call | Bond Future | 2,129.6900 | 2.1297 | 2,097.6000 | 2.0976 | (1.507) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 02/05/2013 | 7.84 | Put | Bond Future | 3,465.3400 | 3.4653 | 3,471.2400 | 3.4712 | 0.170 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 02/05/2013 | 7.85 | Call | Bond Future | 2,167.2200 | 2.1672 | 2,134.9000 | 2.1349 | (1.491) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 02/05/2013 | 7.85 | Put | Bond Future | 3,413.3000 | 3.4133 | 3,418.9700 | 3.4190 | 0.166 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 01/08/2013 | | | Bond Future | 8.0590 | 93.1556 | 8.0634 | 93.1170 | 0.055 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R213 | 01/08/2013 | 91.25 | Call | Bond Future | 82,540.5300 | 82.5405 | 82,501.9900 | 82.5020 | (0.047) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 01/08/2013 | 91.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/11/2013 | | | Bond Future | 8.1369 | 90.9387 | 8.1415 | 90.8997 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 7,251.7100 | 7.2517 | 7,217.7300 | 7.2177 | (0.469) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 3,358.0900 | 3.3581 | 3,363.1100 | 3.3631 | 0.149 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 7,153.3600 | 7.1534 | 7,119.5400 | 7.1195 | (0.473) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 3,419.3400 | 3.4193 | 3,424.5200 | 3.4245 | 0.151 | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 7,202.4800 | 7.2025 | 7,168.5700 | 7.1686 | (0.471) | 0 | 0 | 0 |
| 2013/02/05 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 3,388.6000 | 3.3886 | 3,393.6900 | 3.3937 | 0.150 | 0 | 0 | 0 |
| 2013/02/05 | R214 | 07/02/2013 | | | Bond Future | 8.2438 | 83.9995 | 8.2531 | 83.9148 | 0.112 | 0.0000 | 0.0000 | 14 |
| 2013/02/05 | R214 | 07/02/2013 | 8.59 | Call | Bond Future | 3,074.0900 | 3.0741 | 2,988.1500 | 2.9881 | (2.796) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 07/02/2013 | 8.59 | Put | Bond Future | 1.4600 | 0.0015 | 0.2100 | 0.0002 | (85.616) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 07/02/2013 | 8.60 | Call | Bond Future | 3,159.6500 | 3.1596 | 3,073.9700 | 3.0740 | (2.712) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 07/02/2013 | 8.60 | Put | Bond Future | 1.1400 | 0.0011 | 0.1500 | 0.0002 | (86.842) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 07/02/2013 | 8.61 | Call | Bond Future | 3,245.1100 | 3.2451 | 3,159.6300 | 3.1596 | (2.634) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 07/02/2013 | 8.61 | Put | Bond Future | 0.8900 | 0.0009 | 0.1000 | 0.0001 | (88.764) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 02/05/2013 | | | Bond Future | 8.3032 | 81.7287 | 8.3127 | 81.6427 | 0.114 | 0.0000 | 0.0000 | 1,864 |
| 2013/02/05 | R214 | 02/05/2013 | 84.31 | Call | Bond Future | 72,949.0500 | 72.9490 | 72,863.1300 | 72.8631 | (0.118) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 02/05/2013 | 84.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/02/05 | R214 | 01/08/2013 | | | Bond Future | 8.3688 | 82.7998 | 8.3786 | 82.7128 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2013/02/05 | R214 | 01/08/2013 | 84.31 | Call | Bond Future | 72,351.8900 | 72.3519 | 72,264.9000 | 72.2649 | (0.120) | 0 | 0 | 0 |
| 2013/02/05 | R214 | 01/08/2013 | 84.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

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