



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 06/03/2013 to 06/03/2013

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | 0106             | 22/12/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0357             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0403             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0457             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0703             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0757             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0804             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0807             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0857             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0904             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0908             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0957             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 0986             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 1386             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | 2025             | 02/05/2013 |        |      | Bond Future        | 113.6928              | 113.6928            | 114.0556        | 114.0556      | 0.319             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 2025             | 02/05/2013 | 113.41 | Call | Bond Future        | 279.1200              | 0.2791              | 641.9400        | 0.6419        | 129.987           | 0            | 0           | 0             |
| 2013/03/06 | 2025             | 02/05/2013 | 113.41 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | 2038             | 02/05/2013 |        |      | Bond Future        | 112.3297              | 112.3297            | 113.2031        | 113.2031      | 0.778             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 2038             | 02/05/2013 | 111.60 | Call | Bond Future        | 725.2200              | 0.7252              | 1,598.6300      | 1.5986        | 120.434           | 0            | 0           | 0             |
| 2013/03/06 | 2038             | 02/05/2013 | 111.60 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | 2050             | 02/05/2013 |        |      | Bond Future        | 119.8186              | 119.8186            | 119.8258        | 119.8258      | 0.006             | 0.0000       | 0.0000      | 122           |
| 2013/03/06 | 2050             | 02/05/2013 | 117.60 | Call | Bond Future        | 2,220.7800            | 2.2208              | 2,227.9900      | 2.2280        | 0.325             | 0            | 0           | 0             |
| 2013/03/06 | 2050             | 02/05/2013 | 117.60 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | AL7T             | 02/05/2013 |        |      | Index Future       | 495.2100              | 495.2100            | 495.4430        | 495.4430      | 0.047             | 0.0000       | 0.0000      | 12            |
| 2013/03/06 | AL7T             | 01/08/2013 |        |      | Index Future       | 501.6870              | 501.6870            | 501.9220        | 501.9220      | 0.047             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | AL7T             | 07/11/2013 |        |      | Index Future       | 508.8450              | 508.8450            | 509.0830        | 509.0830      | 0.047             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | ALBI             | 02/05/2013 |        |      | Index Future       | 440.5950              | 440.5950            | 440.9490        | 440.9490      | 0.080             | 0.0000       | 0.0000      | 1,017         |
| 2013/03/06 | ALBI             | 01/08/2013 |        |      | Index Future       | 446.3580              | 446.3580            | 446.7150        | 446.7150      | 0.080             | 0.0000       | 0.0000      | 79            |
| 2013/03/06 | ALBI             | 07/11/2013 |        |      | Index Future       | 452.7270              | 452.7270            | 453.0880        | 453.0880      | 0.080             | 0.0000       | 0.0000      | 85            |
| 2013/03/06 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C038             | 31/01/2038 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C048             | 28/02/2048 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C050             | 31/12/2050 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C157             | 15/09/2015 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C186             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C189             | 01/04/2013 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | C197             | 07/12/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C201             | 22/12/2014 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C202             | 07/12/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C203             | 15/09/2017 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C204             | 21/12/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C206             | 15/01/2014 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C207             | 15/01/2020 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C208             | 31/03/2021 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C211             | 31/01/2017 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | EL28             | 02/05/2013 |        |      | Bond Future        | 113.7397                    | 113.7397                    | 113.7467              | 113.7467              | 0.006             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | EL28             | 02/05/2013 | 113.32 | Call | Bond Future        | 423.5600                    | 0.4236                      | 430.5400              | 0.4305                | 1.648             | 0            | 0           | 0             |
| 2013/03/06 | EL28             | 02/05/2013 | 113.32 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | ES33             | 02/05/2013 |        |      | Bond Future        | 8.8186                      | 88.6923                     | 8.8003                | 88.8480               | (0.208)           | 0.0000       | 0.0000      | 3,363         |
| 2013/03/06 | ES33             | 02/05/2013 | 91.02  | Call | Bond Future        | 79,512.0600                 | 79.5121                     | 79,667.7000           | 79.6677               | 0.196             | 0            | 0           | 0             |
| 2013/03/06 | ES33             | 02/05/2013 | 91.02  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | ES33             | 01/08/2013 |        |      | Bond Future        | 8.9082                      | 89.8525                     | 8.8894                | 90.0098               | (0.211)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | ES33             | 01/08/2013 | 9.00   | Call | Bond Future        | 760.3200                    | 0.7603                      | 917.6100              | 0.9176                | 20.687            | 0            | 0           | 0             |
| 2013/03/06 | ES33             | 01/08/2013 | 9.00   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | ES33             | 01/08/2013 | 91.02  | Call | Bond Future            | 78,801.1900                 | 78.8012                     | 78,958.4800           | 78.9585               | 0.200             | 0            | 0           | 0             |
| 2013/03/06 | ES33             | 01/08/2013 | 91.02  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 02/05/2013 |        |      | GOVI                   | 440.4550                    | 440.4550                    | 440.7820              | 440.7820              | 0.074             | 0.0000       | 0.0000      | 98            |
| 2013/03/06 | GOVI             | 02/05/2013 | 432.99 | Call | GOVI                   | 74,650.0000                 | 7.4650                      | 77,920.0000           | 7.7920                | 4.380             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 02/05/2013 | 432.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 02/05/2013 | 433.00 | Call | GOVI                   | 74,550.0000                 | 7.4550                      | 77,820.0000           | 7.7820                | 4.386             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 02/05/2013 | 433.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 02/05/2013 | 433.01 | Call | GOVI                   | 74,450.0000                 | 7.4450                      | 77,720.0000           | 7.7720                | 4.392             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 02/05/2013 | 433.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 01/08/2013 |        |      | GOVI                   | 446.2160                    | 446.2160                    | 446.5460              | 446.5460              | 0.074             | 0.0000       | 0.0000      | 280           |
| 2013/03/06 | GOVI             | 01/08/2013 | 445.99 | Call | GOVI                   | 2,260.0000                  | 0.2260                      | 5,560.0000            | 0.5560                | 146.018           | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 01/08/2013 | 445.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 01/08/2013 | 446.00 | Call | GOVI                   | 2,160.0000                  | 0.2160                      | 5,460.0000            | 0.5460                | 152.778           | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 01/08/2013 | 446.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 01/08/2013 | 446.01 | Call | GOVI                   | 2,060.0000                  | 0.2060                      | 5,360.0000            | 0.5360                | 160.194           | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 01/08/2013 | 446.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 07/11/2013 |        |      | GOVI                   | 452.5830                    | 452.5830                    | 452.9170              | 452.9170              | 0.074             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | GOVI             | 07/11/2013 | 445.99 | Call | GOVI                   | 65,930.0000                 | 6.5930                      | 69,270.0000           | 6.9270                | 5.066             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 07/11/2013 | 445.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 07/11/2013 | 446.00 | Call | GOVI                   | 65,830.0000                 | 6.5830                      | 69,170.0000           | 6.9170                | 5.074             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 07/11/2013 | 446.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 07/11/2013 | 446.01 | Call | GOVI                   | 65,730.0000                 | 6.5730                      | 69,070.0000           | 6.9070                | 5.081             | 0            | 0           | 0             |
| 2013/03/06 | GOVI             | 07/11/2013 | 446.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | IGOV             | 02/05/2013 |        |      | Index Future           | 202.1790                    | 202.1790                    | 203.1450              | 203.1450              | 0.478             | 0.0000       | 0.0000      | 459           |
| 2013/03/06 | IGOV             | 01/08/2013 |        |      | Index Future           | 204.8820                    | 204.8820                    | 205.8600              | 205.8600              | 0.477             | 0.0000       | 0.0000      | 147           |
| 2013/03/06 | IGOV             | 07/11/2013 |        |      | Index Future           | 207.8590                    | 207.8590                    | 208.8520              | 208.8520              | 0.478             | 0.0000       | 0.0000      | 7             |
| 2013/03/06 | ILBI             | 02/05/2013 |        |      | Index Future           | 546.3160                    | 546.3160                    | 547.1750              | 547.1750              | 0.157             | 0.0000       | 0.0000      | 183           |
| 2013/03/06 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | J201             | 22/12/2014 |        |      | Interest Rate Swap     | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | JBAF             | 20/03/2013 |        |      | Jibar Tradeable Future | 5.1000                      | 94.9000                     | 5.1100                | 94.8900               | 0.196             | 0.0000       | 0.0000      | 1,000         |
| 2013/03/06 | JBAF             | 17/04/2013 |        |      | Jibar Tradeable Future | 5.0900                      | 94.9100                     | 5.1000                | 94.9000               | 0.196             | 0.0000       | 0.0000      | 0             |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | JBAF             | 15/05/2013 |        |      | Jibar Tradeable Future | 5.0700                      | 94.9300                     | 5.0900                | 94.9100               | 0.394             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | JBAF             | 19/06/2013 |        |      | Jibar Tradeable Future | 5.0600                      | 94.9400                     | 5.0600                | 94.9400               | 0.000             | 0.0000       | 0.0000      | 500           |
| 2013/03/06 | JBAF             | 17/07/2013 |        |      | Jibar Tradeable Future | 5.0400                      | 94.9600                     | 5.0400                | 94.9600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | JBAF             | 21/08/2013 |        |      | Jibar Tradeable Future | 5.0300                      | 94.9700                     | 5.0300                | 94.9700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | JBAF             | 18/09/2013 |        |      | Jibar Tradeable Future | 5.0300                      | 94.9700                     | 5.0300                | 94.9700               | 0.000             | 0.0000       | 0.0000      | 2,200         |
| 2013/03/06 | JBAF             | 18/12/2013 |        |      | Jibar Tradeable Future | 5.0500                      | 94.9500                     | 5.0400                | 94.9600               | (0.198)           | 0.0000       | 0.0000      | 2,000         |
| 2013/03/06 | JBAF             | 19/03/2014 |        |      | Jibar Tradeable Future | 5.1300                      | 94.8700                     | 5.1200                | 94.8800               | (0.195)           | 0.0000       | 0.0000      | 400           |
| 2013/03/06 | JBAF             | 18/06/2014 |        |      | Jibar Tradeable Future | 5.2400                      | 94.7600                     | 5.2300                | 94.7700               | (0.191)           | 0.0000       | 0.0000      | 800           |
| 2013/03/06 | JBAF             | 17/09/2014 |        |      | Jibar Tradeable Future | 5.3800                      | 94.6200                     | 5.3600                | 94.6400               | (0.372)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | JBAF             | 17/12/2014 |        |      | Jibar Tradeable Future | 5.5400                      | 94.4600                     | 5.5100                | 94.4900               | (0.542)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | OTH1             | 02/05/2013 |        |      | Index Future           | 427.8020                    | 427.8020                    | 427.8020              | 427.8020              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R023             | 02/05/2013 |        |      | Bond Future            | 6.7907                      | 108.2088                    | 6.7787                | 108.2977              | (0.177)           | 0.0000       | 0.0000      | 4,970         |
| 2013/03/06 | R023             | 02/05/2013 | 7.04   | Call | Bond Future            | 1,821.0300                  | 1.8210                      | 1,909.8600            | 1.9099                | 4.878             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 02/05/2013 | 7.04   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 02/05/2013 | 7.05   | Call | Bond Future            | 1,893.2500                  | 1.8932                      | 1,982.0800            | 1.9821                | 4.692             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 02/05/2013 | 7.05   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 02/05/2013 | 7.06   | Call | Bond Future            | 1,965.4100                  | 1.9654                      | 2,054.2400            | 2.0542                | 4.520             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 02/05/2013 | 7.06   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 01/08/2013 |        |      | Bond Future            | 6.8441                      | 109.6244                    | 6.8317                | 109.7139              | (0.181)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R023             | 01/08/2013 | 7.29   | Call | Bond Future            | 3,154.5600                  | 3.1546                      | 3,244.0400            | 3.2440                | 2.837             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 01/08/2013 | 7.29   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 01/08/2013 | 7.30   | Call | Bond Future            | 3,223.9300                  | 3.2239                      | 3,313.4100            | 3.3134                | 2.775             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 01/08/2013 | 7.30   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 01/08/2013 | 7.31   | Call | Bond Future            | 3,293.2400                  | 3.2932                      | 3,382.7200            | 3.3827                | 2.717             | 0            | 0           | 0             |
| 2013/03/06 | R023             | 01/08/2013 | 7.31   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 02/05/2013 |        |      | Bond Future            | 5.3075                      | 119.8472                    | 5.3015                | 119.8620              | (0.114)           | 0.0000       | 0.0000      | 6,044         |
| 2013/03/06 | R157             | 02/05/2013 | 5.34   | Call | Bond Future            | 352.4400                    | 0.3524                      | 361.5800              | 0.3616                | 2.593             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 02/05/2013 | 5.34   | Put  | Bond Future            | 273.4000                    | 0.2734                      | 267.7500              | 0.2677                | (2.067)           | 0            | 0           | 0             |
| 2013/03/06 | R157             | 02/05/2013 | 5.35   | Call | Bond Future            | 366.0900                    | 0.3661                      | 375.4000              | 0.3754                | 2.543             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 02/05/2013 | 5.35   | Put  | Bond Future            | 262.7100                    | 0.2627                      | 257.2300              | 0.2572                | (2.086)           | 0            | 0           | 0             |
| 2013/03/06 | R157             | 02/05/2013 | 5.36   | Call | Bond Future            | 380.0300                    | 0.3800                      | 389.5100              | 0.3895                | 2.495             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 02/05/2013 | 5.36   | Put  | Bond Future            | 252.3200                    | 0.2523                      | 247.0100              | 0.2470                | (2.104)           | 0            | 0           | 0             |
| 2013/03/06 | R157             | 01/08/2013 |        |      | Bond Future            | 5.3051                      | 121.4150                    | 5.2985                | 121.4294              | (0.125)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R157             | 01/08/2013 | 116.11 | Call | Bond Future            | 91,959.3600                 | 91.9594                     | 91,973.8000           | 91.9738               | 0.016             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 01/08/2013 | 116.11 | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 07/11/2013 |        |      | Bond Future            | 5.2995                      | 116.3405                    | 5.2919                | 116.3548              | (0.143)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R157             | 07/11/2013 | 5.59   | Call | Bond Future            | 855.7500                    | 0.8558                      | 867.7200              | 0.8677                | 1.399             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 07/11/2013 | 5.59   | Put  | Bond Future            | 307.0900                    | 0.3071                      | 304.7400              | 0.3047                | (0.765)           | 0            | 0           | 0             |
| 2013/03/06 | R157             | 07/11/2013 | 5.60   | Call | Bond Future            | 868.4900                    | 0.8685                      | 880.5200              | 0.8805                | 1.385             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 07/11/2013 | 5.60   | Put  | Bond Future            | 301.0100                    | 0.3010                      | 298.7200              | 0.2987                | (0.761)           | 0            | 0           | 0             |
| 2013/03/06 | R157             | 07/11/2013 | 5.61   | Call | Bond Future            | 881.3300                    | 0.8813                      | 893.4100              | 0.8934                | 1.371             | 0            | 0           | 0             |
| 2013/03/06 | R157             | 07/11/2013 | 5.61   | Put  | Bond Future            | 295.0300                    | 0.2950                      | 292.7900              | 0.2928                | (0.759)           | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 |        |      | Bond Future            | 7.3547                      | 130.7134                    | 7.3372                | 130.8902              | (0.239)           | 7.3130       | 7.3130      | 64,898        |
| 2013/03/06 | R186             | 02/05/2013 | 6.75   | Call | Bond Future            | 431.5200                    | 0.4315                      | 445.2400              | 0.4452                | 3.179             | 0            | 0           | 350           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | R186             | 02/05/2013 | 6.75   | Put  | Bond Future | 6,721.6400            | 6.7216              | 6,558.5900      | 6.5586        | (2.426)           | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 | 7.39   | Call | Bond Future | 2,524.4600            | 2.5245              | 2,595.4200      | 2.5954        | 2.811             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 | 7.39   | Put  | Bond Future | 2,170.2400            | 2.1702              | 2,064.4300      | 2.0644        | (4.875)           | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 | 7.40   | Call | Bond Future | 2,577.6100            | 2.5776              | 2,649.8000      | 2.6498        | 2.801             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 | 7.40   | Put  | Bond Future | 2,123.2700            | 2.1233              | 2,018.6900      | 2.0187        | (4.925)           | 0            | 0           | 150           |
| 2013/03/06 | R186             | 02/05/2013 | 7.41   | Call | Bond Future | 2,631.3800            | 2.6314              | 2,704.8100      | 2.7048        | 2.791             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 | 7.41   | Put  | Bond Future | 2,077.0300            | 2.0770              | 1,973.6900      | 1.9737        | (4.975)           | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 | 7.75   | Call | Bond Future | 4,789.9000            | 4.7899              | 4,904.5700      | 4.9046        | 2.394             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 02/05/2013 | 7.75   | Put  | Bond Future | 899.9900              | 0.9000              | 837.8900        | 0.8379        | (6.900)           | 0            | 0           | 100           |
| 2013/03/06 | R186             | 01/08/2013 |        |      | Bond Future | 7.4206                | 127.1389            | 7.4025          | 127.3173      | (0.244)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R186             | 01/08/2013 | 7.25   | Call | Bond Future | 3,425.8000            | 3.4258              | 3,460.9500      | 3.4610        | 1.026             | 0            | 0           | 4,315         |
| 2013/03/06 | R186             | 01/08/2013 | 7.25   | Put  | Bond Future | 5,122.8800            | 5.1229              | 4,979.5800      | 4.9796        | (2.797)           | 0            | 0           | 0             |
| 2013/03/06 | R186             | 01/08/2013 | 128.26 | Call | Bond Future | 117,866.4500          | 117.8665            | 118,044.9000    | 118.0449      | 0.151             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 01/08/2013 | 128.26 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 07/11/2013 |        |      | Bond Future | 7.4920                | 128.9530            | 7.4733          | 129.1336      | (0.250)           | 0.0000       | 0.0000      | 480           |
| 2013/03/06 | R186             | 07/11/2013 | 8.15   | Call | Bond Future | 8,988.2500            | 8.9883              | 9,074.7800      | 9.0748        | 0.963             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 07/11/2013 | 8.15   | Put  | Bond Future | 2,862.5200            | 2.8625              | 2,768.4000      | 2.7684        | (3.288)           | 0            | 0           | 0             |
| 2013/03/06 | R186             | 07/11/2013 | 8.16   | Call | Bond Future | 9,049.4700            | 9.0495              | 9,136.5500      | 9.1365        | 0.962             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 07/11/2013 | 8.16   | Put  | Bond Future | 2,833.9200            | 2.8339              | 2,740.3500      | 2.7404        | (3.302)           | 0            | 0           | 0             |
| 2013/03/06 | R186             | 07/11/2013 | 8.75   | Call | Bond Future | 12,834.8700           | 12.8349             | 12,950.1200     | 12.9501       | 0.898             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 07/11/2013 | 8.75   | Put  | Bond Future | 1,484.4600            | 1.4845              | 1,419.0600      | 1.4191        | (4.406)           | 0            | 0           | 1,030         |
| 2013/03/06 | R186             | 07/11/2013 | 8.14   | Call | Bond Future | 8,927.1700            | 8.9272              | 9,013.1500      | 9.0132        | 0.963             | 0            | 0           | 0             |
| 2013/03/06 | R186             | 07/11/2013 | 8.14   | Put  | Bond Future | 2,891.3600            | 2.8914              | 2,796.6900      | 2.7967        | (3.274)           | 0            | 0           | 0             |
| 2013/03/06 | R197             | 02/05/2013 |        |      | Bond Future | 290.9891              | 290.9891            | 291.6102        | 291.6102      | 0.213             | 0.0000       | 0.0000      | 2,633         |
| 2013/03/06 | R197             | 02/05/2013 | 282.39 | Call | Bond Future | 8,599.0600            | 8.5991              | 9,220.1600      | 9.2202        | 7.223             | 0            | 0           | 0             |
| 2013/03/06 | R197             | 02/05/2013 | 282.39 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R197             | 02/05/2013 | 282.40 | Call | Bond Future | 8,589.0600            | 8.5891              | 9,210.1600      | 9.2102        | 7.231             | 0            | 0           | 0             |
| 2013/03/06 | R197             | 02/05/2013 | 282.40 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R197             | 02/05/2013 | 282.41 | Call | Bond Future | 8,579.0600            | 8.5791              | 9,200.1600      | 9.2002        | 7.240             | 0            | 0           | 0             |
| 2013/03/06 | R197             | 02/05/2013 | 282.41 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R201             | 02/05/2013 |        |      | Bond Future | 5.1382                | 108.8410            | 5.1327          | 108.8498      | (0.106)           | 0.0000       | 0.0000      | 4             |
| 2013/03/06 | R201             | 02/05/2013 | 4.04   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R201             | 02/05/2013 | 4.04   | Put  | Bond Future | 1,774.5500            | 1.7746              | 1,765.8200      | 1.7658        | (0.492)           | 0            | 0           | 0             |
| 2013/03/06 | R201             | 02/05/2013 | 4.05   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R201             | 02/05/2013 | 4.05   | Put  | Bond Future | 1,758.2200            | 1.7582              | 1,749.4900      | 1.7495        | (0.497)           | 0            | 0           | 0             |
| 2013/03/06 | R201             | 02/05/2013 | 4.06   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R201             | 02/05/2013 | 4.06   | Put  | Bond Future | 1,741.8800            | 1.7419              | 1,733.1500      | 1.7331        | (0.501)           | 0            | 0           | 0             |
| 2013/03/06 | R201             | 01/08/2013 |        |      | Bond Future | 5.1105                | 105.8610            | 5.1043          | 105.8694      | (0.120)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R201             | 01/08/2013 | 107.45 | Call | Bond Future | 68,615.3400           | 68.6153             | 68,623.6800     | 68.6237       | 0.012             | 0            | 0           | 0             |
| 2013/03/06 | R201             | 01/08/2013 | 107.45 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R201             | 07/11/2013 |        |      | Bond Future | 5.0462                | 107.3716            | 5.0387          | 107.3797      | (0.148)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R201             | 07/11/2013 | 4.79   | Call | Bond Future | 164.3100              | 0.1643              | 163.3700        | 0.1634        | (0.572)           | 0            | 0           | 0             |
| 2013/03/06 | R201             | 07/11/2013 | 4.79   | Put  | Bond Future | 445.5400              | 0.4455              | 436.4300        | 0.4364        | (2.045)           | 0            | 0           | 0             |
| 2013/03/06 | R201             | 07/11/2013 | 4.80   | Call | Bond Future | 168.1300              | 0.1681              | 167.2100        | 0.1672        | (0.547)           | 0            | 0           | 0             |
| 2013/03/06 | R201             | 07/11/2013 | 4.80   | Put  | Bond Future | 438.3600              | 0.4384              | 429.2700        | 0.4293        | (2.074)           | 0            | 0           | 0             |
| 2013/03/06 | R201             | 07/11/2013 | 4.81   | Call | Bond Future | 172.0200              | 0.1720              | 171.1300        | 0.1711        | (0.517)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | R201             | 07/11/2013 | 4.81   | Put  | Bond Future | 431.2500                    | 0.4313                      | 422.1900              | 0.4222                | (2.101)           | 0            | 0           | 0             |
| 2013/03/06 | R202             | 02/05/2013 |        |      | Bond Future | 218.1777                    | 218.1777                    | 220.5789              | 220.5789              | 1.101             | 0.0000       | 0.0000      | 49,417        |
| 2013/03/06 | R202             | 02/05/2013 | 211.04 | Call | Bond Future | 7,137.6800                  | 7.1377                      | 9,538.9300            | 9.5389                | 33.642            | 0            | 0           | 0             |
| 2013/03/06 | R202             | 02/05/2013 | 211.04 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R202             | 02/05/2013 | 211.05 | Call | Bond Future | 7,127.6800                  | 7.1277                      | 9,528.9300            | 9.5289                | 33.689            | 0            | 0           | 0             |
| 2013/03/06 | R202             | 02/05/2013 | 211.05 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R202             | 02/05/2013 | 211.06 | Call | Bond Future | 7,117.6800                  | 7.1177                      | 9,518.9300            | 9.5189                | 33.736            | 0            | 0           | 0             |
| 2013/03/06 | R202             | 02/05/2013 | 211.06 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 02/05/2013 |        |      | Bond Future | 5.8261                      | 110.3840                    | 5.8246                | 110.3900              | (0.026)           | 0.0000       | 0.0000      | 10,718        |
| 2013/03/06 | R203             | 02/05/2013 | 5.89   | Call | Bond Future | 805.1600                    | 0.8052                      | 814.8600              | 0.8149                | 1.205             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 02/05/2013 | 5.89   | Put  | Bond Future | 549.2500                    | 0.5492                      | 552.9300              | 0.5529                | 0.670             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 02/05/2013 | 5.90   | Call | Bond Future | 827.9900                    | 0.8280                      | 837.7100              | 0.8377                | 1.174             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 02/05/2013 | 5.90   | Put  | Bond Future | 532.1000                    | 0.5321                      | 535.8000              | 0.5358                | 0.695             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 02/05/2013 | 5.91   | Call | Bond Future | 851.1800                    | 0.8512                      | 860.9200              | 0.8609                | 1.144             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 02/05/2013 | 5.91   | Put  | Bond Future | 515.3300                    | 0.5153                      | 519.0500              | 0.5191                | 0.722             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 01/08/2013 |        |      | Bond Future | 5.8616                      | 111.8280                    | 5.8601                | 111.8336              | (0.025)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R203             | 01/08/2013 | 109.11 | Call | Bond Future | 98,614.7800                 | 98.6148                     | 98,620.3900           | 98.6204               | 0.006             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 01/08/2013 | 109.11 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 |        |      | Bond Future | 5.9042                      | 109.2638                    | 5.9027                | 109.2692              | (0.026)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 6.01   | Call | Bond Future | 1,478.5300                  | 1.4785                      | 1,489.5600            | 1.4896                | 0.746             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 6.01   | Put  | Bond Future | 1,103.2900                  | 1.1033                      | 1,108.9500            | 1.1089                | 0.513             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 571.00 | Call | Bond Future | 107,034.3100                | 107.0343                    | 107,039.6800          | 107.0397              | 0.005             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 571.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 5.71   | Call | Bond Future | 951.3300                    | 0.9513                      | 968.6100              | 0.9686                | 1.816             | 0            | 0           | 15            |
| 2013/03/06 | R203             | 07/11/2013 | 5.71   | Put  | Bond Future | 1,644.7000                  | 1.6447                      | 1,656.6100            | 1.6566                | 0.724             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 5.99   | Call | Bond Future | 1,439.1200                  | 1.4391                      | 1,450.4800            | 1.4505                | 0.789             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 5.99   | Put  | Bond Future | 1,134.7200                  | 1.1347                      | 1,140.7100            | 1.1407                | 0.528             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 6.00   | Call | Bond Future | 1,458.7600                  | 1.4588                      | 1,469.7800            | 1.4698                | 0.755             | 0            | 0           | 0             |
| 2013/03/06 | R203             | 07/11/2013 | 6.00   | Put  | Bond Future | 1,118.9300                  | 1.1189                      | 1,124.5800            | 1.1246                | 0.505             | 0            | 0           | 0             |
| 2013/03/06 | R204             | 02/05/2013 |        |      | Bond Future | 6.1135                      | 111.8645                    | 6.1066                | 111.8984              | (0.112)           | 0.0000       | 0.0000      | 6,032         |
| 2013/03/06 | R204             | 02/05/2013 | 6.29   | Call | Bond Future | 1,441.2300                  | 1.4412                      | 1,453.7400            | 1.4537                | 0.868             | 0            | 0           | 0             |
| 2013/03/06 | R204             | 02/05/2013 | 6.29   | Put  | Bond Future | 571.4800                    | 0.5715                      | 550.0700              | 0.5501                | (3.746)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 02/05/2013 | 6.30   | Call | Bond Future | 1,473.2600                  | 1.4733                      | 1,486.1000            | 1.4861                | 0.872             | 0            | 0           | 0             |
| 2013/03/06 | R204             | 02/05/2013 | 6.30   | Put  | Bond Future | 554.5000                    | 0.5545                      | 533.4200              | 0.5334                | (3.802)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 02/05/2013 | 6.31   | Call | Bond Future | 1,505.6400                  | 1.5056                      | 1,518.8100            | 1.5188                | 0.875             | 0            | 0           | 0             |
| 2013/03/06 | R204             | 02/05/2013 | 6.31   | Put  | Bond Future | 537.9000                    | 0.5379                      | 517.1500              | 0.5172                | (3.858)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 01/08/2013 |        |      | Bond Future | 6.1608                      | 109.3015                    | 6.1536                | 109.3354              | (0.116)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R204             | 01/08/2013 | 110.75 | Call | Bond Future | 100,418.0200                | 100.4180                    | 100,451.9000          | 100.4519              | 0.034             | 0            | 0           | 0             |
| 2013/03/06 | R204             | 01/08/2013 | 110.75 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R204             | 07/11/2013 |        |      | Bond Future | 6.2117                      | 110.8612                    | 6.2042                | 110.8952              | (0.121)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R204             | 07/11/2013 | 7.00   | Call | Bond Future | 4,166.8700                  | 4.1669                      | 4,141.1700            | 4.1412                | (0.617)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 07/11/2013 | 7.00   | Put  | Bond Future | 673.9500                    | 0.6739                      | 614.2000              | 0.6142                | (8.866)           | 0            | 0           | 1,270         |
| 2013/03/06 | R204             | 07/11/2013 | 6.29   | Call | Bond Future | 2,064.4200                  | 2.0644                      | 2,027.7000            | 2.0277                | (1.779)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 07/11/2013 | 6.29   | Put  | Bond Future | 1,711.2300                  | 1.7112                      | 1,640.4600            | 1.6405                | (4.136)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 07/11/2013 | 6.30   | Call | Bond Future | 2,089.0600                  | 2.0891                      | 2,052.5200            | 2.0525                | (1.749)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | R204             | 07/11/2013 | 6.30   | Put  | Bond Future | 1,690.8500                  | 1.6909                      | 1,620.2600            | 1.6203                | (4.175)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 07/11/2013 | 6.31   | Call | Bond Future | 2,113.8600                  | 2.1139                      | 2,077.5100            | 2.0775                | (1.720)           | 0            | 0           | 0             |
| 2013/03/06 | R204             | 07/11/2013 | 6.31   | Put  | Bond Future | 1,670.6500                  | 1.6706                      | 1,600.2500            | 1.6003                | (4.214)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 02/05/2013 |        |      | Bond Future | 5.1492                      | 103.8843                    | 5.1490                | 103.8845              | (0.005)           | 0.0000       | 0.0000      | 23            |
| 2013/03/06 | R206             | 02/05/2013 | 3.39   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R206             | 02/05/2013 | 3.39   | Put  | Bond Future | 1,210.9100                  | 1.2109                      | 1,210.7200            | 1.2107                | (0.016)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 02/05/2013 | 3.40   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R206             | 02/05/2013 | 3.40   | Put  | Bond Future | 1,203.9600                  | 1.2040                      | 1,203.7700            | 1.2038                | (0.016)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 02/05/2013 | 3.41   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R206             | 02/05/2013 | 3.41   | Put  | Bond Future | 1,197.0100                  | 1.1970                      | 1,196.8200            | 1.1968                | (0.016)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 01/08/2013 |        |      | Bond Future | 5.0367                      | 101.4814                    | 5.0373                | 101.4811              | 0.013             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R206             | 01/08/2013 | 103.94 | Call | Bond Future | 30,483.3200                 | 30.4833                     | 30,483.0300           | 30.4830               | (0.001)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 01/08/2013 | 103.94 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R206             | 07/11/2013 |        |      | Bond Future | 4.5463                      | 102.9295                    | 4.5494                | 102.9289              | 0.069             | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R206             | 07/11/2013 | 4.29   | Call | Bond Future | 21.6500                     | 0.0217                      | 21.4000               | 0.0214                | (1.155)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 07/11/2013 | 4.29   | Put  | Bond Future | 67.5700                     | 0.0676                      | 67.8700               | 0.0679                | 0.444             | 0            | 0           | 0             |
| 2013/03/06 | R206             | 07/11/2013 | 4.30   | Call | Bond Future | 22.2500                     | 0.0223                      | 21.9900               | 0.0220                | (1.169)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 07/11/2013 | 4.30   | Put  | Bond Future | 66.3700                     | 0.0664                      | 66.6600               | 0.0667                | 0.437             | 0            | 0           | 0             |
| 2013/03/06 | R206             | 07/11/2013 | 4.31   | Call | Bond Future | 22.8500                     | 0.0229                      | 22.5800               | 0.0226                | (1.182)           | 0            | 0           | 0             |
| 2013/03/06 | R206             | 07/11/2013 | 4.31   | Put  | Bond Future | 65.1800                     | 0.0652                      | 65.4600               | 0.0655                | 0.430             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 02/05/2013 |        |      | Bond Future | 6.3674                      | 106.9776                    | 6.3501                | 107.0736              | (0.272)           | 0.0000       | 0.0000      | 7,194         |
| 2013/03/06 | R207             | 02/05/2013 | 6.44   | Call | Bond Future | 1,315.3900                  | 1.3154                      | 1,352.3900            | 1.3524                | 2.813             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 02/05/2013 | 6.44   | Put  | Bond Future | 914.5000                    | 0.9145                      | 855.4900              | 0.8555                | (6.453)           | 0            | 0           | 0             |
| 2013/03/06 | R207             | 02/05/2013 | 6.45   | Call | Bond Future | 1,346.7100                  | 1.3467                      | 1,384.1900            | 1.3842                | 2.783             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 02/05/2013 | 6.45   | Put  | Bond Future | 890.7300                    | 0.8907                      | 832.2000              | 0.8322                | (6.571)           | 0            | 0           | 0             |
| 2013/03/06 | R207             | 02/05/2013 | 6.46   | Call | Bond Future | 1,378.4400                  | 1.3784                      | 1,416.4100            | 1.4164                | 2.755             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 02/05/2013 | 6.46   | Put  | Bond Future | 867.4100                    | 0.8674                      | 809.3700              | 0.8094                | (6.691)           | 0            | 0           | 0             |
| 2013/03/06 | R207             | 01/08/2013 |        |      | Bond Future | 6.4217                      | 104.7407                    | 6.4036                | 104.8374              | (0.282)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R207             | 01/08/2013 | 106.18 | Call | Bond Future | 97,169.4600                 | 97.1695                     | 97,266.2400           | 97.2662               | 0.100             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 01/08/2013 | 106.18 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 07/11/2013 |        |      | Bond Future | 6.4767                      | 106.2352                    | 6.4577                | 106.3331              | (0.294)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R207             | 07/11/2013 | 6.69   | Call | Bond Future | 2,853.9400                  | 2.8539                      | 2,894.6200            | 2.8946                | 1.425             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 07/11/2013 | 6.69   | Put  | Bond Future | 1,764.0600                  | 1.7641                      | 1,706.9100            | 1.7069                | (3.240)           | 0            | 0           | 0             |
| 2013/03/06 | R207             | 07/11/2013 | 6.70   | Call | Bond Future | 2,884.0900                  | 2.8841                      | 2,924.8000            | 2.9248                | 1.412             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 07/11/2013 | 6.70   | Put  | Bond Future | 1,743.4500                  | 1.7434                      | 1,686.3300            | 1.6863                | (3.276)           | 0            | 0           | 0             |
| 2013/03/06 | R207             | 07/11/2013 | 6.71   | Call | Bond Future | 2,914.3900                  | 2.9144                      | 2,955.1400            | 2.9551                | 1.398             | 0            | 0           | 0             |
| 2013/03/06 | R207             | 07/11/2013 | 6.71   | Put  | Bond Future | 1,723.0300                  | 1.7230                      | 1,665.9500            | 1.6659                | (3.313)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 02/05/2013 |        |      | Bond Future | 6.4739                      | 102.3600                    | 6.4670                | 102.4026              | (0.107)           | 0.0000       | 0.0000      | 17,342        |
| 2013/03/06 | R208             | 02/05/2013 | 6.64   | Call | Bond Future | 1,841.5000                  | 1.8415                      | 1,845.1000            | 1.8451                | 0.195             | 0            | 0           | 0             |
| 2013/03/06 | R208             | 02/05/2013 | 6.64   | Put  | Bond Future | 822.7700                    | 0.8228                      | 783.7700              | 0.7838                | (4.740)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 02/05/2013 | 6.65   | Call | Bond Future | 1,880.1200                  | 1.8801                      | 1,884.1800            | 1.8842                | 0.216             | 0            | 0           | 0             |
| 2013/03/06 | R208             | 02/05/2013 | 6.65   | Put  | Bond Future | 800.4400                    | 0.8004                      | 761.9000              | 0.7619                | (4.815)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 02/05/2013 | 6.66   | Call | Bond Future | 1,919.1300                  | 1.9191                      | 1,923.6600            | 1.9237                | 0.236             | 0            | 0           | 0             |
| 2013/03/06 | R208             | 02/05/2013 | 6.66   | Put  | Bond Future | 778.5600                    | 0.7786                      | 740.4900              | 0.7405                | (4.890)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 01/08/2013 |        |      | Bond Future | 6.5231                      | 103.6991                    | 6.5160                | 103.7417              | (0.109)           | 0.0000       | 0.0000      | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/06 | R208             | 01/08/2013 | 101.40 | Call | Bond Future | 94,654.6100           |                     | 94.6546                     | 94,697.2800           | 94.6973               | 0.045             | 0            | 0           | 0             |
| 2013/03/06 | R208             | 01/08/2013 | 101.40 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R208             | 07/11/2013 |        |      | Bond Future | 6.5777                |                     | 101.7827                    | 6.5703                | 101.8256              | (0.112)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R208             | 07/11/2013 | 7.50   | Call | Bond Future | 6,113.2900            |                     | 6.1133                      | 6,065.2100            | 6.0652                | (0.786)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 07/11/2013 | 7.50   | Put  | Bond Future | 923.9000              |                     | 0.9239                      | 832.8600              | 0.8329                | (9.854)           | 0            | 0           | 1,520         |
| 2013/03/06 | R208             | 07/11/2013 | 6.79   | Call | Bond Future | 3,387.2100            |                     | 3.3872                      | 3,312.5600            | 3.3126                | (2.204)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 07/11/2013 | 6.79   | Put  | Bond Future | 2,162.5600            |                     | 2.1626                      | 2,044.9500            | 2.0450                | (5.438)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 07/11/2013 | 6.80   | Call | Bond Future | 3,420.5200            |                     | 3.4205                      | 3,346.2000            | 3.3462                | (2.173)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 07/11/2013 | 6.80   | Put  | Bond Future | 2,138.6400            |                     | 2.1386                      | 2,021.3600            | 2.0214                | (5.484)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 07/11/2013 | 6.81   | Call | Bond Future | 3,453.9900            |                     | 3.4540                      | 3,380.0100            | 3.3800                | (2.142)           | 0            | 0           | 0             |
| 2013/03/06 | R208             | 07/11/2013 | 6.81   | Put  | Bond Future | 2,114.9300            |                     | 2.1149                      | 1,997.9900            | 1.9980                | (5.529)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 02/05/2013 |        |      | Bond Future | 8.2608                |                     | 80.0935                     | 8.2432                | 80.2447               | (0.213)           | 0.0000       | 0.0000      | 9,196         |
| 2013/03/06 | R209             | 02/05/2013 | 7.99   | Call | Bond Future | 1,164.9500            |                     | 1.1650                      | 1,170.9700            | 1.1710                | 0.517             | 0            | 0           | 0             |
| 2013/03/06 | R209             | 02/05/2013 | 7.99   | Put  | Bond Future | 3,537.5300            |                     | 3.5375                      | 3,392.4300            | 3.3924                | (4.102)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 02/05/2013 | 8.00   | Call | Bond Future | 1,194.2500            |                     | 1.1942                      | 1,200.8900            | 1.2009                | 0.556             | 0            | 0           | 0             |
| 2013/03/06 | R209             | 02/05/2013 | 8.00   | Put  | Bond Future | 3,477.3000            |                     | 3.4773                      | 3,332.8200            | 3.3328                | (4.155)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 02/05/2013 | 8.01   | Call | Bond Future | 1,224.0300            |                     | 1.2240                      | 1,231.2000            | 1.2312                | 0.586             | 0            | 0           | 0             |
| 2013/03/06 | R209             | 02/05/2013 | 8.01   | Put  | Bond Future | 3,417.7000            |                     | 3.4177                      | 3,273.7500            | 3.2738                | (4.212)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 01/08/2013 |        |      | Bond Future | 8.3292                |                     | 81.1414                     | 8.3111                | 81.2940               | (0.217)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R209             | 01/08/2013 | 79.36  | Call | Bond Future | 71,192.2400           |                     | 71.1922                     | 71,344.9200           | 71.3449               | 0.214             | 0            | 0           | 0             |
| 2013/03/06 | R209             | 01/08/2013 | 79.36  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R209             | 07/11/2013 |        |      | Bond Future | 8.4042                |                     | 79.1545                     | 8.3857                | 79.3093               | (0.221)           | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R209             | 07/11/2013 | 9.50   | Call | Bond Future | 10,377.9900           |                     | 10.3780                     | 10,289.9300           | 10.2899               | (0.849)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 07/11/2013 | 9.50   | Put  | Bond Future | 2,023.6200            |                     | 2.0236                      | 1,780.8100            | 1.7808                | (11.999)          | 0            | 0           | 980           |
| 2013/03/06 | R209             | 07/11/2013 | 8.79   | Call | Bond Future | 6,947.0800            |                     | 6.9471                      | 6,750.3800            | 6.7504                | (2.831)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 07/11/2013 | 8.79   | Put  | Bond Future | 3,836.1100            |                     | 3.8361                      | 3,484.6600            | 3.4847                | (9.162)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 07/11/2013 | 8.80   | Call | Bond Future | 6,993.1300            |                     | 6.9931                      | 6,796.9100            | 6.7969                | (2.806)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 07/11/2013 | 8.80   | Put  | Bond Future | 3,804.0800            |                     | 3.8041                      | 3,453.1100            | 3.4531                | (9.226)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 07/11/2013 | 8.81   | Call | Bond Future | 7,039.2900            |                     | 7.0393                      | 6,843.5500            | 6.8436                | (2.781)           | 0            | 0           | 0             |
| 2013/03/06 | R209             | 07/11/2013 | 8.81   | Put  | Bond Future | 3,772.2800            |                     | 3.7723                      | 3,421.7900            | 3.4218                | (9.291)           | 0            | 0           | 0             |
| 2013/03/06 | R210             | 02/05/2013 |        |      | Bond Future | 163.9309              |                     | 163.9309                    | 164.2468              | 164.2468              | 0.193             | 0.0000       | 0.0000      | 1,244         |
| 2013/03/06 | R210             | 02/05/2013 | 161.14 | Call | Bond Future | 2,790.9100            |                     | 2.7909                      | 3,106.8100            | 3.1068                | 11.319            | 0            | 0           | 0             |
| 2013/03/06 | R210             | 02/05/2013 | 161.14 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R210             | 02/05/2013 | 161.15 | Call | Bond Future | 2,780.9100            |                     | 2.7809                      | 3,096.8100            | 3.0968                | 11.360            | 0            | 0           | 0             |
| 2013/03/06 | R210             | 02/05/2013 | 161.15 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R210             | 02/05/2013 | 161.16 | Call | Bond Future | 2,770.9100            |                     | 2.7709                      | 3,086.8100            | 3.0868                | 11.401            | 0            | 0           | 0             |
| 2013/03/06 | R210             | 02/05/2013 | 161.16 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R211             | 02/05/2013 |        |      | Bond Future | 128.6276              |                     | 128.6276                    | 128.9244              | 128.9244              | 0.231             | 0.0000       | 0.0000      | 529           |
| 2013/03/06 | R211             | 02/05/2013 | 125.69 | Call | Bond Future | 2,937.5700            |                     | 2.9376                      | 3,234.4200            | 3.2344                | 10.105            | 0            | 0           | 0             |
| 2013/03/06 | R211             | 02/05/2013 | 125.69 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R211             | 02/05/2013 | 125.70 | Call | Bond Future | 2,927.5700            |                     | 2.9276                      | 3,224.4200            | 3.2244                | 10.140            | 0            | 0           | 0             |
| 2013/03/06 | R211             | 02/05/2013 | 125.70 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/03/06 | R211             | 02/05/2013 | 125.71 | Call | Bond Future | 2,917.5700            |                     | 2.9176                      | 3,214.4200            | 3.2144                | 10.175            | 0            | 0           | 0             |
| 2013/03/06 | R211             | 02/05/2013 | 125.71 | 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<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2013/03/06 | R212             | 02/05/2013 |        |      | Bond Future | 135.4225                       | 135.4225                       | 135.9594                 | 135.9594                 | 0.396                | 0.0000       | 0.0000      | 20,170        |
| 2013/03/06 | R212             | 02/05/2013 | 131.09 | Call | Bond Future | 4,332.5200                     | 4.3325                         | 4,869.3800               | 4.8694                   | 12.391               | 0            | 0           | 0             |
| 2013/03/06 | R212             | 02/05/2013 | 131.09 | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2013/03/06 | R212             | 02/05/2013 | 131.10 | Call | Bond Future | 4,322.5200                     | 4.3225                         | 4,859.3800               | 4.8594                   | 12.420               | 0            | 0           | 0             |
| 2013/03/06 | R212             | 02/05/2013 | 131.10 | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2013/03/06 | R212             | 02/05/2013 | 131.11 | Call | Bond Future | 4,312.5200                     | 4.3125                         | 4,849.3800               | 4.8494                   | 12.449               | 0            | 0           | 0             |
| 2013/03/06 | R212             | 02/05/2013 | 131.11 | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 02/05/2013 |        |      | Bond Future | 7.9239                         | 92.5381                        | 7.9065                   | 92.6931                  | (0.220)              | 0.0000       | 0.0000      | 9,267         |
| 2013/03/06 | R213             | 02/05/2013 | 7.84   | Call | Bond Future | 1,855.6900                     | 1.8557                         | 1,889.5700               | 1.8896                   | 1.826                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 02/05/2013 | 7.84   | Put  | Bond Future | 2,603.5800                     | 2.6036                         | 2,482.5100               | 2.4825                   | (4.650)              | 0            | 0           | 0             |
| 2013/03/06 | R213             | 02/05/2013 | 7.85   | Call | Bond Future | 1,895.4800                     | 1.8955                         | 1,930.3100               | 1.9303                   | 1.838                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 02/05/2013 | 7.85   | Put  | Bond Future | 2,553.8000                     | 2.5538                         | 2,433.6800               | 2.4337                   | (4.704)              | 0            | 0           | 0             |
| 2013/03/06 | R213             | 02/05/2013 | 7.86   | Call | Bond Future | 1,935.7900                     | 1.9358                         | 1,971.5800               | 1.9716                   | 1.849                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 02/05/2013 | 7.86   | Put  | Bond Future | 2,504.6600                     | 2.5047                         | 2,385.5000               | 2.3855                   | (4.758)              | 0            | 0           | 0             |
| 2013/03/06 | R213             | 01/08/2013 |        |      | Bond Future | 7.9907                         | 93.7487                        | 7.9727                   | 93.9052                  | (0.224)              | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R213             | 01/08/2013 | 91.25  | Call | Bond Future | 83,133.6400                    | 83.1336                        | 83,290.1900              | 83.2902                  | 0.188                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 01/08/2013 | 91.25  | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 07/11/2013 |        |      | Bond Future | 8.0654                         | 91.5492                        | 8.0470                   | 91.7077                  | (0.229)              | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R213             | 07/11/2013 | 8.59   | Call | Bond Future | 7,446.9200                     | 7.4469                         | 7,496.2800               | 7.4963                   | 0.663                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 07/11/2013 | 8.59   | Put  | Bond Future | 3,102.3800                     | 3.1024                         | 2,993.2100               | 2.9932                   | (3.519)              | 0            | 0           | 0             |
| 2013/03/06 | R213             | 07/11/2013 | 8.60   | Call | Bond Future | 7,497.6200                     | 7.4976                         | 7,547.5000               | 7.5475                   | 0.665                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 07/11/2013 | 8.60   | Put  | Bond Future | 3,073.2200                     | 3.0732                         | 2,964.5700               | 2.9646                   | (3.535)              | 0            | 0           | 0             |
| 2013/03/06 | R213             | 07/11/2013 | 8.61   | Call | Bond Future | 7,548.4400                     | 7.5484                         | 7,598.8500               | 7.5988                   | 0.668                | 0            | 0           | 0             |
| 2013/03/06 | R213             | 07/11/2013 | 8.61   | Put  | Bond Future | 3,044.3000                     | 3.0443                         | 2,936.1800               | 2.9362                   | (3.552)              | 0            | 0           | 0             |
| 2013/03/06 | R214             | 02/05/2013 |        |      | Bond Future | 8.3084                         | 81.6814                        | 8.2859                   | 81.8853                  | (0.271)              | 0.0000       | 0.0000      | 2,034         |
| 2013/03/06 | R214             | 02/05/2013 | 84.31  | Call | Bond Future | 72,901.7300                    | 72.9017                        | 73,105.7300              | 73.1057                  | 0.280                | 0            | 0           | 0             |
| 2013/03/06 | R214             | 02/05/2013 | 84.31  | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2013/03/06 | R214             | 01/08/2013 |        |      | Bond Future | 8.3744                         | 82.7499                        | 8.3513                   | 82.9561                  | (0.275)              | 0.0000       | 0.0000      | 0             |
| 2013/03/06 | R214             | 01/08/2013 | 84.31  | Call | Bond Future | 72,302.0000                    | 72.3020                        | 72,508.2400              | 72.5082                  | 0.285                | 0            | 0           | 0             |
| 2013/03/06 | R214             | 01/08/2013 | 84.31  | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |

**Total**

**234677**