



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/03/2013 to 18/03/2013

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | 2025 | 02/05/2013 | | | Bond Future | 114.0779 | 114.0779 | 114.0700 | 114.0700 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 2025 | 02/05/2013 | 113.41 | Call | Bond Future | 664.2000 | 0.6642 | 656.3100 | 0.6563 | (1.188) | 0 | 0 | 0 |
| 2013/03/18 | 2025 | 02/05/2013 | 113.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | 2038 | 02/05/2013 | | | Bond Future | 112.6901 | 112.6901 | 112.6867 | 112.6867 | (0.003) | 0.0000 | 0.0000 | 9 |
| 2013/03/18 | 2038 | 02/05/2013 | 111.60 | Call | Bond Future | 1,085.6300 | 1.0856 | 1,082.1900 | 1.0822 | (0.317) | 0 | 0 | 0 |
| 2013/03/18 | 2038 | 02/05/2013 | 111.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | 2050 | 02/05/2013 | | | Bond Future | 118.6928 | 118.6928 | 118.6901 | 118.6901 | (0.002) | 0.0000 | 0.0000 | 122 |
| 2013/03/18 | 2050 | 02/05/2013 | 117.60 | Call | Bond Future | 1,094.9400 | 1.0949 | 1,092.2600 | 1.0923 | (0.245) | 0 | 0 | 0 |
| 2013/03/18 | 2050 | 02/05/2013 | 117.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | AL7T | 02/05/2013 | | | Index Future | 494.0980 | 494.0980 | 494.1620 | 494.1620 | 0.013 | 0.0000 | 0.0000 | 12 |
| 2013/03/18 | AL7T | 01/08/2013 | | | Index Future | 500.5600 | 500.5600 | 500.6250 | 500.6250 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | AL7T | 07/11/2013 | | | Index Future | 507.6840 | 507.6840 | 507.7500 | 507.7500 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | ALBI | 02/05/2013 | | | Index Future | 439.4800 | 439.4800 | 439.5910 | 439.5910 | 0.025 | 0.0000 | 0.0000 | 1,017 |
| 2013/03/18 | ALBI | 01/08/2013 | | | Index Future | 445.2280 | 445.2280 | 445.3410 | 445.3410 | 0.025 | 0.0000 | 0.0000 | 79 |
| 2013/03/18 | ALBI | 07/11/2013 | | | Index Future | 451.5650 | 451.5650 | 451.6790 | 451.6790 | 0.025 | 0.0000 | 0.0000 | 85 |
| 2013/03/18 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | EL28 | 02/05/2013 | | | Bond Future | 113.1720 | 113.1720 | 113.1695 | 113.1695 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | EL28 | 02/05/2013 | 113.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | EL28 | 02/05/2013 | 113.32 | Put | Bond Future | 144.1600 | 0.1442 | 146.7100 | 0.1467 | 1.769 | 0 | 0 | 0 |
| 2013/03/18 | ES33 | 02/05/2013 | | | Bond Future | 8.8422 | 88.4921 | 8.8352 | 88.5515 | (0.079) | 0.0000 | 0.0000 | 3,363 |
| 2013/03/18 | ES33 | 02/05/2013 | 91.02 | Call | Bond Future | 79,311.8400 | 79.3118 | 79,371.2200 | 79.3712 | 0.075 | 0 | 0 | 0 |
| 2013/03/18 | ES33 | 02/05/2013 | 91.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | ES33 | 01/08/2013 | | | Bond Future | 8.9326 | 89.6495 | 8.9254 | 89.7097 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | ES33 | 01/08/2013 | 9.00 | Call | Bond Future | 557.3000 | 0.5573 | 617.5200 | 0.6175 | 10.806 | 0 | 0 | 0 |
| 2013/03/18 | ES33 | 01/08/2013 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | ES33 | 01/08/2013 | 91.02 | Call | Bond Future | 78,598.1700 | 78.5982 | 78,658.3900 | 78.6584 | 0.077 | 0 | 0 | 0 |
| 2013/03/18 | ES33 | 01/08/2013 | 91.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 02/05/2013 | | | GOVI | 439.3420 | 439.3420 | 439.4500 | 439.4500 | 0.025 | 0.0000 | 0.0000 | 98 |
| 2013/03/18 | GOVI | 02/05/2013 | 432.99 | Call | GOVI | 63,520.0000 | 6.3520 | 64,600.0000 | 6.4600 | 1.700 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 02/05/2013 | 432.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 02/05/2013 | 433.00 | Call | GOVI | 63,420.0000 | 6.3420 | 64,500.0000 | 6.4500 | 1.703 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 02/05/2013 | 433.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 02/05/2013 | 433.01 | Call | GOVI | 63,320.0000 | 6.3320 | 64,400.0000 | 6.4400 | 1.706 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 02/05/2013 | 433.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 01/08/2013 | | | GOVI | 445.0890 | 445.0890 | 445.1980 | 445.1980 | 0.024 | 0.0000 | 0.0000 | 280 |
| 2013/03/18 | GOVI | 01/08/2013 | 445.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 01/08/2013 | 445.99 | Put | GOVI | 9,010.0000 | 0.9010 | 7,920.0000 | 0.7920 | (12.098) | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 01/08/2013 | 446.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 01/08/2013 | 446.00 | Put | GOVI | 9,110.0000 | 0.9110 | 8,020.0000 | 0.8020 | (11.965) | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 01/08/2013 | 446.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 01/08/2013 | 446.01 | Put | GOVI | 9,210.0000 | 0.9210 | 8,120.0000 | 0.8120 | (11.835) | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 07/11/2013 | | | GOVI | 451.4230 | 451.4230 | 451.5340 | 451.5340 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | GOVI | 07/11/2013 | 445.99 | Call | GOVI | 54,330.0000 | 5.4330 | 55,440.0000 | 5.5440 | 2.043 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 07/11/2013 | 445.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 07/11/2013 | 446.00 | Call | GOVI | 54,230.0000 | 5.4230 | 55,340.0000 | 5.5340 | 2.047 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 07/11/2013 | 446.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 07/11/2013 | 446.01 | Call | GOVI | 54,130.0000 | 5.4130 | 55,240.0000 | 5.5240 | 2.051 | 0 | 0 | 0 |
| 2013/03/18 | GOVI | 07/11/2013 | 446.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | IGOV | 02/05/2013 | | | Index Future | 203.0600 | 203.0600 | 203.0570 | 203.0570 | (0.001) | 0.0000 | 0.0000 | 459 |
| 2013/03/18 | IGOV | 01/08/2013 | | | Index Future | 205.7700 | 205.7700 | 205.7660 | 205.7660 | (0.002) | 0.0000 | 0.0000 | 149 |
| 2013/03/18 | IGOV | 07/11/2013 | | | Index Future | 208.7650 | 208.7650 | 208.7610 | 208.7610 | (0.002) | 0.0000 | 0.0000 | 7 |
| 2013/03/18 | ILBI | 02/05/2013 | | | Index Future | 549.6370 | 549.6370 | 549.4910 | 549.4910 | (0.027) | 0.0000 | 0.0000 | 183 |
| 2013/03/18 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 5.1200 | 94.8800 | 5.1200 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2013/03/18 | JBAF | 17/04/2013 | | | Jibar Tradeable Future | 5.1200 | 94.8800 | 5.1100 | 94.8900 | (0.195) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | JBAF | 15/05/2013 | | | Jibar Tradeable Future | 5.1100 | 94.8900 | 5.1100 | 94.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 5.1000 | 94.9000 | 5.0900 | 94.9100 | (0.196) | 0.0000 | 0.0000 | 500 |
| 2013/03/18 | JBAF | 17/07/2013 | | | Jibar Tradeable Future | 5.1000 | 94.9000 | 5.0900 | 94.9100 | (0.196) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | JBAF | 21/08/2013 | | | Jibar Tradeable Future | 5.0900 | 94.9100 | 5.0800 | 94.9200 | (0.196) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.0900 | 94.9100 | 5.0800 | 94.9200 | (0.196) | 0.0000 | 0.0000 | 2,200 |
| 2013/03/18 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.1200 | 94.8800 | 5.1100 | 94.8900 | (0.195) | 0.0000 | 0.0000 | 2,000 |
| 2013/03/18 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.2100 | 94.7900 | 5.2000 | 94.8000 | (0.192) | 0.0000 | 0.0000 | 400 |
| 2013/03/18 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.3200 | 94.6800 | 5.3100 | 94.6900 | (0.188) | 0.0000 | 0.0000 | 800 |
| 2013/03/18 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.4500 | 94.5500 | 5.4400 | 94.5600 | (0.183) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 5.6100 | 94.3900 | 5.6000 | 94.4000 | (0.178) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | OTH1 | 02/05/2013 | | | Index Future | 427.8020 | 427.8020 | 427.8020 | 427.8020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R023 | 02/05/2013 | | | Bond Future | 6.8448 | 107.8104 | 6.8436 | 107.8193 | (0.018) | 0.0000 | 0.0000 | 6,470 |
| 2013/03/18 | R023 | 02/05/2013 | 7.04 | Call | Bond Future | 1,422.6100 | 1.4226 | 1,431.5000 | 1.4315 | 0.625 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 02/05/2013 | 7.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 02/05/2013 | 7.05 | Call | Bond Future | 1,494.8300 | 1.4948 | 1,503.7200 | 1.5037 | 0.595 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 02/05/2013 | 7.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 02/05/2013 | 7.06 | Call | Bond Future | 1,566.9900 | 1.5670 | 1,575.8800 | 1.5759 | 0.567 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 02/05/2013 | 7.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 01/08/2013 | | | Bond Future | 6.9003 | 109.2204 | 6.8990 | 109.2295 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R023 | 01/08/2013 | 7.29 | Call | Bond Future | 2,750.6200 | 2.7506 | 2,759.7300 | 2.7597 | 0.331 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 01/08/2013 | 7.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 01/08/2013 | 7.30 | Call | Bond Future | 2,819.9900 | 2.8200 | 2,829.1000 | 2.8291 | 0.323 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 01/08/2013 | 7.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 01/08/2013 | 7.31 | Call | Bond Future | 2,889.3000 | 2.8893 | 2,898.4100 | 2.8984 | 0.315 | 0 | 0 | 0 |
| 2013/03/18 | R023 | 01/08/2013 | 7.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R157 | 02/05/2013 | | | Bond Future | 5.3907 | 119.6450 | 5.3956 | 119.6329 | 0.092 | 0.0000 | 0.0000 | 6,078 |
| 2013/03/18 | R157 | 02/05/2013 | 5.34 | Call | Bond Future | 229.5600 | 0.2296 | 215.4300 | 0.2154 | (6.155) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 02/05/2013 | 5.34 | Put | Bond Future | 352.7600 | 0.3528 | 350.6900 | 0.3507 | (0.587) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 02/05/2013 | 5.35 | Call | Bond Future | 240.3800 | 0.2404 | 226.0300 | 0.2260 | (5.970) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 02/05/2013 | 5.35 | Put | Bond Future | 339.2400 | 0.3392 | 336.9500 | 0.3370 | (0.675) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 02/05/2013 | 5.36 | Call | Bond Future | 251.5200 | 0.2515 | 236.9600 | 0.2370 | (5.789) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 02/05/2013 | 5.36 | Put | Bond Future | 326.0500 | 0.3260 | 323.5500 | 0.3235 | (0.767) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 01/08/2013 | | | Bond Future | 5.3996 | 121.2098 | 5.4051 | 121.1977 | 0.103 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R157 | 01/08/2013 | 116.11 | Call | Bond Future | 91,754.1800 | 91.7542 | 91,742.0700 | 91.7421 | (0.013) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 01/08/2013 | 116.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R157 | 07/11/2013 | | | Bond Future | 5.4117 | 116.1281 | 5.4182 | 116.1158 | 0.120 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R157 | 07/11/2013 | 5.59 | Call | Bond Future | 703.9100 | 0.7039 | 693.3200 | 0.6933 | (1.504) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 07/11/2013 | 5.59 | Put | Bond Future | 367.6500 | 0.3677 | 369.3400 | 0.3693 | 0.460 | 0 | 0 | 0 |
| 2013/03/18 | R157 | 07/11/2013 | 5.60 | Call | Bond Future | 715.6100 | 0.7156 | 704.9700 | 0.7050 | (1.487) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 07/11/2013 | 5.60 | Put | Bond Future | 360.5300 | 0.3605 | 362.1700 | 0.3622 | 0.455 | 0 | 0 | 0 |
| 2013/03/18 | R157 | 07/11/2013 | 5.61 | Call | Bond Future | 727.4200 | 0.7274 | 716.7200 | 0.7167 | (1.471) | 0 | 0 | 0 |
| 2013/03/18 | R157 | 07/11/2013 | 5.61 | Put | Bond Future | 353.5200 | 0.3535 | 355.1000 | 0.3551 | 0.447 | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | | | Bond Future | 7.4273 | 129.9868 | 7.4206 | 130.0528 | (0.089) | 0.0000 | 0.0000 | 64,898 |
| 2013/03/18 | R186 | 02/05/2013 | 6.75 | Call | Bond Future | 204.9000 | 0.2049 | 185.4100 | 0.1854 | (9.512) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | R186 | 02/05/2013 | 6.75 | Put | Bond Future | 7,221.6300 | 7.2216 | 7,136.1700 | 7.1362 | (1.183) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | 7.39 | Call | Bond Future | 1,860.3200 | 1.8603 | 1,827.3700 | 1.8274 | (1.771) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | 7.39 | Put | Bond Future | 2,232.7100 | 2.2327 | 2,133.7900 | 2.1338 | (4.430) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | 7.40 | Call | Bond Future | 1,907.6500 | 1.9076 | 1,875.1600 | 1.8752 | (1.703) | 0 | 0 | 2,000 |
| 2013/03/18 | R186 | 02/05/2013 | 7.40 | Put | Bond Future | 2,179.9200 | 2.1799 | 2,081.4600 | 2.0815 | (4.517) | 0 | 0 | 150 |
| 2013/03/18 | R186 | 02/05/2013 | 7.41 | Call | Bond Future | 1,955.7000 | 1.9557 | 1,923.7000 | 1.9237 | (1.636) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | 7.41 | Put | Bond Future | 2,127.9600 | 2.1280 | 2,029.9900 | 2.0300 | (4.604) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | 7.60 | Call | Bond Future | 3,006.4600 | 3.0065 | 2,987.8200 | 2.9878 | (0.620) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | 7.60 | Put | Bond Future | 1,299.3400 | 1.2993 | 1,214.7300 | 1.2147 | (6.512) | 0 | 0 | 2,830 |
| 2013/03/18 | R186 | 02/05/2013 | 7.75 | Call | Bond Future | 4,002.6400 | 4.0026 | 3,998.6200 | 3.9986 | (0.100) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 02/05/2013 | 7.75 | Put | Bond Future | 839.3400 | 0.8393 | 769.3500 | 0.7694 | (8.339) | 0 | 0 | 100 |
| 2013/03/18 | R186 | 01/08/2013 | | | Bond Future | 7.4957 | 126.4024 | 7.4888 | 126.4693 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R186 | 01/08/2013 | 7.25 | Call | Bond Future | 2,804.5100 | 2.8045 | 2,791.4200 | 2.7914 | (0.467) | 0 | 0 | 4,315 |
| 2013/03/18 | R186 | 01/08/2013 | 7.25 | Put | Bond Future | 5,238.0900 | 5.2381 | 5,158.0200 | 5.1580 | (1.529) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 01/08/2013 | 128.26 | Call | Bond Future | 117,129.9500 | 117.1300 | 117,196.9300 | 117.1969 | 0.057 | 0 | 0 | 0 |
| 2013/03/18 | R186 | 01/08/2013 | 128.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R186 | 07/11/2013 | | | Bond Future | 7.5703 | 128.2014 | 7.5632 | 128.2693 | (0.094) | 0.0000 | 0.0000 | 480 |
| 2013/03/18 | R186 | 07/11/2013 | 8.75 | Call | Bond Future | 12,010.3600 | 12.0104 | 12,043.3800 | 12.0434 | 0.275 | 0 | 0 | 0 |
| 2013/03/18 | R186 | 07/11/2013 | 8.75 | Put | Bond Future | 1,411.5400 | 1.4115 | 1,376.6500 | 1.3766 | (2.472) | 0 | 0 | 1,030 |
| 2013/03/18 | R186 | 07/11/2013 | 8.14 | Call | Bond Future | 8,135.2600 | 8.1353 | 8,152.1200 | 8.1521 | 0.207 | 0 | 0 | 0 |
| 2013/03/18 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 2,851.0400 | 2.8510 | 2,799.9900 | 2.8000 | (1.791) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 07/11/2013 | 8.15 | Call | Bond Future | 8,195.3900 | 8.1954 | 8,212.5100 | 8.2125 | 0.209 | 0 | 0 | 0 |
| 2013/03/18 | R186 | 07/11/2013 | 8.15 | Put | Bond Future | 2,821.2500 | 2.8213 | 2,770.4600 | 2.7705 | (1.800) | 0 | 0 | 0 |
| 2013/03/18 | R186 | 07/11/2013 | 8.16 | Call | Bond Future | 8,255.6800 | 8.2557 | 8,273.0600 | 8.2731 | 0.211 | 0 | 0 | 0 |
| 2013/03/18 | R186 | 07/11/2013 | 8.16 | Put | Bond Future | 2,791.7200 | 2.7917 | 2,741.1900 | 2.7412 | (1.810) | 0 | 0 | 0 |
| 2013/03/18 | R197 | 02/05/2013 | | | Bond Future | 291.5893 | 291.5893 | 291.5648 | 291.5648 | (0.008) | 0.0000 | 0.0000 | 2,633 |
| 2013/03/18 | R197 | 02/05/2013 | 282.39 | Call | Bond Future | 9,199.2800 | 9.1993 | 9,174.8000 | 9.1748 | (0.266) | 0 | 0 | 0 |
| 2013/03/18 | R197 | 02/05/2013 | 282.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R197 | 02/05/2013 | 282.40 | Call | Bond Future | 9,189.2800 | 9.1893 | 9,164.8000 | 9.1648 | (0.266) | 0 | 0 | 0 |
| 2013/03/18 | R197 | 02/05/2013 | 282.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R197 | 02/05/2013 | 282.41 | Call | Bond Future | 9,179.2800 | 9.1793 | 9,154.8000 | 9.1548 | (0.267) | 0 | 0 | 0 |
| 2013/03/18 | R197 | 02/05/2013 | 282.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 02/05/2013 | | | Bond Future | 5.2096 | 108.7270 | 5.2150 | 108.7184 | 0.103 | 0.0000 | 0.0000 | 4 |
| 2013/03/18 | R201 | 02/05/2013 | 4.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 02/05/2013 | 4.04 | Put | Bond Future | 1,888.5700 | 1.8886 | 1,897.1500 | 1.8972 | 0.454 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 02/05/2013 | 4.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 02/05/2013 | 4.05 | Put | Bond Future | 1,872.2400 | 1.8722 | 1,880.8200 | 1.8808 | 0.458 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 02/05/2013 | 4.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 02/05/2013 | 4.06 | Put | Bond Future | 1,855.9000 | 1.8559 | 1,864.4800 | 1.8645 | 0.462 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 01/08/2013 | | | Bond Future | 5.1959 | 105.7452 | 5.2022 | 105.7367 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R201 | 01/08/2013 | 107.45 | Call | Bond Future | 68,499.5600 | 68.4996 | 68,490.9700 | 68.4910 | (0.013) | 0 | 0 | 0 |
| 2013/03/18 | R201 | 01/08/2013 | 107.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 07/11/2013 | | | Bond Future | 5.1569 | 107.2503 | 5.1649 | 107.2416 | 0.155 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 112.6300 | 0.1126 | 108.8600 | 0.1089 | (3.347) | 0 | 0 | 0 |
| 2013/03/18 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 515.1500 | 0.5152 | 520.0900 | 0.5201 | 0.959 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 115.9600 | 0.1160 | 112.1100 | 0.1121 | (3.320) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 507.4800 | 0.5075 | 512.3400 | 0.5123 | 0.958 | 0 | 0 | 0 |
| 2013/03/18 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 119.3400 | 0.1193 | 115.4300 | 0.1154 | (3.276) | 0 | 0 | 0 |
| 2013/03/18 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 499.8600 | 0.4999 | 504.6600 | 0.5047 | 0.960 | 0 | 0 | 0 |
| 2013/03/18 | R202 | 02/05/2013 | | | Bond Future | 219.7287 | 219.7287 | 219.7195 | 219.7195 | (0.004) | 0.0000 | 0.0000 | 49,417 |
| 2013/03/18 | R202 | 02/05/2013 | 211.04 | Call | Bond Future | 8,688.6600 | 8.6887 | 8,679.5100 | 8.6795 | (0.105) | 0 | 0 | 0 |
| 2013/03/18 | R202 | 02/05/2013 | 211.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R202 | 02/05/2013 | 211.05 | Call | Bond Future | 8,678.6600 | 8.6787 | 8,669.5100 | 8.6695 | (0.105) | 0 | 0 | 0 |
| 2013/03/18 | R202 | 02/05/2013 | 211.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R202 | 02/05/2013 | 211.06 | Call | Bond Future | 8,668.6600 | 8.6687 | 8,659.5100 | 8.6595 | (0.106) | 0 | 0 | 0 |
| 2013/03/18 | R202 | 02/05/2013 | 211.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R203 | 02/05/2013 | | | Bond Future | 5.8517 | 110.2815 | 5.8508 | 110.2849 | (0.014) | 0.0000 | 0.0000 | 10,718 |
| 2013/03/18 | R203 | 02/05/2013 | 5.89 | Call | Bond Future | 701.1800 | 0.7012 | 683.3700 | 0.6834 | (2.540) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 02/05/2013 | 5.89 | Put | Bond Future | 547.7900 | 0.5478 | 526.6100 | 0.5266 | (3.866) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 02/05/2013 | 5.90 | Call | Bond Future | 723.1400 | 0.7231 | 705.4300 | 0.7054 | (2.449) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 02/05/2013 | 5.90 | Put | Bond Future | 529.7700 | 0.5298 | 508.6900 | 0.5087 | (3.979) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 02/05/2013 | 5.91 | Call | Bond Future | 745.5000 | 0.7455 | 727.8900 | 0.7279 | (2.362) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 02/05/2013 | 5.91 | Put | Bond Future | 512.1700 | 0.5122 | 491.1900 | 0.4912 | (4.096) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 01/08/2013 | | | Bond Future | 5.8891 | 111.7239 | 5.8881 | 111.7274 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R203 | 01/08/2013 | 109.11 | Call | Bond Future | 98,510.6600 | 98.5107 | 98,514.1800 | 98.5142 | 0.004 | 0 | 0 | 0 |
| 2013/03/18 | R203 | 01/08/2013 | 109.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | | | Bond Future | 5.9351 | 109.1542 | 5.9341 | 109.1578 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 1,399.6000 | 1.3996 | 1,393.5500 | 1.3935 | (0.432) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 1,133.9800 | 1.1340 | 1,124.3400 | 1.1243 | (0.850) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 571.00 | Call | Bond Future | 106,924.6900 | 106.9247 | 106,928.2800 | 106.9283 | 0.003 | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 571.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 5.71 | Call | Bond Future | 894.6500 | 0.8947 | 888.3900 | 0.8884 | (0.700) | 0 | 0 | 15 |
| 2013/03/18 | R203 | 07/11/2013 | 5.71 | Put | Bond Future | 1,697.6400 | 1.6976 | 1,687.7900 | 1.6878 | (0.580) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 1,361.4900 | 1.3615 | 1,355.4000 | 1.3554 | (0.447) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 1,166.7100 | 1.1667 | 1,157.0300 | 1.1570 | (0.830) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | 1,380.2900 | 1.3803 | 1,374.2200 | 1.3742 | (0.440) | 0 | 0 | 0 |
| 2013/03/18 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 1,150.0800 | 1.1501 | 1,140.4200 | 1.1404 | (0.840) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 02/05/2013 | | | Bond Future | 6.1172 | 111.8461 | 6.1212 | 111.8260 | 0.066 | 0.0000 | 0.0000 | 6,027 |
| 2013/03/18 | R204 | 02/05/2013 | 6.29 | Call | Bond Future | 1,334.8700 | 1.3349 | 1,296.9800 | 1.2970 | (2.838) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 02/05/2013 | 6.29 | Put | Bond Future | 483.5300 | 0.4835 | 465.7300 | 0.4657 | (3.681) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 02/05/2013 | 6.30 | Call | Bond Future | 1,367.5300 | 1.3675 | 1,329.7000 | 1.3297 | (2.766) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 02/05/2013 | 6.30 | Put | Bond Future | 467.1800 | 0.4672 | 449.4400 | 0.4494 | (3.797) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 02/05/2013 | 6.31 | Call | Bond Future | 1,400.5900 | 1.4006 | 1,362.8300 | 1.3628 | (2.696) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 02/05/2013 | 6.31 | Put | Bond Future | 451.2600 | 0.4513 | 433.5900 | 0.4336 | (3.916) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 01/08/2013 | | | Bond Future | 6.1648 | 109.2826 | 6.1690 | 109.2624 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R204 | 01/08/2013 | 110.75 | Call | Bond Future | 100,399.1000 | 100.3991 | 100,378.8500 | 100.3789 | (0.020) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 01/08/2013 | 110.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R204 | 07/11/2013 | | | Bond Future | 6.2168 | 110.8380 | 6.2214 | 110.8175 | 0.073 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 4,059.9100 | 4.0599 | 4,035.1800 | 4.0352 | (0.609) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 590.1800 | 0.5902 | 585.9700 | 0.5860 | (0.713) | 0 | 0 | 1,270 |
| 2013/03/18 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 1,945.4500 | 1.9454 | 1,923.1900 | 1.9232 | (1.144) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 1,615.4500 | 1.6154 | 1,613.7100 | 1.6137 | (0.108) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 1,970.0800 | 1.9701 | 1,947.7500 | 1.9478 | (1.133) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 1,595.0600 | 1.5951 | 1,593.2500 | 1.5932 | (0.113) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 1,994.8800 | 1.9949 | 1,972.4700 | 1.9725 | (1.123) | 0 | 0 | 0 |
| 2013/03/18 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 1,574.8600 | 1.5749 | 1,572.9700 | 1.5730 | (0.120) | 0 | 0 | 0 |
| 2013/03/18 | R206 | 02/05/2013 | | | Bond Future | 5.2390 | 103.8232 | 5.2445 | 103.8194 | 0.105 | 0.0000 | 0.0000 | 23 |
| 2013/03/18 | R206 | 02/05/2013 | 3.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 02/05/2013 | 3.39 | Put | Bond Future | 1,272.0100 | 1.2720 | 1,275.7500 | 1.2758 | 0.294 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 02/05/2013 | 3.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 02/05/2013 | 3.40 | Put | Bond Future | 1,265.0600 | 1.2651 | 1,268.8000 | 1.2688 | 0.296 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 02/05/2013 | 3.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 02/05/2013 | 3.41 | Put | Bond Future | 1,258.1100 | 1.2581 | 1,261.8500 | 1.2619 | 0.297 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 01/08/2013 | | | Bond Future | 5.1778 | 101.4193 | 5.1862 | 101.4156 | 0.162 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R206 | 01/08/2013 | 103.94 | Call | Bond Future | 30,421.1500 | 30.4211 | 30,417.4600 | 30.4175 | (0.012) | 0 | 0 | 0 |
| 2013/03/18 | R206 | 01/08/2013 | 103.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 07/11/2013 | | | Bond Future | 4.9194 | 102.8627 | 4.9403 | 102.8590 | 0.425 | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 8.2400 | 0.0082 | 7.5500 | 0.0076 | (8.374) | 0 | 0 | 0 |
| 2013/03/18 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 120.9100 | 0.1209 | 123.9700 | 0.1240 | 2.531 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 8.5100 | 0.0085 | 7.8000 | 0.0078 | (8.343) | 0 | 0 | 0 |
| 2013/03/18 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 119.3800 | 0.1194 | 122.4200 | 0.1224 | 2.546 | 0 | 0 | 0 |
| 2013/03/18 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 8.7800 | 0.0088 | 8.0600 | 0.0081 | (8.200) | 0 | 0 | 0 |
| 2013/03/18 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 117.8600 | 0.1179 | 120.8900 | 0.1209 | 2.571 | 0 | 0 | 0 |
| 2013/03/18 | R207 | 02/05/2013 | | | Bond Future | 6.3652 | 106.9902 | 6.3639 | 106.9969 | (0.019) | 0.0000 | 0.0000 | 7,274 |
| 2013/03/18 | R207 | 02/05/2013 | 6.44 | Call | Bond Future | 1,211.8500 | 1.2119 | 1,184.6600 | 1.1847 | (2.244) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 02/05/2013 | 6.44 | Put | Bond Future | 798.4400 | 0.7984 | 764.5500 | 0.7645 | (4.245) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 02/05/2013 | 6.45 | Call | Bond Future | 1,243.6300 | 1.2436 | 1,216.6100 | 1.2166 | (2.173) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 02/05/2013 | 6.45 | Put | Bond Future | 775.1300 | 0.7751 | 741.4100 | 0.7414 | (4.350) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 02/05/2013 | 6.46 | Call | Bond Future | 1,275.8700 | 1.2759 | 1,249.0300 | 1.2490 | (2.104) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 02/05/2013 | 6.46 | Put | Bond Future | 752.3200 | 0.7523 | 718.7800 | 0.7188 | (4.458) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 01/08/2013 | | | Bond Future | 6.4194 | 104.7531 | 6.4181 | 104.7600 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R207 | 01/08/2013 | 106.18 | Call | Bond Future | 97,181.8600 | 97.1819 | 97,188.8100 | 97.1888 | 0.007 | 0 | 0 | 0 |
| 2013/03/18 | R207 | 01/08/2013 | 106.18 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R207 | 07/11/2013 | | | Bond Future | 6.4750 | 106.2440 | 6.4737 | 106.2510 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 2,790.2600 | 2.7903 | 2,780.7200 | 2.7807 | (0.342) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 1,691.6400 | 1.6916 | 1,675.1000 | 1.6751 | (0.978) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 2,820.5600 | 2.8206 | 2,811.0600 | 2.8111 | (0.337) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 1,671.1800 | 1.6712 | 1,654.6800 | 1.6547 | (0.987) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 2,851.0100 | 2.8510 | 2,841.5600 | 2.8416 | (0.331) | 0 | 0 | 0 |
| 2013/03/18 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 1,650.9100 | 1.6509 | 1,634.4600 | 1.6345 | (0.996) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 02/05/2013 | | | Bond Future | 6.5027 | 102.1824 | 6.5014 | 102.1907 | (0.021) | 0.0000 | 0.0000 | 17,342 |
| 2013/03/18 | R208 | 02/05/2013 | 6.64 | Call | Bond Future | 1,575.2900 | 1.5753 | 1,547.1000 | 1.5471 | (1.790) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 02/05/2013 | 6.64 | Put | Bond Future | 734.1500 | 0.7342 | 697.6400 | 0.6976 | (4.973) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 02/05/2013 | 6.65 | Call | Bond Future | 1,613.5400 | 1.6135 | 1,585.6500 | 1.5856 | (1.728) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 02/05/2013 | 6.65 | Put | Bond Future | 711.4500 | 0.7114 | 675.2400 | 0.6752 | (5.090) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 02/05/2013 | 6.66 | Call | Bond Future | 1,652.2600 | 1.6523 | 1,624.6800 | 1.6247 | (1.669) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | R208 | 02/05/2013 | 6.66 | Put | Bond Future | 689.2800 | 0.6893 | 653.3800 | 0.6534 | (5.208) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 01/08/2013 | | | Bond Future | 6.5532 | 103.5189 | 6.5517 | 103.5274 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R208 | 01/08/2013 | 101.40 | Call | Bond Future | 94,474.4100 | 94.4744 | 94,482.9100 | 94.4829 | 0.009 | 0 | 0 | 0 |
| 2013/03/18 | R208 | 01/08/2013 | 101.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | | | Bond Future | 6.6098 | 101.5962 | 6.6083 | 101.6048 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 5,845.0600 | 5.8451 | 5,839.4700 | 5.8395 | (0.096) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 842.1600 | 0.8422 | 827.9300 | 0.8279 | (1.690) | 0 | 0 | 1,520 |
| 2013/03/18 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 3,127.2500 | 3.1273 | 3,116.1000 | 3.1161 | (0.357) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 2,089.0900 | 2.0891 | 2,069.3000 | 2.0693 | (0.947) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 3,160.1800 | 3.1602 | 3,149.0800 | 3.1491 | (0.351) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 2,064.7900 | 2.0648 | 2,045.0500 | 2.0450 | (0.956) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 3,193.2800 | 3.1933 | 3,182.2400 | 3.1822 | (0.346) | 0 | 0 | 0 |
| 2013/03/18 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 2,040.7100 | 2.0407 | 2,021.0300 | 2.0210 | (0.964) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 02/05/2013 | | | Bond Future | 8.2920 | 79.8276 | 8.2850 | 79.8866 | (0.084) | 0.0000 | 0.0000 | 9,195 |
| 2013/03/18 | R209 | 02/05/2013 | 7.99 | Call | Bond Future | 895.0300 | 0.8950 | 859.9900 | 0.8600 | (3.915) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 02/05/2013 | 7.99 | Put | Bond Future | 3,533.5900 | 3.5336 | 3,439.4700 | 3.4395 | (2.664) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 02/05/2013 | 8.00 | Call | Bond Future | 921.1600 | 0.9212 | 885.9900 | 0.8860 | (3.818) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 02/05/2013 | 8.00 | Put | Bond Future | 3,470.1900 | 3.4702 | 3,375.9400 | 3.3759 | (2.716) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 02/05/2013 | 8.01 | Call | Bond Future | 947.7000 | 0.9477 | 912.4200 | 0.9124 | (3.723) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 02/05/2013 | 8.01 | Put | Bond Future | 3,407.3500 | 3.4074 | 3,312.9900 | 3.3130 | (2.769) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 01/08/2013 | | | Bond Future | 8.3612 | 80.8717 | 8.3541 | 80.9315 | (0.085) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R209 | 01/08/2013 | 79.36 | Call | Bond Future | 70,922.5700 | 70.9226 | 70,982.4300 | 70.9824 | 0.084 | 0 | 0 | 0 |
| 2013/03/18 | R209 | 01/08/2013 | 79.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | | | Bond Future | 8.4375 | 78.8782 | 8.4302 | 78.9389 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 9,771.3400 | 9.7713 | 9,795.5200 | 9.7955 | 0.247 | 0 | 0 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 1,693.2900 | 1.6933 | 1,656.7800 | 1.6568 | (2.156) | 0 | 0 | 980 |
| 2013/03/18 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 6,249.1100 | 6.2491 | 6,258.1800 | 6.2582 | 0.145 | 0 | 0 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 3,414.4600 | 3.4145 | 3,362.8400 | 3.3628 | (1.512) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 6,295.2800 | 6.2953 | 6,304.5500 | 6.3046 | 0.147 | 0 | 0 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 3,382.5500 | 3.3825 | 3,331.1300 | 3.3311 | (1.520) | 0 | 0 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 6,341.5800 | 6.3416 | 6,351.0600 | 6.3511 | 0.149 | 0 | 0 | 0 |
| 2013/03/18 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 3,350.8900 | 3.3509 | 3,299.6800 | 3.2997 | (1.528) | 0 | 0 | 0 |
| 2013/03/18 | R210 | 02/05/2013 | | | Bond Future | 164.2223 | 164.2223 | 164.2135 | 164.2135 | (0.005) | 0.0000 | 0.0000 | 1,244 |
| 2013/03/18 | R210 | 02/05/2013 | 161.14 | Call | Bond Future | 3,082.3300 | 3.0823 | 3,073.4900 | 3.0735 | (0.287) | 0 | 0 | 0 |
| 2013/03/18 | R210 | 02/05/2013 | 161.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R210 | 02/05/2013 | 161.15 | Call | Bond Future | 3,072.3300 | 3.0723 | 3,063.4900 | 3.0635 | (0.288) | 0 | 0 | 0 |
| 2013/03/18 | R210 | 02/05/2013 | 161.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R210 | 02/05/2013 | 161.16 | Call | Bond Future | 3,062.3300 | 3.0623 | 3,053.4900 | 3.0535 | (0.289) | 0 | 0 | 0 |
| 2013/03/18 | R210 | 02/05/2013 | 161.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R211 | 02/05/2013 | | | Bond Future | 129.1234 | 129.1234 | 129.1031 | 129.1031 | (0.016) | 0.0000 | 0.0000 | 529 |
| 2013/03/18 | R211 | 02/05/2013 | 125.69 | Call | Bond Future | 3,433.4100 | 3.4334 | 3,413.1400 | 3.4131 | (0.590) | 0 | 0 | 0 |
| 2013/03/18 | R211 | 02/05/2013 | 125.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R211 | 02/05/2013 | 125.70 | Call | Bond Future | 3,423.4100 | 3.4234 | 3,403.1400 | 3.4031 | (0.592) | 0 | 0 | 0 |
| 2013/03/18 | R211 | 02/05/2013 | 125.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R211 | 02/05/2013 | 125.71 | Call | Bond Future | 3,413.4100 | 3.4134 | 3,393.1400 | 3.3931 | (0.594) | 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 |
|--------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/03/18 | R211 | 02/05/2013 | 125.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R212 | 02/05/2013 | | | Bond Future | 136.3690 | 136.3690 | 136.4646 | 136.4646 | 0.070 | 0.0000 | 0.0000 | 20,170 |
| 2013/03/18 | R212 | 02/05/2013 | 131.09 | Call | Bond Future | 5,278.9700 | 5.2790 | 5,374.5700 | 5.3746 | 1.811 | 0 | 0 | 0 |
| 2013/03/18 | R212 | 02/05/2013 | 131.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R212 | 02/05/2013 | 131.10 | Call | Bond Future | 5,268.9700 | 5.2690 | 5,364.5700 | 5.3646 | 1.814 | 0 | 0 | 0 |
| 2013/03/18 | R212 | 02/05/2013 | 131.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R212 | 02/05/2013 | 131.11 | Call | Bond Future | 5,258.9700 | 5.2590 | 5,354.5700 | 5.3546 | 1.818 | 0 | 0 | 0 |
| 2013/03/18 | R212 | 02/05/2013 | 131.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R213 | 02/05/2013 | | | Bond Future | 7.9964 | 91.8997 | 7.9898 | 91.9573 | (0.082) | 0.0000 | 0.0000 | 9,267 |
| 2013/03/18 | R213 | 02/05/2013 | 7.84 | Call | Bond Future | 1,331.0000 | 1.3310 | 1,294.6100 | 1.2946 | (2.734) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 02/05/2013 | 7.84 | Put | Bond Future | 2,717.3600 | 2.7174 | 2,623.3300 | 2.6233 | (3.460) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 02/05/2013 | 7.85 | Call | Bond Future | 1,365.6900 | 1.3657 | 1,329.4300 | 1.3294 | (2.655) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 02/05/2013 | 7.85 | Put | Bond Future | 2,662.4800 | 2.6625 | 2,568.5800 | 2.5686 | (3.527) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 02/05/2013 | 7.86 | Call | Bond Future | 1,400.9700 | 1.4010 | 1,364.8500 | 1.3649 | (2.578) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 02/05/2013 | 7.86 | Put | Bond Future | 2,608.3100 | 2.6083 | 2,514.5500 | 2.5146 | (3.595) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 01/08/2013 | | | Bond Future | 8.0652 | 93.1016 | 8.0584 | 93.1601 | (0.084) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R213 | 01/08/2013 | 91.25 | Call | Bond Future | 82,486.6200 | 82.4866 | 82,545.1100 | 82.5451 | 0.071 | 0 | 0 | 0 |
| 2013/03/18 | R213 | 01/08/2013 | 91.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R213 | 07/11/2013 | | | Bond Future | 8.1427 | 90.8897 | 8.1357 | 90.9489 | (0.086) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 6,715.6300 | 6.7156 | 6,726.1500 | 6.7262 | 0.157 | 0 | 0 | 0 |
| 2013/03/18 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 3,030.6300 | 3.0306 | 2,981.9300 | 2.9819 | (1.607) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 6,765.4800 | 6.7655 | 6,776.2200 | 6.7762 | 0.159 | 0 | 0 | 0 |
| 2013/03/18 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 3,000.6200 | 3.0006 | 2,952.1400 | 2.9521 | (1.616) | 0 | 0 | 0 |
| 2013/03/18 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 6,815.4600 | 6.8155 | 6,826.4200 | 6.8264 | 0.161 | 0 | 0 | 0 |
| 2013/03/18 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 2,970.8600 | 2.9709 | 2,922.6000 | 2.9226 | (1.624) | 0 | 0 | 0 |
| 2013/03/18 | R214 | 02/05/2013 | | | Bond Future | 8.3403 | 81.3936 | 8.3338 | 81.4523 | (0.078) | 0.0000 | 0.0000 | 2,034 |
| 2013/03/18 | R214 | 02/05/2013 | 84.31 | Call | Bond Future | 72,614.0000 | 72.6140 | 72,672.6500 | 72.6727 | 0.081 | 0 | 0 | 0 |
| 2013/03/18 | R214 | 02/05/2013 | 84.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/03/18 | R214 | 01/08/2013 | | | Bond Future | 8.4072 | 82.4582 | 8.4005 | 82.5176 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2013/03/18 | R214 | 01/08/2013 | 84.31 | Call | Bond Future | 72,010.2800 | 72.0103 | 72,069.7200 | 72.0697 | 0.083 | 0 | 0 | 0 |
| 2013/03/18 | R214 | 01/08/2013 | 84.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | 241126 |