



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/12/2012 to 05/12/2012

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | 2025 | 07/02/2013 | | | Bond Future | 111.0078 | 111.0078 | 111.4268 | 111.4268 | 0.377 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 2025 | 07/02/2013 | 110.99 | Call | Bond Future | 17.8400 | 0.0178 | 436.8400 | 0.4368 | 2348.655 | 0 | 0 | 0 |
| 2012/12/05 | 2025 | 07/02/2013 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 2025 | 07/02/2013 | 111.00 | Call | Bond Future | 7.8400 | 0.0078 | 426.8400 | 0.4268 | 5344.388 | 0 | 0 | 0 |
| 2012/12/05 | 2025 | 07/02/2013 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 2025 | 07/02/2013 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 416.8400 | 0.4168 | 100.000 | 0 | 0 | 0 |
| 2012/12/05 | 2025 | 07/02/2013 | 111.01 | Put | Bond Future | 2.1600 | 0.0022 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/12/05 | 2038 | 07/02/2013 | | | Bond Future | 109.3406 | 109.3406 | 110.1494 | 110.1494 | 0.740 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 2038 | 07/02/2013 | 105.99 | Call | Bond Future | 3,350.6200 | 3.3506 | 4,159.3600 | 4.1594 | 24.137 | 0 | 0 | 0 |
| 2012/12/05 | 2038 | 07/02/2013 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 2038 | 07/02/2013 | 106.00 | Call | Bond Future | 3,340.6200 | 3.3406 | 4,149.3600 | 4.1494 | 24.209 | 0 | 0 | 0 |
| 2012/12/05 | 2038 | 07/02/2013 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 2038 | 07/02/2013 | 106.01 | Call | Bond Future | 3,330.6200 | 3.3306 | 4,139.3600 | 4.1394 | 24.282 | 0 | 0 | 0 |
| 2012/12/05 | 2038 | 07/02/2013 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 2050 | 07/02/2013 | | | Bond Future | 115.1794 | 115.1794 | 115.2474 | 115.2474 | 0.059 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 2050 | 07/02/2013 | 112.99 | Call | Bond Future | 2,189.4000 | 2.1894 | 2,257.3500 | 2.2574 | 3.104 | 0 | 0 | 0 |
| 2012/12/05 | 2050 | 07/02/2013 | 112.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 2050 | 07/02/2013 | 113.00 | Call | Bond Future | 2,179.4000 | 2.1794 | 2,247.3500 | 2.2474 | 3.118 | 0 | 0 | 0 |
| 2012/12/05 | 2050 | 07/02/2013 | 113.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 2050 | 07/02/2013 | 113.01 | Call | Bond Future | 2,169.4000 | 2.1694 | 2,237.3500 | 2.2374 | 3.132 | 0 | 0 | 0 |
| 2012/12/05 | 2050 | 07/02/2013 | 113.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | AL7T | 07/02/2013 | | | Index Future | 481.5570 | 481.5570 | 482.3540 | 482.3540 | 0.166 | 0.0000 | 0.0000 | 12 |
| 2012/12/05 | AL7T | 02/05/2013 | | | Index Future | 487.5940 | 487.5940 | 488.3990 | 488.3990 | 0.165 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | ALBI | 07/02/2013 | | | Index Future | 428.6580 | 428.6580 | 429.9210 | 429.9210 | 0.295 | 0.0000 | 0.0000 | 1,077 |
| 2012/12/05 | ALBI | 02/05/2013 | | | Index Future | 434.0320 | 434.0320 | 435.3090 | 435.3090 | 0.294 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C189 | 01/04/2013 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | EL28 | 07/02/2013 | | | Bond Future | 111.6943 | 111.6943 | 111.7598 | 111.7598 | 0.059 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | EL28 | 07/02/2013 | 113.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | EL28 | 07/02/2013 | 113.01 | Put | Bond Future | 1,315.7200 | 1.3157 | 1,250.2300 | 1.2502 | (4.978) | 0 | 0 | 0 |
| 2012/12/05 | EL28 | 07/02/2013 | 112.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | EL28 | 07/02/2013 | 112.99 | Put | Bond Future | 1,295.7200 | 1.2957 | 1,230.2300 | 1.2302 | (5.054) | 0 | 0 | 0 |
| 2012/12/05 | EL28 | 07/02/2013 | 113.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | EL28 | 07/02/2013 | 113.00 | Put | Bond Future | 1,305.7200 | 1.3057 | 1,240.2300 | 1.2402 | (5.016) | 0 | 0 | 0 |
| 2012/12/05 | ES33 | 07/02/2013 | | | Bond Future | 9.0419 | 88.8051 | 8.9670 | 89.4245 | (0.827) | 0.0000 | 0.0000 | 303 |
| 2012/12/05 | ES33 | 07/02/2013 | 8.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | ES33 | 07/02/2013 | 8.54 | Put | Bond Future | 4,290.8600 | 4.2909 | 3,671.4100 | 3.6714 | (14.436) | 0 | 0 | 0 |
| 2012/12/05 | ES33 | 07/02/2013 | 8.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | ES33 | 07/02/2013 | 8.55 | Put | Bond Future | 4,202.1700 | 4.2022 | 3,582.7200 | 3.5827 | (14.741) | 0 | 0 | 0 |
| 2012/12/05 | ES33 | 07/02/2013 | 8.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | ES33 | 07/02/2013 | 8.56 | Put | Bond Future | 4,113.6100 | 4.1136 | 3,494.1600 | 3.4942 | (15.059) | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 07/02/2013 | | | GOVI | 428.9210 | 428.9210 | 430.1590 | 430.1590 | 0.289 | 0.0000 | 0.0000 | 334 |
| 2012/12/05 | GOVI | 07/02/2013 | 432.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 07/02/2013 | 432.99 | Put | GOVI | 40,690.0000 | 4.0690 | 28,310.0000 | 2.8310 | (30.425) | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 07/02/2013 | 433.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 07/02/2013 | 433.00 | Put | GOVI | 40,790.0000 | 4.0790 | 28,410.0000 | 2.8410 | (30.351) | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 07/02/2013 | 433.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 07/02/2013 | 433.01 | Put | GOVI | 40,890.0000 | 4.0890 | 28,510.0000 | 2.8510 | (30.276) | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 02/05/2013 | | | GOVI | 434.2980 | 434.2980 | 435.5510 | 435.5510 | 0.289 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | GOVI | 02/05/2013 | 432.99 | Call | GOVI | 13,080.0000 | 1.3080 | 25,610.0000 | 2.5610 | 95.795 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 02/05/2013 | 432.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 02/05/2013 | 433.00 | Call | GOVI | 12,980.0000 | 1.2980 | 25,510.0000 | 2.5510 | 96.533 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 02/05/2013 | 433.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 02/05/2013 | 433.01 | Call | GOVI | 12,880.0000 | 1.2880 | 25,410.0000 | 2.5410 | 97.283 | 0 | 0 | 0 |
| 2012/12/05 | GOVI | 02/05/2013 | 433.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | IGOV | 07/02/2013 | | | Index Future | 195.6020 | 195.6020 | 195.5160 | 195.5160 | (0.044) | 0.0000 | 0.0000 | 608 |
| 2012/12/05 | IGOV | 02/05/2013 | | | Index Future | 198.0540 | 198.0540 | 197.9670 | 197.9670 | (0.044) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | ILBI | 07/02/2013 | | | Index Future | 521.4120 | 521.4120 | 522.4790 | 522.4790 | 0.205 | 0.0000 | 0.0000 | 169 |
| 2012/12/05 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | JBAF | 19/12/2012 | | | Jibar Tradeable Future | 5.1200 | 94.8800 | 5.1200 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 840 |
| 2012/12/05 | JBAF | 16/01/2013 | | | Jibar Tradeable Future | 5.3700 | 94.6300 | 5.3700 | 94.6300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | JBAF | 20/02/2013 | | | Jibar Tradeable Future | 5.0600 | 94.9400 | 5.0600 | 94.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 5.0400 | 94.9600 | 5.0400 | 94.9600 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2012/12/05 | JBAF | 17/04/2013 | | | Jibar Tradeable Future | 5.0200 | 94.9800 | 5.0200 | 94.9800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | JBAF | 15/05/2013 | | | Jibar Tradeable Future | 5.0100 | 94.9900 | 5.0100 | 94.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 4.9900 | 95.0100 | 4.9900 | 95.0100 | 0.000 | 0.0000 | 0.0000 | 500 |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.0200 | 94.9800 | 5.0200 | 94.9800 | 0.000 | 0.0000 | 0.0000 | 2,200 |
| 2012/12/05 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.1000 | 94.9000 | 5.1000 | 94.9000 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2012/12/05 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.2200 | 94.7800 | 5.2200 | 94.7800 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2012/12/05 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.3600 | 94.6400 | 5.3600 | 94.6400 | 0.000 | 0.0000 | 0.0000 | 800 |
| 2012/12/05 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.5000 | 94.5000 | 5.5000 | 94.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | OTH1 | 02/05/2013 | | | Index Future | 427.8020 | 427.8020 | 427.8020 | 427.8020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R023 | 07/02/2013 | | | Bond Future | 7.1034 | 108.1147 | 7.0498 | 108.5068 | (0.754) | 0.0000 | 0.0000 | 1,640 |
| 2012/12/05 | R023 | 07/02/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 07/02/2013 | 7.04 | Put | Bond Future | 463.9900 | 0.4640 | 71.8800 | 0.0719 | (84.508) | 0 | 0 | 0 |
| 2012/12/05 | R023 | 07/02/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 1.5400 | 0.0015 | 100.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 07/02/2013 | 7.05 | Put | Bond Future | 390.5700 | 0.3906 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/12/05 | R023 | 07/02/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 74.8900 | 0.0749 | 100.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 07/02/2013 | 7.06 | Put | Bond Future | 317.2200 | 0.3172 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/12/05 | R023 | 02/05/2013 | | | Bond Future | 7.1638 | 105.4985 | 7.1084 | 105.8954 | (0.773) | 0.0000 | 0.0000 | 2 |
| 2012/12/05 | R023 | 02/05/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 02/05/2013 | 7.06 | Put | Bond Future | 744.8900 | 0.7449 | 348.0600 | 0.3481 | (53.274) | 0 | 0 | 0 |
| 2012/12/05 | R023 | 02/05/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 02/05/2013 | 7.04 | Put | Bond Future | 889.2700 | 0.8893 | 492.4400 | 0.4924 | (44.624) | 0 | 0 | 0 |
| 2012/12/05 | R023 | 02/05/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 02/05/2013 | 7.05 | Put | Bond Future | 817.0500 | 0.8170 | 420.2200 | 0.4202 | (48.569) | 0 | 0 | 0 |
| 2012/12/05 | R023 | 01/08/2013 | | | Bond Future | 7.2255 | 106.9188 | 7.1680 | 107.3207 | (0.795) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R023 | 01/08/2013 | 7.29 | Call | Bond Future | 448.9400 | 0.4489 | 850.8700 | 0.8509 | 89.529 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 01/08/2013 | 7.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 01/08/2013 | 7.30 | Call | Bond Future | 518.3100 | 0.5183 | 920.2400 | 0.9202 | 77.546 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 01/08/2013 | 7.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 01/08/2013 | 7.31 | Call | Bond Future | 587.6200 | 0.5876 | 989.5500 | 0.9895 | 68.400 | 0 | 0 | 0 |
| 2012/12/05 | R023 | 01/08/2013 | 7.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | | | Bond Future | 5.5278 | 124.5461 | 5.5157 | 124.5782 | (0.218) | 0.0000 | 0.0000 | 7,617 |
| 2012/12/05 | R157 | 07/02/2013 | 6.28 | Call | Bond Future | 1,998.0200 | 1.9980 | 2,028.1800 | 2.0282 | 1.509 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.28 | Put | Bond Future | 18.0800 | 0.0181 | 16.1500 | 0.0162 | (10.675) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.50 | Call | Bond Future | 2,556.1100 | 2.5561 | 2,587.5300 | 2.5875 | 1.229 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.50 | Put | Bond Future | 5.1500 | 0.0052 | 4.4800 | 0.0045 | (13.010) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.70 | Call | Bond Future | 3,068.2400 | 3.0682 | 3,100.1300 | 3.1001 | 1.039 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.70 | Put | Bond Future | 1.2700 | 0.0013 | 1.0700 | 0.0011 | (15.748) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.75 | Call | Bond Future | 3,196.3800 | 3.1964 | 3,228.3300 | 3.2283 | 1.000 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.75 | Put | Bond Future | 0.8700 | 0.0009 | 0.7300 | 0.0007 | (16.092) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.80 | Call | Bond Future | 3,324.4600 | 3.3245 | 3,356.4500 | 3.3564 | 0.962 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/02/2013 | 6.80 | Put | Bond Future | 0.5900 | 0.0006 | 0.4900 | 0.0005 | (16.949) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 02/05/2013 | | | Bond Future | 5.5583 | 119.2383 | 5.5449 | 119.2709 | (0.242) | 0.0000 | 0.0000 | 141 |
| 2012/12/05 | R157 | 02/05/2013 | 5.35 | Call | Bond Future | 390.0500 | 0.3901 | 402.1000 | 0.4021 | 3.089 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 02/05/2013 | 5.35 | Put | Bond Future | 895.5600 | 0.8956 | 875.0500 | 0.8750 | (2.290) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 02/05/2013 | 5.36 | Call | Bond Future | 399.3600 | 0.3994 | 411.6100 | 0.4116 | 3.067 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 02/05/2013 | 5.36 | Put | Bond Future | 880.5400 | 0.8805 | 860.2300 | 0.8602 | (2.307) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 02/05/2013 | 5.34 | Call | Bond Future | 380.8700 | 0.3809 | 392.7300 | 0.3927 | 3.114 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 02/05/2013 | 5.34 | Put | Bond Future | 910.7200 | 0.9107 | 890.0200 | 0.8900 | (2.273) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | R157 | 07/11/2013 | | | Bond Future | 5.6288 | 115.7187 | 5.6113 | 115.7517 | (0.311) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R157 | 07/11/2013 | 5.61 | Call | Bond Future | 819.0300 | 0.8190 | 830.2800 | 0.8303 | 1.374 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/11/2013 | 5.61 | Put | Bond Future | 854.4900 | 0.8545 | 832.7800 | 0.8328 | (2.541) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/11/2013 | 5.59 | Call | Bond Future | 799.8400 | 0.7998 | 811.7500 | 0.8117 | 1.489 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/11/2013 | 5.59 | Put | Bond Future | 872.9400 | 0.8729 | 851.8900 | 0.8519 | (2.411) | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/11/2013 | 5.60 | Call | Bond Future | 809.4000 | 0.8094 | 820.9800 | 0.8210 | 1.431 | 0 | 0 | 0 |
| 2012/12/05 | R157 | 07/11/2013 | 5.60 | Put | Bond Future | 863.6800 | 0.8637 | 842.3000 | 0.8423 | (2.475) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | | | Bond Future | 7.6329 | 125.7657 | 7.5434 | 126.6528 | (1.172) | 0.0000 | 0.0000 | 37,363 |
| 2012/12/05 | R186 | 07/02/2013 | 7.00 | Call | Bond Future | 656.3900 | 0.6564 | 800.1900 | 0.8002 | 21.908 | 0 | 0 | 10,300 |
| 2012/12/05 | R186 | 07/02/2013 | 7.00 | Put | Bond Future | 7,126.0900 | 7.1261 | 6,382.8200 | 6.3828 | (10.430) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 7.25 | Call | Bond Future | 1,250.7300 | 1.2507 | 1,490.6100 | 1.4906 | 19.179 | 0 | 0 | 670 |
| 2012/12/05 | R186 | 07/02/2013 | 7.25 | Put | Bond Future | 5,109.7000 | 5.1097 | 4,462.5100 | 4.4625 | (12.666) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 7.50 | Call | Bond Future | 2,145.8900 | 2.1459 | 2,505.5300 | 2.5055 | 16.759 | 0 | 0 | 575 |
| 2012/12/05 | R186 | 07/02/2013 | 7.50 | Put | Bond Future | 3,466.3600 | 3.4664 | 2,938.9300 | 2.9389 | (15.216) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.32 | Call | Bond Future | 7,173.6700 | 7.1737 | 7,892.4400 | 7.8924 | 10.020 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.32 | Put | Bond Future | 647.1600 | 0.6472 | 478.8600 | 0.4789 | (26.006) | 0 | 0 | 2,000 |
| 2012/12/05 | R186 | 07/02/2013 | 8.50 | Call | Bond Future | 8,567.2600 | 8.5673 | 9,337.1600 | 9.3372 | 8.987 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.50 | Put | Bond Future | 411.4900 | 0.4115 | 294.3200 | 0.2943 | (28.475) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 7.75 | Call | Bond Future | 3,372.5900 | 3.3726 | 3,847.4700 | 3.8475 | 14.081 | 0 | 0 | 1,000 |
| 2012/12/05 | R186 | 07/02/2013 | 7.75 | Put | Bond Future | 2,224.4900 | 2.2245 | 1,812.3000 | 1.8123 | (18.530) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.00 | Call | Bond Future | 4,894.4900 | 4.8945 | 5,489.5200 | 5.4895 | 12.157 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.00 | Put | Bond Future | 1,345.5600 | 1.3456 | 1,053.5200 | 1.0535 | (21.704) | 0 | 0 | 150 |
| 2012/12/05 | R186 | 07/02/2013 | 8.55 | Call | Bond Future | 8,960.7700 | 8.9608 | 9,745.2600 | 9.7453 | 8.755 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.55 | Put | Bond Future | 358.1300 | 0.3581 | 255.5500 | 0.2555 | (28.643) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.45 | Call | Bond Future | 8,174.4600 | 8.1745 | 8,931.4800 | 8.9315 | 9.261 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.45 | Put | Bond Future | 468.0300 | 0.4680 | 337.9800 | 0.3380 | (27.787) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.47 | Call | Bond Future | 8,331.1200 | 8.3311 | 9,093.4100 | 9.0934 | 9.150 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/02/2013 | 8.47 | Put | Bond Future | 444.6600 | 0.4447 | 319.8800 | 0.3199 | (28.062) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 02/05/2013 | | | Bond Future | 7.7033 | 127.2739 | 7.6110 | 128.1717 | (1.198) | 0.0000 | 0.0000 | 212 |
| 2012/12/05 | R186 | 02/05/2013 | 7.41 | Call | Bond Future | 2,934.8300 | 2.9348 | 3,312.2400 | 3.3122 | 12.860 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 02/05/2013 | 7.41 | Put | Bond Future | 5,819.9900 | 5.8200 | 5,299.6200 | 5.2996 | (8.941) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 02/05/2013 | 7.39 | Call | Bond Future | 2,858.2300 | 2.8582 | 3,229.0500 | 3.2290 | 12.974 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 02/05/2013 | 7.39 | Put | Bond Future | 5,943.5200 | 5.9435 | 5,416.5600 | 5.4166 | (8.866) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 02/05/2013 | 7.40 | Call | Bond Future | 2,896.3700 | 2.8964 | 3,270.4800 | 3.2705 | 12.917 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 02/05/2013 | 7.40 | Put | Bond Future | 5,881.5400 | 5.8815 | 5,357.8700 | 5.3579 | (8.904) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | | | Bond Future | 7.8655 | 125.4231 | 7.7665 | 126.3451 | (1.259) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.14 | Call | Bond Future | 7,985.8500 | 7.9859 | 8,470.2300 | 8.4702 | 6.065 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 5,479.9100 | 5.4799 | 5,042.2900 | 5.0423 | (7.986) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.15 | Call | Bond Future | 8,036.6900 | 8.0367 | 8,523.0900 | 8.5231 | 6.052 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.15 | Put | Bond Future | 5,440.8300 | 5.4408 | 5,005.2300 | 5.0052 | (8.006) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.16 | Call | Bond Future | 8,087.6700 | 8.0877 | 8,575.6100 | 8.5756 | 6.033 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.16 | Put | Bond Future | 5,401.9900 | 5.4020 | 4,967.9300 | 4.9679 | (8.035) | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.75 | Call | Bond Future | 11,307.6000 | 11.3076 | 11,903.4300 | 11.9034 | 5.269 | 0 | 0 | 0 |
| 2012/12/05 | R186 | 07/11/2013 | 8.75 | Put | Bond Future | 3,487.0600 | 3.4871 | 3,160.8900 | 3.1609 | (9.354) | 0 | 0 | 130 |
| 2012/12/05 | R189 | 07/02/2013 | | | Bond Future | 217.3410 | 217.3410 | 217.4143 | 217.4143 | 0.034 | 0.0000 | 0.0000 | 154 |
| 2012/12/05 | R189 | 07/02/2013 | 212.99 | Call | Bond Future | 4,350.9500 | 4.3510 | 4,424.3300 | 4.4243 | 1.687 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | R189 | 07/02/2013 | 212.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R189 | 07/02/2013 | 213.00 | Call | Bond Future | 4,340.9500 | 4.3410 | 4,414.3300 | 4.4143 | 1.690 | 0 | 0 | 0 |
| 2012/12/05 | R189 | 07/02/2013 | 213.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R189 | 07/02/2013 | 213.01 | Call | Bond Future | 4,330.9500 | 4.3310 | 4,404.3300 | 4.4043 | 1.694 | 0 | 0 | 0 |
| 2012/12/05 | R189 | 07/02/2013 | 213.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 07/02/2013 | | | Bond Future | 280.9688 | 280.9688 | 283.1105 | 283.1105 | 0.762 | 0.0000 | 0.0000 | 2,543 |
| 2012/12/05 | R197 | 07/02/2013 | 278.99 | Call | Bond Future | 1,978.7800 | 1.9788 | 4,120.4900 | 4.1205 | 108.234 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 07/02/2013 | 278.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 07/02/2013 | 279.00 | Call | Bond Future | 1,968.7800 | 1.9688 | 4,110.4900 | 4.1105 | 108.784 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 07/02/2013 | 279.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 07/02/2013 | 279.01 | Call | Bond Future | 1,958.7800 | 1.9588 | 4,100.4900 | 4.1005 | 109.339 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 07/02/2013 | 279.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 02/05/2013 | | | Bond Future | 284.4910 | 284.4910 | 286.6590 | 286.6590 | 0.762 | 0.0000 | 0.0000 | 40 |
| 2012/12/05 | R197 | 02/05/2013 | 282.39 | Call | Bond Future | 2,100.9900 | 2.1010 | 4,269.0300 | 4.2690 | 103.191 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 02/05/2013 | 282.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 02/05/2013 | 282.40 | Call | Bond Future | 2,090.9900 | 2.0910 | 4,259.0300 | 4.2590 | 103.685 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 02/05/2013 | 282.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 02/05/2013 | 282.41 | Call | Bond Future | 2,080.9900 | 2.0810 | 4,249.0300 | 4.2490 | 104.183 | 0 | 0 | 0 |
| 2012/12/05 | R197 | 02/05/2013 | 282.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | | | Bond Future | 5.1261 | 107.5963 | 5.1100 | 107.6256 | (0.314) | 0.0000 | 0.0000 | 1,540 |
| 2012/12/05 | R201 | 07/02/2013 | 4.98 | Call | Bond Future | 140.6100 | 0.1406 | 148.9300 | 0.1489 | 5.917 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 4.98 | Put | Bond Future | 407.1200 | 0.4071 | 386.1400 | 0.3861 | (5.153) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 5.60 | Call | Bond Future | 889.0200 | 0.8890 | 914.0700 | 0.9141 | 2.818 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 5.60 | Put | Bond Future | 30.1700 | 0.0302 | 25.9200 | 0.0259 | (14.087) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 6.20 | Call | Bond Future | 1,933.5400 | 1.9335 | 1,962.7700 | 1.9628 | 1.512 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 6.20 | Put | Bond Future | 0.4400 | 0.0004 | 0.3700 | 0.0004 | (15.909) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 6.25 | Call | Bond Future | 2,022.2500 | 2.0222 | 2,051.5100 | 2.0515 | 1.447 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 6.25 | Put | Bond Future | 0.2800 | 0.0003 | 0.2400 | 0.0002 | (14.286) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 6.30 | Call | Bond Future | 2,110.9200 | 2.1109 | 2,140.1900 | 2.1402 | 1.387 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/02/2013 | 6.30 | Put | Bond Future | 0.1800 | 0.0002 | 0.1500 | 0.0002 | (16.667) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 02/05/2013 | | | Bond Future | 5.1096 | 108.8867 | 5.0911 | 108.9164 | (0.364) | 0.0000 | 0.0000 | 4 |
| 2012/12/05 | R201 | 02/05/2013 | 4.05 | Call | Bond Future | 3.9000 | 0.0039 | 4.7500 | 0.0048 | 21.795 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 02/05/2013 | 4.05 | Put | Bond Future | 1,716.5000 | 1.7165 | 1,687.6100 | 1.6876 | (1.683) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 02/05/2013 | 4.06 | Call | Bond Future | 4.1600 | 0.0042 | 5.0200 | 0.0050 | 20.673 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 02/05/2013 | 4.06 | Put | Bond Future | 1,700.4200 | 1.7004 | 1,671.5400 | 1.6715 | (1.698) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 02/05/2013 | 4.04 | Call | Bond Future | 3.6500 | 0.0037 | 4.4800 | 0.0045 | 22.740 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 02/05/2013 | 4.04 | Put | Bond Future | 1,732.5800 | 1.7326 | 1,703.6700 | 1.7037 | (1.669) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/11/2013 | | | Bond Future | 5.0000 | 107.4221 | 4.9725 | 107.4523 | (0.549) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 321.9500 | 0.3220 | 337.4000 | 0.3374 | 4.799 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 541.5900 | 0.5416 | 526.9200 | 0.5269 | (2.709) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 326.9600 | 0.3270 | 342.1200 | 0.3421 | 4.637 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 535.6000 | 0.5356 | 520.6400 | 0.5206 | (2.793) | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 317.0000 | 0.3170 | 332.7200 | 0.3327 | 4.959 | 0 | 0 | 0 |
| 2012/12/05 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 547.6400 | 0.5476 | 533.2400 | 0.5332 | (2.629) | 0 | 0 | 0 |
| 2012/12/05 | R202 | 07/02/2013 | | | Bond Future | 208.5854 | 208.5854 | 212.3534 | 212.3534 | 1.806 | 0.0000 | 0.0000 | 51,724 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | R202 | 07/02/2013 | 204.99 | Call | Bond Future | 3,595.4400 | 3.5954 | 7,363.4300 | 7.3634 | 104.799 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 07/02/2013 | 204.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 07/02/2013 | 205.00 | Call | Bond Future | 3,585.4400 | 3.5854 | 7,353.4300 | 7.3534 | 105.091 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 07/02/2013 | 205.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 07/02/2013 | 205.01 | Call | Bond Future | 3,575.4400 | 3.5754 | 7,343.4300 | 7.3434 | 105.385 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 07/02/2013 | 205.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 02/05/2013 | | | Bond Future | 211.2004 | 211.2004 | 215.0148 | 215.0148 | 1.806 | 0.0000 | 0.0000 | 1 |
| 2012/12/05 | R202 | 02/05/2013 | 211.04 | Call | Bond Future | 160.4500 | 0.1605 | 3,974.8000 | 3.9748 | 2377.283 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 02/05/2013 | 211.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 02/05/2013 | 211.05 | Call | Bond Future | 150.4500 | 0.1504 | 3,964.8000 | 3.9648 | 2535.294 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 02/05/2013 | 211.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 02/05/2013 | 211.06 | Call | Bond Future | 140.4500 | 0.1404 | 3,954.8000 | 3.9548 | 2715.806 | 0 | 0 | 0 |
| 2012/12/05 | R202 | 02/05/2013 | 211.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | | | Bond Future | 6.0109 | 112.2690 | 5.9934 | 112.3417 | (0.290) | 0.0000 | 0.0000 | 19,048 |
| 2012/12/05 | R203 | 07/02/2013 | 5.54 | Call | Bond Future | 182.5200 | 0.1825 | 193.2700 | 0.1933 | 5.890 | 0 | 0 | 10,000 |
| 2012/12/05 | R203 | 07/02/2013 | 5.54 | Put | Bond Future | 2,166.8200 | 2.1668 | 2,104.8600 | 2.1049 | (2.859) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.11 | Call | Bond Future | 1,054.4700 | 1.0545 | 1,094.6700 | 1.0947 | 3.812 | 0 | 0 | 12,600 |
| 2012/12/05 | R203 | 07/02/2013 | 6.11 | Put | Bond Future | 642.2600 | 0.6423 | 609.7500 | 0.6098 | (5.062) | 0 | 0 | 3,254 |
| 2012/12/05 | R203 | 07/02/2013 | 6.45 | Call | Bond Future | 2,042.1500 | 2.0422 | 2,099.2400 | 2.0992 | 2.796 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.45 | Put | Bond Future | 230.5600 | 0.2306 | 214.9400 | 0.2149 | (6.775) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.55 | Call | Bond Future | 2,382.0000 | 2.3820 | 2,442.5600 | 2.4426 | 2.542 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.55 | Put | Bond Future | 163.0400 | 0.1630 | 150.8900 | 0.1509 | (7.452) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.65 | Call | Bond Future | 2,737.3900 | 2.7374 | 2,800.6900 | 2.8007 | 2.312 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.65 | Put | Bond Future | 112.9500 | 0.1129 | 103.5400 | 0.1035 | (8.331) | 0 | 0 | 30,250 |
| 2012/12/05 | R203 | 07/02/2013 | 6.94 | Call | Bond Future | 3,824.1800 | 3.8242 | 3,893.4600 | 3.8935 | 1.812 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.94 | Put | Bond Future | 34.4700 | 0.0345 | 31.0400 | 0.0310 | (9.951) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 7.15 | Call | Bond Future | 4,636.1400 | 4.6361 | 4,707.4800 | 4.7075 | 1.539 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 7.15 | Put | Bond Future | 12.3700 | 0.0124 | 11.0000 | 0.0110 | (11.075) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.50 | Call | Bond Future | 2,209.8900 | 2.2099 | 2,268.9100 | 2.2689 | 2.671 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/02/2013 | 6.50 | Put | Bond Future | 194.3800 | 0.1944 | 180.6900 | 0.1807 | (7.043) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 02/05/2013 | | | Bond Future | 6.0579 | 109.4591 | 6.0394 | 109.5327 | (0.306) | 0.0000 | 0.0000 | 22 |
| 2012/12/05 | R203 | 02/05/2013 | 5.90 | Call | Bond Future | 923.9700 | 0.9240 | 959.7400 | 0.9597 | 3.871 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 02/05/2013 | 5.90 | Put | Bond Future | 1,553.0400 | 1.5530 | 1,515.1200 | 1.5151 | (2.442) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 02/05/2013 | 5.91 | Call | Bond Future | 941.1100 | 0.9411 | 977.2700 | 0.9773 | 3.842 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 02/05/2013 | 5.91 | Put | Bond Future | 1,530.2200 | 1.5302 | 1,492.6900 | 1.4927 | (2.453) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 02/05/2013 | 5.89 | Call | Bond Future | 907.0300 | 0.9070 | 942.4100 | 0.9424 | 3.901 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 02/05/2013 | 5.89 | Put | Bond Future | 1,576.0800 | 1.5761 | 1,537.7700 | 1.5378 | (2.431) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/11/2013 | | | Bond Future | 6.1719 | 108.3173 | 6.1505 | 108.3926 | (0.347) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | 1,538.9800 | 1.5390 | 1,583.2400 | 1.5832 | 2.876 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 2,145.6700 | 2.1457 | 2,114.6600 | 2.1147 | (1.445) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 1,554.9900 | 1.5550 | 1,599.4900 | 1.5995 | 2.862 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 2,126.2700 | 2.1263 | 2,095.5000 | 2.0955 | (1.447) | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 1,523.0700 | 1.5231 | 1,567.0900 | 1.5671 | 2.890 | 0 | 0 | 0 |
| 2012/12/05 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 2,165.1900 | 2.1652 | 2,133.9400 | 2.1339 | (1.443) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | | | Bond Future | 6.2516 | 109.6148 | 6.2239 | 109.7558 | (0.443) | 0.0000 | 0.0000 | 11,672 |
| 2012/12/05 | R204 | 07/02/2013 | 7.29 | Call | Bond Future | 5,170.0300 | 5.1700 | 5,305.8100 | 5.3058 | 2.626 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | R204 | 07/02/2013 | 7.29 | Put | Bond Future | 40.3300 | 0.0403 | 35.0900 | 0.0351 | (12.993) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 7.45 | Call | Bond Future | 5,912.8200 | 5.9128 | 6,051.0700 | 6.0511 | 2.338 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 7.45 | Put | Bond Future | 19.4400 | 0.0194 | 16.6700 | 0.0167 | (14.249) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 7.95 | Call | Bond Future | 8,236.8400 | 8.2368 | 8,377.6200 | 8.3776 | 1.709 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 7.95 | Put | Bond Future | 1.3300 | 0.0013 | 1.0900 | 0.0011 | (18.045) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 8.00 | Call | Bond Future | 8,467.0500 | 8.4671 | 8,607.8900 | 8.6079 | 1.663 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 8.00 | Put | Bond Future | 0.9800 | 0.0010 | 0.8000 | 0.0008 | (18.367) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 8.05 | Call | Bond Future | 8,696.7100 | 8.6967 | 8,837.5900 | 8.8376 | 1.620 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/02/2013 | 8.05 | Put | Bond Future | 0.7200 | 0.0007 | 0.5800 | 0.0006 | (19.444) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 02/05/2013 | | | Bond Future | 6.3034 | 110.9293 | 6.2742 | 111.0721 | (0.462) | 0.0000 | 0.0000 | 24 |
| 2012/12/05 | R204 | 02/05/2013 | 6.30 | Call | Bond Future | 1,707.0000 | 1.7070 | 1,785.7100 | 1.7857 | 4.611 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 02/05/2013 | 6.30 | Put | Bond Future | 1,723.4100 | 1.7234 | 1,659.3600 | 1.6594 | (3.716) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 02/05/2013 | 6.31 | Call | Bond Future | 1,732.0000 | 1.7320 | 1,811.3500 | 1.8113 | 4.581 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 02/05/2013 | 6.31 | Put | Bond Future | 1,699.4300 | 1.6994 | 1,636.0200 | 1.6360 | (3.731) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 02/05/2013 | 6.29 | Call | Bond Future | 1,682.2100 | 1.6822 | 1,760.2800 | 1.7603 | 4.641 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 02/05/2013 | 6.29 | Put | Bond Future | 1,747.6300 | 1.7476 | 1,682.9400 | 1.6829 | (3.702) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | | | Bond Future | 6.4246 | 109.9041 | 6.3919 | 110.0504 | (0.509) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 2,309.2900 | 2.3093 | 2,387.7300 | 2.3877 | 3.397 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 2,868.1000 | 2.8681 | 2,800.3200 | 2.8003 | (2.363) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 2,330.6200 | 2.3306 | 2,409.0500 | 2.4091 | 3.365 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 2,844.4300 | 2.8444 | 2,776.6400 | 2.7766 | (2.383) | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 4,083.4600 | 4.0835 | 4,184.8300 | 4.1848 | 2.482 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 1,547.5600 | 1.5476 | 1,502.7100 | 1.5027 | (2.898) | 0 | 0 | 180 |
| 2012/12/05 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 2,288.0700 | 2.2881 | 2,366.5300 | 2.3665 | 3.429 | 0 | 0 | 0 |
| 2012/12/05 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 2,891.9000 | 2.8919 | 2,824.1400 | 2.8241 | (2.343) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | | | Bond Future | 5.1097 | 102.7018 | 5.0869 | 102.7224 | (0.447) | 0.0000 | 0.0000 | 1,120 |
| 2012/12/05 | R206 | 07/02/2013 | 4.76 | Call | Bond Future | 14.8700 | 0.0149 | 17.9000 | 0.0179 | 20.377 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 4.76 | Put | Bond Future | 332.4700 | 0.3325 | 314.8200 | 0.3148 | (5.309) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 5.00 | Call | Bond Future | 64.7800 | 0.0648 | 73.3000 | 0.0733 | 13.152 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 5.00 | Put | Bond Future | 164.2300 | 0.1642 | 152.0700 | 0.1521 | (7.404) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 5.95 | Call | Bond Future | 757.5100 | 0.7575 | 778.0700 | 0.7781 | 2.714 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 5.95 | Put | Bond Future | 0.5000 | 0.0005 | 0.3800 | 0.0004 | (24.000) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 6.00 | Call | Bond Future | 802.0900 | 0.8021 | 822.6900 | 0.8227 | 2.568 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 6.00 | Put | Bond Future | 0.3200 | 0.0003 | 0.2400 | 0.0002 | (25.000) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 6.05 | Call | Bond Future | 846.7100 | 0.8467 | 867.3300 | 0.8673 | 2.435 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/02/2013 | 6.05 | Put | Bond Future | 0.2000 | 0.0002 | 0.1400 | 0.0001 | (30.000) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 02/05/2013 | | | Bond Future | 5.0773 | 103.9333 | 5.0465 | 103.9543 | (0.607) | 0.0000 | 0.0000 | 23 |
| 2012/12/05 | R206 | 02/05/2013 | 3.40 | Call | Bond Future | 0.0100 | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 02/05/2013 | 3.40 | Put | Bond Future | 1,154.9600 | 1.1550 | 1,133.9400 | 1.1339 | (1.820) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 02/05/2013 | 3.41 | Call | Bond Future | 0.0100 | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 02/05/2013 | 3.41 | Put | Bond Future | 1,148.0100 | 1.1480 | 1,126.9900 | 1.1270 | (1.831) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 02/05/2013 | 3.39 | Call | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 02/05/2013 | 3.39 | Put | Bond Future | 1,161.9100 | 1.1619 | 1,140.8800 | 1.1409 | (1.810) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/11/2013 | | | Bond Future | 4.2446 | 102.9835 | 4.1266 | 103.0047 | (2.781) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 61.2400 | 0.0612 | 76.0600 | 0.0761 | 24.200 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 51.3100 | 0.0513 | 44.9700 | 0.0450 | (12.356) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 62.1900 | 0.0622 | 77.1100 | 0.0771 | 23.991 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 50.4700 | 0.0505 | 44.2300 | 0.0442 | (12.364) | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 60.3000 | 0.0603 | 75.0100 | 0.0750 | 24.395 | 0 | 0 | 0 |
| 2012/12/05 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 52.1700 | 0.0522 | 45.7200 | 0.0457 | (12.363) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | | | Bond Future | 6.5512 | 104.3927 | 6.5338 | 104.4906 | (0.265) | 0.0000 | 0.0000 | 6,643 |
| 2012/12/05 | R207 | 07/02/2013 | 7.66 | Call | Bond Future | 6,053.5200 | 6.0535 | 6,147.8800 | 6.1479 | 1.559 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 7.66 | Put | Bond Future | 41.2200 | 0.0412 | 37.7100 | 0.0377 | (8.515) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 7.80 | Call | Bond Future | 6,762.8300 | 6.7628 | 6,858.6400 | 6.8586 | 1.417 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 7.80 | Put | Bond Future | 22.2500 | 0.0223 | 20.1900 | 0.0202 | (9.258) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 8.20 | Call | Bond Future | 8,787.7700 | 8.7878 | 8,885.2900 | 8.8853 | 1.110 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 8.20 | Put | Bond Future | 3.0100 | 0.0030 | 2.6600 | 0.0027 | (11.628) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 8.25 | Call | Bond Future | 9,038.8000 | 9.0388 | 9,136.4000 | 9.1364 | 1.080 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 8.25 | Put | Bond Future | 2.2800 | 0.0023 | 2.0100 | 0.0020 | (11.842) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 8.30 | Call | Bond Future | 9,289.1800 | 9.2892 | 9,386.8500 | 9.3868 | 1.051 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/02/2013 | 8.30 | Put | Bond Future | 1.7200 | 0.0017 | 1.5200 | 0.0015 | (11.628) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 02/05/2013 | | | Bond Future | 6.6101 | 105.6445 | 6.5919 | 105.7436 | (0.275) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R207 | 02/05/2013 | 6.45 | Call | Bond Future | 1,589.4800 | 1.5895 | 1,640.6900 | 1.6407 | 3.222 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 02/05/2013 | 6.45 | Put | Bond Future | 2,466.6600 | 2.4667 | 2,418.7200 | 2.4187 | (1.944) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 02/05/2013 | 6.46 | Call | Bond Future | 1,613.3200 | 1.6133 | 1,664.9600 | 1.6650 | 3.201 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 02/05/2013 | 6.46 | Put | Bond Future | 2,435.4500 | 2.4354 | 2,387.9400 | 2.3879 | (1.951) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 02/05/2013 | 6.44 | Call | Bond Future | 1,565.8600 | 1.5659 | 1,616.6300 | 1.6166 | 3.242 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 02/05/2013 | 6.44 | Put | Bond Future | 2,498.1300 | 2.4981 | 2,449.7500 | 2.4497 | (1.937) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/11/2013 | | | Bond Future | 6.7445 | 104.8691 | 6.7245 | 104.9706 | (0.297) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 2,950.9400 | 2.9509 | 3,022.6300 | 3.0226 | 2.429 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 3,176.3900 | 3.1764 | 3,146.6500 | 3.1467 | (0.936) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 2,975.8400 | 2.9758 | 3,047.7900 | 3.0478 | 2.418 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 3,150.5700 | 3.1506 | 3,121.0900 | 3.1211 | (0.936) | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 2,926.1600 | 2.9262 | 2,997.5800 | 2.9976 | 2.441 | 0 | 0 | 0 |
| 2012/12/05 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 3,202.3700 | 3.2024 | 3,172.3600 | 3.1724 | (0.937) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | | | Bond Future | 6.6910 | 102.8580 | 6.6479 | 103.1259 | (0.644) | 0.0000 | 0.0000 | 18,998 |
| 2012/12/05 | R208 | 07/02/2013 | 8.00 | Call | Bond Future | 7,761.2900 | 7.7613 | 8,023.3300 | 8.0233 | 3.376 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 8.00 | Put | Bond Future | 27.2500 | 0.0273 | 21.4100 | 0.0214 | (21.431) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 8.05 | Call | Bond Future | 8,036.4500 | 8.0364 | 8,299.5000 | 8.2995 | 3.273 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 8.05 | Put | Bond Future | 21.9600 | 0.0220 | 17.1300 | 0.0171 | (21.995) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 8.83 | Call | Bond Future | 12,255.5800 | 12.2556 | 12,523.3300 | 12.5233 | 2.185 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 8.83 | Put | Bond Future | 0.4000 | 0.0004 | 0.2700 | 0.0003 | (32.500) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 6.00 | Call | Bond Future | 209.2200 | 0.2092 | 236.3300 | 0.2363 | 12.958 | 0 | 0 | 12,250 |
| 2012/12/05 | R208 | 07/02/2013 | 6.00 | Put | Bond Future | 4,614.7200 | 4.6147 | 4,373.9500 | 4.3739 | (5.217) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 7.78 | Call | Bond Future | 6,553.9700 | 6.5540 | 6,809.1900 | 6.8092 | 3.894 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 7.78 | Put | Bond Future | 66.6000 | 0.0666 | 53.9400 | 0.0539 | (19.009) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 7.85 | Call | Bond Future | 6,936.9100 | 6.9369 | 7,194.7800 | 7.1948 | 3.717 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 7.85 | Put | Bond Future | 50.6200 | 0.0506 | 40.6100 | 0.0406 | (19.775) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 7.95 | Call | Bond Future | 7,486.1900 | 7.4862 | 7,747.0400 | 7.7470 | 3.484 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/02/2013 | 7.95 | Put | Bond Future | 33.6600 | 0.0337 | 26.6300 | 0.0266 | (20.885) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 02/05/2013 | | | Bond Future | 6.7458 | 100.6986 | 6.7011 | 100.9698 | (0.663) | 0.0000 | 0.0000 | 47 |
| 2012/12/05 | R208 | 02/05/2013 | 6.66 | Call | Bond Future | 2,051.3100 | 2.0513 | 2,185.2800 | 2.1853 | 6.531 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 02/05/2013 | 6.66 | Put | Bond Future | 2,572.0900 | 2.5721 | 2,434.9200 | 2.4349 | (5.333) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | R208 | 02/05/2013 | 6.64 | Call | Bond Future | 1,995.6300 | 1.9956 | 2,127.3300 | 2.1273 | 6.599 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 02/05/2013 | 6.64 | Put | Bond Future | 2,638.2500 | 2.6382 | 2,498.8100 | 2.4988 | (5.285) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 02/05/2013 | 6.65 | Call | Bond Future | 2,023.3600 | 2.0234 | 2,156.1900 | 2.1562 | 6.565 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 02/05/2013 | 6.65 | Put | Bond Future | 2,605.0300 | 2.6050 | 2,466.7200 | 2.4667 | (5.309) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | | | Bond Future | 6.8739 | 100.0792 | 6.8251 | 100.3574 | (0.710) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 3,399.9600 | 3.4000 | 3,551.3200 | 3.5513 | 4.452 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 3,764.3800 | 3.7644 | 3,637.5400 | 3.6375 | (3.369) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 5,615.1500 | 5.6151 | 5,811.1300 | 5.8111 | 3.490 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 2,129.2400 | 2.1292 | 2,047.0200 | 2.0470 | (3.861) | 0 | 0 | 230 |
| 2012/12/05 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 3,345.3900 | 3.3454 | 3,495.3500 | 3.4954 | 4.483 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 3,824.2200 | 3.8242 | 3,695.9800 | 3.6960 | (3.353) | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 3,372.6100 | 3.3726 | 3,523.2700 | 3.5233 | 4.467 | 0 | 0 | 0 |
| 2012/12/05 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 3,794.2100 | 3.7942 | 3,666.6700 | 3.6667 | (3.361) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | | | Bond Future | 8.4282 | 80.2909 | 8.3544 | 80.9105 | (0.875) | 0.0000 | 0.0000 | 11,374 |
| 2012/12/05 | R209 | 07/02/2013 | 8.63 | Call | Bond Future | 3,062.0700 | 3.0621 | 3,456.8400 | 3.4568 | 12.892 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 8.63 | Put | Bond Future | 1,405.5400 | 1.4055 | 1,180.7200 | 1.1807 | (15.995) | 0 | 0 | 11,000 |
| 2012/12/05 | R209 | 07/02/2013 | 8.83 | Call | Bond Future | 4,128.6300 | 4.1286 | 4,588.6000 | 4.5886 | 11.141 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 8.83 | Put | Bond Future | 884.3800 | 0.8844 | 724.7600 | 0.7248 | (18.049) | 0 | 0 | 14,000 |
| 2012/12/05 | R209 | 07/02/2013 | 8.95 | Call | Bond Future | 4,827.3000 | 4.8273 | 5,320.4100 | 5.3204 | 10.215 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 8.95 | Put | Bond Future | 655.2600 | 0.6553 | 528.7800 | 0.5288 | (19.302) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.06 | Call | Bond Future | 5,497.1200 | 5.4971 | 6,016.3300 | 6.0163 | 9.445 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.06 | Put | Bond Future | 490.5100 | 0.4905 | 390.1300 | 0.3901 | (20.464) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.10 | Call | Bond Future | 5,746.2900 | 5.7463 | 6,273.9800 | 6.2740 | 9.183 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.10 | Put | Bond Future | 439.9100 | 0.4399 | 348.0100 | 0.3480 | (20.891) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.00 | Call | Bond Future | 5,128.7700 | 5.1288 | 5,634.2500 | 5.6342 | 9.856 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.00 | Put | Bond Future | 575.5100 | 0.5755 | 461.4000 | 0.4614 | (19.828) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.05 | Call | Bond Future | 5,435.2400 | 5.4352 | 5,952.2500 | 5.9523 | 9.512 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/02/2013 | 9.05 | Put | Bond Future | 503.8800 | 0.5039 | 401.3000 | 0.4013 | (20.358) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 02/05/2013 | | | Bond Future | 8.4968 | 78.1122 | 8.4211 | 78.7394 | (0.891) | 0.0000 | 0.0000 | 33 |
| 2012/12/05 | R209 | 02/05/2013 | 8.01 | Call | Bond Future | 2,265.5000 | 2.2655 | 2,176.6600 | 2.1767 | (3.921) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 02/05/2013 | 8.01 | Put | Bond Future | 6,440.4600 | 6.4405 | 5,724.5100 | 5.7245 | (11.116) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 02/05/2013 | 7.99 | Call | Bond Future | 2,207.9500 | 2.2079 | 2,116.6500 | 2.1166 | (4.135) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 02/05/2013 | 7.99 | Put | Bond Future | 6,561.8200 | 6.5618 | 5,843.4100 | 5.8434 | (10.948) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 02/05/2013 | 8.00 | Call | Bond Future | 2,236.6100 | 2.2366 | 2,146.6200 | 2.1466 | (4.023) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 02/05/2013 | 8.00 | Put | Bond Future | 6,500.9500 | 6.5010 | 5,783.8500 | 5.7838 | (11.031) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | | | Bond Future | 8.6536 | 77.1214 | 8.5735 | 77.7655 | (0.926) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 6,965.9200 | 6.9659 | 7,282.6400 | 7.2826 | 4.547 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 5,731.9900 | 5.7320 | 5,404.6800 | 5.4047 | (5.710) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 9,939.5200 | 9.9395 | 10,336.3200 | 10.3363 | 3.992 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 3,618.2300 | 3.6182 | 3,371.0000 | 3.3710 | (6.833) | 0 | 0 | 180 |
| 2012/12/05 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 6,884.8900 | 6.8849 | 7,199.2900 | 7.1993 | 4.567 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 5,807.0000 | 5.8070 | 5,477.3700 | 5.4774 | (5.676) | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 6,925.2100 | 6.9252 | 7,240.9200 | 7.2409 | 4.559 | 0 | 0 | 0 |
| 2012/12/05 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 5,769.2400 | 5.7692 | 5,440.9200 | 5.4409 | (5.691) | 0 | 0 | 0 |
| 2012/12/05 | R210 | 07/02/2013 | | | Bond Future | 163.4680 | 163.4680 | 163.5562 | 163.5562 | 0.054 | 0.0000 | 0.0000 | 1,212 |
| 2012/12/05 | R210 | 07/02/2013 | 156.99 | Call | Bond Future | 6,477.9800 | 6.4780 | 6,566.2000 | 6.5662 | 1.362 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/05 | R210 | 07/02/2013 | 156.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 07/02/2013 | 157.00 | Call | Bond Future | 6,467.9800 | 6.4680 | 6,556.2000 | 6.5562 | 1.364 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 07/02/2013 | 157.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 07/02/2013 | 157.01 | Call | Bond Future | 6,457.9800 | 6.4580 | 6,546.2000 | 6.5462 | 1.366 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 07/02/2013 | 157.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 02/05/2013 | | | Bond Future | 163.6651 | 163.6651 | 163.7539 | 163.7539 | 0.054 | 0.0000 | 0.0000 | 7 |
| 2012/12/05 | R210 | 02/05/2013 | 161.14 | Call | Bond Future | 2,525.1200 | 2.5251 | 2,613.8500 | 2.6138 | 3.514 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 02/05/2013 | 161.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 02/05/2013 | 161.15 | Call | Bond Future | 2,515.1200 | 2.5151 | 2,603.8500 | 2.6038 | 3.528 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 02/05/2013 | 161.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 02/05/2013 | 161.16 | Call | Bond Future | 2,505.1200 | 2.5051 | 2,593.8500 | 2.5938 | 3.542 | 0 | 0 | 0 |
| 2012/12/05 | R210 | 02/05/2013 | 161.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 07/02/2013 | | | Bond Future | 125.6384 | 125.6384 | 125.6880 | 125.6880 | 0.039 | 0.0000 | 0.0000 | 522 |
| 2012/12/05 | R211 | 07/02/2013 | 122.99 | Call | Bond Future | 2,648.4400 | 2.6484 | 2,697.9500 | 2.6980 | 1.869 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 07/02/2013 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 07/02/2013 | 123.00 | Call | Bond Future | 2,638.4400 | 2.6384 | 2,687.9500 | 2.6880 | 1.876 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 07/02/2013 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 07/02/2013 | 123.01 | Call | Bond Future | 2,628.4400 | 2.6284 | 2,677.9500 | 2.6780 | 1.884 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 07/02/2013 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 02/05/2013 | | | Bond Future | 127.2135 | 127.2135 | 127.2633 | 127.2633 | 0.039 | 0.0000 | 0.0000 | 7 |
| 2012/12/05 | R211 | 02/05/2013 | 125.69 | Call | Bond Future | 1,523.5000 | 1.5235 | 1,573.2600 | 1.5733 | 3.266 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 02/05/2013 | 125.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 02/05/2013 | 125.70 | Call | Bond Future | 1,513.5000 | 1.5135 | 1,563.2600 | 1.5633 | 3.288 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 02/05/2013 | 125.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 02/05/2013 | 125.71 | Call | Bond Future | 1,503.5000 | 1.5035 | 1,553.2600 | 1.5533 | 3.310 | 0 | 0 | 0 |
| 2012/12/05 | R211 | 02/05/2013 | 125.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 07/02/2013 | | | Bond Future | 130.9121 | 130.9121 | 131.5144 | 131.5144 | 0.460 | 0.0000 | 0.0000 | 3,064 |
| 2012/12/05 | R212 | 07/02/2013 | 128.99 | Call | Bond Future | 1,922.1000 | 1.9221 | 2,524.4300 | 2.5244 | 31.337 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 07/02/2013 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 07/02/2013 | 129.00 | Call | Bond Future | 1,912.1000 | 1.9121 | 2,514.4300 | 2.5144 | 31.501 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 07/02/2013 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 07/02/2013 | 129.01 | Call | Bond Future | 1,902.1000 | 1.9021 | 2,504.4300 | 2.5044 | 31.667 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 07/02/2013 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 02/05/2013 | | | Bond Future | 132.5533 | 132.5533 | 133.1628 | 133.1628 | 0.460 | 0.0000 | 0.0000 | 11 |
| 2012/12/05 | R212 | 02/05/2013 | 131.09 | Call | Bond Future | 1,463.2700 | 1.4633 | 2,072.8200 | 2.0728 | 41.657 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 02/05/2013 | 131.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 02/05/2013 | 131.10 | Call | Bond Future | 1,453.2700 | 1.4533 | 2,062.8200 | 2.0628 | 41.943 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 02/05/2013 | 131.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 02/05/2013 | 131.11 | Call | Bond Future | 1,443.2700 | 1.4433 | 2,052.8200 | 2.0528 | 42.234 | 0 | 0 | 0 |
| 2012/12/05 | R212 | 02/05/2013 | 131.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/02/2013 | | | Bond Future | 8.1907 | 92.0630 | 8.1014 | 92.8338 | (1.090) | 0.0000 | 0.0000 | 9,399 |
| 2012/12/05 | R213 | 07/02/2013 | 8.90 | Call | Bond Future | 6,334.1600 | 6.3342 | 6,982.8600 | 6.9829 | 10.241 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/02/2013 | 8.90 | Put | Bond Future | 543.2000 | 0.5432 | 421.1900 | 0.4212 | (22.461) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/02/2013 | 8.95 | Call | Bond Future | 6,657.9400 | 6.6579 | 7,318.3500 | 7.3184 | 9.919 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/02/2013 | 8.95 | Put | Bond Future | 479.9200 | 0.4799 | 369.6200 | 0.3696 | (22.983) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/12/05 | R213 | 07/02/2013 | 9.00 | Call | Bond Future | 6,985.4300 | 6.9854 | 7,656.7000 | 7.6567 | 9.610 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/02/2013 | 9.00 | Put | Bond Future | 423.0200 | 0.4230 | 323.5800 | 0.3236 | (23.507) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/02/2013 | 9.05 | Call | Bond Future | 7,316.0000 | 7.3160 | 7,997.4800 | 7.9975 | 9.315 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/02/2013 | 9.05 | Put | Bond Future | 371.8400 | 0.3718 | 282.6100 | 0.2826 | (23.997) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 02/05/2013 | | | Bond Future | 8.2596 | 89.6329 | 8.1679 | 90.4129 | (1.110) | 0.0000 | 0.0000 | 5 |
| 2012/12/05 | R213 | 02/05/2013 | 7.86 | Call | Bond Future | 2,481.8900 | 2.4819 | 2,714.4800 | 2.7145 | 9.371 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 02/05/2013 | 7.86 | Put | Bond Future | 5,956.0200 | 5.9560 | 5,408.5700 | 5.4086 | (9.192) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 02/05/2013 | 7.84 | Call | Bond Future | 2,419.2200 | 2.4192 | 2,646.8000 | 2.6468 | 9.407 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 02/05/2013 | 7.84 | Put | Bond Future | 6,072.3700 | 6.0724 | 5,519.9100 | 5.5199 | (9.098) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 02/05/2013 | 7.85 | Call | Bond Future | 2,450.4300 | 2.4504 | 2,680.5100 | 2.6805 | 9.389 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 02/05/2013 | 7.85 | Put | Bond Future | 6,014.0100 | 6.0140 | 5,464.0500 | 5.4640 | (9.145) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/11/2013 | | | Bond Future | 8.4214 | 88.5672 | 8.3241 | 89.3683 | (1.156) | 0.0000 | 0.0000 | 0 |
| 2012/12/05 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 6,939.9000 | 6.9399 | 7,405.4200 | 7.4054 | 6.708 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 5,417.7900 | 5.4178 | 5,082.1400 | 5.0821 | (6.195) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 6,855.0700 | 6.8551 | 7,317.3300 | 7.3173 | 6.743 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 5,492.5600 | 5.4926 | 5,153.6500 | 5.1537 | (6.170) | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 6,897.4300 | 6.8974 | 7,361.3300 | 7.3613 | 6.726 | 0 | 0 | 0 |
| 2012/12/05 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 5,455.0600 | 5.4551 | 5,117.7900 | 5.1178 | (6.183) | 0 | 0 | 0 |
| 2012/12/05 | R214 | 07/02/2013 | | | Bond Future | 8.4629 | 82.0325 | 8.3942 | 82.6408 | (0.812) | 0.0000 | 0.0000 | 1,714 |
| 2012/12/05 | R214 | 07/02/2013 | 8.59 | Call | Bond Future | 2,980.6300 | 2.9806 | 3,336.1200 | 3.3361 | 11.927 | 0 | 0 | 0 |
| 2012/12/05 | R214 | 07/02/2013 | 8.59 | Put | Bond Future | 1,875.0300 | 1.8750 | 1,622.1800 | 1.6222 | (13.485) | 0 | 0 | 0 |
| 2012/12/05 | R214 | 07/02/2013 | 8.60 | Call | Bond Future | 3,029.5400 | 3.0295 | 3,388.4400 | 3.3884 | 11.847 | 0 | 0 | 0 |
| 2012/12/05 | R214 | 07/02/2013 | 8.60 | Put | Bond Future | 1,838.0600 | 1.8381 | 1,588.6200 | 1.5886 | (13.571) | 0 | 0 | 0 |
| 2012/12/05 | R214 | 07/02/2013 | 8.61 | Call | Bond Future | 3,078.8300 | 3.0788 | 3,441.1400 | 3.4411 | 11.768 | 0 | 0 | 0 |
| 2012/12/05 | R214 | 07/02/2013 | 8.61 | Put | Bond Future | 1,801.6400 | 1.8016 | 1,555.6100 | 1.5556 | (13.656) | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | 307538 |