



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 10/12/2012 to 10/12/2012

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | 0106 22/12/2014  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0357 15/09/2017  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0403 21/12/2018  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0457 15/01/2020  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0703 15/01/2020  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0757 15/01/2020  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0804 31/03/2021  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0807 31/03/2021  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0857 31/03/2021  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0904 31/03/2036  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0908 31/03/2036  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0957 31/03/2036  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 0986 31/03/2036  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 1386 28/02/2031  |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | 2025             | 07/02/2013 |        |      | Bond Future        | 112.9510                    | 112.9510                    | 113.3392              | 113.3392              | 0.344             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 2025             | 07/02/2013 | 110.99 | Call | Bond Future        | 1,960.9700                  | 1.9610                      | 2,349.1900            | 2.3492                | 19.797            | 0            | 0           | 0             |
| 2012/12/10 | 2025             | 07/02/2013 | 110.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2025             | 07/02/2013 | 111.00 | Call | Bond Future        | 1,950.9700                  | 1.9510                      | 2,339.1900            | 2.3392                | 19.899            | 0            | 0           | 0             |
| 2012/12/10 | 2025             | 07/02/2013 | 111.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2025             | 07/02/2013 | 111.01 | Call | Bond Future        | 1,940.9700                  | 1.9410                      | 2,329.1900            | 2.3292                | 20.001            | 0            | 0           | 0             |
| 2012/12/10 | 2025             | 07/02/2013 | 111.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2038             | 07/02/2013 |        |      | Bond Future        | 112.6025                    | 112.6025                    | 113.7300              | 113.7300              | 1.001             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 2038             | 07/02/2013 | 105.99 | Call | Bond Future        | 6,612.4700                  | 6.6125                      | 7,739.9900            | 7.7400                | 17.051            | 0            | 0           | 0             |
| 2012/12/10 | 2038             | 07/02/2013 | 105.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2038             | 07/02/2013 | 106.00 | Call | Bond Future        | 6,602.4700                  | 6.6025                      | 7,729.9900            | 7.7300                | 17.077            | 0            | 0           | 0             |
| 2012/12/10 | 2038             | 07/02/2013 | 106.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2038             | 07/02/2013 | 106.01 | Call | Bond Future        | 6,592.4700                  | 6.5925                      | 7,719.9900            | 7.7200                | 17.103            | 0            | 0           | 0             |
| 2012/12/10 | 2038             | 07/02/2013 | 106.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2050             | 07/02/2013 |        |      | Bond Future        | 118.4424                    | 118.4424                    | 118.4649              | 118.4649              | 0.019             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 2050             | 07/02/2013 | 112.99 | Call | Bond Future        | 5,452.3500                  | 5.4524                      | 5,474.9000            | 5.4749                | 0.414             | 0            | 0           | 0             |
| 2012/12/10 | 2050             | 07/02/2013 | 112.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2050             | 07/02/2013 | 113.00 | Call | Bond Future        | 5,442.3500                  | 5.4424                      | 5,464.9000            | 5.4649                | 0.414             | 0            | 0           | 0             |
| 2012/12/10 | 2050             | 07/02/2013 | 113.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 2050             | 07/02/2013 | 113.01 | Call | Bond Future        | 5,432.3500                  | 5.4324                      | 5,454.9000            | 5.4549                | 0.415             | 0            | 0           | 0             |
| 2012/12/10 | 2050             | 07/02/2013 | 113.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | AL7T             | 07/02/2013 |        |      | Index Future       | 485.2800                    | 485.2800                    | 485.8990              | 485.8990              | 0.128             | 0.0000       | 0.0000      | 12            |
| 2012/12/10 | AL7T             | 02/05/2013 |        |      | Index Future       | 491.8570                    | 491.8570                    | 492.4780              | 492.4780              | 0.126             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | ALBI             | 07/02/2013 |        |      | Index Future       | 433.0660                    | 433.0660                    | 433.5540              | 433.5540              | 0.113             | 0.0000       | 0.0000      | 1,077         |
| 2012/12/10 | ALBI             | 02/05/2013 |        |      | Index Future       | 438.9360                    | 438.9360                    | 439.4250              | 439.4250              | 0.111             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C157             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C186             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | C197             | 07/12/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C201             | 22/12/2014 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C202             | 07/12/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C203             | 15/09/2017 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C204             | 21/12/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C206             | 15/01/2014 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C207             | 15/01/2020 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C208             | 31/03/2021 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C211             | 31/01/2017 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | EL28             | 07/02/2013 |        |      | Bond Future        | 113.3350                    | 113.3350                    | 113.3563              | 113.3563              | 0.019             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | EL28             | 07/02/2013 | 113.01 | Call | Bond Future        | 324.9600                    | 0.3250                      | 346.2500              | 0.3463                | 6.552             | 0            | 0           | 0             |
| 2012/12/10 | EL28             | 07/02/2013 | 113.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | EL28             | 07/02/2013 | 112.99 | Call | Bond Future        | 344.9600                    | 0.3450                      | 366.2500              | 0.3663                | 6.172             | 0            | 0           | 0             |
| 2012/12/10 | EL28             | 07/02/2013 | 112.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | EL28             | 07/02/2013 | 113.00 | Call | Bond Future        | 334.9600                    | 0.3350                      | 356.2500              | 0.3563                | 6.356             | 0            | 0           | 0             |
| 2012/12/10 | EL28             | 07/02/2013 | 113.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | ES33             | 07/02/2013 |        |      | Bond Future        | 8.8226                      | 90.6397                     | 8.8012                | 90.8224               | (0.243)           | 0.0000       | 0.0000      | 303           |
| 2012/12/10 | 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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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | ES33             | 07/02/2013 | 8.54   | Put  | Bond Future            | 2,456.2400                  | 2.4562                      | 2,273.5500            | 2.2735                | (7.438)           | 0            | 0           | 0             |
| 2012/12/10 | ES33             | 07/02/2013 | 8.55   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | ES33             | 07/02/2013 | 8.55   | Put  | Bond Future            | 2,367.5500                  | 2.3675                      | 2,184.8600            | 2.1849                | (7.716)           | 0            | 0           | 0             |
| 2012/12/10 | ES33             | 07/02/2013 | 8.56   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | ES33             | 07/02/2013 | 8.56   | Put  | Bond Future            | 2,278.9900                  | 2.2790                      | 2,096.3000            | 2.0963                | (8.016)           | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 07/02/2013 |        |      | GOVI                   | 433.2430                    | 433.2430                    | 433.7090              | 433.7090              | 0.108             | 0.0000       | 0.0000      | 334           |
| 2012/12/10 | GOVI             | 07/02/2013 | 432.99 | Call | GOVI                   | 2,530.0000                  | 0.2530                      | 7,190.0000            | 0.7190                | 184.190           | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 07/02/2013 | 432.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 07/02/2013 | 433.00 | Call | GOVI                   | 2,430.0000                  | 0.2430                      | 7,090.0000            | 0.7090                | 191.770           | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 07/02/2013 | 433.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 07/02/2013 | 433.01 | Call | GOVI                   | 2,330.0000                  | 0.2330                      | 6,990.0000            | 0.6990                | 200.000           | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 07/02/2013 | 433.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 02/05/2013 |        |      | GOVI                   | 439.1160                    | 439.1160                    | 439.5820              | 439.5820              | 0.106             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | GOVI             | 02/05/2013 | 432.99 | Call | GOVI                   | 61,260.0000                 | 6.1260                      | 65,920.0000           | 6.5920                | 7.607             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 02/05/2013 | 432.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 02/05/2013 | 433.00 | Call | GOVI                   | 61,160.0000                 | 6.1160                      | 65,820.0000           | 6.5820                | 7.619             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 02/05/2013 | 433.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 02/05/2013 | 433.01 | Call | GOVI                   | 61,060.0000                 | 6.1060                      | 65,720.0000           | 6.5720                | 7.632             | 0            | 0           | 0             |
| 2012/12/10 | GOVI             | 02/05/2013 | 433.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | IGOV             | 07/02/2013 |        |      | Index Future           | 199.4620                    | 199.4620                    | 200.0450              | 200.0450              | 0.292             | 0.0000       | 0.0000      | 608           |
| 2012/12/10 | IGOV             | 02/05/2013 |        |      | Index Future           | 202.1660                    | 202.1660                    | 202.7530              | 202.7530              | 0.290             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | ILBI             | 07/02/2013 |        |      | Index Future           | 527.6820                    | 527.6820                    | 532.7910              | 532.7910              | 0.968             | 0.0000       | 0.0000      | 169           |
| 2012/12/10 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | J201             | 22/12/2014 |        |      | Interest Rate Swap     | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | JBAF             | 19/12/2012 |        |      | Jibar Tradeable Future | 5.1200                      | 94.8800                     | 5.1200                | 94.8800               | 0.000             | 0.0000       | 0.0000      | 840           |
| 2012/12/10 | JBAF             | 16/01/2013 |        |      | Jibar Tradeable Future | 5.1100                      | 94.8900                     | 5.0900                | 94.9100               | (0.391)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | JBAF             | 20/02/2013 |        |      | Jibar Tradeable Future | 5.0600                      | 94.9400                     | 5.0400                | 94.9600               | (0.395)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | JBAF             | 20/03/2013 |        |      | Jibar Tradeable Future | 5.0400                      | 94.9600                     | 5.0000                | 95.0000               | (0.794)           | 0.0000       | 0.0000      | 1,000         |
| 2012/12/10 | JBAF             | 17/04/2013 |        |      | Jibar Tradeable Future | 5.0200                      | 94.9800                     | 4.9700                | 95.0300               | (0.996)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | JBAF             | 15/05/2013 |        |      | Jibar Tradeable Future | 5.0100                      | 94.9900                     | 4.9600                | 95.0400               | (0.998)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | JBAF             | 19/06/2013 |        |      | Jibar Tradeable Future | 4.9900                      | 95.0100                     | 4.9400                | 95.0600               | (1.002)           | 0.0000       | 0.0000      | 500           |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | JBAF             | 18/09/2013 |        |      | Jibar Tradeable Future | 5.0200                      | 94.9800                     | 4.9700                | 95.0300               | (0.996)           | 0.0000       | 0.0000      | 2,200         |
| 2012/12/10 | JBAF             | 18/12/2013 |        |      | Jibar Tradeable Future | 5.1000                      | 94.9000                     | 5.0300                | 94.9700               | (1.373)           | 0.0000       | 0.0000      | 2,000         |
| 2012/12/10 | JBAF             | 19/03/2014 |        |      | Jibar Tradeable Future | 5.2200                      | 94.7800                     | 5.1500                | 94.8500               | (1.341)           | 0.0000       | 0.0000      | 1,000         |
| 2012/12/10 | JBAF             | 18/06/2014 |        |      | Jibar Tradeable Future | 5.3500                      | 94.6500                     | 5.2800                | 94.7200               | (1.308)           | 0.0000       | 0.0000      | 800           |
| 2012/12/10 | JBAF             | 17/09/2014 |        |      | Jibar Tradeable Future | 5.4700                      | 94.5300                     | 5.4100                | 94.5900               | (1.097)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | OTH1             | 02/05/2013 |        |      | Index Future           | 427.8020                    | 427.8020                    | 427.8020              | 427.8020              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R023             | 07/02/2013 |        |      | Bond Future            | 6.9314                      | 109.3804                    | 6.9153                | 109.4996              | (0.232)           | 0.0000       | 0.0000      | 1,633         |
| 2012/12/10 | R023             | 07/02/2013 | 7.04   | Call | Bond Future            | 801.6500                    | 0.8017                      | 920.8600              | 0.9209                | 14.871            | 0            | 0           | 0             |
| 2012/12/10 | R023             | 07/02/2013 | 7.04   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 07/02/2013 | 7.05   | Call | Bond Future            | 875.0700                    | 0.8751                      | 994.2800              | 0.9943                | 13.623            | 0            | 0           | 0             |
| 2012/12/10 | R023             | 07/02/2013 | 7.05   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 07/02/2013 | 7.06   | Call | Bond Future            | 948.4200                    | 0.9484                      | 1,067.6300            | 1.0676                | 12.569            | 0            | 0           | 0             |
| 2012/12/10 | R023             | 07/02/2013 | 7.06   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 02/05/2013 |        |      | Bond Future            | 6.9790                      | 106.8294                    | 6.9625                | 106.9498              | (0.237)           | 0.0000       | 0.0000      | 2             |
| 2012/12/10 | R023             | 02/05/2013 | 7.06   | Call | Bond Future            | 585.9500                    | 0.5859                      | 706.3300              | 0.7063                | 20.544            | 0            | 0           | 0             |
| 2012/12/10 | R023             | 02/05/2013 | 7.06   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 02/05/2013 | 7.04   | Call | Bond Future            | 441.5700                    | 0.4416                      | 561.9500              | 0.5620                | 27.262            | 0            | 0           | 0             |
| 2012/12/10 | R023             | 02/05/2013 | 7.04   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 02/05/2013 | 7.05   | Call | Bond Future            | 513.7900                    | 0.5138                      | 634.1700              | 0.6342                | 23.430            | 0            | 0           | 0             |
| 2012/12/10 | R023             | 02/05/2013 | 7.05   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 01/08/2013 |        |      | Bond Future            | 7.0254                      | 108.3269                    | 7.0083                | 108.4488              | (0.244)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R023             | 01/08/2013 | 7.29   | Call | Bond Future            | 1,857.1000                  | 1.8571                      | 1,978.9700            | 1.9790                | 6.562             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 01/08/2013 | 7.29   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 01/08/2013 | 7.30   | Call | Bond Future            | 1,926.4700                  | 1.9265                      | 2,048.3400            | 2.0483                | 6.326             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 01/08/2013 | 7.30   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 01/08/2013 | 7.31   | Call | Bond Future            | 1,995.7800                  | 1.9958                      | 2,117.6500            | 2.1176                | 6.106             | 0            | 0           | 0             |
| 2012/12/10 | R023             | 01/08/2013 | 7.31   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 |        |      | Bond Future            | 5.4802                      | 124.6727                    | 5.4799                | 124.6736              | (0.007)           | 0.0000       | 0.0000      | 7,617         |
| 2012/12/10 | R157             | 07/02/2013 | 6.28   | Call | Bond Future            | 2,118.4300                  | 2.1184                      | 2,117.7000            | 2.1177                | (0.034)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.28   | Put  | Bond Future            | 11.8900                     | 0.0119                      | 10.2000               | 0.0102                | (14.214)          | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.50   | Call | Bond Future            | 2,680.6500                  | 2.6806                      | 2,681.0300            | 2.6810                | 0.014             | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.50   | Put  | Bond Future            | 3.0900                      | 0.0031                      | 2.5100                | 0.0025                | (18.770)          | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.70   | Call | Bond Future            | 3,194.2600                  | 3.1943                      | 3,195.0500            | 3.1950                | 0.025             | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.70   | Put  | Bond Future            | 0.6900                      | 0.0007                      | 0.5200                | 0.0005                | (24.638)          | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.75   | Call | Bond Future            | 3,322.5700                  | 3.3226                      | 3,323.4100            | 3.3234                | 0.025             | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.75   | Put  | Bond Future            | 0.4600                      | 0.0005                      | 0.3400                | 0.0003                | (26.087)          | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.80   | Call | Bond Future            | 3,450.7700                  | 3.4508                      | 3,451.6500            | 3.4517                | 0.026             | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/02/2013 | 6.80   | Put  | Bond Future            | 0.3000                      | 0.0003                      | 0.2200                | 0.0002                | (26.667)          | 0            | 0           | 0             |
| 2012/12/10 | R157             | 02/05/2013 |        |      | Bond Future            | 5.4820                      | 119.4233                    | 5.4817                | 119.4240              | (0.005)           | 0.0000       | 0.0000      | 182           |
| 2012/12/10 | R157             | 02/05/2013 | 5.35   | Call | Bond Future            | 459.0300                    | 0.4590                      | 453.2000              | 0.4532                | (1.270)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 02/05/2013 | 5.35   | Put  | Bond Future            | 779.5900                    | 0.7796                      | 773.0600              | 0.7731                | (0.838)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 02/05/2013 | 5.36   | Call | Bond Future            | 469.4700                    | 0.4695                      | 463.6300              | 0.4636                | (1.244)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 02/05/2013 | 5.36   | Put  | Bond Future            | 765.7000                    | 0.7657                      | 759.1600              | 0.7592                | (0.854)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 02/05/2013 | 5.34   | Call | Bond Future            | 448.7300                    | 0.4487                      | 442.9300              | 0.4429                | (1.293)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 02/05/2013 | 5.34   | Put  | Bond Future            | 793.6300                    | 0.7936                      | 787.1300              | 0.7871                | (0.819)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | R157             | 07/11/2013 |        |      | Bond Future | 5.4720                      | 116.0142                    | 5.4716                | 116.0150              | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R157             | 07/11/2013 | 5.61   | Call | Bond Future | 966.5000                    | 0.9665                      | 963.2000              | 0.9632                | (0.341)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/11/2013 | 5.61   | Put  | Bond Future | 706.4300                    | 0.7064                      | 702.4100              | 0.7024                | (0.569)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/11/2013 | 5.59   | Call | Bond Future | 946.0800                    | 0.9461                      | 942.7700              | 0.9428                | (0.350)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/11/2013 | 5.59   | Put  | Bond Future | 723.6500                    | 0.7236                      | 719.6200              | 0.7196                | (0.557)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/11/2013 | 5.60   | Call | Bond Future | 956.2600                    | 0.9563                      | 952.9500              | 0.9530                | (0.346)           | 0            | 0           | 0             |
| 2012/12/10 | R157             | 07/11/2013 | 5.60   | Put  | Bond Future | 715.0100                    | 0.7150                      | 710.9800              | 0.7110                | (0.564)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 |        |      | Bond Future | 7.3941                      | 128.1526                    | 7.3832                | 128.2633              | (0.148)           | 7.3941       | 7.3941      | 49,121        |
| 2012/12/10 | R186             | 07/02/2013 | 7.00   | Call | Bond Future | 1,138.1500                  | 1.1381                      | 1,114.1600            | 1.1142                | (2.108)           | 0            | 0           | 10,300        |
| 2012/12/10 | R186             | 07/02/2013 | 7.00   | Put  | Bond Future | 5,220.9400                  | 5.2209                      | 5,086.2400            | 5.0862                | (2.580)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 7.25   | Call | Bond Future | 2,022.9900                  | 2.0230                      | 2,005.6200            | 2.0056                | (0.859)           | 0            | 0           | 670           |
| 2012/12/10 | R186             | 07/02/2013 | 7.25   | Put  | Bond Future | 3,495.0500                  | 3.4950                      | 3,366.9700            | 3.3670                | (3.665)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 7.50   | Call | Bond Future | 3,256.5400                  | 3.2565                      | 3,255.4800            | 3.2555                | (0.033)           | 0            | 0           | 575           |
| 2012/12/10 | R186             | 07/02/2013 | 7.50   | Put  | Bond Future | 2,190.1000                  | 2.1901                      | 2,078.3300            | 2.0783                | (5.103)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.32   | Call | Bond Future | 9,207.0900                  | 9.2071                      | 9,281.7300            | 9.2817                | 0.811             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.32   | Put  | Bond Future | 293.6700                    | 0.2937                      | 257.6000              | 0.2576                | (12.282)          | 0            | 0           | 2,000         |
| 2012/12/10 | R186             | 07/02/2013 | 8.50   | Call | Bond Future | 10,714.9400                 | 10.7149                     | 10,801.0400           | 10.8010               | 0.804             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.50   | Put  | Bond Future | 172.2600                    | 0.1723                      | 147.6500              | 0.1477                | (14.287)          | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 7.75   | Call | Bond Future | 4,812.2100                  | 4.8122                      | 4,834.5500            | 4.8345                | 0.464             | 0            | 0           | 1,000         |
| 2012/12/10 | R186             | 07/02/2013 | 7.75   | Put  | Bond Future | 1,277.2000                  | 1.2772                      | 1,188.8300            | 1.1888                | (6.919)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.00   | Call | Bond Future | 6,635.9900                  | 6.6360                      | 6,683.2100            | 6.6832                | 0.712             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.00   | Put  | Bond Future | 700.1500                    | 0.7002                      | 636.6600              | 0.6367                | (9.068)           | 0            | 0           | 150           |
| 2012/12/10 | R186             | 07/02/2013 | 8.55   | Call | Bond Future | 11,137.1400                 | 11.1371                     | 11,225.9100           | 11.2259               | 0.797             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.55   | Put  | Bond Future | 147.5900                    | 0.1476                      | 125.6500              | 0.1256                | (14.866)          | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.45   | Call | Bond Future | 10,293.7600                 | 10.2938                     | 10,376.9800           | 10.3770               | 0.808             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.45   | Put  | Bond Future | 200.4200                    | 0.2004                      | 172.9300              | 0.1729                | (13.716)          | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.47   | Call | Bond Future | 10,462.0600                 | 10.4621                     | 10,546.4700           | 10.5465               | 0.807             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/02/2013 | 8.47   | Put  | Bond Future | 188.6900                    | 0.1887                      | 162.3900              | 0.1624                | (13.938)          | 0            | 0           | 0             |
| 2012/12/10 | R186             | 02/05/2013 |        |      | Bond Future | 7.4511                      | 129.7490                    | 7.4399                | 129.8608              | (0.151)           | 0.0000       | 0.0000      | 12            |
| 2012/12/10 | R186             | 02/05/2013 | 7.41   | Call | Bond Future | 4,027.0800                  | 4.0271                      | 4,039.6700            | 4.0397                | 0.313             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 02/05/2013 | 7.41   | Put  | Bond Future | 4,437.1600                  | 4.4372                      | 4,337.9400            | 4.3379                | (2.236)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 02/05/2013 | 7.39   | Call | Bond Future | 3,932.1300                  | 3.9321                      | 3,943.9000            | 3.9439                | 0.299             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 02/05/2013 | 7.39   | Put  | Bond Future | 4,542.3400                  | 4.5423                      | 4,442.3000            | 4.4423                | (2.202)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 02/05/2013 | 7.40   | Call | Bond Future | 3,979.4500                  | 3.9794                      | 3,991.6200            | 3.9916                | 0.306             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 02/05/2013 | 7.40   | Put  | Bond Future | 4,489.5400                  | 4.4895                      | 4,389.9000            | 4.3899                | (2.219)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 |        |      | Bond Future | 7.5831                      | 128.0791                    | 7.5710                | 128.1941              | (0.159)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.14   | Call | Bond Future | 9,538.8700                  | 9.5389                      | 9,585.0800            | 9.5851                | 0.484             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.14   | Put  | Bond Future | 4,376.9300                  | 4.3769                      | 4,308.1200            | 4.3081                | (1.572)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.15   | Call | Bond Future | 9,595.3100                  | 9.5953                      | 9,641.8000            | 9.6418                | 0.485             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.15   | Put  | Bond Future | 4,343.4500                  | 4.3435                      | 4,274.9200            | 4.2749                | (1.578)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.16   | Call | Bond Future | 9,651.4100                  | 9.6514                      | 9,698.1800            | 9.6982                | 0.485             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.16   | Put  | Bond Future | 4,309.7300                  | 4.3097                      | 4,241.4800            | 4.2415                | (1.584)           | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.75   | Call | Bond Future | 13,170.2100                 | 13.1702                     | 13,232.9300           | 13.2329               | 0.476             | 0            | 0           | 0             |
| 2012/12/10 | R186             | 07/11/2013 | 8.75   | Put  | Bond Future | 2,693.6700                  | 2.6937                      | 2,641.3700            | 2.6414                | (1.942)           | 0            | 0           | 130           |
| 2012/12/10 | R189             | 07/02/2013 |        |      | Bond Future | 217.5038                    | 217.5038                    | 217.5273              | 217.5273              | 0.011             | 0.0000       | 0.0000      | 154           |
| 2012/12/10 | R189             | 07/02/2013 | 212.99 | Call | Bond Future | 4,513.8400                  | 4.5138                      | 4,537.3300            | 4.5373                | 0.520             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | R189             | 07/02/2013 | 212.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R189             | 07/02/2013 | 213.00 | Call | Bond Future | 4,503.8400                  | 4.5038                      | 4,527.3300            | 4.5273                | 0.522             | 0            | 0           | 0             |
| 2012/12/10 | R189             | 07/02/2013 | 213.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R189             | 07/02/2013 | 213.01 | Call | Bond Future | 4,493.8400                  | 4.4938                      | 4,517.3300            | 4.5173                | 0.523             | 0            | 0           | 0             |
| 2012/12/10 | R189             | 07/02/2013 | 213.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 07/02/2013 |        |      | Bond Future | 287.0509                    | 287.0509                    | 287.0969              | 287.0969              | 0.016             | 0.0000       | 0.0000      | 2,543         |
| 2012/12/10 | R197             | 07/02/2013 | 278.99 | Call | Bond Future | 8,060.9000                  | 8.0609                      | 8,106.8600            | 8.1069                | 0.570             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 07/02/2013 | 278.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 07/02/2013 | 279.00 | Call | Bond Future | 8,050.9000                  | 8.0509                      | 8,096.8600            | 8.0969                | 0.571             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 07/02/2013 | 279.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 07/02/2013 | 279.01 | Call | Bond Future | 8,040.9000                  | 8.0409                      | 8,086.8600            | 8.0869                | 0.572             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 07/02/2013 | 279.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 02/05/2013 |        |      | Bond Future | 290.9352                    | 290.9352                    | 290.9801              | 290.9801              | 0.015             | 0.0000       | 0.0000      | 40            |
| 2012/12/10 | R197             | 02/05/2013 | 282.39 | Call | Bond Future | 8,545.1800                  | 8.5452                      | 8,590.0600            | 8.5901                | 0.525             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 02/05/2013 | 282.39 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 02/05/2013 | 282.40 | Call | Bond Future | 8,535.1800                  | 8.5352                      | 8,580.0600            | 8.5801                | 0.526             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 02/05/2013 | 282.40 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 02/05/2013 | 282.41 | Call | Bond Future | 8,525.1800                  | 8.5252                      | 8,570.0600            | 8.5701                | 0.526             | 0            | 0           | 0             |
| 2012/12/10 | R197             | 02/05/2013 | 282.41 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 |        |      | Bond Future | 5.0758                      | 107.6878                    | 5.0761                | 107.6874              | 0.005             | 0.0000       | 0.0000      | 1,540         |
| 2012/12/10 | R201             | 07/02/2013 | 4.98   | Call | Bond Future | 168.3000                    | 0.1683                      | 162.3600              | 0.1624                | (3.529)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 4.98   | Put  | Bond Future | 343.3100                    | 0.3433                      | 337.7900              | 0.3378                | (1.608)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 5.60   | Call | Bond Future | 969.9700                    | 0.9700                      | 967.5400              | 0.9675                | (0.251)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 5.60   | Put  | Bond Future | 19.6200                     | 0.0196                      | 17.6100               | 0.0176                | (10.245)          | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 6.20   | Call | Bond Future | 2,024.8200                  | 2.0248                      | 2,024.3500            | 2.0244                | (0.023)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 6.20   | Put  | Bond Future | 0.2200                      | 0.0002                      | 0.1700                | 0.0002                | (22.727)          | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 6.25   | Call | Bond Future | 2,113.6100                  | 2.1136                      | 2,113.1500            | 2.1131                | (0.022)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 6.25   | Put  | Bond Future | 0.1400                      | 0.0001                      | 0.1000                | 0.0001                | (28.571)          | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 6.30   | Call | Bond Future | 2,202.3300                  | 2.2023                      | 2,201.8800            | 2.2019                | (0.020)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/02/2013 | 6.30   | Put  | Bond Future | 0.0900                      | 0.0001                      | 0.0600                | 0.0001                | (33.333)          | 0            | 0           | 0             |
| 2012/12/10 | R201             | 02/05/2013 |        |      | Bond Future | 5.0205                      | 109.0293                    | 5.0209                | 109.0286              | 0.009             | 0.0000       | 0.0000      | 4             |
| 2012/12/10 | R201             | 02/05/2013 | 4.05   | Call | Bond Future | 6.7300                      | 0.0067                      | 6.2800                | 0.0063                | (6.686)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 02/05/2013 | 4.05   | Put  | Bond Future | 1,576.6900                  | 1.5767                      | 1,576.9200            | 1.5769                | 0.015             | 0            | 0           | 0             |
| 2012/12/10 | R201             | 02/05/2013 | 4.06   | Call | Bond Future | 7.1100                      | 0.0071                      | 6.6500                | 0.0067                | (6.470)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 02/05/2013 | 4.06   | Put  | Bond Future | 1,560.7300                  | 1.5607                      | 1,560.9500            | 1.5609                | 0.014             | 0            | 0           | 0             |
| 2012/12/10 | R201             | 02/05/2013 | 4.04   | Call | Bond Future | 6.3700                      | 0.0064                      | 5.9400                | 0.0059                | (6.750)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 02/05/2013 | 4.04   | Put  | Bond Future | 1,592.6600                  | 1.5927                      | 1,592.9100            | 1.5929                | 0.016             | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/11/2013 |        |      | Bond Future | 4.7803                      | 107.6634                    | 4.7810                | 107.6627              | 0.013             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R201             | 07/11/2013 | 4.80   | Call | Bond Future | 435.5200                    | 0.4355                      | 433.2600              | 0.4333                | (0.519)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/11/2013 | 4.80   | Put  | Bond Future | 413.8700                    | 0.4139                      | 412.3100              | 0.4123                | (0.377)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/11/2013 | 4.81   | Call | Bond Future | 441.1100                    | 0.4411                      | 438.8500              | 0.4388                | (0.512)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/11/2013 | 4.81   | Put  | Bond Future | 408.4600                    | 0.4085                      | 406.9000              | 0.4069                | (0.382)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/11/2013 | 4.79   | Call | Bond Future | 429.9800                    | 0.4300                      | 427.7200              | 0.4277                | (0.526)           | 0            | 0           | 0             |
| 2012/12/10 | R201             | 07/11/2013 | 4.79   | Put  | Bond Future | 419.3300                    | 0.4193                      | 417.7700              | 0.4178                | (0.372)           | 0            | 0           | 0             |
| 2012/12/10 | R202             | 07/02/2013 |        |      | Bond Future | 215.8578                    | 215.8578                    | 216.5816              | 216.5816              | 0.335             | 0.0000       | 0.0000      | 51,506        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | R202             | 07/02/2013 | 204.99 | Call | Bond Future | 10,867.7600           | 10.8678             | 11,591.5700     | 11.5916       | 6.660             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 07/02/2013 | 204.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 07/02/2013 | 205.00 | Call | Bond Future | 10,857.7600           | 10.8578             | 11,581.5700     | 11.5816       | 6.666             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 07/02/2013 | 205.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 07/02/2013 | 205.01 | Call | Bond Future | 10,847.7600           | 10.8478             | 11,571.5700     | 11.5716       | 6.672             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 07/02/2013 | 205.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 02/05/2013 |        |      | Bond Future | 218.7787              | 218.7787            | 219.5113        | 219.5113      | 0.335             | 0.0000       | 0.0000      | 1             |
| 2012/12/10 | R202             | 02/05/2013 | 211.04 | Call | Bond Future | 7,738.7000            | 7.7387              | 8,471.3300      | 8.4713        | 9.467             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 02/05/2013 | 211.04 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 02/05/2013 | 211.05 | Call | Bond Future | 7,728.7000            | 7.7287              | 8,461.3300      | 8.4613        | 9.479             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 02/05/2013 | 211.05 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 02/05/2013 | 211.06 | Call | Bond Future | 7,718.7000            | 7.7187              | 8,451.3300      | 8.4513        | 9.492             | 0            | 0           | 0             |
| 2012/12/10 | R202             | 02/05/2013 | 211.06 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 |        |      | Bond Future | 5.9313                | 112.6011            | 5.9361          | 112.5814      | 0.079             | 0.0000       | 0.0000      | 19,048        |
| 2012/12/10 | R203             | 07/02/2013 | 5.54   | Call | Bond Future | 234.5400              | 0.2345              | 216.6000        | 0.2166        | (7.649)           | 0            | 0           | 10,000        |
| 2012/12/10 | R203             | 07/02/2013 | 5.54   | Put  | Bond Future | 1,886.8000            | 1.8868              | 1,888.5200      | 1.8885        | 0.091             | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.11   | Call | Bond Future | 1,243.0800            | 1.2431              | 1,211.6500      | 1.2117        | (2.528)           | 0            | 0           | 12,600        |
| 2012/12/10 | R203             | 07/02/2013 | 6.11   | Put  | Bond Future | 498.8300              | 0.4988              | 487.0600        | 0.4871        | (2.360)           | 0            | 0           | 3,254         |
| 2012/12/10 | R203             | 07/02/2013 | 6.45   | Call | Bond Future | 2,307.1400            | 2.3071              | 2,278.5300      | 2.2785        | (1.240)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.45   | Put  | Bond Future | 163.5100              | 0.1635              | 154.5600        | 0.1546        | (5.474)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.55   | Call | Bond Future | 2,663.0900            | 2.6631              | 2,635.9900      | 2.6360        | (1.018)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.55   | Put  | Bond Future | 112.0900              | 0.1121              | 104.6500        | 0.1046        | (6.638)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.65   | Call | Bond Future | 3,031.5100            | 3.0315              | 3,005.9100      | 3.0059        | (0.844)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.65   | Put  | Bond Future | 75.0300               | 0.0750              | 69.0900         | 0.0691        | (7.917)           | 0            | 0           | 30,250        |
| 2012/12/10 | R203             | 07/02/2013 | 6.94   | Call | Bond Future | 4,142.6000            | 4.1426              | 4,120.4100      | 4.1204        | (0.536)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.94   | Put  | Bond Future | 20.8500               | 0.0208              | 18.3200         | 0.0183        | (12.134)          | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 7.15   | Call | Bond Future | 4,962.7400            | 4.9627              | 4,941.9800      | 4.9420        | (0.418)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 7.15   | Put  | Bond Future | 6.9300                | 0.0069              | 5.8300          | 0.0058        | (15.873)          | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.50   | Call | Bond Future | 2,483.4100            | 2.4834              | 2,455.5300      | 2.4555        | (1.123)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/02/2013 | 6.50   | Put  | Bond Future | 135.8600              | 0.1359              | 127.6400        | 0.1276        | (6.050)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 02/05/2013 |        |      | Bond Future | 5.9605                | 109.8467            | 5.9655          | 109.8266      | 0.085             | 0.0000       | 0.0000      | 22            |
| 2012/12/10 | R203             | 02/05/2013 | 5.90   | Call | Bond Future | 1,093.9300            | 1.0939              | 1,071.9500      | 1.0719        | (2.009)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 02/05/2013 | 5.90   | Put  | Bond Future | 1,335.3300            | 1.3353              | 1,333.5200      | 1.3335        | (0.136)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 02/05/2013 | 5.91   | Call | Bond Future | 1,113.0900            | 1.1131              | 1,090.9800      | 1.0910        | (1.986)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 02/05/2013 | 5.91   | Put  | Bond Future | 1,314.5300            | 1.3145              | 1,312.5900      | 1.3126        | (0.148)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 02/05/2013 | 5.89   | Call | Bond Future | 1,074.9800            | 1.0750              | 1,053.1200      | 1.0531        | (2.034)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 02/05/2013 | 5.89   | Put  | Bond Future | 1,356.3600            | 1.3564              | 1,354.6700      | 1.3547        | (0.125)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/11/2013 |        |      | Bond Future | 6.0314                | 108.8130            | 6.0372          | 108.7923      | 0.097             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R203             | 07/11/2013 | 6.00   | Call | Bond Future | 1,779.8600            | 1.7799              | 1,761.3100      | 1.7613        | (1.042)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/11/2013 | 6.00   | Put  | Bond Future | 1,890.8700            | 1.8909              | 1,893.0400      | 1.8930        | 0.115             | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/11/2013 | 6.01   | Call | Bond Future | 1,797.4000            | 1.7974              | 1,778.7900      | 1.7788        | (1.035)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/11/2013 | 6.01   | Put  | Bond Future | 1,873.0000            | 1.8730              | 1,875.1100      | 1.8751        | 0.113             | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/11/2013 | 5.99   | Call | Bond Future | 1,762.4200            | 1.7624              | 1,743.9400      | 1.7439        | (1.049)           | 0            | 0           | 0             |
| 2012/12/10 | R203             | 07/11/2013 | 5.99   | Put  | Bond Future | 1,908.8600            | 1.9089              | 1,911.1000      | 1.9111        | 0.117             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 |        |      | Bond Future | 6.1619                | 110.0726            | 6.1510          | 110.1282      | (0.176)           | 0.0000       | 0.0000      | 16,672        |
| 2012/12/10 | R204             | 07/02/2013 | 7.29   | Call | Bond Future | 5,611.4900            | 5.6115              | 5,662.5000      | 5.6625        | 0.909             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | R204             | 07/02/2013 | 7.29   | Put  | Bond Future |                       | 23.9500             | 0.0240                      | 19.3400               | 0.0193                | (19.248)          | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 7.45   | Call | Bond Future | 6,362.1000            |                     | 6.3621                      | 6,415.3000            | 6.4153                | 0.836             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 7.45   | Put  | Bond Future |                       | 10.8800             | 0.0109                      | 8.4600                | 0.0085                | (22.243)          | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 7.95   | Call | Bond Future | 8,693.9600            |                     | 8.6940                      | 8,749.3800            | 8.7494                | 0.637             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 7.95   | Put  | Bond Future |                       | 0.6100              | 0.0006                      | 0.4100                | 0.0004                | (32.787)          | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 8.00   | Call | Bond Future | 8,924.3500            |                     | 8.9243                      | 8,979.8200            | 8.9798                | 0.622             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 8.00   | Put  | Bond Future |                       | 0.4400              | 0.0004                      | 0.2900                | 0.0003                | (34.091)          | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 8.05   | Call | Bond Future | 9,154.1400            |                     | 9.1541                      | 9,209.6600            | 9.2097                | 0.607             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/02/2013 | 8.05   | Put  | Bond Future |                       | 0.3100              | 0.0003                      | 0.2100                | 0.0002                | (32.258)          | 0            | 0           | 0             |
| 2012/12/10 | R204             | 02/05/2013 |        |      | Bond Future |                       | 6.1986              | 111.4438                    | 6.1873                | 111.4998              | (0.183)           | 0.0000       | 0.0000      | 24            |
| 2012/12/10 | R204             | 02/05/2013 | 6.30   | Call | Bond Future | 1,973.5300            |                     | 1.9735                      | 1,987.1400            | 1.9871                | 0.690             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 02/05/2013 | 6.30   | Put  | Bond Future | 1,475.4600            |                     | 1.4755                      | 1,433.0800            | 1.4331                | (2.872)           | 0            | 0           | 0             |
| 2012/12/10 | R204             | 02/05/2013 | 6.31   | Call | Bond Future | 2,000.8500            |                     | 2.0009                      | 2,014.7300            | 2.0147                | 0.694             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 02/05/2013 | 6.31   | Put  | Bond Future | 1,453.8000            |                     | 1.4538                      | 1,411.6900            | 1.4117                | (2.897)           | 0            | 0           | 0             |
| 2012/12/10 | R204             | 02/05/2013 | 6.29   | Call | Bond Future | 1,946.4100            |                     | 1.9464                      | 1,959.7500            | 1.9597                | 0.685             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 02/05/2013 | 6.29   | Put  | Bond Future | 1,497.3500            |                     | 1.4974                      | 1,454.7000            | 1.4547                | (2.848)           | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/11/2013 |        |      | Bond Future |                       | 6.2851              | 110.5299                    | 6.2724                | 110.5874              | (0.203)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R204             | 07/11/2013 | 6.30   | Call | Bond Future | 2,620.3200            |                     | 2.6203                      | 2,638.5100            | 2.6385                | 0.694             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/11/2013 | 6.30   | Put  | Bond Future | 2,553.4200            |                     | 2.5534                      | 2,514.0300            | 2.5140                | (1.543)           | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/11/2013 | 6.31   | Call | Bond Future | 2,642.9600            |                     | 2.6430                      | 2,661.3100            | 2.6613                | 0.694             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/11/2013 | 6.31   | Put  | Bond Future | 2,531.0600            |                     | 2.5311                      | 2,491.8300            | 2.4918                | (1.550)           | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/11/2013 | 7.00   | Call | Bond Future | 4,504.8200            |                     | 4.5048                      | 4,534.4700            | 4.5345                | 0.658             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/11/2013 | 7.00   | Put  | Bond Future | 1,343.2100            |                     | 1.3432                      | 1,315.2800            | 1.3153                | (2.079)           | 0            | 0           | 180           |
| 2012/12/10 | R204             | 07/11/2013 | 6.29   | Call | Bond Future | 2,597.7900            |                     | 2.5978                      | 2,615.8200            | 2.6158                | 0.694             | 0            | 0           | 0             |
| 2012/12/10 | R204             | 07/11/2013 | 6.29   | Put  | Bond Future | 2,575.9100            |                     | 2.5759                      | 2,536.3600            | 2.5364                | (1.535)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 |        |      | Bond Future |                       | 5.0595              | 102.7472                    | 5.0601                | 102.7467              | 0.011             | 0.0000       | 0.0000      | 1,120         |
| 2012/12/10 | R206             | 07/02/2013 | 4.76   | Call | Bond Future | 20.4700               |                     | 0.0205                      | 18.9200               | 0.0189                | (7.572)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 4.76   | Put  | Bond Future | 292.6300              |                     | 0.2926                      | 291.5700              | 0.2916                | (0.362)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 5.00   | Call | Bond Future | 81.6300               |                     | 0.0816                      | 78.8700               | 0.0789                | (3.381)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 5.00   | Put  | Bond Future | 135.6400              |                     | 0.1356                      | 133.3700              | 0.1334                | (1.674)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 5.95   | Call | Bond Future | 802.7000              |                     | 0.8027                      | 802.1500              | 0.8022                | (0.069)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 5.95   | Put  | Bond Future |                       | 0.2500              | 0.0003                      | 0.1900                | 0.0002                | (24.000)          | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 6.00   | Call | Bond Future | 847.3600              |                     | 0.8474                      | 846.8400              | 0.8468                | (0.061)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 6.00   | Put  | Bond Future |                       | 0.1500              | 0.0002                      | 0.1200                | 0.0001                | (20.000)          | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 6.05   | Call | Bond Future | 892.0400              |                     | 0.8920                      | 891.5300              | 0.8915                | (0.057)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/02/2013 | 6.05   | Put  | Bond Future |                       | 0.0900              | 0.0001                      | 0.0700                | 0.0001                | (22.222)          | 0            | 0           | 0             |
| 2012/12/10 | R206             | 02/05/2013 |        |      | Bond Future |                       | 4.9394              | 104.0274                    | 4.9405                | 104.0267              | 0.022             | 0.0000       | 0.0000      | 23            |
| 2012/12/10 | R206             | 02/05/2013 | 3.40   | Call | Bond Future |                       | 0.0300              | 0.0000                      | 0.0300                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R206             | 02/05/2013 | 3.40   | Put  | Bond Future | 1,060.8400            |                     | 1.0608                      | 1,061.5800            | 1.0616                | 0.070             | 0            | 0           | 0             |
| 2012/12/10 | R206             | 02/05/2013 | 3.41   | Call | Bond Future |                       | 0.0400              | 0.0000                      | 0.0300                | 0.0000                | (25.000)          | 0            | 0           | 0             |
| 2012/12/10 | R206             | 02/05/2013 | 3.41   | Put  | Bond Future | 1,053.9000            |                     | 1.0539                      | 1,054.6300            | 1.0546                | 0.069             | 0            | 0           | 0             |
| 2012/12/10 | R206             | 02/05/2013 | 3.39   | Call | Bond Future |                       | 0.0300              | 0.0000                      | 0.0300                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R206             | 02/05/2013 | 3.39   | Put  | Bond Future | 1,067.7900            |                     | 1.0678                      | 1,068.5300            | 1.0685                | 0.069             | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/11/2013 |        |      | Bond Future |                       | 3.1990              | 103.1713                    | 3.2032                | 103.1705              | 0.130             | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R206             | 07/11/2013 | 4.30   | Call | Bond Future | 203.9500              |                     | 0.2039                      | 203.1600              | 0.2032                | (0.387)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/11/2013 | 4.30   | Put  | Bond Future |                       | 6.2600              | 0.0063                      | 6.2200                | 0.0062                | (0.639)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/11/2013 | 4.31   | Call | Bond Future | 205.5800              |                     | 0.2056                      | 204.7900              | 0.2048                | (0.384)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | R206             | 07/11/2013 | 4.31   | Put  | Bond Future | 6.1000                      | 0.0061                      | 6.0600                | 0.0061                | (0.656)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/11/2013 | 4.29   | Call | Bond Future | 202.3200                    | 0.2023                      | 201.5300              | 0.2015                | (0.390)           | 0            | 0           | 0             |
| 2012/12/10 | R206             | 07/11/2013 | 4.29   | Put  | Bond Future | 6.4300                      | 0.0064                      | 6.3900                | 0.0064                | (0.622)           | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 |        |      | Bond Future | 6.4462                      | 104.9858                    | 6.4301                | 105.0768              | (0.249)           | 0.0000       | 0.0000      | 11,310        |
| 2012/12/10 | R207             | 07/02/2013 | 7.66   | Call | Bond Future | 6,628.5000                  | 6.6285                      | 6,714.4500            | 6.7145                | 1.297             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 7.66   | Put  | Bond Future | 23.0600                     | 0.0231                      | 18.0500               | 0.0181                | (21.726)          | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 7.80   | Call | Bond Future | 7,345.5200                  | 7.3455                      | 7,433.6100            | 7.4336                | 1.199             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 7.80   | Put  | Bond Future | 11.8000                     | 0.0118                      | 8.9300                | 0.0089                | (24.322)          | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 8.20   | Call | Bond Future | 9,379.2500                  | 9.3792                      | 9,469.7800            | 9.4698                | 0.965             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 8.20   | Put  | Bond Future | 1.3500                      | 0.0014                      | 0.9200                | 0.0009                | (31.852)          | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 8.25   | Call | Bond Future | 9,630.6600                  | 9.6307                      | 9,721.2900            | 9.7213                | 0.941             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 8.25   | Put  | Bond Future | 1.0000                      | 0.0010                      | 0.6700                | 0.0007                | (33.000)          | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 8.30   | Call | Bond Future | 9,881.3400                  | 9.8813                      | 9,972.0500            | 9.9721                | 0.918             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/02/2013 | 8.30   | Put  | Bond Future | 0.7400                      | 0.0007                      | 0.4900                | 0.0005                | (33.784)          | 0            | 0           | 0             |
| 2012/12/10 | R207             | 02/05/2013 |        |      | Bond Future | 6.4914                      | 106.2939                    | 6.4747                | 106.3858              | (0.257)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R207             | 02/05/2013 | 6.45   | Call | Bond Future | 1,885.5100                  | 1.8855                      | 1,910.3400            | 1.9103                | 1.317             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 02/05/2013 | 6.45   | Put  | Bond Future | 2,113.2500                  | 2.1132                      | 2,046.2500            | 2.0463                | (3.170)           | 0            | 0           | 0             |
| 2012/12/10 | R207             | 02/05/2013 | 6.46   | Call | Bond Future | 1,912.1800                  | 1.9122                      | 1,937.4100            | 1.9374                | 1.319             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 02/05/2013 | 6.46   | Put  | Bond Future | 2,084.8700                  | 2.0849                      | 2,018.2700            | 2.0183                | (3.194)           | 0            | 0           | 0             |
| 2012/12/10 | R207             | 02/05/2013 | 6.44   | Call | Bond Future | 1,859.0700                  | 1.8591                      | 1,883.5000            | 1.8835                | 1.314             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 02/05/2013 | 6.44   | Put  | Bond Future | 2,141.9000                  | 2.1419                      | 2,074.5000            | 2.0745                | (3.147)           | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/11/2013 |        |      | Bond Future | 6.5949                      | 105.6296                    | 6.5764                | 105.7240              | (0.280)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R207             | 07/11/2013 | 6.70   | Call | Bond Future | 3,359.5900                  | 3.3596                      | 3,397.2100            | 3.3972                | 1.120             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/11/2013 | 6.70   | Put  | Bond Future | 2,824.5900                  | 2.8246                      | 2,767.7900            | 2.7678                | (2.011)           | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/11/2013 | 6.71   | Call | Bond Future | 3,386.4700                  | 3.3865                      | 3,424.3500            | 3.4244                | 1.119             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/11/2013 | 6.71   | Put  | Bond Future | 2,800.7500                  | 2.8007                      | 2,744.2100            | 2.7442                | (2.019)           | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/11/2013 | 6.69   | Call | Bond Future | 3,332.8200                  | 3.3328                      | 3,370.1800            | 3.3702                | 1.121             | 0            | 0           | 0             |
| 2012/12/10 | R207             | 07/11/2013 | 6.69   | Put  | Bond Future | 2,848.5800                  | 2.8486                      | 2,791.5200            | 2.7915                | (2.003)           | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 |        |      | Bond Future | 6.5450                      | 103.7696                    | 6.5290                | 103.8700              | (0.244)           | 0.0000       | 0.0000      | 18,966        |
| 2012/12/10 | R208             | 07/02/2013 | 8.00   | Call | Bond Future | 8,657.4300                  | 8.6574                      | 8,754.9800            | 8.7550                | 1.127             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 8.00   | Put  | Bond Future | 11.8100                     | 0.0118                      | 8.9100                | 0.0089                | (24.555)          | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 8.05   | Call | Bond Future | 8,935.3500                  | 8.9353                      | 9,033.4400            | 9.0334                | 1.098             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 8.05   | Put  | Bond Future | 9.2800                      | 0.0093                      | 6.9200                | 0.0069                | (25.431)          | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 8.83   | Call | Bond Future | 13,166.8700                 | 13.1669                     | 13,267.2800           | 13.2673               | 0.763             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 8.83   | Put  | Bond Future | 0.1100                      | 0.0001                      | 0.0700                | 0.0001                | (36.364)          | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 6.00   | Call | Bond Future | 320.4800                    | 0.3205                      | 315.5400              | 0.3155                | (1.541)           | 0            | 0           | 12,250        |
| 2012/12/10 | R208             | 07/02/2013 | 6.00   | Put  | Bond Future | 3,814.4000                  | 3.8144                      | 3,709.0100            | 3.7090                | (2.763)           | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 7.78   | Call | Bond Future | 7,430.9300                  | 7.4309                      | 7,524.7600            | 7.5248                | 1.263             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 7.78   | Put  | Bond Future | 31.9800                     | 0.0320                      | 25.3600               | 0.0254                | (20.700)          | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 7.85   | Call | Bond Future | 7,821.4100                  | 7.8214                      | 7,916.7100            | 7.9167                | 1.218             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 7.85   | Put  | Bond Future | 23.5400                     | 0.0235                      | 18.3900               | 0.0184                | (21.878)          | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 7.95   | Call | Bond Future | 8,379.0500                  | 8.3790                      | 8,475.9700            | 8.4760                | 1.157             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/02/2013 | 7.95   | Put  | Bond Future | 14.9400                     | 0.0149                      | 11.4100               | 0.0114                | (23.628)          | 0            | 0           | 0             |
| 2012/12/10 | R208             | 02/05/2013 |        |      | Bond Future | 6.5863                      | 101.6690                    | 6.5698                | 101.7704              | (0.251)           | 0.0000       | 0.0000      | 47            |
| 2012/12/10 | R208             | 02/05/2013 | 6.66   | Call | Bond Future | 2,532.0100                  | 2.5320                      | 2,563.7200            | 2.5637                | 1.252             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 02/05/2013 | 6.66   | Put  | Bond Future | 2,082.4300                  | 2.0824                      | 2,012.7100            | 2.0127                | (3.348)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | R208             | 02/05/2013 | 6.64   | Call | Bond Future | 2,468.1700            |                     | 2.4682                      | 2,498.9900            | 2.4990                | 1.249             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 02/05/2013 | 6.64   | Put  | Bond Future | 2,140.4300            |                     | 2.1404                      | 2,069.8200            | 2.0698                | (3.299)           | 0            | 0           | 0             |
| 2012/12/10 | R208             | 02/05/2013 | 6.65   | Call | Bond Future | 2,499.9800            |                     | 2.5000                      | 2,531.2400            | 2.5312                | 1.250             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 02/05/2013 | 6.65   | Put  | Bond Future | 2,111.2900            |                     | 2.1113                      | 2,041.1200            | 2.0411                | (3.324)           | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/11/2013 |        |      | Bond Future | 6.6841                |                     | 101.1666                    | 6.6660                | 101.2709              | (0.270)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R208             | 07/11/2013 | 6.81   | Call | Bond Future | 3,971.0700            |                     | 3.9711                      | 4,012.5600            | 4.0126                | 1.045             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/11/2013 | 6.81   | Put  | Bond Future | 3,248.0400            |                     | 3.2480                      | 3,185.2400            | 3.1852                | (1.933)           | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/11/2013 | 7.50   | Call | Bond Future | 6,362.3100            |                     | 6.3623                      | 6,422.1600            | 6.4222                | 0.941             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/11/2013 | 7.50   | Put  | Bond Future | 1,788.9500            |                     | 1.7890                      | 1,744.5100            | 1.7445                | (2.484)           | 0            | 0           | 230           |
| 2012/12/10 | R208             | 07/11/2013 | 6.79   | Call | Bond Future | 3,911.0100            |                     | 3.9110                      | 3,951.9500            | 3.9519                | 1.047             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/11/2013 | 6.79   | Put  | Bond Future | 3,302.3900            |                     | 3.3024                      | 3,239.0400            | 3.2390                | (1.918)           | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/11/2013 | 6.80   | Call | Bond Future | 3,940.9800            |                     | 3.9410                      | 3,982.2000            | 3.9822                | 1.046             | 0            | 0           | 0             |
| 2012/12/10 | R208             | 07/11/2013 | 6.80   | Put  | Bond Future | 3,275.1300            |                     | 3.2751                      | 3,212.0600            | 3.2121                | (1.926)           | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 |        |      | Bond Future | 8.2108                |                     | 82.1383                     | 8.1897                | 82.3212               | (0.257)           | 0.0000       | 0.0000      | 11,354        |
| 2012/12/10 | R209             | 07/02/2013 | 8.63   | Call | Bond Future | 4,309.0200            |                     | 4.3090                      | 4,408.0300            | 4.4080                | 2.298             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 8.63   | Put  | Bond Future | 805.1500              |                     | 0.8052                      | 721.2100              | 0.7212                | (10.425)          | 0            | 0           | 11,000        |
| 2012/12/10 | R209             | 07/02/2013 | 8.83   | Call | Bond Future | 5,559.5600            |                     | 5.5596                      | 5,683.3200            | 5.6833                | 2.226             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 8.83   | Put  | Bond Future | 467.9700              |                     | 0.4680                      | 408.7800              | 0.4088                | (12.648)          | 0            | 0           | 14,000        |
| 2012/12/10 | R209             | 07/02/2013 | 8.95   | Call | Bond Future | 6,349.3900            |                     | 6.3494                      | 6,485.8500            | 6.4859                | 2.149             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 8.95   | Put  | Bond Future | 330.0100              |                     | 0.3300                      | 283.5200              | 0.2835                | (14.087)          | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.06   | Call | Bond Future | 7,089.7600            |                     | 7.0898                      | 7,236.2300            | 7.2362                | 2.066             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.06   | Put  | Bond Future | 235.8100              |                     | 0.2358                      | 199.3300              | 0.1993                | (15.470)          | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.10   | Call | Bond Future | 7,361.5900            |                     | 7.3616                      | 7,511.3000            | 7.5113                | 2.034             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.10   | Put  | Bond Future | 207.8700              |                     | 0.2079                      | 174.6300              | 0.1746                | (15.991)          | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.00   | Call | Bond Future | 6,684.4300            |                     | 6.6844                      | 6,825.6400            | 6.8256                | 2.113             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.00   | Put  | Bond Future | 283.8300              |                     | 0.2838                      | 242.0900              | 0.2421                | (14.706)          | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.05   | Call | Bond Future | 7,021.9700            |                     | 7.0220                      | 7,167.6000            | 7.1676                | 2.074             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/02/2013 | 9.05   | Put  | Bond Future | 243.2700              |                     | 0.2433                      | 205.9500              | 0.2059                | (15.341)          | 0            | 0           | 0             |
| 2012/12/10 | R209             | 02/05/2013 |        |      | Bond Future | 8.2695                |                     | 80.0194                     | 8.2479                | 80.2045               | (0.261)           | 0.0000       | 0.0000      | 33            |
| 2012/12/10 | R209             | 02/05/2013 | 8.01   | Call | Bond Future | 2,662.9000            |                     | 2.6629                      | 2,705.2600            | 2.7053                | 1.591             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 02/05/2013 | 8.01   | Put  | Bond Future | 4,930.6700            |                     | 4.9307                      | 4,787.9100            | 4.7879                | (2.895)           | 0            | 0           | 0             |
| 2012/12/10 | R209             | 02/05/2013 | 7.99   | Call | Bond Future | 2,593.5600            |                     | 2.5936                      | 2,634.6800            | 2.6347                | 1.585             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 02/05/2013 | 7.99   | Put  | Bond Future | 5,040.2400            |                     | 5.0402                      | 4,896.2400            | 4.8962                | (2.857)           | 0            | 0           | 0             |
| 2012/12/10 | R209             | 02/05/2013 | 8.00   | Call | Bond Future | 2,628.1900            |                     | 2.6282                      | 2,669.9300            | 2.6699                | 1.588             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 02/05/2013 | 8.00   | Put  | Bond Future | 4,985.3400            |                     | 4.9853                      | 4,841.9600            | 4.8420                | (2.876)           | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/11/2013 |        |      | Bond Future | 8.4045                |                     | 79.1523                     | 8.3816                | 79.3427               | (0.272)           | 0.0000       | 0.0000      | 0             |
| 2012/12/10 | R209             | 07/11/2013 | 8.81   | Call | Bond Future | 8,102.3800            |                     | 8.1024                      | 8,193.3100            | 8.1933                | 1.122             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/11/2013 | 8.81   | Put  | Bond Future | 4,837.5400            |                     | 4.8375                      | 4,738.0800            | 4.7381                | (2.056)           | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/11/2013 | 9.50   | Call | Bond Future | 11,322.7000           |                     | 11.3227                     | 11,439.1300           | 11.4391               | 1.028             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/11/2013 | 9.50   | Put  | Bond Future | 2,970.5000            |                     | 2.9705                      | 2,896.5400            | 2.8965                | (2.490)           | 0            | 0           | 180           |
| 2012/12/10 | R209             | 07/11/2013 | 8.79   | Call | Bond Future | 8,013.6700            |                     | 8.0137                      | 8,103.8100            | 8.1038                | 1.125             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/11/2013 | 8.79   | Put  | Bond Future | 4,904.8700            |                     | 4.9049                      | 4,804.6200            | 4.8046                | (2.044)           | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/11/2013 | 8.80   | Call | Bond Future | 8,057.9800            |                     | 8.0580                      | 8,148.5200            | 8.1485                | 1.124             | 0            | 0           | 0             |
| 2012/12/10 | R209             | 07/11/2013 | 8.80   | Put  | Bond Future | 4,871.1000            |                     | 4.8711                      | 4,771.2500            | 4.7713                | (2.050)           | 0            | 0           | 0             |
| 2012/12/10 | R210             | 07/02/2013 |        |      | Bond Future | 164.6957              |                     | 164.6957                    | 165.8886              | 165.8886              | 0.724             | 0.0000       | 0.0000      | 1,212         |
| 2012/12/10 | R210             | 07/02/2013 | 156.99 | Call | Bond Future | 7,705.6900            |                     | 7.7057                      | 8,898.6100            | 8.8986                | 15.481            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/12/10 | R210             | 07/02/2013 | 156.99 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R210             | 07/02/2013 | 157.00 | Call | Bond Future | 7,695.6900            | 7.6957              | 8,888.6100      | 8.8886        | 15.501            | 0            | 0           | 0             |
| 2012/12/10 | R210             | 07/02/2013 | 157.00 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R210             | 07/02/2013 | 157.01 | Call | Bond Future | 7,685.6900            | 7.6857              | 8,878.6100      | 8.8786        | 15.521            | 0            | 0           | 0             |
| 2012/12/10 | R210             | 07/02/2013 | 157.01 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R210             | 02/05/2013 |        |      | Bond Future | 165.0715              | 165.0715            | 166.2796        | 166.2796      | 0.732             | 0.0000       | 0.0000      | 7             |
| 2012/12/10 | R210             | 02/05/2013 | 161.14 | Call | Bond Future | 3,931.4900            | 3.9315              | 5,139.6400      | 5.1396        | 30.730            | 0            | 0           | 0             |
| 2012/12/10 | R210             | 02/05/2013 | 161.14 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R210             | 02/05/2013 | 161.15 | Call | Bond Future | 3,921.4900            | 3.9215              | 5,129.6400      | 5.1296        | 30.808            | 0            | 0           | 0             |
| 2012/12/10 | R210             | 02/05/2013 | 161.15 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R210             | 02/05/2013 | 161.16 | Call | Bond Future | 3,911.4900            | 3.9115              | 5,119.6400      | 5.1196        | 30.887            | 0            | 0           | 0             |
| 2012/12/10 | R210             | 02/05/2013 | 161.16 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 07/02/2013 |        |      | Bond Future | 125.7465              | 125.7465            | 125.7634        | 125.7634      | 0.013             | 0.0000       | 0.0000      | 522           |
| 2012/12/10 | R211             | 07/02/2013 | 122.99 | Call | Bond Future | 2,756.5300            | 2.7565              | 2,773.4200      | 2.7734        | 0.613             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 07/02/2013 | 122.99 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 07/02/2013 | 123.00 | Call | Bond Future | 2,746.5300            | 2.7465              | 2,763.4200      | 2.7634        | 0.615             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 07/02/2013 | 123.00 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 07/02/2013 | 123.01 | Call | Bond Future | 2,736.5300            | 2.7365              | 2,753.4200      | 2.7534        | 0.617             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 07/02/2013 | 123.01 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 02/05/2013 |        |      | Bond Future | 127.4484              | 127.4484            | 127.4649        | 127.4649      | 0.013             | 0.0000       | 0.0000      | 7             |
| 2012/12/10 | R211             | 02/05/2013 | 125.69 | Call | Bond Future | 1,758.3600            | 1.7584              | 1,774.8700      | 1.7749        | 0.939             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 02/05/2013 | 125.69 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 02/05/2013 | 125.70 | Call | Bond Future | 1,748.3600            | 1.7484              | 1,764.8700      | 1.7649        | 0.944             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 02/05/2013 | 125.70 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 02/05/2013 | 125.71 | Call | Bond Future | 1,738.3600            | 1.7384              | 1,754.8700      | 1.7549        | 0.950             | 0            | 0           | 0             |
| 2012/12/10 | R211             | 02/05/2013 | 125.71 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 07/02/2013 |        |      | Bond Future | 132.6695              | 132.6695            | 132.6906        | 132.6906      | 0.016             | 0.0000       | 0.0000      | 3,064         |
| 2012/12/10 | R212             | 07/02/2013 | 128.99 | Call | Bond Future | 3,679.4800            | 3.6795              | 3,700.6300      | 3.7006        | 0.575             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 07/02/2013 | 128.99 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 07/02/2013 | 129.00 | Call | Bond Future | 3,669.4800            | 3.6695              | 3,690.6300      | 3.6906        | 0.576             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 07/02/2013 | 129.00 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 07/02/2013 | 129.01 | Call | Bond Future | 3,659.4800            | 3.6595              | 3,680.6300      | 3.6806        | 0.578             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 07/02/2013 | 129.01 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 02/05/2013 |        |      | Bond Future | 134.4650              | 134.4650            | 134.4858        | 134.4858      | 0.015             | 0.0000       | 0.0000      | 11            |
| 2012/12/10 | R212             | 02/05/2013 | 131.09 | Call | Bond Future | 3,375.0000            | 3.3750              | 3,395.8300      | 3.3958        | 0.617             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 02/05/2013 | 131.09 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 02/05/2013 | 131.10 | Call | Bond Future | 3,365.0000            | 3.3650              | 3,385.8300      | 3.3858        | 0.619             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 02/05/2013 | 131.10 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 02/05/2013 | 131.11 | Call | Bond Future | 3,355.0000            | 3.3550              | 3,375.8300      | 3.3758        | 0.621             | 0            | 0           | 0             |
| 2012/12/10 | R212             | 02/05/2013 | 131.11 | Put  | Bond Future |                       | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2012/12/10 | R213             | 07/02/2013 |        |      | Bond Future | 7.9169                | 94.4570             | 7.9059          | 94.5548       | (0.138)           | 0.0000       | 0.0000      | 9,399         |
| 2012/12/10 | R213             | 07/02/2013 | 8.90   | Call | Bond Future | 8,419.3000            | 8.4193              | 8,487.4600      | 8.4875        | 0.810             | 0            | 0           | 0             |
| 2012/12/10 | R213             | 07/02/2013 | 8.90   | Put  | Bond Future |                       | 0.2343              | 204.7300        | 0.2047        | (12.632)          | 0            | 0           | 0             |
| 2012/12/10 | R213             | 07/02/2013 | 8.95   | Call | Bond Future | 8,774.5800            | 8.7746              | 8,845.6500      | 8.8457        | 0.810             | 0            | 0           | 0             |
| 2012/12/10 | R213             | 07/02/2013 | 8.95   | Put  | Bond Future |                       | 0.2025              | 175.8600        | 0.1759        | (13.177)          | 0            | 0           | 0             |

| Deal Date    | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/12/10   | R213             | 07/02/2013 | 9.00   | Call | Bond Future | 9,131.0600                     | 9.1311                         | 9,204.8400               | 9.2048                   | 0.808                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/02/2013 | 9.00   | Put  | Bond Future | 174.6400                       | 0.1746                         | 150.6600                 | 0.1507                   | (13.731)             | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/02/2013 | 9.05   | Call | Bond Future | 9,488.3700                     | 9.4884                         | 9,564.6600               | 9.5647                   | 0.804                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/02/2013 | 9.05   | Put  | Bond Future | 150.2000                       | 0.1502                         | 128.7300                 | 0.1287                   | (14.294)             | 0            | 0           | 0             |
| 2012/12/10   | R213             | 02/05/2013 |        |      | Bond Future | 7.9737                         | 92.0989                        | 7.9625                   | 92.1976                  | (0.141)              | 0.0000       | 0.0000      | 5             |
| 2012/12/10   | R213             | 02/05/2013 | 7.86   | Call | Bond Future | 3,440.8800                     | 3.4409                         | 3,448.1400               | 3.4481                   | 0.211                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 02/05/2013 | 7.86   | Put  | Bond Future | 4,449.0200                     | 4.4490                         | 4,357.5900               | 4.3576                   | (2.055)              | 0            | 0           | 0             |
| 2012/12/10   | R213             | 02/05/2013 | 7.84   | Call | Bond Future | 3,361.2100                     | 3.3612                         | 3,367.8200               | 3.3678                   | 0.197                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 02/05/2013 | 7.84   | Put  | Bond Future | 4,548.3700                     | 4.5484                         | 4,456.2900               | 4.4563                   | (2.024)              | 0            | 0           | 0             |
| 2012/12/10   | R213             | 02/05/2013 | 7.85   | Call | Bond Future | 3,400.9100                     | 3.4009                         | 3,407.8500               | 3.4079                   | 0.204                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 02/05/2013 | 7.85   | Put  | Bond Future | 4,498.5000                     | 4.4985                         | 4,406.7500               | 4.4068                   | (2.040)              | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/11/2013 |        |      | Bond Future | 8.1083                         | 91.1824                        | 8.0964                   | 91.2840                  | (0.147)              | 0.0000       | 0.0000      | 0             |
| 2012/12/10   | R213             | 07/11/2013 | 8.61   | Call | Bond Future | 8,505.0200                     | 8.5050                         | 8,543.1100               | 8.5431                   | 0.448                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/11/2013 | 8.61   | Put  | Bond Future | 4,367.7000                     | 4.3677                         | 4,304.1900               | 4.3042                   | (1.454)              | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/11/2013 | 8.59   | Call | Bond Future | 8,409.7100                     | 8.4097                         | 8,447.3200               | 8.4473                   | 0.447                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/11/2013 | 8.59   | Put  | Bond Future | 4,431.9900                     | 4.4320                         | 4,368.0000               | 4.3680                   | (1.444)              | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/11/2013 | 8.60   | Call | Bond Future | 8,457.3200                     | 8.4573                         | 8,495.1700               | 8.4952                   | 0.448                | 0            | 0           | 0             |
| 2012/12/10   | R213             | 07/11/2013 | 8.60   | Put  | Bond Future | 4,399.7400                     | 4.3997                         | 4,335.9900               | 4.3360                   | (1.449)              | 0            | 0           | 0             |
| 2012/12/10   | R214             | 07/02/2013 |        |      | Bond Future | 8.2455                         | 83.9843                        | 8.2244                   | 84.1780                  | (0.256)              | 0.0000       | 0.0000      | 1,714         |
| 2012/12/10   | R214             | 07/02/2013 | 8.59   | Call | Bond Future | 4,199.9200                     | 4.1999                         | 4,288.7300               | 4.2887                   | 2.115                | 0            | 0           | 0             |
| 2012/12/10   | R214             | 07/02/2013 | 8.59   | Put  | Bond Future | 1,142.5000                     | 1.1425                         | 1,037.6300               | 1.0376                   | (9.179)              | 0            | 0           | 0             |
| 2012/12/10   | R214             | 07/02/2013 | 8.60   | Call | Bond Future | 4,259.5100                     | 4.2595                         | 4,349.7100               | 4.3497                   | 2.118                | 0            | 0           | 0             |
| 2012/12/10   | R214             | 07/02/2013 | 8.60   | Put  | Bond Future | 1,116.2100                     | 1.1162                         | 1,012.7300               | 1.0127                   | (9.271)              | 0            | 0           | 0             |
| 2012/12/10   | R214             | 07/02/2013 | 8.61   | Call | Bond Future | 4,319.4200                     | 4.3194                         | 4,410.9900               | 4.4110                   | 2.120                | 0            | 0           | 0             |
| 2012/12/10   | R214             | 07/02/2013 | 8.61   | Put  | Bond Future | 1,090.4100                     | 1.0904                         | 988.3000                 | 0.9883                   | (9.364)              | 0            | 0           | 0             |
| <b>Total</b> |                  |            |        |      |             |                                |                                |                          |                          |                      |              |             | <b>328527</b> |