



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/11/2012 to 23/11/2012

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | 0106 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0357 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0403 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0457 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0703 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0757 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0804 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0807 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0857 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0904 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0908 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | 2025 | 07/02/2013 | | | Bond Future | 110.5395 | 110.5395 | 110.5365 | 110.5365 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 2025 | 07/02/2013 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2025 | 07/02/2013 | 110.99 | Put | Bond Future | 450.4700 | 0.4505 | 453.5400 | 0.4535 | 0.682 | 0 | 0 | 0 |
| 2012/11/23 | 2025 | 07/02/2013 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2025 | 07/02/2013 | 111.00 | Put | Bond Future | 460.4700 | 0.4605 | 463.5400 | 0.4635 | 0.667 | 0 | 0 | 0 |
| 2012/11/23 | 2025 | 07/02/2013 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2025 | 07/02/2013 | 111.01 | Put | Bond Future | 470.4700 | 0.4705 | 473.5400 | 0.4735 | 0.653 | 0 | 0 | 0 |
| 2012/11/23 | 2038 | 07/02/2013 | | | Bond Future | 109.1099 | 109.1099 | 109.3213 | 109.3213 | 0.194 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 2038 | 07/02/2013 | 105.99 | Call | Bond Future | 3,119.8600 | 3.1199 | 3,331.2600 | 3.3313 | 6.776 | 0 | 0 | 0 |
| 2012/11/23 | 2038 | 07/02/2013 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2038 | 07/02/2013 | 106.00 | Call | Bond Future | 3,109.8600 | 3.1099 | 3,321.2600 | 3.3213 | 6.798 | 0 | 0 | 0 |
| 2012/11/23 | 2038 | 07/02/2013 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2038 | 07/02/2013 | 106.01 | Call | Bond Future | 3,099.8600 | 3.0999 | 3,311.2600 | 3.3113 | 6.820 | 0 | 0 | 0 |
| 2012/11/23 | 2038 | 07/02/2013 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2050 | 07/02/2013 | | | Bond Future | 114.0258 | 114.0258 | 114.4599 | 114.4599 | 0.381 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 2050 | 07/02/2013 | 112.99 | Call | Bond Future | 1,035.8000 | 1.0358 | 1,469.9400 | 1.4699 | 41.913 | 0 | 0 | 0 |
| 2012/11/23 | 2050 | 07/02/2013 | 112.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2050 | 07/02/2013 | 113.00 | Call | Bond Future | 1,025.8000 | 1.0258 | 1,459.9400 | 1.4599 | 42.322 | 0 | 0 | 0 |
| 2012/11/23 | 2050 | 07/02/2013 | 113.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 2050 | 07/02/2013 | 113.01 | Call | Bond Future | 1,015.8000 | 1.0158 | 1,449.9400 | 1.4499 | 42.739 | 0 | 0 | 0 |
| 2012/11/23 | 2050 | 07/02/2013 | 113.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | AL7T | 07/02/2013 | | | Index Future | 480.9930 | 480.9930 | 480.5850 | 480.5850 | (0.085) | 0.0000 | 0.0000 | 12 |
| 2012/11/23 | AL7T | 02/05/2013 | | | Index Future | 487.0440 | 487.0440 | 486.6280 | 486.6280 | (0.085) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | ALBI | 07/02/2013 | | | Index Future | 428.0760 | 428.0760 | 427.6590 | 427.6590 | (0.097) | 0.0000 | 0.0000 | 1,077 |
| 2012/11/23 | ALBI | 02/05/2013 | | | Index Future | 433.4610 | 433.4610 | 433.0370 | 433.0370 | (0.098) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C189 | 01/04/2013 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | EL28 | 07/02/2013 | | | Bond Future | 111.0647 | 111.0647 | 111.2776 | 111.2776 | 0.192 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | EL28 | 07/02/2013 | 113.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | EL28 | 07/02/2013 | 113.01 | Put | Bond Future | 1,945.2900 | 1.9453 | 1,732.4000 | 1.7324 | (10.944) | 0 | 0 | 0 |
| 2012/11/23 | EL28 | 07/02/2013 | 112.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | EL28 | 07/02/2013 | 112.99 | Put | Bond Future | 1,925.2900 | 1.9253 | 1,712.4000 | 1.7124 | (11.058) | 0 | 0 | 0 |
| 2012/11/23 | EL28 | 07/02/2013 | 113.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | EL28 | 07/02/2013 | 113.00 | Put | Bond Future | 1,935.2900 | 1.9353 | 1,722.4000 | 1.7224 | (11.000) | 0 | 0 | 0 |
| 2012/11/23 | ES33 | 07/02/2013 | | | Bond Future | 9.0634 | 88.6280 | 9.0828 | 88.4690 | 0.214 | 0.0000 | 0.0000 | 303 |
| 2012/11/23 | 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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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | ES33 | 07/02/2013 | 8.54 | Put | Bond Future | 4,467.9200 | 4.4679 | 4,626.9100 | 4.6269 | 3.558 | 0 | 0 | 0 |
| 2012/11/23 | ES33 | 07/02/2013 | 8.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | ES33 | 07/02/2013 | 8.55 | Put | Bond Future | 4,379.2300 | 4.3792 | 4,538.2200 | 4.5382 | 3.631 | 0 | 0 | 0 |
| 2012/11/23 | ES33 | 07/02/2013 | 8.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | ES33 | 07/02/2013 | 8.56 | Put | Bond Future | 4,290.6700 | 4.2907 | 4,449.6600 | 4.4497 | 3.705 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 07/02/2013 | | | GOVI | 428.4590 | 428.4590 | 428.0460 | 428.0460 | (0.096) | 0.0000 | 0.0000 | 334 |
| 2012/11/23 | GOVI | 07/02/2013 | 432.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 07/02/2013 | 432.99 | Put | GOVI | 45,310.0000 | 4.5310 | 49,440.0000 | 4.9440 | 9.115 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 07/02/2013 | 433.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 07/02/2013 | 433.00 | Put | GOVI | 45,410.0000 | 4.5410 | 49,540.0000 | 4.9540 | 9.095 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 07/02/2013 | 433.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 07/02/2013 | 433.01 | Put | GOVI | 45,510.0000 | 4.5510 | 49,640.0000 | 4.9640 | 9.075 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 02/05/2013 | | | GOVI | 433.8490 | 433.8490 | 433.4290 | 433.4290 | (0.097) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | GOVI | 02/05/2013 | 432.99 | Call | GOVI | 8,590.0000 | 0.8590 | 4,390.0000 | 0.4390 | (48.894) | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 02/05/2013 | 432.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 02/05/2013 | 433.00 | Call | GOVI | 8,490.0000 | 0.8490 | 4,290.0000 | 0.4290 | (49.470) | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 02/05/2013 | 433.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 02/05/2013 | 433.01 | Call | GOVI | 8,390.0000 | 0.8390 | 4,190.0000 | 0.4190 | (50.060) | 0 | 0 | 0 |
| 2012/11/23 | GOVI | 02/05/2013 | 433.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | IGOV | 07/02/2013 | | | Index Future | 194.5300 | 194.5300 | 195.2610 | 195.2610 | 0.376 | 0.0000 | 0.0000 | 610 |
| 2012/11/23 | IGOV | 02/05/2013 | | | Index Future | 196.9770 | 196.9770 | 197.7160 | 197.7160 | 0.375 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | ILBI | 07/02/2013 | | | Index Future | 518.7190 | 518.7190 | 519.1750 | 519.1750 | 0.088 | 0.0000 | 0.0000 | 169 |
| 2012/11/23 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | JBAF | 19/12/2012 | | | Jibar Tradeable Future | 5.0900 | 94.9100 | 5.1100 | 94.8900 | 0.393 | 0.0000 | 0.0000 | 840 |
| 2012/11/23 | JBAF | 16/01/2013 | | | Jibar Tradeable Future | 5.0900 | 94.9100 | 5.0900 | 94.9100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | JBAF | 20/02/2013 | | | Jibar Tradeable Future | 5.0400 | 94.9600 | 5.0300 | 94.9700 | (0.198) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | JBAF | 20/03/2013 | | | Jibar Tradeable Future | 5.0100 | 94.9900 | 5.0000 | 95.0000 | (0.200) | 0.0000 | 0.0000 | 1,000 |
| 2012/11/23 | JBAF | 17/04/2013 | | | Jibar Tradeable Future | 5.0000 | 95.0000 | 4.9800 | 95.0200 | (0.400) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | JBAF | 15/05/2013 | | | Jibar Tradeable Future | 5.0000 | 95.0000 | 4.9700 | 95.0300 | (0.600) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | JBAF | 19/06/2013 | | | Jibar Tradeable Future | 4.9900 | 95.0100 | 4.9800 | 95.0200 | (0.200) | 0.0000 | 0.0000 | 500 |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.0500 | 94.9500 | 5.0200 | 94.9800 | (0.594) | 0.0000 | 0.0000 | 2,200 |
| 2012/11/23 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.1600 | 94.8400 | 5.1000 | 94.9000 | (1.163) | 0.0000 | 0.0000 | 2,000 |
| 2012/11/23 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.2800 | 94.7200 | 5.2200 | 94.7800 | (1.136) | 0.0000 | 0.0000 | 1,000 |
| 2012/11/23 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.4300 | 94.5700 | 5.3700 | 94.6300 | (1.105) | 0.0000 | 0.0000 | 800 |
| 2012/11/23 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.5900 | 94.4100 | 5.5300 | 94.4700 | (1.073) | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | OTH1 | 02/05/2013 | | | Index Future | 427.8020 | 427.8020 | 427.8020 | 427.8020 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R023 | 07/02/2013 | | | Bond Future | 7.1732 | 107.6063 | 7.1878 | 107.5000 | 0.204 | 0.0000 | 0.0000 | 1,685 |
| 2012/11/23 | R023 | 07/02/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 07/02/2013 | 7.04 | Put | Bond Future | 972.4500 | 0.9725 | 1,078.7700 | 1.0788 | 10.933 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 07/02/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 07/02/2013 | 7.05 | Put | Bond Future | 899.0300 | 0.8990 | 1,005.3500 | 1.0053 | 11.826 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 07/02/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 07/02/2013 | 7.06 | Put | Bond Future | 825.6800 | 0.8257 | 932.0000 | 0.9320 | 12.877 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 02/05/2013 | | | Bond Future | 7.2356 | 104.9869 | 7.2508 | 104.8791 | 0.210 | 0.0000 | 0.0000 | 2 |
| 2012/11/23 | R023 | 02/05/2013 | 7.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 02/05/2013 | 7.06 | Put | Bond Future | 1,256.4900 | 1.2565 | 1,364.2900 | 1.3643 | 8.579 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 02/05/2013 | 7.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 02/05/2013 | 7.04 | Put | Bond Future | 1,400.8700 | 1.4009 | 1,508.6700 | 1.5087 | 7.695 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 02/05/2013 | 7.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 02/05/2013 | 7.05 | Put | Bond Future | 1,328.6500 | 1.3287 | 1,436.4500 | 1.4365 | 8.113 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 01/08/2013 | | | Bond Future | 7.2999 | 106.4011 | 7.3157 | 106.2918 | 0.216 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R023 | 01/08/2013 | 7.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 01/08/2013 | 7.29 | Put | Bond Future | 68.6800 | 0.0687 | 178.0300 | 0.1780 | 159.217 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 01/08/2013 | 7.30 | Call | Bond Future | 0.6900 | 0.0007 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R023 | 01/08/2013 | 7.30 | Put | Bond Future | 0.0000 | 0.0000 | 108.6600 | 0.1087 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R023 | 01/08/2013 | 7.31 | Call | Bond Future | 70.0000 | 0.0700 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R023 | 01/08/2013 | 7.31 | Put | Bond Future | 0.0000 | 0.0000 | 39.3500 | 0.0394 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | | | Bond Future | 5.5279 | 124.5456 | 5.5384 | 124.5179 | 0.188 | 0.0000 | 0.0000 | 12,411 |
| 2012/11/23 | R157 | 07/02/2013 | 6.28 | Call | Bond Future | 2,009.7800 | 2.0098 | 1,982.7500 | 1.9828 | (1.345) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.28 | Put | Bond Future | 30.3500 | 0.0304 | 30.9800 | 0.0310 | 2.076 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.50 | Call | Bond Future | 2,560.9000 | 2.5609 | 2,533.4100 | 2.5334 | (1.073) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.50 | Put | Bond Future | 10.4500 | 0.0104 | 10.6200 | 0.0106 | 1.627 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.70 | Call | Bond Future | 3,069.6700 | 3.0697 | 3,042.0500 | 3.0420 | (0.900) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.70 | Put | Bond Future | 3.2100 | 0.0032 | 3.2500 | 0.0033 | 1.246 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.75 | Call | Bond Future | 3,197.3400 | 3.1973 | 3,169.7000 | 3.1697 | (0.864) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.75 | Put | Bond Future | 2.3400 | 0.0023 | 2.3600 | 0.0024 | 0.855 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.80 | Call | Bond Future | 3,325.0500 | 3.3250 | 3,297.4000 | 3.2974 | (0.832) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/02/2013 | 6.80 | Put | Bond Future | 1.6900 | 0.0017 | 1.7000 | 0.0017 | 0.592 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 02/05/2013 | | | Bond Future | 5.5571 | 119.2413 | 5.5688 | 119.2130 | 0.211 | 0.0000 | 0.0000 | 141 |
| 2012/11/23 | R157 | 02/05/2013 | 5.35 | Call | Bond Future | 417.0300 | 0.4170 | 404.5200 | 0.4045 | (3.000) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 02/05/2013 | 5.35 | Put | Bond Future | 919.5600 | 0.9196 | 935.3600 | 0.9354 | 1.718 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 02/05/2013 | 5.36 | Call | Bond Future | 426.5000 | 0.4265 | 413.8100 | 0.4138 | (2.975) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 02/05/2013 | 5.36 | Put | Bond Future | 904.7000 | 0.9047 | 920.3200 | 0.9203 | 1.727 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 02/05/2013 | 5.34 | Call | Bond Future | 407.7000 | 0.4077 | 395.3600 | 0.3954 | (3.027) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 02/05/2013 | 5.34 | Put | Bond Future | 934.5700 | 0.9346 | 950.5400 | 0.9505 | 1.709 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | R157 | 07/11/2013 | | | Bond Future | 5.6217 | 115.7321 | 5.6377 | 115.7022 | 0.283 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R157 | 07/11/2013 | 5.61 | Call | Bond Future | 863.0100 | 0.8630 | 846.8900 | 0.8469 | (1.868) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/11/2013 | 5.61 | Put | Bond Future | 885.1200 | 0.8851 | 898.9200 | 0.8989 | 1.559 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/11/2013 | 5.59 | Call | Bond Future | 843.7000 | 0.8437 | 827.7900 | 0.8278 | (1.886) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/11/2013 | 5.59 | Put | Bond Future | 903.4500 | 0.9034 | 917.4600 | 0.9175 | 1.551 | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/11/2013 | 5.60 | Call | Bond Future | 853.3200 | 0.8533 | 837.3100 | 0.8373 | (1.876) | 0 | 0 | 0 |
| 2012/11/23 | R157 | 07/11/2013 | 5.60 | Put | Bond Future | 894.2500 | 0.8942 | 908.1600 | 0.9082 | 1.555 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | | | Bond Future | 7.6621 | 125.4777 | 7.6818 | 125.2844 | 0.257 | 0.0000 | 0.0000 | 37,656 |
| 2012/11/23 | R186 | 07/02/2013 | 7.00 | Call | Bond Future | 755.4300 | 0.7554 | 706.3200 | 0.7063 | (6.501) | 0 | 0 | 10,300 |
| 2012/11/23 | R186 | 07/02/2013 | 7.00 | Put | Bond Future | 7,513.1200 | 7.5131 | 7,657.3100 | 7.6573 | 1.919 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 7.25 | Call | Bond Future | 1,363.6700 | 1.3637 | 1,290.0700 | 1.2901 | (5.397) | 0 | 0 | 670 |
| 2012/11/23 | R186 | 07/02/2013 | 7.25 | Put | Bond Future | 5,510.6300 | 5.5106 | 5,630.3300 | 5.6303 | 2.172 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 7.50 | Call | Bond Future | 2,246.7200 | 2.2467 | 2,146.4300 | 2.1464 | (4.464) | 0 | 0 | 575 |
| 2012/11/23 | R186 | 07/02/2013 | 7.50 | Put | Bond Future | 3,855.1800 | 3.8552 | 3,948.1900 | 3.9482 | 2.413 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.32 | Call | Bond Future | 7,085.6700 | 7.0857 | 6,916.5200 | 6.9165 | (2.387) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.32 | Put | Bond Future | 847.1500 | 0.8472 | 871.3000 | 0.8713 | 2.851 | 0 | 0 | 2,000 |
| 2012/11/23 | R186 | 07/02/2013 | 8.50 | Call | Bond Future | 8,433.6700 | 8.4337 | 8,256.4800 | 8.2565 | (2.101) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.50 | Put | Bond Future | 565.8900 | 0.5659 | 582.0000 | 0.5820 | 2.847 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 7.75 | Call | Bond Future | 3,425.7700 | 3.4258 | 3,299.6700 | 3.2997 | (3.681) | 0 | 0 | 1,000 |
| 2012/11/23 | R186 | 07/02/2013 | 7.75 | Put | Bond Future | 2,565.6600 | 2.5657 | 2,632.8600 | 2.6329 | 2.619 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.00 | Call | Bond Future | 4,889.0900 | 4.8891 | 4,740.7900 | 4.7408 | (3.033) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.00 | Put | Bond Future | 1,628.1500 | 1.6281 | 1,673.1500 | 1.6731 | 2.764 | 0 | 0 | 150 |
| 2012/11/23 | R186 | 07/02/2013 | 8.55 | Call | Bond Future | 8,818.5500 | 8.8186 | 8,639.5600 | 8.6396 | (2.030) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.55 | Put | Bond Future | 503.9000 | 0.5039 | 518.2100 | 0.5182 | 2.840 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.45 | Call | Bond Future | 8,053.0400 | 8.0530 | 7,877.8400 | 7.8778 | (2.176) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.45 | Put | Bond Future | 634.6000 | 0.6346 | 652.7000 | 0.6527 | 2.852 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.47 | Call | Bond Future | 8,204.7500 | 8.2048 | 8,028.7300 | 8.0287 | (2.145) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/02/2013 | 8.47 | Put | Bond Future | 606.2800 | 0.6063 | 623.5600 | 0.6236 | 2.850 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 02/05/2013 | | | Bond Future | 7.7331 | 126.9860 | 7.7535 | 126.7900 | 0.263 | 0.0000 | 0.0000 | 12 |
| 2012/11/23 | R186 | 02/05/2013 | 7.41 | Call | Bond Future | 2,989.2100 | 2.9892 | 2,897.8600 | 2.8979 | (3.056) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 02/05/2013 | 7.41 | Put | Bond Future | 6,162.2900 | 6.1623 | 6,266.9100 | 6.2669 | 1.698 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 02/05/2013 | 7.39 | Call | Bond Future | 2,913.8100 | 2.9138 | 2,823.8900 | 2.8239 | (3.086) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 02/05/2013 | 7.39 | Put | Bond Future | 6,287.0200 | 6.2870 | 6,393.0700 | 6.3931 | 1.687 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 02/05/2013 | 7.40 | Call | Bond Future | 2,951.3600 | 2.9514 | 2,860.7200 | 2.8607 | (3.071) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 02/05/2013 | 7.40 | Put | Bond Future | 6,224.4500 | 6.2245 | 6,329.7800 | 6.3298 | 1.692 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | | | Bond Future | 7.8963 | 125.1380 | 7.9183 | 124.9357 | 0.278 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.14 | Call | Bond Future | 8,149.3300 | 8.1493 | 8,022.9000 | 8.0229 | (1.551) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 5,928.5000 | 5.9285 | 6,004.4000 | 6.0044 | 1.280 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.15 | Call | Bond Future | 8,199.2700 | 8.1993 | 8,072.4300 | 8.0724 | (1.547) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.15 | Put | Bond Future | 5,888.5200 | 5.8885 | 5,964.0100 | 5.9640 | 1.282 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.16 | Call | Bond Future | 8,249.3300 | 8.2493 | 8,122.1000 | 8.1221 | (1.542) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.16 | Put | Bond Future | 5,848.7600 | 5.8488 | 5,923.8600 | 5.9239 | 1.284 | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.75 | Call | Bond Future | 11,403.0300 | 11.4030 | 11,254.2700 | 11.2543 | (1.305) | 0 | 0 | 0 |
| 2012/11/23 | R186 | 07/11/2013 | 8.75 | Put | Bond Future | 3,867.6000 | 3.8676 | 3,921.1700 | 3.9212 | 1.385 | 0 | 0 | 130 |
| 2012/11/23 | R189 | 07/02/2013 | | | Bond Future | 217.2669 | 217.2669 | 217.2476 | 217.2476 | (0.009) | 0.0000 | 0.0000 | 154 |
| 2012/11/23 | R189 | 07/02/2013 | 212.99 | Call | Bond Future | 4,276.9000 | 4.2769 | 4,257.5700 | 4.2576 | (0.452) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | R189 | 07/02/2013 | 212.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R189 | 07/02/2013 | 213.00 | Call | Bond Future | 4,266.9000 | 4.2669 | 4,247.5700 | 4.2476 | (0.453) | 0 | 0 | 0 |
| 2012/11/23 | R189 | 07/02/2013 | 213.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R189 | 07/02/2013 | 213.01 | Call | Bond Future | 4,256.9000 | 4.2569 | 4,237.5700 | 4.2376 | (0.454) | 0 | 0 | 0 |
| 2012/11/23 | R189 | 07/02/2013 | 213.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R197 | 07/02/2013 | | | Bond Future | 278.4778 | 278.4778 | 279.9561 | 279.9561 | 0.531 | 0.0000 | 0.0000 | 2,543 |
| 2012/11/23 | R197 | 07/02/2013 | 278.99 | Call | Bond Future | 0.0000 | 0.0000 | 966.1100 | 0.9661 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R197 | 07/02/2013 | 278.99 | Put | Bond Future | 512.1700 | 0.5122 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R197 | 07/02/2013 | 279.00 | Call | Bond Future | 0.0000 | 0.0000 | 956.1100 | 0.9561 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R197 | 07/02/2013 | 279.00 | Put | Bond Future | 522.1700 | 0.5222 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R197 | 07/02/2013 | 279.01 | Call | Bond Future | 0.0000 | 0.0000 | 946.1100 | 0.9461 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R197 | 07/02/2013 | 279.01 | Put | Bond Future | 532.1700 | 0.5322 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R197 | 02/05/2013 | | | Bond Future | 281.9802 | 281.9802 | 283.4760 | 283.4760 | 0.530 | 0.0000 | 0.0000 | 40 |
| 2012/11/23 | R197 | 02/05/2013 | 282.39 | Call | Bond Future | 0.0000 | 0.0000 | 1,086.0400 | 1.0860 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R197 | 02/05/2013 | 282.39 | Put | Bond Future | 409.8000 | 0.4098 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R197 | 02/05/2013 | 282.40 | Call | Bond Future | 0.0000 | 0.0000 | 1,076.0400 | 1.0760 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R197 | 02/05/2013 | 282.40 | Put | Bond Future | 419.8000 | 0.4198 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R197 | 02/05/2013 | 282.41 | Call | Bond Future | 0.0000 | 0.0000 | 1,066.0400 | 1.0660 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R197 | 02/05/2013 | 282.41 | Put | Bond Future | 429.8000 | 0.4298 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | | | Bond Future | 5.0815 | 107.6774 | 5.0816 | 107.6774 | 0.000 | 0.0000 | 0.0000 | 1,540 |
| 2012/11/23 | R201 | 07/02/2013 | 4.98 | Call | Bond Future | 198.9400 | 0.1989 | 197.1500 | 0.1971 | (0.900) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 4.98 | Put | Bond Future | 384.3200 | 0.3843 | 382.5700 | 0.3826 | (0.455) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 5.60 | Call | Bond Future | 975.7900 | 0.9758 | 974.9000 | 0.9749 | (0.091) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 5.60 | Put | Bond Future | 35.8100 | 0.0358 | 34.9600 | 0.0350 | (2.374) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 6.20 | Call | Bond Future | 2,015.1700 | 2.0152 | 2,015.0700 | 2.0151 | (0.005) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 6.20 | Put | Bond Future | 0.9400 | 0.0009 | 0.8800 | 0.0009 | (6.383) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 6.25 | Call | Bond Future | 2,103.7400 | 2.1037 | 2,103.6600 | 2.1037 | (0.004) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 6.25 | Put | Bond Future | 0.6400 | 0.0006 | 0.6000 | 0.0006 | (6.250) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 6.30 | Call | Bond Future | 2,192.3000 | 2.1923 | 2,192.2300 | 2.1922 | (0.003) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/02/2013 | 6.30 | Put | Bond Future | 0.4300 | 0.0004 | 0.4000 | 0.0004 | (6.977) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 02/05/2013 | | | Bond Future | 5.0564 | 108.9718 | 5.0566 | 108.9715 | 0.004 | 0.0000 | 0.0000 | 4 |
| 2012/11/23 | R201 | 02/05/2013 | 4.05 | Call | Bond Future | 8.0700 | 0.0081 | 7.9000 | 0.0079 | (2.107) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 02/05/2013 | 4.05 | Put | Bond Future | 1,635.5400 | 1.6355 | 1,635.7000 | 1.6357 | 0.010 | 0 | 0 | 0 |
| 2012/11/23 | R201 | 02/05/2013 | 4.06 | Call | Bond Future | 8.5300 | 0.0085 | 8.3600 | 0.0084 | (1.993) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 02/05/2013 | 4.06 | Put | Bond Future | 1,619.6600 | 1.6197 | 1,619.8200 | 1.6198 | 0.010 | 0 | 0 | 0 |
| 2012/11/23 | R201 | 02/05/2013 | 4.04 | Call | Bond Future | 7.6200 | 0.0076 | 7.4700 | 0.0075 | (1.969) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 02/05/2013 | 4.04 | Put | Bond Future | 1,651.4200 | 1.6514 | 1,651.6000 | 1.6516 | 0.011 | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/11/2013 | | | Bond Future | 4.9119 | 107.5188 | 4.9129 | 107.5178 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 380.0200 | 0.3800 | 378.9100 | 0.3789 | (0.292) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 502.9800 | 0.5030 | 502.9300 | 0.5029 | (0.010) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 385.4500 | 0.3855 | 384.3400 | 0.3843 | (0.288) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 497.4100 | 0.4974 | 497.3600 | 0.4974 | (0.010) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 374.6400 | 0.3746 | 373.5300 | 0.3735 | (0.296) | 0 | 0 | 0 |
| 2012/11/23 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 508.6000 | 0.5086 | 508.5500 | 0.5085 | (0.010) | 0 | 0 | 0 |
| 2012/11/23 | R202 | 07/02/2013 | | | Bond Future | 209.6702 | 209.6702 | 209.6676 | 209.6676 | (0.001) | 0.0000 | 0.0000 | 51,694 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | R202 | 07/02/2013 | 204.99 | Call | Bond Future | 4,680.2400 | 4.6802 | 4,677.6400 | 4.6776 | (0.056) | 0 | 0 | 0 |
| 2012/11/23 | R202 | 07/02/2013 | 204.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R202 | 07/02/2013 | 205.00 | Call | Bond Future | 4,670.2400 | 4.6702 | 4,667.6400 | 4.6676 | (0.056) | 0 | 0 | 0 |
| 2012/11/23 | R202 | 07/02/2013 | 205.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R202 | 07/02/2013 | 205.01 | Call | Bond Future | 4,660.2400 | 4.6602 | 4,657.6400 | 4.6576 | (0.056) | 0 | 0 | 0 |
| 2012/11/23 | R202 | 07/02/2013 | 205.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R202 | 02/05/2013 | | | Bond Future | 212.3073 | 212.3073 | 212.3040 | 212.3040 | (0.002) | 0.0000 | 0.0000 | 1 |
| 2012/11/23 | R202 | 02/05/2013 | 211.04 | Call | Bond Future | 1,267.2600 | 1.2673 | 1,264.0100 | 1.2640 | (0.256) | 0 | 0 | 0 |
| 2012/11/23 | R202 | 02/05/2013 | 211.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R202 | 02/05/2013 | 211.05 | Call | Bond Future | 1,257.2600 | 1.2573 | 1,254.0100 | 1.2540 | (0.258) | 0 | 0 | 0 |
| 2012/11/23 | R202 | 02/05/2013 | 211.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R202 | 02/05/2013 | 211.06 | Call | Bond Future | 1,247.2600 | 1.2473 | 1,244.0100 | 1.2440 | (0.261) | 0 | 0 | 0 |
| 2012/11/23 | R202 | 02/05/2013 | 211.06 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | | | Bond Future | 6.0228 | 112.2192 | 6.0380 | 112.1561 | 0.252 | 0.0000 | 0.0000 | 14,064 |
| 2012/11/23 | R203 | 07/02/2013 | 5.54 | Call | Bond Future | 211.9600 | 0.2120 | 197.1800 | 0.1972 | (6.973) | 0 | 0 | 10,000 |
| 2012/11/23 | R203 | 07/02/2013 | 5.54 | Put | Bond Future | 2,246.0600 | 2.2461 | 2,294.4000 | 2.2944 | 2.152 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.11 | Call | Bond Future | 1,085.0800 | 1.0851 | 1,043.8000 | 1.0438 | (3.804) | 0 | 0 | 12,600 |
| 2012/11/23 | R203 | 07/02/2013 | 6.11 | Put | Bond Future | 722.6700 | 0.7227 | 744.5100 | 0.7445 | 3.022 | 0 | 0 | 3,254 |
| 2012/11/23 | R203 | 07/02/2013 | 6.45 | Call | Bond Future | 2,045.8600 | 2.0459 | 1,992.1700 | 1.9922 | (2.624) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.45 | Put | Bond Future | 284.0700 | 0.2841 | 293.5000 | 0.2935 | 3.320 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.55 | Call | Bond Future | 2,376.9900 | 2.3770 | 2,320.8400 | 2.3208 | (2.362) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.55 | Put | Bond Future | 207.8300 | 0.2078 | 214.8000 | 0.2148 | 3.354 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.65 | Call | Bond Future | 2,724.0800 | 2.7241 | 2,665.9800 | 2.6660 | (2.133) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.65 | Put | Bond Future | 149.4400 | 0.1494 | 154.4600 | 0.1545 | 3.359 | 0 | 0 | 30,250 |
| 2012/11/23 | R203 | 07/02/2013 | 6.94 | Call | Bond Future | 3,791.6700 | 3.7917 | 3,730.2300 | 3.7302 | (1.620) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.94 | Put | Bond Future | 51.7600 | 0.0518 | 53.4400 | 0.0534 | 3.246 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 7.15 | Call | Bond Future | 4,594.7800 | 4.5948 | 4,532.3000 | 4.5323 | (1.360) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 7.15 | Put | Bond Future | 20.8100 | 0.0208 | 21.4500 | 0.0215 | 3.075 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.50 | Call | Bond Future | 2,209.2200 | 2.2092 | 2,154.2300 | 2.1542 | (2.489) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/02/2013 | 6.50 | Put | Bond Future | 243.5100 | 0.2435 | 251.6400 | 0.2516 | 3.339 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 02/05/2013 | | | Bond Future | 6.0699 | 109.4118 | 6.0860 | 109.3476 | 0.267 | 0.0000 | 0.0000 | 22 |
| 2012/11/23 | R203 | 02/05/2013 | 5.90 | Call | Bond Future | 939.5000 | 0.9395 | 909.0200 | 0.9090 | (3.244) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 02/05/2013 | 5.90 | Put | Bond Future | 1,615.7800 | 1.6158 | 1,649.5000 | 1.6495 | 2.087 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 02/05/2013 | 5.91 | Call | Bond Future | 956.5100 | 0.9565 | 925.7000 | 0.9257 | (3.221) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 02/05/2013 | 5.91 | Put | Bond Future | 1,592.8300 | 1.5928 | 1,626.2200 | 1.6262 | 2.096 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 02/05/2013 | 5.89 | Call | Bond Future | 922.6900 | 0.9227 | 892.5400 | 0.8925 | (3.268) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 02/05/2013 | 5.89 | Put | Bond Future | 1,638.9500 | 1.6390 | 1,673.0000 | 1.6730 | 2.078 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/11/2013 | | | Bond Future | 6.1830 | 108.2782 | 6.2020 | 108.2115 | 0.307 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | 1,624.5000 | 1.6245 | 1,591.5500 | 1.5916 | (2.028) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 2,270.2600 | 2.2703 | 2,304.0200 | 2.3040 | 1.487 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 1,640.9100 | 1.6409 | 1,607.7600 | 1.6078 | (2.020) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 2,251.2600 | 2.2513 | 2,284.8200 | 2.2848 | 1.491 | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 1,608.6100 | 1.6086 | 1,575.8600 | 1.5759 | (2.036) | 0 | 0 | 0 |
| 2012/11/23 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 2,289.8000 | 2.2898 | 2,323.7600 | 2.3238 | 1.483 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | | | Bond Future | 6.2477 | 109.6348 | 6.2575 | 109.5849 | 0.157 | 0.0000 | 0.0000 | 11,672 |
| 2012/11/23 | R204 | 07/02/2013 | 7.29 | Call | Bond Future | 5,207.3500 | 5.2074 | 5,157.8000 | 5.1578 | (0.952) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | R204 | 07/02/2013 | 7.29 | Put | Bond Future | 57.6500 | 0.0576 | 57.9600 | 0.0580 | 0.538 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 7.45 | Call | Bond Future | 5,943.3500 | 5.9434 | 5,893.5500 | 5.8936 | (0.838) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 7.45 | Put | Bond Future | 29.9700 | 0.0300 | 30.0300 | 0.0300 | 0.200 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 7.95 | Call | Bond Future | 8,258.2600 | 8.2583 | 8,208.3600 | 8.2084 | (0.604) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 7.95 | Put | Bond Future | 2.7500 | 0.0028 | 2.7100 | 0.0027 | (1.455) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 8.00 | Call | Bond Future | 8,488.1700 | 8.4882 | 8,438.2800 | 8.4383 | (0.588) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 8.00 | Put | Bond Future | 2.1000 | 0.0021 | 2.0700 | 0.0021 | (1.429) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 8.05 | Call | Bond Future | 8,717.5900 | 8.7176 | 8,667.7000 | 8.6677 | (0.572) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/02/2013 | 8.05 | Put | Bond Future | 1.6000 | 0.0016 | 1.5700 | 0.0016 | (1.875) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 02/05/2013 | | | Bond Future | 6.2986 | 110.9526 | 6.3090 | 110.9019 | 0.164 | 0.0000 | 0.0000 | 24 |
| 2012/11/23 | R204 | 02/05/2013 | 6.30 | Call | Bond Future | 1,771.8400 | 1.7718 | 1,740.6400 | 1.7406 | (1.761) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 02/05/2013 | 6.30 | Put | Bond Future | 1,764.9800 | 1.7650 | 1,784.5300 | 1.7845 | 1.108 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 02/05/2013 | 6.31 | Call | Bond Future | 1,796.9600 | 1.7970 | 1,765.5400 | 1.7655 | (1.749) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 02/05/2013 | 6.31 | Put | Bond Future | 1,741.1200 | 1.7411 | 1,760.4500 | 1.7604 | 1.110 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 02/05/2013 | 6.29 | Call | Bond Future | 1,746.9200 | 1.7469 | 1,715.9500 | 1.7159 | (1.773) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 02/05/2013 | 6.29 | Put | Bond Future | 1,789.0700 | 1.7891 | 1,808.8500 | 1.8088 | 1.106 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | | | Bond Future | 6.4171 | 109.9374 | 6.4289 | 109.8845 | 0.184 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 2,481.9800 | 2.4820 | 2,452.6600 | 2.4527 | (1.181) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 3,007.5100 | 3.0075 | 3,031.1000 | 3.0311 | 0.784 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 2,504.3200 | 2.5043 | 2,474.8700 | 2.4749 | (1.176) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 2,984.8500 | 2.9849 | 3,008.3100 | 3.0083 | 0.786 | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 4,266.9300 | 4.2669 | 4,228.6000 | 4.2286 | (0.898) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 1,697.7500 | 1.6978 | 1,712.3300 | 1.7123 | 0.859 | 0 | 0 | 180 |
| 2012/11/23 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 2,459.7400 | 2.4597 | 2,430.5700 | 2.4306 | (1.186) | 0 | 0 | 0 |
| 2012/11/23 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 3,030.2900 | 3.0303 | 3,054.0300 | 3.0540 | 0.783 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | | | Bond Future | 5.0601 | 102.7467 | 5.0603 | 102.7466 | 0.003 | 0.0000 | 0.0000 | 1,120 |
| 2012/11/23 | R206 | 07/02/2013 | 4.76 | Call | Bond Future | 30.2800 | 0.0303 | 29.7400 | 0.0297 | (1.783) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 4.76 | Put | Bond Future | 302.9700 | 0.3030 | 302.5500 | 0.3025 | (0.139) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 5.00 | Call | Bond Future | 97.0700 | 0.0971 | 96.2300 | 0.0962 | (0.865) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 5.00 | Put | Bond Future | 151.6100 | 0.1516 | 150.8900 | 0.1509 | (0.475) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 5.95 | Call | Bond Future | 802.7800 | 0.8028 | 802.6100 | 0.8026 | (0.021) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 5.95 | Put | Bond Future | 0.8600 | 0.0009 | 0.8100 | 0.0008 | (5.814) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 6.00 | Call | Bond Future | 847.2800 | 0.8473 | 847.1200 | 0.8471 | (0.019) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 6.00 | Put | Bond Future | 0.6000 | 0.0006 | 0.5600 | 0.0006 | (6.667) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 6.05 | Call | Bond Future | 891.8100 | 0.8918 | 891.6600 | 0.8917 | (0.017) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/02/2013 | 6.05 | Put | Bond Future | 0.3900 | 0.0004 | 0.3600 | 0.0004 | (7.692) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 02/05/2013 | | | Bond Future | 5.0064 | 103.9817 | 5.0070 | 103.9813 | 0.012 | 0.0000 | 0.0000 | 23 |
| 2012/11/23 | R206 | 02/05/2013 | 3.40 | Call | Bond Future | 0.0400 | 0.0000 | 0.0400 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 02/05/2013 | 3.40 | Put | Bond Future | 1,106.5900 | 1.1066 | 1,106.9900 | 1.1070 | 0.036 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 02/05/2013 | 3.41 | Call | Bond Future | 0.0400 | 0.0000 | 0.0400 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 02/05/2013 | 3.41 | Put | Bond Future | 1,099.6400 | 1.0996 | 1,100.0400 | 1.1000 | 0.036 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 02/05/2013 | 3.39 | Call | Bond Future | 0.0400 | 0.0000 | 0.0300 | 0.0000 | (25.000) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 02/05/2013 | 3.39 | Put | Bond Future | 1,113.5400 | 1.1135 | 1,113.9300 | 1.1139 | 0.035 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/11/2013 | | | Bond Future | 3.9181 | 103.0421 | 3.9243 | 103.0410 | 0.156 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 93.5300 | 0.0935 | 92.7000 | 0.0927 | (0.887) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 25.0500 | 0.0250 | 25.3200 | 0.0253 | 1.078 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 94.7800 | 0.0948 | 93.9500 | 0.0939 | (0.876) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 24.5100 | 0.0245 | 24.7800 | 0.0248 | 1.102 | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 92.2800 | 0.0923 | 91.4500 | 0.0914 | (0.899) | 0 | 0 | 0 |
| 2012/11/23 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 25.6000 | 0.0256 | 25.8700 | 0.0259 | 1.055 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | | | Bond Future | 6.5218 | 104.5584 | 6.5367 | 104.4744 | 0.228 | 0.0000 | 0.0000 | 6,841 |
| 2012/11/23 | R207 | 07/02/2013 | 7.66 | Call | Bond Future | 6,233.5900 | 6.2336 | 6,150.9200 | 6.1509 | (1.326) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 7.66 | Put | Bond Future | 55.6000 | 0.0556 | 56.8600 | 0.0569 | 2.266 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 7.80 | Call | Bond Future | 6,938.1800 | 6.9382 | 6,854.9200 | 6.8549 | (1.200) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 7.80 | Put | Bond Future | 31.9100 | 0.0319 | 32.5800 | 0.0326 | 2.100 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 8.20 | Call | Bond Future | 8,955.7800 | 8.9558 | 8,871.9200 | 8.8719 | (0.936) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 8.20 | Put | Bond Future | 5.3300 | 0.0053 | 5.4000 | 0.0054 | 1.313 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 8.25 | Call | Bond Future | 9,206.3800 | 9.2064 | 9,122.5000 | 9.1225 | (0.911) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 8.25 | Put | Bond Future | 4.1700 | 0.0042 | 4.2200 | 0.0042 | 1.199 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 8.30 | Call | Bond Future | 9,456.4000 | 9.4564 | 9,372.5000 | 9.3725 | (0.887) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/02/2013 | 8.30 | Put | Bond Future | 3.2500 | 0.0033 | 3.2800 | 0.0033 | 0.923 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 02/05/2013 | | | Bond Future | 6.5788 | 105.8152 | 6.5944 | 105.7299 | 0.237 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R207 | 02/05/2013 | 6.45 | Call | Bond Future | 1,727.7200 | 1.7277 | 1,682.8500 | 1.6828 | (2.597) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 02/05/2013 | 6.45 | Put | Bond Future | 2,434.1900 | 2.4342 | 2,474.5800 | 2.4746 | 1.659 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 02/05/2013 | 6.46 | Call | Bond Future | 1,752.4000 | 1.7524 | 1,707.1600 | 1.7072 | (2.582) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 02/05/2013 | 6.46 | Put | Bond Future | 2,403.8200 | 2.4038 | 2,443.8400 | 2.4438 | 1.665 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 02/05/2013 | 6.44 | Call | Bond Future | 1,703.2600 | 1.7033 | 1,658.7600 | 1.6588 | (2.613) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 02/05/2013 | 6.44 | Put | Bond Future | 2,464.8200 | 2.4648 | 2,505.5800 | 2.5056 | 1.654 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/11/2013 | | | Bond Future | 6.7081 | 105.0535 | 6.7255 | 104.9652 | 0.260 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 3,156.7200 | 3.1567 | 3,107.0700 | 3.1071 | (1.573) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 3,197.7600 | 3.1978 | 3,236.4100 | 3.2364 | 1.209 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 3,182.0900 | 3.1821 | 3,132.2200 | 3.1322 | (1.567) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 3,172.4100 | 3.1724 | 3,210.8400 | 3.2108 | 1.211 | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 3,131.4500 | 3.1314 | 3,082.0300 | 3.0820 | (1.578) | 0 | 0 | 0 |
| 2012/11/23 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 3,223.2500 | 3.2232 | 3,262.1300 | 3.2621 | 1.206 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | | | Bond Future | 6.7135 | 102.7188 | 6.7283 | 102.6270 | 0.221 | 0.0000 | 0.0000 | 20,445 |
| 2012/11/23 | R208 | 07/02/2013 | 8.00 | Call | Bond Future | 7,642.5600 | 7.6426 | 7,551.6200 | 7.5516 | (1.190) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 8.00 | Put | Bond Future | 47.7700 | 0.0478 | 48.6300 | 0.0486 | 1.800 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 8.05 | Call | Bond Future | 7,914.7700 | 7.9148 | 7,823.6500 | 7.8237 | (1.151) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 8.05 | Put | Bond Future | 39.5300 | 0.0395 | 40.2100 | 0.0402 | 1.720 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 8.83 | Call | Bond Future | 12,117.1300 | 12.1171 | 12,025.3300 | 12.0253 | (0.758) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 8.83 | Put | Bond Future | 1.2000 | 0.0012 | 1.2000 | 0.0012 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 6.00 | Call | Bond Future | 248.7200 | 0.2487 | 231.8300 | 0.2318 | (6.791) | 0 | 0 | 12,250 |
| 2012/11/23 | R208 | 07/02/2013 | 6.00 | Put | Bond Future | 4,793.4700 | 4.7935 | 4,868.3800 | 4.8684 | 1.563 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 7.78 | Call | Bond Future | 6,452.8600 | 6.4529 | 6,363.2100 | 6.3632 | (1.389) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 7.78 | Put | Bond Future | 104.7400 | 0.1047 | 106.8900 | 0.1069 | 2.053 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 7.85 | Call | Bond Future | 6,829.3100 | 6.8293 | 6,739.1500 | 6.7391 | (1.320) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 7.85 | Put | Bond Future | 82.2700 | 0.0823 | 83.9100 | 0.0839 | 1.993 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 7.95 | Call | Bond Future | 7,370.7700 | 7.3708 | 7,280.0500 | 7.2800 | (1.231) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/02/2013 | 7.95 | Put | Bond Future | 57.4900 | 0.0575 | 58.5700 | 0.0586 | 1.879 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 02/05/2013 | | | Bond Future | 6.7687 | 100.5606 | 6.7841 | 100.4675 | 0.228 | 0.0000 | 0.0000 | 47 |
| 2012/11/23 | R208 | 02/05/2013 | 6.66 | Call | Bond Future | 2,050.0400 | 2.0500 | 1,999.5200 | 1.9995 | (2.464) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 02/05/2013 | 6.66 | Put | Bond Future | 2,708.8500 | 2.7088 | 2,751.4500 | 2.7514 | 1.573 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | R208 | 02/05/2013 | 6.64 | Call | Bond Future | 1,995.3600 | 1.9954 | 1,945.6100 | 1.9456 | (2.493) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 02/05/2013 | 6.64 | Put | Bond Future | 2,776.0100 | 2.7760 | 2,819.3800 | 2.8194 | 1.562 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 02/05/2013 | 6.65 | Call | Bond Future | 2,022.5900 | 2.0226 | 1,972.4500 | 1.9725 | (2.479) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 02/05/2013 | 6.65 | Put | Bond Future | 2,742.2900 | 2.7423 | 2,785.2700 | 2.7853 | 1.567 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | | | Bond Future | 6.8973 | 99.9460 | 6.9143 | 99.8497 | 0.246 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 3,546.2700 | 3.5463 | 3,493.0700 | 3.4931 | (1.500) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 4,043.8600 | 4.0439 | 4,087.0200 | 4.0870 | 1.067 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 5,747.8600 | 5.7479 | 5,679.8000 | 5.6798 | (1.184) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 2,395.1200 | 2.3951 | 2,423.4200 | 2.4234 | 1.182 | 0 | 0 | 230 |
| 2012/11/23 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 3,490.7600 | 3.4908 | 3,438.0300 | 3.4380 | (1.511) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 4,102.7600 | 4.1028 | 4,146.3900 | 4.1464 | 1.063 | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 3,518.4600 | 3.5185 | 3,465.5000 | 3.4655 | (1.505) | 0 | 0 | 0 |
| 2012/11/23 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 4,073.2300 | 4.0732 | 4,116.6300 | 4.1166 | 1.065 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | | | Bond Future | 8.4468 | 80.1354 | 8.4664 | 79.9724 | 0.232 | 0.0000 | 0.0000 | 11,552 |
| 2012/11/23 | R209 | 07/02/2013 | 8.63 | Call | Bond Future | 3,141.0000 | 3.1410 | 3,026.8000 | 3.0268 | (3.636) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 8.63 | Put | Bond Future | 1,639.9700 | 1.6400 | 1,688.7500 | 1.6888 | 2.974 | 0 | 0 | 11,000 |
| 2012/11/23 | R209 | 07/02/2013 | 8.83 | Call | Bond Future | 4,170.6400 | 4.1706 | 4,041.5200 | 4.0415 | (3.096) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 8.83 | Put | Bond Future | 1,081.8900 | 1.0819 | 1,115.7500 | 1.1158 | 3.130 | 0 | 0 | 14,000 |
| 2012/11/23 | R209 | 07/02/2013 | 8.95 | Call | Bond Future | 4,844.0700 | 4.8441 | 4,707.5800 | 4.7076 | (2.818) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 8.95 | Put | Bond Future | 827.5300 | 0.8275 | 854.0200 | 0.8540 | 3.201 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.06 | Call | Bond Future | 5,490.6900 | 5.4907 | 5,348.5000 | 5.3485 | (2.590) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.06 | Put | Bond Future | 639.5800 | 0.6396 | 660.3700 | 0.6604 | 3.251 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.10 | Call | Bond Future | 5,731.6100 | 5.7316 | 5,587.5900 | 5.5876 | (2.513) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.10 | Put | Bond Future | 580.7300 | 0.5807 | 599.6900 | 0.5997 | 3.265 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.00 | Call | Bond Future | 5,134.8700 | 5.1349 | 4,995.6600 | 4.9957 | (2.711) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.00 | Put | Bond Future | 737.1100 | 0.7371 | 760.8800 | 0.7609 | 3.225 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.05 | Call | Bond Future | 5,430.8800 | 5.4309 | 5,289.1700 | 5.2892 | (2.609) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/02/2013 | 9.05 | Put | Bond Future | 655.0200 | 0.6550 | 676.2900 | 0.6763 | 3.247 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 02/05/2013 | | | Bond Future | 8.5156 | 77.9572 | 8.5358 | 77.7920 | 0.237 | 0.0000 | 0.0000 | 33 |
| 2012/11/23 | R209 | 02/05/2013 | 8.01 | Call | Bond Future | 2,360.1500 | 2.3601 | 2,288.7800 | 2.2888 | (3.024) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 02/05/2013 | 8.01 | Put | Bond Future | 6,690.1700 | 6.6902 | 6,783.9400 | 6.7839 | 1.402 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 02/05/2013 | 7.99 | Call | Bond Future | 2,302.6100 | 2.3026 | 2,232.3500 | 2.2324 | (3.051) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 02/05/2013 | 7.99 | Put | Bond Future | 6,811.5400 | 6.8115 | 6,906.4200 | 6.9064 | 1.393 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 02/05/2013 | 8.00 | Call | Bond Future | 2,331.2700 | 2.3313 | 2,260.4500 | 2.2604 | (3.038) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 02/05/2013 | 8.00 | Put | Bond Future | 6,750.6700 | 6.7507 | 6,844.9900 | 6.8450 | 1.397 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | | | Bond Future | 8.6727 | 76.9689 | 8.6941 | 76.7985 | 0.247 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 7,172.8900 | 7.1729 | 7,066.9300 | 7.0669 | (1.477) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 6,091.5500 | 6.0915 | 6,155.8900 | 6.1559 | 1.056 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 10,098.4900 | 10.0985 | 9,973.1600 | 9.9732 | (1.241) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 3,929.7900 | 3.9298 | 3,974.7600 | 3.9748 | 1.144 | 0 | 0 | 180 |
| 2012/11/23 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 7,093.1400 | 7.0931 | 6,987.8100 | 6.9878 | (1.485) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 6,167.8400 | 6.1678 | 6,232.8100 | 6.2328 | 1.053 | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 7,132.9700 | 7.1330 | 7,027.3300 | 7.0273 | (1.481) | 0 | 0 | 0 |
| 2012/11/23 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 6,129.5900 | 6.1296 | 6,194.2500 | 6.1942 | 1.055 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 07/02/2013 | | | Bond Future | 160.0919 | 160.0919 | 161.7364 | 161.7364 | 1.027 | 0.0000 | 0.0000 | 1,264 |
| 2012/11/23 | R210 | 07/02/2013 | 156.99 | Call | Bond Future | 3,101.9000 | 3.1019 | 4,746.4400 | 4.7464 | 53.017 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2012/11/23 | R210 | 07/02/2013 | 156.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 07/02/2013 | 157.00 | Call | Bond Future | 3,091.9000 | 3.0919 | 4,736.4400 | 4.7364 | 53.189 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 07/02/2013 | 157.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 07/02/2013 | 157.01 | Call | Bond Future | 3,081.9000 | 3.0819 | 4,726.4400 | 4.7264 | 53.361 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 07/02/2013 | 157.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 02/05/2013 | | | Bond Future | 160.2532 | 160.2532 | 161.9180 | 161.9180 | 1.039 | 0.0000 | 0.0000 | 7 |
| 2012/11/23 | R210 | 02/05/2013 | 161.14 | Call | Bond Future | 0.0000 | 0.0000 | 777.9500 | 0.7780 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 02/05/2013 | 161.14 | Put | Bond Future | 886.7900 | 0.8868 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R210 | 02/05/2013 | 161.15 | Call | Bond Future | 0.0000 | 0.0000 | 767.9500 | 0.7680 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 02/05/2013 | 161.15 | Put | Bond Future | 896.7900 | 0.8968 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R210 | 02/05/2013 | 161.16 | Call | Bond Future | 0.0000 | 0.0000 | 757.9500 | 0.7580 | 100.000 | 0 | 0 | 0 |
| 2012/11/23 | R210 | 02/05/2013 | 161.16 | Put | Bond Future | 906.7900 | 0.9068 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2012/11/23 | R211 | 07/02/2013 | | | Bond Future | 125.5637 | 125.5637 | 125.5555 | 125.5555 | (0.006) | 0.0000 | 0.0000 | 703 |
| 2012/11/23 | R211 | 07/02/2013 | 122.99 | Call | Bond Future | 2,573.6900 | 2.5737 | 2,565.5400 | 2.5655 | (0.317) | 0 | 0 | 0 |
| 2012/11/23 | R211 | 07/02/2013 | 122.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R211 | 07/02/2013 | 123.00 | Call | Bond Future | 2,563.6900 | 2.5637 | 2,555.5400 | 2.5555 | (0.318) | 0 | 0 | 0 |
| 2012/11/23 | R211 | 07/02/2013 | 123.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R211 | 07/02/2013 | 123.01 | Call | Bond Future | 2,553.6900 | 2.5537 | 2,545.5400 | 2.5455 | (0.319) | 0 | 0 | 0 |
| 2012/11/23 | R211 | 07/02/2013 | 123.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R211 | 02/05/2013 | | | Bond Future | 127.1430 | 127.1430 | 127.1342 | 127.1342 | (0.007) | 0.0000 | 0.0000 | 7 |
| 2012/11/23 | R211 | 02/05/2013 | 125.69 | Call | Bond Future | 1,452.9500 | 1.4529 | 1,444.2100 | 1.4442 | (0.602) | 0 | 0 | 0 |
| 2012/11/23 | R211 | 02/05/2013 | 125.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R211 | 02/05/2013 | 125.70 | Call | Bond Future | 1,442.9500 | 1.4429 | 1,434.2100 | 1.4342 | (0.606) | 0 | 0 | 0 |
| 2012/11/23 | R211 | 02/05/2013 | 125.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R211 | 02/05/2013 | 125.71 | Call | Bond Future | 1,432.9500 | 1.4329 | 1,424.2100 | 1.4242 | (0.610) | 0 | 0 | 0 |
| 2012/11/23 | R211 | 02/05/2013 | 125.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 07/02/2013 | | | Bond Future | 129.7216 | 129.7216 | 130.2532 | 130.2532 | 0.410 | 0.0000 | 0.0000 | 3,165 |
| 2012/11/23 | R212 | 07/02/2013 | 128.99 | Call | Bond Future | 731.6100 | 0.7316 | 1,263.1900 | 1.2632 | 72.659 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 07/02/2013 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 07/02/2013 | 129.00 | Call | Bond Future | 721.6100 | 0.7216 | 1,253.1900 | 1.2532 | 73.666 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 07/02/2013 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 07/02/2013 | 129.01 | Call | Bond Future | 711.6100 | 0.7116 | 1,243.1900 | 1.2432 | 74.701 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 07/02/2013 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 02/05/2013 | | | Bond Future | 131.3532 | 131.3532 | 131.8910 | 131.8910 | 0.409 | 0.0000 | 0.0000 | 11 |
| 2012/11/23 | R212 | 02/05/2013 | 131.09 | Call | Bond Future | 263.1800 | 0.2632 | 800.9900 | 0.8010 | 204.351 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 02/05/2013 | 131.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 02/05/2013 | 131.10 | Call | Bond Future | 253.1800 | 0.2532 | 790.9900 | 0.7910 | 212.422 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 02/05/2013 | 131.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 02/05/2013 | 131.11 | Call | Bond Future | 243.1800 | 0.2432 | 780.9900 | 0.7810 | 221.157 | 0 | 0 | 0 |
| 2012/11/23 | R212 | 02/05/2013 | 131.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/02/2013 | | | Bond Future | 8.2251 | 91.7682 | 8.2448 | 91.6010 | 0.238 | 0.0000 | 0.0000 | 7,609 |
| 2012/11/23 | R213 | 07/02/2013 | 8.90 | Call | Bond Future | 6,232.1700 | 6.2322 | 6,085.3100 | 6.0853 | (2.356) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/02/2013 | 8.90 | Put | Bond Future | 736.1000 | 0.7361 | 756.3600 | 0.7564 | 2.752 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/02/2013 | 8.95 | Call | Bond Future | 6,543.3400 | 6.5433 | 6,394.4200 | 6.3944 | (2.276) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/02/2013 | 8.95 | Put | Bond Future | 660.2100 | 0.6602 | 678.4100 | 0.6784 | 2.757 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2012/11/23 | R213 | 07/02/2013 | 9.00 | Call | Bond Future | 6,858.5400 | 6.8585 | 6,707.7100 | 6.7077 | (2.199) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/02/2013 | 9.00 | Put | Bond Future | 591.0200 | 0.5910 | 607.3100 | 0.6073 | 2.756 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/02/2013 | 9.05 | Call | Bond Future | 7,177.1500 | 7.1772 | 7,024.5700 | 7.0246 | (2.126) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/02/2013 | 9.05 | Put | Bond Future | 527.8800 | 0.5279 | 542.4200 | 0.5424 | 2.754 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 02/05/2013 | | | Bond Future | 8.2947 | 89.3371 | 8.3149 | 89.1678 | 0.243 | 0.0000 | 0.0000 | 5 |
| 2012/11/23 | R213 | 02/05/2013 | 7.86 | Call | Bond Future | 2,519.3000 | 2.5193 | 2,443.6700 | 2.4437 | (3.002) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 02/05/2013 | 7.86 | Put | Bond Future | 6,289.2400 | 6.2892 | 6,382.8800 | 6.3829 | 1.489 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 02/05/2013 | 7.84 | Call | Bond Future | 2,457.7100 | 2.4577 | 2,383.2500 | 2.3832 | (3.030) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 02/05/2013 | 7.84 | Put | Bond Future | 6,406.6700 | 6.4067 | 6,501.4800 | 6.5015 | 1.480 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 02/05/2013 | 7.85 | Call | Bond Future | 2,488.3800 | 2.4884 | 2,413.3400 | 2.4133 | (3.016) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 02/05/2013 | 7.85 | Put | Bond Future | 6,347.7700 | 6.3478 | 6,442.0000 | 6.4420 | 1.484 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/11/2013 | | | Bond Future | 8.4578 | 88.2708 | 8.4793 | 88.0962 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2012/11/23 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 7,031.3200 | 7.0313 | 6,923.6700 | 6.9237 | (1.531) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 5,805.5700 | 5.8056 | 5,872.5000 | 5.8725 | 1.153 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 6,948.0500 | 6.9480 | 6,841.0800 | 6.8411 | (1.540) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 5,881.9000 | 5.8819 | 5,949.5100 | 5.9495 | 1.149 | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 6,989.6400 | 6.9896 | 6,882.3200 | 6.8823 | (1.535) | 0 | 0 | 0 |
| 2012/11/23 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 5,843.6300 | 5.8436 | 5,910.8900 | 5.9109 | 1.151 | 0 | 0 | 0 |
| 2012/11/23 | R214 | 07/02/2013 | | | Bond Future | 8.4763 | 81.9140 | 8.4960 | 81.7420 | 0.232 | 0.0000 | 0.0000 | 1,714 |
| 2012/11/23 | R214 | 07/02/2013 | 8.59 | Call | Bond Future | 987.1400 | 0.9871 | 815.1600 | 0.8152 | (17.422) | 0 | 0 | 0 |
| 2012/11/23 | R214 | 07/02/2013 | 8.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R214 | 07/02/2013 | 8.60 | Call | Bond Future | 1,073.0200 | 1.0730 | 901.0400 | 0.9010 | (16.028) | 0 | 0 | 0 |
| 2012/11/23 | R214 | 07/02/2013 | 8.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2012/11/23 | R214 | 07/02/2013 | 8.61 | Call | Bond Future | 1,158.7300 | 1.1587 | 986.7500 | 0.9867 | (14.842) | 0 | 0 | 0 |
| 2012/11/23 | R214 | 07/02/2013 | 8.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

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