



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/08/2013 to 01/08/2013

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | 2025 | 01/08/2013 | 118.01 | Put | Bond Future | 8,167.7500 | 8.1677 | 8,188.8000 | 8.1888 | 0.258 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 01/08/2013 | | | Bond Future | 109.8423 | 109.8423 | 109.8212 | 109.8212 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 2025 | 01/08/2013 | 118.00 | Put | Bond Future | 8,157.7500 | 8.1577 | 8,178.8000 | 8.1788 | 0.258 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 01/08/2013 | 117.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 01/08/2013 | 118.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 01/08/2013 | 118.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 01/08/2013 | 117.99 | Put | Bond Future | 8,147.7500 | 8.1477 | 8,168.8000 | 8.1688 | 0.258 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 07/11/2013 | 111.00 | Call | Bond Future | 406.1000 | 0.4061 | 384.7300 | 0.3847 | (5.262) | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 07/11/2013 | | | Bond Future | 111.4061 | 111.4061 | 111.3847 | 111.3847 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 2025 | 07/11/2013 | 111.01 | Call | Bond Future | 396.1000 | 0.3961 | 374.7300 | 0.3747 | (5.395) | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 07/11/2013 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 07/11/2013 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 07/11/2013 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2025 | 07/11/2013 | 110.99 | Call | Bond Future | 416.1000 | 0.4161 | 394.7300 | 0.3947 | (5.136) | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 01/08/2013 | 115.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 01/08/2013 | | | Bond Future | 107.3087 | 107.3087 | 107.2895 | 107.2895 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 2038 | 01/08/2013 | 114.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 01/08/2013 | 115.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 01/08/2013 | 114.99 | Put | Bond Future | 7,681.3400 | 7.6813 | 7,700.4700 | 7.7005 | 0.249 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 01/08/2013 | 115.00 | Put | Bond Future | 7,691.3400 | 7.6913 | 7,710.4700 | 7.7105 | 0.249 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 01/08/2013 | 115.01 | Put | Bond Future | 7,701.3400 | 7.7013 | 7,720.4700 | 7.7205 | 0.248 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 07/11/2013 | | | Bond Future | 108.8363 | 108.8363 | 108.8169 | 108.8169 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 2038 | 07/11/2013 | 109.99 | Put | Bond Future | 1,153.7400 | 1.1537 | 1,173.0900 | 1.1731 | 1.677 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 07/11/2013 | 110.00 | Put | Bond Future | 1,163.7400 | 1.1637 | 1,183.0900 | 1.1831 | 1.663 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 07/11/2013 | 110.01 | Put | Bond Future | 1,173.7400 | 1.1737 | 1,193.0900 | 1.1931 | 1.649 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 07/11/2013 | 110.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 07/11/2013 | 109.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2038 | 07/11/2013 | 110.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 01/08/2013 | | | Bond Future | 109.8464 | 109.8464 | 109.8274 | 109.8274 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 2050 | 01/08/2013 | 118.99 | Put | Bond Future | 9,143.5800 | 9.1436 | 9,162.6000 | 9.1626 | 0.208 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 01/08/2013 | 119.01 | Put | Bond Future | 9,163.5800 | 9.1636 | 9,182.6000 | 9.1826 | 0.208 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 01/08/2013 | 118.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 01/08/2013 | 119.00 | Put | Bond Future | 9,153.5800 | 9.1536 | 9,172.6000 | 9.1726 | 0.208 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 01/08/2013 | 119.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 01/08/2013 | 119.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 07/11/2013 | 109.99 | Call | Bond Future | 1,420.2600 | 1.4203 | 590.1300 | 0.5901 | (58.449) | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 07/11/2013 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 07/11/2013 | | | Bond Future | 111.4103 | 111.4103 | 110.5801 | 110.5801 | (0.745) | 0.0000 | 0.0000 | 122 |
| 2013/08/01 | 2050 | 07/11/2013 | 110.00 | Call | Bond Future | 1,410.2600 | 1.4103 | 580.1300 | 0.5801 | (58.864) | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 07/11/2013 | 110.01 | Call | Bond Future | 1,400.2600 | 1.4003 | 570.1300 | 0.5701 | (59.284) | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 07/11/2013 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 2050 | 07/11/2013 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | AL37 | 01/08/2013 | | | Index Future | 401.8680 | 401.8680 | 402.5020 | 402.5020 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | AL37 | 07/11/2013 | | | Index Future | 407.5350 | 407.5350 | 407.5520 | 407.5520 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | AL37 | 06/02/2014 | | | Index Future | 413.0010 | 413.0010 | 413.0170 | 413.0170 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | AL7T | 01/08/2013 | | | Index Future | 473.2850 | 473.2850 | 474.9970 | 474.9970 | 0.362 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | AL7T | 07/11/2013 | | | Index Future | 479.9600 | 479.9600 | 480.6410 | 480.6410 | 0.142 | 0.0000 | 0.0000 | 1 |
| 2013/08/01 | AL7T | 06/02/2014 | | | Index Future | 486.3970 | 486.3970 | 487.0870 | 487.0870 | 0.142 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | ALBI | 01/08/2013 | | | Index Future | 425.3280 | 425.3280 | 426.1860 | 426.1860 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | ALBI | 07/11/2013 | | | Index Future | 431.3270 | 431.3270 | 431.1150 | 431.1150 | (0.049) | 0.0000 | 0.0000 | 763 |
| 2013/08/01 | ALBI | 06/02/2014 | | | Index Future | 437.1110 | 437.1110 | 436.8970 | 436.8970 | (0.049) | 0.0000 | 0.0000 | 73 |
| 2013/08/01 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | EL28 | 01/08/2013 | 115.01 | Put | Bond Future | 3,833.2400 | 3.8332 | 1,382.9400 | 1.3829 | (63.922) | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 01/08/2013 | | | Bond Future | 111.1768 | 111.1768 | 113.6271 | 113.6271 | 2.204 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | EL28 | 01/08/2013 | 115.00 | Put | Bond Future | 3,823.2400 | 3.8232 | 1,372.9400 | 1.3729 | (64.090) | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 01/08/2013 | 115.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 01/08/2013 | 114.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 01/08/2013 | 115.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 01/08/2013 | 114.99 | Put | Bond Future | 3,813.2400 | 3.8132 | 1,362.9400 | 1.3629 | (64.258) | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 07/11/2013 | | | Bond Future | 111.3740 | 111.3740 | 110.9431 | 110.9431 | (0.387) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | EL28 | 07/11/2013 | 110.00 | Call | Bond Future | 1,374.0100 | 1.3740 | 943.1300 | 0.9431 | (31.359) | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 07/11/2013 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 07/11/2013 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 07/11/2013 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 07/11/2013 | 110.01 | Call | Bond Future | 1,364.0100 | 1.3640 | 933.1300 | 0.9331 | (31.589) | 0 | 0 | 0 |
| 2013/08/01 | EL28 | 07/11/2013 | 109.99 | Call | Bond Future | 1,384.0100 | 1.3840 | 953.1300 | 0.9531 | (31.133) | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 01/08/2013 | | | Bond Future | 9.4962 | 85.1527 | 9.4800 | 85.2771 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | ES33 | 01/08/2013 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 01/08/2013 | 91.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 01/08/2013 | 9.00 | Put | Bond Future | 3,939.4700 | 3.9395 | 3,815.0700 | 3.8151 | (3.158) | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 01/08/2013 | 91.02 | Call | Bond Future | 74,101.4000 | 74.1014 | 74,225.8000 | 74.2258 | 0.168 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 07/11/2013 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 07/11/2013 | | | Bond Future | 9.6186 | 82.5723 | 9.6484 | 82.3494 | 0.310 | 0.0000 | 0.0000 | 6,292 |

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|------------|------------------|------------|--------|------|--------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | ES33 | 07/11/2013 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 07/11/2013 | 8.51 | Put | Bond Future | 9,015.4900 | 9.0155 | 9,238.3800 | 9.2384 | 2.472 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 07/11/2013 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 07/11/2013 | 8.49 | Put | Bond Future | 9,191.9200 | 9.1919 | 9,414.8100 | 9.4148 | 2.425 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 07/11/2013 | 8.50 | Put | Bond Future | 9,103.6400 | 9.1036 | 9,326.5300 | 9.3265 | 2.448 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 06/02/2014 | 9.54 | Put | Bond Future | 1,456.2900 | 1.4563 | 1,682.3000 | 1.6823 | 15.520 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 06/02/2014 | | | Bond Future | 9.7354 | 83.6799 | 9.7662 | 83.4539 | 0.316 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | ES33 | 06/02/2014 | 9.56 | Put | Bond Future | 1,305.3400 | 1.3053 | 1,531.3500 | 1.5313 | 17.314 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 06/02/2014 | 9.55 | Put | Bond Future | 1,380.7600 | 1.3808 | 1,606.7700 | 1.6068 | 16.369 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 06/02/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 06/02/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | ES33 | 06/02/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 01/08/2013 | 446.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 01/08/2013 | | | GOVI | 424.8680 | 424.8680 | 425.7180 | 425.7180 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | GOVI | 01/08/2013 | 445.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 01/08/2013 | 446.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 01/08/2013 | 445.99 | Put | GOVI | 211,220.0000 | 21.1220 | 202,720.0000 | 20.2720 | (4.024) | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 01/08/2013 | 446.01 | Put | GOVI | 211,420.0000 | 21.1420 | 202,920.0000 | 20.2920 | (4.020) | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 01/08/2013 | 446.00 | Put | GOVI | 211,320.0000 | 21.1320 | 202,820.0000 | 20.2820 | (4.022) | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 07/11/2013 | | | GOVI | 430.8600 | 430.8600 | 430.6630 | 430.6630 | (0.046) | 0.0000 | 0.0000 | 99 |
| 2013/08/01 | GOVI | 07/11/2013 | 446.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 07/11/2013 | 445.99 | Put | GOVI | 151,300.0000 | 15.1300 | 153,270.0000 | 15.3270 | 1.302 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 07/11/2013 | 446.01 | Put | GOVI | 151,500.0000 | 15.1500 | 153,470.0000 | 15.3470 | 1.300 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 07/11/2013 | 446.00 | Put | GOVI | 151,400.0000 | 15.1400 | 153,370.0000 | 15.3370 | 1.301 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 07/11/2013 | 446.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 07/11/2013 | 445.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 06/02/2014 | 439.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 06/02/2014 | | | GOVI | 436.6390 | 436.6390 | 436.4390 | 436.4390 | (0.046) | 0.0000 | 0.0000 | 268 |
| 2013/08/01 | GOVI | 06/02/2014 | 440.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 06/02/2014 | 440.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 06/02/2014 | 439.99 | Put | GOVI | 33,510.0000 | 3.3510 | 35,510.0000 | 3.5510 | 5.968 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 06/02/2014 | 440.01 | Put | GOVI | 33,710.0000 | 3.3710 | 35,710.0000 | 3.5710 | 5.933 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 06/02/2014 | 440.00 | Put | GOVI | 33,610.0000 | 3.3610 | 35,610.0000 | 3.5610 | 5.951 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 5,500.0000 | 0.5500 | 3,470.0000 | 0.3470 | (36.909) | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 08/05/2014 | | | GOVI | 442.5500 | 442.5500 | 442.3470 | 442.3470 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 5,400.0000 | 0.5400 | 3,370.0000 | 0.3370 | (37.593) | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 5,600.0000 | 0.5600 | 3,570.0000 | 0.3570 | (36.250) | 0 | 0 | 0 |
| 2013/08/01 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | IGOV | 01/08/2013 | | | Index Future | 196.8450 | 196.8450 | 196.8510 | 196.8510 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | IGOV | 07/11/2013 | | | Index Future | 199.6480 | 199.6480 | 199.4700 | 199.4700 | (0.089) | 0.0000 | 0.0000 | 1,078 |
| 2013/08/01 | IGOV | 06/02/2014 | | | Index Future | 202.3500 | 202.3500 | 202.1690 | 202.1690 | (0.089) | 0.0000 | 0.0000 | 164 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | ILBI | 01/08/2013 | | | Index Future | 534.1510 | | 534.1510 | 532.4280 | 532.4280 | (0.323) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | ILBI | 07/11/2013 | | | Index Future | 541.8240 | | 541.8240 | 540.0760 | 540.0760 | (0.323) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | ILBI | 06/02/2014 | | | Index Future | 549.2250 | | 549.2250 | 547.4540 | 547.4540 | (0.322) | 0.0000 | 0.0000 | 186 |
| 2013/08/01 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | JBAF | 21/08/2013 | | | Jibar Tradeable Future | 5.1600 | | 94.8400 | 5.1400 | 94.8600 | (0.388) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.2000 | | 94.8000 | 5.1800 | 94.8200 | (0.385) | 0.0000 | 0.0000 | 700 |
| 2013/08/01 | JBAF | 16/10/2013 | | | Jibar Tradeable Future | 5.2400 | | 94.7600 | 5.2300 | 94.7700 | (0.191) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | JBAF | 20/11/2013 | | | Jibar Tradeable Future | 5.3300 | | 94.6700 | 5.3100 | 94.6900 | (0.375) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.4000 | | 94.6000 | 5.3900 | 94.6100 | (0.185) | 0.0000 | 0.0000 | 1,500 |
| 2013/08/01 | JBAF | 15/01/2014 | | | Jibar Tradeable Future | 5.5000 | | 94.5000 | 5.4800 | 94.5200 | (0.364) | 0.0000 | 0.0000 | 1,000 |
| 2013/08/01 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.5500 | | 94.4500 | 5.5500 | 94.4500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.7300 | | 94.2700 | 5.7100 | 94.2900 | (0.349) | 0.0000 | 0.0000 | 400 |
| 2013/08/01 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 6.0600 | | 93.9400 | 6.0300 | 93.9700 | (0.495) | 0.0000 | 0.0000 | 1,000 |
| 2013/08/01 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 6.4200 | | 93.5800 | 6.3500 | 93.6500 | (1.090) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.7300 | | 93.2700 | 6.6800 | 93.3200 | (0.743) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 7.0100 | | 92.9900 | 6.9500 | 93.0500 | (0.856) | 0.0000 | 0.0000 | 250 |
| 2013/08/01 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 7.2500 | | 92.7500 | 7.2000 | 92.8000 | (0.690) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R023 | 01/08/2013 | 7.29 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 01/08/2013 | 7.30 | Put | Bond Future | 3,566.2100 | | 3.5662 | 3,160.6300 | 3.1606 | (11.373) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 01/08/2013 | | | Bond Future | 7.8260 | | 102.8342 | 7.7650 | 103.2398 | (0.780) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R023 | 01/08/2013 | 7.30 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 01/08/2013 | 7.31 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 01/08/2013 | 7.29 | Put | Bond Future | 3,635.5800 | | 3.6356 | 3,230.0000 | 3.2300 | (11.156) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 01/08/2013 | 7.31 | Put | Bond Future | 3,496.9000 | | 3.4969 | 3,091.3200 | 3.0913 | (11.598) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 07/11/2013 | 6.50 | Put | Bond Future | 9,800.6400 | | 9.8006 | 9,659.1300 | 9.6591 | (1.444) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 07/11/2013 | | | Bond Future | 7.9312 | | 100.3688 | 7.9092 | 100.5103 | (0.277) | 0.0000 | 0.0000 | 11,644 |
| 2013/08/01 | R023 | 07/11/2013 | 6.49 | Put | Bond Future | 9,873.3700 | | 9.8734 | 9,731.8600 | 9.7319 | (1.433) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 07/11/2013 | 6.51 | Put | Bond Future | 9,727.9600 | | 9.7280 | 9,586.4500 | 9.5864 | (1.455) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 07/11/2013 | 6.50 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 07/11/2013 | 6.51 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 07/11/2013 | 6.49 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 06/02/2014 | | | Bond Future | 8.0321 | | 101.7150 | 8.0092 | 101.8583 | (0.284) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R023 | 06/02/2014 | 7.84 | Put | Bond Future | 1,214.2100 | | 1.2142 | 1,070.8900 | 1.0709 | (11.804) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 06/02/2014 | 7.86 | Put | Bond Future | 1,086.8900 | | 1.0869 | 943.5700 | 0.9436 | (13.186) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R023 | 06/02/2014 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 06/02/2014 | 7.85 | Put | Bond Future | 1,150.5300 | 1.1505 | 1,007.2100 | 1.0072 | (12.457) | 0 | 0 | 0 |
| 2013/08/01 | R023 | 06/02/2014 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R023 | 06/02/2014 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 01/08/2013 | 116.11 | Call | Bond Future | 90,169.5000 | 90.1695 | 90,246.8300 | 90.2468 | 0.086 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 01/08/2013 | | | Bond Future | 6.1363 | 119.6251 | 6.1000 | 119.7025 | (0.591) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R157 | 01/08/2013 | 116.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/11/2013 | | | Bond Future | 6.2783 | 114.5058 | 6.2827 | 114.4977 | 0.069 | 0.0000 | 0.0000 | 21,698 |
| 2013/08/01 | R157 | 07/11/2013 | 5.60 | Call | Bond Future | 254.7400 | 0.2547 | 249.9600 | 0.2500 | (1.876) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/11/2013 | 5.59 | Put | Bond Future | 1,536.0900 | 1.5361 | 1,539.4500 | 1.5394 | 0.219 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/11/2013 | 5.61 | Put | Bond Future | 1,507.7800 | 1.5078 | 1,511.0400 | 1.5110 | 0.216 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/11/2013 | 5.60 | Put | Bond Future | 1,521.9000 | 1.5219 | 1,525.2100 | 1.5252 | 0.217 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/11/2013 | 5.61 | Call | Bond Future | 259.4400 | 0.2594 | 254.6100 | 0.2546 | (1.862) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/11/2013 | 5.59 | Call | Bond Future | 250.1100 | 0.2501 | 245.3800 | 0.2454 | (1.891) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 06/02/2014 | 5.64 | Call | Bond Future | 370.2400 | 0.3702 | 366.0100 | 0.3660 | (1.143) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 06/02/2014 | 5.65 | Put | Bond Future | 1,643.4800 | 1.6435 | 1,647.5200 | 1.6475 | 0.246 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 06/02/2014 | | | Bond Future | 6.4395 | 116.0418 | 6.4447 | 116.0335 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R157 | 06/02/2014 | 5.65 | Call | Bond Future | 374.6900 | 0.3747 | 370.4400 | 0.3704 | (1.134) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 06/02/2014 | 5.66 | Call | Bond Future | 379.1800 | 0.3792 | 374.9000 | 0.3749 | (1.129) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 06/02/2014 | 5.64 | Put | Bond Future | 1,655.2300 | 1.6552 | 1,659.2900 | 1.6593 | 0.245 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 06/02/2014 | 5.66 | Put | Bond Future | 1,631.7800 | 1.6318 | 1,635.7900 | 1.6358 | 0.246 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 257.9400 | 0.2579 | 255.0900 | 0.2551 | (1.105) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 08/05/2014 | | | Bond Future | 6.6351 | 110.8036 | 6.6414 | 110.7952 | 0.094 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 260.6600 | 0.2607 | 257.7900 | 0.2578 | (1.101) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 255.2400 | 0.2552 | 252.4100 | 0.2524 | (1.109) | 0 | 0 | 0 |
| 2013/08/01 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 2,208.1100 | 2.2081 | 2,213.6700 | 2.2137 | 0.252 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 2,219.1700 | 2.2192 | 2,224.7500 | 2.2247 | 0.251 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 2,197.0700 | 2.1971 | 2,202.6100 | 2.2026 | 0.252 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 146.5500 | 0.1465 | 155.0800 | 0.1551 | 5.821 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/08/2014 | | | Bond Future | 6.8943 | 112.3235 | 6.9021 | 112.3150 | 0.113 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 157.4700 | 0.1575 | 166.0000 | 0.1660 | 5.417 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 168.3900 | 0.1684 | 176.9200 | 0.1769 | 5.066 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.00 | Put | Bond Future | 11,207.3700 | 11.2074 | 10,879.0300 | 10.8790 | (2.930) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.50 | Put | Bond Future | 6,186.6300 | 6.1866 | 5,858.2900 | 5.8583 | (5.307) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 8.80 | Call | Bond Future | 5,662.5100 | 5.6625 | 5,990.8500 | 5.9909 | 5.798 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 9.00 | Call | Bond Future | 7,343.2300 | 7.3432 | 7,671.5700 | 7.6716 | 4.471 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | | | Bond Future | 8.1560 | 120.1732 | 8.1200 | 120.5016 | (0.442) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 128.26 | Call | Bond Future | 110,900.8100 | 110.9008 | 111,229.1500 | 111.2292 | 0.296 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.80 | Call | Bond Future | 0.0300 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 6.75 | Put | Bond Future | 13,822.7300 | 13.8227 | 13,494.3900 | 13.4944 | (2.375) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 8.00 | Call | Bond Future | 22.8700 | 0.0229 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R186 | 01/08/2013 | 7.20 | Put | Bond Future | 9,166.1000 | 9.1661 | 8,837.7600 | 8.8378 | (3.582) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 6.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 6.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.80 | Put | Bond Future | 3,302.8700 | 3.3029 | 2,974.5000 | 2.9745 | (9.942) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 6.50 | Put | Bond Future | 16,511.0400 | 16.5110 | 16,182.7000 | 16.1827 | (1.989) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 6.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.25 | Put | Bond Future | 8,662.7200 | 8.6627 | 8,334.3800 | 8.3344 | (3.790) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 128.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 7.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 8.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 8.00 | Put | Bond Future | 1,454.6200 | 1.4546 | 1,103.4100 | 1.1034 | (24.144) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 01/08/2013 | 6.80 | Put | Bond Future | 13,293.8900 | 13.2939 | 12,965.5500 | 12.9656 | (2.470) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.16 | Put | Bond Future | 4,142.5500 | 4.1425 | 4,143.2000 | 4.1432 | 0.016 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 9.00 | Put | Bond Future | 1,350.7900 | 1.3508 | 1,344.6600 | 1.3447 | (0.454) | 0 | 0 | 1,200 |
| 2013/08/01 | R186 | 07/11/2013 | | | Bond Future | 8.2574 | 121.8680 | 8.2615 | 121.8312 | 0.050 | 0.0000 | 0.0000 | 56,359 |
| 2013/08/01 | R186 | 07/11/2013 | 6.50 | Put | Bond Future | 17,324.1900 | 17.3242 | 17,355.4900 | 17.3555 | 0.181 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.15 | Put | Bond Future | 4,191.5800 | 4.1916 | 4,192.3900 | 4.1924 | 0.019 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 6.75 | Put | Bond Future | 14,801.0300 | 14.8010 | 14,829.2200 | 14.8292 | 0.190 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.14 | Call | Bond Future | 3,191.8000 | 3.1918 | 3,155.9900 | 3.1560 | (1.122) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.50 | Call | Bond Future | 4,847.7700 | 4.8478 | 4,807.3300 | 4.8073 | (0.834) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.75 | Call | Bond Future | 6,204.2100 | 6.2042 | 6,162.0200 | 6.1620 | (0.680) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.25 | Put | Bond Future | 3,719.5300 | 3.7195 | 3,718.8400 | 3.7188 | (0.019) | 0 | 0 | 250 |
| 2013/08/01 | R186 | 07/11/2013 | 8.00 | Call | Bond Future | 2,656.1800 | 2.6562 | 2,622.7800 | 2.6228 | (1.257) | 0 | 0 | 1,000 |
| 2013/08/01 | R186 | 07/11/2013 | 8.15 | Call | Bond Future | 3,232.2900 | 3.2323 | 3,196.3200 | 3.1963 | (1.113) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 6.50 | Call | Bond Future | 146.6600 | 0.1467 | 141.1800 | 0.1412 | (3.737) | 0 | 0 | 5,290 |
| 2013/08/01 | R186 | 07/11/2013 | 8.16 | Call | Bond Future | 3,273.0800 | 3.2731 | 3,236.9500 | 3.2369 | (1.104) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.00 | Put | Bond Future | 4,974.3200 | 4.9743 | 4,977.7000 | 4.9777 | 0.068 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.75 | Put | Bond Future | 1,938.8200 | 1.9388 | 1,933.4100 | 1.9334 | (0.279) | 0 | 0 | 1,030 |
| 2013/08/01 | R186 | 07/11/2013 | 9.00 | Call | Bond Future | 7,697.5500 | 7.6975 | 7,654.6400 | 7.6546 | (0.557) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.25 | Call | Bond Future | 3,654.2000 | 3.6542 | 3,616.7300 | 3.6167 | (1.025) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 6.75 | Call | Bond Future | 269.9100 | 0.2699 | 261.3200 | 0.2613 | (3.183) | 0 | 0 | 1,000 |
| 2013/08/01 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 4,241.0100 | 4.2410 | 4,241.9800 | 4.2420 | 0.023 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/11/2013 | 8.50 | Put | Bond Future | 2,719.1800 | 2.7192 | 2,715.5200 | 2.7155 | (0.135) | 0 | 0 | 4,000 |
| 2013/08/01 | R186 | 06/02/2014 | | | Bond Future | 8.3523 | 118.2125 | 8.3566 | 118.1750 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R186 | 06/02/2014 | 7.75 | Call | Bond Future | 2,814.9800 | 2.8150 | 2,789.5700 | 2.7896 | (0.903) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 06/02/2014 | 7.74 | Put | Bond Future | 8,279.1700 | 8.2792 | 8,291.3400 | 8.2913 | 0.147 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 06/02/2014 | 7.76 | Put | Bond Future | 8,154.2100 | 8.1542 | 8,166.1000 | 8.1661 | 0.146 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 06/02/2014 | 7.75 | Put | Bond Future | 8,216.7000 | 8.2167 | 8,228.7300 | 8.2287 | 0.146 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 06/02/2014 | 7.76 | Call | Bond Future | 2,845.0000 | 2.8450 | 2,819.4500 | 2.8194 | (0.898) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 06/02/2014 | 7.74 | Call | Bond Future | 2,784.8500 | 2.7849 | 2,759.5800 | 2.7596 | (0.907) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 08/05/2014 | | | Bond Future | 8.4510 | 119.8130 | 8.4554 | 119.7750 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 14,345.8600 | 14.3459 | 14,366.7600 | 14.3668 | 0.146 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 1,954.7100 | 1.9547 | 1,937.5500 | 1.9375 | (0.878) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 1,974.2600 | 1.9743 | 1,956.9900 | 1.9570 | (0.875) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 1,935.3100 | 1.9353 | 1,918.2500 | 1.9182 | (0.882) | 0 | 0 | 0 |
| 2013/08/01 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 14,189.4400 | 14.1894 | 14,210.1300 | 14.2101 | 0.146 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 14,267.5200 | 14.2675 | 14,288.3200 | 14.2883 | 0.146 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/08/2014 | | | Bond Future | 8.5508 | 116.1652 | 8.5554 | 116.1268 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 2,193.6800 | 2.1937 | 2,232.1000 | 2.2321 | 1.751 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 2,023.4000 | 2.0234 | 2,061.8200 | 2.0618 | 1.899 | 0 | 0 | 0 |
| 2013/08/01 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 2,108.5000 | 2.1085 | 2,146.9200 | 2.1469 | 1.822 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 01/08/2013 | 294.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 01/08/2013 | 295.00 | Put | Bond Future | 17,053.0300 | 17.0530 | 17,107.4500 | 17.1074 | 0.319 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 01/08/2013 | | | Bond Future | 277.9470 | 277.9470 | 277.8926 | 277.8926 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R197 | 01/08/2013 | 294.99 | Put | Bond Future | 17,043.0300 | 17.0430 | 17,097.4500 | 17.0974 | 0.319 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 01/08/2013 | 295.01 | Put | Bond Future | 17,063.0300 | 17.0630 | 17,117.4500 | 17.1174 | 0.319 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 01/08/2013 | 295.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 01/08/2013 | 295.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 07/11/2013 | | | Bond Future | 281.9040 | 281.9040 | 281.8489 | 281.8489 | (0.020) | 0.0000 | 0.0000 | 2,097 |
| 2013/08/01 | R197 | 07/11/2013 | 279.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 07/11/2013 | 280.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 07/11/2013 | 280.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R197 | 07/11/2013 | 279.99 | Call | Bond Future | 1,913.9600 | 1.9140 | 1,858.8900 | 1.8589 | (2.877) | 0 | 0 | 0 |
| 2013/08/01 | R197 | 07/11/2013 | 280.00 | Call | Bond Future | 1,903.9600 | 1.9040 | 1,848.8900 | 1.8489 | (2.892) | 0 | 0 | 0 |
| 2013/08/01 | R197 | 07/11/2013 | 280.01 | Call | Bond Future | 1,893.9600 | 1.8940 | 1,838.8900 | 1.8389 | (2.908) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 01/08/2013 | | | Bond Future | 5.3051 | 105.5975 | 5.2900 | 105.6179 | (0.285) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R201 | 01/08/2013 | 107.45 | Call | Bond Future | 68,351.8200 | 68.3518 | 68,372.2300 | 68.3722 | 0.030 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 01/08/2013 | 107.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 720.7100 | 0.7207 | 754.4000 | 0.7544 | 4.675 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/11/2013 | | | Bond Future | 5.3066 | 107.0867 | 5.3505 | 107.0389 | 0.826 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 712.8900 | 0.7129 | 746.3700 | 0.7464 | 4.696 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 705.1100 | 0.7051 | 738.3900 | 0.7384 | 4.720 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 154.6300 | 0.1546 | 140.4800 | 0.1405 | (9.151) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 157.8100 | 0.1578 | 143.4500 | 0.1435 | (9.100) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 161.0300 | 0.1610 | 146.4700 | 0.1465 | (9.042) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 06/02/2014 | 5.24 | Put | Bond Future | 422.2100 | 0.4222 | 446.3200 | 0.4463 | 5.710 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 06/02/2014 | | | Bond Future | 5.2740 | 104.1146 | 5.3312 | 104.0660 | 1.085 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R201 | 06/02/2014 | 5.26 | Put | Bond Future | 413.5500 | 0.4135 | 437.3400 | 0.4373 | 5.753 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 06/02/2014 | 5.24 | Call | Bond Future | 393.3500 | 0.3934 | 368.9100 | 0.3689 | (6.213) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 06/02/2014 | 5.25 | Put | Bond Future | 417.8700 | 0.4179 | 441.8200 | 0.4418 | 5.731 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 06/02/2014 | 5.25 | Call | Bond Future | 397.5000 | 0.3975 | 372.9000 | 0.3729 | (6.189) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 06/02/2014 | 5.26 | Call | Bond Future | 401.6700 | 0.4017 | 376.9100 | 0.3769 | (6.164) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 08/05/2014 | | | Bond Future | 5.1980 | 105.5242 | 5.2797 | 105.4750 | 1.570 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 257.1600 | 0.2572 | 237.8700 | 0.2379 | (7.501) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 259.5100 | 0.2595 | 240.0900 | 0.2401 | (7.483) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 254.8300 | 0.2548 | 235.6600 | 0.2357 | (7.523) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 524.3700 | 0.5244 | 554.1800 | 0.5542 | 5.685 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 528.0800 | 0.5281 | 558.0200 | 0.5580 | 5.670 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 531.8100 | 0.5318 | 561.8700 | 0.5619 | 5.652 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/08/2014 | | | Bond Future | 4.9242 | 102.5624 | 5.0623 | 102.5125 | 2.803 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 139.3500 | 0.1394 | 89.4400 | 0.0894 | (35.816) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 132.1400 | 0.1321 | 82.2300 | 0.0822 | (37.771) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 135.7500 | 0.1357 | 85.8400 | 0.0858 | (36.766) | 0 | 0 | 0 |
| 2013/08/01 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 01/08/2013 | 222.99 | Put | Bond Future | 14,308.4400 | 14.3084 | 14,346.0900 | 14.3461 | 0.263 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 01/08/2013 | | | Bond Future | 208.6816 | 208.6816 | 208.6439 | 208.6439 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R202 | 01/08/2013 | 223.01 | Put | Bond Future | 14,328.4400 | 14.3284 | 14,366.0900 | 14.3661 | 0.263 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 01/08/2013 | 223.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 01/08/2013 | 223.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 01/08/2013 | 222.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 01/08/2013 | 223.00 | Put | Bond Future | 14,318.4400 | 14.3184 | 14,356.0900 | 14.3561 | 0.263 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 07/11/2013 | 209.01 | Call | Bond Future | 2,642.4800 | 2.6425 | 2,123.4900 | 2.1235 | (19.640) | 0 | 0 | 0 |
| 2013/08/01 | R202 | 07/11/2013 | | | Bond Future | 211.6525 | 211.6525 | 211.1335 | 211.1335 | (0.245) | 0.0000 | 0.0000 | 42,966 |
| 2013/08/01 | R202 | 07/11/2013 | 208.99 | Call | Bond Future | 2,662.4800 | 2.6625 | 2,143.4900 | 2.1435 | (19.493) | 0 | 0 | 0 |
| 2013/08/01 | R202 | 07/11/2013 | 209.00 | Call | Bond Future | 2,652.4800 | 2.6525 | 2,133.4900 | 2.1335 | (19.566) | 0 | 0 | 0 |
| 2013/08/01 | R202 | 07/11/2013 | 208.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 07/11/2013 | 209.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R202 | 07/11/2013 | 209.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 01/08/2013 | | | Bond Future | 6.8362 | 108.2073 | 6.8000 | 108.3392 | (0.530) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R203 | 01/08/2013 | 109.11 | Call | Bond Future | 94,994.0600 | 94.9941 | 95,125.9500 | 95.1259 | 0.139 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 01/08/2013 | 109.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 228.4100 | 0.2284 | 222.8400 | 0.2228 | (2.439) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | | | Bond Future | 6.9643 | 105.5739 | 6.9684 | 105.5599 | 0.059 | 0.0000 | 0.0000 | 7,179 |
| 2013/08/01 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 218.5400 | 0.2185 | 213.1200 | 0.2131 | (2.480) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 5.71 | Put | Bond Future | 4,497.3300 | 4.4973 | 4,507.8200 | 4.5078 | 0.233 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | 223.3700 | 0.2234 | 217.8800 | 0.2179 | (2.458) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 571.00 | Call | Bond Future | 103,344.3500 | 103.3443 | 103,330.3800 | 103.3304 | (0.014) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 3,604.1000 | 3.6041 | 3,612.6500 | 3.6126 | 0.237 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 3,543.1300 | 3.5431 | 3,551.5300 | 3.5515 | 0.237 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 571.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/11/2013 | 5.71 | Call | Bond Future | 114.0000 | 0.1140 | 110.5200 | 0.1105 | (3.053) | 0 | 0 | 15 |
| 2013/08/01 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 3,573.5000 | 3.5735 | 3,581.9800 | 3.5820 | 0.237 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | | | Bond Future | 7.0945 | 106.9900 | 7.0990 | 106.9757 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | 5.95 | Put | Bond Future | 4,124.9500 | 4.1250 | 4,133.8000 | 4.1338 | 0.215 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | 6.14 | Put | Bond Future | 3,617.1100 | 3.6171 | 3,624.9700 | 3.6250 | 0.217 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | 6.16 | Put | Bond Future | 3,565.4400 | 3.5654 | 3,573.2000 | 3.5732 | 0.218 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | 6.15 | Put | Bond Future | 3,591.2300 | 3.5912 | 3,599.0400 | 3.5990 | 0.217 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | 6.16 | Call | Bond Future | 530.9900 | 0.5310 | 524.4900 | 0.5245 | (1.224) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | 5.95 | Call | Bond Future | 393.6700 | 0.3937 | 388.2600 | 0.3883 | (1.374) | 0 | 0 | 16 |
| 2013/08/01 | R203 | 06/02/2014 | 6.14 | Call | Bond Future | 516.5300 | 0.5165 | 510.1300 | 0.5101 | (1.239) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 06/02/2014 | 6.15 | Call | Bond Future | 523.7200 | 0.5237 | 517.2700 | 0.5173 | (1.232) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 445.7600 | 0.4458 | 441.0100 | 0.4410 | (1.066) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 1,663.7400 | 1.6637 | 1,666.8700 | 1.6669 | 0.188 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 435.3400 | 0.4353 | 430.6500 | 0.4306 | (1.077) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 08/05/2014 | | | Bond Future | 7.2329 | 104.2773 | 7.2377 | 104.2628 | 0.067 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 4,946.2400 | 4.9462 | 4,955.9200 | 4.9559 | 0.196 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 4,972.3900 | 4.9724 | 4,982.1000 | 4.9821 | 0.195 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 4,998.5800 | 4.9986 | 5,008.3200 | 5.0083 | 0.195 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 2,159.5900 | 2.1596 | 2,148.2900 | 2.1483 | (0.523) | 0 | 0 | 16 |
| 2013/08/01 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 440.5300 | 0.4405 | 435.8100 | 0.4358 | (1.071) | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/08/2014 | | | Bond Future | 7.3839 | 105.7076 | 7.3892 | 105.6930 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 259.5900 | 0.2596 | 274.2200 | 0.2742 | 5.636 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 204.2100 | 0.2042 | 218.8400 | 0.2188 | 7.164 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 231.8900 | 0.2319 | 246.5200 | 0.2465 | 6.309 | 0 | 0 | 0 |
| 2013/08/01 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 01/08/2013 | | | Bond Future | 7.0411 | 105.2221 | 7.0200 | 105.3177 | (0.300) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R204 | 01/08/2013 | 110.75 | Call | Bond Future | 96,338.6300 | 96.3386 | 96,434.1800 | 96.4342 | 0.099 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 01/08/2013 | 110.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/11/2013 | | | Bond Future | 7.1531 | 106.7060 | 7.1679 | 106.6422 | 0.207 | 0.0000 | 0.0000 | 25,774 |
| 2013/08/01 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 2,000.0400 | 2.0000 | 2,027.4900 | 2.0275 | 1.372 | 0 | 0 | 1,270 |
| 2013/08/01 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 4,200.3100 | 4.2003 | 4,247.1700 | 4.2472 | 1.116 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 4,126.7600 | 4.1268 | 4,173.1400 | 4.1731 | 1.124 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 398.3700 | 0.3984 | 381.4400 | 0.3814 | (4.250) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 4,163.4600 | 4.1635 | 4,210.0800 | 4.2101 | 1.120 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 1,337.8300 | 1.3378 | 1,301.4900 | 1.3015 | (2.716) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 406.5400 | 0.4065 | 389.3700 | 0.3894 | (4.223) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 414.8400 | 0.4148 | 397.4300 | 0.3974 | (4.197) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 06/02/2014 | 6.39 | Call | Bond Future | 881.0800 | 0.8811 | 859.1200 | 0.8591 | (2.492) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 06/02/2014 | | | Bond Future | 7.2614 | 104.1067 | 7.2772 | 104.0419 | 0.217 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R204 | 06/02/2014 | 6.40 | Call | Bond Future | 891.8500 | 0.8919 | 869.7000 | 0.8697 | (2.484) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 06/02/2014 | 6.41 | Call | Bond Future | 902.7100 | 0.9027 | 880.3900 | 0.8804 | (2.473) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 06/02/2014 | 6.39 | Put | Bond Future | 4,537.3700 | 4.5374 | 4,580.1600 | 4.5802 | 0.943 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 06/02/2014 | 6.41 | Put | Bond Future | 4,473.3200 | 4.4733 | 4,515.7500 | 4.5157 | 0.949 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 06/02/2014 | 6.40 | Put | Bond Future | 4,505.2900 | 4.5053 | 4,547.8900 | 4.5479 | 0.946 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 08/05/2014 | | | Bond Future | 7.3798 | 105.5162 | 7.3966 | 105.4506 | 0.228 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 825.4400 | 0.8254 | 807.3900 | 0.8074 | (2.187) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 834.0000 | 0.8340 | 815.8200 | 0.8158 | (2.180) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 816.9400 | 0.8169 | 799.0200 | 0.7990 | (2.194) | 0 | 0 | 0 |
| 2013/08/01 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 6,181.5600 | 6.1816 | 6,229.1100 | 6.2291 | 0.769 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 6,214.6100 | 6.2146 | 6,262.2900 | 6.2623 | 0.767 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 6,148.5800 | 6.1486 | 6,196.0000 | 6.1960 | 0.771 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/08/2014 | | | Bond Future | 7.5052 | 102.9322 | 7.5232 | 102.8657 | 0.240 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 241.7700 | 0.2418 | 308.3000 | 0.3083 | 27.518 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 167.5600 | 0.1676 | 234.0900 | 0.2341 | 39.705 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 204.6600 | 0.2047 | 271.1900 | 0.2712 | 32.508 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R206 | 01/08/2013 | | | Bond Future | 5.3755 | 101.3324 | 5.3400 | 101.3480 | (0.660) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R206 | 01/08/2013 | 103.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R206 | 01/08/2013 | 103.94 | Call | Bond Future | 30,334.2600 | 30.3343 | 30,349.8600 | 30.3499 | 0.051 | 0 | 0 | 0 |
| 2013/08/01 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 225.0400 | 0.2250 | 240.0900 | 0.2401 | 6.688 | 0 | 0 | 0 |
| 2013/08/01 | R206 | 07/11/2013 | | | Bond Future | 5.4863 | 102.7615 | 5.5851 | 102.7438 | 1.800 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 226.5700 | 0.2266 | 241.6600 | 0.2417 | 6.660 | 0 | 0 | 0 |
| 2013/08/01 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 14.6800 | 0.0147 | 12.1000 | 0.0121 | (17.575) | 0 | 0 | 0 |
| 2013/08/01 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 14.1700 | 0.0142 | 11.6600 | 0.0117 | (17.713) | 0 | 0 | 0 |
| 2013/08/01 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 14.4200 | 0.0144 | 11.8800 | 0.0119 | (17.614) | 0 | 0 | 0 |
| 2013/08/01 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 228.1200 | 0.2281 | 243.2400 | 0.2432 | 6.628 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 01/08/2013 | 106.18 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 01/08/2013 | | | Bond Future | 7.3861 | 99.7389 | 7.3350 | 99.9964 | (0.692) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R207 | 01/08/2013 | 106.18 | Call | Bond Future | 92,167.7000 | 92.1677 | 92,425.2500 | 92.4252 | 0.279 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 581.9600 | 0.5820 | 592.7600 | 0.5928 | 1.856 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/11/2013 | | | Bond Future | 7.4971 | 101.1455 | 7.4801 | 101.2277 | (0.226) | 0.0000 | 0.0000 | 27,380 |
| 2013/08/01 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 592.6500 | 0.5927 | 603.6500 | 0.6037 | 1.856 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 4,571.2700 | 4.5713 | 4,499.7000 | 4.4997 | (1.566) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 4,491.0300 | 4.4910 | 4,419.8500 | 4.4199 | (1.585) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 571.4100 | 0.5714 | 582.0200 | 0.5820 | 1.857 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 4,531.0600 | 4.5311 | 4,459.6800 | 4.4597 | (1.575) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 06/02/2014 | | | Bond Future | 7.6052 | 98.8627 | 7.5874 | 98.9459 | (0.235) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R207 | 06/02/2014 | 6.65 | Call | Bond Future | 958.1500 | 0.9581 | 974.0300 | 0.9740 | 1.657 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 06/02/2014 | 6.64 | Put | Bond Future | 5,565.7300 | 5.5657 | 5,498.2500 | 5.4983 | (1.212) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 06/02/2014 | 6.66 | Put | Bond Future | 5,490.4400 | 5.4904 | 5,423.2900 | 5.4233 | (1.223) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 06/02/2014 | 6.65 | Put | Bond Future | 5,528.0100 | 5.5280 | 5,460.7000 | 5.4607 | (1.218) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 06/02/2014 | 6.66 | Call | Bond Future | 969.7400 | 0.9697 | 985.7800 | 0.9858 | 1.654 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 06/02/2014 | 6.64 | Call | Bond Future | 946.6700 | 0.9467 | 962.3800 | 0.9624 | 1.660 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 7,957.5600 | 7.9576 | 7,886.7400 | 7.8867 | (0.890) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 8,036.9800 | 8.0370 | 7,965.9200 | 7.9659 | (0.884) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 08/05/2014 | | | Bond Future | 7.7244 | 100.2012 | 7.7055 | 100.2855 | (0.244) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 7,997.2200 | 7.9972 | 7,926.2800 | 7.9263 | (0.887) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 888.9300 | 0.8889 | 902.3300 | 0.9023 | 1.507 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 897.9100 | 0.8979 | 911.4300 | 0.9114 | 1.506 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 880.0300 | 0.8800 | 893.3100 | 0.8933 | 1.509 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 642.5600 | 0.6426 | 557.0700 | 0.5571 | (13.305) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/08/2014 | | | Bond Future | 7.8495 | 97.9354 | 7.8296 | 98.0208 | (0.254) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 685.7200 | 0.6857 | 600.2300 | 0.6002 | (12.467) | 0 | 0 | 0 |
| 2013/08/01 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 599.4200 | 0.5994 | 513.9300 | 0.5139 | (14.262) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 01/08/2013 | | | Bond Future | 7.5411 | 97.8118 | 7.4800 | 98.1528 | (0.810) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R208 | 01/08/2013 | 101.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 01/08/2013 | 101.40 | Call | Bond Future | 88,767.3500 | 88.7674 | 89,108.3800 | 89.1084 | 0.384 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/11/2013 | | | Bond Future | 7.6473 | 95.7953 | 7.6200 | 95.9427 | (0.357) | 0.0000 | 0.0000 | 14,453 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 5,314.2400 | 5.3142 | 5,188.6600 | 5.1887 | (2.363) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 5,221.3200 | 5.2213 | 5,096.4800 | 5.0965 | (2.391) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 5,267.6800 | 5.2677 | 5,142.4700 | 5.1425 | (2.377) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 573.0600 | 0.5731 | 595.6200 | 0.5956 | 3.937 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 2,552.9500 | 2.5529 | 2,462.2100 | 2.4622 | (3.554) | 0 | 0 | 1,520 |
| 2013/08/01 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 551.5700 | 0.5516 | 573.3900 | 0.5734 | 3.956 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 1,755.0200 | 1.7550 | 1,811.6800 | 1.8117 | 3.228 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 562.2400 | 0.5622 | 584.4300 | 0.5844 | 3.947 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 06/02/2014 | 6.74 | Put | Bond Future | 6,401.5300 | 6.4015 | 6,282.3400 | 6.2823 | (1.862) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 06/02/2014 | | | Bond Future | 7.7483 | 97.0802 | 7.7197 | 97.2296 | (0.369) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R208 | 06/02/2014 | 6.75 | Put | Bond Future | 6,357.7500 | 6.3577 | 6,238.8700 | 6.2389 | (1.870) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 06/02/2014 | 6.76 | Put | Bond Future | 6,314.5500 | 6.3146 | 6,196.0100 | 6.1960 | (1.877) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 06/02/2014 | 6.74 | Call | Bond Future | 951.8900 | 0.9519 | 982.0200 | 0.9820 | 3.165 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 06/02/2014 | 6.75 | Call | Bond Future | 964.0200 | 0.9640 | 994.4600 | 0.9945 | 3.158 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 06/02/2014 | 6.76 | Call | Bond Future | 976.6900 | 0.9767 | 1,007.4700 | 1.0075 | 3.151 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 845.0400 | 0.8450 | 869.8200 | 0.8698 | 2.932 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 08/05/2014 | | | Bond Future | 7.8538 | 94.9980 | 7.8238 | 95.1494 | (0.381) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 826.6700 | 0.8267 | 851.0000 | 0.8510 | 2.943 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 9,056.6500 | 9.0566 | 8,930.0600 | 8.9301 | (1.398) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 9,103.4100 | 9.1034 | 8,976.6000 | 8.9766 | (1.393) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 9,150.2800 | 9.1503 | 9,023.2400 | 9.0232 | (1.388) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 835.8100 | 0.8358 | 860.3700 | 0.8604 | 2.938 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/08/2014 | | | Bond Future | 7.9627 | 96.3011 | 7.9313 | 96.4545 | (0.394) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 848.2500 | 0.8483 | 694.8700 | 0.6949 | (18.082) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 749.5500 | 0.7495 | 596.1700 | 0.5962 | (20.463) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 798.8800 | 0.7989 | 645.5000 | 0.6455 | (19.199) | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 01/08/2013 | | | Bond Future | 8.9060 | 76.4931 | 8.8900 | 76.6160 | (0.179) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R209 | 01/08/2013 | 79.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 01/08/2013 | 8.00 | Put | Bond Future | 7,505.8300 | 7.5058 | 7,383.0100 | 7.3830 | (1.636) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 01/08/2013 | 79.36 | Call | Bond Future | 66,544.0200 | 66.5440 | 66,666.8400 | 66.6668 | 0.185 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 01/08/2013 | 8.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 4,294.0800 | 4.2941 | 4,401.6800 | 4.4017 | 2.506 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 1,897.4400 | 1.8974 | 1,953.6100 | 1.9536 | 2.960 | 0 | 0 | 980 |
| 2013/08/01 | R209 | 07/11/2013 | | | Bond Future | 9.0003 | 74.4276 | 9.0303 | 74.2017 | 0.333 | 0.0000 | 0.0000 | 18,944 |
| 2013/08/01 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 2,756.1700 | 2.7562 | 2,637.9300 | 2.6379 | (4.290) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 9.25 | Call | Bond Future | 4,431.2500 | 4.4313 | 4,278.1200 | 4.2781 | (3.456) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 2,788.6700 | 2.7887 | 2,669.6100 | 2.6696 | (4.269) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 8.65 | Call | Bond Future | 2,295.1700 | 2.2952 | 2,189.3500 | 2.1894 | (4.611) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 2,723.8900 | 2.7239 | 2,606.4700 | 2.6065 | (4.311) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 9.40 | Call | Bond Future | 5,075.6400 | 5.0756 | 4,912.2900 | 4.9123 | (3.218) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 9.70 | Put | Bond Future | 1,463.2800 | 1.4633 | 1,508.0700 | 1.5081 | 3.061 | 0 | 0 | 1,520 |
| 2013/08/01 | R209 | 07/11/2013 | 9.25 | Put | Bond Future | 2,582.5900 | 2.5826 | 2,655.3000 | 2.6553 | 2.815 | 0 | 0 | 1,000 |
| 2013/08/01 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 4,339.8800 | 4.3399 | 4,448.3000 | 4.4483 | 2.498 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 9.40 | Put | Bond Future | 2,151.2600 | 2.1513 | 2,213.7500 | 2.2138 | 2.905 | 0 | 0 | 5,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 5,524.8500 | 5.5249 | 5,355.1800 | 5.3552 | (3.071) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 9.70 | Call | Bond Future | 6,463.8100 | 6.4638 | 6,282.7600 | 6.2828 | (2.801) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/11/2013 | 8.65 | Put | Bond Future | 5,017.6600 | 5.0177 | 5,137.6800 | 5.1377 | 2.392 | 0 | 0 | 4,700 |
| 2013/08/01 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 4,248.6200 | 4.2486 | 4,355.4000 | 4.3554 | 2.513 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 06/02/2014 | 8.56 | Call | Bond Future | 3,016.3900 | 3.0164 | 2,914.7900 | 2.9148 | (3.368) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 06/02/2014 | | | Bond Future | 9.0882 | 75.4259 | 9.1191 | 75.1970 | 0.340 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R209 | 06/02/2014 | 8.54 | Call | Bond Future | 2,960.5600 | 2.9606 | 2,860.1800 | 2.8602 | (3.391) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 06/02/2014 | 8.55 | Call | Bond Future | 2,988.3000 | 2.9883 | 2,887.3100 | 2.8873 | (3.380) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 06/02/2014 | 8.54 | Put | Bond Future | 7,220.6000 | 7.2206 | 7,349.1700 | 7.3492 | 1.781 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 06/02/2014 | 8.56 | Put | Bond Future | 7,114.3100 | 7.1143 | 7,241.6600 | 7.2417 | 1.790 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 06/02/2014 | 8.55 | Put | Bond Future | 7,167.2100 | 7.1672 | 7,295.1700 | 7.2952 | 1.785 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 08/05/2014 | | | Bond Future | 9.1773 | 73.3021 | 9.2090 | 73.0701 | 0.346 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 2,086.7100 | 2.0867 | 2,017.2100 | 2.0172 | (3.331) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 2,105.6200 | 2.1056 | 2,035.6600 | 2.0357 | (3.323) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 2,067.9200 | 2.0679 | 1,998.8700 | 1.9989 | (3.339) | 0 | 0 | 0 |
| 2013/08/01 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 12,906.0200 | 12.9060 | 13,068.4900 | 13.0685 | 1.259 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 12,977.8900 | 12.9779 | 13,140.8100 | 13.1408 | 1.255 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 12,834.4100 | 12.8344 | 12,996.4200 | 12.9964 | 1.262 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 1,661.6800 | 1.6617 | 1,896.8300 | 1.8968 | 14.151 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/08/2014 | | | Bond Future | 9.2666 | 74.3076 | 9.2994 | 74.0724 | 0.353 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 1,512.6400 | 1.5126 | 1,747.7900 | 1.7478 | 15.546 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 1,587.1000 | 1.5871 | 1,822.2500 | 1.8222 | 14.816 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 01/08/2013 | 173.01 | Put | Bond Future | 14,997.9100 | 14.9979 | 15,026.7000 | 15.0267 | 0.192 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 01/08/2013 | | | Bond Future | 158.0121 | 158.0121 | 157.9833 | 157.9833 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R210 | 01/08/2013 | 173.00 | Put | Bond Future | 14,987.9100 | 14.9879 | 15,016.7000 | 15.0167 | 0.192 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 01/08/2013 | 172.99 | Put | Bond Future | 14,977.9100 | 14.9779 | 15,006.7000 | 15.0067 | 0.192 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 01/08/2013 | 173.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 01/08/2013 | 173.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 01/08/2013 | 172.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 07/11/2013 | 159.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 07/11/2013 | | | Bond Future | 158.3515 | 158.3515 | 158.3224 | 158.3224 | (0.018) | 0.0000 | 0.0000 | 1,237 |
| 2013/08/01 | R210 | 07/11/2013 | 160.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 07/11/2013 | 160.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 07/11/2013 | 159.99 | Put | Bond Future | 1,638.5000 | 1.6385 | 1,667.6500 | 1.6676 | 1.779 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 07/11/2013 | 160.01 | Put | Bond Future | 1,658.5000 | 1.6585 | 1,687.6500 | 1.6876 | 1.758 | 0 | 0 | 0 |
| 2013/08/01 | R210 | 07/11/2013 | 160.00 | Put | Bond Future | 1,648.5000 | 1.6485 | 1,677.6500 | 1.6776 | 1.768 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 01/08/2013 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 01/08/2013 | | | Bond Future | 128.2629 | 128.2629 | 128.2326 | 128.2326 | (0.024) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R211 | 01/08/2013 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 01/08/2013 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 01/08/2013 | 130.00 | Put | Bond Future | 1,737.0700 | 1.7371 | 1,767.3800 | 1.7674 | 1.745 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 01/08/2013 | 129.99 | Put | Bond Future | 1,727.0700 | 1.7271 | 1,757.3800 | 1.7574 | 1.755 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 01/08/2013 | 130.01 | Put | Bond Future | 1,747.0700 | 1.7471 | 1,777.3800 | 1.7774 | 1.735 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R211 | 07/11/2013 | | | Bond Future | 130.0890 | 130.0890 | 130.0582 | 130.0582 | (0.024) | 0.0000 | 0.0000 | 522 |
| 2013/08/01 | R211 | 07/11/2013 | 130.00 | Call | Bond Future | 89.0400 | 0.0890 | 58.2400 | 0.0582 | (34.591) | 0 | 0 | 0 |
| 2013/08/01 | R211 | 07/11/2013 | 129.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 07/11/2013 | 130.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 07/11/2013 | 130.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R211 | 07/11/2013 | 130.01 | Call | Bond Future | 79.0400 | 0.0790 | 48.2400 | 0.0482 | (38.968) | 0 | 0 | 0 |
| 2013/08/01 | R211 | 07/11/2013 | 129.99 | Call | Bond Future | 99.0400 | 0.0990 | 68.2400 | 0.0682 | (31.099) | 0 | 0 | 0 |
| 2013/08/01 | R212 | 01/08/2013 | | | Bond Future | 130.4899 | 130.4899 | 130.4640 | 130.4640 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R212 | 01/08/2013 | 137.99 | Put | Bond Future | 7,500.0700 | 7.5001 | 7,526.0200 | 7.5260 | 0.346 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 01/08/2013 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 01/08/2013 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 01/08/2013 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 01/08/2013 | 138.01 | Put | Bond Future | 7,520.0700 | 7.5201 | 7,546.0200 | 7.5460 | 0.345 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 01/08/2013 | 138.00 | Put | Bond Future | 7,510.0700 | 7.5101 | 7,536.0200 | 7.5360 | 0.346 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 07/11/2013 | 132.99 | Put | Bond Future | 642.2400 | 0.6422 | 668.6400 | 0.6686 | 4.111 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 07/11/2013 | | | Bond Future | 132.3478 | 132.3478 | 132.3214 | 132.3214 | (0.020) | 0.0000 | 0.0000 | 21,791 |
| 2013/08/01 | R212 | 07/11/2013 | 133.01 | Put | Bond Future | 662.2400 | 0.6622 | 688.6400 | 0.6886 | 3.986 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 07/11/2013 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 07/11/2013 | 133.00 | Put | Bond Future | 652.2400 | 0.6522 | 678.6400 | 0.6786 | 4.048 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 07/11/2013 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R212 | 07/11/2013 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 01/08/2013 | 91.25 | Call | Bond Future | 77,150.4700 | 77.1505 | 77,277.0500 | 77.2770 | 0.164 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 01/08/2013 | | | Bond Future | 8.7110 | 87.7655 | 8.6950 | 87.8921 | (0.184) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R213 | 01/08/2013 | 91.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 2,767.6800 | 2.7677 | 2,647.9700 | 2.6480 | (4.325) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/11/2013 | | | Bond Future | 8.8108 | 85.4665 | 8.8408 | 85.2345 | 0.340 | 0.0000 | 0.0000 | 9,112 |
| 2013/08/01 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 2,800.8800 | 2.8009 | 2,680.3100 | 2.6803 | (4.305) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 4,472.8900 | 4.4729 | 4,586.0200 | 4.5860 | 2.529 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 4,379.4600 | 4.3795 | 4,490.8800 | 4.4909 | 2.544 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 4,426.0000 | 4.4260 | 4,538.2800 | 4.5383 | 2.537 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 2,734.7100 | 2.7347 | 2,615.8500 | 2.6158 | (4.346) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 06/02/2014 | | | Bond Future | 8.9055 | 86.6128 | 8.9364 | 86.3776 | 0.347 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R213 | 06/02/2014 | 8.29 | Put | Bond Future | 7,749.9400 | 7.7499 | 7,886.6100 | 7.8866 | 1.763 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 06/02/2014 | 8.31 | Put | Bond Future | 7,639.5400 | 7.6395 | 7,774.9800 | 7.7750 | 1.773 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 06/02/2014 | 8.29 | Call | Bond Future | 2,862.0200 | 2.8620 | 2,763.5100 | 2.7635 | (3.442) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 06/02/2014 | 8.30 | Put | Bond Future | 7,694.6100 | 7.6946 | 7,830.6600 | 7.8307 | 1.768 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 06/02/2014 | 8.30 | Call | Bond Future | 2,889.3700 | 2.8894 | 2,790.2400 | 2.7902 | (3.431) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 06/02/2014 | 8.31 | Call | Bond Future | 2,916.8700 | 2.9169 | 2,817.1300 | 2.8171 | (3.419) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 13,144.2900 | 13.1443 | 13,312.7900 | 13.3128 | 1.282 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 08/05/2014 | | | Bond Future | 8.9979 | 84.2469 | 9.0298 | 84.0086 | 0.354 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 13,215.2900 | 13.2153 | 13,384.2500 | 13.3842 | 1.279 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 13,073.5200 | 13.0735 | 13,241.5600 | 13.2416 | 1.285 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 2,088.7700 | 2.0888 | 2,018.8900 | 2.0189 | (3.346) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 2,107.5800 | 2.1076 | 2,037.2400 | 2.0372 | (3.337) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 2,070.0700 | 2.0701 | 2,000.6500 | 2.0006 | (3.354) | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/01 | R213 | 07/08/2014 | | | Bond Future | 9.0922 | 85.4025 | 9.1250 | 85.1609 | 0.362 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 1,886.9300 | 1.8869 | 2,128.5200 | 2.1285 | 12.803 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 1,735.0000 | 1.7350 | 1,976.5900 | 1.9766 | 13.924 | 0 | 0 | 0 |
| 2013/08/01 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 1,810.9200 | 1.8109 | 2,052.5100 | 2.0525 | 13.341 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 01/08/2013 | | | Bond Future | 9.0910 | 76.7565 | 9.0750 | 76.8819 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R214 | 01/08/2013 | 84.31 | Call | Bond Future | 66,308.6300 | 66.3086 | 66,434.0300 | 66.4340 | 0.189 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 01/08/2013 | 84.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 07/11/2013 | 7.80 | Call | Bond Future | 472.7100 | 0.4727 | 430.0500 | 0.4301 | (9.025) | 0 | 0 | 0 |
| 2013/08/01 | R214 | 07/11/2013 | | | Bond Future | 9.1882 | 74.5548 | 9.2285 | 74.2459 | 0.438 | 0.0000 | 0.0000 | 577 |
| 2013/08/01 | R214 | 07/11/2013 | 7.81 | Call | Bond Future | 481.9900 | 0.4820 | 438.6700 | 0.4387 | (8.988) | 0 | 0 | 0 |
| 2013/08/01 | R214 | 07/11/2013 | 7.79 | Call | Bond Future | 463.5600 | 0.4636 | 421.5600 | 0.4216 | (9.060) | 0 | 0 | 0 |
| 2013/08/01 | R214 | 07/11/2013 | 7.81 | Put | Bond Future | 12,521.2800 | 12.5213 | 12,786.9200 | 12.7869 | 2.122 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 07/11/2013 | 7.80 | Put | Bond Future | 12,610.9500 | 12.6110 | 12,877.2500 | 12.8772 | 2.112 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 07/11/2013 | 7.79 | Put | Bond Future | 12,700.9500 | 12.7010 | 12,967.9100 | 12.9679 | 2.102 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 06/02/2014 | | | Bond Future | 9.2804 | 75.5549 | 9.3219 | 75.2416 | 0.448 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R214 | 06/02/2014 | 8.99 | Put | Bond Future | 6,249.7600 | 6.2498 | 6,406.9100 | 6.4069 | 2.514 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 06/02/2014 | 9.01 | Put | Bond Future | 6,156.0500 | 6.1561 | 6,311.6200 | 6.3116 | 2.527 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 06/02/2014 | 8.99 | Call | Bond Future | 3,996.0800 | 3.9961 | 3,839.9800 | 3.8400 | (3.906) | 0 | 0 | 0 |
| 2013/08/01 | R214 | 06/02/2014 | 9.00 | Put | Bond Future | 6,202.7600 | 6.2028 | 6,359.1300 | 6.3591 | 2.521 | 0 | 0 | 0 |
| 2013/08/01 | R214 | 06/02/2014 | 9.00 | Call | Bond Future | 4,028.6400 | 4.0286 | 3,871.7600 | 3.8718 | (3.894) | 0 | 0 | 0 |
| 2013/08/01 | R214 | 06/02/2014 | 9.01 | Call | Bond Future | 4,061.3400 | 4.0613 | 3,903.6600 | 3.9037 | (3.882) | 0 | 0 | 0 |
| 2013/08/01 | R248 | 01/08/2013 | 7.86 | Put | Bond Future | 14,920.5000 | 14.9205 | 14,760.0900 | 14.7601 | (1.075) | 0 | 0 | 0 |
| 2013/08/01 | R248 | 01/08/2013 | | | Bond Future | 9.1710 | 99.3852 | 9.1550 | 99.5456 | (0.175) | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R248 | 01/08/2013 | 7.85 | Put | Bond Future | 15,049.8000 | 15.0498 | 14,889.3900 | 14.8894 | (1.066) | 0 | 0 | 0 |
| 2013/08/01 | R248 | 01/08/2013 | 7.84 | Put | Bond Future | 15,179.3500 | 15.1793 | 15,018.9400 | 15.0189 | (1.057) | 0 | 0 | 0 |
| 2013/08/01 | R248 | 01/08/2013 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 01/08/2013 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 01/08/2013 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 07/11/2013 | | | Bond Future | 9.2716 | 96.3658 | 9.3016 | 96.0725 | 0.323 | 0.0000 | 0.0000 | 780 |
| 2013/08/01 | R248 | 07/11/2013 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 07/11/2013 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 07/11/2013 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 07/11/2013 | 7.86 | Put | Bond Future | 15,896.9600 | 15.8970 | 16,190.2100 | 16.1902 | 1.845 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 07/11/2013 | 7.85 | Put | Bond Future | 16,026.0300 | 16.0260 | 16,319.2800 | 16.3193 | 1.830 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 07/11/2013 | 7.84 | Put | Bond Future | 16,155.3600 | 16.1554 | 16,448.6100 | 16.4486 | 1.815 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 06/02/2014 | 9.11 | Put | Bond Future | 2,536.0300 | 2.5360 | 2,833.3000 | 2.8333 | 11.722 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 06/02/2014 | | | Bond Future | 9.3672 | 97.6583 | 9.3982 | 97.3611 | 0.331 | 0.0000 | 0.0000 | 0 |
| 2013/08/01 | R248 | 06/02/2014 | 9.10 | Put | Bond Future | 2,637.1100 | 2.6371 | 2,934.3800 | 2.9344 | 11.273 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 06/02/2014 | 9.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 06/02/2014 | 9.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/01 | R248 | 06/02/2014 | 9.09 | Put | Bond Future | 2,738.3800 | 2.7384 | 3,035.6500 | 3.0356 | 10.856 | 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 |
|-----------|------------------|--------|-----|---------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
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| Total | | | | | | | | | | | | 306216 |
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