



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/08/2013 to 07/08/2013

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | 2025 | 07/11/2013 | 111.00 | Call | Bond Future | 6.9300 | 0.0069 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/08/07 | 2025 | 07/11/2013 | | | Bond Future | 111.0069 | 111.0069 | 110.7591 | 110.7591 | (0.223) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 2025 | 07/11/2013 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | 2025 | 07/11/2013 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 230.9000 | 0.2309 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | 2025 | 07/11/2013 | 111.01 | Put | Bond Future | 3.0700 | 0.0031 | 250.9000 | 0.2509 | 8072.638 | 0 | 0 | 0 |
| 2013/08/07 | 2025 | 07/11/2013 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 240.9000 | 0.2409 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | 2025 | 07/11/2013 | 110.99 | Call | Bond Future | 16.9300 | 0.0169 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/08/07 | 2038 | 07/11/2013 | | | Bond Future | 106.4643 | 106.4643 | 104.6745 | 104.6745 | (1.681) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 2038 | 07/11/2013 | 109.99 | Put | Bond Future | 3,525.7000 | 3.5257 | 5,315.5300 | 5.3155 | 50.765 | 0 | 0 | 0 |
| 2013/08/07 | 2038 | 07/11/2013 | 110.00 | Put | Bond Future | 3,535.7000 | 3.5357 | 5,325.5300 | 5.3255 | 50.622 | 0 | 0 | 0 |
| 2013/08/07 | 2038 | 07/11/2013 | 110.01 | Put | Bond Future | 3,545.7000 | 3.5457 | 5,335.5300 | 5.3355 | 50.479 | 0 | 0 | 0 |
| 2013/08/07 | 2038 | 07/11/2013 | 110.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | 2038 | 07/11/2013 | 109.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | 2038 | 07/11/2013 | 110.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | 2050 | 07/11/2013 | 109.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | 2050 | 07/11/2013 | 110.00 | Put | Bond Future | 2,199.3500 | 2.1994 | 2,217.3800 | 2.2174 | 0.820 | 0 | 0 | 0 |
| 2013/08/07 | 2050 | 07/11/2013 | | | Bond Future | 107.8007 | 107.8007 | 107.7826 | 107.7826 | (0.017) | 0.0000 | 0.0000 | 122 |
| 2013/08/07 | 2050 | 07/11/2013 | 110.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | 2050 | 07/11/2013 | 110.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | 2050 | 07/11/2013 | 109.99 | Put | Bond Future | 2,189.3500 | 2.1894 | 2,207.3800 | 2.2074 | 0.824 | 0 | 0 | 0 |
| 2013/08/07 | 2050 | 07/11/2013 | 110.01 | Put | Bond Future | 2,209.3500 | 2.2094 | 2,227.3800 | 2.2274 | 0.816 | 0 | 0 | 0 |
| 2013/08/07 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | AL37 | 07/11/2013 | | | Index Future | 407.9570 | 407.9570 | 407.3280 | 407.3280 | (0.154) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | AL37 | 06/02/2014 | | | Index Future | 413.3120 | 413.3120 | 412.6750 | 412.6750 | (0.154) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | AL7T | 07/11/2013 | | | Index Future | 481.5580 | 481.5580 | 479.8160 | 479.8160 | (0.362) | 0.0000 | 0.0000 | 1 |
| 2013/08/07 | AL7T | 06/02/2014 | | | Index Future | 487.8790 | 487.8790 | 486.1140 | 486.1140 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | ALBI | 07/11/2013 | | | Index Future | 431.0100 | 431.0100 | 430.2440 | 430.2440 | (0.178) | 0.0000 | 0.0000 | 763 |
| 2013/08/07 | ALBI | 06/02/2014 | | | Index Future | 436.6670 | 436.6670 | 435.8910 | 435.8910 | (0.178) | 0.0000 | 0.0000 | 73 |
| 2013/08/07 | C023 | 28/02/2023 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | CS26 | 02/04/2026 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | EL28 | 07/11/2013 | | | Bond Future | 109.4497 | 109.4497 | 109.4311 | 109.4311 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | EL28 | 07/11/2013 | 110.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | EL28 | 07/11/2013 | 109.99 | Put | Bond Future | 540.3300 | 0.5403 | 558.9200 | 0.5589 | 3.440 | 0 | 0 | 0 |
| 2013/08/07 | EL28 | 07/11/2013 | 110.01 | Put | Bond Future | 560.3300 | 0.5603 | 578.9200 | 0.5789 | 3.318 | 0 | 0 | 0 |
| 2013/08/07 | EL28 | 07/11/2013 | 110.00 | Put | Bond Future | 550.3300 | 0.5503 | 568.9200 | 0.5689 | 3.378 | 0 | 0 | 0 |
| 2013/08/07 | EL28 | 07/11/2013 | 110.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | EL28 | 07/11/2013 | 109.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 07/11/2013 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 07/11/2013 | | | Bond Future | 9.7101 | 81.8905 | 9.7346 | 81.7095 | 0.252 | 0.0000 | 0.0000 | 6,292 |
| 2013/08/07 | ES33 | 07/11/2013 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 07/11/2013 | 8.51 | Put | Bond Future | 9,697.3000 | 9.6973 | 9,878.3000 | 9.8783 | 1.866 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 07/11/2013 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 07/11/2013 | 8.49 | Put | Bond Future | 9,873.7300 | 9.8737 | 10,054.7300 | 10.0547 | 1.833 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 07/11/2013 | 8.50 | Put | Bond Future | 9,785.4500 | 9.7854 | 9,966.4500 | 9.9664 | 1.850 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 06/02/2014 | 9.54 | Put | Bond Future | 2,170.7500 | 2.1707 | 2,354.1500 | 2.3541 | 8.449 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 06/02/2014 | | | Bond Future | 9.8332 | 82.9654 | 9.8586 | 82.7820 | 0.258 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | ES33 | 06/02/2014 | 9.56 | Put | Bond Future | 2,019.8000 | 2.0198 | 2,203.2000 | 2.2032 | 9.080 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 06/02/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 06/02/2014 | 9.55 | Put | Bond Future | 2,095.2200 | 2.0952 | 2,278.6200 | 2.2786 | 8.753 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 06/02/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | ES33 | 06/02/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 07/11/2013 | | | GOVI | 430.6440 | 430.6440 | 429.8790 | 429.8790 | (0.178) | 0.0000 | 0.0000 | 101 |
| 2013/08/07 | GOVI | 07/11/2013 | 446.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 07/11/2013 | 445.99 | Put | GOVI | 153,460.0000 | 15.3460 | 161,110.0000 | 16.1110 | 4.985 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 07/11/2013 | 446.01 | Put | GOVI | 153,660.0000 | 15.3660 | 161,310.0000 | 16.1310 | 4.979 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 07/11/2013 | 446.00 | Put | GOVI | 153,560.0000 | 15.3560 | 161,210.0000 | 16.1210 | 4.982 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 07/11/2013 | 446.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 07/11/2013 | 445.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 06/02/2014 | 439.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 06/02/2014 | | | GOVI | 436.2960 | 436.2960 | 435.5210 | 435.5210 | (0.178) | 0.0000 | 0.0000 | 268 |
| 2013/08/07 | GOVI | 06/02/2014 | 440.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 06/02/2014 | 440.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 06/02/2014 | 439.99 | Put | GOVI | 36,940.0000 | 3.6940 | 44,690.0000 | 4.4690 | 20.980 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 06/02/2014 | 440.01 | Put | GOVI | 37,140.0000 | 3.7140 | 44,890.0000 | 4.4890 | 20.867 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 06/02/2014 | 440.00 | Put | GOVI | 37,040.0000 | 3.7040 | 44,790.0000 | 4.4790 | 20.923 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 1,750.0000 | 0.1750 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 08/05/2014 | | | GOVI | 442.1750 | 442.1750 | 441.3880 | 441.3880 | (0.178) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 1,650.0000 | 0.1650 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 0.0000 | 0.0000 | 6,020.0000 | 0.6020 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 0.0000 | 0.0000 | 6,220.0000 | 0.6220 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 1,850.0000 | 0.1850 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/08/07 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 0.0000 | 0.0000 | 6,120.0000 | 0.6120 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | IGOV | 07/11/2013 | | | Index Future | 197.0380 | 197.0380 | 195.9830 | 195.9830 | (0.535) | 0.0000 | 0.0000 | 1,078 |
| 2013/08/07 | IGOV | 06/02/2014 | | | Index Future | 199.6480 | 199.6480 | 198.5790 | 198.5790 | (0.535) | 0.0000 | 0.0000 | 166 |
| 2013/08/07 | ILBI | 07/11/2013 | | | Index Future | 535.4870 | 535.4870 | 532.8580 | 532.8580 | (0.491) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | ILBI | 06/02/2014 | | | Index Future | 542.7340 | 542.7340 | 540.0700 | 540.0700 | (0.491) | 0.0000 | 0.0000 | 186 |
| 2013/08/07 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | JBAF | 21/08/2013 | | | Jibar Tradeable Future | 5.1400 | 94.8600 | 5.1400 | 94.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | JBAF | 18/09/2013 | | | Jibar Tradeable Future | 5.1600 | 94.8400 | 5.1600 | 94.8400 | 0.000 | 0.0000 | 0.0000 | 700 |
| 2013/08/07 | JBAF | 16/10/2013 | | | Jibar Tradeable Future | 5.2000 | 94.8000 | 5.2000 | 94.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | JBAF | 20/11/2013 | | | Jibar Tradeable Future | 5.2700 | 94.7300 | 5.2700 | 94.7300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.3400 | 94.6600 | 5.3700 | 94.6300 | 0.562 | 0.0000 | 0.0000 | 1,500 |
| 2013/08/07 | JBAF | 15/01/2014 | | | Jibar Tradeable Future | 5.4200 | 94.5800 | 5.4500 | 94.5500 | 0.554 | 0.0000 | 0.0000 | 1,000 |
| 2013/08/07 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.5500 | 94.4500 | 5.5500 | 94.4500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.7000 | 94.3000 | 5.7300 | 94.2700 | 0.526 | 0.0000 | 0.0000 | 400 |
| 2013/08/07 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 6.0100 | 93.9900 | 6.0400 | 93.9600 | 0.499 | 0.0000 | 0.0000 | 1,000 |
| 2013/08/07 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 6.3100 | 93.6900 | 6.3500 | 93.6500 | 0.634 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.6200 | 93.3800 | 6.6600 | 93.3400 | 0.604 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 6.9100 | 93.0900 | 6.9500 | 93.0500 | 0.579 | 0.0000 | 0.0000 | 250 |
| 2013/08/07 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 7.1600 | 92.8400 | 7.2100 | 92.7900 | 0.698 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R023 | 07/11/2013 | 6.50 | Put | Bond Future | 9,436.0100 | 9.4360 | 9,965.7500 | 9.9658 | 5.614 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 07/11/2013 | | | Bond Future | 7.8747 | 100.7334 | 7.9568 | 100.2036 | 1.043 | 0.0000 | 0.0000 | 11,644 |
| 2013/08/07 | R023 | 07/11/2013 | 6.49 | Put | Bond Future | 9,508.7400 | 9.5087 | 10,038.4800 | 10.0385 | 5.571 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 07/11/2013 | 6.51 | Put | Bond Future | 9,363.3300 | 9.3633 | 9,893.0700 | 9.8931 | 5.658 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 07/11/2013 | 6.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 07/11/2013 | 6.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 07/11/2013 | 6.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 06/02/2014 | | | Bond Future | 7.9779 | 102.0556 | 8.0634 | 101.5188 | 1.072 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R023 | 06/02/2014 | 7.84 | Put | Bond Future | 873.6500 | 0.8736 | 1,410.3900 | 1.4104 | 61.437 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 06/02/2014 | 7.86 | Put | Bond Future | 746.3300 | 0.7463 | 1,283.0700 | 1.2831 | 71.917 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 06/02/2014 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 06/02/2014 | 7.85 | Put | Bond Future | 809.9700 | 0.8100 | 1,346.7100 | 1.3467 | 66.267 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 06/02/2014 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R023 | 06/02/2014 | 7.86 | 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 Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R157 07/11/2013 | | | Bond Future | 6.2518 | 114.5551 | 6.2560 | 114.5472 | 0.068 | 0.0000 | 0.0000 | 24,771 |
| 2013/08/07 | R157 07/11/2013 | 5.60 | Call | Bond Future | 249.4800 | 0.2495 | 241.0600 | 0.2411 | (3.375) | 0 | 0 | 0 |
| 2013/08/07 | R157 07/11/2013 | 5.59 | Put | Bond Future | 1,481.5800 | 1.4816 | 1,481.0700 | 1.4811 | (0.034) | 0 | 0 | 0 |
| 2013/08/07 | R157 07/11/2013 | 5.61 | Put | Bond Future | 1,453.3300 | 1.4533 | 1,452.6700 | 1.4527 | (0.045) | 0 | 0 | 0 |
| 2013/08/07 | R157 07/11/2013 | 5.60 | Put | Bond Future | 1,467.4200 | 1.4674 | 1,466.8300 | 1.4668 | (0.040) | 0 | 0 | 0 |
| 2013/08/07 | R157 07/11/2013 | 5.61 | Call | Bond Future | 254.2100 | 0.2542 | 245.7200 | 0.2457 | (3.340) | 0 | 0 | 0 |
| 2013/08/07 | R157 07/11/2013 | 5.59 | Call | Bond Future | 244.8200 | 0.2448 | 236.4800 | 0.2365 | (3.407) | 0 | 0 | 0 |
| 2013/08/07 | R157 06/02/2014 | 5.64 | Call | Bond Future | 363.4300 | 0.3634 | 400.9900 | 0.4010 | 10.335 | 0 | 0 | 0 |
| 2013/08/07 | R157 06/02/2014 | 5.65 | Put | Bond Future | 1,619.7000 | 1.6197 | 1,665.3900 | 1.6654 | 2.821 | 0 | 0 | 0 |
| 2013/08/07 | R157 06/02/2014 | | | Bond Future | 6.4288 | 116.0587 | 6.4338 | 116.0507 | 0.078 | 0.0000 | 0.0000 | 100 |
| 2013/08/07 | R157 06/02/2014 | 5.65 | Call | Bond Future | 367.8800 | 0.3679 | 405.5800 | 0.4056 | 10.248 | 0 | 0 | 0 |
| 2013/08/07 | R157 06/02/2014 | 5.66 | Call | Bond Future | 372.3600 | 0.3724 | 410.2100 | 0.4102 | 10.165 | 0 | 0 | 0 |
| 2013/08/07 | R157 06/02/2014 | 5.64 | Put | Bond Future | 1,631.4500 | 1.6315 | 1,677.0000 | 1.6770 | 2.792 | 0 | 0 | 0 |
| 2013/08/07 | R157 06/02/2014 | 5.66 | Put | Bond Future | 1,607.9900 | 1.6080 | 1,653.8300 | 1.6538 | 2.851 | 0 | 0 | 0 |
| 2013/08/07 | R157 08/05/2014 | 5.20 | Call | Bond Future | 253.1200 | 0.2531 | 266.5900 | 0.2666 | 5.322 | 0 | 0 | 0 |
| 2013/08/07 | R157 08/05/2014 | | | Bond Future | 6.6273 | 110.8141 | 6.6334 | 110.8059 | 0.092 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R157 08/05/2014 | 5.21 | Call | Bond Future | 255.8200 | 0.2558 | 269.3500 | 0.2693 | 5.289 | 0 | 0 | 0 |
| 2013/08/07 | R157 08/05/2014 | 5.19 | Call | Bond Future | 250.4400 | 0.2504 | 263.8500 | 0.2639 | 5.355 | 0 | 0 | 0 |
| 2013/08/07 | R157 08/05/2014 | 5.20 | Put | Bond Future | 2,192.8100 | 2.1928 | 2,214.4600 | 2.2145 | 0.987 | 0 | 0 | 0 |
| 2013/08/07 | R157 08/05/2014 | 5.19 | Put | Bond Future | 2,203.8900 | 2.2039 | 2,225.4800 | 2.2255 | 0.980 | 0 | 0 | 0 |
| 2013/08/07 | R157 08/05/2014 | 5.21 | Put | Bond Future | 2,181.7500 | 2.1818 | 2,203.4600 | 2.2035 | 0.995 | 0 | 0 | 0 |
| 2013/08/07 | R157 07/08/2014 | 6.76 | Put | Bond Future | 154.9500 | 0.1549 | 1,029.9000 | 1.0299 | 564.666 | 0 | 0 | 0 |
| 2013/08/07 | R157 07/08/2014 | | | Bond Future | 6.9020 | 112.3151 | 6.9096 | 112.3068 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R157 07/08/2014 | 6.75 | Put | Bond Future | 165.8700 | 0.1659 | 1,035.7100 | 1.0357 | 524.411 | 0 | 0 | 0 |
| 2013/08/07 | R157 07/08/2014 | 6.74 | Call | Bond Future | 0.0000 | 0.0000 | 856.4600 | 0.8565 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R157 07/08/2014 | 6.75 | Call | Bond Future | 0.0000 | 0.0000 | 861.5400 | 0.8615 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R157 07/08/2014 | 6.76 | Call | Bond Future | 0.0000 | 0.0000 | 866.6500 | 0.8667 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R157 07/08/2014 | 6.74 | Put | Bond Future | 176.7900 | 0.1768 | 1,041.5500 | 1.0416 | 489.145 | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.16 | Put | Bond Future | 4,032.1600 | 4.0322 | 4,225.2300 | 4.2252 | 4.788 | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 9.00 | Put | Bond Future | 1,263.0000 | 1.2630 | 1,366.6100 | 1.3666 | 8.203 | 0 | 0 | 1,200 |
| 2013/08/07 | R186 07/11/2013 | | | Bond Future | 8.2579 | 121.8629 | 8.2827 | 121.6427 | 0.301 | 0.0000 | 0.0000 | 56,778 |
| 2013/08/07 | R186 07/11/2013 | 6.50 | Put | Bond Future | 17,305.7300 | 17.3057 | 17,532.7600 | 17.5328 | 1.312 | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.15 | Put | Bond Future | 4,081.3000 | 4.0813 | 4,275.1900 | 4.2752 | 4.751 | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 6.75 | Put | Bond Future | 14,769.9100 | 14.7699 | 14,999.2100 | 14.9992 | 1.552 | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.14 | Call | Bond Future | 3,076.5900 | 3.0766 | 3,051.0400 | 3.0510 | (0.830) | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.50 | Call | Bond Future | 4,734.3600 | 4.7344 | 4,674.8100 | 4.6748 | (1.258) | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.75 | Call | Bond Future | 6,099.1200 | 6.0991 | 6,011.6700 | 6.0117 | (1.434) | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.25 | Put | Bond Future | 3,608.5900 | 3.6086 | 3,793.0400 | 3.7930 | 5.111 | 0 | 0 | 250 |
| 2013/08/07 | R186 07/11/2013 | 8.00 | Call | Bond Future | 2,543.8700 | 2.5439 | 2,530.1900 | 2.5302 | (0.538) | 0 | 0 | 1,000 |
| 2013/08/07 | R186 07/11/2013 | 8.15 | Call | Bond Future | 3,116.9500 | 3.1169 | 3,090.6000 | 3.0906 | (0.845) | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 6.50 | Call | Bond Future | 123.1400 | 0.1231 | 129.9300 | 0.1299 | 5.514 | 0 | 0 | 5,290 |
| 2013/08/07 | R186 07/11/2013 | 8.16 | Call | Bond Future | 3,157.6300 | 3.1576 | 3,130.4600 | 3.1305 | (0.860) | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.00 | Put | Bond Future | 4,867.0700 | 4.8671 | 5,073.6300 | 5.0736 | 4.244 | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.75 | Put | Bond Future | 1,838.7900 | 1.8388 | 1,971.5800 | 1.9716 | 7.222 | 0 | 0 | 1,030 |
| 2013/08/07 | R186 07/11/2013 | 9.00 | Call | Bond Future | 7,604.7000 | 7.6047 | 7,488.0700 | 7.4881 | (1.534) | 0 | 0 | 0 |
| 2013/08/07 | R186 07/11/2013 | 8.25 | Call | Bond Future | 3,538.2000 | 3.5382 | 3,502.4100 | 3.5024 | (1.012) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R186 | 07/11/2013 | 6.75 | Call | Bond Future | 233.7300 | 0.2337 | 242.7900 | 0.2428 | 3.876 | 0 | 0 | 1,000 |
| 2013/08/07 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 4,130.8600 | 4.1309 | 4,325.5500 | 4.3256 | 4.713 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 07/11/2013 | 8.50 | Put | Bond Future | 2,610.8300 | 2.6108 | 2,771.5200 | 2.7715 | 6.155 | 0 | 0 | 4,000 |
| 2013/08/07 | R186 | 06/02/2014 | | | Bond Future | 8.3568 | 118.1732 | 8.3825 | 117.9500 | 0.308 | 8.4250 | 8.4250 | 100 |
| 2013/08/07 | R186 | 06/02/2014 | 7.75 | Call | Bond Future | 2,727.7400 | 2.7277 | 2,850.9600 | 2.8510 | 4.517 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 06/02/2014 | 7.74 | Put | Bond Future | 8,231.5300 | 8.2315 | 8,577.9600 | 8.5780 | 4.209 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 06/02/2014 | 7.76 | Put | Bond Future | 8,105.9300 | 8.1059 | 8,452.5800 | 8.4526 | 4.276 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 06/02/2014 | 7.75 | Put | Bond Future | 8,168.7300 | 8.1687 | 8,515.1200 | 8.5151 | 4.240 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 06/02/2014 | 7.76 | Call | Bond Future | 2,757.4500 | 2.7575 | 2,880.9300 | 2.8809 | 4.478 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 06/02/2014 | 7.74 | Call | Bond Future | 2,697.9400 | 2.6979 | 2,821.2000 | 2.8212 | 4.569 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 08/05/2014 | | | Bond Future | 8.4565 | 119.7658 | 8.4832 | 119.5394 | 0.316 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 14,332.9100 | 14.3329 | 14,644.0200 | 14.6440 | 2.171 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 1,894.2600 | 1.8943 | 1,979.2300 | 1.9792 | 4.486 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 1,913.5100 | 1.9135 | 1,998.6600 | 1.9987 | 4.450 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 1,875.1500 | 1.8751 | 1,959.9400 | 1.9599 | 4.522 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 14,175.9000 | 14.1759 | 14,487.3700 | 14.4874 | 2.197 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 14,254.2800 | 14.2543 | 14,565.5700 | 14.5656 | 2.184 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 0.0000 | 0.0000 | 5,780.4500 | 5.7804 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 07/08/2014 | | | Bond Future | 8.5590 | 116.0974 | 8.5867 | 115.8680 | 0.324 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 0.0000 | 0.0000 | 5,706.9000 | 5.7069 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 0.0000 | 0.0000 | 5,743.6100 | 5.7436 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 2,261.5500 | 2.2616 | 8,197.7900 | 8.1978 | 262.485 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 2,091.2700 | 2.0913 | 8,101.0600 | 8.1011 | 287.375 | 0 | 0 | 0 |
| 2013/08/07 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 2,176.3700 | 2.1764 | 8,149.3200 | 8.1493 | 274.446 | 0 | 0 | 0 |
| 2013/08/07 | R197 | 07/11/2013 | | | Bond Future | 279.8360 | 279.8360 | 278.6284 | 278.6284 | (0.432) | 0.0000 | 0.0000 | 2,097 |
| 2013/08/07 | R197 | 07/11/2013 | 279.99 | Put | Bond Future | 154.0200 | 0.1540 | 1,361.6300 | 1.3616 | 784.061 | 0 | 0 | 0 |
| 2013/08/07 | R197 | 07/11/2013 | 280.00 | Put | Bond Future | 164.0200 | 0.1640 | 1,371.6300 | 1.3716 | 736.258 | 0 | 0 | 0 |
| 2013/08/07 | R197 | 07/11/2013 | 280.01 | Put | Bond Future | 174.0200 | 0.1740 | 1,381.6300 | 1.3816 | 693.949 | 0 | 0 | 0 |
| 2013/08/07 | R197 | 07/11/2013 | 279.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R197 | 07/11/2013 | 280.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R197 | 07/11/2013 | 280.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 813.8600 | 0.8139 | 834.7400 | 0.8347 | 2.566 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/11/2013 | | | Bond Future | 5.4308 | 106.9513 | 5.4365 | 106.9451 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 805.4200 | 0.8054 | 826.2700 | 0.8263 | 2.589 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 797.0300 | 0.7970 | 817.8300 | 0.8178 | 2.610 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 112.3800 | 0.1124 | 127.0900 | 0.1271 | 13.090 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 114.9400 | 0.1149 | 129.6200 | 0.1296 | 12.772 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 117.5500 | 0.1176 | 132.1800 | 0.1322 | 12.446 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 06/02/2014 | 5.24 | Put | Bond Future | 506.4500 | 0.5065 | 546.5000 | 0.5465 | 7.908 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 06/02/2014 | | | Bond Future | 5.4713 | 103.9474 | 5.4787 | 103.9411 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R201 | 06/02/2014 | 5.26 | Put | Bond Future | 496.6700 | 0.4967 | 536.7900 | 0.5368 | 8.078 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 06/02/2014 | 5.24 | Call | Bond Future | 310.3800 | 0.3104 | 344.1500 | 0.3441 | 10.880 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 06/02/2014 | 5.25 | Put | Bond Future | 501.5400 | 0.5015 | 541.6300 | 0.5416 | 7.993 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 06/02/2014 | 5.25 | Call | Bond Future | 313.9600 | 0.3140 | 347.7700 | 0.3478 | 10.769 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 06/02/2014 | 5.26 | Call | Bond Future | 317.5800 | 0.3176 | 351.4200 | 0.3514 | 10.656 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 08/05/2014 | | | Bond Future | 5.4902 | 105.3482 | 5.5010 | 105.3418 | 0.195 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 191.2600 | | 0.1913 | 224.6900 | 0.2247 | 17.479 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 193.1700 | | 0.1932 | 226.6900 | 0.2267 | 17.353 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 189.3600 | | 0.1894 | 222.7100 | 0.2227 | 17.612 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 634.0300 | | 0.6340 | 674.0000 | 0.6740 | 6.304 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 638.1800 | | 0.6382 | 678.0600 | 0.6781 | 6.249 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 642.3400 | | 0.6423 | 682.1400 | 0.6821 | 6.196 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 56.7400 | | 0.0567 | 347.1800 | 0.3472 | 511.879 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/08/2014 | | | Bond Future | 5.4674 | | 102.3663 | 5.4855 | 102.3598 | 0.332 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 60.3400 | | 0.0603 | 349.1100 | 0.3491 | 478.571 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 0.0000 | | 0.0000 | 283.9000 | 0.2839 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 0.0000 | | 0.0000 | 280.5500 | 0.2805 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 0.0000 | | 0.0000 | 282.2300 | 0.2822 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 63.9500 | | 0.0639 | 351.0400 | 0.3510 | 448.929 | 0 | 0 | 0 |
| 2013/08/07 | R202 | 07/11/2013 | 209.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R202 | 07/11/2013 | | | Bond Future | 207.2308 | | 207.2308 | 205.3303 | 205.3303 | (0.917) | 0.0000 | 0.0000 | 43,251 |
| 2013/08/07 | R202 | 07/11/2013 | 208.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R202 | 07/11/2013 | 209.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R202 | 07/11/2013 | 208.99 | Put | Bond Future | 1,759.1800 | | 1.7592 | 3,659.6500 | 3.6596 | 108.032 | 0 | 0 | 0 |
| 2013/08/07 | R202 | 07/11/2013 | 209.01 | Put | Bond Future | 1,779.1800 | | 1.7792 | 3,679.6500 | 3.6796 | 106.817 | 0 | 0 | 0 |
| 2013/08/07 | R202 | 07/11/2013 | 209.00 | Put | Bond Future | 1,769.1800 | | 1.7692 | 3,669.6500 | 3.6696 | 107.421 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 213.7200 | | 0.2137 | 199.7400 | 0.1997 | (6.541) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | | | Bond Future | 6.9506 | | 105.6206 | 6.9654 | 105.5701 | 0.213 | 0.0000 | 0.0000 | 7,729 |
| 2013/08/07 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 204.1300 | | 0.2041 | 190.4800 | 0.1905 | (6.687) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 5.71 | Put | Bond Future | 4,440.3300 | | 4.4403 | 4,482.3600 | 4.4824 | 0.947 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | 208.8200 | | 0.2088 | 194.9500 | 0.1950 | (6.642) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 571.00 | Call | Bond Future | 103,391.0400 | | 103.3910 | 103,340.6300 | 103.3406 | (0.049) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 3,543.0000 | | 3.5430 | 3,579.7600 | 3.5798 | 1.038 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 3,481.7500 | | 3.4818 | 3,518.1800 | 3.5182 | 1.046 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 571.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/11/2013 | 5.71 | Call | Bond Future | 103.6900 | | 0.1037 | 95.3100 | 0.0953 | (8.082) | 0 | 0 | 15 |
| 2013/08/07 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 3,512.2600 | | 3.5123 | 3,548.8000 | 3.5488 | 1.040 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | | | Bond Future | 7.0892 | | 107.0069 | 7.1052 | 106.9558 | 0.226 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | 6.14 | Put | Bond Future | 3,584.8400 | | 3.5848 | 3,618.4600 | 3.6185 | 0.938 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | 5.95 | Put | Bond Future | 4,094.2300 | | 4.0942 | 4,127.5100 | 4.1275 | 0.813 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | 6.16 | Put | Bond Future | 3,533.0300 | | 3.5330 | 3,566.7800 | 3.5668 | 0.955 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | 6.15 | Put | Bond Future | 3,558.8900 | | 3.5589 | 3,592.5700 | 3.5926 | 0.946 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | 6.16 | Call | Bond Future | 515.5800 | | 0.5156 | 498.2300 | 0.4982 | (3.365) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | 5.95 | Call | Bond Future | 379.9500 | | 0.3799 | 362.1300 | 0.3621 | (4.690) | 0 | 0 | 16 |
| 2013/08/07 | R203 | 06/02/2014 | 6.14 | Call | Bond Future | 501.2600 | | 0.5013 | 483.7800 | 0.4838 | (3.487) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 06/02/2014 | 6.15 | Call | Bond Future | 508.3800 | | 0.5084 | 490.9600 | 0.4910 | (3.427) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 1,638.6300 | | 1.6386 | 1,636.4000 | 1.6364 | (0.136) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 424.2600 | | 0.4243 | 390.5000 | 0.3905 | (7.957) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 434.5700 | | 0.4346 | 400.3200 | 0.4003 | (7.881) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 08/05/2014 | | | Bond Future | 7.2293 | | 104.2880 | 7.2467 | 104.2361 | 0.241 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 4,924.3100 | | 4.9243 | 4,941.9200 | 4.9419 | 0.358 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 4,950.5100 | | 4.9505 | 4,968.3600 | 4.9684 | 0.361 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 4,976.7600 | 4.9768 | 4,994.8600 | 4.9949 | 0.364 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 2,145.2200 | 2.1452 | 2,091.1300 | 2.0911 | (2.521) | 0 | 0 | 16 |
| 2013/08/07 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 429.3900 | 0.4294 | 395.3800 | 0.3954 | (7.921) | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 0.0000 | 0.0000 | 1,873.1500 | 1.8731 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/08/2014 | | | Bond Future | 7.3864 | 105.7006 | 7.4055 | 105.6480 | 0.258 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 0.0000 | 0.0000 | 1,886.5400 | 1.8865 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 266.6300 | 0.2666 | 2,179.0200 | 2.1790 | 717.245 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 211.2500 | 0.2113 | 2,150.3700 | 2.1504 | 917.927 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 0.0000 | 0.0000 | 1,859.8100 | 1.8598 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 238.9300 | 0.2389 | 2,164.6600 | 2.1647 | 805.981 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/11/2013 | | | Bond Future | 7.1445 | 106.7429 | 7.1858 | 106.5654 | 0.577 | 0.0000 | 0.0000 | 25,774 |
| 2013/08/07 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 1,929.4900 | 1.9295 | 2,039.9400 | 2.0399 | 5.724 | 0 | 0 | 1,270 |
| 2013/08/07 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 4,137.2800 | 4.1373 | 4,290.9300 | 4.2909 | 3.714 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 4,063.2700 | 4.0633 | 4,216.0200 | 4.2160 | 3.759 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 372.1900 | 0.3722 | 348.3900 | 0.3484 | (6.395) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 4,100.2000 | 4.1002 | 4,253.4100 | 4.2534 | 3.737 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 1,304.1300 | 1.3041 | 1,237.1300 | 1.2371 | (5.138) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 380.1300 | 0.3801 | 355.8900 | 0.3559 | (6.377) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 388.2000 | 0.3882 | 363.5000 | 0.3635 | (6.363) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 06/02/2014 | 6.39 | Call | Bond Future | 854.0500 | 0.8541 | 800.8500 | 0.8008 | (6.229) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 06/02/2014 | | | Bond Future | 7.2596 | 104.1140 | 7.3034 | 103.9342 | 0.604 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R204 | 06/02/2014 | 6.41 | Call | Bond Future | 875.4500 | 0.8755 | 822.2500 | 0.8222 | (6.077) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 06/02/2014 | 6.40 | Call | Bond Future | 864.7000 | 0.8647 | 811.5000 | 0.8115 | (6.152) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 06/02/2014 | 6.39 | Put | Bond Future | 4,502.9900 | 4.5030 | 4,629.6300 | 4.6296 | 2.812 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 06/02/2014 | 6.41 | Put | Bond Future | 4,438.7100 | 4.4387 | 4,565.3500 | 4.5654 | 2.853 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 06/02/2014 | 6.40 | Put | Bond Future | 4,470.7900 | 4.4708 | 4,597.4300 | 4.5974 | 2.833 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 08/05/2014 | | | Bond Future | 7.3796 | 105.5170 | 7.4263 | 105.3348 | 0.634 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 804.5200 | 0.8045 | 758.9100 | 0.7589 | (5.669) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 812.9900 | 0.8130 | 767.0200 | 0.7670 | (5.654) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 796.1200 | 0.7961 | 750.8600 | 0.7509 | (5.685) | 0 | 0 | 0 |
| 2013/08/07 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 6,159.7900 | 6.1598 | 6,296.4800 | 6.2965 | 2.219 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 6,192.9400 | 6.1929 | 6,329.9800 | 6.3300 | 2.213 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 6,126.7200 | 6.1267 | 6,263.0500 | 6.2630 | 2.225 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/08/2014 | | | Bond Future | 7.5098 | 102.9154 | 7.5598 | 102.7305 | 0.666 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 258.6100 | 0.2586 | 3,111.0400 | 3.1110 | 1102.985 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 184.4000 | 0.1844 | 3,072.0600 | 3.0721 | 1565.976 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 221.5000 | 0.2215 | 3,091.5100 | 3.0915 | 1295.716 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 0.0000 | 0.0000 | 2,702.8200 | 2.7028 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 0.0000 | 0.0000 | 2,667.5900 | 2.6676 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 0.0000 | 0.0000 | 2,685.1700 | 2.6852 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 255.6300 | 0.2556 | 266.9900 | 0.2670 | 4.444 | 0 | 0 | 0 |
| 2013/08/07 | R206 | 07/11/2013 | | | Bond Future | 5.6893 | 102.7252 | 5.7103 | 102.7215 | 0.369 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 257.2500 | 0.2573 | 268.5300 | 0.2685 | 4.385 | 0 | 0 | 0 |
| 2013/08/07 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 9.0500 | 0.0091 | 16.6700 | 0.0167 | 84.199 | 0 | 0 | 0 |
| 2013/08/07 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 8.7000 | 0.0087 | 16.1700 | 0.0162 | 85.862 | 0 | 0 | 0 |
| 2013/08/07 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 8.8800 | 0.0089 | 16.4200 | 0.0164 | 84.910 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 258.8700 | 0.2589 | 270.0800 | 0.2701 | 4.330 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 592.8500 | 0.5928 | 565.3800 | 0.5654 | (4.634) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/11/2013 | | | Bond Future | 7.4458 | 101.3937 | 7.4972 | 101.1448 | 0.690 | 0.0000 | 0.0000 | 27,380 |
| 2013/08/07 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 603.9600 | 0.6040 | 575.9200 | 0.5759 | (4.643) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 4,333.5400 | 4.3335 | 4,555.5500 | 4.5556 | 5.123 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 4,254.1200 | 4.2541 | 4,475.0200 | 4.4750 | 5.193 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 581.9000 | 0.5819 | 554.9700 | 0.5550 | (4.628) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 4,293.7300 | 4.2937 | 4,515.2000 | 4.5152 | 5.158 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 06/02/2014 | | | Bond Future | 7.5574 | 99.0854 | 7.6116 | 98.8332 | 0.716 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R207 | 06/02/2014 | 6.65 | Call | Bond Future | 982.4900 | 0.9825 | 930.1800 | 0.9302 | (5.324) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 06/02/2014 | 6.64 | Put | Bond Future | 5,366.9300 | 5.3669 | 5,566.9200 | 5.5669 | 3.726 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 06/02/2014 | 6.66 | Put | Bond Future | 5,292.3800 | 5.2924 | 5,492.1800 | 5.4922 | 3.775 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 06/02/2014 | 6.65 | Put | Bond Future | 5,329.5900 | 5.3296 | 5,529.4800 | 5.5295 | 3.751 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 06/02/2014 | 6.66 | Call | Bond Future | 994.4400 | 0.9944 | 942.0400 | 0.9420 | (5.269) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 06/02/2014 | 6.64 | Call | Bond Future | 970.6300 | 0.9706 | 918.4200 | 0.9184 | (5.379) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 7,838.2600 | 7.8383 | 8,018.3100 | 8.0183 | 2.297 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 7,759.3400 | 7.7593 | 7,938.3200 | 7.9383 | 2.307 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 08/05/2014 | | | Bond Future | 7.6753 | 100.4208 | 7.7325 | 100.1651 | 0.745 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 7,798.7500 | 7.7988 | 7,978.2700 | 7.9783 | 2.302 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 910.1000 | 0.9101 | 833.8900 | 0.8339 | (8.374) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 919.3300 | 0.9193 | 842.5800 | 0.8426 | (8.348) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 900.9500 | 0.9009 | 825.2700 | 0.8253 | (8.400) | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 0.0000 | 0.0000 | 3,254.9800 | 3.2550 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 437.0400 | 0.4370 | 3,971.4100 | 3.9714 | 808.706 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/08/2014 | | | Bond Future | 7.8016 | 98.1409 | 7.8621 | 97.8817 | 0.775 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 0.0000 | 0.0000 | 3,275.1900 | 3.2752 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 0.0000 | 0.0000 | 3,295.4700 | 3.2955 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 480.2000 | 0.4802 | 3,994.3600 | 3.9944 | 731.812 | 0 | 0 | 0 |
| 2013/08/07 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 393.9000 | 0.3939 | 3,948.5500 | 3.9486 | 902.424 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/11/2013 | | | Bond Future | 7.5856 | 96.1285 | 7.6367 | 95.8522 | 0.674 | 0.0000 | 0.0000 | 14,428 |
| 2013/08/07 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 5,002.5000 | 5.0025 | 5,212.6600 | 5.2127 | 4.201 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 4,910.7700 | 4.9108 | 5,119.0100 | 5.1190 | 4.240 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 4,956.5300 | 4.9565 | 5,165.7300 | 5.1657 | 4.221 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 595.6500 | 0.5956 | 527.5800 | 0.5276 | (11.428) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 2,308.9800 | 2.3090 | 2,440.2500 | 2.4403 | 5.685 | 0 | 0 | 1,520 |
| 2013/08/07 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 572.9700 | 0.5730 | 506.8200 | 0.5068 | (11.545) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 1,844.1900 | 1.8442 | 1,699.1500 | 1.6991 | (7.865) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 584.2300 | 0.5842 | 517.1200 | 0.5171 | (11.487) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 06/02/2014 | 6.74 | Put | Bond Future | 6,131.5200 | 6.1315 | 6,333.8900 | 6.3339 | 3.300 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 06/02/2014 | | | Bond Future | 7.6890 | 97.3902 | 7.7425 | 97.1103 | 0.696 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R208 | 06/02/2014 | 6.76 | Put | Bond Future | 6,045.6400 | 6.0456 | 6,246.5500 | 6.2465 | 3.323 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 06/02/2014 | 6.75 | Put | Bond Future | 6,088.2800 | 6.0883 | 6,289.9300 | 6.2899 | 3.312 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 06/02/2014 | 6.74 | Call | Bond Future | 991.8700 | 0.9919 | 914.2800 | 0.9143 | (7.823) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 06/02/2014 | 6.75 | Call | Bond Future | 1,004.5400 | 1.0045 | 926.2300 | 0.9262 | (7.796) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 06/02/2014 | 6.76 | Call | Bond Future | 1,017.7700 | 1.0178 | 938.7200 | 0.9387 | (7.767) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 879.3300 | 0.8793 | 785.8900 | 0.7859 | (10.626) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R208 | 08/05/2014 | | | Bond Future | 7.7929 | 95.3062 | 7.8489 | 95.0224 | 0.719 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 860.2000 | 0.8602 | 768.1500 | 0.7681 | (10.701) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 8,782.7800 | 8.7828 | 8,973.1400 | 8.9731 | 2.167 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 8,829.1700 | 8.8292 | 9,020.2200 | 9.0202 | 2.164 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 8,875.6500 | 8.8757 | 9,067.4000 | 9.0674 | 2.160 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 869.7300 | 0.8697 | 776.9800 | 0.7770 | (10.664) | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/08/2014 | | | Bond Future | 7.9022 | 96.5971 | 7.9610 | 96.3095 | 0.744 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 0.0000 | 0.0000 | 3,427.8500 | 3.4279 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 552.3200 | 0.5523 | 4,244.9900 | 4.2450 | 668.574 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 453.6200 | 0.4536 | 4,191.9900 | 4.1920 | 824.119 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 502.9500 | 0.5030 | 4,218.4200 | 4.2184 | 738.735 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 0.0000 | 0.0000 | 3,450.7500 | 3.4507 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 0.0000 | 0.0000 | 3,405.0500 | 3.4050 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 4,495.0100 | 4.4950 | 4,592.4300 | 4.5924 | 2.167 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 1,976.8000 | 1.9768 | 2,039.0800 | 2.0391 | 3.151 | 0 | 0 | 980 |
| 2013/08/07 | R209 | 07/11/2013 | | | Bond Future | 9.0727 | 73.8842 | 9.0922 | 73.7384 | 0.216 | 0.0000 | 0.0000 | 18,944 |
| 2013/08/07 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 2,413.7600 | 2.4138 | 2,365.3600 | 2.3654 | (2.005) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 9.25 | Call | Bond Future | 4,003.8400 | 4.0038 | 3,933.3100 | 3.9333 | (1.762) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 2,444.1600 | 2.4442 | 2,395.2600 | 2.3953 | (2.001) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 8.65 | Call | Bond Future | 1,985.0700 | 1.9851 | 1,944.0300 | 1.9440 | (2.067) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 2,383.5900 | 2.3836 | 2,335.6900 | 2.3357 | (2.010) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 9.40 | Call | Bond Future | 4,625.2800 | 4.6253 | 4,546.8800 | 4.5469 | (1.695) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 9.70 | Put | Bond Future | 1,519.3400 | 1.5193 | 1,572.8400 | 1.5728 | 3.521 | 0 | 0 | 1,520 |
| 2013/08/07 | R209 | 07/11/2013 | 9.25 | Put | Bond Future | 2,698.5200 | 2.6985 | 2,773.8100 | 2.7738 | 2.790 | 0 | 0 | 1,000 |
| 2013/08/07 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 4,542.9200 | 4.5429 | 4,640.8400 | 4.6408 | 2.155 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 9.40 | Put | Bond Future | 2,244.2400 | 2.2442 | 2,311.6600 | 2.3117 | 3.004 | 0 | 0 | 5,000 |
| 2013/08/07 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 5,060.8700 | 5.0609 | 4,977.3300 | 4.9773 | (1.651) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 9.70 | Call | Bond Future | 5,976.5300 | 5.9765 | 5,884.2100 | 5.8842 | (1.545) | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/11/2013 | 8.65 | Put | Bond Future | 5,250.9000 | 5.2509 | 5,355.6800 | 5.3557 | 1.995 | 0 | 0 | 4,700 |
| 2013/08/07 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 4,447.4500 | 4.4475 | 4,544.3700 | 4.5444 | 2.179 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 06/02/2014 | 8.56 | Call | Bond Future | 2,725.1300 | 2.7251 | 2,736.3700 | 2.7364 | 0.412 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 06/02/2014 | | | Bond Future | 9.1656 | 74.8541 | 9.1858 | 74.7063 | 0.220 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R209 | 06/02/2014 | 8.54 | Call | Bond Future | 2,672.5200 | 2.6725 | 2,684.0200 | 2.6840 | 0.430 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 06/02/2014 | 8.55 | Call | Bond Future | 2,698.6500 | 2.6987 | 2,710.1200 | 2.7101 | 0.425 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 06/02/2014 | 8.54 | Put | Bond Future | 7,504.4100 | 7.5044 | 7,663.7200 | 7.6637 | 2.123 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 06/02/2014 | 8.56 | Put | Bond Future | 7,394.9000 | 7.3949 | 7,553.9500 | 7.5539 | 2.151 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 06/02/2014 | 8.55 | Put | Bond Future | 7,449.4100 | 7.4494 | 7,608.6900 | 7.6087 | 2.138 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 08/05/2014 | | | Bond Future | 9.2576 | 72.7180 | 9.2784 | 72.5681 | 0.224 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 1,886.7200 | 1.8867 | 1,935.3300 | 1.9353 | 2.576 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 1,904.3900 | 1.9044 | 1,953.0500 | 1.9531 | 2.555 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 13,290.1300 | 13.2901 | 13,488.6300 | 13.4886 | 1.494 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 1,869.1700 | 1.8692 | 1,917.7200 | 1.9177 | 2.597 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 13,363.2400 | 13.3632 | 13,561.6800 | 13.5617 | 1.485 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 13,217.2800 | 13.2173 | 13,415.8300 | 13.4158 | 1.502 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 2,266.3100 | 2.2663 | 7,720.4300 | 7.7204 | 240.661 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/08/2014 | | | Bond Future | 9.3511 | 73.7030 | 9.3725 | 73.5511 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 2,117.2700 | 2.1173 | 7,633.3600 | 7.6334 | 260.528 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 2,191.7300 | 2.1917 | 7,676.8000 | 7.6768 | 250.262 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 5,333.2000 | 5.3332 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 5,364.2200 | 5.3642 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 5,302.2500 | 5.3023 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R210 | 07/11/2013 | 159.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R210 | 07/11/2013 | | | Bond Future | 155.8049 | 155.8049 | 154.6365 | 154.6365 | (0.750) | 0.0000 | 0.0000 | 1,237 |
| 2013/08/07 | R210 | 07/11/2013 | 160.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R210 | 07/11/2013 | 160.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R210 | 07/11/2013 | 159.99 | Put | Bond Future | 4,185.1300 | 4.1851 | 5,353.4600 | 5.3535 | 27.916 | 0 | 0 | 0 |
| 2013/08/07 | R210 | 07/11/2013 | 160.01 | Put | Bond Future | 4,205.1300 | 4.2051 | 5,373.4600 | 5.3735 | 27.783 | 0 | 0 | 0 |
| 2013/08/07 | R210 | 07/11/2013 | 160.00 | Put | Bond Future | 4,195.1300 | 4.1951 | 5,363.4600 | 5.3635 | 27.850 | 0 | 0 | 0 |
| 2013/08/07 | R211 | 07/11/2013 | | | Bond Future | 129.8477 | 129.8477 | 129.8172 | 129.8172 | (0.023) | 0.0000 | 0.0000 | 522 |
| 2013/08/07 | R211 | 07/11/2013 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R211 | 07/11/2013 | 129.99 | Put | Bond Future | 142.2800 | 0.1423 | 172.7800 | 0.1728 | 21.437 | 0 | 0 | 0 |
| 2013/08/07 | R211 | 07/11/2013 | 130.01 | Put | Bond Future | 162.2800 | 0.1623 | 192.7800 | 0.1928 | 18.795 | 0 | 0 | 0 |
| 2013/08/07 | R211 | 07/11/2013 | 130.00 | Put | Bond Future | 152.2800 | 0.1523 | 182.7800 | 0.1828 | 20.029 | 0 | 0 | 0 |
| 2013/08/07 | R211 | 07/11/2013 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R211 | 07/11/2013 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R212 | 07/11/2013 | 132.99 | Put | Bond Future | 2,052.7800 | 2.0528 | 2,078.1900 | 2.0782 | 1.238 | 0 | 0 | 0 |
| 2013/08/07 | R212 | 07/11/2013 | | | Bond Future | 130.9372 | 130.9372 | 130.9118 | 130.9118 | (0.019) | 0.0000 | 0.0000 | 21,791 |
| 2013/08/07 | R212 | 07/11/2013 | 133.01 | Put | Bond Future | 2,072.7800 | 2.0728 | 2,098.1900 | 2.0982 | 1.226 | 0 | 0 | 0 |
| 2013/08/07 | R212 | 07/11/2013 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R212 | 07/11/2013 | 133.00 | Put | Bond Future | 2,062.7800 | 2.0628 | 2,088.1900 | 2.0882 | 1.232 | 0 | 0 | 0 |
| 2013/08/07 | R212 | 07/11/2013 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R212 | 07/11/2013 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 2,437.2700 | 2.4373 | 2,302.6000 | 2.3026 | (5.525) | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/11/2013 | | | Bond Future | 8.8780 | 84.9476 | 8.8975 | 84.7976 | 0.220 | 0.0000 | 0.0000 | 9,112 |
| 2013/08/07 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 2,468.4300 | 2.4684 | 2,333.0700 | 2.3331 | (5.484) | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 4,663.4000 | 4.6634 | 4,679.5900 | 4.6796 | 0.347 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 4,565.8800 | 4.5659 | 4,580.5100 | 4.5805 | 0.320 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 4,614.4600 | 4.6145 | 4,629.7800 | 4.6298 | 0.332 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 2,406.3500 | 2.4063 | 2,272.5500 | 2.2725 | (5.560) | 0 | 0 | 0 |
| 2013/08/07 | R213 | 06/02/2014 | | | Bond Future | 8.9781 | 86.0626 | 8.9983 | 85.9106 | 0.225 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R213 | 06/02/2014 | 8.29 | Put | Bond Future | 8,029.5000 | 8.0295 | 8,233.7100 | 8.2337 | 2.543 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 06/02/2014 | 8.31 | Put | Bond Future | 7,916.0000 | 7.9160 | 8,119.9900 | 8.1200 | 2.577 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 06/02/2014 | 8.29 | Call | Bond Future | 2,591.3900 | 2.5914 | 2,643.5200 | 2.6435 | 2.012 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 06/02/2014 | 8.30 | Put | Bond Future | 7,972.6200 | 7.9726 | 8,176.7200 | 8.1767 | 2.560 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 06/02/2014 | 8.30 | Call | Bond Future | 2,617.1900 | 2.6172 | 2,669.2100 | 2.6692 | 1.988 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 06/02/2014 | 8.31 | Call | Bond Future | 2,643.1400 | 2.6431 | 2,695.0500 | 2.6950 | 1.964 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 13,515.1300 | 13.5151 | 13,719.1600 | 13.7192 | 1.510 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 08/05/2014 | | | Bond Future | 9.0734 | 83.6842 | 9.0942 | 83.5301 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 13,587.3100 | 13.5873 | 13,791.2800 | 13.7913 | 1.501 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 13,443.1800 | 13.4432 | 13,647.2700 | 13.6473 | 1.518 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 1,896.8600 | 1.8969 | 1,946.7500 | 1.9468 | 2.630 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/07 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 1,879.3400 | 1.8793 | 1,929.1700 | 1.9292 | 2.651 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 1,914.4900 | 1.9145 | 1,964.4400 | 1.9644 | 2.609 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 0.0000 | 0.0000 | 5,467.5600 | 5.4676 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/08/2014 | | | Bond Future | 9.1720 | 84.8177 | 9.1935 | 84.6614 | 0.234 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 0.0000 | 0.0000 | 5,404.5800 | 5.4046 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 0.0000 | 0.0000 | 5,436.0200 | 5.4360 | 100.000 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 2,471.7500 | 2.4718 | 8,032.5900 | 8.0326 | 224.976 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 2,319.8200 | 2.3198 | 7,943.6400 | 7.9436 | 242.425 | 0 | 0 | 0 |
| 2013/08/07 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 2,395.7400 | 2.3957 | 7,988.0200 | 7.9880 | 233.426 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 07/11/2013 | 7.80 | Call | Bond Future | 361.5700 | 0.3616 | 318.9700 | 0.3190 | (11.782) | 0 | 0 | 0 |
| 2013/08/07 | R214 | 07/11/2013 | | | Bond Future | 9.2656 | 73.9636 | 9.2903 | 73.7765 | 0.267 | 0.0000 | 0.0000 | 577 |
| 2013/08/07 | R214 | 07/11/2013 | 7.81 | Call | Bond Future | 369.2000 | 0.3692 | 325.9600 | 0.3260 | (11.712) | 0 | 0 | 0 |
| 2013/08/07 | R214 | 07/11/2013 | 7.79 | Call | Bond Future | 354.0600 | 0.3541 | 312.1000 | 0.3121 | (11.851) | 0 | 0 | 0 |
| 2013/08/07 | R214 | 07/11/2013 | 7.81 | Put | Bond Future | 12,999.7100 | 12.9997 | 13,143.6400 | 13.1436 | 1.107 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 07/11/2013 | 7.80 | Put | Bond Future | 13,091.0300 | 13.0910 | 13,235.6000 | 13.2356 | 1.104 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 07/11/2013 | 7.79 | Put | Bond Future | 13,182.6700 | 13.1827 | 13,327.8800 | 13.3279 | 1.102 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 06/02/2014 | | | Bond Future | 9.3630 | 74.9345 | 9.3885 | 74.7448 | 0.272 | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R214 | 06/02/2014 | 8.99 | Put | Bond Future | 6,512.0500 | 6.5121 | 6,741.2400 | 6.7412 | 3.519 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 06/02/2014 | 9.01 | Put | Bond Future | 6,415.1000 | 6.4151 | 6,643.5800 | 6.6436 | 3.562 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 06/02/2014 | 8.99 | Call | Bond Future | 3,637.9400 | 3.6379 | 3,677.5000 | 3.6775 | 1.087 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 06/02/2014 | 9.00 | Put | Bond Future | 6,463.4400 | 6.4634 | 6,692.2700 | 6.6923 | 3.540 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 06/02/2014 | 9.00 | Call | Bond Future | 3,668.8900 | 3.6689 | 3,708.0900 | 3.7081 | 1.068 | 0 | 0 | 0 |
| 2013/08/07 | R214 | 06/02/2014 | 9.01 | Call | Bond Future | 3,699.9600 | 3.7000 | 3,738.8100 | 3.7388 | 1.050 | 0 | 0 | 0 |
| 2013/08/07 | R248 | 07/11/2013 | | | Bond Future | 9.3541 | 95.5635 | 9.3426 | 95.6739 | (0.122) | 0.0000 | 0.0000 | 780 |
| 2013/08/07 | R248 | 07/11/2013 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R248 | 07/11/2013 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R248 | 07/11/2013 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R248 | 07/11/2013 | 7.86 | Put | Bond Future | 16,699.2500 | 16.6992 | 16,588.8200 | 16.5888 | (0.661) | 0 | 0 | 0 |
| 2013/08/07 | R248 | 07/11/2013 | 7.85 | Put | Bond Future | 16,828.3200 | 16.8283 | 16,717.8900 | 16.7179 | (0.656) | 0 | 0 | 0 |
| 2013/08/07 | R248 | 07/11/2013 | 7.84 | Put | Bond Future | 16,957.6500 | 16.9577 | 16,847.2200 | 16.8472 | (0.651) | 0 | 0 | 0 |
| 2013/08/07 | R248 | 06/02/2014 | 9.11 | Put | Bond Future | 3,376.4900 | 3.3765 | 3,264.6000 | 3.2646 | (3.314) | 0 | 0 | 0 |
| 2013/08/07 | R248 | 06/02/2014 | | | Bond Future | 9.4552 | 96.8179 | 9.4434 | 96.9298 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2013/08/07 | R248 | 06/02/2014 | 9.10 | Put | Bond Future | 3,477.5700 | 3.4776 | 3,365.6800 | 3.3657 | (3.217) | 0 | 0 | 0 |
| 2013/08/07 | R248 | 06/02/2014 | 9.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R248 | 06/02/2014 | 9.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/08/07 | R248 | 06/02/2014 | 9.09 | Put | Bond Future | 3,578.8400 | 3.5788 | 3,466.9500 | 3.4669 | (3.126) | 0 | 0 | 0 |

Total

310722