



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 26/08/2013 to 26/08/2013

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | 0106             | 22/12/2014 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | 2025             | 07/11/2013 | 111.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2025             | 07/11/2013 |        |      | Bond Future        | 107.1270                    | 107.1270                    | 107.1076              | 107.1076              | (0.018)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 2025             | 07/11/2013 | 111.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2025             | 07/11/2013 | 110.99 | Put  | Bond Future        | 3,862.9600                  | 3.8630                      | 3,882.3500            | 3.8824                | 0.502             | 0            | 0           | 0             |
| 2013/08/26 | 2025             | 07/11/2013 | 111.01 | Put  | Bond Future        | 3,882.9600                  | 3.8830                      | 3,902.3500            | 3.9024                | 0.499             | 0            | 0           | 0             |
| 2013/08/26 | 2025             | 07/11/2013 | 111.00 | Put  | Bond Future        | 3,872.9600                  | 3.8730                      | 3,892.3500            | 3.8924                | 0.501             | 0            | 0           | 0             |
| 2013/08/26 | 2025             | 07/11/2013 | 110.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2038             | 07/11/2013 |        |      | Bond Future        | 103.0597                    | 103.0597                    | 102.6615              | 102.6615              | (0.386)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 2038             | 07/11/2013 | 109.99 | Put  | Bond Future        | 6,930.2800                  | 6.9303                      | 7,328.4900            | 7.3285                | 5.746             | 0            | 0           | 0             |
| 2013/08/26 | 2038             | 07/11/2013 | 110.00 | Put  | Bond Future        | 6,940.2800                  | 6.9403                      | 7,338.4900            | 7.3385                | 5.738             | 0            | 0           | 0             |
| 2013/08/26 | 2038             | 07/11/2013 | 110.01 | Put  | Bond Future        | 6,950.2800                  | 6.9503                      | 7,348.4900            | 7.3485                | 5.729             | 0            | 0           | 0             |
| 2013/08/26 | 2038             | 07/11/2013 | 110.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2038             | 07/11/2013 | 109.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2038             | 07/11/2013 | 110.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2050             | 07/11/2013 | 109.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2050             | 07/11/2013 | 110.00 | Put  | Bond Future        | 4,786.4600                  | 4.7865                      | 4,803.9100            | 4.8039                | 0.365             | 0            | 0           | 0             |
| 2013/08/26 | 2050             | 07/11/2013 |        |      | Bond Future        | 105.2135                    | 105.2135                    | 105.1961              | 105.1961              | (0.017)           | 0.0000       | 0.0000      | 122           |
| 2013/08/26 | 2050             | 07/11/2013 | 110.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2050             | 07/11/2013 | 110.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 2050             | 07/11/2013 | 109.99 | Put  | Bond Future        | 4,776.4600                  | 4.7765                      | 4,793.9100            | 4.7939                | 0.365             | 0            | 0           | 0             |
| 2013/08/26 | 2050             | 07/11/2013 | 110.01 | Put  | Bond Future        | 4,796.4600                  | 4.7965                      | 4,813.9100            | 4.8139                | 0.364             | 0            | 0           | 0             |
| 2013/08/26 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | AL37             | 07/11/2013 |        |      | Index Future       | 401.4480                    | 401.4480                    | 400.9810              | 400.9810              | (0.116)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | AL37             | 06/02/2014 |        |      | Index Future       | 406.7150                    | 406.7150                    | 406.2410              | 406.2410              | (0.117)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | AL7T             | 07/11/2013 |        |      | Index Future       | 470.3870                    | 470.3870                    | 469.2820              | 469.2820              | (0.235)           | 0.0000       | 0.0000      | 1             |
| 2013/08/26 | AL7T             | 06/02/2014 |        |      | Index Future       | 476.5590                    | 476.5590                    | 475.4390              | 475.4390              | (0.235)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | ALBI             | 07/11/2013 |        |      | Index Future       | 423.3060                    | 423.3060                    | 422.3440              | 422.3440              | (0.227)           | 0.0000       | 0.0000      | 770           |
| 2013/08/26 | ALBI             | 06/02/2014 |        |      | Index Future       | 428.8590                    | 428.8590                    | 427.8850              | 427.8850              | (0.227)           | 0.0000       | 0.0000      | 73            |
| 2013/08/26 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

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|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C201             | 22/12/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C206             | 15/01/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | EL28             | 07/11/2013 |        |      | Bond Future        | 107.9563              | 107.9563            | 107.9381        | 107.9381      | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | EL28             | 07/11/2013 | 110.00 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | EL28             | 07/11/2013 | 109.99 | Put  | Bond Future        | 2,033.7000            | 2.0337              | 2,051.8600      | 2.0519        | 0.893             | 0            | 0           | 0             |
| 2013/08/26 | EL28             | 07/11/2013 | 110.01 | Put  | Bond Future        | 2,053.7000            | 2.0537              | 2,071.8600      | 2.0719        | 0.884             | 0            | 0           | 0             |
| 2013/08/26 | EL28             | 07/11/2013 | 110.00 | Put  | Bond Future        | 2,043.7000            | 2.0437              | 2,061.8600      | 2.0619        | 0.889             | 0            | 0           | 0             |
| 2013/08/26 | EL28             | 07/11/2013 | 110.01 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | EL28             | 07/11/2013 | 109.99 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 07/11/2013 | 8.50   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 07/11/2013 |        |      | Bond Future        | 9.9510                | 80.1378             | 10.0010         | 79.7816       | 0.502             | 0.0000       | 0.0000      | 6,292         |
| 2013/08/26 | ES33             | 07/11/2013 | 8.49   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 07/11/2013 | 8.51   | Put  | Bond Future        | 11,450.0200           | 11.4500             | 11,806.1600     | 11.8062       | 3.110             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 07/11/2013 | 8.51   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 07/11/2013 | 8.49   | Put  | Bond Future        | 11,626.4500           | 11.6264             | 11,982.5900     | 11.9826       | 3.063             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 07/11/2013 | 8.50   | Put  | Bond Future        | 11,538.1700           | 11.5382             | 11,894.3100     | 11.8943       | 3.087             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 06/02/2014 | 9.54   | Put  | Bond Future        | 3,946.8900            | 3.9469              | 4,307.7100      | 4.3077        | 9.142             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 06/02/2014 |        |      | Bond Future        | 10.0825               | 81.1893             | 10.1342         | 80.8285       | 0.513             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | ES33             | 06/02/2014 | 9.56   | Put  | Bond Future        | 3,795.9400            | 3.7959              | 4,156.7600      | 4.1568        | 9.505             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 06/02/2014 | 9.54   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 06/02/2014 | 9.55   | Put  | Bond Future        | 3,871.3600            | 3.8714              | 4,232.1800      | 4.2322        | 9.320             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 06/02/2014 | 9.55   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | ES33             | 06/02/2014 | 9.56   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 07/11/2013 |        |      | GOVI               | 422.9210              | 422.9210            | 422.0170        | 422.0170      | (0.214)           | 0.0000       | 0.0000      | 110           |
| 2013/08/26 | GOVI             | 07/11/2013 | 446.00 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 07/11/2013 | 445.99 | Put  | GOVI               | 230,690.0000          | 23.0690             | 239,730.0000    | 23.9730       | 3.919             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 07/11/2013 | 446.01 | Put  | GOVI               | 230,890.0000          | 23.0890             | 239,930.0000    | 23.9930       | 3.915             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 07/11/2013 | 446.00 | Put  | GOVI               | 230,790.0000          | 23.0790             | 239,830.0000    | 23.9830       | 3.917             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 07/11/2013 | 446.01 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 07/11/2013 | 445.99 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 06/02/2014 | 439.99 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 06/02/2014 |        |      | GOVI               | 428.4700              | 428.4700            | 427.5540        | 427.5540      | (0.214)           | 0.0000       | 0.0000      | 268           |
| 2013/08/26 | GOVI             | 06/02/2014 | 440.00 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 06/02/2014 | 440.01 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 06/02/2014 | 439.99 | Put  | GOVI               | 115,200.0000          | 11.5200             | 124,360.0000    | 12.4360       | 7.951             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 06/02/2014 | 440.01 | Put  | GOVI               | 115,400.0000          | 11.5400             | 124,560.0000    | 12.4560       | 7.938             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 06/02/2014 | 440.00 | Put  | GOVI               | 115,300.0000          | 11.5300             | 124,460.0000    | 12.4460       | 7.944             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 08/05/2014 | 442.00 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 08/05/2014 |        |      | GOVI               | 434.2380              | 434.2380            | 433.3080        | 433.3080      | (0.214)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | GOVI             | 08/05/2014 | 442.01 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 08/05/2014 | 441.99 | Put  | GOVI               | 77,520.0000           | 7.7520              | 86,820.0000     | 8.6820        | 11.997            | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 08/05/2014 | 442.01 | Put  | GOVI               | 77,720.0000           | 7.7720              | 87,020.0000     | 8.7020        | 11.966            | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 08/05/2014 | 441.99 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | GOVI             | 08/05/2014 | 442.00 | Put  | GOVI               | 77,620.0000           | 7.7620              | 86,920.0000     | 8.6920        | 11.981            | 0            | 0           | 0             |
| 2013/08/26 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | IGOV             | 07/11/2013 |        |      | Index Future           | 192.4530                    | 192.4530                    | 192.1970              | 192.1970              | (0.133)           | 0.0000       | 0.0000      | 1,078         |
| 2013/08/26 | IGOV             | 06/02/2014 |        |      | Index Future           | 195.0010                    | 195.0010                    | 194.7420              | 194.7420              | (0.133)           | 0.0000       | 0.0000      | 166           |
| 2013/08/26 | ILBI             | 07/11/2013 |        |      | Index Future           | 520.4900                    | 520.4900                    | 520.5280              | 520.5280              | 0.007             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | ILBI             | 06/02/2014 |        |      | Index Future           | 527.5280                    | 527.5280                    | 527.5660              | 527.5660              | 0.007             | 0.0000       | 0.0000      | 186           |
| 2013/08/26 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | J201             | 22/12/2014 |        |      | Interest Rate Swap     | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | JBAF             | 18/09/2013 |        |      | Jibar Tradeable Future | 5.2200                      | 94.7800                     | 5.2100                | 94.7900               | (0.192)           | 0.0000       | 0.0000      | 700           |
| 2013/08/26 | JBAF             | 16/10/2013 |        |      | Jibar Tradeable Future | 5.2700                      | 94.7300                     | 5.2700                | 94.7300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | JBAF             | 20/11/2013 |        |      | Jibar Tradeable Future | 5.3000                      | 94.7000                     | 5.3800                | 94.6200               | 1.509             | 0.0000       | 0.0000      | 3,000         |
| 2013/08/26 | JBAF             | 18/12/2013 |        |      | Jibar Tradeable Future | 5.4700                      | 94.5300                     | 5.4600                | 94.5400               | (0.183)           | 0.0000       | 0.0000      | 1,500         |
| 2013/08/26 | JBAF             | 15/01/2014 |        |      | Jibar Tradeable Future | 5.5900                      | 94.4100                     | 5.6000                | 94.4000               | 0.179             | 0.0000       | 0.0000      | 1,000         |
| 2013/08/26 | JBAF             | 19/02/2014 |        |      | Jibar Tradeable Future | 5.8100                      | 94.1900                     | 5.7700                | 94.2300               | (0.688)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | JBAF             | 19/03/2014 |        |      | Jibar Tradeable Future | 6.0000                      | 94.0000                     | 5.9400                | 94.0600               | (1.000)           | 0.0000       | 0.0000      | 400           |
| 2013/08/26 | JBAF             | 18/06/2014 |        |      | Jibar Tradeable Future | 6.3800                      | 93.6200                     | 6.3700                | 93.6300               | (0.157)           | 0.0000       | 0.0000      | 1,000         |
| 2013/08/26 | JBAF             | 17/09/2014 |        |      | Jibar Tradeable Future | 6.7200                      | 93.2800                     | 6.7100                | 93.2900               | (0.149)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | JBAF             | 17/12/2014 |        |      | Jibar Tradeable Future | 7.0400                      | 92.9600                     | 7.0300                | 92.9700               | (0.142)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | JBAF             | 18/03/2015 |        |      | Jibar Tradeable Future | 7.3600                      | 92.6400                     | 7.3300                | 92.6700               | (0.408)           | 0.0000       | 0.0000      | 250           |
| 2013/08/26 | JBAF             | 17/06/2015 |        |      | Jibar Tradeable Future | 7.6300                      | 92.3700                     | 7.6100                | 92.3900               | (0.262)           | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R023             | 07/11/2013 | 6.50   | Put  | Bond Future            | 12,086.0600                 | 12.0861                     | 12,368.6100           | 12.3686               | 2.338             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 07/11/2013 |        |      | Bond Future            | 8.2912                      | 98.0833                     | 8.3365                | 97.8008               | 0.546             | 0.0000       | 0.0000      | 11,802        |
| 2013/08/26 | R023             | 07/11/2013 | 6.49   | Put  | Bond Future            | 12,158.7900                 | 12.1588                     | 12,441.3400           | 12.4413               | 2.324             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 07/11/2013 | 6.51   | Put  | Bond Future            | 12,013.3800                 | 12.0134                     | 12,295.9300           | 12.2959               | 2.352             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 07/11/2013 | 6.50   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 07/11/2013 | 6.51   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 07/11/2013 | 6.49   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 06/02/2014 |        |      | Bond Future            | 8.4118                      | 99.3702                     | 8.4589                | 99.0840               | 0.561             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R023             | 06/02/2014 | 7.84   | Put  | Bond Future            | 3,559.0100                  | 3.5590                      | 3,845.2600            | 3.8453                | 8.043             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 06/02/2014 | 7.86   | Put  | Bond Future            | 3,431.6900                  | 3.4317                      | 3,717.9400            | 3.7179                | 8.341             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 06/02/2014 | 7.84   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 06/02/2014 | 7.85   | Put  | Bond Future            | 3,495.3300                  | 3.4953                      | 3,781.5800            | 3.7816                | 8.189             | 0            | 0           | 0             |
| 2013/08/26 | R023             | 06/02/2014 | 7.85   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R157             | 07/11/2013 |        |      | Bond Future | 6.4866                | 114.1206            | 6.5185          | 114.0617      | 0.491             | 0.0000       | 0.0000      | 31,050        |
| 2013/08/26 | R157             | 07/11/2013 | 5.60   | Call | Bond Future | 105.8300              | 0.1058              | 91.6200         | 0.0916        | (13.427)          | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/11/2013 | 5.59   | Put  | Bond Future | 1,774.4300            | 1.7744              | 1,819.2900      | 1.8193        | 2.528             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/11/2013 | 5.61   | Put  | Bond Future | 1,742.1500            | 1.7422              | 1,786.5000      | 1.7865        | 2.546             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/11/2013 | 5.60   | Put  | Bond Future | 1,758.2700            | 1.7583              | 1,802.8700      | 1.8029        | 2.537             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/11/2013 | 5.61   | Call | Bond Future | 108.5300              | 0.1085              | 94.0700         | 0.0941        | (13.324)          | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/11/2013 | 5.59   | Call | Bond Future | 103.1700              | 0.1032              | 89.2200         | 0.0892        | (13.521)          | 0            | 0           | 0             |
| 2013/08/26 | R157             | 06/02/2014 | 5.64   | Call | Bond Future | 249.6300              | 0.2496              | 231.9200        | 0.2319        | (7.094)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 06/02/2014 | 5.65   | Put  | Bond Future | 1,945.6500            | 1.9456              | 1,987.3900      | 1.9874        | 2.145             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 06/02/2014 |        |      | Bond Future | 6.7060                | 115.6179            | 6.7436          | 115.5583      | 0.561             | 0.0000       | 0.0000      | 100           |
| 2013/08/26 | R157             | 06/02/2014 | 5.65   | Call | Bond Future | 252.9900              | 0.2530              | 235.1100        | 0.2351        | (7.067)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 06/02/2014 | 5.66   | Call | Bond Future | 256.3900              | 0.2564              | 238.3500        | 0.2384        | (7.036)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 06/02/2014 | 5.64   | Put  | Bond Future | 1,958.4900            | 1.9585              | 2,000.4000      | 2.0004        | 2.140             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 06/02/2014 | 5.66   | Put  | Bond Future | 1,932.8600            | 1.9329              | 1,974.4400      | 1.9744        | 2.151             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 08/05/2014 | 5.20   | Call | Bond Future | 107.7200              | 0.1077              | 98.8700         | 0.0989        | (8.216)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 08/05/2014 |        |      | Bond Future | 6.9622                | 110.3659            | 7.0076          | 110.3054      | 0.651             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R157             | 08/05/2014 | 5.21   | Call | Bond Future | 109.2500              | 0.1093              | 100.3100        | 0.1003        | (8.183)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 08/05/2014 | 5.19   | Call | Bond Future | 106.2000              | 0.1062              | 97.4500         | 0.0974        | (8.239)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 08/05/2014 | 5.20   | Put  | Bond Future | 2,495.6000            | 2.4956              | 2,547.2400      | 2.5472        | 2.069             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 08/05/2014 | 5.19   | Put  | Bond Future | 2,507.8400            | 2.5078              | 2,559.5800      | 2.5596        | 2.063             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 08/05/2014 | 5.21   | Put  | Bond Future | 2,483.3700            | 2.4834              | 2,534.9200      | 2.5349        | 2.076             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/08/2014 | 6.76   | Put  | Bond Future | 1,263.9400            | 1.2639              | 1,297.1900      | 1.2972        | 2.631             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/08/2014 |        |      | Bond Future | 7.3203                | 111.8608            | 7.3770          | 111.7994      | 0.774             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R157             | 07/08/2014 | 6.75   | Put  | Bond Future | 1,270.5900            | 1.2706              | 1,303.9400      | 1.3039        | 2.625             | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/08/2014 | 6.74   | Call | Bond Future | 646.0700              | 0.6461              | 618.2100        | 0.6182        | (4.312)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/08/2014 | 6.75   | Call | Bond Future | 650.3300              | 0.6503              | 622.3500        | 0.6223        | (4.302)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/08/2014 | 6.76   | Call | Bond Future | 654.6000              | 0.6546              | 626.5200        | 0.6265        | (4.290)           | 0            | 0           | 0             |
| 2013/08/26 | R157             | 07/08/2014 | 6.74   | Put  | Bond Future | 1,277.2500            | 1.2772              | 1,310.7200      | 1.3107        | 2.620             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.16   | Put  | Bond Future | 5,527.7300            | 5.5277              | 5,636.5200      | 5.6365        | 1.968             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 9.00   | Put  | Bond Future | 1,856.8700            | 1.8569              | 1,879.4200      | 1.8794        | 1.214             | 0            | 0           | 1,200         |
| 2013/08/26 | R186             | 07/11/2013 |        |      | Bond Future | 8.5807                | 119.0434            | 8.6104          | 118.7887      | 0.346             | 0.0000       | 0.0000      | 56,676        |
| 2013/08/26 | R186             | 07/11/2013 | 6.50   | Put  | Bond Future | 20,040.3300           | 20.0403             | 20,286.6100     | 20.2866       | 1.229             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.15   | Put  | Bond Future | 5,588.5500            | 5.5886              | 5,698.6100      | 5.6986        | 1.969             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 6.75   | Put  | Bond Future | 17,437.3300           | 17.4373             | 17,676.2900     | 17.6763       | 1.370             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.14   | Call | Bond Future | 1,775.9600            | 1.7760              | 1,632.6800      | 1.6327        | (8.068)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.50   | Call | Bond Future | 3,007.7100            | 3.0077              | 2,820.6600      | 2.8207        | (6.219)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.75   | Call | Bond Future | 4,099.1900            | 4.0992              | 3,886.8300      | 3.8868        | (5.181)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.25   | Put  | Bond Future | 4,998.2400            | 4.9982              | 5,095.6500      | 5.0956        | 1.949             | 0            | 0           | 250           |
| 2013/08/26 | R186             | 07/11/2013 | 8.00   | Call | Bond Future | 1,406.8800            | 1.4069              | 1,281.5800      | 1.2816        | (8.906)           | 0            | 0           | 1,000         |
| 2013/08/26 | R186             | 07/11/2013 | 8.15   | Call | Bond Future | 1,804.6600            | 1.8047              | 1,660.0900      | 1.6601        | (8.011)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 6.50   | Call | Bond Future | 38.2000               | 0.0382              | 29.8500         | 0.0298        | (21.859)          | 0            | 0           | 5,290         |
| 2013/08/26 | R186             | 07/11/2013 | 8.16   | Call | Bond Future | 1,833.6600            | 1.8337              | 1,687.8200      | 1.6878        | (7.953)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.00   | Put  | Bond Future | 6,549.6200            | 6.5496              | 6,678.9500      | 6.6789        | 1.975             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.75   | Put  | Bond Future | 2,658.4000            | 2.6584              | 2,700.6700      | 2.7007        | 1.590             | 0            | 0           | 1,030         |
| 2013/08/26 | R186             | 07/11/2013 | 9.00   | Call | Bond Future | 5,379.0300            | 5.3790              | 5,146.9500      | 5.1470        | (4.315)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.25   | Call | Bond Future | 2,108.3100            | 2.1083              | 1,951.0900      | 1.9511        | (7.457)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 6.75   | Call | Bond Future | 81.6100               | 0.0816              | 65.9400         | 0.0659        | (19.201)          | 0            | 0           | 1,000         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R186             | 07/11/2013 | 8.14   | Put  | Bond Future | 5,649.7700            | 5.6498              | 5,761.1200      | 5.7611        | 1.971             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/11/2013 | 8.50   | Put  | Bond Future | 3,703.7200            | 3.7037              | 3,771.3000      | 3.7713        | 1.825             | 0            | 0           | 4,000         |
| 2013/08/26 | R186             | 06/02/2014 |        |      | Bond Future | 8.6915                | 115.3160            | 8.7223          | 115.0580      | 0.354             | 0.0000       | 0.0000      | 100           |
| 2013/08/26 | R186             | 06/02/2014 | 7.75   | Call | Bond Future | 1,874.1400            | 1.8741              | 1,770.4900      | 1.7705        | (5.531)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 06/02/2014 | 7.74   | Put  | Bond Future | 10,243.1800           | 10.2432             | 10,398.3300     | 10.3983       | 1.515             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 06/02/2014 | 7.76   | Put  | Bond Future | 10,102.5100           | 10.1025             | 10,256.1000     | 10.2561       | 1.520             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 06/02/2014 | 7.75   | Put  | Bond Future | 10,172.3200           | 10.1723             | 10,326.7000     | 10.3267       | 1.518             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 06/02/2014 | 7.76   | Call | Bond Future | 1,896.8400            | 1.8968              | 1,792.4000      | 1.7924        | (5.506)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 06/02/2014 | 7.74   | Call | Bond Future | 1,852.4000            | 1.8524              | 1,749.5200      | 1.7495        | (5.554)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 08/05/2014 |        |      | Bond Future | 8.8040                | 116.8686            | 8.8359          | 116.6071      | 0.363             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R186             | 08/05/2014 | 7.09   | Put  | Bond Future | 16,702.4700           | 16.7025             | 16,895.8100     | 16.8958       | 1.158             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 08/05/2014 | 7.10   | Call | Bond Future | 1,362.1500            | 1.3622              | 1,293.4300      | 1.2934        | (5.045)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 08/05/2014 | 7.11   | Call | Bond Future | 1,376.8100            | 1.3768              | 1,307.5700      | 1.3076        | (5.029)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 08/05/2014 | 7.09   | Call | Bond Future | 1,347.6000            | 1.3476              | 1,279.4000      | 1.2794        | (5.061)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 08/05/2014 | 7.11   | Put  | Bond Future | 16,536.3100           | 16.5363             | 16,728.6100     | 16.7286       | 1.163             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 08/05/2014 | 7.10   | Put  | Bond Future | 16,619.2800           | 16.6193             | 16,812.1000     | 16.8121       | 1.160             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/08/2014 | 8.31   | Call | Bond Future | 4,559.0000            | 4.5590              | 4,422.8500      | 4.4229        | (2.986)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/08/2014 |        |      | Bond Future | 8.9195                | 113.1609            | 8.9527          | 112.8958      | 0.372             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R186             | 07/08/2014 | 8.29   | Call | Bond Future | 4,496.1100            | 4.4961              | 4,361.0600      | 4.3611        | (3.004)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/08/2014 | 8.30   | Call | Bond Future | 4,527.4900            | 4.5275              | 4,391.8900      | 4.3919        | (2.995)           | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/08/2014 | 8.29   | Put  | Bond Future | 9,694.1100            | 9.6941              | 9,824.1600      | 9.8242        | 1.342             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/08/2014 | 8.31   | Put  | Bond Future | 9,586.7200            | 9.5867              | 9,715.6700      | 9.7157        | 1.345             | 0            | 0           | 0             |
| 2013/08/26 | R186             | 07/08/2014 | 8.30   | Put  | Bond Future | 9,640.3100            | 9.6403              | 9,769.8100      | 9.7698        | 1.343             | 0            | 0           | 0             |
| 2013/08/26 | R197             | 07/11/2013 |        |      | Bond Future | 274.8818              | 274.8818            | 274.2676        | 274.2676      | (0.223)           | 0.0000       | 0.0000      | 2,100         |
| 2013/08/26 | R197             | 07/11/2013 | 279.99 | Put  | Bond Future | 5,108.1600            | 5.1082              | 5,722.3800      | 5.7224        | 12.024            | 0            | 0           | 0             |
| 2013/08/26 | R197             | 07/11/2013 | 280.00 | Put  | Bond Future | 5,118.1600            | 5.1182              | 5,732.3800      | 5.7324        | 12.001            | 0            | 0           | 0             |
| 2013/08/26 | R197             | 07/11/2013 | 280.01 | Put  | Bond Future | 5,128.1600            | 5.1282              | 5,742.3800      | 5.7424        | 11.977            | 0            | 0           | 0             |
| 2013/08/26 | R197             | 07/11/2013 | 279.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R197             | 07/11/2013 | 280.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R197             | 07/11/2013 | 280.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/11/2013 | 4.79   | Put  | Bond Future | 818.8500              | 0.8189              | 829.8100        | 0.8298        | 1.338             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/11/2013 |        |      | Bond Future | 5.4585                | 106.9212            | 5.4759          | 106.9023      | 0.318             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R201             | 07/11/2013 | 4.80   | Put  | Bond Future | 810.0900              | 0.8101              | 820.9200        | 0.8209        | 1.337             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/11/2013 | 4.81   | Put  | Bond Future | 801.3600              | 0.8014              | 812.0700        | 0.8121        | 1.336             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/11/2013 | 4.79   | Call | Bond Future | 87.2300               | 0.0872              | 79.2900         | 0.0793        | (9.102)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/11/2013 | 4.80   | Call | Bond Future | 89.4700               | 0.0895              | 81.4000         | 0.0814        | (9.020)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/11/2013 | 4.81   | Call | Bond Future | 91.7400               | 0.0917              | 83.5500         | 0.0836        | (8.927)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 06/02/2014 | 5.24   | Put  | Bond Future | 530.6800              | 0.5307              | 538.4300        | 0.5384        | 1.460             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 06/02/2014 |        |      | Bond Future | 5.5081                | 103.9163            | 5.5307          | 103.8971      | 0.412             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R201             | 06/02/2014 | 5.26   | Put  | Bond Future | 520.7200              | 0.5207              | 528.3300        | 0.5283        | 1.461             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 06/02/2014 | 5.24   | Call | Bond Future | 303.5100              | 0.3035              | 292.0800        | 0.2921        | (3.766)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 06/02/2014 | 5.25   | Put  | Bond Future | 525.6800              | 0.5257              | 533.3600        | 0.5334        | 1.461             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 06/02/2014 | 5.25   | Call | Bond Future | 307.0000              | 0.3070              | 295.5000        | 0.2955        | (3.746)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 06/02/2014 | 5.26   | Call | Bond Future | 310.5300              | 0.3105              | 298.9600        | 0.2990        | (3.726)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 08/05/2014 |        |      | Bond Future | 5.5447                | 105.3155            | 5.5772          | 105.2959      | 0.586             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R201             | 08/05/2014 | 4.75   | Call | Bond Future | 94.5500               | 0.0946              | 88.7700         | 0.0888        | (6.113)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R201             | 08/05/2014 | 4.76   | Call | Bond Future | 96.0000                     | 0.0960                      | 90.1600               | 0.0902                | (6.083)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 08/05/2014 | 4.74   | Call | Bond Future | 93.1200                     | 0.0931                      | 87.4000               | 0.0874                | (6.143)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 08/05/2014 | 4.76   | Put  | Bond Future | 569.6200                    | 0.5696                      | 583.3000              | 0.5833                | 2.402             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 08/05/2014 | 4.75   | Put  | Bond Future | 574.2300                    | 0.5742                      | 587.9700              | 0.5880                | 2.393             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 08/05/2014 | 4.74   | Put  | Bond Future | 578.8600                    | 0.5789                      | 592.6600              | 0.5927                | 2.384             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/08/2014 | 5.31   | Put  | Bond Future | 354.6500                    | 0.3547                      | 364.2200              | 0.3642                | 2.698             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/08/2014 |        |      | Bond Future | 5.5599                      | 102.3330                    | 5.6148                | 102.3132              | 0.989             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R201             | 07/08/2014 | 5.30   | Put  | Bond Future | 356.6200                    | 0.3566                      | 366.2300              | 0.3662                | 2.695             | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/08/2014 | 5.31   | Call | Bond Future | 264.5900                    | 0.2646                      | 254.3700              | 0.2544                | (3.863)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/08/2014 | 5.29   | Call | Bond Future | 261.3400                    | 0.2613                      | 251.2000              | 0.2512                | (3.880)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/08/2014 | 5.30   | Call | Bond Future | 262.9600                    | 0.2630                      | 252.7800              | 0.2528                | (3.871)           | 0            | 0           | 0             |
| 2013/08/26 | R201             | 07/08/2014 | 5.29   | Put  | Bond Future | 358.6100                    | 0.3586                      | 368.2600              | 0.3683                | 2.691             | 0            | 0           | 0             |
| 2013/08/26 | R202             | 07/11/2013 | 209.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R202             | 07/11/2013 |        |      | Bond Future | 200.5483                    | 200.5483                    | 200.3644              | 200.3644              | (0.092)           | 0.0000       | 0.0000      | 43,251        |
| 2013/08/26 | R202             | 07/11/2013 | 208.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R202             | 07/11/2013 | 209.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R202             | 07/11/2013 | 208.99 | Put  | Bond Future | 8,441.7500                  | 8.4417                      | 8,625.6000            | 8.6256                | 2.178             | 0            | 0           | 0             |
| 2013/08/26 | R202             | 07/11/2013 | 209.01 | Put  | Bond Future | 8,461.7500                  | 8.4617                      | 8,645.6000            | 8.6456                | 2.173             | 0            | 0           | 0             |
| 2013/08/26 | R202             | 07/11/2013 | 209.00 | Put  | Bond Future | 8,451.7500                  | 8.4517                      | 8,635.6000            | 8.6356                | 2.175             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 6.01   | Call | Bond Future | 43.9400                     | 0.0439                      | 35.6800               | 0.0357                | (18.798)          | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 |        |      | Bond Future | 7.3598                      | 104.2369                    | 7.3900                | 104.1357              | 0.410             | 0.0000       | 0.0000      | 19,620        |
| 2013/08/26 | R203             | 07/11/2013 | 5.99   | Call | Bond Future | 41.2100                     | 0.0412                      | 33.3700               | 0.0334                | (19.025)          | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 5.71   | Put  | Bond Future | 5,736.1800                  | 5.7362                      | 5,833.8300            | 5.8338                | 1.702             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 6.00   | Call | Bond Future | 42.5600                     | 0.0426                      | 34.5100               | 0.0345                | (18.914)          | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 571.00 | Call | Bond Future | 102,007.3500                | 102.0074                    | 101,906.1300          | 101.9061              | (0.099)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 5.99   | Put  | Bond Future | 4,763.7700                  | 4.7638                      | 4,857.1500            | 4.8571                | 1.960             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 6.01   | Put  | Bond Future | 4,695.6600                  | 4.6957                      | 4,788.6200            | 4.7886                | 1.980             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 571.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/11/2013 | 5.71   | Call | Bond Future | 15.8500                     | 0.0159                      | 12.2800               | 0.0123                | (22.524)          | 0            | 0           | 15            |
| 2013/08/26 | R203             | 07/11/2013 | 6.00   | Put  | Bond Future | 4,729.6900                  | 4.7297                      | 4,822.8600            | 4.8229                | 1.970             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 06/02/2014 |        |      | Bond Future | 7.5325                      | 105.6045                    | 7.5652                | 105.5019              | 0.434             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R203             | 06/02/2014 | 6.14   | Put  | Bond Future | 4,690.7400                  | 4.6907                      | 4,775.4300            | 4.7754                | 1.805             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 06/02/2014 | 5.95   | Put  | Bond Future | 5,261.1500                  | 5.2612                      | 5,350.0100            | 5.3500                | 1.689             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 06/02/2014 | 6.16   | Put  | Bond Future | 4,632.0000                  | 4.6320                      | 4,716.2100            | 4.7162                | 1.818             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 06/02/2014 | 6.15   | Put  | Bond Future | 4,661.3400                  | 4.6613                      | 4,745.7900            | 4.7458                | 1.812             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 06/02/2014 | 6.16   | Call | Bond Future | 212.1100                    | 0.2121                      | 193.7600              | 0.1938                | (8.651)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 06/02/2014 | 5.95   | Call | Bond Future | 144.4300                    | 0.1444                      | 130.7300              | 0.1307                | (9.486)           | 0            | 0           | 16            |
| 2013/08/26 | R203             | 06/02/2014 | 6.14   | Call | Bond Future | 204.7200                    | 0.2047                      | 186.8500              | 0.1868                | (8.729)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 06/02/2014 | 6.15   | Call | Bond Future | 208.3900                    | 0.2084                      | 190.2800              | 0.1903                | (8.690)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 08/05/2014 | 7.40   | Put  | Bond Future | 2,167.4000                  | 2.1674                      | 2,218.6800            | 2.2187                | 2.366             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 08/05/2014 | 5.74   | Call | Bond Future | 148.9600                    | 0.1490                      | 137.2600              | 0.1373                | (7.854)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 08/05/2014 | 5.76   | Call | Bond Future | 153.7600                    | 0.1538                      | 141.7600              | 0.1418                | (7.804)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 08/05/2014 |        |      | Bond Future | 7.7114                      | 102.8654                    | 7.7470                | 102.7614              | 0.462             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R203             | 08/05/2014 | 5.76   | Put  | Bond Future | 6,066.0700                  | 6.0661                      | 6,158.1200            | 6.1581                | 1.517             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 08/05/2014 | 5.75   | Put  | Bond Future | 6,095.0300                  | 6.0950                      | 6,187.2400            | 6.1872                | 1.513             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 08/05/2014 | 5.74   | Put  | Bond Future | 6,124.0300                  | 6.1240                      | 6,216.3800            | 6.2164                | 1.508             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R203             | 08/05/2014 | 7.40   | Call | Bond Future | 1,251.4200            | 1.2514              | 1,198.6500      | 1.1986        | (4.217)           | 0            | 0           | 16            |
| 2013/08/26 | R203             | 08/05/2014 | 5.75   | Call | Bond Future | 151.3400              | 0.1513              | 139.5000        | 0.1395        | (7.823)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/08/2014 | 7.30   | Call | Bond Future | 1,242.7800            | 1.2428              | 1,195.6600      | 1.1957        | (3.791)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/08/2014 |        |      | Bond Future | 7.9133                | 104.2586            | 7.9522          | 104.1532      | 0.491             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R203             | 07/08/2014 | 7.31   | Call | Bond Future | 1,253.1100            | 1.2531              | 1,205.7400      | 1.2057        | (3.780)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/08/2014 | 7.29   | Put  | Bond Future | 2,941.1100            | 2.9411              | 2,999.6700      | 2.9997        | 1.991             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/08/2014 | 7.31   | Put  | Bond Future | 2,906.3300            | 2.9063              | 2,964.4000      | 2.9644        | 1.998             | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/08/2014 | 7.29   | Call | Bond Future | 1,232.5100            | 1.2325              | 1,185.6300      | 1.1856        | (3.804)           | 0            | 0           | 0             |
| 2013/08/26 | R203             | 07/08/2014 | 7.30   | Put  | Bond Future | 2,923.6800            | 2.9237              | 2,982.0000      | 2.9820        | 1.995             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/11/2013 |        |      | Bond Future | 7.5402                | 105.0542            | 7.5650          | 104.9495      | 0.329             | 0.0000       | 0.0000      | 29,092        |
| 2013/08/26 | R204             | 07/11/2013 | 7.00   | Put  | Bond Future | 2,891.3300            | 2.8913              | 2,945.4300      | 2.9454        | 1.871             | 0            | 0           | 1,270         |
| 2013/08/26 | R204             | 07/11/2013 | 6.29   | Put  | Bond Future | 5,561.9300            | 5.5619              | 5,650.6400      | 5.6506        | 1.595             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/11/2013 | 6.31   | Put  | Bond Future | 5,477.9300            | 5.4779              | 5,565.9700      | 5.5660        | 1.607             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/11/2013 | 6.29   | Call | Bond Future | 108.1800              | 0.1082              | 92.2200         | 0.0922        | (14.753)          | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/11/2013 | 6.30   | Put  | Bond Future | 5,519.8800            | 5.5199              | 5,608.2600      | 5.6083        | 1.601             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/11/2013 | 7.00   | Call | Bond Future | 577.3100              | 0.5773              | 526.7400        | 0.5267        | (8.760)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/11/2013 | 6.30   | Call | Bond Future | 111.1500              | 0.1112              | 94.8600         | 0.0949        | (14.656)          | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/11/2013 | 6.31   | Call | Bond Future | 114.2000              | 0.1142              | 97.5700         | 0.0976        | (14.562)          | 0            | 0           | 0             |
| 2013/08/26 | R204             | 06/02/2014 | 6.39   | Call | Bond Future | 388.8800              | 0.3889              | 362.5800        | 0.3626        | (6.763)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 06/02/2014 |        |      | Bond Future | 7.6805                | 102.4026            | 7.7069          | 102.2966      | 0.343             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R204             | 06/02/2014 | 6.41   | Call | Bond Future | 401.2000              | 0.4012              | 374.3000        | 0.3743        | (6.705)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 06/02/2014 | 6.40   | Call | Bond Future | 395.0000              | 0.3950              | 368.4000        | 0.3684        | (6.734)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 06/02/2014 | 6.39   | Put  | Bond Future | 5,749.2300            | 5.7492              | 5,828.9800      | 5.8290        | 1.387             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 06/02/2014 | 6.41   | Put  | Bond Future | 5,675.8700            | 5.6759              | 5,755.0200      | 5.7550        | 1.394             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 06/02/2014 | 6.40   | Put  | Bond Future | 5,712.5000            | 5.7125              | 5,791.9500      | 5.7920        | 1.391             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 08/05/2014 |        |      | Bond Future | 7.8288                | 103.7814            | 7.8570          | 103.6739      | 0.360             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R204             | 08/05/2014 | 6.05   | Call | Bond Future | 419.4700              | 0.4195              | 397.1200        | 0.3971        | (5.328)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 08/05/2014 | 6.06   | Call | Bond Future | 424.7100              | 0.4247              | 402.1600        | 0.4022        | (5.310)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 08/05/2014 | 6.04   | Call | Bond Future | 414.2800              | 0.4143              | 392.1300        | 0.3921        | (5.347)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 08/05/2014 | 6.05   | Put  | Bond Future | 7,510.3800            | 7.5104              | 7,595.5800      | 7.5956        | 1.134             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 08/05/2014 | 6.04   | Put  | Bond Future | 7,546.7400            | 7.5467              | 7,632.1400      | 7.6321        | 1.132             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 08/05/2014 | 6.06   | Put  | Bond Future | 7,474.0800            | 7.4741              | 7,559.0800      | 7.5591        | 1.137             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/08/2014 |        |      | Bond Future | 7.9902                | 101.1561            | 8.0203          | 101.0470      | 0.377             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R204             | 07/08/2014 | 7.44   | Put  | Bond Future | 3,945.2500            | 3.9452              | 3,999.2600      | 3.9993        | 1.369             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/08/2014 | 7.46   | Put  | Bond Future | 3,899.7500            | 3.8998              | 3,953.2800      | 3.9533        | 1.373             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/08/2014 | 7.45   | Put  | Bond Future | 3,922.4600            | 3.9225              | 3,976.2300      | 3.9762        | 1.371             | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/08/2014 | 7.46   | Call | Bond Future | 1,956.0400            | 1.9560              | 1,900.5600      | 1.9006        | (2.836)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/08/2014 | 7.44   | Call | Bond Future | 1,927.3300            | 1.9273              | 1,872.3300      | 1.8723        | (2.854)           | 0            | 0           | 0             |
| 2013/08/26 | R204             | 07/08/2014 | 7.45   | Call | Bond Future | 1,941.6500            | 1.9416              | 1,886.4100      | 1.8864        | (2.845)           | 0            | 0           | 0             |
| 2013/08/26 | R206             | 07/11/2013 | 4.31   | Put  | Bond Future | 271.4300              | 0.2714              | 275.2600        | 0.2753        | 1.411             | 0            | 0           | 0             |
| 2013/08/26 | R206             | 07/11/2013 |        |      | Bond Future | 5.7720                | 102.7105            | 5.8003          | 102.7055      | 0.491             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R206             | 07/11/2013 | 4.30   | Put  | Bond Future | 273.0400              | 0.2730              | 276.8800        | 0.2769        | 1.406             | 0            | 0           | 0             |
| 2013/08/26 | R206             | 07/11/2013 | 4.31   | Call | Bond Future | 10.1100               | 0.0101              | 8.9000          | 0.0089        | (11.968)          | 0            | 0           | 0             |
| 2013/08/26 | R206             | 07/11/2013 | 4.29   | Call | Bond Future | 9.7500                | 0.0098              | 8.5700          | 0.0086        | (12.103)          | 0            | 0           | 0             |
| 2013/08/26 | R206             | 07/11/2013 | 4.30   | Call | Bond Future | 9.9300                | 0.0099              | 8.7300          | 0.0087        | (12.085)          | 0            | 0           | 0             |
| 2013/08/26 | R206             | 07/11/2013 | 4.29   | Put  | Bond Future | 274.6600              | 0.2747              | 278.5200        | 0.2785        | 1.405             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R207             | 07/11/2013 | 6.70   | Call | Bond Future | 205.8600                    | 0.2059                      | 172.8900              | 0.1729                | (16.016)          | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/11/2013 |        |      | Bond Future | 7.8600                      | 99.4092                     | 7.9003                | 99.2187               | 0.513             | 0.0000       | 0.0000      | 27,380        |
| 2013/08/26 | R207             | 07/11/2013 | 6.71   | Call | Bond Future | 210.7300                    | 0.2107                      | 177.1800              | 0.1772                | (15.921)          | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/11/2013 | 6.69   | Put  | Bond Future | 5,937.1700                  | 5.9372                      | 6,095.2900            | 6.0953                | 2.663             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/11/2013 | 6.71   | Put  | Bond Future | 5,845.3400                  | 5.8453                      | 6,002.3000            | 6.0023                | 2.685             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/11/2013 | 6.69   | Call | Bond Future | 201.0800                    | 0.2011                      | 168.6900              | 0.1687                | (16.108)          | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/11/2013 | 6.70   | Put  | Bond Future | 5,891.1900                  | 5.8912                      | 6,048.7300            | 6.0487                | 2.674             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 06/02/2014 |        |      | Bond Future | 7.9939                      | 97.0744                     | 8.0364                | 96.8814               | 0.531             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R207             | 06/02/2014 | 6.65   | Call | Bond Future | 506.8300                    | 0.5068                      | 463.2500              | 0.4633                | (8.599)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 06/02/2014 | 6.64   | Put  | Bond Future | 6,906.9200                  | 6.9069                      | 7,056.8100            | 7.0568                | 2.170             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 06/02/2014 | 6.66   | Put  | Bond Future | 6,823.0900                  | 6.8231                      | 6,972.0600            | 6.9721                | 2.183             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 06/02/2014 | 6.65   | Put  | Bond Future | 6,864.9400                  | 6.8649                      | 7,014.3800            | 7.0144                | 2.177             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 06/02/2014 | 6.66   | Call | Bond Future | 514.1400                    | 0.5141                      | 470.0900              | 0.4701                | (8.568)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 06/02/2014 | 6.64   | Call | Bond Future | 499.6100                    | 0.4996                      | 456.4800              | 0.4565                | (8.633)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 08/05/2014 | 6.19   | Put  | Bond Future | 9,493.2000                  | 9.4932                      | 9,652.9500            | 9.6529                | 1.683             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 08/05/2014 | 6.21   | Put  | Bond Future | 9,407.8600                  | 9.4079                      | 9,566.9800            | 9.5670                | 1.691             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 08/05/2014 |        |      | Bond Future | 8.1364                      | 98.3815                     | 8.1813                | 98.1858               | 0.552             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R207             | 08/05/2014 | 6.20   | Put  | Bond Future | 9,450.4900                  | 9.4505                      | 9,609.9300            | 9.6099                | 1.687             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 08/05/2014 | 6.20   | Call | Bond Future | 522.5600                    | 0.5226                      | 486.3100              | 0.4863                | (6.937)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 08/05/2014 | 6.21   | Call | Bond Future | 528.5700                    | 0.5286                      | 492.0000              | 0.4920                | (6.919)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 08/05/2014 | 6.19   | Call | Bond Future | 516.6100                    | 0.5166                      | 480.6700              | 0.4807                | (6.957)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/08/2014 | 7.69   | Call | Bond Future | 2,394.6600                  | 2.3947                      | 2,300.9600            | 2.3010                | (3.913)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/08/2014 | 7.70   | Put  | Bond Future | 4,915.3900                  | 4.9154                      | 5,019.6700            | 5.0197                | 2.122             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/08/2014 |        |      | Bond Future | 8.2895                      | 96.0739                     | 8.3370                | 95.8755               | 0.573             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R207             | 07/08/2014 | 7.70   | Call | Bond Future | 2,411.3700                  | 2.4114                      | 2,317.2700            | 2.3173                | (3.902)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/08/2014 | 7.71   | Call | Bond Future | 2,428.1500                  | 2.4281                      | 2,333.6500            | 2.3337                | (3.892)           | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/08/2014 | 7.69   | Put  | Bond Future | 4,941.8400                  | 4.9418                      | 5,046.5200            | 5.0465                | 2.118             | 0            | 0           | 0             |
| 2013/08/26 | R207             | 07/08/2014 | 7.71   | Put  | Bond Future | 4,889.0300                  | 4.8890                      | 4,992.9100            | 4.9929                | 2.125             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/11/2013 |        |      | Bond Future | 7.9932                      | 93.9533                     | 8.0385                | 93.7150               | 0.567             | 0.0000       | 0.0000      | 14,428        |
| 2013/08/26 | R208             | 07/11/2013 | 6.79   | Put  | Bond Future | 6,790.2000                  | 6.7902                      | 6,994.8700            | 6.9949                | 3.014             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/11/2013 | 6.81   | Put  | Bond Future | 6,685.2100                  | 6.6852                      | 6,888.5800            | 6.8886                | 3.042             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/11/2013 | 6.80   | Put  | Bond Future | 6,737.6300                  | 6.7376                      | 6,941.6600            | 6.9417                | 3.028             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/11/2013 | 6.81   | Call | Bond Future | 194.8600                    | 0.1949                      | 160.0000              | 0.1600                | (17.890)          | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/11/2013 | 7.50   | Put  | Bond Future | 3,502.1700                  | 3.5022                      | 3,640.1700            | 3.6402                | 3.940             | 0            | 0           | 1,520         |
| 2013/08/26 | R208             | 07/11/2013 | 6.79   | Call | Bond Future | 185.4400                    | 0.1854                      | 151.8800              | 0.1519                | (18.097)          | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/11/2013 | 7.50   | Call | Bond Future | 862.1500                    | 0.8622                      | 761.9200              | 0.7619                | (11.626)          | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/11/2013 | 6.80   | Call | Bond Future | 190.1000                    | 0.1901                      | 155.9000              | 0.1559                | (17.991)          | 0            | 0           | 0             |
| 2013/08/26 | R208             | 06/02/2014 | 6.74   | Put  | Bond Future | 7,846.3600                  | 7.8464                      | 8,039.0500            | 8.0390                | 2.456             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 06/02/2014 |        |      | Bond Future | 8.1156                      | 95.1860                     | 8.1631                | 94.9446               | 0.585             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R208             | 06/02/2014 | 6.76   | Put  | Bond Future | 7,749.8700                  | 7.7499                      | 7,941.4600            | 7.9415                | 2.472             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 06/02/2014 | 6.75   | Put  | Bond Future | 7,798.0500                  | 7.7980                      | 7,990.1900            | 7.9902                | 2.464             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 06/02/2014 | 6.74   | Call | Bond Future | 502.4600                    | 0.5025                      | 453.7200              | 0.4537                | (9.700)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 06/02/2014 | 6.75   | Call | Bond Future | 510.0600                    | 0.5101                      | 460.7700              | 0.4608                | (9.664)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 06/02/2014 | 6.76   | Call | Bond Future | 517.7500                    | 0.5177                      | 467.9100              | 0.4679                | (9.626)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 08/05/2014 | 6.31   | Call | Bond Future | 402.5800                    | 0.4026                      | 367.7300              | 0.3677                | (8.657)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 08/05/2014 |        |      | Bond Future | 8.2400                      | 93.0711                     | 8.2898                | 92.8264               | 0.604             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R208             | 08/05/2014 | 6.29   | Call | Bond Future | 391.8100                    | 0.3918                      | 357.7000              | 0.3577                | (8.706)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 08/05/2014 | 6.31   | Put  | Bond Future | 10,541.1000                 | 10.5411                     | 10,751.0000           | 10.7510               | 1.991             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 08/05/2014 | 6.30   | Put  | Bond Future | 10,591.6700                 | 10.5917                     | 10,801.9500           | 10.8019               | 1.985             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 08/05/2014 | 6.29   | Put  | Bond Future | 10,642.3300                 | 10.6423                     | 10,852.9700           | 10.8530               | 1.979             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 08/05/2014 | 6.30   | Call | Bond Future | 397.1600                    | 0.3972                      | 362.6900              | 0.3627                | (8.679)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/08/2014 |        |      | Bond Future | 8.3712                      | 94.3317                     | 8.4234                | 94.0836               | 0.624             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R208             | 07/08/2014 | 7.80   | Call | Bond Future | 2,473.7900                  | 2.4738                      | 2,360.5200            | 2.3605                | (4.579)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/08/2014 | 7.79   | Put  | Bond Future | 5,272.8700                  | 5.2729                      | 5,408.2400            | 5.4082                | 2.567             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/08/2014 | 7.81   | Put  | Bond Future | 5,211.5400                  | 5.2115                      | 5,345.8400            | 5.3458                | 2.577             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/08/2014 | 7.80   | Put  | Bond Future | 5,242.1500                  | 5.2422                      | 5,376.9800            | 5.3770                | 2.572             | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/08/2014 | 7.81   | Call | Bond Future | 2,492.5100                  | 2.4925                      | 2,378.7100            | 2.3787                | (4.566)           | 0            | 0           | 0             |
| 2013/08/26 | R208             | 07/08/2014 | 7.79   | Call | Bond Future | 2,455.1400                  | 2.4551                      | 2,342.4100            | 2.3424                | (4.592)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 8.80   | Put  | Bond Future | 5,360.4000                  | 5.3604                      | 5,552.5100            | 5.5525                | 3.584             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 9.50   | Put  | Bond Future | 2,380.0300                  | 2.3800                      | 2,471.1900            | 2.4712                | 3.830             | 0            | 0           | 980           |
| 2013/08/26 | R209             | 07/11/2013 |        |      | Bond Future | 9.3125                      | 72.1278                     | 9.3626                | 71.7690               | 0.538             | 0.0000       | 0.0000      | 19,302        |
| 2013/08/26 | R209             | 07/11/2013 | 8.80   | Call | Bond Future | 1,522.7800                  | 1.5228                      | 1,356.0400            | 1.3560                | (10.950)          | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 9.25   | Call | Bond Future | 2,801.2600                  | 2.8013                      | 2,566.5800            | 2.5666                | (8.378)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 8.81   | Call | Bond Future | 1,546.0600                  | 1.5461                      | 1,377.7800            | 1.3778                | (10.884)          | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 8.65   | Call | Bond Future | 1,201.0800                  | 1.2011                      | 1,057.4600            | 1.0575                | (11.958)          | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 8.79   | Call | Bond Future | 1,499.7200                  | 1.4997                      | 1,334.5500            | 1.3346                | (11.013)          | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 9.40   | Call | Bond Future | 3,329.4500                  | 3.3294                      | 3,074.3800            | 3.0744                | (7.661)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 9.70   | Put  | Bond Future | 1,825.6300                  | 1.8256                      | 1,894.2100            | 1.8942                | 3.757             | 0            | 0           | 1,520         |
| 2013/08/26 | R209             | 07/11/2013 | 9.25   | Put  | Bond Future | 3,252.3100                  | 3.2523                      | 3,376.4800            | 3.3765                | 3.818             | 0            | 0           | 1,000         |
| 2013/08/26 | R209             | 07/11/2013 | 8.79   | Put  | Bond Future | 5,415.4200                  | 5.4154                      | 5,609.1000            | 5.6091                | 3.576             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 9.40   | Put  | Bond Future | 2,704.7800                  | 2.7048                      | 2,808.5600            | 2.8086                | 3.837             | 0            | 0           | 5,000         |
| 2013/08/26 | R209             | 07/11/2013 | 9.50   | Call | Bond Future | 3,707.7300                  | 3.7077                      | 3,440.0400            | 3.4400                | (7.220)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 9.70   | Call | Bond Future | 4,526.4500                  | 4.5264                      | 4,236.1800            | 4.2362                | (6.413)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/11/2013 | 8.65   | Put  | Bond Future | 6,223.2800                  | 6.2233                      | 6,438.5100            | 6.4385                | 3.458             | 0            | 0           | 4,700         |
| 2013/08/26 | R209             | 07/11/2013 | 8.81   | Put  | Bond Future | 5,305.7200                  | 5.3057                      | 5,496.2900            | 5.4963                | 3.592             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 06/02/2014 | 8.56   | Call | Bond Future | 1,964.4100                  | 1.9644                      | 1,821.3300            | 1.8213                | (7.284)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 06/02/2014 |        |      | Bond Future | 9.4127                      | 73.0742                     | 9.4644                | 72.7106               | 0.549             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R209             | 06/02/2014 | 8.54   | Call | Bond Future | 1,921.5300                  | 1.9215                      | 1,780.5000            | 1.7805                | (7.339)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 06/02/2014 | 8.55   | Call | Bond Future | 1,942.9000                  | 1.9429                      | 1,800.8400            | 1.8008                | (7.312)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 06/02/2014 | 8.54   | Put  | Bond Future | 8,533.2600                  | 8.5333                      | 8,755.8500            | 8.7559                | 2.608             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 06/02/2014 | 8.56   | Put  | Bond Future | 8,414.0200                  | 8.4140                      | 8,634.5600            | 8.6346                | 2.621             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 06/02/2014 | 8.55   | Put  | Bond Future | 8,473.5000                  | 8.4735                      | 8,695.0600            | 8.6951                | 2.615             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 08/05/2014 |        |      | Bond Future | 9.5124                      | 70.9133                     | 9.5657                | 70.5447               | 0.560             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R209             | 08/05/2014 | 7.85   | Call | Bond Future | 1,321.9300                  | 1.3219                      | 1,229.5700            | 1.2296                | (6.987)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 08/05/2014 | 7.86   | Call | Bond Future | 1,335.7700                  | 1.3358                      | 1,242.7100            | 1.2427                | (6.967)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 08/05/2014 | 7.85   | Put  | Bond Future | 14,530.0400                 | 14.5300                     | 14,806.2300           | 14.8062               | 1.901             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 08/05/2014 | 7.84   | Call | Bond Future | 1,308.2000                  | 1.3082                      | 1,216.5400            | 1.2165                | (7.007)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 08/05/2014 | 7.84   | Put  | Bond Future | 14,606.9700                 | 14.6070                     | 14,883.8600           | 14.8839               | 1.896             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 08/05/2014 | 7.86   | Put  | Bond Future | 14,453.3600                 | 14.4534                     | 14,728.8500           | 14.7288               | 1.906             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/08/2014 | 9.04   | Put  | Bond Future | 8,533.4000                  | 8.5334                      | 8,718.9400            | 8.7189                | 2.174             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/08/2014 |        |      | Bond Future | 9.6138                      | 71.8737                     | 9.6687                | 71.5002               | 0.572             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R209             | 07/08/2014 | 9.06   | Put  | Bond Future | 8,440.0400                  | 8.4400                      | 8,624.1500            | 8.6241                | 2.181             | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/08/2014 | 9.05   | Put  | Bond Future | 8,486.6200                  | 8.4866                      | 8,671.4400            | 8.6714                | 2.178             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R209             | 07/08/2014 | 9.05   | Call | Bond Future | 4,465.6600            |                     | 4.4657                      | 4,276.9500            | 4.2769                | (4.226)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/08/2014 | 9.06   | Call | Bond Future | 4,493.5400            |                     | 4.4935                      | 4,304.1200            | 4.3041                | (4.215)           | 0            | 0           | 0             |
| 2013/08/26 | R209             | 07/08/2014 | 9.04   | Call | Bond Future | 4,437.8600            |                     | 4.4379                      | 4,249.8700            | 4.2499                | (4.236)           | 0            | 0           | 0             |
| 2013/08/26 | R210             | 07/11/2013 | 159.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R210             | 07/11/2013 |        |      | Bond Future | 151.8010              |                     | 151.8010                    | 152.3296              | 152.3296              | 0.348             | 0.0000       | 0.0000      | 1,237         |
| 2013/08/26 | R210             | 07/11/2013 | 160.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R210             | 07/11/2013 | 160.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R210             | 07/11/2013 | 159.99 | Put  | Bond Future | 8,188.9500            |                     | 8.1889                      | 7,660.4200            | 7.6604                | (6.454)           | 0            | 0           | 0             |
| 2013/08/26 | R210             | 07/11/2013 | 160.01 | Put  | Bond Future | 8,208.9500            |                     | 8.2089                      | 7,680.4200            | 7.6804                | (6.438)           | 0            | 0           | 0             |
| 2013/08/26 | R210             | 07/11/2013 | 160.00 | Put  | Bond Future | 8,198.9500            |                     | 8.1989                      | 7,670.4200            | 7.6704                | (6.446)           | 0            | 0           | 0             |
| 2013/08/26 | R211             | 07/11/2013 |        |      | Bond Future | 128.5939              |                     | 128.5939                    | 128.5643              | 128.5643              | (0.023)           | 0.0000       | 0.0000      | 522           |
| 2013/08/26 | R211             | 07/11/2013 | 130.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R211             | 07/11/2013 | 129.99 | Put  | Bond Future | 1,396.0900            |                     | 1.3961                      | 1,425.7400            | 1.4257                | 2.124             | 0            | 0           | 0             |
| 2013/08/26 | R211             | 07/11/2013 | 130.01 | Put  | Bond Future | 1,416.0900            |                     | 1.4161                      | 1,445.7400            | 1.4457                | 2.094             | 0            | 0           | 0             |
| 2013/08/26 | R211             | 07/11/2013 | 130.00 | Put  | Bond Future | 1,406.0900            |                     | 1.4061                      | 1,435.7400            | 1.4357                | 2.109             | 0            | 0           | 0             |
| 2013/08/26 | R211             | 07/11/2013 | 130.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R211             | 07/11/2013 | 129.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R212             | 07/11/2013 | 132.99 | Put  | Bond Future | 4,414.3700            |                     | 4.4144                      | 4,777.1900            | 4.7772                | 8.219             | 0            | 0           | 0             |
| 2013/08/26 | R212             | 07/11/2013 |        |      | Bond Future | 128.5756              |                     | 128.5756                    | 128.2128              | 128.2128              | (0.282)           | 0.0000       | 0.0000      | 21,791        |
| 2013/08/26 | R212             | 07/11/2013 | 133.01 | Put  | Bond Future | 4,434.3700            |                     | 4.4344                      | 4,797.1900            | 4.7972                | 8.182             | 0            | 0           | 0             |
| 2013/08/26 | R212             | 07/11/2013 | 132.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R212             | 07/11/2013 | 133.00 | Put  | Bond Future | 4,424.3700            |                     | 4.4244                      | 4,787.1900            | 4.7872                | 8.200             | 0            | 0           | 0             |
| 2013/08/26 | R212             | 07/11/2013 | 133.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R212             | 07/11/2013 | 133.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/11/2013 | 8.60   | Call | Bond Future | 1,419.0000            |                     | 1.4190                      | 1,256.1000            | 1.2561                | (11.480)          | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/11/2013 |        |      | Bond Future | 9.1325                |                     | 83.0240                     | 9.1827                | 82.6525               | 0.549             | 0.0000       | 0.0000      | 12,136        |
| 2013/08/26 | R213             | 07/11/2013 | 8.61   | Call | Bond Future | 1,442.0000            |                     | 1.4420                      | 1,277.4600            | 1.2775                | (11.411)          | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/11/2013 | 8.59   | Put  | Bond Future | 5,576.8900            |                     | 5.5769                      | 5,787.1600            | 5.7872                | 3.770             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/11/2013 | 8.61   | Put  | Bond Future | 5,463.0500            |                     | 5.4630                      | 5,670.0300            | 5.6700                | 3.789             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/11/2013 | 8.60   | Put  | Bond Future | 5,519.7900            |                     | 5.5198                      | 5,728.4100            | 5.7284                | 3.779             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/11/2013 | 8.59   | Call | Bond Future | 1,396.2400            |                     | 1.3962                      | 1,234.9900            | 1.2350                | (11.549)          | 0            | 0           | 0             |
| 2013/08/26 | R213             | 06/02/2014 |        |      | Bond Future | 9.2409                |                     | 84.1133                     | 9.2928                | 83.7368               | 0.561             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R213             | 06/02/2014 | 8.29   | Put  | Bond Future | 9,266.8700            |                     | 9.2669                      | 9,503.9200            | 9.5039                | 2.558             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 06/02/2014 | 8.31   | Put  | Bond Future | 9,142.1100            |                     | 9.1421                      | 9,377.1700            | 9.3772                | 2.571             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 06/02/2014 | 8.29   | Call | Bond Future | 1,879.3900            |                     | 1.8794                      | 1,740.0100            | 1.7400                | (7.416)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 06/02/2014 | 8.30   | Put  | Bond Future | 9,204.3600            |                     | 9.2044                      | 9,440.4200            | 9.4404                | 2.565             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 06/02/2014 | 8.30   | Call | Bond Future | 1,899.5600            |                     | 1.8996                      | 1,759.1900            | 1.7592                | (7.390)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 06/02/2014 | 8.31   | Call | Bond Future | 1,919.8800            |                     | 1.9199                      | 1,778.5100            | 1.7785                | (7.363)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 08/05/2014 | 7.65   | Put  | Bond Future | 14,938.9000           |                     | 14.9389                     | 15,226.5700           | 15.2266               | 1.926             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 08/05/2014 |        |      | Bond Future | 9.3447                |                     | 81.7076                     | 9.3982                | 81.3260               | 0.572             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R213             | 08/05/2014 | 7.64   | Put  | Bond Future | 15,014.9100           |                     | 15.0149                     | 15,303.2800           | 15.3033               | 1.921             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 08/05/2014 | 7.66   | Put  | Bond Future | 14,863.1200           |                     | 14.8631                     | 15,150.0900           | 15.1501               | 1.931             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 08/05/2014 | 7.65   | Call | Bond Future | 1,344.0100            |                     | 1.3440                      | 1,250.1300            | 1.2501                | (6.985)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 08/05/2014 | 7.64   | Call | Bond Future | 1,330.3200            |                     | 1.3303                      | 1,237.1400            | 1.2371                | (7.004)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/08/26 | R213             | 08/05/2014 | 7.66   | Call | Bond Future | 1,357.8100            | 1.3578              | 1,263.2300      | 1.2632        | (6.966)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/08/2014 | 8.86   | Call | Bond Future | 4,547.4600            | 4.5475              | 4,355.4300      | 4.3554        | (4.223)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/08/2014 |        |      | Bond Future | 9.4520                | 82.8142             | 9.5073          | 82.4275       | 0.584             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R213             | 07/08/2014 | 8.84   | Call | Bond Future | 4,491.2900            | 4.4913              | 4,300.7100      | 4.3007        | (4.243)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/08/2014 | 8.85   | Call | Bond Future | 4,519.3200            | 4.5193              | 4,328.0200      | 4.3280        | (4.233)           | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/08/2014 | 8.84   | Put  | Bond Future | 8,966.4900            | 8.9665              | 9,162.6500      | 9.1626        | 2.188             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/08/2014 | 8.86   | Put  | Bond Future | 8,870.7300            | 8.8707              | 9,065.4400      | 9.0654        | 2.195             | 0            | 0           | 0             |
| 2013/08/26 | R213             | 07/08/2014 | 8.85   | Put  | Bond Future | 8,918.5100            | 8.9185              | 9,113.9500      | 9.1139        | 2.191             | 0            | 0           | 0             |
| 2013/08/26 | R214             | 07/11/2013 | 7.80   | Call | Bond Future | 154.8600              | 0.1549              | 118.4100        | 0.1184        | (23.537)          | 0            | 0           | 0             |
| 2013/08/26 | R214             | 07/11/2013 |        |      | Bond Future | 9.4383                | 72.6719             | 9.5039          | 72.1916       | 0.695             | 0.0000       | 0.0000      | 2,427         |
| 2013/08/26 | R214             | 07/11/2013 | 7.81   | Call | Bond Future | 158.9400              | 0.1589              | 121.7000        | 0.1217        | (23.430)          | 0            | 0           | 0             |
| 2013/08/26 | R214             | 07/11/2013 | 7.79   | Call | Bond Future | 150.8800              | 0.1509              | 115.1900        | 0.1152        | (23.655)          | 0            | 0           | 0             |
| 2013/08/26 | R214             | 07/11/2013 | 7.81   | Put  | Bond Future | 14,081.1400           | 14.0811             | 14,524.2600     | 14.5243       | 3.147             | 0            | 0           | 0             |
| 2013/08/26 | R214             | 07/11/2013 | 7.80   | Put  | Bond Future | 14,176.0100           | 14.1760             | 14,619.9200     | 14.6199       | 3.131             | 0            | 0           | 0             |
| 2013/08/26 | R214             | 07/11/2013 | 7.79   | Put  | Bond Future | 14,271.1800           | 14.2712             | 14,715.8500     | 14.7159       | 3.116             | 0            | 0           | 0             |
| 2013/08/26 | R214             | 06/02/2014 |        |      | Bond Future | 9.5413                | 73.6254             | 9.6090          | 73.1387       | 0.710             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R214             | 06/02/2014 | 8.99   | Put  | Bond Future | 7,129.5500            | 7.1296              | 7,389.6800      | 7.3897        | 3.649             | 0            | 0           | 0             |
| 2013/08/26 | R214             | 06/02/2014 | 9.01   | Put  | Bond Future | 7,025.5400            | 7.0255              | 7,283.0400      | 7.2830        | 3.665             | 0            | 0           | 0             |
| 2013/08/26 | R214             | 06/02/2014 | 8.99   | Call | Bond Future | 2,946.3900            | 2.9464              | 2,719.8200      | 2.7198        | (7.690)           | 0            | 0           | 0             |
| 2013/08/26 | R214             | 06/02/2014 | 9.00   | Put  | Bond Future | 7,077.4000            | 7.0774              | 7,336.2100      | 7.3362        | 3.657             | 0            | 0           | 0             |
| 2013/08/26 | R214             | 06/02/2014 | 9.00   | Call | Bond Future | 2,973.8000            | 2.9738              | 2,745.9100      | 2.7459        | (7.663)           | 0            | 0           | 0             |
| 2013/08/26 | R214             | 06/02/2014 | 9.01   | Call | Bond Future | 3,001.3500            | 3.0013              | 2,772.1500      | 2.7721        | (7.637)           | 0            | 0           | 0             |
| 2013/08/26 | R248             | 07/11/2013 |        |      | Bond Future | 9.4956                | 94.2141             | 9.5715          | 93.5045       | 0.800             | 0.0000       | 0.0000      | 780           |
| 2013/08/26 | R248             | 07/11/2013 | 7.85   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 07/11/2013 | 7.86   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 07/11/2013 | 7.84   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 07/11/2013 | 7.86   | Put  | Bond Future | 18,048.6800           | 18.0487             | 18,758.2800     | 18.7583       | 3.932             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 07/11/2013 | 7.85   | Put  | Bond Future | 18,177.7500           | 18.1778             | 18,887.3500     | 18.8873       | 3.904             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 07/11/2013 | 7.84   | Put  | Bond Future | 18,307.0800           | 18.3071             | 19,016.6800     | 19.0167       | 3.876             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 06/02/2014 | 9.11   | Put  | Bond Future | 4,744.1700            | 4.7442              | 5,463.1300      | 5.4631        | 15.155            | 0            | 0           | 0             |
| 2013/08/26 | R248             | 06/02/2014 |        |      | Bond Future | 9.6016                | 95.4502             | 9.6801          | 94.7313       | 0.818             | 0.0000       | 0.0000      | 0             |
| 2013/08/26 | R248             | 06/02/2014 | 9.10   | Put  | Bond Future | 4,845.2500            | 4.8452              | 5,564.2100      | 5.5642        | 14.838            | 0            | 0           | 0             |
| 2013/08/26 | R248             | 06/02/2014 | 9.11   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 06/02/2014 | 9.09   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 06/02/2014 | 9.10   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/08/26 | R248             | 06/02/2014 | 9.09   | Put  | Bond Future | 4,946.5200            | 4.9465              | 5,665.4800      | 5.6655        | 14.535            | 0            | 0           | 0             |

**Total**

**340517**