



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 05/07/2013 to 05/07/2013

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | 0106             | 22/12/2014 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | 2025             | 01/08/2013 | 118.01 | Put  | Bond Future        | 8,384.1900            |                     | 8.3842                      | 8,380.8200            | 8.3808                | (0.040)           | 0            | 0           | 0             |
| 2013/07/05 | 2025             | 01/08/2013 |        |      | Bond Future        | 109.6258              |                     | 109.6258                    | 109.6292              | 109.6292              | 0.003             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 2025             | 01/08/2013 | 118.00 | Put  | Bond Future        | 8,374.1900            |                     | 8.3742                      | 8,370.8200            | 8.3708                | (0.040)           | 0            | 0           | 0             |
| 2013/07/05 | 2025             | 01/08/2013 | 117.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2025             | 01/08/2013 | 118.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2025             | 01/08/2013 | 118.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2025             | 01/08/2013 | 117.99 | Put  | Bond Future        | 8,364.1900            |                     | 8.3642                      | 8,360.8200            | 8.3608                | (0.040)           | 0            | 0           | 0             |
| 2013/07/05 | 2038             | 01/08/2013 | 115.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2038             | 01/08/2013 |        |      | Bond Future        | 103.5157              |                     | 103.5157                    | 104.2993              | 104.2993              | 0.757             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 2038             | 01/08/2013 | 114.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2038             | 01/08/2013 | 115.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2038             | 01/08/2013 | 114.99 | Put  | Bond Future        | 11,474.3200           |                     | 11.4743                     | 10,690.6600           | 10.6907               | (6.830)           | 0            | 0           | 0             |
| 2013/07/05 | 2038             | 01/08/2013 | 115.00 | Put  | Bond Future        | 11,484.3200           |                     | 11.4843                     | 10,700.6600           | 10.7007               | (6.824)           | 0            | 0           | 0             |
| 2013/07/05 | 2038             | 01/08/2013 | 115.01 | Put  | Bond Future        | 11,494.3200           |                     | 11.4943                     | 10,710.6600           | 10.7107               | (6.818)           | 0            | 0           | 0             |
| 2013/07/05 | 2050             | 01/08/2013 |        |      | Bond Future        | 105.8702              |                     | 105.8702                    | 105.8758              | 105.8758              | 0.005             | 0.0000       | 0.0000      | 122           |
| 2013/07/05 | 2050             | 01/08/2013 | 118.99 | Put  | Bond Future        | 13,119.7600           |                     | 13.1198                     | 13,114.1500           | 13.1141               | (0.043)           | 0            | 0           | 0             |
| 2013/07/05 | 2050             | 01/08/2013 | 119.01 | Put  | Bond Future        | 13,139.7600           |                     | 13.1398                     | 13,134.1500           | 13.1341               | (0.043)           | 0            | 0           | 0             |
| 2013/07/05 | 2050             | 01/08/2013 | 118.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2050             | 01/08/2013 | 119.00 | Put  | Bond Future        | 13,129.7600           |                     | 13.1298                     | 13,124.1500           | 13.1241               | (0.043)           | 0            | 0           | 0             |
| 2013/07/05 | 2050             | 01/08/2013 | 119.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 2050             | 01/08/2013 | 119.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | AL37             | 01/08/2013 |        |      | Index Future       | 402.8830              |                     | 402.8830                    | 399.9560              | 399.9560              | (0.727)           | 0.0000       | 0.0000      | 56            |
| 2013/07/05 | AL37             | 07/11/2013 |        |      | Index Future       | 408.5670              |                     | 408.5670                    | 405.5980              | 405.5980              | (0.727)           | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | AL7T             | 01/08/2013 |        |      | Index Future       | 478.5830              |                     | 478.5830                    | 473.3820              | 473.3820              | (1.087)           | 0.0000       | 0.0000      | 1             |
| 2013/07/05 | AL7T             | 07/11/2013 |        |      | Index Future       | 485.3340              |                     | 485.3340                    | 480.0610              | 480.0610              | (1.086)           | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | ALBI             | 01/08/2013 |        |      | Index Future       | 430.6890              |                     | 430.6890                    | 425.7220              | 425.7220              | (1.153)           | 0.0000       | 0.0000      | 738           |
| 2013/07/05 | ALBI             | 07/11/2013 |        |      | Index Future       | 436.7650              |                     | 436.7650                    | 431.7280              | 431.7280              | (1.153)           | 0.0000       | 0.0000      | 85            |
| 2013/07/05 | 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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|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C201             | 22/12/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C206             | 15/01/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

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|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | EL28             | 01/08/2013 | 115.01 | Put  | Bond Future        | 5,898.4100            |                     | 5.8984                      | 5,892.7100            | 5.8927                | (0.097)           | 0            | 0           | 0             |
| 2013/07/05 | EL28             | 01/08/2013 |        |      | Bond Future        | 109.1116              |                     | 109.1116                    | 109.1173              | 109.1173              | 0.005             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | EL28             | 01/08/2013 | 115.00 | Put  | Bond Future        | 5,888.4100            |                     | 5.8884                      | 5,882.7100            | 5.8827                | (0.097)           | 0            | 0           | 0             |
| 2013/07/05 | EL28             | 01/08/2013 | 115.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | EL28             | 01/08/2013 | 114.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | EL28             | 01/08/2013 | 115.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | EL28             | 01/08/2013 | 114.99 | Put  | Bond Future        | 5,878.4100            |                     | 5.8784                      | 5,872.7100            | 5.8727                | (0.097)           | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 01/08/2013 |        |      | Bond Future        | 9.2316                |                     | 87.2182                     | 9.4374                | 85.6051               | 2.229             | 0.0000       | 0.0000      | 6,292         |
| 2013/07/05 | ES33             | 01/08/2013 | 9.00   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 01/08/2013 | 91.02  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 01/08/2013 | 9.00   | Put  | Bond Future        | 1,874.0500            |                     | 1.8741                      | 3,487.0900            | 3.4871                | 86.072            | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 01/08/2013 | 91.02  | Call | Bond Future        | 76,166.8200           |                     | 76.1668                     | 74,553.7800           | 74.5538               | (2.118)           | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 07/11/2013 | 8.50   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 07/11/2013 |        |      | Bond Future        | 9.3446                |                     | 84.6673                     | 9.5576                | 83.0315               | 2.279             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | ES33             | 07/11/2013 | 8.49   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 07/11/2013 | 8.51   | Put  | Bond Future        | 6,920.5000            |                     | 6.9205                      | 8,556.3400            | 8.5563                | 23.638            | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 07/11/2013 | 8.51   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 07/11/2013 | 8.49   | Put  | Bond Future        | 7,096.9300            |                     | 7.0969                      | 8,732.7700            | 8.7328                | 23.050            | 0            | 0           | 0             |
| 2013/07/05 | ES33             | 07/11/2013 | 8.50   | Put  | Bond Future        | 7,008.6500            |                     | 7.0087                      | 8,644.4900            | 8.6445                | 23.340            | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 01/08/2013 | 446.01 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 01/08/2013 |        |      | GOVI               | 429.9640              |                     | 429.9640                    | 425.1110              | 425.1110              | (1.129)           | 0.0000       | 0.0000      | 403           |
| 2013/07/05 | GOVI             | 01/08/2013 | 445.99 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 01/08/2013 | 446.00 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 01/08/2013 | 445.99 | Put  | GOVI               | 160,260.0000          |                     | 16.0260                     | 208,790.0000          | 20.8790               | 30.282            | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 01/08/2013 | 446.01 | Put  | GOVI               | 160,460.0000          |                     | 16.0460                     | 208,990.0000          | 20.8990               | 30.244            | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 01/08/2013 | 446.00 | Put  | GOVI               | 160,360.0000          |                     | 16.0360                     | 208,890.0000          | 20.8890               | 30.263            | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 07/11/2013 |        |      | GOVI               | 436.0300              |                     | 436.0300                    | 431.1090              | 431.1090              | (1.129)           | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | GOVI             | 07/11/2013 | 446.00 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 07/11/2013 | 445.99 | Put  | GOVI               | 99,600.0000           |                     | 9.9600                      | 148,810.0000          | 14.8810               | 49.408            | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 07/11/2013 | 446.01 | Put  | GOVI               | 99,800.0000           |                     | 9.9800                      | 149,010.0000          | 14.9010               | 49.309            | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 07/11/2013 | 446.00 | Put  | GOVI               | 99,700.0000           |                     | 9.9700                      | 148,910.0000          | 14.8910               | 49.358            | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 07/11/2013 | 446.01 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | GOVI             | 07/11/2013 | 445.99 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000              |                     | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | IGOV             | 01/08/2013 |        |      | Index Future       | 194.2410              |                     | 194.2410                    | 194.3020              | 194.3020              | 0.031             | 0.0000       | 0.0000      | 1,064         |
| 2013/07/05 | IGOV             | 07/11/2013 |        |      | Index Future       | 197.0070              |                     | 197.0070                    | 197.0690              | 197.0690              | 0.031             | 0.0000       | 0.0000      | 7             |
| 2013/07/05 | ILBI             | 01/08/2013 |        |      | Index Future       | 518.4960              |                     | 518.4960                    | 519.0010              | 519.0010              | 0.097             | 0.0000       | 0.0000      | 186           |
| 2013/07/05 | J157             | 15/09/2015 |        |      | Interest Rate Swap | 8.8220                |                     | (0.0200)                    | 8.8220                | (0.0200)              | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | J201             | 22/12/2014 |        |      | Interest Rate Swap     | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 17/07/2013 |        |      | Jibar Tradeable Future | 5.1500                      | 94.8500                     | 5.1500                | 94.8500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 21/08/2013 |        |      | Jibar Tradeable Future | 5.2000                      | 94.8000                     | 5.1900                | 94.8100               | (0.192)           | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 18/09/2013 |        |      | Jibar Tradeable Future | 5.2600                      | 94.7400                     | 5.2400                | 94.7600               | (0.380)           | 0.0000       | 0.0000      | 700           |
| 2013/07/05 | JBAF             | 16/10/2013 |        |      | Jibar Tradeable Future | 5.3300                      | 94.6700                     | 5.3200                | 94.6800               | (0.188)           | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 20/11/2013 |        |      | Jibar Tradeable Future | 5.4000                      | 94.6000                     | 5.3900                | 94.6100               | (0.185)           | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 18/12/2013 |        |      | Jibar Tradeable Future | 5.4700                      | 94.5300                     | 5.4600                | 94.5400               | (0.183)           | 0.0000       | 0.0000      | 1,500         |
| 2013/07/05 | JBAF             | 15/01/2014 |        |      | Jibar Tradeable Future | 5.5300                      | 94.4700                     | 5.5400                | 94.4600               | 0.181             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 19/03/2014 |        |      | Jibar Tradeable Future | 5.7400                      | 94.2600                     | 5.7600                | 94.2400               | 0.348             | 0.0000       | 0.0000      | 400           |
| 2013/07/05 | JBAF             | 18/06/2014 |        |      | Jibar Tradeable Future | 6.0400                      | 93.9600                     | 6.0600                | 93.9400               | 0.331             | 0.0000       | 0.0000      | 1,000         |
| 2013/07/05 | JBAF             | 17/09/2014 |        |      | Jibar Tradeable Future | 6.3200                      | 93.6800                     | 6.3600                | 93.6400               | 0.633             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 17/12/2014 |        |      | Jibar Tradeable Future | 6.6300                      | 93.3700                     | 6.6700                | 93.3300               | 0.603             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | JBAF             | 18/03/2015 |        |      | Jibar Tradeable Future | 6.8700                      | 93.1300                     | 6.9400                | 93.0600               | 1.019             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R023             | 01/08/2013 | 7.29   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R023             | 01/08/2013 | 7.30   | Put  | Bond Future            | 1,924.8000                  | 1.9248                      | 3,208.6400            | 3.2086                | 66.700            | 0            | 0           | 0             |
| 2013/07/05 | R023             | 01/08/2013 |        |      | Bond Future            | 7.5810                      | 104.4757                    | 7.7722                | 103.1918              | 2.523             | 0.0000       | 0.0000      | 10,999        |
| 2013/07/05 | R023             | 01/08/2013 | 7.30   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R023             | 01/08/2013 | 7.31   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R023             | 01/08/2013 | 7.29   | Put  | Bond Future            | 1,994.1700                  | 1.9942                      | 3,278.0100            | 3.2780                | 64.380            | 0            | 0           | 0             |
| 2013/07/05 | R023             | 01/08/2013 | 7.31   | Put  | Bond Future            | 1,855.4900                  | 1.8555                      | 3,139.3300            | 3.1393                | 69.191            | 0            | 0           | 0             |
| 2013/07/05 | R023             | 07/11/2013 | 6.50   | Put  | Bond Future            | 8,135.5000                  | 8.1355                      | 9,437.5000            | 9.4375                | 16.004            | 0            | 0           | 0             |
| 2013/07/05 | R023             | 07/11/2013 |        |      | Bond Future            | 7.6755                      | 102.0339                    | 7.8750                | 100.7319              | 2.598             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R023             | 07/11/2013 | 6.49   | Put  | Bond Future            | 8,208.2300                  | 8.2082                      | 9,510.2300            | 9.5102                | 15.862            | 0            | 0           | 0             |
| 2013/07/05 | R023             | 07/11/2013 | 6.51   | Put  | Bond Future            | 8,062.8200                  | 8.0628                      | 9,364.8200            | 9.3648                | 16.148            | 0            | 0           | 0             |
| 2013/07/05 | R023             | 07/11/2013 | 6.50   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R023             | 07/11/2013 | 6.51   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R023             | 07/11/2013 | 6.49   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R157             | 01/08/2013 | 116.11 | Call | Bond Future            | 90,373.7200                 | 90.3737                     | 90,087.6200           | 90.0876               | (0.317)           | 0            | 0           | 0             |
| 2013/07/05 | R157             | 01/08/2013 |        |      | Bond Future            | 6.0406                      | 119.8293                    | 6.1747                | 119.5433              | 2.220             | 0.0000       | 0.0000      | 22,579        |
| 2013/07/05 | R157             | 01/08/2013 | 116.11 | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R157             | 07/11/2013 |        |      | Bond Future            | 6.1664                      | 114.7135                    | 6.3228                | 114.4234              | 2.536             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R157             | 07/11/2013 | 5.60   | Call | Bond Future            | 366.8200                    | 0.3668                      | 285.0900              | 0.2851                | (22.281)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 07/11/2013 | 5.59   | Put  | Bond Future            | 1,439.4100                  | 1.4394                      | 1,648.7500            | 1.6488                | 14.543            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 07/11/2013 | 5.61   | Put  | Bond Future            | 1,413.2400                  | 1.4132                      | 1,620.6800            | 1.6207                | 14.678            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 07/11/2013 | 5.60   | Put  | Bond Future            | 1,426.2900                  | 1.4263                      | 1,634.6900            | 1.6347                | 14.611            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 07/11/2013 | 5.61   | Call | Bond Future            | 372.5900                    | 0.3726                      | 289.9000              | 0.2899                | (22.193)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R157             | 07/11/2013 | 5.59   | Call | Bond Future | 361.1200              | 0.3611              | 280.3300        | 0.2803        | (22.372)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 06/02/2014 | 5.64   | Call | Bond Future | 460.7400              | 0.4607              | 371.6400        | 0.3716        | (19.338)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 06/02/2014 | 5.65   | Put  | Bond Future | 1,521.7500            | 1.5218              | 1,726.0400      | 1.7260        | 13.425            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 06/02/2014 |        |      | Bond Future | 6.3061                | 116.2546            | 6.4904          | 115.9605      | 2.923             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R157             | 06/02/2014 | 5.65   | Call | Bond Future | 465.8400              | 0.4658              | 376.0000        | 0.3760        | (19.286)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 06/02/2014 | 5.66   | Call | Bond Future | 470.9700              | 0.4710              | 380.3900        | 0.3804        | (19.233)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 06/02/2014 | 5.64   | Put  | Bond Future | 1,532.8500            | 1.5328              | 1,737.8800      | 1.7379        | 13.376            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 06/02/2014 | 5.66   | Put  | Bond Future | 1,510.6900            | 1.5107              | 1,714.2400      | 1.7142        | 13.474            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 08/05/2014 | 5.20   | Call | Bond Future | 297.1800              | 0.2972              | 234.0000        | 0.2340        | (21.260)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 08/05/2014 |        |      | Bond Future | 6.4744                | 111.0196            | 6.6963          | 110.7215      | 3.428             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R157             | 08/05/2014 | 5.21   | Call | Bond Future | 300.2400              | 0.3002              | 236.5500        | 0.2366        | (21.213)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 08/05/2014 | 5.19   | Call | Bond Future | 294.1400              | 0.2941              | 231.4800        | 0.2315        | (21.303)          | 0            | 0           | 0             |
| 2013/07/05 | R157             | 08/05/2014 | 5.20   | Put  | Bond Future | 2,031.3600            | 2.0314              | 2,266.3000      | 2.2663        | 11.566            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 08/05/2014 | 5.19   | Put  | Bond Future | 2,042.0800            | 2.0421              | 2,277.5400      | 2.2775        | 11.530            | 0            | 0           | 0             |
| 2013/07/05 | R157             | 08/05/2014 | 5.21   | Put  | Bond Future | 2,020.6600            | 2.0207              | 2,255.0900      | 2.2551        | 11.602            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 7.20   | Call | Bond Future | 173.7000              | 0.1737              | 61.4800         | 0.0615        | (64.606)          | 0            | 0           | 6,800         |
| 2013/07/05 | R186             | 01/08/2013 | 7.00   | Put  | Bond Future | 9,057.4700            | 9.0575              | 10,869.3300     | 10.8693       | 20.004            | 0            | 0           | 4,100         |
| 2013/07/05 | R186             | 01/08/2013 | 9.00   | Call | Bond Future | 9,602.7800            | 9.6028              | 7,802.1300      | 7.8021        | (18.751)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 7.50   | Put  | Bond Future | 4,545.5800            | 4.5456              | 6,083.3200      | 6.0833        | 33.829            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 8.80   | Call | Bond Future | 7,987.1400            | 7.9871              | 6,251.6500      | 6.2516        | (21.729)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 |        |      | Bond Future | 7.9157                | 122.3890            | 8.1168          | 120.5310      | 2.541             | 0.0000       | 0.0000      | 58,541        |
| 2013/07/05 | R186             | 01/08/2013 | 7.25   | Call | Bond Future | 216.4300              | 0.2164              | 79.7000         | 0.0797        | (63.175)          | 0            | 0           | 5,315         |
| 2013/07/05 | R186             | 01/08/2013 | 7.80   | Call | Bond Future | 1,448.0200            | 1.4480              | 774.5200        | 0.7745        | (46.512)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 128.26 | Call | Bond Future | 113,116.5700          | 113.1166            | 111,258.5700    | 111.2586      | (1.643)           | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 6.75   | Put  | Bond Future | 11,622.6500           | 11.6227             | 13,468.6900     | 13.4687       | 15.883            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 7.20   | Put  | Bond Future | 7,124.0400            | 7.1240              | 8,869.8200      | 8.8698        | 24.505            | 0            | 0           | 2,957         |
| 2013/07/05 | R186             | 01/08/2013 | 8.00   | Call | Bond Future | 2,360.8000            | 2.3608              | 1,405.3800      | 1.4054        | (40.470)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 9.00   | Put  | Bond Future | 43.7900               | 0.0438              | 101.1400        | 0.1011        | 130.966           | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 7.50   | Call | Bond Future | 574.7100              | 0.5747              | 254.4500        | 0.2545        | (55.725)          | 0            | 0           | 6,800         |
| 2013/07/05 | R186             | 01/08/2013 | 6.80   | Call | Bond Future | 21.3300               | 0.0213              | 5.3100          | 0.0053        | (75.105)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 6.50   | Call | Bond Future | 3.0600                | 0.0031              | 0.5700          | 0.0006        | (81.373)          | 0            | 0           | 500           |
| 2013/07/05 | R186             | 01/08/2013 | 7.80   | Put  | Bond Future | 2,535.1000            | 2.5351              | 3,719.6000      | 3.7196        | 46.724            | 0            | 0           | 20            |
| 2013/07/05 | R186             | 01/08/2013 | 6.75   | Call | Bond Future | 15.6800               | 0.0157              | 3.7200          | 0.0037        | (76.276)          | 0            | 0           | 1,000         |
| 2013/07/05 | R186             | 01/08/2013 | 6.50   | Put  | Bond Future | 14,298.3400           | 14.2983             | 16,153.8500     | 16.1538       | 12.977            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 7.25   | Put  | Bond Future | 6,663.3900            | 6.6634              | 8,384.6600      | 8.3847        | 25.832            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 128.26 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 7.00   | Call | Bond Future | 65.8600               | 0.0659              | 19.7200         | 0.0197        | (70.058)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 8.80   | Put  | Bond Future | 108.8700              | 0.1089              | 231.3800        | 0.2314        | 112.529           | 0            | 0           | 6,800         |
| 2013/07/05 | R186             | 01/08/2013 | 8.00   | Put  | Bond Future | 1,576.7900            | 1.5768              | 2,479.3700      | 2.4794        | 57.242            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 01/08/2013 | 6.80   | Put  | Bond Future | 11,099.4600           | 11.0995             | 12,941.4400     | 12.9414       | 16.595            | 0            | 0           | 100           |
| 2013/07/05 | R186             | 07/11/2013 | 8.16   | Put  | Bond Future | 3,570.0200            | 3.5700              | 4,432.4600      | 4.4325        | 24.158            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 9.00   | Put  | Bond Future | 1,248.4000            | 1.2484              | 1,651.6800      | 1.6517        | 32.304            | 0            | 0           | 1,200         |
| 2013/07/05 | R186             | 07/11/2013 |        |      | Bond Future | 8.0077                | 124.1156            | 8.2165          | 122.2314      | 2.608             | 0.0000       | 0.0000      | 640           |
| 2013/07/05 | R186             | 07/11/2013 | 6.50   | Put  | Bond Future | 15,369.2700           | 15.3693             | 17,098.1600     | 17.0982       | 11.249            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 8.15   | Put  | Bond Future | 3,610.5300            | 3.6105              | 4,479.3600      | 4.4794        | 24.064            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 6.75   | Put  | Bond Future | 12,986.4300           | 12.9864             | 14,638.3200     | 14.6383       | 12.720            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 8.14   | Call | Bond Future | 4,849.8500            | 4.8499              | 3,840.8000      | 3.8408        | (20.806)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R186             | 07/11/2013 | 8.75   | Call | Bond Future | 8,255.6600            | 8.2557              | 6,891.4300      | 6.8914        | (16.525)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 8.00   | Call | Bond Future | 4,188.9700            | 4.1890              | 3,270.5300      | 3.2705        | (21.925)          | 0            | 0           | 1,000         |
| 2013/07/05 | R186             | 07/11/2013 | 8.15   | Call | Bond Future | 4,898.9200            | 4.8989              | 3,883.4700      | 3.8835        | (20.728)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 6.50   | Call | Bond Future | 439.4200              | 0.4394              | 284.0300        | 0.2840        | (35.363)          | 0            | 0           | 5,290         |
| 2013/07/05 | R186             | 07/11/2013 | 8.16   | Call | Bond Future | 4,948.2300            | 4.9482              | 3,926.3900      | 3.9264        | (20.651)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 8.00   | Put  | Bond Future | 4,259.4300            | 4.2594              | 5,225.2700      | 5.2253        | 22.675            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 8.75   | Put  | Bond Future | 1,742.5900            | 1.7426              | 2,262.6400      | 2.2626        | 29.844            | 0            | 0           | 1,030         |
| 2013/07/05 | R186             | 07/11/2013 | 9.00   | Call | Bond Future | 9,842.8400            | 9.8428              | 8,361.8400      | 8.3618        | (15.046)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 07/11/2013 | 6.75   | Call | Bond Future | 702.9900              | 0.7030              | 470.6000        | 0.4706        | (33.057)          | 0            | 0           | 1,000         |
| 2013/07/05 | R186             | 07/11/2013 | 8.14   | Put  | Bond Future | 3,651.3800            | 3.6514              | 4,526.6100      | 4.5266        | 23.970            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 06/02/2014 |        |      | Bond Future | 8.0934                | 120.4926            | 8.3097          | 118.5830      | 2.673             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R186             | 06/02/2014 | 7.75   | Call | Bond Future | 4,036.5200            | 4.0365              | 3,253.3400      | 3.2533        | (19.402)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 06/02/2014 | 7.74   | Put  | Bond Future | 7,213.7200            | 7.2137              | 8,345.2000      | 8.3452        | 15.685            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 06/02/2014 | 7.76   | Put  | Bond Future | 7,102.6500            | 7.1026              | 8,224.0900      | 8.2241        | 15.789            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 06/02/2014 | 7.75   | Put  | Bond Future | 7,158.0400            | 7.1580              | 8,284.5000      | 8.2845        | 15.737            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 06/02/2014 | 7.76   | Call | Bond Future | 4,073.6400            | 4.0736              | 3,285.4400      | 3.2854        | (19.349)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 06/02/2014 | 7.74   | Call | Bond Future | 3,999.6000            | 3.9996              | 3,221.4400      | 3.2214        | (19.456)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 08/05/2014 |        |      | Bond Future | 8.1826                | 122.1242            | 8.4068          | 120.1888      | 2.741             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R186             | 08/05/2014 | 7.09   | Put  | Bond Future | 12,756.5100           | 12.7565             | 14,164.4200     | 14.1644       | 11.037            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 08/05/2014 | 7.10   | Call | Bond Future | 2,682.5800            | 2.6826              | 2,151.2500      | 2.1513        | (19.807)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 08/05/2014 | 7.11   | Call | Bond Future | 2,708.1300            | 2.7081              | 2,172.9600      | 2.1730        | (19.762)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 08/05/2014 | 7.09   | Call | Bond Future | 2,657.1900            | 2.6572              | 2,129.6800      | 2.1297        | (19.852)          | 0            | 0           | 0             |
| 2013/07/05 | R186             | 08/05/2014 | 7.11   | Put  | Bond Future | 12,612.0800           | 12.6121             | 14,012.3300     | 14.0123       | 11.102            | 0            | 0           | 0             |
| 2013/07/05 | R186             | 08/05/2014 | 7.10   | Put  | Bond Future | 12,684.1600           | 12.6842             | 14,088.2500     | 14.0883       | 11.070            | 0            | 0           | 0             |
| 2013/07/05 | R197             | 01/08/2013 | 294.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R197             | 01/08/2013 | 295.00 | Put  | Bond Future | 19,999.1100           | 19.9991             | 19,991.3600     | 19.9914       | (0.039)           | 0            | 0           | 0             |
| 2013/07/05 | R197             | 01/08/2013 |        |      | Bond Future | 275.0009              | 275.0009            | 275.0086        | 275.0086      | 0.003             | 0.0000       | 0.0000      | 2,546         |
| 2013/07/05 | R197             | 01/08/2013 | 294.99 | Put  | Bond Future | 19,989.1100           | 19.9891             | 19,981.3600     | 19.9814       | (0.039)           | 0            | 0           | 0             |
| 2013/07/05 | R197             | 01/08/2013 | 295.01 | Put  | Bond Future | 20,009.1100           | 20.0091             | 20,001.3600     | 20.0014       | (0.039)           | 0            | 0           | 0             |
| 2013/07/05 | R197             | 01/08/2013 | 295.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R197             | 01/08/2013 | 295.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 01/08/2013 |        |      | Bond Future | 5.5890                | 105.2148            | 5.6253          | 105.1660      | 0.649             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R201             | 01/08/2013 | 107.45 | Call | Bond Future | 67,969.0900           | 67.9691             | 67,920.3400     | 67.9203       | (0.072)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 01/08/2013 | 107.45 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 07/11/2013 | 4.79   | Put  | Bond Future | 1,059.9500            | 1.0600              | 1,099.4800      | 1.0995        | 3.729             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 07/11/2013 |        |      | Bond Future | 5.6628                | 106.6991            | 5.7084          | 106.6497      | 0.805             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R201             | 07/11/2013 | 4.80   | Put  | Bond Future | 1,050.9800            | 1.0510              | 1,090.3600      | 1.0904        | 3.747             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 07/11/2013 | 4.81   | Put  | Bond Future | 1,042.0300            | 1.0420              | 1,081.2700      | 1.0813        | 3.766             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 07/11/2013 | 4.79   | Call | Bond Future | 106.2900              | 0.1063              | 96.3600         | 0.0964        | (9.342)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 07/11/2013 | 4.80   | Call | Bond Future | 108.3200              | 0.1083              | 98.2400         | 0.0982        | (9.306)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 07/11/2013 | 4.81   | Call | Bond Future | 110.3700              | 0.1104              | 100.1500        | 0.1002        | (9.260)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 06/02/2014 | 5.24   | Put  | Bond Future | 679.3600              | 0.6794              | 711.3400        | 0.7113        | 4.707             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 06/02/2014 |        |      | Bond Future | 5.7358                | 103.7239            | 5.7953          | 103.6737      | 1.038             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R201             | 06/02/2014 | 5.26   | Put  | Bond Future | 668.3600              | 0.6684              | 700.0400        | 0.7000        | 4.740             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 06/02/2014 | 5.24   | Call | Bond Future | 259.8200              | 0.2598              | 241.6000        | 0.2416        | (7.013)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 06/02/2014 | 5.25   | Put  | Bond Future | 673.8500              | 0.6739              | 705.6800        | 0.7057        | 4.724             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R201             | 06/02/2014 | 5.25   | Call | Bond Future | 262.8000              | 0.2628              | 244.4300        | 0.2444        | (6.990)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 06/02/2014 | 5.26   | Call | Bond Future | 265.8000              | 0.2658              | 247.2800        | 0.2473        | (6.968)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 08/05/2014 |        |      | Bond Future | 5.8564                | 105.1284            | 5.9414          | 105.0775      | 1.451             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R201             | 08/05/2014 | 4.75   | Call | Bond Future | 150.4200              | 0.1504              | 137.4300        | 0.1374        | (8.636)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 08/05/2014 | 4.76   | Call | Bond Future | 151.9400              | 0.1519              | 138.8600        | 0.1389        | (8.609)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 08/05/2014 | 4.74   | Call | Bond Future | 148.9000              | 0.1489              | 136.0200        | 0.1360        | (8.650)           | 0            | 0           | 0             |
| 2013/07/05 | R201             | 08/05/2014 | 4.76   | Put  | Bond Future | 812.5900              | 0.8126              | 850.3900        | 0.8504        | 4.652             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 08/05/2014 | 4.75   | Put  | Bond Future | 817.1300              | 0.8171              | 855.0200        | 0.8550        | 4.637             | 0            | 0           | 0             |
| 2013/07/05 | R201             | 08/05/2014 | 4.74   | Put  | Bond Future | 821.6700              | 0.8217              | 859.6700        | 0.8597        | 4.625             | 0            | 0           | 0             |
| 2013/07/05 | R202             | 01/08/2013 | 222.99 | Put  | Bond Future | 18,432.5000           | 18.4325             | 18,423.5500     | 18.4236       | (0.049)           | 0            | 0           | 0             |
| 2013/07/05 | R202             | 01/08/2013 |        |      | Bond Future | 204.5575              | 204.5575            | 204.5665        | 204.5665      | 0.004             | 0.0000       | 0.0000      | 44,020        |
| 2013/07/05 | R202             | 01/08/2013 | 223.01 | Put  | Bond Future | 18,452.5000           | 18.4525             | 18,443.5500     | 18.4436       | (0.049)           | 0            | 0           | 0             |
| 2013/07/05 | R202             | 01/08/2013 | 223.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R202             | 01/08/2013 | 223.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R202             | 01/08/2013 | 222.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R202             | 01/08/2013 | 223.00 | Put  | Bond Future | 18,442.5000           | 18.4425             | 18,433.5500     | 18.4336       | (0.049)           | 0            | 0           | 0             |
| 2013/07/05 | R203             | 01/08/2013 |        |      | Bond Future | 6.7824                | 108.4032            | 6.9498          | 107.7950      | 2.468             | 0.0000       | 0.0000      | 3,923         |
| 2013/07/05 | R203             | 01/08/2013 | 109.11 | Call | Bond Future | 95,190.0400           | 95.1900             | 94,581.8300     | 94.5818       | (0.639)           | 0            | 0           | 0             |
| 2013/07/05 | R203             | 01/08/2013 | 109.11 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 6.01   | Call | Bond Future | 356.2600              | 0.3563              | 249.8000        | 0.2498        | (29.883)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 |        |      | Bond Future | 6.9059                | 105.7732            | 7.0871          | 105.1564      | 2.625             | 0.0000       | 0.0000      | 1,656         |
| 2013/07/05 | R203             | 07/11/2013 | 5.99   | Call | Bond Future | 343.3900              | 0.3434              | 240.0800        | 0.2401        | (30.085)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 5.71   | Put  | Bond Future | 4,384.2800            | 4.3843              | 4,935.2700      | 4.9353        | 12.567            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 6.00   | Call | Bond Future | 349.7000              | 0.3497              | 244.8300        | 0.2448        | (29.989)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 571.00 | Call | Bond Future | 103,543.6400          | 103.5436            | 102,926.8500    | 102.9268      | (0.596)           | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 5.99   | Put  | Bond Future | 3,529.6600            | 3.5297              | 4,043.1400      | 4.0431        | 14.548            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 6.01   | Put  | Bond Future | 3,471.6900            | 3.4717              | 3,982.0200      | 3.9820        | 14.700            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 571.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R203             | 07/11/2013 | 5.71   | Call | Bond Future | 200.2400              | 0.2002              | 134.4400        | 0.1344        | (32.861)          | 0            | 0           | 15            |
| 2013/07/05 | R203             | 07/11/2013 | 6.00   | Put  | Bond Future | 3,500.5400            | 3.5005              | 4,012.4600      | 4.0125        | 14.624            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 06/02/2014 |        |      | Bond Future | 7.0306                | 107.1941            | 7.2269          | 106.5689      | 2.791             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R203             | 06/02/2014 | 5.95   | Put  | Bond Future | 4,026.0700            | 4.0261              | 4,529.2400      | 4.5292        | 12.498            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 06/02/2014 | 6.14   | Put  | Bond Future | 3,539.6500            | 3.5396              | 4,015.8400      | 4.0158        | 13.453            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 06/02/2014 | 6.16   | Put  | Bond Future | 3,490.3600            | 3.4904              | 3,963.5400      | 3.9635        | 13.557            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 06/02/2014 | 6.15   | Put  | Bond Future | 3,514.9600            | 3.5150              | 3,989.6500      | 3.9896        | 13.505            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 06/02/2014 | 6.16   | Call | Bond Future | 660.0100              | 0.6600              | 508.0300        | 0.5080        | (23.027)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 06/02/2014 | 5.95   | Call | Bond Future | 498.8900              | 0.4989              | 376.9000        | 0.3769        | (24.452)          | 0            | 0           | 16            |
| 2013/07/05 | R203             | 06/02/2014 | 6.14   | Call | Bond Future | 643.1700              | 0.6432              | 494.2000        | 0.4942        | (23.162)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 06/02/2014 | 6.15   | Call | Bond Future | 651.5500              | 0.6516              | 501.0800        | 0.5011        | (23.094)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 08/05/2014 | 5.76   | Call | Bond Future | 529.0200              | 0.5290              | 411.7700        | 0.4118        | (22.164)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 08/05/2014 | 7.40   | Put  | Bond Future | 1,654.0300            | 1.6540              | 1,942.0300      | 1.9420        | 17.412            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 08/05/2014 | 5.74   | Call | Bond Future | 517.4000              | 0.5174              | 402.2400        | 0.4022        | (22.257)          | 0            | 0           | 0             |
| 2013/07/05 | R203             | 08/05/2014 |        |      | Bond Future | 7.1634                | 104.4843            | 7.3766          | 103.8507      | 2.976             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R203             | 08/05/2014 | 5.76   | Put  | Bond Future | 4,822.4200            | 4.8224              | 5,338.7900      | 5.3388        | 10.708            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 08/05/2014 | 5.75   | Put  | Bond Future | 4,847.9700            | 4.8480              | 5,365.3800      | 5.3654        | 10.673            | 0            | 0           | 0             |
| 2013/07/05 | R203             | 08/05/2014 | 5.74   | Put  | Bond Future | 4,873.5600            | 4.8736              | 5,392.0200      | 5.3920        | 10.638            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R203             | 08/05/2014 | 7.40   | Call | Bond Future | 2,356.9600                  | 2.3570                      | 2,011.3400            | 2.0113                | (14.664)          | 0            | 0           | 16            |
| 2013/07/05 | R203             | 08/05/2014 | 5.75   | Call | Bond Future | 523.1900                    | 0.5232                      | 406.9800              | 0.4070                | (22.212)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 01/08/2013 |        |      | Bond Future | 7.0100                      | 105.3632                    | 7.1868                | 104.5651              | 2.523             | 0.0000       | 0.0000      | 25,172        |
| 2013/07/05 | R204             | 01/08/2013 | 110.75 | Call | Bond Future | 96,479.7300                 | 96.4797                     | 95,681.6400           | 95.6816               | (0.827)           | 0            | 0           | 0             |
| 2013/07/05 | R204             | 01/08/2013 | 110.75 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R204             | 07/11/2013 |        |      | Bond Future | 7.1198                      | 106.8497                    | 7.3082                | 106.0403              | 2.647             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R204             | 07/11/2013 | 7.00   | Put  | Bond Future | 2,198.3000                  | 2.1983                      | 2,649.8800            | 2.6499                | 20.542            | 0            | 0           | 1,270         |
| 2013/07/05 | R204             | 07/11/2013 | 6.29   | Put  | Bond Future | 4,283.8100                  | 4.2838                      | 4,921.3400            | 4.9213                | 14.882            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 07/11/2013 | 6.31   | Put  | Bond Future | 4,214.4200                  | 4.2144                      | 4,847.5000            | 4.8475                | 15.022            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 07/11/2013 | 6.29   | Call | Bond Future | 625.5600                    | 0.6256                      | 453.6600              | 0.4537                | (27.479)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 07/11/2013 | 6.30   | Put  | Bond Future | 4,249.0400                  | 4.2490                      | 4,884.3600            | 4.8844                | 14.952            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 07/11/2013 | 7.00   | Call | Bond Future | 1,679.7800                  | 1.6798                      | 1,321.9300            | 1.3219                | (21.303)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 07/11/2013 | 6.30   | Call | Bond Future | 635.8100                    | 0.6358                      | 461.7000              | 0.4617                | (27.384)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 07/11/2013 | 6.31   | Call | Bond Future | 646.1900                    | 0.6462                      | 469.8400              | 0.4698                | (27.291)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 06/02/2014 | 6.39   | Call | Bond Future | 1,113.3100                  | 1.1133                      | 884.1100              | 0.8841                | (20.587)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 06/02/2014 |        |      | Bond Future | 7.2254                      | 104.2544                    | 7.4258                | 103.4340              | 2.773             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R204             | 06/02/2014 | 6.40   | Call | Bond Future | 1,125.4900                  | 1.1255                      | 894.3900              | 0.8944                | (20.533)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 06/02/2014 | 6.41   | Call | Bond Future | 1,137.7600                  | 1.1378                      | 904.7600              | 0.9048                | (20.479)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 06/02/2014 | 6.39   | Put  | Bond Future | 4,621.9000                  | 4.6219                      | 5,213.0600            | 5.2131                | 12.790            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 06/02/2014 | 6.41   | Put  | Bond Future | 4,560.6700                  | 4.5607                      | 5,148.0300            | 5.1480                | 12.879            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 06/02/2014 | 6.40   | Put  | Bond Future | 4,591.2300                  | 4.5912                      | 5,180.4900            | 5.1805                | 12.834            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 08/05/2014 |        |      | Bond Future | 7.3414                      | 105.6661                    | 7.5551                | 104.8346              | 2.910             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R204             | 08/05/2014 | 6.05   | Call | Bond Future | 979.3300                    | 0.9793                      | 788.2000              | 0.7882                | (19.516)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 08/05/2014 | 6.06   | Call | Bond Future | 988.6600                    | 0.9887                      | 796.1000              | 0.7961                | (19.477)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 08/05/2014 | 6.04   | Call | Bond Future | 970.0600                    | 0.9701                      | 780.3600              | 0.7804                | (19.555)          | 0            | 0           | 0             |
| 2013/07/05 | R204             | 08/05/2014 | 6.05   | Put  | Bond Future | 6,185.5700                  | 6.1856                      | 6,825.9200            | 6.8259                | 10.352            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 08/05/2014 | 6.04   | Put  | Bond Future | 6,217.8500                  | 6.2178                      | 6,859.6300            | 6.8596                | 10.322            | 0            | 0           | 0             |
| 2013/07/05 | R204             | 08/05/2014 | 6.06   | Put  | Bond Future | 6,153.3600                  | 6.1534                      | 6,792.2800            | 6.7923                | 10.383            | 0            | 0           | 0             |
| 2013/07/05 | R206             | 01/08/2013 |        |      | Bond Future | 5.3724                      | 101.3337                    | 5.3941                | 101.3242              | 0.404             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R206             | 01/08/2013 | 103.94 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R206             | 01/08/2013 | 103.94 | Call | Bond Future | 30,335.6000                 | 30.3356                     | 30,326.0800           | 30.3261               | (0.031)           | 0            | 0           | 0             |
| 2013/07/05 | R206             | 07/11/2013 | 4.31   | Put  | Bond Future | 229.6500                    | 0.2296                      | 237.4600              | 0.2375                | 3.401             | 0            | 0           | 0             |
| 2013/07/05 | R206             | 07/11/2013 |        |      | Bond Future | 5.4758                      | 102.7633                    | 5.5300                | 102.7536              | 0.991             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R206             | 07/11/2013 | 4.30   | Put  | Bond Future | 231.1300                    | 0.2311                      | 238.9600              | 0.2390                | 3.388             | 0            | 0           | 0             |
| 2013/07/05 | R206             | 07/11/2013 | 4.31   | Call | Bond Future | 21.1600                     | 0.0212                      | 19.2900               | 0.0193                | (8.837)           | 0            | 0           | 0             |
| 2013/07/05 | R206             | 07/11/2013 | 4.29   | Call | Bond Future | 20.5400                     | 0.0205                      | 18.7100               | 0.0187                | (8.909)           | 0            | 0           | 0             |
| 2013/07/05 | R206             | 07/11/2013 | 4.30   | Call | Bond Future | 20.8500                     | 0.0208                      | 19.0000               | 0.0190                | (8.873)           | 0            | 0           | 0             |
| 2013/07/05 | R206             | 07/11/2013 | 4.29   | Put  | Bond Future | 232.6200                    | 0.2326                      | 240.4700              | 0.2405                | 3.375             | 0            | 0           | 0             |
| 2013/07/05 | R207             | 01/08/2013 | 106.18 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R207             | 01/08/2013 |        |      | Bond Future | 7.2945                      | 100.2013                    | 7.4709                | 99.3133               | 2.419             | 0.0000       | 0.0000      | 23,668        |
| 2013/07/05 | R207             | 01/08/2013 | 106.18 | Call | Bond Future | 92,630.1100                 | 92.6301                     | 91,742.1500           | 91.7422               | (0.959)           | 0            | 0           | 0             |
| 2013/07/05 | R207             | 07/11/2013 | 6.70   | Call | Bond Future | 871.6500                    | 0.8717                      | 645.2200              | 0.6452                | (25.977)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 07/11/2013 |        |      | Bond Future | 7.4003                      | 101.6149                    | 7.5864                | 100.7144              | 2.515             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R207             | 07/11/2013 | 6.71   | Call | Bond Future | 885.0100                    | 0.8850                      | 655.9000              | 0.6559                | (25.888)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 07/11/2013 | 6.69   | Put  | Bond Future | 4,388.8700                  | 4.3889                      | 5,065.5800            | 5.0656                | 15.419            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R207             | 07/11/2013 | 6.71   | Put  | Bond Future | 4,313.9700            | 4.3140              | 4,985.3400      | 4.9853        | 15.563            | 0            | 0           | 0             |
| 2013/07/05 | R207             | 07/11/2013 | 6.69   | Call | Bond Future | 858.4300              | 0.8584              | 634.6600        | 0.6347        | (26.067)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 07/11/2013 | 6.70   | Put  | Bond Future | 4,351.3300            | 4.3513              | 5,025.3800      | 5.0254        | 15.491            | 0            | 0           | 0             |
| 2013/07/05 | R207             | 06/02/2014 |        |      | Bond Future | 7.5029                | 99.3404             | 7.6990          | 98.4277       | 2.614             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R207             | 06/02/2014 | 6.65   | Call | Bond Future | 1,187.6600            | 1.1877              | 939.4100        | 0.9394        | (20.902)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 06/02/2014 | 6.64   | Put  | Bond Future | 5,315.4400            | 5.3154              | 5,981.9800      | 5.9820        | 12.540            | 0            | 0           | 0             |
| 2013/07/05 | R207             | 06/02/2014 | 6.66   | Put  | Bond Future | 5,244.3100            | 5.2443              | 5,906.5400      | 5.9065        | 12.628            | 0            | 0           | 0             |
| 2013/07/05 | R207             | 06/02/2014 | 6.65   | Put  | Bond Future | 5,279.8000            | 5.2798              | 5,944.1900      | 5.9442        | 12.584            | 0            | 0           | 0             |
| 2013/07/05 | R207             | 06/02/2014 | 6.66   | Call | Bond Future | 1,201.3300            | 1.2013              | 950.9200        | 0.9509        | (20.844)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 06/02/2014 | 6.64   | Call | Bond Future | 1,174.1000            | 1.1741              | 928.0000        | 0.9280        | (20.961)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 08/05/2014 | 6.21   | Put  | Bond Future | 7,565.8600            | 7.5659              | 8,295.9600      | 8.2960        | 9.650             | 0            | 0           | 0             |
| 2013/07/05 | R207             | 08/05/2014 | 6.19   | Put  | Bond Future | 7,643.7700            | 7.6438              | 8,376.9200      | 8.3769        | 9.591             | 0            | 0           | 0             |
| 2013/07/05 | R207             | 08/05/2014 |        |      | Bond Future | 7.6163                | 100.6856            | 7.8233          | 99.7606       | 2.718             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R207             | 08/05/2014 | 6.20   | Put  | Bond Future | 7,604.7700            | 7.6048              | 8,336.4000      | 8.3364        | 9.621             | 0            | 0           | 0             |
| 2013/07/05 | R207             | 08/05/2014 | 6.20   | Call | Bond Future | 980.8800              | 0.9809              | 787.4800        | 0.7875        | (19.717)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 08/05/2014 | 6.21   | Call | Bond Future | 990.6100              | 0.9906              | 795.6800        | 0.7957        | (19.678)          | 0            | 0           | 0             |
| 2013/07/05 | R207             | 08/05/2014 | 6.19   | Call | Bond Future | 971.2200              | 0.9712              | 779.3400        | 0.7793        | (19.757)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 01/08/2013 |        |      | Bond Future | 7.3875                | 98.6725             | 7.5688          | 97.6573       | 2.455             | 0.0000       | 0.0000      | 18,125        |
| 2013/07/05 | R208             | 01/08/2013 | 101.40 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R208             | 01/08/2013 | 101.40 | Call | Bond Future | 89,628.0500           | 89.6281             | 88,612.8600     | 88.6129       | (1.133)           | 0            | 0           | 0             |
| 2013/07/05 | R208             | 07/11/2013 |        |      | Bond Future | 7.4862                | 96.6687             | 7.6763          | 95.6392       | 2.539             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R208             | 07/11/2013 | 6.79   | Put  | Bond Future | 4,863.6900            | 4.8637              | 5,633.7300      | 5.6337        | 15.832            | 0            | 0           | 0             |
| 2013/07/05 | R208             | 07/11/2013 | 6.81   | Put  | Bond Future | 4,779.2800            | 4.7793              | 5,543.1600      | 5.5432        | 15.983            | 0            | 0           | 0             |
| 2013/07/05 | R208             | 07/11/2013 | 6.80   | Put  | Bond Future | 4,821.3800            | 4.8214              | 5,588.3400      | 5.5883        | 15.907            | 0            | 0           | 0             |
| 2013/07/05 | R208             | 07/11/2013 | 7.50   | Put  | Bond Future | 2,392.4100            | 2.3924              | 2,914.4200      | 2.9144        | 21.819            | 0            | 0           | 1,520         |
| 2013/07/05 | R208             | 07/11/2013 | 6.81   | Call | Bond Future | 1,004.3700            | 1.0044              | 738.7400        | 0.7387        | (26.447)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 07/11/2013 | 6.79   | Call | Bond Future | 974.3700              | 0.9744              | 714.9000        | 0.7149        | (26.630)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 07/11/2013 | 7.50   | Call | Bond Future | 2,467.8300            | 2.4678              | 1,960.3300      | 1.9603        | (20.565)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 07/11/2013 | 6.80   | Call | Bond Future | 989.2900              | 0.9893              | 726.7400        | 0.7267        | (26.539)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 06/02/2014 | 6.74   | Put  | Bond Future | 5,916.6600            | 5.9167              | 6,672.7200      | 6.6727        | 12.778            | 0            | 0           | 0             |
| 2013/07/05 | R208             | 06/02/2014 |        |      | Bond Future | 7.5794                | 97.9673             | 7.7783          | 96.9239       | 2.624             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R208             | 06/02/2014 | 6.75   | Put  | Bond Future | 5,876.2500            | 5.8763              | 6,629.8200      | 6.6298        | 12.824            | 0            | 0           | 0             |
| 2013/07/05 | R208             | 06/02/2014 | 6.76   | Put  | Bond Future | 5,836.0100            | 5.8360              | 6,587.0800      | 6.5871        | 12.870            | 0            | 0           | 0             |
| 2013/07/05 | R208             | 06/02/2014 | 6.74   | Call | Bond Future | 1,354.0500            | 1.3541              | 1,066.7100      | 1.0667        | (21.221)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 06/02/2014 | 6.75   | Call | Bond Future | 1,369.5500            | 1.3696              | 1,079.7200      | 1.0797        | (21.162)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 06/02/2014 | 6.76   | Call | Bond Future | 1,385.1800            | 1.3852              | 1,092.8500      | 1.0928        | (21.104)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 08/05/2014 | 6.31   | Call | Bond Future | 1,119.1600            | 1.1192              | 893.2200        | 0.8932        | (20.188)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 08/05/2014 |        |      | Bond Future | 7.6768                | 95.8973             | 7.8851          | 94.8397       | 2.713             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R208             | 08/05/2014 | 6.29   | Call | Bond Future | 1,096.8800            | 1.0969              | 874.5400        | 0.8745        | (20.270)          | 0            | 0           | 0             |
| 2013/07/05 | R208             | 08/05/2014 | 6.31   | Put  | Bond Future | 8,431.5600            | 8.4316              | 9,263.1600      | 9.2632        | 9.863             | 0            | 0           | 0             |
| 2013/07/05 | R208             | 08/05/2014 | 6.30   | Put  | Bond Future | 8,476.3700            | 8.4764              | 9,309.7700      | 9.3098        | 9.832             | 0            | 0           | 0             |
| 2013/07/05 | R208             | 08/05/2014 | 6.29   | Put  | Bond Future | 8,521.2800            | 8.5213              | 9,356.4800      | 9.3565        | 9.801             | 0            | 0           | 0             |
| 2013/07/05 | R208             | 08/05/2014 | 6.30   | Call | Bond Future | 1,107.9800            | 1.1080              | 883.8400        | 0.8838        | (20.230)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 01/08/2013 |        |      | Bond Future | 8.6243                | 78.7085             | 8.8301          | 77.0796       | 2.387             | 0.0000       | 0.0000      | 18,298        |
| 2013/07/05 | R209             | 01/08/2013 | 79.36  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R209             | 01/08/2013 | 8.00   | Put  | Bond Future | 5,584.7600            | 5.5848              | 7,041.7300      | 7.0417        | 26.088            | 0            | 0           | 2,000         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R209             | 01/08/2013 | 79.36  | Call | Bond Future | 68,759.3400           | 68.7593             | 67,130.4700     | 67.1305       | (2.369)           | 0            | 0           | 0             |
| 2013/07/05 | R209             | 01/08/2013 | 8.00   | Call | Bond Future | 294.2500              | 0.2943              | 122.3500        | 0.1223        | (58.420)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 8.80   | Put  | Bond Future | 3,654.6800            | 3.6547              | 4,429.5500      | 4.4295        | 21.202            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 9.50   | Put  | Bond Future | 1,676.2900            | 1.6763              | 2,126.1300      | 2.1261        | 26.835            | 0            | 0           | 980           |
| 2013/07/05 | R209             | 07/11/2013 |        |      | Bond Future | 8.7098                | 76.6746             | 8.9220          | 75.0227       | 2.437             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 8.80   | Call | Bond Future | 4,363.7900            | 4.3638              | 3,486.7600      | 3.4868        | (20.098)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 9.25   | Call | Bond Future | 6,338.4500            | 6.3385              | 5,242.4700      | 5.2425        | (17.291)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 8.81   | Call | Bond Future | 4,404.1100            | 4.4041              | 3,521.9300      | 3.5219        | (20.031)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 8.65   | Call | Bond Future | 3,784.0800            | 3.7841              | 2,985.1100      | 2.9851        | (21.114)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 8.79   | Call | Bond Future | 4,323.6500            | 4.3237              | 3,451.7800      | 3.4518        | (20.165)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 9.40   | Call | Bond Future | 7,057.7700            | 7.0578              | 5,896.5800      | 5.8966        | (16.453)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 9.70   | Put  | Bond Future | 1,316.4900            | 1.3165              | 1,691.3400      | 1.6913        | 28.473            | 0            | 0           | 1,520         |
| 2013/07/05 | R209             | 07/11/2013 | 9.25   | Put  | Bond Future | 2,242.7700            | 2.2428              | 2,798.6900      | 2.7987        | 24.787            | 0            | 0           | 1,000         |
| 2013/07/05 | R209             | 07/11/2013 | 8.79   | Put  | Bond Future | 3,692.6200            | 3.6926              | 4,472.6500      | 4.4726        | 21.124            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 9.40   | Put  | Bond Future | 1,886.3700            | 1.8864              | 2,377.0800      | 2.3771        | 26.013            | 0            | 0           | 5,000         |
| 2013/07/05 | R209             | 07/11/2013 | 9.50   | Call | Bond Future | 7,550.7200            | 7.5507              | 6,348.6600      | 6.3487        | (15.920)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 9.70   | Call | Bond Future | 8,564.0400            | 8.5640              | 7,286.9900      | 7.2870        | (14.912)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 07/11/2013 | 8.65   | Put  | Bond Future | 4,259.5500            | 4.2595              | 5,112.4800      | 5.1125        | 20.024            | 0            | 0           | 4,700         |
| 2013/07/05 | R209             | 07/11/2013 | 8.81   | Put  | Bond Future | 3,617.0400            | 3.6170              | 4,386.7600      | 4.3868        | 21.280            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 06/02/2014 | 8.56   | Call | Bond Future | 4,358.8000            | 4.3588              | 3,590.7000      | 3.5907        | (17.622)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 06/02/2014 |        |      | Bond Future | 8.7890                | 77.7046             | 9.0074          | 76.0305       | 2.485             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R209             | 06/02/2014 | 8.54   | Call | Bond Future | 4,290.4700            | 4.2905              | 3,530.5700      | 3.5306        | (17.711)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 06/02/2014 | 8.55   | Call | Bond Future | 4,324.5700            | 4.3246              | 3,560.5700      | 3.5606        | (17.666)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 06/02/2014 | 8.54   | Put  | Bond Future | 6,271.8400            | 6.2718              | 7,186.0700      | 7.1861        | 14.577            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 06/02/2014 | 8.56   | Put  | Bond Future | 6,178.0500            | 6.1780              | 7,084.0800      | 7.0841        | 14.665            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 06/02/2014 | 8.55   | Put  | Bond Future | 6,224.8100            | 6.2248              | 7,134.9400      | 7.1349        | 14.621            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 08/05/2014 |        |      | Bond Future | 8.8692                | 75.6118             | 9.0940          | 73.9150       | 2.535             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R209             | 08/05/2014 | 7.85   | Call | Bond Future | 2,933.2600            | 2.9333              | 2,399.3600      | 2.3994        | (18.202)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 08/05/2014 | 7.86   | Call | Bond Future | 2,958.0600            | 2.9581              | 2,420.8000      | 2.4208        | (18.163)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 08/05/2014 | 7.84   | Call | Bond Future | 2,908.6000            | 2.9086              | 2,378.0500      | 2.3781        | (18.241)          | 0            | 0           | 0             |
| 2013/07/05 | R209             | 08/05/2014 | 7.85   | Put  | Bond Future | 11,442.8500           | 11.4429             | 12,605.7800     | 12.6058       | 10.163            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 08/05/2014 | 7.84   | Put  | Bond Future | 11,508.8500           | 11.5088             | 12,675.1300     | 12.6751       | 10.134            | 0            | 0           | 0             |
| 2013/07/05 | R209             | 08/05/2014 | 7.86   | Put  | Bond Future | 11,377.1300           | 11.3771             | 12,536.7000     | 12.5367       | 10.192            | 0            | 0           | 0             |
| 2013/07/05 | R210             | 01/08/2013 | 173.01 | Put  | Bond Future | 15,598.2300           | 15.5982             | 15,592.1200     | 15.5921       | (0.039)           | 0            | 0           | 0             |
| 2013/07/05 | R210             | 01/08/2013 |        |      | Bond Future | 157.4118              | 157.4118            | 157.4179        | 157.4179      | 0.004             | 0.0000       | 0.0000      | 1,237         |
| 2013/07/05 | R210             | 01/08/2013 | 173.00 | Put  | Bond Future | 15,588.2300           | 15.5882             | 15,582.1200     | 15.5821       | (0.039)           | 0            | 0           | 0             |
| 2013/07/05 | R210             | 01/08/2013 | 172.99 | Put  | Bond Future | 15,578.2300           | 15.5782             | 15,572.1200     | 15.5721       | (0.039)           | 0            | 0           | 0             |
| 2013/07/05 | R210             | 01/08/2013 | 173.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R210             | 01/08/2013 | 173.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R210             | 01/08/2013 | 172.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R211             | 01/08/2013 | 130.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R211             | 01/08/2013 |        |      | Bond Future | 128.5220              | 128.5220            | 128.5198        | 128.5198      | (0.002)           | 0.0000       | 0.0000      | 522           |
| 2013/07/05 | R211             | 01/08/2013 | 130.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R211             | 01/08/2013 | 129.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R211             | 01/08/2013 | 130.00 | Put  | Bond Future | 1,478.0400            | 1.4780              | 1,480.2200      | 1.4802        | 0.147             | 0            | 0           | 0             |
| 2013/07/05 | R211             | 01/08/2013 | 129.99 | Put  | Bond Future | 1,468.0400            | 1.4680              | 1,470.2200      | 1.4702        | 0.148             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R211             | 01/08/2013 | 130.01 | Put  | Bond Future | 1,488.0400            | 1.4880              | 1,490.2200      | 1.4902        | 0.147             | 0            | 0           | 0             |
| 2013/07/05 | R212             | 01/08/2013 |        |      | Bond Future | 129.5287              | 129.5287            | 129.5318        | 129.5318      | 0.002             | 0.0000       | 0.0000      | 21,791        |
| 2013/07/05 | R212             | 01/08/2013 | 137.99 | Put  | Bond Future | 8,461.3200            | 8.4613              | 8,458.1700      | 8.4582        | (0.037)           | 0            | 0           | 0             |
| 2013/07/05 | R212             | 01/08/2013 | 138.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R212             | 01/08/2013 | 138.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R212             | 01/08/2013 | 137.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R212             | 01/08/2013 | 138.01 | Put  | Bond Future | 8,481.3200            | 8.4813              | 8,478.1700      | 8.4782        | (0.037)           | 0            | 0           | 0             |
| 2013/07/05 | R212             | 01/08/2013 | 138.00 | Put  | Bond Future | 8,471.3200            | 8.4713              | 8,468.1700      | 8.4682        | (0.037)           | 0            | 0           | 0             |
| 2013/07/05 | R213             | 01/08/2013 | 91.25  | Call | Bond Future | 79,164.1900           | 79.1642             | 77,624.1900     | 77.6242       | (1.945)           | 0            | 0           | 0             |
| 2013/07/05 | R213             | 01/08/2013 |        |      | Bond Future | 8.4605                | 89.7792             | 8.6513          | 88.2392       | 2.255             | 0.0000       | 0.0000      | 8,086         |
| 2013/07/05 | R213             | 01/08/2013 | 91.25  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R213             | 07/11/2013 | 8.60   | Call | Bond Future | 4,216.5400            | 4.2165              | 3,408.6500      | 3.4087        | (19.160)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 07/11/2013 |        |      | Bond Future | 8.5520                | 87.5090             | 8.7490          | 85.9473       | 2.304             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R213             | 07/11/2013 | 8.61   | Call | Bond Future | 4,257.1300            | 4.2571              | 3,444.2800      | 3.4443        | (19.094)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 07/11/2013 | 8.59   | Put  | Bond Future | 3,871.7900            | 3.8718              | 4,630.6000      | 4.6306        | 19.598            | 0            | 0           | 0             |
| 2013/07/05 | R213             | 07/11/2013 | 8.61   | Put  | Bond Future | 3,793.1800            | 3.7932              | 4,542.0700      | 4.5421        | 19.743            | 0            | 0           | 0             |
| 2013/07/05 | R213             | 07/11/2013 | 8.60   | Put  | Bond Future | 3,832.3300            | 3.8323              | 4,586.1800      | 4.5862        | 19.671            | 0            | 0           | 0             |
| 2013/07/05 | R213             | 07/11/2013 | 8.59   | Call | Bond Future | 4,176.1400            | 4.1761              | 3,373.2100      | 3.3732        | (19.227)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 06/02/2014 |        |      | Bond Future | 8.6384                | 88.6846             | 8.8416          | 87.1018       | 2.352             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R213             | 06/02/2014 | 8.29   | Put  | Bond Future | 6,772.5400            | 6.7725              | 7,679.5400      | 7.6795        | 13.392            | 0            | 0           | 0             |
| 2013/07/05 | R213             | 06/02/2014 | 8.31   | Put  | Bond Future | 6,673.2600            | 6.6733              | 7,572.4900      | 7.5725        | 13.475            | 0            | 0           | 0             |
| 2013/07/05 | R213             | 06/02/2014 | 8.29   | Call | Bond Future | 3,956.3600            | 3.9564              | 3,280.5600      | 3.2806        | (17.081)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 06/02/2014 | 8.30   | Put  | Bond Future | 6,722.7700            | 6.7228              | 7,625.8800      | 7.6259        | 13.434            | 0            | 0           | 0             |
| 2013/07/05 | R213             | 06/02/2014 | 8.30   | Call | Bond Future | 3,989.2700            | 3.9893              | 3,309.5800      | 3.3096        | (17.038)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 06/02/2014 | 8.31   | Call | Bond Future | 4,022.3300            | 4.0223              | 3,338.7600      | 3.3388        | (16.994)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 08/05/2014 | 7.65   | Put  | Bond Future | 11,737.2100           | 11.7372             | 12,858.7900     | 12.8588       | 9.556             | 0            | 0           | 0             |
| 2013/07/05 | R213             | 08/05/2014 |        |      | Bond Future | 8.7226                | 86.3469             | 8.9320          | 84.7427       | 2.401             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R213             | 08/05/2014 | 7.64   | Put  | Bond Future | 11,804.0300           | 11.8040             | 12,928.6400     | 12.9286       | 9.527             | 0            | 0           | 0             |
| 2013/07/05 | R213             | 08/05/2014 | 7.66   | Put  | Bond Future | 11,670.6300           | 11.6706             | 12,789.1800     | 12.7892       | 9.584             | 0            | 0           | 0             |
| 2013/07/05 | R213             | 08/05/2014 | 7.65   | Call | Bond Future | 2,781.6400            | 2.7816              | 2,298.9800      | 2.2990        | (17.352)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 08/05/2014 | 7.66   | Call | Bond Future | 2,804.6400            | 2.8046              | 2,318.9500      | 2.3190        | (17.317)          | 0            | 0           | 0             |
| 2013/07/05 | R213             | 08/05/2014 | 7.64   | Call | Bond Future | 2,758.7600            | 2.7588              | 2,279.1300      | 2.2791        | (17.386)          | 0            | 0           | 0             |
| 2013/07/05 | R214             | 01/08/2013 |        |      | Bond Future | 8.7341                | 79.6446             | 8.9450          | 77.9153       | 2.415             | 0.0000       | 0.0000      | 840           |
| 2013/07/05 | R214             | 01/08/2013 | 84.31  | Call | Bond Future | 69,196.7300           | 69.1967             | 67,467.4500     | 67.4674       | (2.499)           | 0            | 0           | 0             |
| 2013/07/05 | R214             | 01/08/2013 | 84.31  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R214             | 07/11/2013 | 7.80   | Call | Bond Future | 1,245.0600            | 1.2451              | 888.5500        | 0.8886        | (28.634)          | 0            | 0           | 0             |
| 2013/07/05 | R214             | 07/11/2013 |        |      | Bond Future | 8.8199                | 77.4840             | 9.0375          | 75.7304       | 2.467             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R214             | 07/11/2013 | 7.81   | Call | Bond Future | 1,263.8800            | 1.2639              | 903.0500        | 0.9031        | (28.549)          | 0            | 0           | 0             |
| 2013/07/05 | R214             | 07/11/2013 | 7.79   | Call | Bond Future | 1,226.4400            | 1.2264              | 874.2100        | 0.8742        | (28.720)          | 0            | 0           | 0             |
| 2013/07/05 | R214             | 07/11/2013 | 7.81   | Put  | Bond Future | 10,373.9800           | 10.3740             | 11,766.7500     | 11.7667       | 13.426            | 0            | 0           | 0             |
| 2013/07/05 | R214             | 07/11/2013 | 7.80   | Put  | Bond Future | 10,454.1100           | 10.4541             | 11,851.2000     | 11.8512       | 13.364            | 0            | 0           | 0             |
| 2013/07/05 | R214             | 07/11/2013 | 7.79   | Put  | Bond Future | 10,534.6400           | 10.5346             | 11,936.0100     | 11.9360       | 13.302            | 0            | 0           | 0             |
| 2013/07/05 | R248             | 01/08/2013 | 7.86   | Put  | Bond Future | 11,342.7700           | 11.3428             | 13,603.8100     | 13.6038       | 19.934            | 0            | 0           | 0             |
| 2013/07/05 | R248             | 01/08/2013 |        |      | Bond Future | 8.8250                | 102.9629            | 9.0410          | 100.7019      | 2.448             | 0.0000       | 0.0000      | 603           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/07/05 | R248             | 01/08/2013 | 7.85   | Put  | Bond Future | 11,472.0700                 | 11.4721                     | 13,733.1100           | 13.7331               | 19.709            | 0            | 0           | 0             |
| 2013/07/05 | R248             | 01/08/2013 | 7.84   | Put  | Bond Future | 11,601.6200                 | 11.6016                     | 13,862.6600           | 13.8627               | 19.489            | 0            | 0           | 0             |
| 2013/07/05 | R248             | 01/08/2013 | 7.85   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R248             | 01/08/2013 | 7.86   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R248             | 01/08/2013 | 7.84   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R248             | 07/11/2013 |        |      | Bond Future | 8.9140                      | 99.9946                     | 9.1372                | 97.7016               | 2.504             | 0.0000       | 0.0000      | 0             |
| 2013/07/05 | R248             | 07/11/2013 | 7.85   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R248             | 07/11/2013 | 7.86   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R248             | 07/11/2013 | 7.84   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2013/07/05 | R248             | 07/11/2013 | 7.86   | Put  | Bond Future | 12,268.1500                 | 12.2682                     | 14,561.1400           | 14.5611               | 18.691            | 0            | 0           | 0             |
| 2013/07/05 | R248             | 07/11/2013 | 7.85   | Put  | Bond Future | 12,397.2200                 | 12.3972                     | 14,690.2100           | 14.6902               | 18.496            | 0            | 0           | 0             |
| 2013/07/05 | R248             | 07/11/2013 | 7.84   | Put  | Bond Future | 12,526.5500                 | 12.5265                     | 14,819.5400           | 14.8195               | 18.305            | 0            | 0           | 0             |

**Total** **337749**