



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/10/2013 to 30/10/2013

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | 0106 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0357 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0403 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0457 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0703 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0757 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0804 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0807 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0857 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0904 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0908 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | 2025 | 07/11/2013 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 07/11/2013 | | | Bond Future | 110.0001 | 110.0001 | 110.0008 | 110.0008 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 2025 | 07/11/2013 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 07/11/2013 | 110.99 | Put | Bond Future | 989.9100 | 0.9899 | 989.2500 | 0.9892 | (0.067) | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 07/11/2013 | 111.01 | Put | Bond Future | 1,009.9100 | 1.0099 | 1,009.2500 | 1.0092 | (0.065) | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 07/11/2013 | 111.00 | Put | Bond Future | 999.9100 | 0.9999 | 999.2500 | 0.9992 | (0.066) | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 07/11/2013 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 06/02/2014 | | | Bond Future | 110.3728 | 110.3728 | 110.3735 | 110.3735 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 2025 | 06/02/2014 | 110.99 | Put | Bond Future | 617.1700 | 0.6172 | 616.5200 | 0.6165 | (0.105) | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 06/02/2014 | 111.01 | Put | Bond Future | 637.1700 | 0.6372 | 636.5200 | 0.6365 | (0.102) | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 06/02/2014 | 111.00 | Put | Bond Future | 627.1700 | 0.6272 | 626.5200 | 0.6265 | (0.104) | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 06/02/2014 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 06/02/2014 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2025 | 06/02/2014 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/11/2013 | | | Bond Future | 8.8907 | 98.5678 | 8.8828 | 98.6429 | (0.089) | 0.0000 | 0.0000 | 1,650 |
| 2013/10/30 | 2037 | 07/11/2013 | 9.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/11/2013 | 9.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/11/2013 | 9.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/11/2013 | 9.43 | Call | Bond Future | 4,890.7300 | 4.8907 | 4,965.8700 | 4.9659 | 1.536 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/11/2013 | 9.41 | Call | Bond Future | 4,716.5900 | 4.7166 | 4,791.7300 | 4.7917 | 1.593 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/11/2013 | 9.42 | Call | Bond Future | 4,803.7300 | 4.8037 | 4,878.8700 | 4.8789 | 1.564 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 06/02/2014 | | | Bond Future | 8.9812 | 95.6075 | 8.9730 | 95.6836 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 2037 | 06/02/2014 | 9.38 | Call | Bond Future | 3,593.9300 | 3.5939 | 3,670.0100 | 3.6700 | 2.117 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 06/02/2014 | 9.39 | Call | Bond Future | 3,681.2200 | 3.6812 | 3,757.3000 | 3.7573 | 2.067 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 06/02/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 06/02/2014 | 9.37 | Call | Bond Future | 3,506.5000 | 3.5065 | 3,582.5800 | 3.5826 | 2.170 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 06/02/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 06/02/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 08/05/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 08/05/2014 | | | Bond Future | 9.0738 | 96.8903 | 9.0655 | 96.9661 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 2,731.8400 | 2.7318 | 2,807.6100 | 2.8076 | 2.774 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 2,818.9000 | 2.8189 | 2,894.6700 | 2.8947 | 2.688 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 2,644.6400 | 2.6446 | 2,720.4100 | 2.7204 | 2.865 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 940.9700 | 0.9410 | 863.3500 | 0.8633 | (8.249) | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/08/2014 | | | Bond Future | 9.1640 | 93.9937 | 9.1553 | 94.0714 | (0.094) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 1,032.2700 | 1.0323 | 954.6500 | 0.9547 | (7.519) | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 1,123.7100 | 1.1237 | 1,046.0900 | 1.0461 | (6.907) | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 07/11/2013 | | | Bond Future | 106.2353 | 106.2353 | 106.2404 | 106.2404 | 0.005 | 0.0000 | 0.0000 | 18 |
| 2013/10/30 | 2038 | 07/11/2013 | 109.99 | Put | Bond Future | 3,754.7200 | 3.7547 | 3,749.6400 | 3.7496 | (0.135) | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 07/11/2013 | 110.00 | Put | Bond Future | 3,764.7200 | 3.7647 | 3,759.6400 | 3.7596 | (0.135) | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 07/11/2013 | 110.01 | Put | Bond Future | 3,774.7200 | 3.7747 | 3,769.6400 | 3.7696 | (0.135) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | 2038 | 07/11/2013 | 110.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 07/11/2013 | 109.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 07/11/2013 | 110.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 06/02/2014 | 107.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 06/02/2014 | | | Bond Future | 106.4220 | 106.4220 | 106.4271 | 106.4271 | 0.005 | 0.0000 | 0.0000 | 24 |
| 2013/10/30 | 2038 | 06/02/2014 | 107.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 06/02/2014 | 106.99 | Put | Bond Future | 568.0000 | 0.5680 | 562.9200 | 0.5629 | (0.894) | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 06/02/2014 | 107.01 | Put | Bond Future | 588.0000 | 0.5880 | 582.9200 | 0.5829 | (0.864) | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 06/02/2014 | 106.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2038 | 06/02/2014 | 107.00 | Put | Bond Future | 578.0000 | 0.5780 | 572.9200 | 0.5729 | (0.879) | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 07/11/2013 | 109.99 | Call | Bond Future | 520.7500 | 0.5208 | 526.6000 | 0.5266 | 1.123 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 07/11/2013 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 07/11/2013 | | | Bond Future | 110.5108 | 110.5108 | 110.5166 | 110.5166 | 0.005 | 0.0000 | 0.0000 | 122 |
| 2013/10/30 | 2050 | 07/11/2013 | 110.00 | Call | Bond Future | 510.7500 | 0.5108 | 516.6000 | 0.5166 | 1.145 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 07/11/2013 | 110.01 | Call | Bond Future | 500.7500 | 0.5008 | 506.6000 | 0.5066 | 1.168 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 07/11/2013 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 07/11/2013 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 06/02/2014 | | | Bond Future | 110.6180 | 110.6180 | 110.6239 | 110.6239 | 0.005 | 0.0000 | 0.0000 | 350 |
| 2013/10/30 | 2050 | 06/02/2014 | 110.00 | Call | Bond Future | 618.0200 | 0.6180 | 623.8700 | 0.6239 | 0.947 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 06/02/2014 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 06/02/2014 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 06/02/2014 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 06/02/2014 | 110.01 | Call | Bond Future | 608.0200 | 0.6080 | 613.8700 | 0.6139 | 0.962 | 0 | 0 | 0 |
| 2013/10/30 | 2050 | 06/02/2014 | 109.99 | Call | Bond Future | 628.0200 | 0.6280 | 633.8700 | 0.6339 | 0.931 | 0 | 0 | 0 |
| 2013/10/30 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | AL37 | 07/11/2013 | | | Index Future | 415.1110 | 415.1110 | 415.2430 | 415.2430 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | AL37 | 06/02/2014 | | | Index Future | 420.5710 | 420.5710 | 420.7040 | 420.7040 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | AL37 | 08/05/2014 | | | Index Future | 426.2130 | 426.2130 | 426.3430 | 426.3430 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | AL7T | 07/11/2013 | | | Index Future | 491.9360 | 491.9360 | 492.3280 | 492.3280 | 0.080 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | AL7T | 06/02/2014 | | | Index Future | 498.4060 | 498.4060 | 498.8040 | 498.8040 | 0.080 | 0.0000 | 0.0000 | 1 |
| 2013/10/30 | AL7T | 08/05/2014 | | | Index Future | 505.0930 | 505.0930 | 505.4890 | 505.4890 | 0.078 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | ALBI | 07/11/2013 | | | Index Future | 440.4300 | 440.4300 | 440.8150 | 440.8150 | 0.087 | 0.0000 | 0.0000 | 408 |

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|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | ALBI | 06/02/2014 | | | Index Future | 446.2230 | 446.2230 | 446.6130 | 446.6130 | 0.087 | 0.0000 | 0.0000 | 457 |
| 2013/10/30 | ALBI | 08/05/2014 | | | Index Future | 452.2090 | 452.2090 | 452.5980 | 452.5980 | 0.086 | 0.0000 | 0.0000 | 85 |
| 2013/10/30 | ALBI | 07/08/2014 | | | Index Future | 458.5570 | 458.5570 | 458.9570 | 458.9570 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | EL28 | 07/11/2013 | | | Bond Future | 111.1362 | 111.1362 | 111.1423 | 111.1423 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | EL28 | 07/11/2013 | 110.00 | Call | Bond Future | 1,136.1800 | 1.1362 | 1,142.3400 | 1.1423 | 0.542 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 07/11/2013 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 07/11/2013 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 07/11/2013 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 07/11/2013 | 110.01 | Call | Bond Future | 1,126.1800 | 1.1262 | 1,132.3400 | 1.1323 | 0.547 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 07/11/2013 | 109.99 | Call | Bond Future | 1,146.1800 | 1.1462 | 1,152.3400 | 1.1523 | 0.537 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 06/02/2014 | | | Bond Future | 112.6118 | 112.6118 | 112.6181 | 112.6181 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | EL28 | 06/02/2014 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 06/02/2014 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 06/02/2014 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 06/02/2014 | 111.01 | Call | Bond Future | 1,601.8300 | 1.6018 | 1,608.0700 | 1.6081 | 0.390 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 06/02/2014 | 110.99 | Call | Bond Future | 1,621.8300 | 1.6218 | 1,628.0700 | 1.6281 | 0.385 | 0 | 0 | 0 |
| 2013/10/30 | EL28 | 06/02/2014 | 111.00 | Call | Bond Future | 1,611.8300 | 1.6118 | 1,618.0700 | 1.6181 | 0.387 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 07/11/2013 | 8.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 07/11/2013 | | | Bond Future | 9.4134 | 84.1340 | 9.3947 | 84.2785 | (0.199) | 0.0000 | 0.0000 | 6,292 |
| 2013/10/30 | ES33 | 07/11/2013 | 8.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 07/11/2013 | 8.51 | Put | Bond Future | 7,453.8000 | 7.4538 | 7,309.2800 | 7.3093 | (1.939) | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 07/11/2013 | 8.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 07/11/2013 | 8.49 | Put | Bond Future | 7,630.2300 | 7.6302 | 7,485.7100 | 7.4857 | (1.894) | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 07/11/2013 | 8.50 | Put | Bond Future | 7,541.9500 | 7.5420 | 7,397.4300 | 7.3974 | (1.916) | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 06/02/2014 | 9.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 06/02/2014 | | | Bond Future | 9.5262 | 85.2407 | 9.5069 | 85.3870 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | ES33 | 06/02/2014 | 9.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 06/02/2014 | 9.54 | Call | Bond Future | 104.4900 | 0.1045 | 250.8500 | 0.2509 | 140.071 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 06/02/2014 | 9.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 06/02/2014 | 9.55 | Call | Bond Future | 180.0200 | 0.1800 | 326.3800 | 0.3264 | 81.302 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 06/02/2014 | 9.56 | Call | Bond Future | 255.4400 | 0.2554 | 401.8000 | 0.4018 | 57.297 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 649.1000 | 0.6491 | 502.0300 | 0.5020 | (22.658) | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 08/05/2014 | | | Bond Future | 9.6368 | 82.6018 | 9.6170 | 82.7489 | (0.205) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 724.3900 | 0.7244 | 577.3200 | 0.5773 | (20.303) | 0 | 0 | 0 |
| 2013/10/30 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 573.9100 | 0.5739 | 426.8400 | 0.4268 | (25.626) | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/11/2013 | | | GOVI | 439.8900 | 439.8900 | 440.3020 | 440.3020 | 0.094 | 0.0000 | 0.0000 | 144 |
| 2013/10/30 | GOVI | 07/11/2013 | 446.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/11/2013 | 445.99 | Put | GOVI | 61,000.0000 | 6.1000 | 56,880.0000 | 5.6880 | (6.754) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | GOVI | 07/11/2013 | 446.01 | Put | GOVI | 61,200.0000 | 6.1200 | 57,080.0000 | 5.7080 | (6.732) | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/11/2013 | 446.00 | Put | GOVI | 61,100.0000 | 6.1100 | 56,980.0000 | 5.6980 | (6.743) | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/11/2013 | 446.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/11/2013 | 445.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 06/02/2014 | 439.99 | Call | GOVI | 56,860.0000 | 5.6860 | 61,030.0000 | 6.1030 | 7.334 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 06/02/2014 | | | GOVI | 445.6760 | 445.6760 | 446.0930 | 446.0930 | 0.094 | 0.0000 | 0.0000 | 268 |
| 2013/10/30 | GOVI | 06/02/2014 | 440.00 | Call | GOVI | 56,760.0000 | 5.6760 | 60,930.0000 | 6.0930 | 7.347 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 06/02/2014 | 440.01 | Call | GOVI | 56,660.0000 | 5.6660 | 60,830.0000 | 6.0830 | 7.360 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 06/02/2014 | 439.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 06/02/2014 | 440.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 06/02/2014 | 440.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 96,550.0000 | 9.6550 | 100,720.0000 | 10.0720 | 4.319 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 08/05/2014 | | | GOVI | 451.6550 | 451.6550 | 452.0720 | 452.0720 | 0.092 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 96,450.0000 | 9.6450 | 100,620.0000 | 10.0620 | 4.323 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 96,650.0000 | 9.6650 | 100,820.0000 | 10.0820 | 4.315 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/08/2014 | | | GOVI | 457.9950 | 457.9950 | 458.4230 | 458.4230 | 0.093 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 19,950.0000 | 1.9950 | 15,670.0000 | 1.5670 | (21.454) | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 20,150.0000 | 2.0150 | 15,870.0000 | 1.5870 | (21.241) | 0 | 0 | 0 |
| 2013/10/30 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 20,050.0000 | 2.0050 | 15,770.0000 | 1.5770 | (21.347) | 0 | 0 | 0 |
| 2013/10/30 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | IGOV | 07/11/2013 | | | Index Future | 198.1130 | 198.1130 | 198.1030 | 198.1030 | (0.005) | 0.0000 | 0.0000 | 519 |
| 2013/10/30 | IGOV | 06/02/2014 | | | Index Future | 200.7430 | 200.7430 | 200.7330 | 200.7330 | (0.005) | 0.0000 | 0.0000 | 999 |
| 2013/10/30 | IGOV | 08/05/2014 | | | Index Future | 203.4610 | 203.4610 | 203.4480 | 203.4480 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | ILBI | 07/11/2013 | | | Index Future | 536.6840 | 536.6840 | 536.8060 | 536.8060 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | ILBI | 06/02/2014 | | | Index Future | 543.9140 | 543.9140 | 544.0360 | 544.0360 | 0.022 | 0.0000 | 0.0000 | 186 |
| 2013/10/30 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | JBAF | 20/11/2013 | | | Jibar Tradeable Future | 5.1500 | 94.8500 | 5.1500 | 94.8500 | 0.000 | 0.0000 | 0.0000 | 100 |
| 2013/10/30 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.1600 | 94.8400 | 5.1600 | 94.8400 | 0.000 | 0.0000 | 0.0000 | 1,500 |
| 2013/10/30 | JBAF | 15/01/2014 | | | Jibar Tradeable Future | 5.1700 | 94.8300 | 5.1800 | 94.8200 | 0.193 | 0.0000 | 0.0000 | 1,000 |
| 2013/10/30 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.2100 | 94.7900 | 5.2200 | 94.7800 | 0.192 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.2800 | 94.7200 | 5.2800 | 94.7200 | 0.000 | 0.0000 | 0.0000 | 400 |
| 2013/10/30 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 5.3300 | 94.6700 | 5.3300 | 94.6700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.4900 | 94.5100 | 5.4900 | 94.5100 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2013/10/30 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.7800 | 94.2200 | 5.7700 | 94.2300 | (0.173) | 0.0000 | 0.0000 | 1,000 |
| 2013/10/30 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.0100 | 93.9900 | 6.0000 | 94.0000 | (0.166) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 | 150 |
| 2013/10/30 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.4900 | 93.5100 | 6.5000 | 93.5000 | 0.154 | 0.0000 | 0.0000 | 2,000 |
| 2013/10/30 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 6.7400 | 93.2600 | 6.7600 | 93.2400 | 0.297 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R023 | 07/11/2013 | 6.50 | Put | Bond Future | 7,007.0500 | 7.0071 | 6,887.5500 | 6.8875 | (1.705) | 0 | 0 | 0 |
| 2013/10/30 | R023 | 07/11/2013 | | | Bond Future | 7.5053 | 103.1624 | 7.4875 | 103.2818 | (0.238) | 0.0000 | 0.0000 | 11,587 |
| 2013/10/30 | R023 | 07/11/2013 | 6.49 | Put | Bond Future | 7,079.7800 | 7.0798 | 6,960.2800 | 6.9603 | (1.688) | 0 | 0 | 0 |
| 2013/10/30 | R023 | 07/11/2013 | 6.51 | Put | Bond Future | 6,934.3700 | 6.9344 | 6,814.8700 | 6.8149 | (1.723) | 0 | 0 | 0 |
| 2013/10/30 | R023 | 07/11/2013 | 6.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 07/11/2013 | 6.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 07/11/2013 | 6.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 06/02/2014 | | | Bond Future | 7.5929 | 104.5193 | 7.5743 | 104.6403 | (0.245) | 0.0000 | 0.0000 | 1,367 |
| 2013/10/30 | R023 | 06/02/2014 | 7.84 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 06/02/2014 | 7.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 06/02/2014 | 7.84 | Call | Bond Future | 1,590.0800 | 1.5901 | 1,711.1000 | 1.7111 | 7.611 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 06/02/2014 | 7.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 06/02/2014 | 7.85 | Call | Bond Future | 1,653.7600 | 1.6538 | 1,774.7800 | 1.7748 | 7.318 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 06/02/2014 | 7.86 | Call | Bond Future | 1,717.4000 | 1.7174 | 1,838.4200 | 1.8384 | 7.047 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 08/05/2014 | | | Bond Future | 7.6766 | 102.0044 | 7.6575 | 102.1256 | (0.249) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 550.2100 | 0.5502 | 429.0800 | 0.4291 | (22.015) | 0 | 0 | 0 |
| 2013/10/30 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 422.7600 | 0.4228 | 301.6300 | 0.3016 | (28.652) | 0 | 0 | 0 |
| 2013/10/30 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 486.4600 | 0.4865 | 365.3300 | 0.3653 | (24.900) | 0 | 0 | 0 |
| 2013/10/30 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/11/2013 | | | Bond Future | 5.7953 | 115.4063 | 5.7773 | 115.4400 | (0.311) | 0.0000 | 0.0000 | 26,866 |
| 2013/10/30 | R157 | 07/11/2013 | 5.60 | Call | Bond Future | 50.5500 | 0.0505 | 51.5300 | 0.0515 | 1.939 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/11/2013 | 5.59 | Put | Bond Future | 432.3600 | 0.4324 | 399.3600 | 0.3994 | (7.633) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/11/2013 | 5.61 | Put | Bond Future | 402.4700 | 0.4025 | 369.8900 | 0.3699 | (8.095) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/11/2013 | 5.60 | Put | Bond Future | 417.3000 | 0.4173 | 384.5000 | 0.3845 | (7.860) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/11/2013 | 5.61 | Call | Bond Future | 54.5400 | 0.0545 | 55.7400 | 0.0557 | 2.200 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/11/2013 | 5.59 | Call | Bond Future | 46.7900 | 0.0468 | 47.5700 | 0.0476 | 1.667 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/02/2014 | 5.64 | Call | Bond Future | 370.1900 | 0.3702 | 383.2700 | 0.3833 | 3.533 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/02/2014 | 5.65 | Put | Bond Future | 762.9800 | 0.7630 | 742.0500 | 0.7420 | (2.743) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/02/2014 | | | Bond Future | 5.8891 | 116.9242 | 5.8679 | 116.9584 | (0.360) | 0.0000 | 0.0000 | 1,113 |
| 2013/10/30 | R157 | 06/02/2014 | 5.65 | Call | Bond Future | 376.6500 | 0.3766 | 389.8900 | 0.3899 | 3.515 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/02/2014 | 5.66 | Call | Bond Future | 383.1900 | 0.3832 | 396.5900 | 0.3966 | 3.497 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/02/2014 | 5.64 | Put | Bond Future | 772.7200 | 0.7727 | 751.6300 | 0.7516 | (2.729) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R157 | 06/02/2014 | 5.66 | Put | Bond Future | 753.3300 | 0.7533 | 732.5600 | 0.7326 | (2.757) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 245.5100 | 0.2455 | 257.4300 | 0.2574 | 4.855 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 08/05/2014 | | | Bond Future | 5.9825 | 111.6844 | 5.9582 | 111.7174 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 248.9800 | 0.2490 | 261.2800 | 0.2613 | 4.940 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 242.0600 | 0.2421 | 253.6100 | 0.2536 | 4.772 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 1,314.9300 | 1.3149 | 1,293.8600 | 1.2939 | (1.602) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 1,325.2400 | 1.3252 | 1,303.8000 | 1.3038 | (1.618) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 1,304.6400 | 1.3046 | 1,283.9500 | 1.2840 | (1.586) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 435.3200 | 0.4353 | 422.5800 | 0.4226 | (2.927) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/08/2014 | | | Bond Future | 6.0460 | 113.2541 | 6.0149 | 113.2885 | (0.515) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 438.7300 | 0.4387 | 425.9100 | 0.4259 | (2.922) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 1,204.3500 | 1.2044 | 1,225.8300 | 1.2258 | 1.784 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 1,211.8400 | 1.2118 | 1,233.3900 | 1.2334 | 1.778 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 1,219.3500 | 1.2194 | 1,240.9800 | 1.2410 | 1.774 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 442.1600 | 0.4422 | 429.2700 | 0.4293 | (2.915) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 54.1700 | 0.0542 | 18.8900 | 0.0189 | (65.128) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/11/2014 | | | Bond Future | 6.2537 | 107.9618 | 6.2122 | 107.9971 | (0.663) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 37.1600 | 0.0372 | 1.8800 | 0.0019 | (94.941) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 45.6600 | 0.0457 | 10.3800 | 0.0104 | (77.267) | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.16 | Put | Bond Future | 271.7900 | 0.2718 | 178.5100 | 0.1785 | (34.321) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 9.00 | Put | Bond Future | 0.0400 | 0.0000 | 0.0100 | 0.0000 | (75.000) | 0 | 0 | 1,200 |
| 2013/10/30 | R186 | 07/11/2013 | | | Bond Future | 7.9304 | 124.8237 | 7.9025 | 125.0810 | (0.352) | 0.0000 | 0.0000 | 55,291 |
| 2013/10/30 | R186 | 07/11/2013 | 6.50 | Put | Bond Future | 14,221.7600 | 14.2218 | 13,964.4400 | 13.9644 | (1.809) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.15 | Put | Bond Future | 290.0500 | 0.2900 | 192.5000 | 0.1925 | (33.632) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 6.75 | Put | Bond Future | 11,575.3500 | 11.5754 | 11,318.0300 | 11.3180 | (2.223) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.14 | Call | Bond Future | 2,215.8200 | 2.2158 | 2,371.2500 | 2.3713 | 7.015 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.50 | Call | Bond Future | 5,101.9400 | 5.1019 | 5,348.9800 | 5.3490 | 4.842 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.75 | Call | Bond Future | 7,222.3700 | 7.2224 | 7,478.7900 | 7.4788 | 3.550 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.25 | Put | Bond Future | 145.7000 | 0.1457 | 86.3900 | 0.0864 | (40.707) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.00 | Call | Bond Future | 1,332.7700 | 1.3328 | 1,423.0600 | 1.4231 | 6.775 | 0 | 0 | 1,000 |
| 2013/10/30 | R186 | 07/11/2013 | 8.15 | Call | Bond Future | 2,286.5300 | 2.2865 | 2,446.3000 | 2.4463 | 6.987 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 6.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 5,290 |
| 2013/10/30 | R186 | 07/11/2013 | 8.16 | Call | Bond Future | 2,358.0900 | 2.3581 | 2,522.1300 | 2.5221 | 6.956 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.00 | Put | Bond Future | 695.1400 | 0.6951 | 528.1100 | 0.5281 | (24.028) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.75 | Put | Bond Future | 1.2100 | 0.0012 | 0.3100 | 0.0003 | (74.380) | 0 | 0 | 1,030 |
| 2013/10/30 | R186 | 07/11/2013 | 9.00 | Call | Bond Future | 9,302.5700 | 9.3026 | 9,559.8600 | 9.5599 | 2.766 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.25 | Call | Bond Future | 3,036.1400 | 3.0361 | 3,234.1500 | 3.2342 | 6.522 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 6.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,000 |
| 2013/10/30 | R186 | 07/11/2013 | 8.14 | Put | Bond Future | 309.2600 | 0.3093 | 207.3700 | 0.2074 | (32.946) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/11/2013 | 8.50 | Put | Bond Future | 17.5800 | 0.0176 | 7.3000 | 0.0073 | (58.476) | 0 | 0 | 4,000 |
| 2013/10/30 | R186 | 06/02/2014 | 8.75 | Put | Bond Future | 1,134.1600 | 1.1342 | 1,045.9300 | 1.0459 | (7.779) | 0 | 0 | 250 |
| 2013/10/30 | R186 | 06/02/2014 | | | Bond Future | 8.0171 | 121.1762 | 7.9882 | 121.4368 | (0.361) | 0.0000 | 0.0000 | 1,607 |
| 2013/10/30 | R186 | 06/02/2014 | 7.75 | Call | Bond Future | 2,325.0300 | 2.3250 | 2,397.3100 | 2.3973 | 3.109 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/02/2014 | 7.74 | Put | Bond Future | 4,820.3900 | 4.8204 | 4,631.1100 | 4.6311 | (3.927) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R186 | 06/02/2014 | 7.76 | Put | Bond Future | 4,706.5400 | | 4.7065 | 4,519.0300 | 4.5190 | (3.984) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/02/2014 | 8.75 | Call | Bond Future | 7,483.4300 | | 7.4834 | 7,655.7600 | 7.6558 | 2.303 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/02/2014 | 7.75 | Put | Bond Future | 4,763.0000 | | 4.7630 | 4,574.7200 | 4.5747 | (3.953) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/02/2014 | 7.76 | Call | Bond Future | 2,361.0800 | | 2.3611 | 2,434.1300 | 2.4341 | 3.094 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/02/2014 | 7.74 | Call | Bond Future | 2,289.8200 | | 2.2898 | 2,361.1000 | 2.3611 | 3.113 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 8,058.6500 | | 8.0587 | 7,862.5100 | 7.8625 | (2.434) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | | | Bond Future | 8.1052 | | 122.8020 | 8.0755 | 123.0643 | (0.367) | 0.0000 | 0.0000 | 540 |
| 2013/10/30 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 10,949.5800 | | 10.9496 | 10,717.0400 | 10.7170 | (2.124) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 1,549.1000 | | 1.5491 | 1,579.6000 | 1.5796 | 1.969 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 6,699.3400 | | 6.6993 | 6,837.0200 | 6.8370 | 2.055 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 1,570.3200 | | 1.5703 | 1,601.5600 | 1.6016 | 1.989 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 1,528.0900 | | 1.5281 | 1,557.8500 | 1.5578 | 1.948 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 3,295.0000 | | 3.2950 | 3,170.3800 | 3.1704 | (3.782) | 0 | 0 | 1,933 |
| 2013/10/30 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 10,796.4400 | | 10.7964 | 10,565.3800 | 10.5654 | (2.140) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 2,561.9800 | | 2.5620 | 2,628.1400 | 2.6281 | 2.582 | 0 | 0 | 1,933 |
| 2013/10/30 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 10,872.8500 | | 10.8729 | 10,641.0500 | 10.6411 | (2.132) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 6,155.0300 | | 6.1550 | 6,273.9100 | 6.2739 | 1.931 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | | | Bond Future | 8.1877 | | 119.2357 | 8.1567 | 119.5026 | (0.378) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 3,094.9800 | | 3.0950 | 2,985.3800 | 2.9854 | (3.541) | 0 | 0 | 840 |
| 2013/10/30 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 6,065.1400 | | 6.0651 | 6,182.6900 | 6.1827 | 1.938 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 6,110.0000 | | 6.1100 | 6,228.2200 | 6.2282 | 1.935 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 5,188.4200 | | 5.1884 | 5,039.0300 | 5.0390 | (2.879) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 5,108.0300 | | 5.1080 | 4,959.9700 | 4.9600 | (2.899) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 9,173.6200 | | 9.1736 | 9,330.9600 | 9.3310 | 1.715 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 5,148.1000 | | 5.1481 | 4,999.3800 | 4.9994 | (2.889) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 1,128.1000 | | 1.1281 | 857.0000 | 0.8570 | (24.032) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/11/2014 | | | Bond Future | 8.2832 | | 120.8309 | 8.2510 | 121.1020 | (0.388) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 1,213.4100 | | 1.2134 | 942.3100 | 0.9423 | (22.342) | 0 | 0 | 0 |
| 2013/10/30 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 1,042.8800 | | 1.0429 | 771.7800 | 0.7718 | (25.995) | 0 | 0 | 0 |
| 2013/10/30 | R197 | 07/11/2013 | | | Bond Future | 280.8728 | | 280.8728 | 280.8695 | 280.8695 | (0.001) | 0.0000 | 0.0000 | 2,049 |
| 2013/10/30 | R197 | 07/11/2013 | 279.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 07/11/2013 | 280.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 07/11/2013 | 280.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 07/11/2013 | 279.99 | Call | Bond Future | 882.8400 | | 0.8828 | 879.4600 | 0.8795 | (0.383) | 0 | 0 | 0 |
| 2013/10/30 | R197 | 07/11/2013 | 280.00 | Call | Bond Future | 872.8400 | | 0.8728 | 869.4600 | 0.8695 | (0.387) | 0 | 0 | 0 |
| 2013/10/30 | R197 | 07/11/2013 | 280.01 | Call | Bond Future | 862.8400 | | 0.8628 | 859.4600 | 0.8595 | (0.392) | 0 | 0 | 0 |
| 2013/10/30 | R197 | 06/02/2014 | | | Bond Future | 278.9565 | | 278.9565 | 278.9530 | 278.9530 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R197 | 06/02/2014 | 280.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 06/02/2014 | 279.99 | Put | Bond Future | 1,033.4800 | | 1.0335 | 1,037.0200 | 1.0370 | 0.343 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 06/02/2014 | 280.01 | Put | Bond Future | 1,053.4800 | | 1.0535 | 1,057.0200 | 1.0570 | 0.336 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 06/02/2014 | 280.00 | Put | Bond Future | 1,043.4800 | | 1.0435 | 1,047.0200 | 1.0470 | 0.339 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 06/02/2014 | 280.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R197 | 06/02/2014 | 279.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R201 | 07/11/2013 | 4.79 | Put | Bond Future | 140.9500 | 0.1410 | 122.0100 | 0.1220 | (13.437) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/11/2013 | | | Bond Future | 4.8634 | 107.5720 | 4.8410 | 107.5967 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R201 | 07/11/2013 | 4.80 | Put | Bond Future | 134.0800 | 0.1341 | 115.6000 | 0.1156 | (13.783) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/11/2013 | 4.81 | Put | Bond Future | 127.4100 | 0.1274 | 109.4100 | 0.1094 | (14.128) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/11/2013 | 4.79 | Call | Bond Future | 60.2200 | 0.0602 | 65.8900 | 0.0659 | 9.415 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/11/2013 | 4.80 | Call | Bond Future | 64.3500 | 0.0643 | 70.4800 | 0.0705 | 9.526 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/11/2013 | 4.81 | Call | Bond Future | 68.6800 | 0.0687 | 75.2900 | 0.0753 | 9.624 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 06/02/2014 | 5.24 | Put | Bond Future | 108.0300 | 0.1080 | 100.7800 | 0.1008 | (6.711) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 06/02/2014 | | | Bond Future | 4.7285 | 104.5791 | 4.6994 | 104.6040 | (0.615) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R201 | 06/02/2014 | 5.26 | Put | Bond Future | 103.9900 | 0.1040 | 96.7800 | 0.0968 | (6.933) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 06/02/2014 | 5.24 | Call | Bond Future | 543.7200 | 0.5437 | 561.3300 | 0.5613 | 3.239 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 06/02/2014 | 5.25 | Put | Bond Future | 105.9900 | 0.1060 | 98.6800 | 0.0987 | (6.897) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 06/02/2014 | 5.25 | Call | Bond Future | 550.1700 | 0.5502 | 567.7200 | 0.5677 | 3.190 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 06/02/2014 | 5.26 | Call | Bond Future | 556.6600 | 0.5567 | 574.3100 | 0.5743 | 3.171 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 08/05/2014 | | | Bond Future | 4.4418 | 105.9823 | 4.4028 | 106.0060 | (0.877) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 408.2400 | 0.4082 | 424.7100 | 0.4247 | 4.034 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 412.1500 | 0.4122 | 428.3900 | 0.4284 | 3.940 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 404.6400 | 0.4046 | 420.7500 | 0.4208 | 3.981 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 218.9300 | 0.2189 | 211.4800 | 0.2115 | (3.403) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 221.0800 | 0.2211 | 213.8600 | 0.2139 | (3.266) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 223.5400 | 0.2235 | 215.9600 | 0.2160 | (3.391) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 51.6800 | 0.0517 | 45.6100 | 0.0456 | (11.745) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/08/2014 | | | Bond Future | 3.5511 | 103.0615 | 3.4830 | 103.0864 | (1.915) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 52.2400 | 0.0522 | 46.1400 | 0.0461 | (11.677) | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 690.1300 | 0.6901 | 708.9100 | 0.7089 | 2.721 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 684.0600 | 0.6841 | 702.7500 | 0.7028 | 2.732 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 687.0900 | 0.6871 | 705.8400 | 0.7058 | 2.729 | 0 | 0 | 0 |
| 2013/10/30 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 52.8200 | 0.0528 | 46.6600 | 0.0467 | (11.662) | 0 | 0 | 0 |
| 2013/10/30 | R202 | 07/11/2013 | 209.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R202 | 07/11/2013 | | | Bond Future | 208.9017 | 208.9017 | 208.9095 | 208.9095 | 0.004 | 0.0000 | 0.0000 | 43,395 |
| 2013/10/30 | R202 | 07/11/2013 | 208.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R202 | 07/11/2013 | 209.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R202 | 07/11/2013 | 208.99 | Put | Bond Future | 88.2600 | 0.0883 | 80.5100 | 0.0805 | (8.781) | 0 | 0 | 0 |
| 2013/10/30 | R202 | 07/11/2013 | 209.01 | Put | Bond Future | 108.2600 | 0.1083 | 100.5100 | 0.1005 | (7.159) | 0 | 0 | 0 |
| 2013/10/30 | R202 | 07/11/2013 | 209.00 | Put | Bond Future | 98.2600 | 0.0983 | 90.5100 | 0.0905 | (7.887) | 0 | 0 | 0 |
| 2013/10/30 | R202 | 06/02/2014 | 208.99 | Put | Bond Future | 313.2000 | 0.3132 | 305.4800 | 0.3055 | (2.465) | 0 | 0 | 0 |
| 2013/10/30 | R202 | 06/02/2014 | | | Bond Future | 208.6768 | 208.6768 | 208.6845 | 208.6845 | 0.004 | 0.0000 | 0.0000 | 24 |
| 2013/10/30 | R202 | 06/02/2014 | 209.01 | Put | Bond Future | 333.2000 | 0.3332 | 325.4800 | 0.3255 | (2.317) | 0 | 0 | 0 |
| 2013/10/30 | R202 | 06/02/2014 | 208.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R202 | 06/02/2014 | 209.00 | Put | Bond Future | 323.2000 | 0.3232 | 315.4800 | 0.3155 | (2.389) | 0 | 0 | 0 |
| 2013/10/30 | R202 | 06/02/2014 | 209.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R202 | 06/02/2014 | 209.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | 6.01 | Call | Bond Future | 5.3300 | 0.0053 | 4.0800 | 0.0041 | (23.452) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | | | Bond Future | 6.4814 | 107.2353 | 6.4682 | 107.2811 | (0.203) | 0.0000 | 0.0000 | 19,563 |
| 2013/10/30 | R203 | 07/11/2013 | 5.99 | Call | Bond Future | 4.1500 | 0.0042 | 3.1000 | 0.0031 | (25.301) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | 5.71 | Put | Bond Future | 2,721.9100 | 2.7219 | 2,676.0800 | 2.6761 | (1.684) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R203 | 07/11/2013 | 6.00 | Call | Bond Future | | 4.7100 | 0.0047 | 3.5600 | 0.0036 | (24.416) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | 571.00 | Call | Bond Future | 105,005.8300 | | 105.0058 | 105,051.6300 | 105.0516 | 0.044 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | 5.99 | Put | Bond Future | 1,728.2300 | | 1.7282 | 1,681.3800 | 1.6814 | (2.711) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | 6.01 | Put | Bond Future | 1,658.5700 | | 1.6586 | 1,611.5200 | 1.6115 | (2.837) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | 571.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/11/2013 | 5.71 | Call | Bond Future | 0.0600 | | 0.0001 | 0.0300 | 0.0000 | (50.000) | 0 | 0 | 15 |
| 2013/10/30 | R203 | 07/11/2013 | 6.00 | Put | Bond Future | 1,693.3600 | | 1.6934 | 1,646.4100 | 1.6464 | (2.773) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | | | Bond Future | 6.5804 | | 108.6459 | 6.5662 | 108.6922 | (0.216) | 0.0000 | 0.0000 | 1,584 |
| 2013/10/30 | R203 | 06/02/2014 | 6.14 | Put | Bond Future | 1,904.9600 | | 1.9050 | 1,870.7700 | 1.8708 | (1.795) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | 5.95 | Put | Bond Future | 2,378.1100 | | 2.3781 | 2,339.6600 | 2.3397 | (1.617) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | 6.84 | Put | Bond Future | 670.4900 | | 0.6705 | 652.9000 | 0.6529 | (2.623) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | 6.16 | Put | Bond Future | 1,858.2300 | | 1.8582 | 1,824.8200 | 1.8248 | (1.798) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | 6.15 | Put | Bond Future | 1,881.5200 | | 1.8815 | 1,847.7100 | 1.8477 | (1.797) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | 6.84 | Call | Bond Future | 1,510.5500 | | 1.5106 | 1,539.2900 | 1.5393 | 1.903 | 0 | 0 | 13 |
| 2013/10/30 | R203 | 06/02/2014 | 6.16 | Call | Bond Future | 479.7000 | | 0.4797 | 492.6200 | 0.4926 | 2.693 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | 5.95 | Call | Bond Future | 302.7500 | | 0.3027 | 310.6300 | 0.3106 | 2.603 | 0 | 0 | 16 |
| 2013/10/30 | R203 | 06/02/2014 | 6.14 | Call | Bond Future | 460.3000 | | 0.4603 | 472.4400 | 0.4724 | 2.637 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/02/2014 | 6.15 | Call | Bond Future | 469.9300 | | 0.4699 | 482.4500 | 0.4824 | 2.664 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 396.4600 | | 0.3965 | 399.0500 | 0.3991 | 0.653 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 1,653.9700 | | 1.6540 | 1,668.7900 | 1.6688 | 0.896 | 0 | 0 | 13 |
| 2013/10/30 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 588.6600 | | 0.5887 | 566.1900 | 0.5662 | (3.817) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 383.6100 | | 0.3836 | 386.2800 | 0.3863 | 0.696 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | | | Bond Future | 6.6787 | | 105.9427 | 6.6638 | 105.9882 | (0.224) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 3,231.4900 | | 3.2315 | 3,188.6300 | 3.1886 | (1.326) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 1,165.9000 | | 1.1659 | 1,135.2700 | 1.1353 | (2.627) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 3,256.4000 | | 3.2564 | 3,213.4800 | 3.2135 | (1.318) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 3,281.4000 | | 3.2814 | 3,238.6200 | 3.2386 | (1.304) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 2,749.9600 | | 2.7500 | 2,772.9400 | 2.7729 | 0.836 | 0 | 0 | 16 |
| 2013/10/30 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 389.9900 | | 0.3900 | 392.5200 | 0.3925 | 0.649 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 2,476.5100 | | 2.4765 | 2,489.8600 | 2.4899 | 0.539 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | | | Bond Future | 6.7661 | | 107.4312 | 6.7495 | 107.4782 | (0.246) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 2,494.8400 | | 2.4948 | 2,508.0100 | 2.5080 | 0.528 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 1,502.8100 | | 1.5028 | 1,462.9200 | 1.4629 | (2.654) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 994.2200 | | 0.9942 | 960.8200 | 0.9608 | (3.359) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 975.4600 | | 0.9755 | 941.6800 | 0.9417 | (3.463) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 2,458.2200 | | 2.4582 | 2,471.7700 | 2.4718 | 0.551 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 984.8100 | | 0.9848 | 951.2100 | 0.9512 | (3.412) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 1,710.8600 | | 1.7109 | 1,717.9200 | 1.7179 | 0.413 | 0 | 0 | 30 |
| 2013/10/30 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/11/2014 | | | Bond Future | 6.9024 | | 104.7090 | 6.8839 | 104.7570 | (0.268) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 162.2200 | | 0.1622 | 114.2300 | 0.1142 | (29.583) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 110.1800 | | 0.1102 | 62.1900 | 0.0622 | (43.556) | 0 | 0 | 0 |
| 2013/10/30 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 136.2000 | | 0.1362 | 88.2100 | 0.0882 | (35.235) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/11/2013 | | | Bond Future | 6.7253 | | 108.5694 | 6.7225 | 108.5818 | (0.042) | 0.0000 | 0.0000 | 30,043 |
| 2013/10/30 | R204 | 07/11/2013 | 7.00 | Put | Bond Future | 65.5400 | | 0.0655 | 50.4800 | 0.0505 | (22.978) | 0 | 0 | 1,270 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R204 | 07/11/2013 | 6.29 | Put | Bond Future | 1,950.7100 | | 1.9507 | 1,934.4200 | 1.9344 | (0.835) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/11/2013 | 6.31 | Put | Bond Future | 1,863.7300 | | 1.8637 | 1,846.7200 | 1.8467 | (0.913) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/11/2013 | 6.29 | Call | Bond Future | 12.1300 | | 0.0121 | 8.2600 | 0.0083 | (31.904) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/11/2013 | 6.30 | Put | Bond Future | 1,907.1400 | | 1.9071 | 1,890.5000 | 1.8905 | (0.873) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/11/2013 | 7.00 | Call | Bond Future | 1,266.6900 | | 1.2667 | 1,264.0500 | 1.2641 | (0.208) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/11/2013 | 6.30 | Call | Bond Future | 13.5800 | | 0.0136 | 9.3600 | 0.0094 | (31.075) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/11/2013 | 6.31 | Call | Bond Future | 15.1700 | | 0.0152 | 10.5800 | 0.0106 | (30.257) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/02/2014 | 6.39 | Call | Bond Future | 655.7700 | | 0.6558 | 660.6000 | 0.606 | 0.737 | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/02/2014 | | | Bond Future | 6.8133 | | 105.9674 | 6.8103 | 105.9799 | (0.044) | 0.0000 | 0.0000 | 2,624 |
| 2013/10/30 | R204 | 06/02/2014 | 6.41 | Call | Bond Future | 682.2100 | | 0.6822 | 687.1500 | 0.6872 | 0.724 | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/02/2014 | 6.40 | Call | Bond Future | 668.9000 | | 0.6689 | 673.7800 | 0.6738 | 0.730 | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/02/2014 | 6.39 | Put | Bond Future | 2,451.3500 | | 2.4513 | 2,443.6700 | 2.4437 | (0.313) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/02/2014 | 6.41 | Put | Bond Future | 2,392.1100 | | 2.3921 | 2,384.5400 | 2.3845 | (0.316) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/02/2014 | 6.40 | Put | Bond Future | 2,421.6300 | | 2.4216 | 2,414.0000 | 2.4140 | (0.315) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 08/05/2014 | | | Bond Future | 6.9053 | | 107.3892 | 6.9025 | 107.4003 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 631.6300 | | 0.6316 | 604.8200 | 0.6048 | (4.245) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 641.4600 | | 0.6415 | 614.4900 | 0.6145 | (4.204) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 621.9200 | | 0.6219 | 595.2600 | 0.5953 | (4.287) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 4,114.7800 | | 4.1148 | 4,076.7900 | 4.0768 | (0.923) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 4,146.6200 | | 4.1466 | 4,108.7800 | 4.1088 | (0.913) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 4,083.0700 | | 4.0831 | 4,044.9200 | 4.0449 | (0.934) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | | | Bond Future | 6.9888 | | 104.8661 | 6.9856 | 104.8782 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 1,517.2400 | | 1.5172 | 1,481.0700 | 1.4811 | (2.384) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 1,489.6400 | | 1.4896 | 1,453.6600 | 1.4537 | (2.415) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 1,503.3900 | | 1.5034 | 1,467.3200 | 1.4673 | (2.399) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 3,255.9300 | | 3.2559 | 3,232.1100 | 3.2321 | (0.732) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 4,045.4300 | | 4.0454 | 4,027.4500 | 4.0275 | (0.444) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 3,209.3200 | | 3.2093 | 3,185.3100 | 3.1853 | (0.748) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 1,100.6400 | | 1.1006 | 1,070.5000 | 1.0705 | (2.738) | 0 | 0 | 530 |
| 2013/10/30 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 3,232.5800 | | 3.2326 | 3,208.6700 | 3.2087 | (0.740) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/11/2014 | | | Bond Future | 7.1011 | | 106.2693 | 7.0976 | 106.2821 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 398.7700 | | 0.3988 | 386.0300 | 0.3860 | (3.195) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 326.8700 | | 0.3269 | 314.1300 | 0.3141 | (3.898) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 362.8200 | | 0.3628 | 350.0800 | 0.3501 | (3.511) | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R206 | 07/11/2013 | 4.31 | Put | Bond Future | 153.1200 | | 0.1531 | 148.6000 | 0.1486 | (2.952) | 0 | 0 | 0 |
| 2013/10/30 | R206 | 07/11/2013 | | | Bond Future | 5.1626 | | 102.8192 | 5.1379 | 102.8237 | (0.478) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R206 | 07/11/2013 | 4.30 | Put | Bond Future | 154.8800 | | 0.1549 | 150.3600 | 0.1504 | (2.918) | 0 | 0 | 0 |
| 2013/10/30 | R206 | 07/11/2013 | 4.31 | Call | Bond Future | 0.5600 | | 0.0006 | 0.4500 | 0.0005 | (19.643) | 0 | 0 | 0 |
| 2013/10/30 | R206 | 07/11/2013 | 4.29 | Call | Bond Future | 0.4900 | | 0.0005 | 0.3900 | 0.0004 | (20.408) | 0 | 0 | 0 |
| 2013/10/30 | R206 | 07/11/2013 | 4.30 | Call | Bond Future | 0.5300 | | 0.0005 | 0.4200 | 0.0004 | (20.755) | 0 | 0 | 0 |
| 2013/10/30 | R206 | 07/11/2013 | 4.29 | Put | Bond Future | 156.6400 | | 0.1566 | 152.1300 | 0.1521 | (2.879) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/11/2013 | 6.70 | Call | Bond Future | 58.7200 | | 0.0587 | 51.5800 | 0.0516 | (12.159) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/11/2013 | | | Bond Future | 7.0454 | | 103.3600 | 7.0325 | 103.4241 | (0.183) | 0.0000 | 0.0000 | 21,989 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R207 | 07/11/2013 | 6.71 | Call | Bond Future | 63.7000 | 0.0637 | 56.3200 | 0.0563 | (11.586) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/11/2013 | 6.69 | Put | Bond Future | 1,839.4100 | 1.8394 | 1,768.4200 | 1.7684 | (3.859) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/11/2013 | 6.71 | Put | Bond Future | 1,747.5600 | 1.7476 | 1,676.0900 | 1.6761 | (4.090) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/11/2013 | 6.69 | Call | Bond Future | 54.0700 | 0.0541 | 47.1700 | 0.0472 | (12.761) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/11/2013 | 6.70 | Put | Bond Future | 1,793.3000 | 1.7933 | 1,722.0700 | 1.7221 | (3.972) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/02/2014 | | | Bond Future | 7.1350 | 101.0804 | 7.1215 | 101.1452 | (0.190) | 0.0000 | 0.0000 | 1,081 |
| 2013/10/30 | R207 | 06/02/2014 | 6.65 | Call | Bond Future | 807.3400 | 0.8073 | 813.9700 | 0.8140 | 0.821 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/02/2014 | 6.64 | Put | Bond Future | 3,194.3000 | 3.1943 | 3,135.8900 | 3.1359 | (1.829) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/02/2014 | 6.66 | Put | Bond Future | 3,124.9200 | 3.1249 | 3,066.8700 | 3.0669 | (1.858) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/02/2014 | 6.65 | Put | Bond Future | 3,159.5000 | 3.1595 | 3,101.2700 | 3.1013 | (1.843) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/02/2014 | 6.66 | Call | Bond Future | 821.9200 | 0.8219 | 828.7300 | 0.8287 | 0.829 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/02/2014 | 6.64 | Call | Bond Future | 792.9400 | 0.7929 | 799.3900 | 0.7994 | 0.813 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 5,628.2800 | 5.6283 | 5,564.6800 | 5.5647 | (1.130) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 5,551.4700 | 5.5515 | 5,487.1300 | 5.4871 | (1.159) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 08/05/2014 | | | Bond Future | 7.2308 | 102.4366 | 7.2168 | 102.5009 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 5,589.8100 | 5.5898 | 5,525.8400 | 5.5258 | (1.144) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 716.9600 | 0.7170 | 717.3000 | 0.7173 | 0.047 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 727.2600 | 0.7273 | 727.2300 | 0.7272 | (0.004) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 706.7700 | 0.7068 | 707.4800 | 0.7075 | 0.100 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 3,758.9500 | 3.7589 | 3,803.3400 | 3.8033 | 1.181 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 2,127.5900 | 2.1276 | 2,106.1200 | 2.1061 | (1.009) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/08/2014 | | | Bond Future | 7.3199 | 100.2351 | 7.3049 | 100.3011 | (0.205) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 3,784.8000 | 3.7848 | 3,829.3300 | 3.8293 | 1.177 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 3,810.7400 | 3.8107 | 3,855.4200 | 3.8554 | 1.172 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 2,144.9000 | 2.1449 | 2,123.2900 | 2.1233 | (1.008) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 2,110.3900 | 2.1104 | 2,089.0700 | 2.0891 | (1.010) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 286.6900 | 0.2867 | 219.3700 | 0.2194 | (23.482) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/11/2014 | | | Bond Future | 7.4279 | 101.5763 | 7.4119 | 101.6436 | (0.215) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 329.0100 | 0.3290 | 261.6900 | 0.2617 | (20.461) | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 371.3500 | 0.3713 | 304.0300 | 0.3040 | (18.128) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/11/2013 | | | Bond Future | 7.2252 | 98.1045 | 7.2124 | 98.1757 | (0.177) | 0.0000 | 0.0000 | 9,776 |
| 2013/10/30 | R208 | 07/11/2013 | 6.79 | Put | Bond Future | 2,471.6500 | 2.4716 | 2,395.0100 | 2.3950 | (3.101) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/11/2013 | 6.81 | Put | Bond Future | 2,361.5200 | 2.3615 | 2,284.0400 | 2.2840 | (3.281) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/11/2013 | 6.80 | Put | Bond Future | 2,416.4600 | 2.4165 | 2,339.4100 | 2.3394 | (3.189) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/11/2013 | 6.81 | Call | Bond Future | 22.4200 | 0.0224 | 16.1500 | 0.0162 | (27.966) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/11/2013 | 7.50 | Put | Bond Future | 90.0600 | 0.0901 | 60.1200 | 0.0601 | (33.245) | 0 | 0 | 1,520 |
| 2013/10/30 | R208 | 07/11/2013 | 6.79 | Call | Bond Future | 18.1400 | 0.0181 | 12.7100 | 0.0127 | (29.934) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/11/2013 | 7.50 | Call | Bond Future | 1,601.2900 | 1.6013 | 1,642.5600 | 1.6426 | 2.577 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/11/2013 | 6.80 | Call | Bond Future | 20.1800 | 0.0202 | 14.3400 | 0.0143 | (28.940) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/02/2014 | 6.74 | Put | Bond Future | 3,810.0200 | 3.8100 | 3,747.3100 | 3.7473 | (1.646) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/02/2014 | | | Bond Future | 7.3115 | 99.3949 | 7.2982 | 99.4670 | (0.183) | 0.0000 | 0.0000 | 802 |
| 2013/10/30 | R208 | 06/02/2014 | 6.76 | Put | Bond Future | 3,726.1900 | 3.7262 | 3,664.2400 | 3.6642 | (1.663) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/02/2014 | 6.75 | Put | Bond Future | 3,767.9800 | 3.7680 | 3,705.6500 | 3.7056 | (1.654) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/02/2014 | 6.74 | Call | Bond Future | 675.0700 | 0.6751 | 684.4200 | 0.6844 | 1.385 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R208 | 06/02/2014 | 6.75 | Call | Bond Future | 688.9400 | 0.6889 | 698.6700 | 0.6987 | 1.412 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/02/2014 | 6.76 | Call | Bond Future | 703.0200 | 0.7030 | 713.1300 | 0.7131 | 1.438 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 586.5500 | 0.5866 | 591.3500 | 0.5913 | 0.818 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 08/05/2014 | | | Bond Future | 7.3987 | 97.3321 | 7.3849 | 97.4038 | (0.186) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 567.4500 | 0.5674 | 572.7800 | 0.5728 | 0.939 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 6,464.1200 | 6.4641 | 6,397.2400 | 6.3972 | (1.035) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 6,510.5000 | 6.5105 | 6,443.8900 | 6.4439 | (1.023) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 6,557.0200 | 6.5570 | 6,490.6700 | 6.4907 | (1.012) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 576.9400 | 0.5769 | 582.0100 | 0.5820 | 0.879 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 5,433.4500 | 5.4335 | 5,466.0900 | 5.4661 | 0.601 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | | | Bond Future | 7.4792 | 98.6996 | 7.4646 | 98.7731 | (0.195) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 3,923.4000 | 3.9234 | 3,942.0800 | 3.9421 | 0.476 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 2,343.8700 | 2.3439 | 2,288.8900 | 2.2889 | (2.346) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 2,303.8500 | 2.3038 | 2,249.3200 | 2.2493 | (2.367) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 2,323.7900 | 2.3238 | 2,269.0300 | 2.2690 | (2.356) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 3,952.7900 | 3.9528 | 3,971.7000 | 3.9717 | 0.478 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 1,500.7600 | 1.5008 | 1,459.9600 | 1.4600 | (2.719) | 0 | 0 | 630 |
| 2013/10/30 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 3,894.1100 | 3.8941 | 3,912.5700 | 3.9126 | 0.474 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/11/2014 | | | Bond Future | 7.5806 | 96.6247 | 7.5652 | 96.6995 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 686.4300 | 0.6864 | 611.6100 | 0.6116 | (10.900) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 588.3900 | 0.5884 | 513.5700 | 0.5136 | (12.716) | 0 | 0 | 0 |
| 2013/10/30 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 637.4000 | 0.6374 | 562.5800 | 0.5626 | (11.738) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 8.80 | Put | Bond Future | 752.6800 | 0.7527 | 617.1700 | 0.6172 | (18.004) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 9.50 | Put | Bond Future | 5.1500 | 0.0052 | 1.8500 | 0.0019 | (64.078) | 0 | 0 | 980 |
| 2013/10/30 | R209 | 07/11/2013 | | | Bond Future | 8.7599 | 76.2792 | 8.7422 | 76.4187 | (0.203) | 0.0000 | 0.0000 | 18,875 |
| 2013/10/30 | R209 | 07/11/2013 | 8.80 | Call | Bond Future | 1,066.3900 | 1.0664 | 1,070.3800 | 1.0704 | 0.374 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 9.25 | Call | Bond Future | 3,746.4100 | 3.7464 | 3,864.1400 | 3.8641 | 3.142 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 8.81 | Call | Bond Future | 1,110.0400 | 1.1100 | 1,116.5600 | 1.1166 | 0.587 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 8.65 | Call | Bond Future | 533.8200 | 0.5338 | 511.7300 | 0.5117 | (4.138) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 8.79 | Call | Bond Future | 1,023.7500 | 1.0238 | 1,025.2900 | 1.0253 | 0.150 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 9.40 | Call | Bond Future | 4,789.0800 | 4.7891 | 4,921.0500 | 4.9211 | 2.756 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 9.70 | Put | Bond Future | 0.5900 | 0.0006 | 0.1600 | 0.0002 | (72.881) | 0 | 0 | 1,520 |
| 2013/10/30 | R209 | 07/11/2013 | 9.25 | Put | Bond Future | 46.1300 | 0.0461 | 24.3600 | 0.0244 | (47.193) | 0 | 0 | 1,000 |
| 2013/10/30 | R209 | 07/11/2013 | 8.79 | Put | Bond Future | 788.1200 | 0.7881 | 650.1600 | 0.6502 | (17.505) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 9.40 | Put | Bond Future | 13.0800 | 0.0131 | 5.5500 | 0.0056 | (57.569) | 0 | 0 | 5,000 |
| 2013/10/30 | R209 | 07/11/2013 | 9.50 | Call | Bond Future | 5,484.1800 | 5.4842 | 5,620.3800 | 5.6204 | 2.484 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 9.70 | Call | Bond Future | 6,852.7400 | 6.8527 | 6,991.8100 | 6.9918 | 2.029 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/11/2013 | 8.65 | Put | Bond Future | 1,404.6900 | 1.4047 | 1,243.1000 | 1.2431 | (11.504) | 0 | 0 | 4,700 |
| 2013/10/30 | R209 | 07/11/2013 | 8.81 | Put | Bond Future | 718.3700 | 0.7184 | 585.3900 | 0.5854 | (18.511) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/02/2014 | 8.56 | Call | Bond Future | 2,319.3700 | 2.3194 | 2,379.9900 | 2.3800 | 2.614 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/02/2014 | | | Bond Future | 8.8433 | 77.2825 | 8.8251 | 77.4239 | (0.206) | 0.0000 | 0.0000 | 909 |
| 2013/10/30 | R209 | 06/02/2014 | 8.54 | Call | Bond Future | 2,258.1300 | 2.2581 | 2,317.6900 | 2.3177 | 2.638 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/02/2014 | 8.55 | Call | Bond Future | 2,288.6300 | 2.2886 | 2,348.7100 | 2.3487 | 2.625 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/02/2014 | 8.54 | Put | Bond Future | 4,661.6300 | 4.6616 | 4,579.8000 | 4.5798 | (1.755) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R209 | 06/02/2014 | 8.56 | Put | Bond Future | 4,560.7500 | | 4.5607 | 4,479.9800 | 4.4800 | (1.771) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/02/2014 | 8.55 | Put | Bond Future | 4,611.0000 | | 4.6110 | 4,529.6900 | 4.5297 | (1.763) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 08/05/2014 | | | Bond Future | 8.9264 | | 75.1745 | 8.9078 | 75.3168 | (0.209) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 1,432.0700 | | 1.4321 | 1,415.1500 | 1.4151 | (1.182) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 1,450.7200 | | 1.4507 | 1,433.1900 | 1.4332 | (1.208) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 10,378.9300 | | 10.3789 | 10,219.8000 | 10.2198 | (1.533) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 1,413.5900 | | 1.4136 | 1,397.2800 | 1.3973 | (1.154) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 10,451.1100 | | 10.4511 | 10,292.5900 | 10.2926 | (1.517) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 10,307.0600 | | 10.3071 | 10,147.3200 | 10.1473 | (1.550) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 5,287.3200 | | 5.2873 | 5,153.2500 | 5.1533 | (2.536) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/08/2014 | | | Bond Future | 9.0050 | | 76.2309 | 8.9858 | 76.3757 | (0.214) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 5,212.6800 | | 5.2127 | 5,078.7900 | 5.0788 | (2.569) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 5,249.8900 | | 5.2499 | 5,115.9100 | 5.1159 | (2.552) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 5,586.1100 | | 5.5861 | 5,596.8800 | 5.5969 | 0.193 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 5,623.3600 | | 5.6234 | 5,634.2200 | 5.6342 | 0.193 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 5,548.9600 | | 5.5490 | 5,559.6400 | 5.5596 | 0.192 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/11/2014 | | | Bond Future | 9.0937 | | 74.1066 | 9.0739 | 74.2536 | (0.219) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 772.3600 | | 0.7724 | 625.3800 | 0.6254 | (19.030) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 622.4700 | | 0.6225 | 475.4900 | 0.4755 | (23.612) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 697.3600 | | 0.6974 | 550.3800 | 0.5504 | (21.077) | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 07/11/2013 | 159.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 07/11/2013 | | | Bond Future | 159.4185 | | 159.4185 | 159.4217 | 159.4217 | 0.002 | 0.0000 | 0.0000 | 1,319 |
| 2013/10/30 | R210 | 07/11/2013 | 160.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 07/11/2013 | 160.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 07/11/2013 | 159.99 | Put | Bond Future | 571.5200 | | 0.5715 | 568.2600 | 0.5683 | (0.570) | 0 | 0 | 0 |
| 2013/10/30 | R210 | 07/11/2013 | 160.01 | Put | Bond Future | 591.5200 | | 0.5915 | 588.2600 | 0.5883 | (0.551) | 0 | 0 | 0 |
| 2013/10/30 | R210 | 07/11/2013 | 160.00 | Put | Bond Future | 581.5200 | | 0.5815 | 578.2600 | 0.5783 | (0.561) | 0 | 0 | 0 |
| 2013/10/30 | R210 | 06/02/2014 | 161.51 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 06/02/2014 | | | Bond Future | 161.5352 | | 161.5352 | 161.5384 | 161.5384 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R210 | 06/02/2014 | 161.50 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 06/02/2014 | 161.51 | Call | Bond Future | 25.2000 | | 0.0252 | 28.4300 | 0.0284 | 12.817 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 06/02/2014 | 161.49 | Call | Bond Future | 45.2000 | | 0.0452 | 48.4300 | 0.0484 | 7.146 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 06/02/2014 | 161.50 | Call | Bond Future | 35.2000 | | 0.0352 | 38.4300 | 0.0384 | 9.176 | 0 | 0 | 0 |
| 2013/10/30 | R210 | 06/02/2014 | 161.49 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 07/11/2013 | | | Bond Future | 128.8251 | | 128.8251 | 128.8097 | 128.8097 | (0.012) | 0.0000 | 0.0000 | 522 |
| 2013/10/30 | R211 | 07/11/2013 | 130.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 07/11/2013 | 129.99 | Put | Bond Future | 1,164.9300 | | 1.1649 | 1,180.3400 | 1.1803 | 1.323 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 07/11/2013 | 130.01 | Put | Bond Future | 1,184.9300 | | 1.1849 | 1,200.3400 | 1.2003 | 1.300 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 07/11/2013 | 130.00 | Put | Bond Future | 1,174.9300 | | 1.1749 | 1,190.3400 | 1.1903 | 1.312 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 07/11/2013 | 130.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 07/11/2013 | 129.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 06/02/2014 | 129.00 | Call | Bond Future | 25.4700 | | 0.0255 | 9.7900 | 0.0098 | (61.563) | 0 | 0 | 0 |
| 2013/10/30 | R211 | 06/02/2014 | | | Bond Future | 129.0255 | | 129.0255 | 129.0098 | 129.0098 | (0.012) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R211 | 06/02/2014 | 129.01 | Call | Bond Future | 15.4700 | 0.0155 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/10/30 | R211 | 06/02/2014 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 06/02/2014 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.2100 | 0.0002 | 100.000 | 0 | 0 | 0 |
| 2013/10/30 | R211 | 06/02/2014 | 128.99 | Call | Bond Future | 35.4700 | 0.0355 | 19.7900 | 0.0198 | (44.206) | 0 | 0 | 0 |
| 2013/10/30 | R211 | 06/02/2014 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 07/11/2013 | 132.99 | Put | Bond Future | 815.0900 | 0.8151 | 1,159.1300 | 1.1591 | 42.209 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 07/11/2013 | | | Bond Future | 132.1749 | 132.1749 | 131.8309 | 131.8309 | (0.260) | 0.0000 | 0.0000 | 21,791 |
| 2013/10/30 | R212 | 07/11/2013 | 133.01 | Put | Bond Future | 835.0900 | 0.8351 | 1,179.1300 | 1.1791 | 41.198 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 07/11/2013 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 07/11/2013 | 133.00 | Put | Bond Future | 825.0900 | 0.8251 | 1,169.1300 | 1.1691 | 41.697 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 07/11/2013 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 07/11/2013 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 06/02/2014 | | | Bond Future | 132.2723 | 132.2723 | 131.9236 | 131.9236 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R212 | 06/02/2014 | 132.99 | Put | Bond Future | 717.6800 | 0.7177 | 1,066.3600 | 1.0664 | 48.584 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 06/02/2014 | 133.01 | Put | Bond Future | 737.6800 | 0.7377 | 1,086.3600 | 1.0864 | 47.267 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 06/02/2014 | 133.00 | Put | Bond Future | 727.6800 | 0.7277 | 1,076.3600 | 1.0764 | 47.917 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 06/02/2014 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 06/02/2014 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R212 | 06/02/2014 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/11/2013 | 8.60 | Call | Bond Future | 990.4900 | 0.9905 | 1,051.1900 | 1.0512 | 6.128 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/11/2013 | | | Bond Future | 8.5858 | 87.2386 | 8.5577 | 87.4629 | (0.326) | 0.0000 | 0.0000 | 13,753 |
| 2013/10/30 | R213 | 07/11/2013 | 8.61 | Call | Bond Future | 1,032.3500 | 1.0323 | 1,096.5000 | 1.0965 | 6.214 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/11/2013 | 8.59 | Put | Bond Future | 915.6800 | 0.9157 | 748.6900 | 0.7487 | (18.237) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/11/2013 | 8.61 | Put | Bond Future | 838.7800 | 0.8388 | 678.6300 | 0.6786 | (19.093) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/11/2013 | 8.60 | Put | Bond Future | 876.6600 | 0.8767 | 713.0600 | 0.7131 | (18.662) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/11/2013 | 8.59 | Call | Bond Future | 949.6500 | 0.9497 | 1,006.9600 | 1.0070 | 6.035 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/02/2014 | | | Bond Future | 8.6763 | 88.3861 | 8.6474 | 88.6133 | (0.333) | 0.0000 | 0.0000 | 2,312 |
| 2013/10/30 | R213 | 06/02/2014 | 8.29 | Put | Bond Future | 5,247.7100 | 5.2477 | 5,103.0100 | 5.1030 | (2.757) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/02/2014 | 8.31 | Put | Bond Future | 5,141.0000 | 5.1410 | 4,997.5500 | 4.9975 | (2.790) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/02/2014 | 8.29 | Call | Bond Future | 2,133.0500 | 2.1331 | 2,215.5800 | 2.2156 | 3.869 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/02/2014 | 8.30 | Put | Bond Future | 5,194.1800 | 5.1942 | 5,050.1000 | 5.0501 | (2.774) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/02/2014 | 8.30 | Call | Bond Future | 2,162.2000 | 2.1622 | 2,245.3500 | 2.2453 | 3.846 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/02/2014 | 8.31 | Call | Bond Future | 2,191.5900 | 2.1916 | 2,275.3700 | 2.2754 | 3.823 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 10,734.9500 | 10.7349 | 10,530.6100 | 10.5306 | (1.904) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 08/05/2014 | | | Bond Future | 8.7630 | 86.0339 | 8.7334 | 86.2629 | (0.338) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 10,806.3800 | 10.8064 | 10,602.2500 | 10.6022 | (1.889) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 10,663.8000 | 10.6638 | 10,459.2400 | 10.4592 | (1.918) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 1,466.3300 | 1.4663 | 1,491.0600 | 1.4911 | 1.687 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 1,448.0600 | 1.4481 | 1,473.0000 | 1.4730 | 1.722 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 1,484.7600 | 1.4848 | 1,509.2700 | 1.5093 | 1.651 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 5,631.4100 | 5.6314 | 5,763.3600 | 5.7634 | 2.343 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/08/2014 | | | Bond Future | 8.8462 | 87.2426 | 8.8156 | 87.4756 | (0.346) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 5,556.5200 | 5.5565 | 5,687.4800 | 5.6875 | 2.357 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 5,593.9000 | 5.5939 | 5,725.3600 | 5.7254 | 2.350 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 5,603.3500 | 5.6034 | 5,501.3500 | 5.5013 | (1.820) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 5,526.3100 | 5.5263 | 5,425.3000 | 5.4253 | (1.828) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/10/30 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 5,564.7200 | | 5.5647 | 5,463.2200 | 5.4632 | (1.824) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 692.7900 | | 0.6928 | 456.3600 | 0.4564 | (34.127) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/11/2014 | | | Bond Future | 8.9422 | | 84.8726 | 8.9106 | 85.1090 | (0.353) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 768.4000 | | 0.7684 | 531.9700 | 0.5320 | (30.769) | 0 | 0 | 0 |
| 2013/10/30 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 617.2700 | | 0.6173 | 380.8400 | 0.3808 | (38.303) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 07/11/2013 | 7.80 | Call | Bond Future | 0.0400 | | 0.0000 | 0.0100 | 0.0000 | (75.000) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 07/11/2013 | | | Bond Future | 8.9102 | | 76.7477 | 8.9075 | 76.7703 | (0.031) | 0.0000 | 0.0000 | 1,864 |
| 2013/10/30 | R214 | 07/11/2013 | 7.81 | Call | Bond Future | 0.0400 | | 0.0000 | 0.0100 | 0.0000 | (75.000) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 07/11/2013 | 7.79 | Call | Bond Future | 0.0300 | | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 07/11/2013 | 7.81 | Put | Bond Future | 9,846.5300 | | 9.8465 | 9,823.8500 | 9.8238 | (0.230) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 07/11/2013 | 7.80 | Put | Bond Future | 9,945.4800 | | 9.9455 | 9,922.8000 | 9.9228 | (0.228) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 07/11/2013 | 7.79 | Put | Bond Future | 10,044.6200 | | 10.0446 | 10,021.9500 | 10.0220 | (0.226) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 06/02/2014 | | | Bond Future | 8.9965 | | 77.7572 | 8.9936 | 77.7801 | (0.032) | 0.0000 | 0.0000 | 563 |
| 2013/10/30 | R214 | 06/02/2014 | 8.99 | Put | Bond Future | 3,649.3200 | | 3.6493 | 3,603.1100 | 3.6031 | (1.266) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 06/02/2014 | 9.01 | Put | Bond Future | 3,568.7600 | | 3.5688 | 3,522.0900 | 3.5221 | (1.308) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 06/02/2014 | 8.99 | Call | Bond Future | 3,597.9100 | | 3.5979 | 3,574.6100 | 3.5746 | (0.648) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 06/02/2014 | 9.00 | Put | Bond Future | 3,608.9400 | | 3.6089 | 3,562.1800 | 3.5622 | (1.296) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 06/02/2014 | 9.00 | Call | Bond Future | 3,637.0900 | | 3.6371 | 3,613.2400 | 3.6132 | (0.656) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 06/02/2014 | 9.01 | Call | Bond Future | 3,676.3200 | | 3.6763 | 3,652.5600 | 3.6526 | (0.646) | 0 | 0 | 0 |
| 2013/10/30 | R214 | 08/05/2014 | | | Bond Future | 9.0789 | | 75.5151 | 9.0760 | 75.5371 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 0.0000 | | 0.0000 | 4,479.3300 | 4.4793 | 100.000 | 0 | 0 | 0 |
| 2013/10/30 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 701.4100 | | 0.7014 | 5,122.0100 | 5.1220 | 630.245 | 0 | 0 | 0 |
| 2013/10/30 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 542.5800 | | 0.5426 | 5,037.0500 | 5.0370 | 828.352 | 0 | 0 | 0 |
| 2013/10/30 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 621.9300 | | 0.6219 | 5,079.1700 | 5.0792 | 716.679 | 0 | 0 | 0 |
| 2013/10/30 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 0.0000 | | 0.0000 | 4,516.5600 | 4.5166 | 100.000 | 0 | 0 | 0 |
| 2013/10/30 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 0.0000 | | 0.0000 | 4,442.6900 | 4.4427 | 100.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 07/11/2013 | | | Bond Future | 8.9906 | | 99.1966 | 8.9977 | 99.1228 | 0.079 | 0.0000 | 0.0000 | 10,043 |
| 2013/10/30 | R248 | 07/11/2013 | 7.85 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 07/11/2013 | 7.86 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 07/11/2013 | 7.84 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 07/11/2013 | 7.86 | Put | Bond Future | 13,066.2100 | | 13.0662 | 13,140.0000 | 13.1400 | 0.565 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 07/11/2013 | 7.85 | Put | Bond Future | 13,195.2800 | | 13.1953 | 13,269.0700 | 13.2691 | 0.559 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 07/11/2013 | 7.84 | Put | Bond Future | 13,324.6100 | | 13.3246 | 13,398.4000 | 13.3984 | 0.554 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 06/02/2014 | 9.11 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 06/02/2014 | | | Bond Future | 9.0797 | | 100.5013 | 9.0871 | 100.4265 | 0.081 | 0.0000 | 0.0000 | 780 |
| 2013/10/30 | R248 | 06/02/2014 | 9.10 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 06/02/2014 | 9.11 | Call | Bond Future | 306.9500 | | 0.3070 | 232.1600 | 0.2322 | (24.366) | 0 | 0 | 0 |
| 2013/10/30 | R248 | 06/02/2014 | 9.09 | Call | Bond Future | 104.6000 | | 0.1046 | 29.8100 | 0.0298 | (71.501) | 0 | 0 | 0 |
| 2013/10/30 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 205.8700 | | 0.2059 | 131.0800 | 0.1311 | (36.329) | 0 | 0 | 0 |
| 2013/10/30 | R248 | 06/02/2014 | 9.09 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 1,262.7900 | | 1.2628 | 1,340.0200 | 1.3400 | 6.116 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 08/05/2014 | | | Bond Future | 9.1650 | | 97.4271 | 9.1727 | 97.3499 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2013/10/30 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 1,058.7200 | | 1.0587 | 1,135.9500 | 1.1359 | 7.295 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2013/10/30 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 1,160.6600 | 1.1607 | 1,237.8900 | 1.2379 | 6.654 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 08/05/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/10/30 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total **358434**