



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 31/12/2013 to 31/12/2013

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

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | 2025 | 06/02/2014 | | | Bond Future | 110.3577 | 110.3577 | 110.3623 | 110.3623 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | 2025 | 06/02/2014 | 110.99 | Put | Bond Future | 632.3400 | 0.6323 | 627.6800 | 0.6277 | (0.737) | 0 | 0 | 0 |
| 2013/12/31 | 2025 | 06/02/2014 | 111.01 | Put | Bond Future | 652.3400 | 0.6523 | 647.6800 | 0.6477 | (0.714) | 0 | 0 | 0 |
| 2013/12/31 | 2025 | 06/02/2014 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2025 | 06/02/2014 | 111.00 | Put | Bond Future | 642.3400 | 0.6423 | 637.6800 | 0.6377 | (0.725) | 0 | 0 | 0 |
| 2013/12/31 | 2025 | 06/02/2014 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2025 | 06/02/2014 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 06/02/2014 | | | Bond Future | 9.1825 | 93.7650 | 9.1590 | 93.9775 | (0.256) | 0.0000 | 0.0000 | 2,022 |
| 2013/12/31 | 2037 | 06/02/2014 | 9.38 | Call | Bond Future | 1,751.4600 | 1.7515 | 1,963.9600 | 1.9640 | 12.133 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 06/02/2014 | 9.39 | Call | Bond Future | 1,838.7500 | 1.8388 | 2,051.2500 | 2.0513 | 11.557 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 06/02/2014 | 9.37 | Call | Bond Future | 1,664.0300 | 1.6640 | 1,876.5300 | 1.8765 | 12.770 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 06/02/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 06/02/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 06/02/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 08/05/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 08/05/2014 | | | Bond Future | 9.2844 | 94.9979 | 9.2601 | 95.2132 | (0.262) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 839.3800 | 0.8394 | 1,054.6500 | 1.0547 | 25.646 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 926.4400 | 0.9264 | 1,141.7100 | 1.1417 | 23.236 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 752.1800 | 0.7522 | 967.4500 | 0.9675 | 28.619 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 2,905.8300 | 2.9058 | 2,687.9500 | 2.6880 | (7.498) | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 07/08/2014 | | | Bond Future | 9.3866 | 92.0289 | 9.3615 | 92.2468 | (0.267) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 2,997.1300 | 2.9971 | 2,779.2500 | 2.7793 | (7.270) | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 3,088.5700 | 3.0886 | 2,870.6900 | 2.8707 | (7.054) | 0 | 0 | 0 |
| 2013/12/31 | 2038 | 06/02/2014 | 107.00 | Call | Bond Future | 705.4300 | 0.7054 | 713.9500 | 0.7139 | 1.208 | 0 | 0 | 0 |
| 2013/12/31 | 2038 | 06/02/2014 | | | Bond Future | 107.7054 | 107.7054 | 107.7140 | 107.7140 | 0.008 | 0.0000 | 0.0000 | 24 |
| 2013/12/31 | 2038 | 06/02/2014 | 107.01 | Call | Bond Future | 695.4300 | 0.6954 | 703.9500 | 0.7039 | 1.225 | 0 | 0 | 0 |
| 2013/12/31 | 2038 | 06/02/2014 | 106.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2038 | 06/02/2014 | 107.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2038 | 06/02/2014 | 106.99 | Call | Bond Future | 715.4300 | 0.7154 | 723.9500 | 0.7239 | 1.191 | 0 | 0 | 0 |
| 2013/12/31 | 2038 | 06/02/2014 | 107.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2050 | 06/02/2014 | | | Bond Future | 113.3845 | 113.3845 | 113.3942 | 113.3942 | 0.008 | 0.0000 | 0.0000 | 472 |
| 2013/12/31 | 2050 | 06/02/2014 | 110.00 | Call | Bond Future | 3,384.5400 | 3.3845 | 3,394.1500 | 3.3942 | 0.284 | 0 | 0 | 0 |
| 2013/12/31 | 2050 | 06/02/2014 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2050 | 06/02/2014 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2050 | 06/02/2014 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | 2050 | 06/02/2014 | 110.01 | Call | Bond Future | 3,374.5400 | 3.3745 | 3,384.1500 | 3.3842 | 0.285 | 0 | 0 | 0 |
| 2013/12/31 | 2050 | 06/02/2014 | 109.99 | Call | Bond Future | 3,394.5400 | 3.3945 | 3,404.1500 | 3.4042 | 0.283 | 0 | 0 | 0 |
| 2013/12/31 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | AL37 | 06/02/2014 | | | Index Future | 414.0470 | 414.0470 | 414.0220 | 414.0220 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | AL37 | 08/05/2014 | | | Index Future | 419.4900 | 419.4900 | 419.4660 | 419.4660 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | AL7T | 06/02/2014 | | | Index Future | 488.1950 | 488.1950 | 488.2290 | 488.2290 | 0.007 | 0.0000 | 0.0000 | 1 |
| 2013/12/31 | AL7T | 08/05/2014 | | | Index Future | 494.6130 | 494.6130 | 494.6480 | 494.6480 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | ALBI | 06/02/2014 | | | Index Future | 438.6160 | 438.6160 | 438.9650 | 438.9650 | 0.080 | 0.0000 | 0.0000 | 802 |
| 2013/12/31 | ALBI | 08/05/2014 | | | Index Future | 444.3830 | 444.3830 | 444.7370 | 444.7370 | 0.080 | 0.0000 | 0.0000 | 35 |
| 2013/12/31 | ALBI | 07/08/2014 | | | Index Future | 450.4100 | 450.4100 | 450.7670 | 450.7670 | 0.079 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | EL28 | 06/02/2014 | | | Bond Future | 114.1574 | 114.1574 | 114.1670 | 114.1670 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | EL28 | 06/02/2014 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | EL28 | 06/02/2014 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | EL28 | 06/02/2014 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | EL28 | 06/02/2014 | 111.01 | Call | Bond Future | 3,147.3700 | 3.1474 | 3,156.9600 | 3.1570 | 0.305 | 0 | 0 | 0 |
| 2013/12/31 | EL28 | 06/02/2014 | 110.99 | Call | Bond Future | 3,167.3700 | 3.1674 | 3,176.9600 | 3.1770 | 0.303 | 0 | 0 | 0 |
| 2013/12/31 | EL28 | 06/02/2014 | 111.00 | Call | Bond Future | 3,157.3700 | 3.1574 | 3,166.9600 | 3.1670 | 0.304 | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 06/02/2014 | 9.54 | Put | Bond Future | 1,622.5400 | 1.6225 | 1,443.7200 | 1.4437 | (11.021) | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 06/02/2014 | | | Bond Future | 9.7580 | 83.5136 | 9.7337 | 83.6925 | (0.250) | 0.0000 | 0.0000 | 6,292 |
| 2013/12/31 | ES33 | 06/02/2014 | 9.56 | Put | Bond Future | 1,471.5900 | 1.4716 | 1,292.7700 | 1.2928 | (12.151) | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 06/02/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 06/02/2014 | 9.55 | Put | Bond Future | 1,547.0100 | 1.5470 | 1,368.1900 | 1.3682 | (11.559) | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 06/02/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 06/02/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 2,421.3000 | 2.4213 | 2,240.0200 | 2.2400 | (7.487) | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 08/05/2014 | | | Bond Future | 9.8793 | 80.8296 | 9.8541 | 81.0109 | (0.255) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 2,496.5900 | 2.4966 | 2,315.3100 | 2.3153 | (7.261) | 0 | 0 | 0 |
| 2013/12/31 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 2,346.1100 | 2.3461 | 2,164.8300 | 2.1648 | (7.727) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | GOVI | 06/02/2014 | 439.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 06/02/2014 | | | GOVI | 438.0660 | 438.0660 | 438.3820 | 438.3820 | 0.072 | 0.0000 | 0.0000 | 477 |
| 2013/12/31 | GOVI | 06/02/2014 | 440.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 06/02/2014 | 440.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 06/02/2014 | 439.99 | Put | GOVI | 19,240.0000 | 1.9240 | 16,080.0000 | 1.6080 | (16.424) | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 06/02/2014 | 440.01 | Put | GOVI | 19,440.0000 | 1.9440 | 16,280.0000 | 1.6280 | (16.255) | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 06/02/2014 | 440.00 | Put | GOVI | 19,340.0000 | 1.9340 | 16,180.0000 | 1.6180 | (16.339) | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 18,260.0000 | 1.8260 | 21,460.0000 | 2.1460 | 17.525 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 08/05/2014 | | | GOVI | 443.8260 | 443.8260 | 444.1460 | 444.1460 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 18,160.0000 | 1.8160 | 21,360.0000 | 2.1360 | 17.621 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 18,360.0000 | 1.8360 | 21,560.0000 | 2.1560 | 17.429 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 07/08/2014 | | | GOVI | 449.8450 | 449.8450 | 450.1690 | 450.1690 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 101,450.0000 | 10.1450 | 98,210.0000 | 9.8210 | (3.194) | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 101,650.0000 | 10.1650 | 98,410.0000 | 9.8410 | (3.187) | 0 | 0 | 0 |
| 2013/12/31 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 101,550.0000 | 10.1550 | 98,310.0000 | 9.8310 | (3.191) | 0 | 0 | 0 |
| 2013/12/31 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | IGOV | 06/02/2014 | | | Index Future | 201.9310 | 201.9310 | 201.9430 | 201.9430 | 0.006 | 0.0000 | 0.0000 | 1,331 |
| 2013/12/31 | IGOV | 08/05/2014 | | | Index Future | 204.6110 | 204.6110 | 204.6230 | 204.6230 | 0.006 | 0.0000 | 0.0000 | 7 |
| 2013/12/31 | ILBI | 06/02/2014 | | | Index Future | 546.3710 | 546.3710 | 546.6480 | 546.6480 | 0.051 | 0.0000 | 0.0000 | 190 |
| 2013/12/31 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | JBAF | 15/01/2014 | | | Jibar Tradeable Future | 5.2500 | 94.7500 | 5.2300 | 94.7700 | (0.381) | 0.0000 | 0.0000 | 1,000 |
| 2013/12/31 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.2800 | 94.7200 | 5.2600 | 94.7400 | (0.379) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.3100 | 94.6900 | 5.3300 | 94.6700 | 0.377 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 5.3800 | 94.6200 | 5.3900 | 94.6100 | 0.186 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | JBAF | 21/05/2014 | | | Jibar Tradeable Future | 5.5200 | 94.4800 | 5.5100 | 94.4900 | (0.181) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.6100 | 94.3900 | 5.5900 | 94.4100 | (0.357) | 0.0000 | 0.0000 | 1,000 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.9400 | 94.0600 | 5.9400 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2013/12/31 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.2900 | 93.7100 | 6.3000 | 93.7000 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 6.6000 | 93.4000 | 6.6200 | 93.3800 | 0.303 | 0.0000 | 0.0000 | 150 |
| 2013/12/31 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.9000 | 93.1000 | 6.9200 | 93.0800 | 0.290 | 0.0000 | 0.0000 | 3,200 |
| 2013/12/31 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 7.1800 | 92.8200 | 7.2000 | 92.8000 | 0.279 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 7.4600 | 92.5400 | 7.4700 | 92.5300 | 0.134 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R023 | 06/02/2014 | | | Bond Future | 7.9401 | 102.2937 | 7.9367 | 102.3158 | (0.044) | 0.0000 | 0.0000 | 11,257 |
| 2013/12/31 | R023 | 06/02/2014 | 7.84 | Put | Bond Future | 635.4700 | 0.6355 | 613.4100 | 0.6134 | (3.471) | 0 | 0 | 0 |
| 2013/12/31 | R023 | 06/02/2014 | 7.86 | Put | Bond Future | 508.1500 | 0.5081 | 486.0900 | 0.4861 | (4.341) | 0 | 0 | 0 |
| 2013/12/31 | R023 | 06/02/2014 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R023 | 06/02/2014 | 7.85 | Put | Bond Future | 571.7900 | 0.5718 | 549.7300 | 0.5497 | (3.858) | 0 | 0 | 0 |
| 2013/12/31 | R023 | 06/02/2014 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R023 | 06/02/2014 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R023 | 08/05/2014 | | | Bond Future | 8.0422 | 99.7222 | 8.0386 | 99.7446 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 2,832.4300 | 2.8324 | 2,810.0400 | 2,8100 | (0.790) | 0 | 0 | 0 |
| 2013/12/31 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 2,704.9800 | 2.7050 | 2,682.5900 | 2,6826 | (0.828) | 0 | 0 | 0 |
| 2013/12/31 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 2,768.6800 | 2.7687 | 2,746.2900 | 2,7463 | (0.809) | 0 | 0 | 0 |
| 2013/12/31 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/02/2014 | 5.64 | Call | Bond Future | 51.8900 | 0.0519 | 49.6800 | 0.0497 | (4.259) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/02/2014 | 5.65 | Put | Bond Future | 964.7900 | 0.9648 | 962.3100 | 0.9623 | (0.257) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/02/2014 | | | Bond Future | 6.2154 | 116.3998 | 6.2153 | 116.4000 | (0.002) | 0.0000 | 0.0000 | 32,191 |
| 2013/12/31 | R157 | 06/02/2014 | 5.65 | Call | Bond Future | 54.0600 | 0.0541 | 51.8000 | 0.0518 | (4.181) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/02/2014 | 5.66 | Call | Bond Future | 56.3000 | 0.0563 | 53.9800 | 0.0540 | (4.121) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/02/2014 | 5.64 | Put | Bond Future | 978.8200 | 0.9788 | 976.3900 | 0.9764 | (0.248) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/02/2014 | 5.66 | Put | Bond Future | 950.8400 | 0.9508 | 948.3000 | 0.9483 | (0.267) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 79.8200 | 0.0798 | 78.8000 | 0.0788 | (1.278) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 08/05/2014 | | | Bond Future | 6.3979 | 111.1226 | 6.3977 | 111.1229 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 81.4500 | 0.0814 | 80.4100 | 0.0804 | (1.277) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 78.2300 | 0.0782 | 77.2200 | 0.0772 | (1.291) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 1,711.0000 | 1.7110 | 1,709.6900 | 1.7097 | (0.077) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 1,723.1700 | 1.7232 | 1,721.8700 | 1.7219 | (0.075) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 1,698.8700 | 1.6989 | 1,697.5400 | 1.6975 | (0.078) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 571.4400 | 0.5714 | 570.0200 | 0.5700 | (0.248) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 07/08/2014 | | | Bond Future | 6.6135 | 112.6303 | 6.6136 | 112.6302 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 576.5200 | 0.5765 | 575.1000 | 0.5751 | (0.246) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 719.6100 | 0.7196 | 718.0800 | 0.7181 | (0.213) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 725.7700 | 0.7258 | 724.2500 | 0.7242 | (0.209) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 731.6100 | 0.7316 | 730.0900 | 0.7301 | (0.208) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 581.2800 | 0.5813 | 579.8500 | 0.5798 | (0.246) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 992.5000 | 0.9925 | 991.8500 | 0.9919 | (0.065) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/11/2014 | | | Bond Future | 6.9241 | 107.3944 | 6.9247 | 107.3939 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 981.3900 | 0.9814 | 980.7400 | 0.9807 | (0.066) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 986.9300 | 0.9869 | 986.2800 | 0.9863 | (0.066) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 376.8100 | 0.3768 | 375.7000 | 0.3757 | (0.295) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 370.9100 | 0.3709 | 369.8000 | 0.3698 | (0.299) | 0 | 0 | 0 |
| 2013/12/31 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 373.8500 | 0.3738 | 372.7400 | 0.3727 | (0.297) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/02/2014 | 8.75 | Put | Bond Future | 704.7600 | 0.7048 | 639.4400 | 0.6394 | (9.268) | 0 | 0 | 250 |
| 2013/12/31 | R186 | 06/02/2014 | | | Bond Future | 8.2922 | 118.7360 | 8.2687 | 118.9422 | (0.284) | 0.0000 | 0.0000 | 61,546 |
| 2013/12/31 | R186 | 06/02/2014 | 7.75 | Call | Bond Future | 510.7800 | 0.5108 | 530.9700 | 0.5310 | 3.953 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/02/2014 | 7.74 | Put | Bond Future | 5,465.3800 | 5.4654 | 5,278.7200 | 5.2787 | (3.415) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/02/2014 | 7.76 | Put | Bond Future | 5,313.0600 | 5.3131 | 5,127.7700 | 5.1278 | (3.487) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/02/2014 | 7.75 | Put | Bond Future | 5,388.9800 | 5.3890 | 5,202.9900 | 5.2030 | (3.451) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/02/2014 | 8.75 | Call | Bond Future | 4,613.8000 | 4.6138 | 4,754.6600 | 4.7547 | 3.053 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/02/2014 | 7.76 | Call | Bond Future | 527.3700 | 0.5274 | 548.2600 | 0.5483 | 3.961 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/02/2014 | 7.74 | Call | Bond Future | 494.5800 | 0.4946 | 514.1000 | 0.5141 | 3.947 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 9,295.9100 | 9.2959 | 9,124.0500 | 9.1240 | (1.849) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 8.25 | Put | Bond Future | 4,732.6800 | 4.7327 | 4,606.7500 | 4.6068 | (2.661) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | | | Bond Future | 8.3941 | 120.2971 | 8.3697 | 120.5060 | (0.291) | 0.0000 | 0.0000 | 740 |
| 2013/12/31 | R186 | 08/05/2014 | 9.25 | Put | Bond Future | 1,506.9400 | 1.5069 | 1,446.3600 | 1.4464 | (4.020) | 0 | 0 | 8,000 |
| 2013/12/31 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 12,578.1000 | 12.5781 | 12,389.3000 | 12.3893 | (1.501) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 9.00 | Put | Bond Future | 2,059.3600 | 2.0594 | 1,984.1100 | 1.9841 | (3.654) | 0 | 0 | 400 |
| 2013/12/31 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 663.2800 | 0.6633 | 683.6900 | 0.6837 | 3.077 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 4,548.7500 | 4.5488 | 4,649.1000 | 4.6491 | 2.206 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 675.0300 | 0.6750 | 695.7600 | 0.6958 | 3.071 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 9.25 | Call | Bond Future | 8,507.4900 | 8.5075 | 8,655.7800 | 8.6558 | 1.743 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 8.25 | Call | Bond Future | 3,492.1800 | 3.4922 | 3,575.1200 | 3.5751 | 2.375 | 0 | 0 | 8,000 |
| 2013/12/31 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 651.7000 | 0.6517 | 671.7700 | 0.6718 | 3.080 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 3,649.3200 | 3.6493 | 3,540.8000 | 3.5408 | (2.974) | 0 | 0 | 1,933 |
| 2013/12/31 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 12,406.0600 | 12.4061 | 12,217.9200 | 12.2179 | (1.517) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 1,294.3300 | 1.2943 | 1,331.3400 | 1.3313 | 2.859 | 0 | 0 | 1,933 |
| 2013/12/31 | R186 | 08/05/2014 | 9.00 | Call | Bond Future | 7,077.7900 | 7.0778 | 7,211.4100 | 7.2114 | 1.888 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 12,491.9400 | 12.4919 | 12,303.4800 | 12.3035 | (1.509) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 4,182.3500 | 4.1824 | 4,271.4500 | 4.2714 | 2.130 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | | | Bond Future | 8.4940 | 116.6383 | 8.4687 | 116.8497 | (0.298) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 3,368.9000 | 3.3689 | 3,281.0300 | 3.2810 | (2.608) | 0 | 0 | 840 |
| 2013/12/31 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 4,106.8300 | 4.1068 | 4,194.7800 | 4.1948 | 2.142 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 4,144.4900 | 4.1445 | 4,233.0200 | 4.2330 | 2.136 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 5,827.4300 | 5.8274 | 5,704.0600 | 5.7041 | (2.117) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 6,850.2200 | 6.8502 | 6,973.6700 | 6.9737 | 1.802 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 5,732.6700 | 5.7327 | 5,610.4500 | 5.6104 | (2.132) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 5,779.9100 | 5.7799 | 5,657.1200 | 5.6571 | (2.124) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 3,974.8700 | 3.9749 | 4,056.1300 | 4.0561 | 2.044 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 7,700.6300 | 7.7006 | 7,568.4300 | 7.5684 | (1.717) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | | | Bond Future | 8.5927 | 118.2668 | 8.5665 | 118.4808 | (0.305) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | 9.17 | Call | Bond Future | 8,251.9100 | 8.2519 | 8,382.7700 | 8.3828 | 1.586 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 4,008.4600 | 4.0085 | 4,090.2100 | 4.0902 | 2.039 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 4,042.2100 | 4.0422 | 4,124.4500 | 4.1244 | 2.035 | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | 9.17 | Put | Bond Future | 3,673.8300 | 3.6738 | 3,590.7400 | 3.5907 | (2.262) | 0 | 0 | 2,010 |
| 2013/12/31 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 7,752.3500 | 7.7524 | 7,619.6600 | 7.6197 | (1.712) | 0 | 0 | 0 |
| 2013/12/31 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 7,649.1600 | 7.6492 | 7,517.4500 | 7.5175 | (1.722) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | R197 | 06/02/2014 | | | Bond Future | 277.1293 | 277.1293 | 277.1380 | 277.1380 | 0.003 | 0.0000 | 0.0000 | 2,049 |
| 2013/12/31 | R197 | 06/02/2014 | 280.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R197 | 06/02/2014 | 279.99 | Put | Bond Future | 2,860.7400 | 2.8607 | 2,851.9600 | 2.8520 | (0.307) | 0 | 0 | 0 |
| 2013/12/31 | R197 | 06/02/2014 | 280.01 | Put | Bond Future | 2,880.7400 | 2.8807 | 2,871.9600 | 2.8720 | (0.305) | 0 | 0 | 0 |
| 2013/12/31 | R197 | 06/02/2014 | 280.00 | Put | Bond Future | 2,870.7400 | 2.8707 | 2,861.9600 | 2.8620 | (0.306) | 0 | 0 | 0 |
| 2013/12/31 | R197 | 06/02/2014 | 280.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R197 | 06/02/2014 | 279.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 06/02/2014 | 5.24 | Put | Bond Future | 69.7000 | 0.0697 | 69.7900 | 0.0698 | 0.129 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 06/02/2014 | | | Bond Future | 4.9625 | 104.3794 | 4.9704 | 104.3727 | 0.160 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R201 | 06/02/2014 | 5.26 | Put | Bond Future | 65.1700 | 0.0652 | 65.2200 | 0.0652 | 0.077 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 06/02/2014 | 5.24 | Call | Bond Future | 305.7100 | 0.3057 | 299.0400 | 0.2990 | (2.182) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 06/02/2014 | 5.25 | Put | Bond Future | 67.4600 | 0.0675 | 67.5300 | 0.0675 | 0.104 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 06/02/2014 | 5.25 | Call | Bond Future | 311.9600 | 0.3120 | 305.2700 | 0.3053 | (2.145) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 06/02/2014 | 5.26 | Call | Bond Future | 318.1600 | 0.3182 | 311.4500 | 0.3114 | (2.109) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 08/05/2014 | | | Bond Future | 4.8215 | 105.7518 | 4.8328 | 105.7450 | 0.234 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 217.2800 | 0.2173 | 213.1400 | 0.2131 | (1.905) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 220.1400 | 0.2201 | 215.9800 | 0.2160 | (1.890) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 214.4400 | 0.2144 | 210.3400 | 0.2103 | (1.912) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 257.4100 | 0.2574 | 260.0900 | 0.2601 | 1.041 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 260.6100 | 0.2606 | 263.3100 | 0.2633 | 1.036 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 263.8300 | 0.2638 | 266.5700 | 0.2666 | 1.039 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 80.9900 | 0.0810 | 82.4400 | 0.0824 | 1.790 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 07/08/2014 | | | Bond Future | 4.3308 | 102.7775 | 4.3507 | 102.7702 | 0.462 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 81.9100 | 0.0819 | 83.3800 | 0.0834 | 1.795 | 0 | 0 | 0 |
| 2013/12/31 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 435.4500 | 0.4355 | 429.6400 | 0.4296 | (1.334) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 430.0900 | 0.4301 | 424.3100 | 0.4243 | (1.344) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 432.7700 | 0.4328 | 426.9800 | 0.4270 | (1.338) | 0 | 0 | 0 |
| 2013/12/31 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 82.8400 | 0.0828 | 84.3200 | 0.0843 | 1.787 | 0 | 0 | 0 |
| 2013/12/31 | R202 | 06/02/2014 | 208.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R202 | 06/02/2014 | | | Bond Future | 214.1039 | 214.1039 | 214.1163 | 214.1163 | 0.006 | 0.0000 | 0.0000 | 44,679 |
| 2013/12/31 | R202 | 06/02/2014 | 209.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R202 | 06/02/2014 | 208.99 | Call | Bond Future | 5,113.8600 | 5.1139 | 5,126.2900 | 5.1263 | 0.243 | 0 | 0 | 0 |
| 2013/12/31 | R202 | 06/02/2014 | 209.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R202 | 06/02/2014 | 209.00 | Call | Bond Future | 5,103.8600 | 5.1039 | 5,116.2900 | 5.1163 | 0.244 | 0 | 0 | 0 |
| 2013/12/31 | R202 | 06/02/2014 | 209.01 | Call | Bond Future | 5,093.8600 | 5.0939 | 5,106.2900 | 5.1063 | 0.244 | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/02/2014 | | | Bond Future | 6.9847 | 107.3409 | 6.9853 | 107.3392 | 0.008 | 0.0000 | 0.0000 | 10,389 |
| 2013/12/31 | R203 | 06/02/2014 | 5.95 | Put | Bond Future | 3,389.5900 | 3.3896 | 3,390.4300 | 3.3904 | 0.025 | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/02/2014 | 6.14 | Put | Bond Future | 2,776.1700 | 2.7762 | 2,775.9900 | 2.7760 | (0.006) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/02/2014 | 6.16 | Put | Bond Future | 2,712.9200 | 2.7129 | 2,712.5900 | 2.7126 | (0.012) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/02/2014 | 6.84 | Put | Bond Future | 896.7500 | 0.8967 | 889.7000 | 0.8897 | (0.786) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/02/2014 | 6.15 | Put | Bond Future | 2,744.5100 | 2.7445 | 2,744.2500 | 2.7443 | (0.009) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/02/2014 | 5.95 | Call | Bond Future | 9.2800 | 0.0093 | 8.4200 | 0.0084 | (9.267) | 0 | 0 | 16 |
| 2013/12/31 | R203 | 06/02/2014 | 6.16 | Call | Bond Future | 29.4400 | 0.0294 | 27.4100 | 0.0274 | (6.895) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/02/2014 | 6.84 | Call | Bond Future | 431.8600 | 0.4319 | 423.1100 | 0.4231 | (2.026) | 0 | 0 | 13 |
| 2013/12/31 | R203 | 06/02/2014 | 6.14 | Call | Bond Future | 26.5600 | 0.0266 | 24.6800 | 0.0247 | (7.078) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | R203 | 06/02/2014 | 6.15 | Call | Bond Future | 27.9700 | 0.0280 | 26.0100 | 0.0260 | (7.008) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 822.1600 | 0.8222 | 818.3800 | 0.8184 | (0.460) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 99.0000 | 0.0990 | 97.2600 | 0.0973 | (1.758) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 789.7900 | 0.7898 | 784.7900 | 0.7848 | (0.633) | 0 | 0 | 29 |
| 2013/12/31 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 94.4600 | 0.0945 | 92.7800 | 0.0928 | (1.779) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | | | Bond Future | 7.1273 | 104.5920 | 7.1279 | 104.5903 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 4,284.7300 | 4.2847 | 4,284.6600 | 4.2847 | (0.002) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 1,652.4200 | 1.6524 | 1,649.0900 | 1.6491 | (0.202) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 4,313.8100 | 4.3138 | 4,313.7800 | 4.3138 | (0.001) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 4,342.9500 | 4.3430 | 4,342.9400 | 4.3429 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 1,632.7600 | 1.6328 | 1,627.3100 | 1.6273 | (0.334) | 0 | 0 | 16 |
| 2013/12/31 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 96.7000 | 0.0967 | 95.0000 | 0.0950 | (1.758) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 1,472.2300 | 1.4722 | 1,467.9000 | 1.4679 | (0.294) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | | | Bond Future | 7.2742 | 106.0109 | 7.2750 | 106.0088 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 1,486.4700 | 1.4865 | 1,482.1400 | 1.4821 | (0.291) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 2,111.0300 | 2.1110 | 2,109.2500 | 2.1093 | (0.084) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 1,414.4200 | 1.4144 | 1,412.1500 | 1.4122 | (0.160) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 1,387.4500 | 1.3875 | 1,385.1700 | 1.3852 | (0.164) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 1,400.8900 | 1.4009 | 1,398.6100 | 1.3986 | (0.163) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 1,458.0600 | 1.4581 | 1,453.7400 | 1.4537 | (0.296) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 898.7200 | 0.8987 | 894.8900 | 0.8949 | (0.426) | 0 | 0 | 46 |
| 2013/12/31 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 956.5500 | 0.9566 | 953.2900 | 0.9533 | (0.341) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/11/2014 | | | Bond Future | 7.4377 | 103.3300 | 7.4387 | 103.3276 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 937.8900 | 0.9379 | 934.6500 | 0.9347 | (0.345) | 0 | 0 | 45 |
| 2013/12/31 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 947.1900 | 0.9472 | 943.9400 | 0.9439 | (0.343) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 2,479.1400 | 2.4791 | 2,478.3200 | 2.4783 | (0.033) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 2,445.7600 | 2.4458 | 2,444.9200 | 2.4449 | (0.034) | 0 | 0 | 0 |
| 2013/12/31 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 2,462.4200 | 2.4624 | 2,461.5900 | 2.4616 | (0.034) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/02/2014 | 6.39 | Call | Bond Future | 53.0200 | 0.0530 | 49.4800 | 0.0495 | (6.677) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/02/2014 | | | Bond Future | 7.2308 | 104.2323 | 7.2320 | 104.2274 | 0.016 | 0.0000 | 0.0000 | 29,549 |
| 2013/12/31 | R204 | 06/02/2014 | 6.40 | Call | Bond Future | 55.4900 | 0.0555 | 51.8400 | 0.0518 | (6.578) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/02/2014 | 6.41 | Call | Bond Future | 58.0700 | 0.0581 | 54.3000 | 0.0543 | (6.492) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/02/2014 | 6.39 | Put | Bond Future | 3,583.7400 | 3.5837 | 3,585.1000 | 3.5851 | 0.038 | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/02/2014 | 6.41 | Put | Bond Future | 3,503.1100 | 3.5031 | 3,504.2400 | 3.5042 | 0.032 | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/02/2014 | 6.40 | Put | Bond Future | 3,543.3600 | 3.5434 | 3,544.6100 | 3.5446 | 0.035 | 0 | 0 | 0 |
| 2013/12/31 | R204 | 08/05/2014 | | | Bond Future | 7.3577 | 105.6026 | 7.3589 | 105.5977 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 182.2200 | 0.1822 | 179.0700 | 0.1791 | (1.729) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 186.1100 | 0.1861 | 182.9200 | 0.1829 | (1.714) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 178.3900 | 0.1784 | 175.2900 | 0.1753 | (1.738) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 5,451.9100 | 5.4519 | 5,453.6400 | 5.4536 | 0.032 | 0 | 0 | 0 |
| 2013/12/31 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 5,489.6300 | 5.4896 | 5,491.4100 | 5.4914 | 0.032 | 0 | 0 | 0 |
| 2013/12/31 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 5,414.2600 | 5.4143 | 5,415.9500 | 5.4160 | 0.031 | 0 | 0 | 0 |
| 2013/12/31 | R204 | 07/08/2014 | | | Bond Future | 7.4858 | 103.0042 | 7.4872 | 102.9989 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 2,166.9200 | 2.1669 | 2,164.8500 | 2.1649 | (0.096) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 2,129.5900 | 2.1296 | 2,127.4900 | 2.1275 | (0.099) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 2,148.2000 | 2.1482 | 2,146.1100 | 2.1461 | (0.097) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 2,679.2100 | 2.6792 | 2,671.4200 | 2.6714 | (0.291) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 2,034.0200 | 2.0340 | 2,026.6300 | 2.0266 | (0.363) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 1,997.1400 | 1.9971 | 1,989.7800 | 1.9898 | (0.369) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 1,596.2800 | 1.5963 | 1,593.7800 | 1.5938 | (0.157) | 0 | 0 | 530 |
| 2013/12/31 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 2,015.5300 | 2.0155 | 2,008.1500 | 2.0081 | (0.366) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 7.99 | Put | Bond Future | 1,889.1100 | 1.8891 | 1,887.5200 | 1.8875 | (0.084) | 0 | 0 | 1,270 |
| 2013/12/31 | R204 | 06/11/2014 | | | Bond Future | 7.6172 | 104.4422 | 7.6188 | 104.4365 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 3,719.9200 | 3.7199 | 3,719.8400 | 3.7198 | (0.002) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 3,674.6300 | 3.6746 | 3,674.5000 | 3.6745 | (0.004) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 1,494.0500 | 1.4941 | 1,488.2600 | 1.4883 | (0.388) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 3,697.2300 | 3.6972 | 3,697.1300 | 3.6971 | (0.003) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 7.99 | Call | Bond Future | 3,184.6300 | 3.1846 | 3,177.3300 | 3.1773 | (0.229) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 1,507.3100 | 1.5073 | 1,501.5000 | 1.5015 | (0.385) | 0 | 0 | 0 |
| 2013/12/31 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 1,520.6600 | 1.5207 | 1,514.8200 | 1.5148 | (0.384) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/02/2014 | | | Bond Future | 7.5349 | 99.1906 | 7.5307 | 99.2102 | (0.056) | 0.0000 | 0.0000 | 22,098 |
| 2013/12/31 | R207 | 06/02/2014 | 6.65 | Call | Bond Future | 70.8100 | 0.0708 | 67.7400 | 0.0677 | (4.336) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/02/2014 | 6.64 | Put | Bond Future | 4,359.0600 | 4.3591 | 4,336.4000 | 4.3364 | (0.520) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/02/2014 | 6.66 | Put | Bond Future | 4,266.6200 | 4.2666 | 4,243.8000 | 4.2438 | (0.535) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/02/2014 | 6.65 | Put | Bond Future | 4,312.7700 | 4.3128 | 4,290.0300 | 4.2900 | (0.527) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/02/2014 | 6.66 | Call | Bond Future | 73.8200 | 0.0738 | 70.6700 | 0.0707 | (4.267) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/02/2014 | 6.64 | Call | Bond Future | 67.9000 | 0.0679 | 64.9100 | 0.0649 | (4.404) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 7,052.7200 | 7.0527 | 7,031.5100 | 7.0315 | (0.301) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 6,963.3300 | 6.9633 | 6,942.1000 | 6.9421 | (0.305) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 08/05/2014 | | | Bond Future | 7.6588 | 100.4947 | 7.6543 | 100.5147 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 7,007.9800 | 7.0080 | 6,986.7600 | 6.9868 | (0.303) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 193.1800 | 0.1932 | 191.9600 | 0.1920 | (0.632) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 197.1700 | 0.1972 | 195.9400 | 0.1959 | (0.624) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 189.2600 | 0.1893 | 188.0500 | 0.1880 | (0.639) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 2,304.5000 | 2.3045 | 2,308.5000 | 2.3085 | 0.174 | 0 | 0 | 0 |
| 2013/12/31 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 2,685.2800 | 2.6853 | 2,669.4900 | 2.6695 | (0.588) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 07/08/2014 | | | Bond Future | 7.7837 | 98.2177 | 7.7790 | 98.2376 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 2,325.0900 | 2.3251 | 2,329.1500 | 2.3291 | 0.175 | 0 | 0 | 0 |
| 2013/12/31 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 2,345.8000 | 2.3458 | 2,349.9000 | 2,3499 | 0.175 | 0 | 0 | 0 |
| 2013/12/31 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 2,707.8500 | 2.7079 | 2,692.0000 | 2.6920 | (0.585) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 2,662.8500 | 2.6629 | 2,647.1000 | 2,6471 | (0.591) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 4,271.6000 | 4.2716 | 4,255.0400 | 4,2550 | (0.388) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/11/2014 | | | Bond Future | 7.9050 | 99.5891 | 7.9002 | 99.6088 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 4,297.7300 | 4.2977 | 4,281.1300 | 4,2811 | (0.386) | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 1,997.7100 | 1.9977 | 2,000.9400 | 2,0009 | 0.162 | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 1,965.4100 | 1.9654 | 1,968.5600 | 1,9686 | 0.160 | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 1,981.5200 | 1.9815 | 1,984.7100 | 1,9847 | 0.161 | 0 | 0 | 0 |
| 2013/12/31 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 4,323.9600 | 4.3240 | 4,307.3200 | 4,3073 | (0.385) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/02/2014 | 6.74 | Put | Bond Future | 5,249.5200 | 5.2495 | 5,228.2500 | 5,2283 | (0.405) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/02/2014 | | | Bond Future | 7.7014 | 97.3256 | 7.6978 | 97.3444 | (0.047) | 0.0000 | 0.0000 | 11,157 |
| 2013/12/31 | R208 | 06/02/2014 | 6.75 | Put | Bond Future | 5,195.7300 | 5.1957 | 5,174.3800 | 5,1744 | (0.411) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/02/2014 | 6.76 | Put | Bond Future | 5,142.1500 | 5.1422 | 5,120.7200 | 5,1207 | (0.417) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/02/2014 | 6.74 | Call | Bond Future | 45.2100 | 0.0452 | 42.7500 | 0.0428 | (5.441) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | R208 | 06/02/2014 | 6.75 | Call | Bond Future | 47.3300 | 0.0473 | 44.7900 | 0.0448 | (5.367) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/02/2014 | 6.76 | Call | Bond Future | 49.6200 | 0.0496 | 47.0000 | 0.0470 | (5.280) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 176.8600 | 0.1769 | 175.3800 | 0.1754 | (0.837) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 08/05/2014 | | | Bond Future | 7.8120 | 95.2092 | 7.8083 | 95.2283 | (0.048) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 169.3100 | 0.1693 | 167.8600 | 0.1679 | (0.856) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 8,177.2900 | 8.1773 | 8,156.7100 | 8.1567 | (0.252) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 8,229.4700 | 8.2295 | 8,208.9100 | 8.2089 | (0.250) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 8,281.7400 | 8.2817 | 8,261.1900 | 8.2612 | (0.248) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 173.0500 | 0.1730 | 171.5900 | 0.1716 | (0.844) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 3,670.3700 | 3.6704 | 3,676.0800 | 3.6761 | 0.156 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | | | Bond Future | 7.9219 | 96.5008 | 7.9180 | 96.5199 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 2,413.5300 | 2.4135 | 2,416.5200 | 2.4165 | 0.124 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 3,039.0100 | 3.0390 | 3,022.9300 | 3.0229 | (0.529) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 2,986.6000 | 2.9866 | 2,970.6300 | 2.9706 | (0.535) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 3,012.7200 | 3.0127 | 2,996.7000 | 2.9967 | (0.532) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 1,936.4800 | 1.9365 | 1,923.1800 | 1.9232 | (0.687) | 0 | 0 | 630 |
| 2013/12/31 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 2,436.7400 | 2.4367 | 2,439.7800 | 2.4398 | 0.125 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 2,390.4500 | 2.3904 | 2,393.3800 | 2.3934 | 0.123 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 1,936.6400 | 1.9366 | 1,939.1000 | 1.9391 | 0.127 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | | | Bond Future | 8.0338 | 94.4513 | 8.0298 | 94.4703 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 1,900.8500 | 1.9009 | 1,903.2500 | 1.9032 | 0.126 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 1,918.6900 | 1.9187 | 1,921.1200 | 1.9211 | 0.127 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | 8.50 | Put | Bond Future | 2,180.5200 | 2.1805 | 2,168.5200 | 2.1685 | (0.550) | 0 | 0 | 1,520 |
| 2013/12/31 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 4,760.6200 | 4.7606 | 4,744.0100 | 4.7440 | (0.349) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 4,698.3700 | 4.6984 | 4,681.8200 | 4.6818 | (0.352) | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | 8.50 | Call | Bond Future | 4,353.1900 | 4.3532 | 4,360.2000 | 4.3602 | 0.161 | 0 | 0 | 0 |
| 2013/12/31 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 4,729.4300 | 4.7294 | 4,712.8500 | 4.7129 | (0.351) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/02/2014 | 8.56 | Call | Bond Future | 541.2500 | 0.5413 | 559.8300 | 0.5598 | 3.433 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/02/2014 | | | Bond Future | 9.0899 | 75.4137 | 9.0665 | 75.5873 | (0.257) | 0.0000 | 0.0000 | 23,535 |
| 2013/12/31 | R209 | 06/02/2014 | 8.54 | Call | Bond Future | 510.3700 | 0.5104 | 527.8000 | 0.5278 | 3.415 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/02/2014 | 8.55 | Call | Bond Future | 525.6400 | 0.5256 | 543.6400 | 0.5436 | 3.424 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/02/2014 | 8.54 | Put | Bond Future | 4,782.6700 | 4.7827 | 4,626.4500 | 4.6264 | (3.266) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/02/2014 | 8.56 | Put | Bond Future | 4,651.4300 | 4.6514 | 4,496.3600 | 4.4964 | (3.334) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/02/2014 | 8.55 | Put | Bond Future | 4,716.8100 | 4.7168 | 4,561.1600 | 4.5612 | (3.300) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 9.63 | Call | Bond Future | 5,277.6300 | 5.2776 | 5,382.5300 | 5.3825 | 1.988 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | | | Bond Future | 9.1829 | 73.2608 | 9.1589 | 73.4367 | (0.262) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 9.00 | Put | Bond Future | 4,242.4300 | 4.2424 | 4,135.0200 | 4.1350 | (2.532) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 9.50 | Call | Bond Future | 4,729.1500 | 4.7292 | 4,826.8200 | 4.8268 | 2.065 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 540.0500 | 0.5401 | 556.2900 | 0.5563 | 3.007 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 9.75 | Put | Bond Future | 1,837.5900 | 1.8376 | 1,772.9700 | 1.7730 | (3.517) | 0 | 0 | 7,262 |
| 2013/12/31 | R209 | 08/05/2014 | 9.85 | Put | Bond Future | 1,625.9800 | 1.6260 | 1,566.4800 | 1.5665 | (3.659) | 0 | 0 | 10,000 |
| 2013/12/31 | R209 | 08/05/2014 | 8.50 | Put | Bond Future | 6,810.4700 | 6.8105 | 6,675.8200 | 6.6758 | (1.977) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 549.9100 | 0.5499 | 566.4300 | 0.5664 | 3.004 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 9.50 | Put | Bond Future | 2,467.8400 | 2.4678 | 2,389.5700 | 2.3896 | (3.172) | 0 | 0 | 640 |
| 2013/12/31 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 530.3200 | 0.5303 | 546.2900 | 0.5463 | 3.011 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 11,400.6900 | 11.4007 | 11,240.9900 | 11.2410 | (1.401) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 9.63 | Put | Bond Future | 2,121.2100 | 2.1212 | 2,050.1700 | 2.0502 | (3.349) | 0 | 0 | 883 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | R209 | 08/05/2014 | 9.85 | Call | Bond Future | 6,256.5600 | | 6.2566 | 6,373.0000 | 6.3730 | 1.861 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 11,481.6200 | | 11.4816 | 11,321.6500 | 11.3216 | (1.393) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 9.75 | Call | Bond Future | 5,804.3300 | | 5.8043 | 5,915.6500 | 5.9157 | 1.918 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 08/05/2014 | 8.50 | Call | Bond Future | 1,537.0000 | | 1.5370 | 1,578.2900 | 1.5783 | 2.686 | 0 | 0 | 640 |
| 2013/12/31 | R209 | 08/05/2014 | 9.00 | Call | Bond Future | 2,885.6900 | | 2.8857 | 2,954.2200 | 2.9542 | 2.375 | 0 | 0 | 640 |
| 2013/12/31 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 11,320.0300 | | 11.3200 | 11,160.6100 | 11.1606 | (1.408) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 5,498.3300 | | 5.4983 | 5,394.4000 | 5.3944 | (1.890) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 07/08/2014 | | | Bond Future | 9.2740 | | 74.2547 | 9.2493 | 74.4327 | (0.266) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 5,413.1800 | | 5.4132 | 5,310.1500 | 5.3101 | (1.903) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 5,455.6300 | | 5.4556 | 5,352.1500 | 5.3522 | (1.897) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 3,815.6200 | | 3.8156 | 3,890.1800 | 3.8902 | 1.954 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 3,847.6300 | | 3.8476 | 3,922.6400 | 3.9226 | 1.950 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 3,783.7400 | | 3.7837 | 3,857.8500 | 3.8579 | 1.959 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/11/2014 | | | Bond Future | 9.3648 | | 72.1463 | 9.3394 | 72.3266 | (0.271) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 6,840.8400 | | 6.8408 | 6,734.7300 | 6.7347 | (1.551) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 6,751.4900 | | 6.7515 | 6,646.1600 | 6.6462 | (1.560) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 6,796.0500 | | 6.7961 | 6,690.3300 | 6.6903 | (1.556) | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 4,108.2200 | | 4.1082 | 4,182.3900 | 4.1824 | 1.805 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 4,138.4300 | | 4.1384 | 4,212.9900 | 4.2130 | 1.802 | 0 | 0 | 0 |
| 2013/12/31 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 4,168.7600 | | 4.1688 | 4,243.7100 | 4.2437 | 1.798 | 0 | 0 | 0 |
| 2013/12/31 | R210 | 06/02/2014 | 161.51 | Put | Bond Future | 13.6300 | | 0.0136 | 4.5000 | 0.0045 | (66.985) | 0 | 0 | 0 |
| 2013/12/31 | R210 | 06/02/2014 | | | Bond Future | 161.4964 | | 161.4964 | 161.5055 | 161.5055 | 0.006 | 0.0000 | 0.0000 | 1,319 |
| 2013/12/31 | R210 | 06/02/2014 | 161.50 | Put | Bond Future | 3.6300 | | 0.0036 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/12/31 | R210 | 06/02/2014 | 161.51 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R210 | 06/02/2014 | 161.49 | Call | Bond Future | 6.3700 | | 0.0064 | 15.5000 | 0.0155 | 143.328 | 0 | 0 | 0 |
| 2013/12/31 | R210 | 06/02/2014 | 161.50 | Call | Bond Future | 0.0000 | | 0.0000 | 5.5000 | 0.0055 | 100.000 | 0 | 0 | 0 |
| 2013/12/31 | R210 | 06/02/2014 | 161.49 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R211 | 06/02/2014 | 129.00 | Call | Bond Future | 73.8100 | | 0.0738 | 62.2500 | 0.0622 | (15.662) | 0 | 0 | 0 |
| 2013/12/31 | R211 | 06/02/2014 | | | Bond Future | 129.0738 | | 129.0738 | 129.0623 | 129.0623 | (0.009) | 0.0000 | 0.0000 | 2,022 |
| 2013/12/31 | R211 | 06/02/2014 | 129.01 | Call | Bond Future | 63.8100 | | 0.0638 | 52.2500 | 0.0522 | (18.116) | 0 | 0 | 0 |
| 2013/12/31 | R211 | 06/02/2014 | 128.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R211 | 06/02/2014 | 129.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R211 | 06/02/2014 | 128.99 | Call | Bond Future | 83.8100 | | 0.0838 | 72.2500 | 0.0722 | (13.793) | 0 | 0 | 0 |
| 2013/12/31 | R211 | 06/02/2014 | 129.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R212 | 06/02/2014 | | | Bond Future | 131.2739 | | 131.2739 | 131.2764 | 131.2764 | 0.002 | 0.0000 | 0.0000 | 21,791 |
| 2013/12/31 | R212 | 06/02/2014 | 132.99 | Put | Bond Future | 1,716.0900 | | 1.7161 | 1,713.6300 | 1.7136 | (0.143) | 0 | 0 | 0 |
| 2013/12/31 | R212 | 06/02/2014 | 133.01 | Put | Bond Future | 1,736.0900 | | 1.7361 | 1,733.6300 | 1.7336 | (0.142) | 0 | 0 | 0 |
| 2013/12/31 | R212 | 06/02/2014 | 133.00 | Put | Bond Future | 1,726.0900 | | 1.7261 | 1,723.6300 | 1.7236 | (0.143) | 0 | 0 | 0 |
| 2013/12/31 | R212 | 06/02/2014 | 133.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R212 | 06/02/2014 | 132.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R212 | 06/02/2014 | 133.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/02/2014 | | | Bond Future | 8.8979 | | 86.6705 | 8.8744 | 86.8505 | (0.265) | 0.0000 | 0.0000 | 21,529 |
| 2013/12/31 | R213 | 06/02/2014 | 8.29 | Put | Bond Future | 5,279.2300 | | 5.2792 | 5,114.3900 | 5.1144 | (3.122) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/02/2014 | 8.31 | Put | Bond Future | 5,141.9000 | | 5.1419 | 4,978.1100 | 4.9781 | (3.185) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/12/31 | R213 | 06/02/2014 | 8.29 | Call | Bond Future | 448.9400 | 0.4489 | 464.1400 | 0.4641 | 3.386 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/02/2014 | 8.30 | Put | Bond Future | 5,210.3900 | 5.2104 | 5,046.0600 | 5.0461 | (3.154) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/02/2014 | 8.30 | Call | Bond Future | 462.7800 | 0.4628 | 478.4900 | 0.4785 | 3.395 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/02/2014 | 8.31 | Call | Bond Future | 476.8600 | 0.4769 | 493.1100 | 0.4931 | 3.408 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 11,616.9000 | 11.6169 | 11,451.7900 | 11.4518 | (1.421) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 08/05/2014 | | | Bond Future | 8.9945 | 84.2725 | 8.9702 | 84.4550 | (0.270) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 11,696.4900 | 11.6965 | 11,531.1000 | 11.5311 | (1.414) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 11,537.5700 | 11.5376 | 11,372.7400 | 11.3727 | (1.429) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 586.9300 | 0.5869 | 604.2900 | 0.6043 | 2.958 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 576.8200 | 0.5768 | 593.9000 | 0.5939 | 2.961 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 597.1800 | 0.5972 | 614.8200 | 0.6148 | 2.954 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 3,951.2300 | 3.9512 | 4,027.8800 | 4.0279 | 1.940 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 07/08/2014 | | | Bond Future | 9.0904 | 85.4157 | 9.0653 | 85.6003 | (0.275) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 3,886.3600 | 3.8864 | 3,962.0900 | 3.9621 | 1.949 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 3,918.7200 | 3.9187 | 3,994.9100 | 3.9949 | 1.944 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 5,760.1100 | 5.7601 | 5,651.1800 | 5.6512 | (1.891) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 5,673.0500 | 5.6730 | 5,565.0400 | 5.5650 | (1.904) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 5,716.4600 | 5.7165 | 5,607.9900 | 5.6080 | (1.898) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 4,301.7100 | 4.3017 | 4,379.1700 | 4.3792 | 1.801 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 6,828.3700 | 6.8284 | 6,719.3300 | 6.7193 | (1.597) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/11/2014 | | | Bond Future | 9.1875 | 83.0698 | 9.1617 | 83.2567 | (0.281) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 4,332.8100 | 4.3328 | 4,410.6700 | 4.4107 | 1.797 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 4,364.0400 | 4.3640 | 4,442.3000 | 4.4423 | 1.793 | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 6,872.8800 | 6.8729 | 6,763.4400 | 6.7634 | (1.592) | 0 | 0 | 0 |
| 2013/12/31 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 6,784.0800 | 6.7841 | 6,675.4400 | 6.6754 | (1.601) | 0 | 0 | 0 |
| 2013/12/31 | R214 | 06/02/2014 | | | Bond Future | 9.1905 | 76.2402 | 9.1671 | 76.4202 | (0.254) | 0.0000 | 0.0000 | 5,455 |
| 2013/12/31 | R214 | 06/02/2014 | 8.99 | Put | Bond Future | 2,961.5200 | 2.9615 | 2,827.1500 | 2.8271 | (4.537) | 0 | 0 | 0 |
| 2013/12/31 | R214 | 06/02/2014 | 9.01 | Put | Bond Future | 2,863.1000 | 2.8631 | 2,730.6500 | 2.7306 | (4.626) | 0 | 0 | 0 |
| 2013/12/31 | R214 | 06/02/2014 | 8.99 | Call | Bond Future | 1,393.1500 | 1.3931 | 1,438.8200 | 1.4388 | 3.278 | 0 | 0 | 0 |
| 2013/12/31 | R214 | 06/02/2014 | 9.00 | Put | Bond Future | 2,912.0300 | 2.9120 | 2,778.6200 | 2.7786 | (4.581) | 0 | 0 | 0 |
| 2013/12/31 | R214 | 06/02/2014 | 9.00 | Call | Bond Future | 1,423.2200 | 1.4232 | 1,469.8500 | 1.4699 | 3.276 | 0 | 0 | 0 |
| 2013/12/31 | R214 | 06/02/2014 | 9.01 | Call | Bond Future | 1,453.7000 | 1.4537 | 1,501.2900 | 1.5013 | 3.274 | 0 | 0 | 0 |
| 2013/12/31 | R214 | 08/05/2014 | | | Bond Future | 9.2812 | 73.9579 | 9.2572 | 74.1402 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2013/12/31 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 2,853.5100 | 2.8535 | 2,919.0400 | 2.9190 | 2.296 | 0 | 0 | 0 |
| 2013/12/31 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 5,080.7000 | 5.0807 | 4,963.3300 | 4.9633 | (2.310) | 0 | 0 | 0 |
| 2013/12/31 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 4,984.8800 | 4.9849 | 4,868.6500 | 4.8687 | (2.332) | 0 | 0 | 0 |
| 2013/12/31 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 5,032.6300 | 5.0326 | 4,915.8300 | 4.9158 | (2.321) | 0 | 0 | 0 |
| 2013/12/31 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 2,885.1100 | 2.8851 | 2,951.2100 | 2.9512 | 2.291 | 0 | 0 | 0 |
| 2013/12/31 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 2,822.1000 | 2.8221 | 2,887.0600 | 2.8871 | 2.302 | 0 | 0 | 0 |
| 2013/12/31 | R248 | 06/02/2014 | 9.11 | Put | Bond Future | 1,361.2600 | 1.3613 | 1,129.7100 | 1.1297 | (17.010) | 0 | 0 | 0 |
| 2013/12/31 | R248 | 06/02/2014 | | | Bond Future | 9.2465 | 98.8331 | 9.2231 | 99.0647 | (0.254) | 0.0000 | 0.0000 | 12,135 |
| 2013/12/31 | R248 | 06/02/2014 | 9.10 | Put | Bond Future | 1,462.3400 | 1.4623 | 1,230.7900 | 1.2308 | (15.834) | 0 | 0 | 0 |
| 2013/12/31 | R248 | 06/02/2014 | 9.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R248 | 06/02/2014 | 9.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R248 | 06/02/2014 | 9.09 | Put | Bond Future | 1,563.6100 | 1.5636 | 1,332.0600 | 1.3321 | (14.809) | 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 |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|---------------|---------------|
| 2013/12/31 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 2,979.2200 | 2.9792 | 2,744.6300 | 2.7446 | (7.874) | 0 | 0 | 0 |
| 2013/12/31 | R248 | 08/05/2014 | | | Bond Future | 9.3397 | 95.7107 | 9.3154 | 95.9453 | (0.259) | 0.0000 | 0.0000 | 1,375 |
| 2013/12/31 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 2,775.1500 | 2.7751 | 2,540.5600 | 2.5406 | (8.453) | 0 | 0 | 0 |
| 2013/12/31 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 2,877.0900 | 2.8771 | 2,642.5000 | 2.6425 | (8.154) | 0 | 0 | 0 |
| 2013/12/31 | R248 | 08/05/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/12/31 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| Total | | | | | | | | | | | | 380365 | |