



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/02/2014 to 04/02/2014

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | 0106             | 22/12/2014 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | 2025             | 06/02/2014 |        |      | Bond Future | 105.4602              |                     | 105.4602        | 105.5576      | 0.092             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 2025             | 06/02/2014 | 110.99 | Put  | Bond Future | 5,529.7600            | 5.5298              | 5,432.3800      | 5.4324        | (1.761)           | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 06/02/2014 | 111.01 | Put  | Bond Future | 5,549.7600            | 5.5498              | 5,452.3800      | 5.4524        | (1.755)           | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 06/02/2014 | 110.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 06/02/2014 | 111.00 | Put  | Bond Future | 5,539.7600            | 5.5398              | 5,442.3800      | 5.4424        | (1.758)           | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 06/02/2014 | 111.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 06/02/2014 | 111.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 08/05/2014 |        |      | Bond Future | 106.9803              | 106.9803            | 107.0781        | 107.0781      | 0.091             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 2025             | 08/05/2014 | 110.99 | Put  | Bond Future | 4,009.6600            | 4.0097              | 3,911.8900      | 3.9119        | (2.438)           | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 08/05/2014 | 111.00 | Put  | Bond Future | 4,019.6600            | 4.0197              | 3,921.8900      | 3.9219        | (2.432)           | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 08/05/2014 | 111.01 | Put  | Bond Future | 4,029.6600            | 4.0297              | 3,931.8900      | 3.9319        | (2.426)           | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 08/05/2014 | 111.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 08/05/2014 | 110.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2025             | 08/05/2014 | 111.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/02/2014 |        |      | Bond Future | 9.4354                | 91.5313             | 9.3092          | 92.6355       | (1.338)           | 0.0000       | 0.0000      | 1,866         |
| 2014/02/04 | 2037             | 06/02/2014 | 9.38   | Call | Bond Future | 0.0000                | 0.0000              | 621.9600        | 0.6220        | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/02/2014 | 9.39   | Call | Bond Future | 0.0000                | 0.0000              | 709.2500        | 0.7092        | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/02/2014 | 9.37   | Call | Bond Future | 0.0000                | 0.0000              | 534.5300        | 0.5345        | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/02/2014 | 9.38   | Put  | Bond Future | 482.3200              | 0.4823              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/02/2014 | 9.37   | Put  | Bond Future | 569.7500              | 0.5698              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/02/2014 | 9.39   | Put  | Bond Future | 395.0300              | 0.3950              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 08/05/2014 | 9.39   | Put  | Bond Future | 1,232.2500            | 1.2322              | 113.0700        | 0.1131        | (90.824)          | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 08/05/2014 |        |      | Bond Future | 9.5332                | 92.8392             | 9.4030          | 93.9584       | (1.366)           | 0.0000       | 0.0000      | 5,003         |
| 2014/02/04 | 2037             | 08/05/2014 | 9.38   | Put  | Bond Future | 1,319.3100            | 1.3193              | 200.1300        | 0.2001        | (84.831)          | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 08/05/2014 | 9.37   | Put  | Bond Future | 1,406.5100            | 1.4065              | 287.3300        | 0.2873        | (79.571)          | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 08/05/2014 | 9.38   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 08/05/2014 | 9.39   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 08/05/2014 | 9.37   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 07/08/2014 | 9.06   | Put  | Bond Future | 4,939.4200            | 4.9394              | 3,802.9800      | 3.8030        | (23.008)          | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 07/08/2014 |        |      | Bond Future | 9.6252                | 89.9953             | 9.4908          | 91.1317       | (1.397)           | 0.0000       | 0.0000      | 2,180         |
| 2014/02/04 | 2037             | 07/08/2014 | 9.05   | Put  | Bond Future | 5,030.7200            | 5.0307              | 3,894.2800      | 3.8943        | (22.590)          | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 07/08/2014 | 9.06   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 07/08/2014 | 9.04   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 07/08/2014 | 9.05   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 07/08/2014 | 9.04   | Put  | Bond Future | 5,122.1600            | 5.1222              | 3,985.7200      | 3.9857        | (22.187)          | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/11/2014 | 9.69   | Call | Bond Future | 0.0000                | 0.0000              | 1,003.2400      | 1.0032        | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/11/2014 | 9.70   | Put  | Bond Future | 68.4900               | 0.0685              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/11/2014 |        |      | Bond Future | 9.7083                | 91.3048             | 9.5698          | 92.4591       | (1.427)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 2037             | 06/11/2014 | 9.70   | Call | Bond Future | 0.0000                | 0.0000              | 1,085.8600      | 1.0859        | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/11/2014 | 9.71   | Call | Bond Future | 14.0100               | 0.0140              | 1,168.3600      | 1.1684        | 8239.472          | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/11/2014 | 9.69   | Put  | Bond Future | 151.1100              | 0.1511              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | 2037             | 06/11/2014 | 9.71   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 06/02/2014 | 107.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 06/02/2014 |        |      | Bond Future | 103.7363              | 103.7363            | 103.7312        | 103.7312      | (0.005)           | 0.0000       | 0.0000      | 24            |
| 2014/02/04 | 2038             | 06/02/2014 | 107.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 06/02/2014 | 106.99 | Put  | Bond Future | 3,253.7200            | 3.2537              | 3,258.8400      | 3.2588        | 0.157             | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | 2038             | 06/02/2014 | 107.01 | Put  | Bond Future        | 3,273.7200                  | 3.2737                      | 3,278.8400            | 3.2788                | 0.156             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 06/02/2014 | 106.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 06/02/2014 | 107.00 | Put  | Bond Future        | 3,263.7200                  | 3.2637                      | 3,268.8400            | 3.2688                | 0.157             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 08/05/2014 |        |      | Bond Future        | 105.2316                    | 105.2316                    | 105.2253              | 105.2253              | (0.006)           | 0.0000       | 0.0000      | 33            |
| 2014/02/04 | 2038             | 08/05/2014 | 109.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 08/05/2014 | 108.99 | Put  | Bond Future        | 3,758.4000                  | 3.7584                      | 3,764.6500            | 3.7646                | 0.166             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 08/05/2014 | 109.01 | Put  | Bond Future        | 3,778.4000                  | 3.7784                      | 3,784.6500            | 3.7846                | 0.165             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 08/05/2014 | 109.00 | Put  | Bond Future        | 3,768.4000                  | 3.7684                      | 3,774.6500            | 3.7746                | 0.166             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 08/05/2014 | 109.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2038             | 08/05/2014 | 108.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 06/02/2014 |        |      | Bond Future        | 107.7106                    | 107.7106                    | 107.7055              | 107.7055              | (0.005)           | 0.0000       | 0.0000      | 350           |
| 2014/02/04 | 2050             | 06/02/2014 | 110.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 06/02/2014 | 109.99 | Put  | Bond Future        | 2,279.4100                  | 2.2794                      | 2,284.5500            | 2.2846                | 0.225             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 06/02/2014 | 110.01 | Put  | Bond Future        | 2,299.4100                  | 2.2994                      | 2,304.5500            | 2.3046                | 0.224             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 06/02/2014 | 110.00 | Put  | Bond Future        | 2,289.4100                  | 2.2894                      | 2,294.5500            | 2.2946                | 0.225             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 06/02/2014 | 110.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 06/02/2014 | 109.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 08/05/2014 | 114.99 | Put  | Bond Future        | 5,726.7900                  | 5.7268                      | 5,732.9800            | 5.7330                | 0.108             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 08/05/2014 |        |      | Bond Future        | 109.2632                    | 109.2632                    | 109.2570              | 109.2570              | (0.006)           | 0.0000       | 0.0000      | 122           |
| 2014/02/04 | 2050             | 08/05/2014 | 115.01 | Put  | Bond Future        | 5,746.7900                  | 5.7468                      | 5,752.9800            | 5.7530                | 0.108             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 08/05/2014 | 114.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 08/05/2014 | 115.00 | Put  | Bond Future        | 5,736.7900                  | 5.7368                      | 5,742.9800            | 5.7430                | 0.108             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 08/05/2014 | 115.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 2050             | 08/05/2014 | 115.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | AL37             | 06/02/2014 |        |      | Index Future       | 399.2030                    | 399.2030                    | 401.0970              | 401.0970              | 0.474             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | AL37             | 08/05/2014 |        |      | Index Future       | 404.9050                    | 404.9050                    | 406.8220              | 406.8220              | 0.473             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | AL37             | 07/08/2014 |        |      | Index Future       | 411.0710                    | 411.0710                    | 413.0180              | 413.0180              | 0.474             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | AL7T             | 06/02/2014 |        |      | Index Future       | 466.0620                    | 466.0620                    | 469.1590              | 469.1590              | 0.665             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | AL7T             | 08/05/2014 |        |      | Index Future       | 472.7180                    | 472.7180                    | 475.8560              | 475.8560              | 0.664             | 0.0000       | 0.0000      | 1             |
| 2014/02/04 | AL7T             | 07/08/2014 |        |      | Index Future       | 479.9170                    | 479.9170                    | 483.1030              | 483.1030              | 0.664             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ALBI             | 06/02/2014 |        |      | Index Future       | 423.2280                    | 423.2280                    | 426.3690              | 426.3690              | 0.742             | 0.0000       | 0.0000      | 384           |

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|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | ALBI             | 08/05/2014 |        |     | Index Future       | 429.2730                    | 429.2730                    | 432.4550              | 432.4550              | 0.741             | 0.0000       | 0.0000      | 372           |
| 2014/02/04 | ALBI             | 07/08/2014 |        |     | Index Future       | 435.8100                    | 435.8100                    | 439.0410              | 439.0410              | 0.741             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ALBI             | 06/11/2014 |        |     | Index Future       | 442.7090                    | 442.7090                    | 445.9900              | 445.9900              | 0.741             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C201             | 22/12/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | CES1             | 20/04/2018 |        |     | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | EL28             | 06/02/2014 |        |      | Bond Future        | 111.2688                    | 111.2688                    | 111.2633              | 111.2633              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | EL28             | 06/02/2014 | 110.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 06/02/2014 | 111.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 06/02/2014 | 111.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 06/02/2014 | 111.01 | Call | Bond Future        | 258.8300                    | 0.2588                      | 253.3200              | 0.2533                | (2.129)           | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 06/02/2014 | 110.99 | Call | Bond Future        | 278.8300                    | 0.2788                      | 273.3200              | 0.2733                | (1.976)           | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 06/02/2014 | 111.00 | Call | Bond Future        | 268.8300                    | 0.2688                      | 263.3200              | 0.2633                | (2.050)           | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 08/05/2014 | 114.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 08/05/2014 |        |      | Bond Future        | 111.4520                    | 111.4520                    | 111.4453              | 111.4453              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | EL28             | 08/05/2014 | 113.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 08/05/2014 | 114.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 08/05/2014 | 113.99 | Put  | Bond Future        | 2,538.0300                  | 2.5380                      | 2,544.6700            | 2.5447                | 0.262             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 08/05/2014 | 114.01 | Put  | Bond Future        | 2,558.0300                  | 2.5580                      | 2,564.6700            | 2.5647                | 0.260             | 0            | 0           | 0             |
| 2014/02/04 | EL28             | 08/05/2014 | 114.00 | Put  | Bond Future        | 2,548.0300                  | 2.5480                      | 2,554.6700            | 2.5547                | 0.261             | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/02/2014 | 9.54   | Put  | Bond Future        | 3,591.0600                  | 3.5911                      | 2,690.7900            | 2.6908                | (25.070)          | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/02/2014 |        |      | Bond Future        | 10.0319                     | 81.5451                     | 9.9053                | 82.4454               | (1.262)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ES33             | 06/02/2014 | 9.56   | Put  | Bond Future        | 3,440.1100                  | 3.4401                      | 2,539.8400            | 2.5398                | (26.170)          | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/02/2014 | 9.54   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/02/2014 | 9.55   | Put  | Bond Future        | 3,515.5300                  | 3.5155                      | 2,615.2600            | 2.6153                | (25.608)          | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/02/2014 | 9.55   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/02/2014 | 9.56   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 08/05/2014 | 9.54   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 08/05/2014 | 9.55   | Put  | Bond Future        | 4,325.2600                  | 4.3253                      | 3,412.9000            | 3.4129                | (21.094)          | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 08/05/2014 |        |      | Bond Future        | 10.1494                     | 78.9257                     | 10.0187               | 79.8380               | (1.288)           | 0.0000       | 0.0000      | 6,292         |
| 2014/02/04 | ES33             | 08/05/2014 | 9.55   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 08/05/2014 | 9.56   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 08/05/2014 | 9.54   | Put  | Bond Future        | 4,400.5500                  | 4.4006                      | 3,488.1900            | 3.4882                | (20.733)          | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 08/05/2014 | 9.56   | Put  | Bond Future        | 4,250.0700                  | 4.2501                      | 3,337.7100            | 3.3377                | (21.467)          | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 07/08/2014 |        |      | Bond Future        | 10.2594                     | 80.0198                     | 10.1243               | 80.9464               | (1.317)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ES33             | 07/08/2014 | 10.14  | Put  | Bond Future        | 818.1800                    | 0.8182                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 07/08/2014 | 10.16  | Put  | Bond Future        | 680.1900                    | 0.6802                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 07/08/2014 | 10.14  | Call | Bond Future        | 0.0000                      | 0.0000                      | 108.4500              | 0.1085                | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 07/08/2014 | 10.15  | Put  | Bond Future        | 749.1400                    | 0.7491                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 07/08/2014 | 10.15  | Call | Bond Future        | 0.0000                      | 0.0000                      | 177.4900              | 0.1775                | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 07/08/2014 | 10.16  | Call | Bond Future        | 0.0000                      | 0.0000                      | 246.4400              | 0.2464                | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/11/2014 | 10.31  | Put  | Bond Future        | 393.7900                    | 0.3938                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/11/2014 |        |      | Bond Future        | 10.3687                     | 77.5036                     | 10.2291               | 78.4446               | (1.346)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ES33             | 06/11/2014 | 10.30  | Put  | Bond Future        | 461.1500                    | 0.4612                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/11/2014 | 10.29  | Call | Bond Future        | 0.0000                      | 0.0000                      | 412.4600              | 0.4125                | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/11/2014 | 10.30  | Call | Bond Future        | 0.0000                      | 0.0000                      | 479.9200              | 0.4799                | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | ES33             | 06/11/2014 | 10.31  | Call | Bond Future        | 0.0000                      | 0.0000                      | 547.2800              | 0.5473                | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | ES33             | 06/11/2014 | 10.29  | Put  | Bond Future        | 528.6100                    | 0.5286                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/02/2014 | 439.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/02/2014 |        |      | GOVI               | 422.5280                    | 422.5280                    | 425.5390              | 425.5390              | 0.713             | 0.0000       | 0.0000      | 151           |
| 2014/02/04 | GOVI             | 06/02/2014 | 440.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/02/2014 | 440.01 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/02/2014 | 439.99 | Put  | GOVI               | 174,620.0000                | 17.4620                     | 144,510.0000          | 14.4510               | (17.243)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/02/2014 | 440.01 | Put  | GOVI               | 174,820.0000                | 17.4820                     | 144,710.0000          | 14.4710               | (17.223)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/02/2014 | 440.00 | Put  | GOVI               | 174,720.0000                | 17.4720                     | 144,610.0000          | 14.4610               | (17.233)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 08/05/2014 | 442.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 08/05/2014 |        |      | GOVI               | 428.5630                    | 428.5630                    | 431.6130              | 431.6130              | 0.712             | 0.0000       | 0.0000      | 206           |
| 2014/02/04 | GOVI             | 08/05/2014 | 442.01 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 08/05/2014 | 441.99 | Put  | GOVI               | 134,270.0000                | 13.4270                     | 103,770.0000          | 10.3770               | (22.715)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 08/05/2014 | 442.01 | Put  | GOVI               | 134,470.0000                | 13.4470                     | 103,970.0000          | 10.3970               | (22.682)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 08/05/2014 | 441.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 08/05/2014 | 442.00 | Put  | GOVI               | 134,370.0000                | 13.4370                     | 103,870.0000          | 10.3870               | (22.699)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 07/08/2014 | 459.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 07/08/2014 |        |      | GOVI               | 435.0890                    | 435.0890                    | 438.1860              | 438.1860              | 0.712             | 0.0000       | 0.0000      | 175           |
| 2014/02/04 | GOVI             | 07/08/2014 | 460.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 07/08/2014 | 460.01 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 07/08/2014 | 459.99 | Put  | GOVI               | 249,010.0000                | 24.9010                     | 218,040.0000          | 21.8040               | (12.437)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 07/08/2014 | 460.01 | Put  | GOVI               | 249,210.0000                | 24.9210                     | 218,240.0000          | 21.8240               | (12.427)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 07/08/2014 | 460.00 | Put  | GOVI               | 249,110.0000                | 24.9110                     | 218,140.0000          | 21.8140               | (12.432)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/11/2014 | 449.01 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/11/2014 |        |      | GOVI               | 441.9760                    | 441.9760                    | 445.1220              | 445.1220              | 0.712             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | GOVI             | 06/11/2014 | 448.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/11/2014 | 449.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/11/2014 | 448.99 | Put  | GOVI               | 70,140.0000                 | 7.0140                      | 38,680.0000           | 3.8680                | (44.853)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/11/2014 | 449.01 | Put  | GOVI               | 70,340.0000                 | 7.0340                      | 38,880.0000           | 3.8880                | (44.726)          | 0            | 0           | 0             |
| 2014/02/04 | GOVI             | 06/11/2014 | 449.00 | Put  | GOVI               | 70,240.0000                 | 7.0240                      | 38,780.0000           | 3.8780                | (44.789)          | 0            | 0           | 0             |
| 2014/02/04 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | IGOV             | 06/02/2014 |        |      | Index Future       | 192.9960                    | 192.9960                    | 193.3180              | 193.3180              | 0.167             | 0.0000       | 0.0000      | 63            |
| 2014/02/04 | IGOV             | 08/05/2014 |        |      | Index Future       | 195.7760                    | 195.7760                    | 196.1020              | 196.1020              | 0.167             | 0.0000       | 0.0000      | 1,220         |
| 2014/02/04 | IGOV             | 07/08/2014 |        |      | Index Future       | 198.7810                    | 198.7810                    | 199.1120              | 199.1120              | 0.167             | 0.0000       | 0.0000      | 106           |
| 2014/02/04 | IGOV             | 06/11/2014 |        |      | Index Future       | 201.9510                    | 201.9510                    | 202.2870              | 202.2870              | 0.166             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ILBI             | 06/02/2014 |        |      | Index Future       | 520.6120                    | 520.6120                    | 520.5780              | 520.5780              | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ILBI             | 08/05/2014 |        |      | Index Future       | 528.3020                    | 528.3020                    | 528.2690              | 528.2690              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | ILBI             | 07/08/2014 |        |      | Index Future       | 536.3220                    | 536.3220                    | 536.2870              | 536.2870              | (0.007)           | 0.0000       | 0.0000      | 210           |
| 2014/02/04 | J157             | 15/09/2015 |        |      | Interest Rate Swap | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | J186             | 21/12/2026 |        |      | Interest Rate Swap | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | J201             | 22/12/2014 |        |      | Interest Rate Swap | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | JBAF             | 19/02/2014 |        |      | Jibar Tradeable Future | 5.7200                      | 94.2800                     | 5.7000                | 94.3000               | (0.350)           | 0.0000       | 0.0000      | 2,000         |
| 2014/02/04 | JBAF             | 19/03/2014 |        |      | Jibar Tradeable Future | 5.8200                      | 94.1800                     | 5.8000                | 94.2000               | (0.344)           | 0.0000       | 0.0000      | 4,000         |
| 2014/02/04 | JBAF             | 16/04/2014 |        |      | Jibar Tradeable Future | 6.2000                      | 93.8000                     | 6.1300                | 93.7700               | (1.129)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | JBAF             | 21/05/2014 |        |      | Jibar Tradeable Future | 6.3000                      | 93.7000                     | 6.2300                | 93.7700               | (1.111)           | 0.0000       | 0.0000      | 2,000         |
| 2014/02/04 | JBAF             | 18/06/2014 |        |      | Jibar Tradeable Future | 6.8100                      | 93.1900                     | 6.6500                | 93.3500               | (2.349)           | 0.0000       | 0.0000      | 3,000         |
| 2014/02/04 | JBAF             | 16/07/2014 |        |      | Jibar Tradeable Future | 6.9100                      | 93.0900                     | 6.7500                | 93.2500               | (2.315)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | JBAF             | 17/09/2014 |        |      | Jibar Tradeable Future | 7.3500                      | 92.6500                     | 7.2000                | 92.8000               | (2.041)           | 0.0000       | 0.0000      | 1,000         |
| 2014/02/04 | JBAF             | 17/12/2014 |        |      | Jibar Tradeable Future | 7.7900                      | 92.2100                     | 7.5900                | 92.4100               | (2.567)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | JBAF             | 18/03/2015 |        |      | Jibar Tradeable Future | 8.0100                      | 91.9900                     | 7.8400                | 92.1600               | (2.122)           | 0.0000       | 0.0000      | 2,000         |
| 2014/02/04 | JBAF             | 17/06/2015 |        |      | Jibar Tradeable Future | 8.1300                      | 91.8700                     | 7.9900                | 92.0100               | (1.722)           | 0.0000       | 0.0000      | 3,200         |
| 2014/02/04 | JBAF             | 16/09/2015 |        |      | Jibar Tradeable Future | 8.2400                      | 91.7600                     | 8.1100                | 91.8900               | (1.578)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | JBAF             | 15/12/2015 |        |      | Jibar Tradeable Future | 8.3600                      | 91.6400                     | 8.2200                | 91.7800               | (1.675)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R023             | 06/02/2014 |        |      | Bond Future            | 8.7270                      | 97.4782                     | 8.6053                | 98.2025               | (1.394)           | 0.0000       | 0.0000      | 8,221         |
| 2014/02/04 | R023             | 06/02/2014 | 7.84   | Put  | Bond Future            | 5,451.0200                  | 5.4510                      | 4,726.6900            | 4.7267                | (13.288)          | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/02/2014 | 7.86   | Put  | Bond Future            | 5,323.7000                  | 5.3237                      | 4,599.3700            | 4.5994                | (13.606)          | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/02/2014 | 7.84   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/02/2014 | 7.85   | Put  | Bond Future            | 5,387.3400                  | 5.3873                      | 4,663.0100            | 4.6630                | (13.445)          | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/02/2014 | 7.85   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/02/2014 | 7.86   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R023             | 08/05/2014 |        |      | Bond Future            | 8.8429                      | 94.9512                     | 8.7164                | 95.6849               | (1.431)           | 0.0000       | 0.0000      | 12,636        |
| 2014/02/04 | R023             | 08/05/2014 | 7.60   | Call | Bond Future            | 328.5900                    | 0.3286                      | 416.1800              | 0.4162                | 26.656            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 08/05/2014 | 7.61   | Call | Bond Future            | 335.3100                    | 0.3353                      | 424.3800              | 0.4244                | 26.563            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 08/05/2014 | 7.59   | Put  | Bond Future            | 7,925.4300                  | 7.9254                      | 7,277.8900            | 7.2779                | (8.170)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 08/05/2014 | 7.61   | Put  | Bond Future            | 7,811.3200                  | 7.8113                      | 7,166.7100            | 7.1667                | (8.252)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 08/05/2014 | 7.60   | Put  | Bond Future            | 7,868.3000                  | 7.8683                      | 7,222.2100            | 7.2222                | (8.211)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 08/05/2014 | 7.59   | Call | Bond Future            | 321.9700                    | 0.3220                      | 408.1100              | 0.4081                | 26.754            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 07/08/2014 | 8.51   | Call | Bond Future            | 2,162.1300                  | 2.1621                      | 2,461.6300            | 2.4616                | 13.852            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 07/08/2014 |        |      | Bond Future            | 8.9504                      | 96.2835                     | 8.8185                | 97.0294               | (1.474)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R023             | 07/08/2014 | 8.49   | Call | Bond Future            | 2,118.5300                  | 2.1185                      | 2,413.9400            | 2.4139                | 13.944            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 07/08/2014 | 8.50   | Call | Bond Future            | 2,140.2600                  | 2.1403                      | 2,437.7100            | 2.4377                | 13.898            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 07/08/2014 | 8.49   | Put  | Bond Future            | 4,755.2000                  | 4.7552                      | 4,304.7200            | 4.3047                | (9.473)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 07/08/2014 | 8.51   | Put  | Bond Future            | 4,682.3000                  | 4.6823                      | 4,235.9100            | 4.2359                | (9.534)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 07/08/2014 | 8.50   | Put  | Bond Future            | 4,718.6600                  | 4.7187                      | 4,270.2200            | 4.2702                | (9.504)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/11/2014 |        |      | Bond Future            | 9.0579                      | 93.8879                     | 8.9203                | 94.6453               | (1.519)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R023             | 06/11/2014 | 8.59   | Put  | Bond Future            | 5,290.7500                  | 5.2908                      | 4,851.0900            | 4.8511                | (8.310)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/11/2014 | 8.61   | Put  | Bond Future            | 5,221.9500                  | 5.2220                      | 4,785.7700            | 4.7858                | (8.353)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/11/2014 | 8.59   | Call | Bond Future            | 2,682.8300                  | 2.6828                      | 3,000.5900            | 3.0006                | 11.844            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/11/2014 | 8.60   | Put  | Bond Future            | 5,256.2700                  | 5.2563                      | 4,818.3500            | 4.8183                | (8.331)           | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/11/2014 | 8.60   | Call | Bond Future            | 2,705.0600                  | 2.7051                      | 3,024.5600            | 3.0246                | 11.811            | 0            | 0           | 0             |
| 2014/02/04 | R023             | 06/11/2014 | 8.61   | Call | Bond Future            | 2,727.4100                  | 2.7274                      | 3,048.6500            | 3.0487                | 11.778            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R157             | 06/02/2014 | 5.64   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/02/2014 | 5.65   | Put  | Bond Future | 2,585.0200                  | 2.5850                      | 2,373.9700            | 2.3740                | (8.164)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/02/2014 |        |      | Bond Future | 7.2717                      | 114.7255                    | 7.1373                | 114.9366              | (1.848)           | 0.0000       | 0.0000      | 24,038        |
| 2014/02/04 | R157             | 06/02/2014 | 5.65   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/02/2014 | 5.66   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/02/2014 | 5.64   | Put  | Bond Future | 2,601.2200                  | 2.6012                      | 2,390.1700            | 2.3902                | (8.114)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/02/2014 | 5.66   | Put  | Bond Future | 2,568.8300                  | 2.5688                      | 2,357.7800            | 2.3578                | (8.216)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 08/05/2014 | 5.20   | Call | Bond Future | 2.2800                      | 0.0023                      | 3.6800                | 0.0037                | 61.404            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 08/05/2014 |        |      | Bond Future | 7.5751                      | 109.5525                    | 7.4140                | 109.7654              | (2.127)           | 0.0000       | 0.0000      | 8,385         |
| 2014/02/04 | R157             | 08/05/2014 | 5.21   | Call | Bond Future | 2.3600                      | 0.0024                      | 3.8000                | 0.0038                | 61.017            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 08/05/2014 | 5.19   | Call | Bond Future | 2.2000                      | 0.0022                      | 3.5600                | 0.0036                | 61.818            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 08/05/2014 | 5.20   | Put  | Bond Future | 3,203.6000                  | 3.2036                      | 2,992.0400            | 2.9920                | (6.604)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 08/05/2014 | 5.19   | Put  | Bond Future | 3,217.2800                  | 3.2173                      | 3,005.6800            | 3.0057                | (6.577)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 08/05/2014 | 5.21   | Put  | Bond Future | 3,189.9200                  | 3.1899                      | 2,978.4000            | 2.9784                | (6.631)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 07/08/2014 | 6.76   | Put  | Bond Future | 1,444.6700                  | 1.4447                      | 1,278.6700            | 1.2787                | (11.491)          | 0            | 0           | 0             |
| 2014/02/04 | R157             | 07/08/2014 | 6.75   | Put  | Bond Future | 1,453.2600                  | 1.4533                      | 1,286.8100            | 1.2868                | (11.454)          | 0            | 0           | 0             |
| 2014/02/04 | R157             | 07/08/2014 |        |      | Bond Future | 7.9123                      | 111.2225                    | 7.7109                | 111.4390              | (2.545)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R157             | 07/08/2014 | 6.74   | Call | Bond Future | 192.4500                    | 0.1925                      | 242.0400              | 0.2420                | 25.768            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 07/08/2014 | 6.75   | Call | Bond Future | 194.7600                    | 0.1948                      | 244.8000              | 0.2448                | 25.693            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 07/08/2014 | 6.76   | Call | Bond Future | 197.0900                    | 0.1971                      | 247.5800              | 0.2476                | 25.618            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 07/08/2014 | 6.74   | Put  | Bond Future | 1,461.8700                  | 1.4619                      | 1,294.9700            | 1.2950                | (11.417)          | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/11/2014 | 6.19   | Put  | Bond Future | 1,958.9900                  | 1.9590                      | 1,771.7900            | 1.7718                | (9.556)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/11/2014 |        |      | Bond Future | 8.3912                      | 106.1697                    | 8.1262                | 106.3892              | (3.159)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R157             | 06/11/2014 | 6.21   | Put  | Bond Future | 1,944.2500                  | 1.9443                      | 1,757.5600            | 1.7576                | (9.602)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/11/2014 | 6.20   | Put  | Bond Future | 1,951.6100                  | 1.9516                      | 1,764.6700            | 1.7647                | (9.579)           | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/11/2014 | 6.21   | Call | Bond Future | 114.9300                    | 0.1149                      | 147.8200              | 0.1478                | 28.617            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/11/2014 | 6.19   | Call | Bond Future | 112.6600                    | 0.1127                      | 145.0400              | 0.1450                | 28.741            | 0            | 0           | 0             |
| 2014/02/04 | R157             | 06/11/2014 | 6.20   | Call | Bond Future | 113.7900                    | 0.1138                      | 146.4300              | 0.1464                | 28.684            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/02/2014 | 8.75   | Put  | Bond Future | 1,448.9900                  | 1.4490                      | 644.1600              | 0.6442                | (55.544)          | 0            | 0           | 250           |
| 2014/02/04 | R186             | 06/02/2014 |        |      | Bond Future | 8.9061                      | 113.5361                    | 8.7847                | 114.5384              | (1.363)           | 0.0000       | 0.0000      | 13,763        |
| 2014/02/04 | R186             | 06/02/2014 | 7.75   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/02/2014 | 7.74   | Put  | Bond Future | 10,170.7000                 | 10.1707                     | 9,168.3800            | 9.1684                | (9.855)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/02/2014 | 7.76   | Put  | Bond Future | 9,985.5900                  | 9.9856                      | 8,983.2700            | 8.9833                | (10.038)          | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/02/2014 | 7.75   | Put  | Bond Future | 10,078.1000                 | 10.0781                     | 9,075.7800            | 9.0758                | (9.946)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/02/2014 | 8.75   | Call | Bond Future | 158.1300                    | 0.1581                      | 355.6200              | 0.3556                | 124.891           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/02/2014 | 7.76   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/02/2014 | 7.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 8.75   | Put  | Bond Future | 4,673.1400                  | 4.6731                      | 4,086.3500            | 4.0863                | (12.557)          | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 7.50   | Put  | Bond Future | 13,418.3200                 | 13.4183                     | 12,481.1100           | 12.4811               | (6.985)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 8.25   | Put  | Bond Future | 7,582.6000                  | 7.5826                      | 6,820.4400            | 6.8204                | (10.051)          | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 |        |      | Bond Future | 9.0150                      | 115.1585                    | 8.8891                | 116.1740              | (1.396)           | 0.0000       | 0.0000      | 50,966        |
| 2014/02/04 | R186             | 08/05/2014 | 9.25   | Put  | Bond Future | 2,632.0600                  | 2.6321                      | 2,229.7500            | 2.2297                | (15.285)          | 0            | 0           | 8,000         |
| 2014/02/04 | R186             | 08/05/2014 | 9.75   | Put  | Bond Future | 1,349.2200                  | 1.3492                      | 1,104.2400            | 1.1042                | (18.157)          | 0            | 0           | 6,000         |
| 2014/02/04 | R186             | 08/05/2014 | 7.09   | Put  | Bond Future | 17,169.5500                 | 17.1695                     | 16,187.6800           | 16.1877               | (5.719)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 9.00   | Put  | Bond Future | 3,549.2500                  | 3.5493                      | 3,056.1200            | 3.0561                | (13.894)          | 0            | 0           | 400           |
| 2014/02/04 | R186             | 08/05/2014 | 7.10   | Call | Bond Future | 107.2400                    | 0.1072                      | 141.6200              | 0.1416                | 32.059            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R186             | 08/05/2014 | 9.75   | Call | Bond Future | 7,028.0100            | 7.0280              | 7,798.5200      | 7.7985        | 10.963            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 8.50   | Call | Bond Future | 1,782.0900            | 1.7821              | 2,119.5100      | 2.1195        | 18.934            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 7.11   | Call | Bond Future | 110.0100              | 0.1100              | 145.1800        | 0.1452        | 31.970            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 9.25   | Call | Bond Future | 4,493.9900            | 4.4940              | 5,107.1700      | 5.1072        | 13.644            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 8.25   | Call | Bond Future | 1,203.4800            | 1.2035              | 1,456.8100      | 1.4568        | 21.050            | 0            | 0           | 8,000         |
| 2014/02/04 | R186             | 08/05/2014 | 7.09   | Call | Bond Future | 104.5300              | 0.1045              | 138.1500        | 0.1381        | 32.163            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 8.50   | Put  | Bond Future | 6,021.2800            | 6.0213              | 5,343.2100      | 5.3432        | (11.261)          | 0            | 0           | 1,933         |
| 2014/02/04 | R186             | 08/05/2014 | 8.75   | Call | Bond Future | 2,519.7400            | 2.5197              | 2,948.4400      | 2.9484        | 17.014            | 0            | 0           | 6,000         |
| 2014/02/04 | R186             | 08/05/2014 | 7.11   | Put  | Bond Future | 16,979.6600           | 16.9797             | 15,999.3400     | 15.9993       | (5.773)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 7.50   | Call | Bond Future | 278.1200              | 0.2781              | 356.4000        | 0.3564        | 28.146            | 0            | 0           | 1,933         |
| 2014/02/04 | R186             | 08/05/2014 | 9.00   | Call | Bond Future | 3,429.0600            | 3.4291              | 3,951.4200      | 3.9514        | 15.233            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 08/05/2014 | 7.10   | Put  | Bond Future | 17,074.5200           | 17.0745             | 16,093.4100     | 16.0934       | (5.746)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 07/08/2014 | 8.31   | Call | Bond Future | 2,027.3900            | 2.0274              | 2,343.4300      | 2.3434        | 15.589            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 07/08/2014 |        |      | Bond Future | 9.1143                | 111.6184            | 8.9836          | 112.6496      | (1.433)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R186             | 07/08/2014 | 8.92   | Put  | Bond Future | 5,363.9500            | 5.3639              | 4,820.1000      | 4.8201        | (10.139)          | 0            | 0           | 840           |
| 2014/02/04 | R186             | 07/08/2014 | 8.29   | Call | Bond Future | 1,980.1200            | 1.9801              | 2,290.8500      | 2.2909        | 15.692            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 07/08/2014 | 8.30   | Call | Bond Future | 2,003.6600            | 2.0037              | 2,317.0400      | 2.3170        | 15.640            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 07/08/2014 | 8.29   | Put  | Bond Future | 8,720.6800            | 8.7207              | 8,000.1400      | 8.0001        | (8.262)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 07/08/2014 | 8.31   | Put  | Bond Future | 8,597.6700            | 8.5977              | 7,882.4400      | 7.8824        | (8.319)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 07/08/2014 | 8.92   | Call | Bond Future | 3,825.3100            | 3.8253              | 4,312.7300      | 4.3127        | 12.742            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 07/08/2014 | 8.30   | Put  | Bond Future | 8,659.0400            | 8.6590              | 7,941.1500      | 7.9412        | (8.291)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/11/2014 | 8.14   | Call | Bond Future | 2,164.3000            | 2.1643              | 2,465.1600      | 2.4652        | 13.901            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/11/2014 | 8.15   | Put  | Bond Future | 10,756.3900           | 10.7564             | 10,012.0900     | 10.0121       | (6.920)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/11/2014 |        |      | Bond Future | 9.2091                | 113.3878            | 9.0736          | 114.4351      | (1.472)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R186             | 06/11/2014 | 9.17   | Call | Bond Future | 5,212.7500            | 5.2127              | 5,758.2500      | 5.7583        | 10.465            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/11/2014 | 8.15   | Call | Bond Future | 2,185.2000            | 2.1852              | 2,488.2100      | 2.4882        | 13.866            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/11/2014 | 8.16   | Call | Bond Future | 2,206.2400            | 2.2062              | 2,511.4200      | 2.5114        | 13.833            | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/11/2014 | 9.17   | Put  | Bond Future | 5,513.6900            | 5.5137              | 5,011.8800      | 5.0119        | (9.101)           | 0            | 0           | 2,010         |
| 2014/02/04 | R186             | 06/11/2014 | 8.14   | Put  | Bond Future | 10,820.8000           | 10.8208             | 10,074.3500     | 10.0743       | (6.898)           | 0            | 0           | 0             |
| 2014/02/04 | R186             | 06/11/2014 | 8.16   | Put  | Bond Future | 10,692.2100           | 10.6922             | 9,950.0800      | 9.9501        | (6.941)           | 0            | 0           | 0             |
| 2014/02/04 | R197             | 06/02/2014 |        |      | Bond Future | 266.0163              | 266.0163            | 266.0006        | 266.0006      | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R197             | 06/02/2014 | 280.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 06/02/2014 | 279.99 | Put  | Bond Future | 13,973.7300           | 13.9737             | 13,989.4200     | 13.9894       | 0.112             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 06/02/2014 | 280.01 | Put  | Bond Future | 13,993.7300           | 13.9937             | 14,009.4200     | 14.0094       | 0.112             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 06/02/2014 | 280.00 | Put  | Bond Future | 13,983.7300           | 13.9837             | 13,999.4200     | 13.9994       | 0.112             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 06/02/2014 | 280.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 06/02/2014 | 279.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 08/05/2014 | 250.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 08/05/2014 |        |      | Bond Future | 269.8507              | 269.8507            | 269.8322        | 269.8322      | (0.007)           | 0.0000       | 0.0000      | 2,049         |
| 2014/02/04 | R197             | 08/05/2014 | 250.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R197             | 08/05/2014 | 250.01 | Call | Bond Future | 19,840.6700           | 19.8407             | 19,822.1800     | 19.8222       | (0.093)           | 0            | 0           | 0             |
| 2014/02/04 | R197             | 08/05/2014 | 249.99 | Call | Bond Future | 19,860.6700           | 19.8607             | 19,842.1800     | 19.8422       | (0.093)           | 0            | 0           | 0             |
| 2014/02/04 | R197             | 08/05/2014 | 250.00 | Call | Bond Future | 19,850.6700           | 19.8507             | 19,832.1800     | 19.8322       | (0.093)           | 0            | 0           | 0             |
| 2014/02/04 | R197             | 08/05/2014 | 249.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R201             | 06/02/2014 | 5.24   | Put  | Bond Future | 980.0400              | 0.9800              | 888.8100        | 0.8888        | (9.309)           | 0            | 0           | 0             |
| 2014/02/04 | R201             | 06/02/2014 |        |      | Bond Future | 6.4033                | 103.1634            | 6.2942          | 103.2546      | (1.703)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R201             | 06/02/2014 | 5.26   | Put  | Bond Future | 963.0600              | 0.9631              | 871.8300        | 0.8718        | (9.473)           | 0            | 0           | 0             |
| 2014/02/04 | R201             | 06/02/2014 | 5.24   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R201             | 06/02/2014 | 5.25   | Put  | Bond Future | 971.5500              | 0.9716              | 880.3200        | 0.8803        | (9.390)           | 0            | 0           | 0             |
| 2014/02/04 | R201             | 06/02/2014 | 5.25   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R201             | 06/02/2014 | 5.26   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R201             | 08/05/2014 |        |      | Bond Future | 6.6795                | 104.6376            | 6.5255          | 104.7291      | (2.306)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R201             | 08/05/2014 | 4.75   | Call | Bond Future | 3.2800                | 0.0033              | 5.0200          | 0.0050        | 53.049            | 0            | 0           | 0             |
| 2014/02/04 | R201             | 08/05/2014 | 4.76   | Call | Bond Future | 3.3900                | 0.0034              | 5.1800          | 0.0052        | 52.802            | 0            | 0           | 0             |
| 2014/02/04 | R201             | 08/05/2014 | 4.74   | Call | Bond Future | 3.1800                | 0.0032              | 4.8800          | 0.0049        | 53.459            | 0            | 0           | 0             |
| 2014/02/04 | R201             | 08/05/2014 | 4.76   | Put  | Bond Future | 1,154.8800            | 1.1549              | 1,065.1400      | 1.0651        | (7.771)           | 0            | 0           | 0             |
| 2014/02/04 | R201             | 08/05/2014 | 4.75   | Put  | Bond Future | 1,160.8300            | 1.1608              | 1,071.0400      | 1.0710        | (7.735)           | 0            | 0           | 0             |
| 2014/02/04 | R201             | 08/05/2014 | 4.74   | Put  | Bond Future | 1,166.7900            | 1.1668              | 1,076.9600      | 1.0770        | (7.699)           | 0            | 0           | 0             |
| 2014/02/04 | R201             | 07/08/2014 | 5.31   | Put  | Bond Future | 645.2000              | 0.6452              | 566.8900        | 0.5669        | (12.137)          | 0            | 0           | 0             |
| 2014/02/04 | R201             | 07/08/2014 |        |      | Bond Future | 6.9928                | 101.8196            | 6.7316          | 101.9128      | (3.735)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R201             | 07/08/2014 | 5.30   | Put  | Bond Future | 648.2900              | 0.6483              | 569.8300        | 0.5698        | (12.103)          | 0            | 0           | 0             |
| 2014/02/04 | R201             | 07/08/2014 | 5.31   | Call | Bond Future | 41.7500               | 0.0417              | 56.6400         | 0.0566        | 35.665            | 0            | 0           | 0             |
| 2014/02/04 | R201             | 07/08/2014 | 5.29   | Call | Bond Future | 40.7300               | 0.0407              | 55.3300         | 0.0553        | 35.846            | 0            | 0           | 0             |
| 2014/02/04 | R201             | 07/08/2014 | 5.30   | Call | Bond Future | 41.2400               | 0.0412              | 55.9800         | 0.0560        | 35.742            | 0            | 0           | 0             |
| 2014/02/04 | R201             | 07/08/2014 | 5.29   | Put  | Bond Future | 651.3900              | 0.6514              | 572.7900        | 0.5728        | (12.067)          | 0            | 0           | 0             |
| 2014/02/04 | R202             | 06/02/2014 | 208.99 | Put  | Bond Future | 6,074.4900            | 6.0745              | 6,083.0600      | 6.0831        | 0.141             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 06/02/2014 |        |      | Bond Future | 202.9179              | 202.9179            | 202.9072        | 202.9072      | (0.005)           | 0.0000       | 0.0000      | 826           |
| 2014/02/04 | R202             | 06/02/2014 | 209.01 | Put  | Bond Future | 6,094.4200            | 6.0944              | 6,103.0500      | 6.1030        | 0.142             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 06/02/2014 | 208.99 | Call | Bond Future | 2.4100                | 0.0024              | 0.2300          | 0.0002        | (90.456)          | 0            | 0           | 0             |
| 2014/02/04 | R202             | 06/02/2014 | 209.00 | Put  | Bond Future | 6,084.4600            | 6.0845              | 6,093.0500      | 6.0930        | 0.141             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 06/02/2014 | 209.00 | Call | Bond Future | 2.3800                | 0.0024              | 0.2200          | 0.0002        | (90.756)          | 0            | 0           | 0             |
| 2014/02/04 | R202             | 06/02/2014 | 209.01 | Call | Bond Future | 2.3400                | 0.0023              | 0.2200          | 0.0002        | (90.598)          | 0            | 0           | 0             |
| 2014/02/04 | R202             | 08/05/2014 | 215.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 08/05/2014 |        |      | Bond Future | 205.8428              | 205.8428            | 205.8300        | 205.8300      | (0.006)           | 0.0000       | 0.0000      | 44,615        |
| 2014/02/04 | R202             | 08/05/2014 | 215.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 08/05/2014 | 214.99 | Put  | Bond Future | 9,147.2200            | 9.1472              | 9,160.0200      | 9.1600        | 0.140             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 08/05/2014 | 215.01 | Put  | Bond Future | 9,167.2200            | 9.1672              | 9,180.0200      | 9.1800        | 0.140             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 08/05/2014 | 214.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R202             | 08/05/2014 | 215.00 | Put  | Bond Future | 9,157.2200            | 9.1572              | 9,170.0200      | 9.1700        | 0.140             | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 |        |      | Bond Future | 7.9608                | 104.2714            | 7.8382          | 104.6508      | (1.540)           | 0.0000       | 0.0000      | 606           |
| 2014/02/04 | R203             | 06/02/2014 | 5.95   | Put  | Bond Future | 6,449.8000            | 6.4498              | 6,070.4100      | 6.0704        | (5.882)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 | 6.14   | Put  | Bond Future | 5,819.1000            | 5.8191              | 5,439.7100      | 5.4397        | (6.520)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 | 6.16   | Put  | Bond Future | 5,752.9700            | 5.7530              | 5,373.5800      | 5.3736        | (6.595)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 | 6.84   | Put  | Bond Future | 3,534.3800            | 3.5344              | 3,154.9900      | 3.1550        | (10.734)          | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 | 6.15   | Put  | Bond Future | 5,786.0300            | 5.7860              | 5,406.6400      | 5.4066        | (6.557)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 | 5.95   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 16            |
| 2014/02/04 | R203             | 06/02/2014 | 6.16   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 | 6.84   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 13            |
| 2014/02/04 | R203             | 06/02/2014 | 6.14   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/02/2014 | 6.15   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R203             | 08/05/2014 | 5.74   | Call | Bond Future | 4.5400                | 0.0045              | 6.7200          | 0.0067        | 48.018            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 08/05/2014 | 7.40   | Put  | Bond Future | 2,529.5800            | 2.5296              | 2,234.0100      | 2.2340        | (11.685)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R203             | 08/05/2014 | 5.76   | Call | Bond Future | 4.8600                | 0.0049              | 7.1800          | 0.0072        | 47.737            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 08/05/2014 | 6.84   | Call | Bond Future | 104.7500              | 0.1047              | 139.0100        | 0.1390        | 32.706            | 0            | 0           | 29            |
| 2014/02/04 | R203             | 08/05/2014 |        |      | Bond Future | 8.1478                | 101.5983            | 8.0149          | 101.9821      | (1.631)           | 0.0000       | 0.0000      | 11,346        |
| 2014/02/04 | R203             | 08/05/2014 | 6.84   | Put  | Bond Future | 3,961.1100            | 3.9611              | 3,611.5700      | 3.6116        | (8.824)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 08/05/2014 | 5.76   | Put  | Bond Future | 7,184.3200            | 7.1843              | 6,802.8400      | 6.8028        | (5.310)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 08/05/2014 | 5.75   | Put  | Bond Future | 7,215.5300            | 7.2155              | 6,833.9900      | 6.8340        | (5.288)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 08/05/2014 | 5.74   | Put  | Bond Future | 7,246.7600            | 7.2468              | 6,865.1400      | 6.8651        | (5.266)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 08/05/2014 | 7.40   | Call | Bond Future | 346.4500              | 0.3465              | 434.6800        | 0.4347        | 25.467            | 0            | 0           | 16            |
| 2014/02/04 | R203             | 08/05/2014 | 5.75   | Call | Bond Future | 4.6900                | 0.0047              | 6.9500          | 0.0070        | 48.188            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 7.30   | Call | Bond Future | 473.3200              | 0.4733              | 565.8400        | 0.5658        | 19.547            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 |        |      | Bond Future | 8.3259                | 103.1467            | 8.1806          | 103.5366      | (1.746)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 7.31   | Call | Bond Future | 479.6200              | 0.4796              | 573.0600        | 0.5731        | 19.482            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 6.84   | Put  | Bond Future | 4,327.5300            | 4.3275              | 3,994.0500      | 3.9940        | (7.706)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 7.29   | Put  | Bond Future | 3,287.5600            | 3.2876              | 2,989.2700      | 2.9893        | (9.073)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 7.31   | Put  | Bond Future | 3,244.7200            | 3.2447              | 2,948.2600      | 2.9483        | (9.137)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 7.30   | Put  | Bond Future | 3,266.1000            | 3.2661              | 2,968.7200      | 2.9687        | (9.105)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 7.29   | Call | Bond Future | 467.0800              | 0.4671              | 558.6900        | 0.5587        | 19.613            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 07/08/2014 | 6.84   | Call | Bond Future | 251.1000              | 0.2511              | 307.5200        | 0.3075        | 22.469            | 0            | 0           | 46            |
| 2014/02/04 | R203             | 06/11/2014 | 6.86   | Call | Bond Future | 363.9400              | 0.3639              | 432.8200        | 0.4328        | 18.926            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/11/2014 |        |      | Bond Future | 8.5182                | 100.6160            | 8.3583          | 101.0117      | (1.876)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R203             | 06/11/2014 | 6.98   | Call | Bond Future | 415.5600              | 0.4156              | 491.9800        | 0.4920        | 18.390            | 0            | 0           | 14            |
| 2014/02/04 | R203             | 06/11/2014 | 6.84   | Call | Bond Future | 355.8600              | 0.3559              | 423.5200        | 0.4235        | 19.013            | 0            | 0           | 45            |
| 2014/02/04 | R203             | 06/11/2014 | 6.85   | Call | Bond Future | 359.8800              | 0.3599              | 428.1500        | 0.4281        | 18.970            | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/11/2014 | 6.98   | Put  | Bond Future | 4,307.2800            | 4.3073              | 3,987.9100      | 3.9879        | (7.415)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/11/2014 | 6.84   | Put  | Bond Future | 4,611.1600            | 4.6112              | 4,283.0300      | 4.2830        | (7.116)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/11/2014 | 6.86   | Put  | Bond Future | 4,567.2000            | 4.5672              | 4,240.2900      | 4.2403        | (7.158)           | 0            | 0           | 0             |
| 2014/02/04 | R203             | 06/11/2014 | 6.85   | Put  | Bond Future | 4,589.1600            | 4.5892              | 4,261.6400      | 4.2616        | (7.137)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/02/2014 | 6.39   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/02/2014 |        |      | Bond Future | 8.1988                | 100.3428            | 8.0717          | 100.8432      | (1.550)           | 0.0000       | 0.0000      | 13,572        |
| 2014/02/04 | R204             | 06/02/2014 | 6.40   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/02/2014 | 6.41   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/02/2014 | 6.39   | Put  | Bond Future | 7,420.1800            | 7.4202              | 6,919.8000      | 6.9198        | (6.744)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/02/2014 | 6.41   | Put  | Bond Future | 7,334.5000            | 7.3345              | 6,834.1200      | 6.8341        | (6.822)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/02/2014 | 6.40   | Put  | Bond Future | 7,377.3300            | 7.3773              | 6,876.9500      | 6.8770        | (6.783)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 08/05/2014 |        |      | Bond Future | 8.3597                | 101.7767            | 8.2243          | 102.2832      | (1.619)           | 0.0000       | 0.0000      | 30,006        |
| 2014/02/04 | R204             | 08/05/2014 | 6.05   | Call | Bond Future | 10.2100               | 0.0102              | 14.8400         | 0.0148        | 45.348            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 08/05/2014 | 6.06   | Call | Bond Future | 10.5300               | 0.0105              | 15.3000         | 0.0153        | 45.299            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 08/05/2014 | 6.04   | Call | Bond Future | 9.8900                | 0.0099              | 14.3900         | 0.0144        | 45.501            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 08/05/2014 | 6.05   | Put  | Bond Future | 9,105.8300            | 9.1058              | 8,603.9400      | 8.6039        | (5.512)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 08/05/2014 | 6.04   | Put  | Bond Future | 9,147.0600            | 9.1471              | 8,645.0400      | 8.6450        | (5.488)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 08/05/2014 | 6.06   | Put  | Bond Future | 9,064.6100            | 9.0646              | 8,562.8600      | 8.5629        | (5.535)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 07/08/2014 |        |      | Bond Future | 8.5104                | 99.2933             | 8.3655          | 99.8078       | (1.702)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R204             | 07/08/2014 | 7.44   | Put  | Bond Future | 4,548.3100            | 4.5483              | 4,157.2800      | 4.1573        | (8.597)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 07/08/2014 | 7.46   | Put  | Bond Future | 4,490.4000            | 4.4904              | 4,101.6500      | 4.1017        | (8.657)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 07/08/2014 | 7.45   | Put  | Bond Future | 4,519.3100            | 4.5193              | 4,129.4200      | 4.1294        | (8.627)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 07/08/2014 | 7.78   | Call | Bond Future | 998.5700              | 0.9986              | 1,164.1600      | 1.1642        | 16.583            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 07/08/2014 | 7.46   | Call | Bond Future | 683.9600              | 0.6840              | 809.7000        | 0.8097        | 18.384            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R204             | 07/08/2014 | 7.44   | Call | Bond Future | 667.6600                    | 0.6677                      | 791.1200              | 0.7911                | 18.491            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 07/08/2014 | 7.78   | Put  | Bond Future | 3,626.5100                  | 3.6265                      | 3,277.6100            | 3.2776                | (9.621)           | 0            | 0           | 530           |
| 2014/02/04 | R204             | 07/08/2014 | 7.45   | Call | Bond Future | 675.7700                    | 0.6758                      | 800.3700              | 0.8004                | 18.438            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 7.99   | Put  | Bond Future | 3,823.8900                  | 3.8239                      | 3,499.1400            | 3.4991                | (8.493)           | 0            | 0           | 1,270         |
| 2014/02/04 | R204             | 06/11/2014 |        |      | Bond Future | 8.6606                      | 100.8672                    | 8.5053                | 101.3895              | (1.794)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 6.99   | Put  | Bond Future | 6,434.8500                  | 6.4349                      | 6,014.7700            | 6.0148                | (6.528)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 7.01   | Put  | Bond Future | 6,375.5700                  | 6.3756                      | 5,957.0800            | 5.9571                | (6.564)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 6.99   | Call | Bond Future | 633.9100                    | 0.6339                      | 736.2100              | 0.7362                | 16.138            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 7.00   | Put  | Bond Future | 6,405.1900                  | 6.4052                      | 5,985.9000            | 5.9859                | (6.546)           | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 7.99   | Call | Bond Future | 1,544.3400                  | 1.5443                      | 1,741.9700            | 1.7420                | 12.797            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 7.00   | Call | Bond Future | 640.2000                    | 0.6402                      | 743.2900              | 0.7433                | 16.103            | 0            | 0           | 0             |
| 2014/02/04 | R204             | 06/11/2014 | 7.01   | Call | Bond Future | 646.5300                    | 0.6465                      | 750.4200              | 0.7504                | 16.069            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/02/2014 |        |      | Bond Future | 8.4483                      | 95.0343                     | 8.3263                | 95.5765               | (1.443)           | 0.0000       | 0.0000      | 9,766         |
| 2014/02/04 | R207             | 06/02/2014 | 6.65   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/02/2014 | 6.64   | Put  | Bond Future | 8,447.4700                  | 8.4475                      | 7,905.2000            | 7.9052                | (6.419)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/02/2014 | 6.66   | Put  | Bond Future | 8,349.1100                  | 8.3491                      | 7,806.8400            | 7.8068                | (6.495)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/02/2014 | 6.65   | Put  | Bond Future | 8,398.2700                  | 8.3983                      | 7,856.0000            | 7.8560                | (6.457)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/02/2014 | 6.66   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/02/2014 | 6.64   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R207             | 08/05/2014 | 6.19   | Put  | Bond Future | 10,976.6300                 | 10.9766                     | 10,432.0300           | 10.4320               | (4.961)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 08/05/2014 | 6.21   | Put  | Bond Future | 10,880.0200                 | 10.8800                     | 10,335.6800           | 10.3357               | (5.003)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 08/05/2014 |        |      | Bond Future | 8.5979                      | 96.3923                     | 8.4693                | 96.9414               | (1.495)           | 0.0000       | 0.0000      | 18,448        |
| 2014/02/04 | R207             | 08/05/2014 | 6.20   | Put  | Bond Future | 10,928.3100                 | 10.9283                     | 10,383.8400           | 10.3838               | (4.982)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 08/05/2014 | 6.20   | Call | Bond Future | 11.1500                     | 0.0112                      | 15.7500               | 0.0157                | 41.256            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 08/05/2014 | 6.21   | Call | Bond Future | 11.5000                     | 0.0115                      | 16.2300               | 0.0162                | 41.130            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 08/05/2014 | 6.19   | Call | Bond Future | 10.8100                     | 0.0108                      | 15.2800               | 0.0153                | 41.351            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 07/08/2014 | 7.69   | Call | Bond Future | 808.7500                    | 0.8088                      | 946.3600              | 0.9464                | 17.015            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 07/08/2014 | 7.70   | Put  | Bond Future | 5,177.0300                  | 5.1770                      | 4,758.2000            | 4.7582                | (8.090)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 07/08/2014 |        |      | Bond Future | 8.7385                      | 94.2193                     | 8.6023                | 94.7769               | (1.558)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R207             | 07/08/2014 | 7.70   | Call | Bond Future | 818.3800                    | 0.8184                      | 957.2300              | 0.9572                | 16.966            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 07/08/2014 | 7.71   | Call | Bond Future | 828.1000                    | 0.8281                      | 968.2000              | 0.9682                | 16.918            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 07/08/2014 | 7.69   | Put  | Bond Future | 5,210.5600                  | 5.2106                      | 4,790.4900            | 4.7905                | (8.062)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 07/08/2014 | 7.71   | Put  | Bond Future | 5,143.6100                  | 5.1436                      | 4,726.0300            | 4.7260                | (8.118)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/11/2014 | 7.36   | Put  | Bond Future | 7,026.2500                  | 7.0263                      | 6,585.7900            | 6.5858                | (6.269)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/11/2014 |        |      | Bond Future | 8.8710                      | 95.7128                     | 8.7268                | 96.2791               | (1.625)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R207             | 06/11/2014 | 7.35   | Put  | Bond Future | 7,060.3100                  | 7.0603                      | 6,618.9200            | 6.6189                | (6.252)           | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/11/2014 | 7.36   | Call | Bond Future | 876.1500                    | 0.8761                      | 1,001.9700            | 1.0020                | 14.361            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/11/2014 | 7.34   | Call | Bond Future | 859.6800                    | 0.8597                      | 983.6600              | 0.9837                | 14.422            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/11/2014 | 7.35   | Call | Bond Future | 867.8900                    | 0.8679                      | 992.7800              | 0.9928                | 14.390            | 0            | 0           | 0             |
| 2014/02/04 | R207             | 06/11/2014 | 7.34   | Put  | Bond Future | 7,094.4400                  | 7.0944                      | 6,652.1400            | 6.6521                | (6.234)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/02/2014 | 6.74   | Put  | Bond Future | 9,560.5100                  | 9.5605                      | 8,981.2800            | 8.9813                | (6.059)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/02/2014 |        |      | Bond Future | 8.5574                      | 92.9694                     | 8.4407                | 93.5486               | (1.364)           | 0.0000       | 0.0000      | 4,390         |
| 2014/02/04 | R208             | 06/02/2014 | 6.75   | Put  | Bond Future | 9,504.6000                  | 9.5046                      | 8,925.3700            | 8.9254                | (6.094)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/02/2014 | 6.76   | Put  | Bond Future | 9,448.7300                  | 9.4487                      | 8,869.5000            | 8.8695                | (6.130)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/02/2014 | 6.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/02/2014 | 6.75   | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R208             | 06/02/2014 | 6.76   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R208             | 08/05/2014 | 6.31   | Call | Bond Future | 12.5900               | 0.0126              | 17.4900         | 0.0175        | 38.920            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 08/05/2014 |        |      | Bond Future | 8.6873                | 90.9002             | 8.5651          | 91.4867       | (1.406)           | 0.0000       | 0.0000      | 11,023        |
| 2014/02/04 | R208             | 08/05/2014 | 6.29   | Call | Bond Future | 11.8200               | 0.0118              | 16.4500         | 0.0165        | 39.171            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 08/05/2014 | 6.31   | Put  | Bond Future | 12,322.0800           | 12.3221             | 11,740.4000     | 11.7404       | (4.721)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 08/05/2014 | 6.30   | Put  | Bond Future | 12,377.6800           | 12.3777             | 11,795.8600     | 11.7959       | (4.701)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 08/05/2014 | 6.29   | Put  | Bond Future | 12,433.3100           | 12.4333             | 11,851.3600     | 11.8514       | (4.681)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 08/05/2014 | 6.30   | Call | Bond Future | 12.2000               | 0.0122              | 16.9600         | 0.0170        | 39.016            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 07/08/2014 | 8.28   | Call | Bond Future | 1,586.7400            | 1.5867              | 1,809.0000      | 1.8090        | 14.007            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 07/08/2014 |        |      | Bond Future | 8.8071                | 92.2857             | 8.6789          | 92.8815       | (1.455)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R208             | 07/08/2014 | 7.80   | Call | Bond Future | 903.0200              | 0.9030              | 1,051.5800      | 1.0516        | 16.451            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 07/08/2014 | 7.79   | Put  | Bond Future | 5,755.1300            | 5.7551              | 5,306.5300      | 5.3065        | (7.795)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 07/08/2014 | 7.81   | Put  | Bond Future | 5,679.6800            | 5.6797              | 5,233.9100      | 5.2339        | (7.849)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 07/08/2014 | 7.80   | Put  | Bond Future | 5,717.3400            | 5.7173              | 5,270.1400      | 5.2701        | (7.822)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 07/08/2014 | 8.28   | Put  | Bond Future | 4,067.9800            | 4.0680              | 3,694.4800      | 3.6945        | (9.181)           | 0            | 0           | 630           |
| 2014/02/04 | R208             | 07/08/2014 | 7.81   | Call | Bond Future | 914.6900              | 0.9147              | 1,064.6800      | 1.0647        | 16.398            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 07/08/2014 | 7.79   | Call | Bond Future | 891.4400              | 0.8914              | 1,038.6000      | 1.0386        | 16.508            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/11/2014 | 7.46   | Call | Bond Future | 885.7800              | 0.8858              | 1,015.1800      | 1.0152        | 14.609            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/11/2014 |        |      | Bond Future | 8.9256                | 90.3488             | 8.7910          | 90.9537       | (1.508)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R208             | 06/11/2014 | 7.44   | Call | Bond Future | 867.7200              | 0.8677              | 995.0700        | 0.9951        | 14.676            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/11/2014 | 7.45   | Call | Bond Future | 876.7100              | 0.8767              | 1,005.0800      | 1.0051        | 14.642            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/11/2014 | 8.50   | Put  | Bond Future | 4,233.9500            | 4.2339              | 3,887.2500      | 3.8873        | (8.189)           | 0            | 0           | 1,520         |
| 2014/02/04 | R208             | 06/11/2014 | 7.44   | Put  | Bond Future | 7,830.0500            | 7.8300              | 7,352.4600      | 7.3525        | (6.099)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/11/2014 | 7.46   | Put  | Bond Future | 7,750.0700            | 7.7501              | 7,274.5300      | 7.2745        | (6.136)           | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/11/2014 | 8.50   | Call | Bond Future | 2,304.0600            | 2.3041              | 2,562.3000      | 2.5623        | 11.208            | 0            | 0           | 0             |
| 2014/02/04 | R208             | 06/11/2014 | 7.45   | Put  | Bond Future | 7,790.0100            | 7.7900              | 7,313.4400      | 7.3134        | (6.118)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/02/2014 | 8.56   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/02/2014 |        |      | Bond Future | 9.3401                | 73.5899             | 9.2139          | 74.5004       | (1.351)           | 0.0000       | 0.0000      | 1,919         |
| 2014/02/04 | R209             | 06/02/2014 | 8.54   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/02/2014 | 8.55   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/02/2014 | 8.54   | Put  | Bond Future | 6,096.0200            | 6.0960              | 5,185.5300      | 5.1855        | (14.936)          | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/02/2014 | 8.56   | Put  | Bond Future | 5,933.9000            | 5.9339              | 5,023.4100      | 5.0234        | (15.344)          | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/02/2014 | 8.55   | Put  | Bond Future | 6,014.8900            | 6.0149              | 5,104.4000      | 5.1044        | (15.137)          | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 9.63   | Call | Bond Future | 3,816.8400            | 3.8168              | 4,369.1400      | 4.3691        | 14.470            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 |        |      | Bond Future | 9.4291                | 71.4955             | 9.2992          | 72.4183       | (1.377)           | 0.0000       | 0.0000      | 22,496        |
| 2014/02/04 | R209             | 08/05/2014 | 9.00   | Put  | Bond Future | 4,929.3900            | 4.9294              | 4,348.4300      | 4.3484        | (11.786)          | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 9.50   | Call | Bond Future | 3,333.9000            | 3.3339              | 3,844.0800      | 3.8441        | 15.303            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 7.85   | Call | Bond Future | 223.1100              | 0.2231              | 288.6100        | 0.2886        | 29.358            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 9.75   | Put  | Bond Future | 2,088.0700            | 2.0881              | 1,754.8800      | 1.7549        | (15.957)          | 0            | 0           | 7,262         |
| 2014/02/04 | R209             | 08/05/2014 | 9.85   | Put  | Bond Future | 1,835.6900            | 1.8357              | 1,532.1800      | 1.5322        | (16.534)          | 0            | 0           | 10,000        |
| 2014/02/04 | R209             | 08/05/2014 | 8.50   | Put  | Bond Future | 7,857.9100            | 7.8579              | 7,125.7400      | 7.1257        | (9.318)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 7.86   | Call | Bond Future | 228.2700              | 0.2283              | 295.0500        | 0.2950        | 29.255            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 9.50   | Put  | Bond Future | 2,837.8600            | 2.8379              | 2,425.2700      | 2.4253        | (14.539)          | 0            | 0           | 640           |
| 2014/02/04 | R209             | 08/05/2014 | 7.84   | Call | Bond Future | 218.0600              | 0.2181              | 282.2900        | 0.2823        | 29.455            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 7.85   | Put  | Bond Future | 12,849.0200           | 12.8490             | 11,991.7500     | 11.9917       | (6.672)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 9.63   | Put  | Bond Future | 2,425.6900            | 2.4257              | 2,055.2200      | 2.0552        | (15.273)          | 0            | 0           | 883           |
| 2014/02/04 | R209             | 08/05/2014 | 9.85   | Call | Bond Future | 4,701.0000            | 4.7010              | 5,320.2600      | 5.3203        | 13.173            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R209             | 08/05/2014 | 7.84   | Put  | Bond Future | 12,934.6300           | 12.9346             | 12,076.0900     | 12.0761       | (6.638)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 9.75   | Call | Bond Future | 4,289.5400            | 4.2895              | 4,879.1200      | 4.8791        | 13.745            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 08/05/2014 | 8.50   | Call | Bond Future | 819.1700              | 0.8192              | 1,009.7700      | 1.0098        | 23.267            | 0            | 0           | 640           |
| 2014/02/04 | R209             | 08/05/2014 | 9.00   | Call | Bond Future | 1,807.3800            | 1.8074              | 2,149.1900      | 2.1492        | 18.912            | 0            | 0           | 640           |
| 2014/02/04 | R209             | 08/05/2014 | 7.86   | Put  | Bond Future | 12,763.6600           | 12.7637             | 11,907.6700     | 11.9077       | (6.706)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 07/08/2014 | 9.04   | Put  | Bond Future | 6,225.1300            | 6.2251              | 5,672.7700      | 5.6728        | (8.873)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 07/08/2014 |        |      | Bond Future | 9.5103                | 72.5854             | 9.3766          | 73.5224       | (1.406)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R209             | 07/08/2014 | 9.06   | Put  | Bond Future | 6,130.6600            | 6.1307              | 5,583.2700      | 5.5833        | (8.929)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 07/08/2014 | 9.05   | Put  | Bond Future | 6,177.7600            | 6.1778              | 5,627.8900      | 5.6279        | (8.901)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 07/08/2014 | 9.05   | Call | Bond Future | 2,868.4400            | 2.8684              | 3,255.6100      | 3.2556        | 13.498            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 07/08/2014 | 9.06   | Call | Bond Future | 2,895.8000            | 2.8958              | 3,285.4500      | 3.2855        | 13.456            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 07/08/2014 | 9.04   | Call | Bond Future | 2,841.2300            | 2.8412              | 3,225.9100      | 3.2259        | 13.539            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/11/2014 |        |      | Bond Future | 9.5887                | 70.5881             | 9.4510          | 71.5398       | (1.436)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R209             | 06/11/2014 | 8.99   | Put  | Bond Future | 7,641.9400            | 7.6419              | 7,081.4000      | 7.0814        | (7.335)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/11/2014 | 9.01   | Put  | Bond Future | 7,545.4200            | 7.5454              | 6,989.0600      | 6.9891        | (7.373)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/11/2014 | 9.00   | Put  | Bond Future | 7,593.5600            | 7.5936              | 7,035.1200      | 7.0351        | (7.354)           | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/11/2014 | 8.99   | Call | Bond Future | 3,351.1200            | 3.3511              | 3,742.2300      | 3.7422        | 11.671            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/11/2014 | 9.00   | Call | Bond Future | 3,377.7400            | 3.3777              | 3,770.9500      | 3.7710        | 11.641            | 0            | 0           | 0             |
| 2014/02/04 | R209             | 06/11/2014 | 9.01   | Call | Bond Future | 3,404.4900            | 3.4045              | 3,799.7800      | 3.7998        | 11.611            | 0            | 0           | 0             |
| 2014/02/04 | R210             | 06/02/2014 | 161.51 | Put  | Bond Future | 8,320.6800            | 8.3207              | 6,524.6500      | 6.5247        | (21.585)          | 0            | 0           | 0             |
| 2014/02/04 | R210             | 06/02/2014 |        |      | Bond Future | 153.1893              | 153.1893            | 154.9853        | 154.9853      | 1.172             | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R210             | 06/02/2014 | 161.50 | Put  | Bond Future | 8,310.6800            | 8.3107              | 6,514.6500      | 6.5147        | (21.611)          | 0            | 0           | 0             |
| 2014/02/04 | R210             | 06/02/2014 | 161.51 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R210             | 06/02/2014 | 161.49 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R210             | 06/02/2014 | 161.50 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R210             | 06/02/2014 | 161.49 | Put  | Bond Future | 8,300.6800            | 8.3007              | 6,504.6500      | 6.5047        | (21.637)          | 0            | 0           | 0             |
| 2014/02/04 | R210             | 08/05/2014 |        |      | Bond Future | 153.4398              | 153.4398            | 155.2602        | 155.2602      | 1.186             | 0.0000       | 0.0000      | 1,319         |
| 2014/02/04 | R210             | 08/05/2014 | 159.99 | Put  | Bond Future | 6,550.2300            | 6.5502              | 4,729.8100      | 4.7298        | (27.792)          | 0            | 0           | 0             |
| 2014/02/04 | R210             | 08/05/2014 | 160.01 | Put  | Bond Future | 6,570.2300            | 6.5702              | 4,749.8100      | 4.7498        | (27.707)          | 0            | 0           | 0             |
| 2014/02/04 | R210             | 08/05/2014 | 160.00 | Put  | Bond Future | 6,560.2300            | 6.5602              | 4,739.8100      | 4.7398        | (27.749)          | 0            | 0           | 0             |
| 2014/02/04 | R210             | 08/05/2014 | 160.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R210             | 08/05/2014 | 159.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R210             | 08/05/2014 | 160.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 06/02/2014 | 129.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 06/02/2014 |        |      | Bond Future | 125.9244              | 125.9244            | 125.9130        | 125.9130      | (0.009)           | 0.0000       | 0.0000      | 2,022         |
| 2014/02/04 | R211             | 06/02/2014 | 129.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 06/02/2014 | 128.99 | Put  | Bond Future | 3,065.6000            | 3.0656              | 3,077.0400      | 3.0770        | 0.373             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 06/02/2014 | 129.01 | Put  | Bond Future | 3,085.6000            | 3.0856              | 3,097.0400      | 3.0970        | 0.371             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 06/02/2014 | 128.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 06/02/2014 | 129.00 | Put  | Bond Future | 3,075.6000            | 3.0756              | 3,087.0400      | 3.0870        | 0.372             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 08/05/2014 | 129.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 08/05/2014 | 130.00 | Put  | Bond Future | 2,260.4700            | 2.2605              | 2,273.3400      | 2.2733        | 0.569             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 08/05/2014 |        |      | Bond Future | 127.7395              | 127.7395            | 127.7267        | 127.7267      | (0.010)           | 0.0000       | 0.0000      | 390           |
| 2014/02/04 | R211             | 08/05/2014 | 130.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 08/05/2014 | 130.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R211             | 08/05/2014 | 129.99 | Put  | Bond Future | 2,250.4700            | 2.2505              | 2,263.3400      | 2.2633        | 0.572             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R211             | 08/05/2014 | 130.01 | Put  | Bond Future | 2,270.4700            | 2.2705              | 2,283.3400      | 2.2833        | 0.567             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 06/02/2014 |        |      | Bond Future | 125.2749              | 125.2749            | 125.2676        | 125.2676      | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R212             | 06/02/2014 | 132.99 | Put  | Bond Future | 7,715.1500            | 7.7151              | 7,722.4000      | 7.7224        | 0.094             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 06/02/2014 | 133.01 | Put  | Bond Future | 7,735.1500            | 7.7351              | 7,742.4000      | 7.7424        | 0.094             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 06/02/2014 | 133.00 | Put  | Bond Future | 7,725.1500            | 7.7251              | 7,732.4000      | 7.7324        | 0.094             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 06/02/2014 | 133.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 06/02/2014 | 132.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 06/02/2014 | 133.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 08/05/2014 |        |      | Bond Future | 127.0806              | 127.0806            | 127.0719        | 127.0719      | (0.007)           | 0.0000       | 0.0000      | 21,791        |
| 2014/02/04 | R212             | 08/05/2014 | 132.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 08/05/2014 | 131.99 | Put  | Bond Future | 4,909.3700            | 4.9094              | 4,918.0500      | 4.9181        | 0.177             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 08/05/2014 | 132.01 | Put  | Bond Future | 4,929.3700            | 4.9294              | 4,938.0500      | 4.9381        | 0.176             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 08/05/2014 | 132.00 | Put  | Bond Future | 4,919.3700            | 4.9194              | 4,928.0500      | 4.9281        | 0.176             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 08/05/2014 | 132.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R212             | 08/05/2014 | 131.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/02/2014 |        |      | Bond Future | 9.3408                | 83.3899             | 9.2045          | 84.3795       | (1.460)           | 0.0000       | 0.0000      | 13,168        |
| 2014/02/04 | R213             | 06/02/2014 | 8.29   | Put  | Bond Future | 8,110.8100            | 8.1108              | 7,121.2000      | 7.1212        | (12.201)          | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/02/2014 | 8.31   | Put  | Bond Future | 7,945.5600            | 7.9456              | 6,955.9500      | 6.9560        | (12.455)          | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/02/2014 | 8.29   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/02/2014 | 8.30   | Put  | Bond Future | 8,028.1300            | 8.0281              | 7,038.5200      | 7.0385        | (12.327)          | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/02/2014 | 8.30   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/02/2014 | 8.31   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R213             | 08/05/2014 | 7.65   | Put  | Bond Future | 14,412.1500           | 14.4121             | 13,459.9500     | 13.4599       | (6.607)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 08/05/2014 |        |      | Bond Future | 9.4384                | 81.0410             | 9.2978          | 82.0439       | (1.489)           | 0.0000       | 0.0000      | 21,069        |
| 2014/02/04 | R213             | 08/05/2014 | 7.64   | Put  | Bond Future | 14,498.3200           | 14.4983             | 13,545.0900     | 13.5451       | (6.575)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 08/05/2014 | 7.66   | Put  | Bond Future | 14,326.1800           | 14.3262             | 13,375.0200     | 13.3750       | (6.639)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 08/05/2014 | 7.65   | Call | Bond Future | 150.6300              | 0.1506              | 201.3700        | 0.2014        | 33.685            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 08/05/2014 | 7.64   | Call | Bond Future | 147.1000              | 0.1471              | 196.8100        | 0.1968        | 33.793            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 08/05/2014 | 7.66   | Call | Bond Future | 154.2400              | 0.1542              | 206.0200        | 0.2060        | 33.571            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 07/08/2014 | 8.86   | Call | Bond Future | 2,385.7900            | 2.3858              | 2,752.7100      | 2.7527        | 15.379            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 07/08/2014 |        |      | Bond Future | 9.5290                | 82.2759             | 9.3840          | 83.2944       | (1.522)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R213             | 07/08/2014 | 8.84   | Call | Bond Future | 2,337.6400            | 2.3376              | 2,699.3900      | 2.6994        | 15.475            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 07/08/2014 | 8.85   | Call | Bond Future | 2,361.7400            | 2.3617              | 2,726.0800      | 2.7261        | 15.427            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 07/08/2014 | 8.84   | Put  | Bond Future | 7,351.1700            | 7.3512              | 6,694.4300      | 6.6944        | (8.934)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 07/08/2014 | 8.86   | Put  | Bond Future | 7,247.3900            | 7.2474              | 6,595.8200      | 6.5958        | (8.990)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 07/08/2014 | 8.85   | Put  | Bond Future | 7,299.2600            | 7.2993              | 6,645.1100      | 6.6451        | (8.962)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/11/2014 | 8.84   | Call | Bond Future | 2,920.5000            | 2.9205              | 3,304.7100      | 3.3047        | 13.156            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/11/2014 | 8.85   | Put  | Bond Future | 8,473.9000            | 8.4739              | 7,826.0200      | 7.8260        | (7.646)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/11/2014 |        |      | Bond Future | 9.6184                | 80.0366             | 9.4688          | 81.0709       | (1.555)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R213             | 06/11/2014 | 8.85   | Call | Bond Future | 2,945.0800            | 2.9451              | 3,331.5200      | 3.3315        | 13.122            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/11/2014 | 8.86   | Call | Bond Future | 2,969.5300            | 2.9695              | 3,358.1800      | 3.3582        | 13.088            | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/11/2014 | 8.84   | Put  | Bond Future | 8,524.9300            | 8.5249              | 7,874.8200      | 7.8748        | (7.626)           | 0            | 0           | 0             |
| 2014/02/04 | R213             | 06/11/2014 | 8.86   | Put  | Bond Future | 8,422.8300            | 8.4228              | 7,777.1600      | 7.7772        | (7.666)           | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/02/2014 |        |      | Bond Future | 9.4552                | 74.2520             | 9.3290          | 75.1884       | (1.335)           | 0.0000       | 0.0000      | 4,835         |
| 2014/02/04 | R214             | 06/02/2014 | 8.99   | Put  | Bond Future | 3,559.8800            | 3.5599              | 2,625.9800      | 2.6260        | (26.234)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R214             | 06/02/2014 | 9.01   | Put  | Bond Future | 3,402.1900            | 3.4022              | 2,469.5900      | 2.4696        | (27.412)          | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/02/2014 | 8.99   | Call | Bond Future | 3.3100                | 0.0033              | 5.7600          | 0.0058        | 74.018            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/02/2014 | 9.00   | Put  | Bond Future | 3,480.9200            | 3.4809              | 2,547.6000      | 2.5476        | (26.812)          | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/02/2014 | 9.00   | Call | Bond Future | 3.9100                | 0.0039              | 6.9400          | 0.0069        | 77.494            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/02/2014 | 9.01   | Call | Bond Future | 4.5900                | 0.0046              | 8.3400          | 0.0083        | 81.699            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 08/05/2014 |        |      | Bond Future | 9.5428                | 72.0253             | 9.4128          | 72.9744       | (1.361)           | 0.0000       | 0.0000      | 5,055         |
| 2014/02/04 | R214             | 08/05/2014 | 9.00   | Call | Bond Future | 1,662.2100            | 1.6622              | 1,980.0400      | 1.9800        | 19.121            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 08/05/2014 | 8.99   | Put  | Bond Future | 5,829.6500            | 5.8297              | 5,195.2300      | 5.1952        | (10.883)          | 0            | 0           | 0             |
| 2014/02/04 | R214             | 08/05/2014 | 9.01   | Put  | Bond Future | 5,718.4000            | 5.7184              | 5,090.4800      | 5.0905        | (10.981)          | 0            | 0           | 0             |
| 2014/02/04 | R214             | 08/05/2014 | 9.00   | Put  | Bond Future | 5,773.8500            | 5.7738              | 5,142.6700      | 5.1427        | (10.932)          | 0            | 0           | 0             |
| 2014/02/04 | R214             | 08/05/2014 | 9.01   | Call | Bond Future | 1,686.1100            | 1.6861              | 2,007.2000      | 2.0072        | 19.043            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 08/05/2014 | 8.99   | Call | Bond Future | 1,638.5300            | 1.6385              | 1,953.1200      | 1.9531        | 19.200            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 07/08/2014 | 9.54   | Put  | Bond Future | 4,825.9300            | 4.8259              | 4,357.4000      | 4.3574        | (9.709)           | 0            | 0           | 0             |
| 2014/02/04 | R214             | 07/08/2014 |        |      | Bond Future | 9.6240                | 73.0296             | 9.4901          | 73.9934       | (1.391)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R214             | 07/08/2014 | 9.56   | Put  | Bond Future | 4,749.6300            | 4.7496              | 4,285.9800      | 4.2860        | (9.762)           | 0            | 0           | 0             |
| 2014/02/04 | R214             | 07/08/2014 | 9.55   | Put  | Bond Future | 4,787.6600            | 4.7877              | 4,321.5700      | 4.3216        | (9.735)           | 0            | 0           | 0             |
| 2014/02/04 | R214             | 07/08/2014 | 9.56   | Call | Bond Future | 4,291.8300            | 4.2918              | 4,791.9300      | 4.7919        | 11.652            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 07/08/2014 | 9.54   | Call | Bond Future | 4,223.9500            | 4.2239              | 4,719.1700      | 4.7192        | 11.724            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 07/08/2014 | 9.55   | Call | Bond Future | 4,257.8300            | 4.2578              | 4,755.4900      | 4.7555        | 11.688            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/11/2014 | 9.64   | Call | Bond Future | 5,134.0700            | 5.1341              | 5,651.7200      | 5.6517        | 10.083            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/11/2014 |        |      | Bond Future | 9.7035                | 70.8988             | 9.5657          | 71.8776       | (1.420)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R214             | 06/11/2014 | 9.65   | Call | Bond Future | 5,167.2200            | 5.1672              | 5,686.9200      | 5.6869        | 10.058            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/11/2014 | 9.66   | Call | Bond Future | 5,200.4500            | 5.2004              | 5,722.2100      | 5.7222        | 10.033            | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/11/2014 | 9.64   | Put  | Bond Future | 5,582.4200            | 5.5824              | 5,121.3000      | 5.1213        | (8.260)           | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/11/2014 | 9.66   | Put  | Bond Future | 5,507.1300            | 5.5071              | 5,050.1200      | 5.0501        | (8.299)           | 0            | 0           | 0             |
| 2014/02/04 | R214             | 06/11/2014 | 9.65   | Put  | Bond Future | 5,544.6700            | 5.5447              | 5,085.6000      | 5.0856        | (8.279)           | 0            | 0           | 0             |
| 2014/02/04 | R248             | 06/02/2014 | 9.11   | Put  | Bond Future | 3,990.2400            | 3.9902              | 2,842.6800      | 2.8427        | (28.759)          | 0            | 0           | 0             |
| 2014/02/04 | R248             | 06/02/2014 |        |      | Bond Future | 9.5204                | 96.2041             | 9.3992          | 97.3517       | (1.274)           | 0.0000       | 0.0000      | 10,378        |
| 2014/02/04 | R248             | 06/02/2014 | 9.10   | Put  | Bond Future | 4,091.3200            | 4.0913              | 2,943.7600      | 2.9438        | (28.049)          | 0            | 0           | 0             |
| 2014/02/04 | R248             | 06/02/2014 | 9.11   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R248             | 06/02/2014 | 9.09   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R248             | 06/02/2014 | 9.10   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R248             | 06/02/2014 | 9.09   | Put  | Bond Future | 4,192.5900            | 4.1926              | 3,045.0300      | 3.0450        | (27.371)          | 0            | 0           | 0             |
| 2014/02/04 | R248             | 08/05/2014 | 9.04   | Put  | Bond Future | 5,536.8200            | 5.5368              | 4,373.8500      | 4.3738        | (21.004)          | 0            | 0           | 0             |
| 2014/02/04 | R248             | 08/05/2014 |        |      | Bond Future | 9.6108                | 93.1531             | 9.4859          | 94.3161       | (1.300)           | 0.0000       | 0.0000      | 10,953        |
| 2014/02/04 | R248             | 08/05/2014 | 9.06   | Put  | Bond Future | 5,332.7500            | 5.3327              | 4,169.7800      | 4.1698        | (21.808)          | 0            | 0           | 0             |
| 2014/02/04 | R248             | 08/05/2014 | 9.04   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R248             | 08/05/2014 | 9.05   | Put  | Bond Future | 5,434.6900            | 5.4347              | 4,271.7200      | 4.2717        | (21.399)          | 0            | 0           | 0             |
| 2014/02/04 | R248             | 08/05/2014 | 9.05   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R248             | 08/05/2014 | 9.06   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/02/04 | R248             | 07/08/2014 |        |      | Bond Future | 9.6950                | 94.4511             | 9.5661          | 95.6322       | (1.330)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R248             | 07/08/2014 | 9.65   | Call | Bond Future | 0.0000                | 0.0000              | 771.6500        | 0.7717        | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | R248             | 07/08/2014 | 9.64   | Put  | Bond Future | 500.8200              | 0.5008              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | R248             | 07/08/2014 | 9.66   | Put  | Bond Future | 318.2900              | 0.3183              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | R248             | 07/08/2014 | 9.65   | Put  | Bond Future | 409.4700              | 0.4095              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | R248             | 07/08/2014 | 9.66   | Call | Bond Future | 0.0000                | 0.0000              | 862.8300        | 0.8628        | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | R248             | 07/08/2014 | 9.64   | Call | Bond Future | 0.0000                | 0.0000              | 680.3000        | 0.6803        | 100.000           | 0            | 0           | 0             |



| Deal Date  | Contract Details | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/04 | R248 06/11/2014  | 9.72   | Put  | Bond Future | 516.6900                    | 0.5167                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | R248 06/11/2014  |        |      | Bond Future | 9.7777                      | 91.5217                     | 9.6447                | 92.7212               | (1.360)           | 0.0000       | 0.0000      | 0             |
| 2014/02/04 | R248 06/11/2014  | 9.74   | Put  | Bond Future | 336.9000                    | 0.3369                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | R248 06/11/2014  | 9.72   | Call | Bond Future | 0.0000                      | 0.0000                      | 682.7600              | 0.6828                | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | R248 06/11/2014  | 9.73   | Put  | Bond Future | 426.7100                    | 0.4267                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/02/04 | R248 06/11/2014  | 9.73   | Call | Bond Future | 0.0000                      | 0.0000                      | 772.7400              | 0.7727                | 100.000           | 0            | 0           | 0             |
| 2014/02/04 | R248 06/11/2014  | 9.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 862.5500              | 0.8625                | 100.000           | 0            | 0           | 0             |

**Total** **475569**