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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2014 TO 18/07/2014

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2014/07/18 | 0106             | 22/12/2014 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0904             | 31/03/2036 |     | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | 0908             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 2025             | 07/08/2014 | 109.01 | Call | Bond Future        | 8,249.5200                  | 8.2495                      | 7,975.8800            | 7.9759                | (3.317)           | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 07/08/2014 |        |      | Bond Future        | 117.2595                    | 117.2595                    | 116.9859              | 116.9859              | (0.233)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 2025             | 07/08/2014 | 108.99 | Call | Bond Future        | 8,269.5200                  | 8.2695                      | 7,995.8800            | 7.9959                | (3.309)           | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 07/08/2014 | 109.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 07/08/2014 | 108.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 07/08/2014 | 109.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 07/08/2014 | 109.00 | Call | Bond Future        | 8,259.5200                  | 8.2595                      | 7,985.8800            | 7.9859                | (3.313)           | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 06/11/2014 | 117.01 | Call | Bond Future        | 1,996.3800                  | 1.9964                      | 1,717.2800            | 1.7173                | (13.980)          | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 06/11/2014 |        |      | Bond Future        | 119.0064                    | 119.0064                    | 118.7273              | 118.7273              | (0.235)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 2025             | 06/11/2014 | 116.99 | Call | Bond Future        | 2,016.3800                  | 2.0164                      | 1,737.2800            | 1.7373                | (13.842)          | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 06/11/2014 | 117.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 06/11/2014 | 117.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 06/11/2014 | 116.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2025             | 06/11/2014 | 117.00 | Call | Bond Future        | 2,006.3800                  | 2.0064                      | 1,727.2800            | 1.7273                | (13.911)          | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 07/08/2014 | 8.99   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 07/08/2014 |        |      | Bond Future        | 8.5432                      | 95.6406                     | 8.4668                | 96.2712               | (0.894)           | 0.0000       | 0.0000      | 1,868         |
| 2014/07/18 | 2030             | 07/08/2014 | 9.01   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 07/08/2014 | 8.99   | Call | Bond Future        | 3,571.3800                  | 3.5714                      | 4,201.9500            | 4.2019                | 17.656            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 07/08/2014 | 9.00   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 07/08/2014 | 9.00   | Call | Bond Future        | 3,649.1000                  | 3.6491                      | 4,279.6700            | 4.2797                | 17.280            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 07/08/2014 | 9.01   | Call | Bond Future        | 3,726.7300                  | 3.7267                      | 4,357.3000            | 4.3573                | 16.920            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 06/11/2014 | 9.01   | Call | Bond Future        | 3,114.6000                  | 3.1146                      | 3,753.3500            | 3.7533                | 20.508            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 06/11/2014 |        |      | Bond Future        | 8.6154                      | 97.0535                     | 8.5368                | 97.6923               | (0.913)           | 0.0000       | 0.0000      | 2,313         |
| 2014/07/18 | 2030             | 06/11/2014 | 8.99   | Call | Bond Future        | 2,960.2700                  | 2.9603                      | 3,599.0200            | 3.5990                | 21.577            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 06/11/2014 | 9.00   | Call | Bond Future        | 3,037.4800                  | 3.0375                      | 3,676.2300            | 3.6762                | 21.029            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 06/11/2014 | 8.99   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 06/11/2014 | 9.01   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 06/11/2014 | 9.00   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 05/02/2015 |        |      | Bond Future        | 8.6843                      | 94.5437                     | 8.6032                | 95.1914               | (0.933)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 2030             | 05/02/2015 | 9.25   | Call | Bond Future        | 4,351.1800                  | 4.3512                      | 4,998.9300            | 4.9989                | 14.887            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 05/02/2015 | 9.24   | Call | Bond Future        | 4,276.7800                  | 4.2768                      | 4,924.5300            | 4.9245                | 15.146            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 05/02/2015 | 9.26   | Call | Bond Future        | 4,425.4900                  | 4.4255                      | 5,073.2400            | 5.0732                | 14.637            | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 05/02/2015 | 9.25   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 05/02/2015 | 9.24   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2030             | 05/02/2015 | 9.26   | Put  | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | 2037             | 07/08/2014 | 9.06   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 07/08/2014 |        |      | Bond Future | 8.8025                | 97.3310             | 8.7363          | 97.9634       | (0.753)           | 0.0000       | 0.0000      | 8,590         |
| 2014/07/18 | 2037             | 07/08/2014 | 9.05   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 07/08/2014 | 9.06   | Call | Bond Future | 2,396.3200            | 2.3963              | 3,028.7200      | 3.0287        | 26.390            | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 07/08/2014 | 9.04   | Call | Bond Future | 2,213.5800            | 2.2136              | 2,845.9800      | 2.8460        | 28.569            | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 07/08/2014 | 9.05   | Call | Bond Future | 2,305.0200            | 2.3050              | 2,937.4200      | 2.9374        | 27.436            | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 07/08/2014 | 9.04   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 06/11/2014 | 9.69   | Call | Bond Future | 7,195.4600            | 7.1955              | 7,835.9300      | 7.8359        | 8.901             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 06/11/2014 | 9.70   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 06/11/2014 |        |      | Bond Future | 8.8724                | 98.7690             | 8.8043          | 99.4095       | (0.767)           | 0.0000       | 0.0000      | 1,398         |
| 2014/07/18 | 2037             | 06/11/2014 | 9.70   | Call | Bond Future | 7,278.0700            | 7.2781              | 7,918.5400      | 7.9185        | 8.800             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 06/11/2014 | 9.71   | Call | Bond Future | 7,360.5600            | 7.3606              | 8,001.0300      | 8.0010        | 8.701             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 06/11/2014 | 9.69   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 06/11/2014 | 9.71   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 05/02/2015 | 9.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 05/02/2015 |        |      | Bond Future | 8.9393                | 96.0352             | 8.8693          | 96.6848       | (0.783)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 2037             | 05/02/2015 | 9.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 05/02/2015 | 9.49   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 05/02/2015 | 9.50   | Call | Bond Future | 4,962.1400            | 4.9621              | 5,611.7300      | 5.6117        | 13.091            | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 05/02/2015 | 9.51   | Call | Bond Future | 5,046.8800            | 5.0469              | 5,696.4700      | 5.6965        | 12.871            | 0            | 0           | 0             |
| 2014/07/18 | 2037             | 05/02/2015 | 9.49   | Call | Bond Future | 4,877.2700            | 4.8773              | 5,526.8600      | 5.5269        | 13.319            | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 07/08/2014 |        |      | Bond Future | 121.6484              | 121.6484            | 121.4293        | 121.4293      | (0.180)           | 0.0000       | 0.0000      | 1,015         |
| 2014/07/18 | 2038             | 07/08/2014 | 106.00 | Call | Bond Future | 15,648.3900           | 15.6484             | 15,429.2900     | 15.4293       | (1.400)           | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 07/08/2014 | 106.01 | Call | Bond Future | 15,638.3900           | 15.6384             | 15,419.2900     | 15.4193       | (1.401)           | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 07/08/2014 | 105.99 | Call | Bond Future | 15,658.3900           | 15.6584             | 15,439.2900     | 15.4393       | (1.399)           | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 07/08/2014 | 105.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 07/08/2014 | 106.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 07/08/2014 | 106.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 06/11/2014 | 120.01 | Call | Bond Future | 3,450.6200            | 3.4506              | 3,226.8000      | 3.2268        | (6.486)           | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 06/11/2014 |        |      | Bond Future | 123.4606              | 123.4606            | 123.2368        | 123.2368      | (0.181)           | 0.0000       | 0.0000      | 900           |
| 2014/07/18 | 2038             | 06/11/2014 | 119.99 | Call | Bond Future | 3,470.6200            | 3.4706              | 3,246.8000      | 3.2468        | (6.449)           | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 06/11/2014 | 120.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 06/11/2014 | 120.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 06/11/2014 | 119.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2038             | 06/11/2014 | 120.00 | Call | Bond Future | 3,460.6200            | 3.4606              | 3,236.8000      | 3.2368        | (6.468)           | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 07/08/2014 | 104.43 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 07/08/2014 |        |      | Bond Future | 122.0846              | 122.0846            | 122.3637        | 122.3637      | 0.229             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 2046             | 07/08/2014 | 104.45 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 07/08/2014 | 104.44 | Call | Bond Future | 17,644.6000           | 17.6446             | 17,923.6800     | 17.9237       | 1.582             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 07/08/2014 | 104.45 | Call | Bond Future | 17,634.6000           | 17.6346             | 17,913.6800     | 17.9137       | 1.583             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 07/08/2014 | 104.43 | Call | Bond Future | 17,654.6000           | 17.6546             | 17,933.6800     | 17.9337       | 1.581             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 07/08/2014 | 104.44 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 06/11/2014 | 104.45 | Call | Bond Future | 18,108.1100           | 18.1081             | 18,390.0500     | 18.3901       | 1.557             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 06/11/2014 |        |      | Bond Future | 122.5581              | 122.5581            | 122.8400        | 122.8400      | 0.230             | 0.0000       | 0.0000      | 5,348         |
| 2014/07/18 | 2046             | 06/11/2014 | 104.43 | Call | Bond Future | 18,128.1100           | 18.1281             | 18,410.0500     | 18.4101       | 1.555             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 06/11/2014 | 104.45 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | 2046             | 06/11/2014 | 104.44 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 06/11/2014 | 104.43 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2046             | 06/11/2014 | 104.44 | Call | Bond Future        | 18,118.1100                 | 18.1181                     | 18,400.0500           | 18.4001               | 1.556             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 07/08/2014 | 112.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 07/08/2014 |        |      | Bond Future        | 128.1037                    | 128.1037                    | 128.1097              | 128.1097              | 0.005             | 0.0000       | 0.0000      | 688           |
| 2014/07/18 | 2050             | 07/08/2014 | 112.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 07/08/2014 | 111.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 07/08/2014 | 112.00 | Call | Bond Future        | 16,103.7200                 | 16.1037                     | 16,109.7100           | 16.1097               | 0.037             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 07/08/2014 | 112.01 | Call | Bond Future        | 16,093.7200                 | 16.0937                     | 16,099.7100           | 16.0997               | 0.037             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 07/08/2014 | 111.99 | Call | Bond Future        | 16,113.7200                 | 16.1137                     | 16,119.7100           | 16.1197               | 0.037             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 06/11/2014 |        |      | Bond Future        | 130.0123                    | 130.0123                    | 130.0168              | 130.0168              | 0.003             | 0.0000       | 0.0000      | 2,112         |
| 2014/07/18 | 2050             | 06/11/2014 | 126.00 | Call | Bond Future        | 4,012.3400                  | 4.0123                      | 4,016.7800            | 4.0168                | 0.111             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 06/11/2014 | 126.01 | Call | Bond Future        | 4,002.3400                  | 4.0023                      | 4,006.7800            | 4.0068                | 0.111             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 06/11/2014 | 125.99 | Call | Bond Future        | 4,022.3400                  | 4.0223                      | 4,026.7800            | 4.0268                | 0.110             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 06/11/2014 | 126.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 06/11/2014 | 125.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 2050             | 06/11/2014 | 126.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AL12             | 07/08/2014 |        |      | Index Future       | 507.6250                    | 507.6250                    | 510.5920              | 510.5920              | 0.584             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AL12             | 06/11/2014 |        |      | Index Future       | 515.1240                    | 515.1240                    | 518.1290              | 518.1290              | 0.583             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AL12             | 05/02/2015 |        |      | Index Future       | 523.0690                    | 523.0690                    | 526.1160              | 526.1160              | 0.583             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AL37             | 07/08/2014 |        |      | Index Future       | 427.9310                    | 427.9310                    | 428.9630              | 428.9630              | 0.241             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AL37             | 06/11/2014 |        |      | Index Future       | 434.2540                    | 434.2540                    | 435.2950              | 435.2950              | 0.240             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AL7T             | 07/08/2014 |        |      | Index Future       | 505.8120                    | 505.8120                    | 508.0740              | 508.0740              | 0.447             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | AL7T             | 06/11/2014 |        |      | Index Future       | 513.2850                    | 513.2850                    | 515.5740              | 515.5740              | 0.446             | 0.0000       | 0.0000      | 1             |
| 2014/07/18 | ALBI             | 07/08/2014 |        |      | Index Future       | 460.4530                    | 460.4530                    | 462.3010              | 462.3010              | 0.401             | 0.0000       | 0.0000      | 597           |
| 2014/07/18 | ALBI             | 06/11/2014 |        |      | Index Future       | 467.2560                    | 467.2560                    | 469.1250              | 469.1250              | 0.400             | 0.0000       | 0.0000      | 48            |
| 2014/07/18 | ALBI             | 05/02/2015 |        |      | Index Future       | 474.4620                    | 474.4620                    | 476.3560              | 476.3560              | 0.399             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C023             | 28/02/2023 |        |      | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C201             | 22/12/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | CS33             | 15/09/2033 |        |     | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | EL28             | 07/08/2014 | 114.00 | Call | Bond Future | 9,773.5700            | 9.7736              | 9,779.1500      | 9.7791        | 0.057             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 07/08/2014 |        |      | Bond Future | 123.7736              | 123.7736            | 123.7792        | 123.7792      | 0.005             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | EL28             | 07/08/2014 | 114.01 | Call | Bond Future | 9,763.5700            | 9.7636              | 9,769.1500      | 9.7691        | 0.057             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 07/08/2014 | 113.99 | Call | Bond Future | 9,783.5700            | 9.7836              | 9,789.1500      | 9.7891        | 0.057             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 07/08/2014 | 114.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 07/08/2014 | 113.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 07/08/2014 | 114.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 06/11/2014 | 122.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 06/11/2014 |        |      | Bond Future | 124.1363              | 124.1363            | 124.1405        | 124.1405      | 0.003             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | EL28             | 06/11/2014 | 122.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 06/11/2014 | 121.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 06/11/2014 | 122.00 | Call | Bond Future | 2,136.2500            | 2.1363              | 2,140.5200      | 2.1405        | 0.200             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 06/11/2014 | 122.01 | Call | Bond Future | 2,126.2500            | 2.1263              | 2,130.5200      | 2.1305        | 0.201             | 0            | 0           | 0             |
| 2014/07/18 | EL28             | 06/11/2014 | 121.99 | Call | Bond Future | 2,146.2500            | 2.1463              | 2,150.5200      | 2.1505        | 0.199             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 07/08/2014 |        |      | Bond Future | 9.4176                | 86.1954             | 9.3511          | 86.7061       | (0.707)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | ES33             | 07/08/2014 | 10.14  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 07/08/2014 | 10.16  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 07/08/2014 | 10.14  | Call | Bond Future | 5,248.7500            | 5.2488              | 5,759.4400      | 5.7594        | 9.730             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 07/08/2014 | 10.15  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 07/08/2014 | 10.15  | Call | Bond Future | 5,317.7800            | 5.3178              | 5,828.4700      | 5.8285        | 9.603             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 07/08/2014 | 10.16  | Call | Bond Future | 5,386.7100            | 5.3867              | 5,897.4000      | 5.8974        | 9.481             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 06/11/2014 | 10.31  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 06/11/2014 |        |      | Bond Future | 9.5117                | 83.6844             | 9.4432          | 84.2016       | (0.720)           | 0.0000       | 0.0000      | 6,220         |
| 2014/07/18 | ES33             | 06/11/2014 | 10.30  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 06/11/2014 | 10.29  | Call | Bond Future | 5,544.0600            | 5.5441              | 6,061.2400      | 6.0612        | 9.329             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 06/11/2014 | 10.30  | Call | Bond Future | 5,611.5100            | 5.6115              | 6,128.6900      | 6.1287        | 9.216             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 06/11/2014 | 10.31  | Call | Bond Future | 5,678.8600            | 5.6789              | 6,196.0400      | 6.1960        | 9.107             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 06/11/2014 | 10.29  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 05/02/2015 | 10.00  | Call | Bond Future | 2,848.5700            | 2.8486              | 3,372.9500      | 3.3730        | 18.409            | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 05/02/2015 |        |      | Bond Future | 9.6040                | 84.9757             | 9.5334          | 85.5000       | (0.735)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | ES33             | 05/02/2015 | 10.01  | Call | Bond Future | 2,918.5300            | 2.9185              | 3,442.9100      | 3.4429        | 17.967            | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 05/02/2015 | 9.99   | Call | Bond Future | 2,778.5200            | 2.7785              | 3,302.9000      | 3.3029        | 18.873            | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 05/02/2015 | 10.00  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 05/02/2015 | 9.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | ES33             | 05/02/2015 | 10.01  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 07/08/2014 | 459.99 | Call | GOVI        | 0.0000                | 0.0000              | 4,900.0000      | 0.4900        | 100.000           | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 07/08/2014 |        |      | GOVI        | 458.7530              | 458.7530            | 460.4800        | 460.4800      | 0.376             | 0.0000       | 0.0000      | 521           |
| 2014/07/18 | GOVI             | 07/08/2014 | 460.00 | Call | GOVI        | 0.0000                | 0.0000              | 4,800.0000      | 0.4800        | 100.000           | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 07/08/2014 | 460.01 | Call | GOVI        | 0.0000                | 0.0000              | 4,700.0000      | 0.4700        | 100.000           | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 07/08/2014 | 459.99 | Put  | GOVI        | 12,370.0000           | 1.2370              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 07/08/2014 | 460.01 | Put  | GOVI        | 12,570.0000           | 1.2570              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 07/08/2014 | 460.00 | Put  | GOVI        | 12,470.0000           | 1.2470              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 06/11/2014 | 449.01 | Call | GOVI        | 165,200.0000          | 16.5200             | 182,670.0000    | 18.2670       | 10.575            | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 06/11/2014 |        |      | GOVI        | 465.5300              | 465.5300            | 467.2770        | 467.2770      | 0.375             | 0.0000       | 0.0000      | 105           |
| 2014/07/18 | GOVI             | 06/11/2014 | 448.99 | Call | GOVI        | 165,400.0000          | 16.5400             | 182,870.0000    | 18.2870       | 10.562            | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 06/11/2014 | 449.00 | Call | GOVI        | 165,300.0000          | 16.5300             | 182,770.0000    | 18.2770       | 10.569            | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | GOVI             | 06/11/2014 | 448.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 06/11/2014 | 449.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 06/11/2014 | 449.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 05/02/2015 | 459.99 | Call | GOVI                   | 127,200.0000                | 12.7200                     | 144,900.0000          | 14.4900               | 13.915            | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 05/02/2015 | 460.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 05/02/2015 |        |      | GOVI                   | 472.7100                    | 472.7100                    | 474.4800              | 474.4800              | 0.374             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | GOVI             | 05/02/2015 | 459.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 05/02/2015 | 460.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 05/02/2015 | 460.00 | Call | GOVI                   | 127,100.0000                | 12.7100                     | 144,800.0000          | 14.4800               | 13.926            | 0            | 0           | 0             |
| 2014/07/18 | GOVI             | 05/02/2015 | 460.01 | Call | GOVI                   | 127,000.0000                | 12.7000                     | 144,700.0000          | 14.4700               | 13.937            | 0            | 0           | 0             |
| 2014/07/18 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | ICAA             | 07/08/2014 |        |      | Can-Do Interest Rate   | 143.2134                    | 143.2134                    | 143.1460              | 143.1460              | (0.047)           | 0.0000       | 0.0000      | 635           |
| 2014/07/18 | IGOV             | 07/08/2014 |        |      | Index Future           | 216.9550                    | 216.9550                    | 216.7540              | 216.7540              | (0.093)           | 0.0000       | 0.0000      | 706           |
| 2014/07/18 | IGOV             | 06/11/2014 |        |      | Index Future           | 220.1880                    | 220.1880                    | 219.9800              | 219.9800              | (0.094)           | 0.0000       | 0.0000      | 647           |
| 2014/07/18 | IGOV             | 05/02/2015 |        |      | Index Future           | 223.6100                    | 223.6100                    | 223.3980              | 223.3980              | (0.095)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | ILBI             | 07/08/2014 |        |      | Index Future           | 587.9060                    | 587.9060                    | 587.3660              | 587.3660              | (0.092)           | 0.0000       | 0.0000      | 210           |
| 2014/07/18 | ILBI             | 06/11/2014 |        |      | Index Future           | 596.7480                    | 596.7480                    | 596.1980              | 596.1980              | (0.092)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | J201             | 22/12/2014 |        |      | Interest Rate Swap     | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 20/08/2014 |        |      | Jibar Tradeable Future | 6.0300                      | 93.9700                     | 5.9800                | 94.0200               | (0.829)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 17/09/2014 |        |      | Jibar Tradeable Future | 6.0800                      | 93.9200                     | 6.0300                | 93.9700               | (0.822)           | 0.0000       | 0.0000      | 33,000        |
| 2014/07/18 | JBAF             | 15/10/2014 |        |      | Jibar Tradeable Future | 6.2000                      | 93.8000                     | 6.1200                | 93.8800               | (1.290)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 19/11/2014 |        |      | Jibar Tradeable Future | 6.2600                      | 93.7400                     | 6.1800                | 93.8200               | (1.278)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 17/12/2014 |        |      | Jibar Tradeable Future | 6.3800                      | 93.6200                     | 6.3100                | 93.6900               | (1.097)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 21/01/2015 |        |      | Jibar Tradeable Future | 6.4300                      | 93.5700                     | 6.3600                | 93.6400               | (1.089)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 18/03/2015 |        |      | Jibar Tradeable Future | 6.6000                      | 93.4000                     | 6.5000                | 93.5000               | (1.515)           | 0.0000       | 0.0000      | 2,850         |
| 2014/07/18 | JBAF             | 17/06/2015 |        |      | Jibar Tradeable Future | 6.8300                      | 93.1700                     | 6.7400                | 93.2600               | (1.318)           | 0.0000       | 0.0000      | 5,000         |
| 2014/07/18 | JBAF             | 16/09/2015 |        |      | Jibar Tradeable Future | 7.0100                      | 92.9900                     | 6.9100                | 93.0900               | (1.427)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 15/12/2015 |        |      | Jibar Tradeable Future | 7.1700                      | 92.8300                     | 7.0600                | 92.9400               | (1.534)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 16/03/2016 |        |      | Jibar Tradeable Future | 7.3100                      | 92.6900                     | 7.1900                | 92.8100               | (1.642)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 7.4300                      | 92.5700                     | 7.3200                | 92.6800               | (1.480)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R023             | 07/08/2014 | 8.51   | Call | Bond Future | 3,171.3800            | 3.1714              | 3,621.2300      | 3.6212        | 14.185            | 0            | 0           | 0             |
| 2014/07/18 | R023             | 07/08/2014 |        |      | Bond Future | 7.9806                | 102.0581            | 7.9039          | 102.5240      | (0.961)           | 0.0000       | 0.0000      | 10,508        |
| 2014/07/18 | R023             | 07/08/2014 | 8.49   | Call | Bond Future | 3,059.8600            | 3.0599              | 3,507.2900      | 3.5073        | 14.623            | 0            | 0           | 0             |
| 2014/07/18 | R023             | 07/08/2014 | 8.50   | Call | Bond Future | 3,115.5600            | 3.1156              | 3,564.2300      | 3.5642        | 14.401            | 0            | 0           | 0             |
| 2014/07/18 | R023             | 07/08/2014 | 8.49   | Put  | Bond Future | 33.7800               | 0.0338              | 15.2500         | 0.0152        | (54.855)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 07/08/2014 | 8.51   | Put  | Bond Future | 28.9200               | 0.0289              | 12.8100         | 0.0128        | (55.705)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 07/08/2014 | 8.50   | Put  | Bond Future | 31.2700               | 0.0313              | 13.9800         | 0.0140        | (55.293)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 06/11/2014 |        |      | Bond Future | 8.0646                | 99.6459             | 7.9849          | 100.1175      | (0.989)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R023             | 06/11/2014 | 8.59   | Put  | Bond Future | 650.9000              | 0.6509              | 539.4700        | 0.5395        | (17.119)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 06/11/2014 | 8.61   | Put  | Bond Future | 623.9400              | 0.6239              | 516.1500        | 0.5162        | (17.276)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 06/11/2014 | 8.59   | Call | Bond Future | 3,688.7600            | 3.6888              | 4,048.9700      | 4.0490        | 9.765             | 0            | 0           | 0             |
| 2014/07/18 | R023             | 06/11/2014 | 8.60   | Put  | Bond Future | 637.3100              | 0.6373              | 527.7100        | 0.5277        | (17.197)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 06/11/2014 | 8.60   | Call | Bond Future | 3,731.8200            | 3.7318              | 4,093.8600      | 4.0939        | 9.701             | 0            | 0           | 0             |
| 2014/07/18 | R023             | 06/11/2014 | 8.61   | Call | Bond Future | 3,775.0600            | 3.7751              | 4,138.9100      | 4.1389        | 9.638             | 0            | 0           | 0             |
| 2014/07/18 | R023             | 05/02/2015 |        |      | Bond Future | 8.1451                | 101.1831            | 8.0620          | 101.6611      | (1.020)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R023             | 05/02/2015 | 8.74   | Put  | Bond Future | 1,141.4100            | 1.1414              | 1,006.9700      | 1.0070        | (11.778)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 05/02/2015 | 8.75   | Call | Bond Future | 4,519.3900            | 4.5194              | 4,864.3800      | 4.8644        | 7.634             | 0            | 0           | 0             |
| 2014/07/18 | R023             | 05/02/2015 | 8.76   | Call | Bond Future | 4,558.7700            | 4.5588              | 4,905.1700      | 4.9052        | 7.599             | 0            | 0           | 0             |
| 2014/07/18 | R023             | 05/02/2015 | 8.74   | Call | Bond Future | 4,480.1400            | 4.4801              | 4,823.7100      | 4.8237        | 7.669             | 0            | 0           | 0             |
| 2014/07/18 | R023             | 05/02/2015 | 8.76   | Put  | Bond Future | 1,110.3400            | 1.1103              | 978.7300        | 0.9787        | (11.853)          | 0            | 0           | 0             |
| 2014/07/18 | R023             | 05/02/2015 | 8.75   | Put  | Bond Future | 1,125.7900            | 1.1258              | 992.7700        | 0.9928        | (11.816)          | 0            | 0           | 0             |
| 2014/07/18 | R157             | 07/08/2014 | 6.76   | Put  | Bond Future | 72.0600               | 0.0721              | 49.2700         | 0.0493        | (31.626)          | 0            | 0           | 0             |
| 2014/07/18 | R157             | 07/08/2014 |        |      | Bond Future | 6.6858                | 112.5512            | 6.6307          | 112.6115      | (0.825)           | 0.0000       | 0.0000      | 2,906         |
| 2014/07/18 | R157             | 07/08/2014 | 6.75   | Put  | Bond Future | 76.2100               | 0.0762              | 52.4900         | 0.0525        | (31.125)          | 0            | 0           | 0             |
| 2014/07/18 | R157             | 07/08/2014 | 6.74   | Call | Bond Future | 139.8600              | 0.1399              | 175.5300        | 0.1755        | 25.504            | 0            | 0           | 0             |
| 2014/07/18 | R157             | 07/08/2014 | 6.75   | Call | Bond Future | 146.3500              | 0.1463              | 182.9800        | 0.1830        | 25.029            | 0            | 0           | 0             |
| 2014/07/18 | R157             | 07/08/2014 | 6.76   | Call | Bond Future | 153.1200              | 0.1531              | 190.6800        | 0.1907        | 24.530            | 0            | 0           | 0             |
| 2014/07/18 | R157             | 07/08/2014 | 6.74   | Put  | Bond Future | 80.6400               | 0.0806              | 55.9600         | 0.0560        | (30.605)          | 0            | 0           | 0             |
| 2014/07/18 | R157             | 06/11/2014 | 6.19   | Put  | Bond Future | 661.0500              | 0.6611              | 610.3500        | 0.6103        | (7.670)           | 0            | 0           | 0             |
| 2014/07/18 | R157             | 06/11/2014 |        |      | Bond Future | 6.9152                | 107.4019            | 6.8442          | 107.4618      | (1.027)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R157             | 06/11/2014 | 6.21   | Put  | Bond Future | 646.6700              | 0.6467              | 596.3800        | 0.5964        | (7.777)           | 0            | 0           | 0             |
| 2014/07/18 | R157             | 06/11/2014 | 6.20   | Put  | Bond Future | 653.8400              | 0.6538              | 603.3500        | 0.6034        | (7.722)           | 0            | 0           | 0             |
| 2014/07/18 | R157             | 06/11/2014 | 6.21   | Call | Bond Future | 49.6400               | 0.0496              | 59.2100         | 0.0592        | 19.279            | 0            | 0           | 0             |
| 2014/07/18 | R157             | 06/11/2014 | 6.19   | Call | Bond Future | 47.0100               | 0.0470              | 56.1700         | 0.0562        | 19.485            | 0            | 0           | 0             |
| 2014/07/18 | R157             | 06/11/2014 | 6.20   | Call | Bond Future | 48.3100               | 0.0483              | 57.6800         | 0.0577        | 19.396            | 0            | 0           | 0             |
| 2014/07/18 | R157             | 05/02/2015 | 8.74   | Call | Bond Future | 942.8400              | 0.9428              | 993.7100        | 0.9937        | 5.395             | 0            | 0           | 0             |
| 2014/07/18 | R157             | 05/02/2015 | 8.75   | Put  | Bond Future | 66.0500               | 0.0661              | 57.1500         | 0.0571        | (13.475)          | 0            | 0           | 0             |
| 2014/07/18 | R157             | 05/02/2015 |        |      | Bond Future | 7.2433                | 109.0593            | 7.1419          | 109.1192      | (1.400)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R157             | 05/02/2015 | 8.74   | Put  | Bond Future | 66.9300               | 0.0669              | 57.9400         | 0.0579        | (13.432)          | 0            | 0           | 0             |
| 2014/07/18 | R157             | 05/02/2015 | 8.76   | Put  | Bond Future | 65.1800               | 0.0652              | 56.3800         | 0.0564        | (13.501)          | 0            | 0           | 0             |
| 2014/07/18 | R157             | 05/02/2015 | 8.75   | Call | Bond Future | 947.7700              | 0.9478              | 998.7300        | 0.9987        | 5.377             | 0            | 0           | 0             |
| 2014/07/18 | R157             | 05/02/2015 | 8.76   | Call | Bond Future | 952.7000              | 0.9527              | 1,003.7600      | 1.0038        | 5.360             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.31   | Call | Bond Future | 1,945.2500            | 1.9453              | 2,333.4400      | 2.3334        | 19.956            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.43   | Put  | Bond Future | 214.6200              | 0.2146              | 131.2900        | 0.1313        | (38.827)          | 0            | 0           | 105           |
| 2014/07/18 | R186             | 07/08/2014 | 8.70   | Put  | Bond Future | 31.2900               | 0.0313              | 15.5200         | 0.0155        | (50.399)          | 0            | 0           | 1,000         |
| 2014/07/18 | R186             | 07/08/2014 |        |      | Bond Future | 8.1334                | 119.7039            | 8.0721          | 120.2368      | (0.754)           | 0.0000       | 0.0000      | 40,378        |



| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R186             | 07/08/2014 | 7.60   | Put  | Bond Future | 4,775.6800            | 4.7757              | 4,257.7800      | 4.2578        | (10.845)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.00   | Call | Bond Future | 531.6100              | 0.5316              | 702.8800        | 0.7029        | 32.217            | 0            | 0           | 105           |
| 2014/07/18 | R186             | 07/08/2014 | 8.92   | Put  | Bond Future | 4.5300                | 0.0045              | 1.8500          | 0.0019        | (59.161)          | 0            | 0           | 840           |
| 2014/07/18 | R186             | 07/08/2014 | 8.29   | Call | Bond Future | 1,823.2100            | 1.8232              | 2,199.2200      | 2.1992        | 20.624            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.25   | Call | Bond Future | 1,590.5700            | 1.5906              | 1,940.7400      | 1.9407        | 22.015            | 0            | 0           | 1,200         |
| 2014/07/18 | R186             | 07/08/2014 | 8.30   | Call | Bond Future | 1,883.7800            | 1.8838              | 2,265.9400      | 2.2659        | 20.287            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.29   | Put  | Bond Future | 478.2100              | 0.4782              | 321.3400        | 0.3213        | (32.804)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 9.20   | Put  | Bond Future | 0.2500                | 0.0003              | 0.0800          | 0.0001        | (68.000)          | 0            | 0           | 2,100         |
| 2014/07/18 | R186             | 07/08/2014 | 7.60   | Call | Bond Future | 29.1200               | 0.0291              | 44.1000         | 0.0441        | 51.442            | 0            | 0           | 210           |
| 2014/07/18 | R186             | 07/08/2014 | 8.00   | Put  | Bond Future | 1,694.8300            | 1.6948              | 1,333.2200      | 1.3332        | (21.336)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.31   | Put  | Bond Future | 429.9700              | 0.4300              | 285.2800        | 0.2853        | (33.651)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.92   | Call | Bond Future | 6,551.4500            | 6.5514              | 7,081.6500      | 7.0816        | 8.093             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.30   | Put  | Bond Future | 453.6000              | 0.4536              | 302.8800        | 0.3029        | (33.228)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 9.20   | Call | Bond Future | 8,755.4500            | 8.7554              | 9,288.1600      | 9.2882        | 6.084             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.43   | Call | Bond Future | 2,744.3500            | 2.7444              | 3,193.9000      | 3.1939        | 16.381            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.70   | Call | Bond Future | 4,799.0800            | 4.7991              | 5,316.1900      | 5.3162        | 10.775            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 07/08/2014 | 8.25   | Put  | Bond Future | 587.1600              | 0.5872              | 404.4500        | 0.4045        | (31.118)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 06/11/2014 | 8.14   | Call | Bond Future | 2,245.3500            | 2.2453              | 2,498.9600      | 2.4990        | 11.295            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 06/11/2014 | 8.15   | Put  | Bond Future | 2,771.8300            | 2.7718              | 2,489.1600      | 2.4892        | (10.198)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 06/11/2014 |        |      | Bond Future | 8.2072                | 121.4725            | 8.1438          | 122.0117      | (0.772)           | 0.0000       | 0.0000      | 23,112        |
| 2014/07/18 | R186             | 06/11/2014 | 9.17   | Call | Bond Future | 8,127.4700            | 8.1275              | 8,608.4100      | 8.6084        | 5.917             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 06/11/2014 | 8.15   | Call | Bond Future | 2,285.3500            | 2.2853              | 2,541.8700      | 2.5419        | 11.225            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 06/11/2014 | 8.16   | Call | Bond Future | 2,325.7700            | 2.3258              | 2,585.1800      | 2.5852        | 11.154            | 0            | 0           | 0             |
| 2014/07/18 | R186             | 06/11/2014 | 9.17   | Put  | Bond Future | 343.7000              | 0.3437              | 285.4500        | 0.2855        | (16.948)          | 0            | 0           | 2,010         |
| 2014/07/18 | R186             | 06/11/2014 | 8.14   | Put  | Bond Future | 2,817.1400            | 2.8171              | 2,531.5600      | 2.5316        | (10.137)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 06/11/2014 | 8.16   | Put  | Bond Future | 2,727.0300            | 2.7270              | 2,447.2500      | 2.4472        | (10.260)          | 0            | 0           | 0             |
| 2014/07/18 | R186             | 05/02/2015 | 9.00   | Call | Bond Future | 7,151.7200            | 7.1517              | 7,563.9300      | 7.5639        | 5.764             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 05/02/2015 |        |      | Bond Future | 8.2760                | 118.0514            | 8.2104          | 118.5979      | (0.793)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R186             | 05/02/2015 | 8.75   | Call | Bond Future | 5,756.0100            | 5.7560              | 6,127.5000      | 6.1275        | 6.454             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 05/02/2015 | 8.76   | Call | Bond Future | 5,809.6500            | 5.8097              | 6,182.8900      | 6.1829        | 6.424             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 05/02/2015 | 8.74   | Call | Bond Future | 5,702.5800            | 5.7026              | 6,072.3200      | 6.0723        | 6.484             | 0            | 0           | 0             |
| 2014/07/18 | R186             | 05/02/2015 | 8.76   | Put  | Bond Future | 1,884.4800            | 1.8845              | 1,711.1700      | 1.7112        | (9.197)           | 0            | 0           | 0             |
| 2014/07/18 | R186             | 05/02/2015 | 8.75   | Put  | Bond Future | 1,910.0800            | 1.9101              | 1,735.0200      | 1.7350        | (9.165)           | 0            | 0           | 0             |
| 2014/07/18 | R186             | 05/02/2015 | 9.00   | Put  | Bond Future | 1,347.9600            | 1.3480              | 1,213.6200      | 1.2136        | (9.966)           | 0            | 0           | 9,600         |
| 2014/07/18 | R186             | 05/02/2015 | 8.74   | Put  | Bond Future | 1,935.9600            | 1.9360              | 1,759.1500      | 1.7591        | (9.133)           | 0            | 0           | 0             |
| 2014/07/18 | R197             | 07/08/2014 |        |      | Bond Future | 286.5972              | 286.5972            | 285.7320        | 285.7320      | (0.302)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R197             | 07/08/2014 | 269.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R197             | 07/08/2014 | 270.00 | Call | Bond Future | 16,597.2200           | 16.5972             | 15,731.9700     | 15.7320       | (5.213)           | 0            | 0           | 0             |
| 2014/07/18 | R197             | 07/08/2014 | 270.01 | Call | Bond Future | 16,587.2200           | 16.5872             | 15,721.9700     | 15.7220       | (5.216)           | 0            | 0           | 0             |
| 2014/07/18 | R197             | 07/08/2014 | 269.99 | Call | Bond Future | 16,607.2200           | 16.6072             | 15,741.9700     | 15.7420       | (5.210)           | 0            | 0           | 0             |
| 2014/07/18 | R197             | 07/08/2014 | 270.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R197             | 07/08/2014 | 270.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R197             | 06/11/2014 | 284.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R197             | 06/11/2014 |        |      | Bond Future | 290.8669              | 290.8669            | 289.9852        | 289.9852      | (0.303)           | 0.0000       | 0.0000      | 905           |
| 2014/07/18 | R197             | 06/11/2014 | 285.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R197             | 06/11/2014 | 285.00 | Call | Bond Future | 5,866.9300            | 5.8669              | 4,985.2400      | 4.9852        | (15.028)          | 0            | 0           | 0             |
| 2014/07/18 | R197             | 06/11/2014 | 285.01 | Call | Bond Future | 5,856.9300            | 5.8569              | 4,975.2400      | 4.9752        | (15.054)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R197             | 06/11/2014 | 284.99 | Call | Bond Future | 5,876.9300                  | 5.8769                      | 4,995.2400            | 4.9952                | (15.003)          | 0            | 0           | 0             |
| 2014/07/18 | R197             | 06/11/2014 | 285.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R201             | 07/08/2014 | 5.31   | Put  | Bond Future | 239.1600                    | 0.2392                      | 220.7400              | 0.2207                | (7.702)           | 0            | 0           | 0             |
| 2014/07/18 | R201             | 07/08/2014 |        |      | Bond Future | 5.9018                      | 102.2100                    | 5.8433                | 102.2310              | (0.991)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R201             | 07/08/2014 | 5.30   | Put  | Bond Future | 242.0700                    | 0.2421                      | 223.5900              | 0.2236                | (7.634)           | 0            | 0           | 0             |
| 2014/07/18 | R201             | 07/08/2014 | 5.31   | Call | Bond Future | 26.1300                     | 0.0261                      | 28.7100               | 0.0287                | 9.874             | 0            | 0           | 0             |
| 2014/07/18 | R201             | 07/08/2014 | 5.29   | Call | Bond Future | 24.7700                     | 0.0248                      | 27.2200               | 0.0272                | 9.891             | 0            | 0           | 0             |
| 2014/07/18 | R201             | 07/08/2014 | 5.30   | Call | Bond Future | 25.4400                     | 0.0254                      | 27.9600               | 0.0280                | 9.906             | 0            | 0           | 0             |
| 2014/07/18 | R201             | 07/08/2014 | 5.29   | Put  | Bond Future | 245.0100                    | 0.2450                      | 226.4600              | 0.2265                | (7.571)           | 0            | 0           | 0             |
| 2014/07/18 | R202             | 07/08/2014 | 207.99 | Call | Bond Future | 21,539.6500                 | 21.5397                     | 21,549.0800           | 21.5491               | 0.044             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 07/08/2014 | 208.00 | Put  | Bond Future | 0.0700                      | 0.0001                      | 0.0500                | 0.0001                | (28.571)          | 0            | 0           | 0             |
| 2014/07/18 | R202             | 07/08/2014 |        |      | Bond Future | 229.5296                    | 229.5296                    | 229.5390              | 229.5390              | 0.004             | 0.0000       | 0.0000      | 126           |
| 2014/07/18 | R202             | 07/08/2014 | 207.99 | Put  | Bond Future | 0.0700                      | 0.0001                      | 0.0500                | 0.0001                | (28.571)          | 0            | 0           | 0             |
| 2014/07/18 | R202             | 07/08/2014 | 208.01 | Put  | Bond Future | 0.0800                      | 0.0001                      | 0.0500                | 0.0001                | (37.500)          | 0            | 0           | 0             |
| 2014/07/18 | R202             | 07/08/2014 | 208.00 | Call | Bond Future | 21,529.6500                 | 21.5297                     | 21,539.0800           | 21.5391               | 0.044             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 07/08/2014 | 208.01 | Call | Bond Future | 21,519.6600                 | 21.5197                     | 21,529.0800           | 21.5291               | 0.044             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 06/11/2014 | 226.99 | Call | Bond Future | 5,959.0300                  | 5.9590                      | 5,965.7700            | 5.9658                | 0.113             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 06/11/2014 |        |      | Bond Future | 232.9490                    | 232.9490                    | 232.9558              | 232.9558              | 0.003             | 0.0000       | 0.0000      | 44,466        |
| 2014/07/18 | R202             | 06/11/2014 | 226.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 06/11/2014 | 227.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 06/11/2014 | 227.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 06/11/2014 | 227.00 | Call | Bond Future | 5,949.0300                  | 5.9490                      | 5,955.7700            | 5.9558                | 0.113             | 0            | 0           | 0             |
| 2014/07/18 | R202             | 06/11/2014 | 227.01 | Call | Bond Future | 5,939.0300                  | 5.9390                      | 5,945.7700            | 5.9458                | 0.113             | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 | 7.30   | Call | Bond Future | 610.3500                    | 0.6103                      | 732.1500              | 0.7322                | 19.956            | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 |        |      | Bond Future | 7.1185                      | 106.4438                    | 7.0610                | 106.6041              | (0.807)           | 0.0000       | 0.0000      | 24,351        |
| 2014/07/18 | R203             | 07/08/2014 | 7.31   | Call | Bond Future | 631.5400                    | 0.6315                      | 755.2000              | 0.7552                | 19.581            | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 | 6.84   | Put  | Bond Future | 830.0500                    | 0.8300                      | 691.7100              | 0.6917                | (16.666)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 | 7.29   | Put  | Bond Future | 112.9300                    | 0.1129                      | 72.5200               | 0.0725                | (35.783)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 | 7.31   | Put  | Bond Future | 99.6200                     | 0.0996                      | 62.9900               | 0.0630                | (36.770)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 | 7.29   | Call | Bond Future | 589.4700                    | 0.5895                      | 709.3500              | 0.7094                | 20.337            | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 | 7.30   | Put  | Bond Future | 106.1100                    | 0.1061                      | 67.6200               | 0.0676                | (36.274)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 07/08/2014 | 6.84   | Call | Bond Future | 50.6400                     | 0.0506                      | 72.5900               | 0.0726                | 43.345            | 0            | 0           | 46            |
| 2014/07/18 | R203             | 06/11/2014 | 6.86   | Call | Bond Future | 288.5300                    | 0.2885                      | 334.2900              | 0.3343                | 15.860            | 0            | 0           | 0             |
| 2014/07/18 | R203             | 06/11/2014 |        |      | Bond Future | 7.2335                      | 103.8535                    | 7.1708                | 104.0148              | (0.867)           | 0.0000       | 0.0000      | 6,585         |
| 2014/07/18 | R203             | 06/11/2014 | 6.98   | Call | Bond Future | 388.3600                    | 0.3884                      | 444.9600              | 0.4450                | 14.574            | 0            | 0           | 14            |
| 2014/07/18 | R203             | 06/11/2014 | 6.84   | Call | Bond Future | 273.9700                    | 0.2740                      | 318.0100              | 0.3180                | 16.075            | 0            | 0           | 45            |
| 2014/07/18 | R203             | 06/11/2014 | 6.85   | Call | Bond Future | 281.1800                    | 0.2812                      | 326.0800              | 0.3261                | 15.968            | 0            | 0           | 0             |
| 2014/07/18 | R203             | 06/11/2014 | 6.98   | Put  | Bond Future | 1,042.5800                  | 1.0426                      | 937.8300              | 0.9378                | (10.047)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 06/11/2014 | 6.84   | Put  | Bond Future | 1,291.7700                  | 1.2918                      | 1,174.4600            | 1.1745                | (9.081)           | 0            | 0           | 0             |
| 2014/07/18 | R203             | 06/11/2014 | 6.86   | Put  | Bond Future | 1,254.2900                  | 1.2543                      | 1,138.7000            | 1.1387                | (9.216)           | 0            | 0           | 0             |
| 2014/07/18 | R203             | 06/11/2014 | 6.85   | Put  | Bond Future | 1,272.9600                  | 1.2730                      | 1,156.5100            | 1.1565                | (9.148)           | 0            | 0           | 0             |
| 2014/07/18 | R203             | 05/02/2015 | 7.69   | Call | Bond Future | 1,363.6300                  | 1.3636                      | 1,468.2900            | 1.4683                | 7.675             | 0            | 0           | 55            |
| 2014/07/18 | R203             | 05/02/2015 |        |      | Bond Future | 7.3478                      | 105.4557                    | 7.2786                | 105.6187              | (0.942)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R203             | 05/02/2015 | 8.34   | Put  | Bond Future | 200.3300                    | 0.2003                      | 174.3400              | 0.1743                | (12.974)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 05/02/2015 | 8.35   | Call | Bond Future | 2,521.1500                  | 2.5212                      | 2,658.4500            | 2.6585                | 5.446             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R203             | 05/02/2015 | 8.36   | Call | Bond Future | 2,540.6800                  | 2.5407                      | 2,678.3500            | 2.6783                | 5.419             | 0            | 0           | 0             |
| 2014/07/18 | R203             | 05/02/2015 | 8.34   | Call | Bond Future | 2,501.6600                  | 2.5017                      | 2,638.6000            | 2.6386                | 5.474             | 0            | 0           | 0             |
| 2014/07/18 | R203             | 05/02/2015 | 8.36   | Put  | Bond Future | 193.6400                    | 0.1936                      | 168.3800              | 0.1684                | (13.045)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 05/02/2015 | 7.69   | Put  | Bond Future | 562.4700                    | 0.5625                      | 504.2000              | 0.5042                | (10.360)          | 0            | 0           | 0             |
| 2014/07/18 | R203             | 05/02/2015 | 8.35   | Put  | Bond Future | 196.9600                    | 0.1970                      | 171.3300              | 0.1713                | (13.013)          | 0            | 0           | 0             |
| 2014/07/18 | R204             | 07/08/2014 |        |      | Bond Future | 7.4058                      | 103.3012                    | 7.3487                | 103.5136              | (0.770)           | 0.0000       | 0.0000      | 14,507        |
| 2014/07/18 | R204             | 07/08/2014 | 7.44   | Put  | Bond Future | 349.3100                    | 0.3493                      | 253.2100              | 0.2532                | (27.511)          | 0            | 0           | 0             |
| 2014/07/18 | R204             | 07/08/2014 | 7.46   | Put  | Bond Future | 317.1600                    | 0.3172                      | 227.1900              | 0.2272                | (28.367)          | 0            | 0           | 0             |
| 2014/07/18 | R204             | 07/08/2014 | 7.45   | Put  | Bond Future | 332.9700                    | 0.3330                      | 239.9400              | 0.2399                | (27.939)          | 0            | 0           | 0             |
| 2014/07/18 | R204             | 07/08/2014 | 7.46   | Call | Bond Future | 518.5800                    | 0.5186                      | 641.0300              | 0.6410                | 23.613            | 0            | 0           | 0             |
| 2014/07/18 | R204             | 07/08/2014 | 7.78   | Call | Bond Future | 1,424.6900                  | 1.4247                      | 1,617.8800            | 1.6179                | 13.560            | 0            | 0           | 0             |
| 2014/07/18 | R204             | 07/08/2014 | 7.44   | Call | Bond Future | 476.5200                    | 0.4765                      | 592.8400              | 0.5928                | 24.410            | 0            | 0           | 0             |
| 2014/07/18 | R204             | 07/08/2014 | 7.78   | Put  | Bond Future | 44.7700                     | 0.0448                      | 25.5400               | 0.0255                | (42.953)          | 0            | 0           | 530           |
| 2014/07/18 | R204             | 07/08/2014 | 7.45   | Call | Bond Future | 497.2900                    | 0.4973                      | 616.6800              | 0.6167                | 24.008            | 0            | 0           | 0             |
| 2014/07/18 | R204             | 06/11/2014 | 7.99   | Put  | Bond Future | 361.0800                    | 0.3611                      | 308.5100              | 0.3085                | (14.559)          | 0            | 0           | 1,270         |
| 2014/07/18 | R204             | 06/11/2014 |        |      | Bond Future | 7.5074                      | 104.8274                    | 7.4466                | 105.0416              | (0.810)           | 0.0000       | 0.0000      | 336           |
| 2014/07/18 | R204             | 06/11/2014 | 6.99   | Put  | Bond Future | 2,143.0400                  | 2.1430                      | 1,976.3300            | 1.9763                | (7.779)           | 0            | 0           | 0             |
| 2014/07/18 | R204             | 06/11/2014 | 7.01   | Put  | Bond Future | 2,087.7800                  | 2.0878                      | 1,923.0500            | 1.9231                | (7.890)           | 0            | 0           | 0             |
| 2014/07/18 | R204             | 06/11/2014 | 6.99   | Call | Bond Future | 302.3200                    | 0.3023                      | 349.8500              | 0.3498                | 15.722            | 0            | 0           | 0             |
| 2014/07/18 | R204             | 06/11/2014 | 7.00   | Put  | Bond Future | 2,115.3300                  | 2.1153                      | 1,949.6000            | 1.9496                | (7.835)           | 0            | 0           | 0             |
| 2014/07/18 | R204             | 06/11/2014 | 7.99   | Call | Bond Future | 2,041.7500                  | 2.0418                      | 2,203.4200            | 2.2034                | 7.918             | 0            | 0           | 0             |
| 2014/07/18 | R204             | 06/11/2014 | 7.00   | Call | Bond Future | 310.5600                    | 0.3106                      | 359.0700              | 0.3591                | 15.620            | 0            | 0           | 0             |
| 2014/07/18 | R204             | 06/11/2014 | 7.01   | Call | Bond Future | 318.9600                    | 0.3190                      | 368.4700              | 0.3685                | 15.522            | 0            | 0           | 0             |
| 2014/07/18 | R204             | 05/02/2015 |        |      | Bond Future | 7.6037                      | 102.4102                    | 7.5386                | 102.6268              | (0.857)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R204             | 05/02/2015 | 8.25   | Call | Bond Future | 2,660.6800                  | 2.6607                      | 2,820.7100            | 2.8207                | 6.015             | 0            | 0           | 0             |
| 2014/07/18 | R204             | 05/02/2015 | 8.26   | Call | Bond Future | 2,684.8200                  | 2.6848                      | 2,845.5100            | 2.8455                | 5.985             | 0            | 0           | 0             |
| 2014/07/18 | R204             | 05/02/2015 | 8.24   | Call | Bond Future | 2,636.6300                  | 2.6366                      | 2,795.9900            | 2.7960                | 6.044             | 0            | 0           | 0             |
| 2014/07/18 | R204             | 05/02/2015 | 8.26   | Put  | Bond Future | 534.6500                    | 0.5347                      | 478.6800              | 0.4787                | (10.469)          | 0            | 0           | 0             |
| 2014/07/18 | R204             | 05/02/2015 | 8.25   | Put  | Bond Future | 542.8500                    | 0.5428                      | 486.2200              | 0.4862                | (10.432)          | 0            | 0           | 0             |
| 2014/07/18 | R204             | 05/02/2015 | 8.24   | Put  | Bond Future | 551.1500                    | 0.5512                      | 493.8500              | 0.4938                | (10.396)          | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/08/2014 | 7.69   | Call | Bond Future | 630.9900                    | 0.6310                      | 786.5100              | 0.7865                | 24.647            | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/08/2014 | 7.70   | Put  | Bond Future | 368.9900                    | 0.3690                      | 259.8400              | 0.2598                | (29.581)          | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/08/2014 |        |      | Bond Future | 7.6335                      | 98.8652                     | 7.5717                | 99.1335               | (0.810)           | 0.0000       | 0.0000      | 33,961        |
| 2014/07/18 | R207             | 07/08/2014 | 7.70   | Call | Bond Future | 656.2800                    | 0.6563                      | 815.4500              | 0.8155                | 24.253            | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/08/2014 | 7.71   | Call | Bond Future | 682.1300                    | 0.6821                      | 844.9100              | 0.8449                | 23.863            | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/08/2014 | 7.69   | Put  | Bond Future | 386.8600                    | 0.3869                      | 274.0600              | 0.2741                | (29.158)          | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/08/2014 | 7.71   | Put  | Bond Future | 351.7000                    | 0.3517                      | 246.1600              | 0.2462                | (30.009)          | 0            | 0           | 0             |
| 2014/07/18 | R207             | 06/11/2014 | 7.36   | Put  | Bond Future | 2,097.3400                  | 2.0973                      | 1,908.7800            | 1.9088                | (8.990)           | 0            | 0           | 0             |
| 2014/07/18 | R207             | 06/11/2014 |        |      | Bond Future | 7.7267                      | 100.3259                    | 7.6616                | 100.5969              | (0.844)           | 0.0000       | 0.0000      | 461           |
| 2014/07/18 | R207             | 06/11/2014 | 7.35   | Put  | Bond Future | 2,126.8700                  | 2.1269                      | 1,936.9500            | 1.9369                | (8.930)           | 0            | 0           | 0             |
| 2014/07/18 | R207             | 06/11/2014 | 7.36   | Call | Bond Future | 560.2700                    | 0.5603                      | 642.7600              | 0.6428                | 14.723            | 0            | 0           | 0             |
| 2014/07/18 | R207             | 06/11/2014 | 7.34   | Call | Bond Future | 534.9100                    | 0.5349                      | 614.6700              | 0.6147                | 14.911            | 0            | 0           | 0             |
| 2014/07/18 | R207             | 06/11/2014 | 7.35   | Call | Bond Future | 547.4800                    | 0.5475                      | 628.6100              | 0.6286                | 14.819            | 0            | 0           | 0             |
| 2014/07/18 | R207             | 06/11/2014 | 7.34   | Put  | Bond Future | 2,156.6400                  | 2.1566                      | 1,965.3500            | 1.9653                | (8.870)           | 0            | 0           | 0             |
| 2014/07/18 | R207             | 05/02/2015 | 8.49   | Put  | Bond Future | 663.1000                    | 0.6631                      | 592.4200              | 0.5924                | (10.659)          | 0            | 0           | 0             |
| 2014/07/18 | R207             | 05/02/2015 |        |      | Bond Future | 7.8163                      | 98.2325                     | 7.7473                | 98.5068               | (0.883)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R207             | 05/02/2015 | 8.51   | Put  | Bond Future | 643.9900                    | 0.6440                      | 574.8900              | 0.5749                | (10.730)          | 0            | 0           | 0             |
| 2014/07/18 | R207             | 05/02/2015 | 8.50   | Call | Bond Future | 3,323.1100                  | 3.3231                      | 3,527.5900            | 3.5276                | 6.153             | 0            | 0           | 0             |
| 2014/07/18 | R207             | 05/02/2015 | 8.51   | Call | Bond Future | 3,351.9900                  | 3.3520                      | 3,557.2600            | 3.5573                | 6.124             | 0            | 0           | 0             |
| 2014/07/18 | R207             | 05/02/2015 | 8.49   | Call | Bond Future | 3,294.3200                  | 3.2943                      | 3,498.0100            | 3.4980                | 6.183             | 0            | 0           | 0             |
| 2014/07/18 | R207             | 05/02/2015 | 8.50   | Put  | Bond Future | 653.4900                    | 0.6535                      | 583.6000              | 0.5836                | (10.695)          | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/05/2015 |        |      | Bond Future | 7.8837                      | 99.8879                     | 7.8101                | 100.1678              | (0.934)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R207             | 07/05/2015 | 8.25   | Call | Bond Future | 2,742.7700                  | 2.7428                      | 2,915.8000            | 2.9158                | 6.309             | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/05/2015 | 7.73   | Call | Bond Future | 1,674.1900                  | 1.6742                      | 1,803.4000            | 1.8034                | 7.718             | 0            | 0           | 66            |
| 2014/07/18 | R207             | 07/05/2015 | 8.24   | Put  | Bond Future | 1,379.4400                  | 1.3794                      | 1,271.7800            | 1.2718                | (7.805)           | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/05/2015 | 8.26   | Put  | Bond Future | 1,351.3100                  | 1.3513                      | 1,245.2400            | 1.2452                | (7.849)           | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/05/2015 | 7.73   | Put  | Bond Future | 2,259.4400                  | 2.2594                      | 2,108.7600            | 2.1088                | (6.669)           | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/05/2015 | 8.25   | Put  | Bond Future | 1,365.1500                  | 1.3651                      | 1,258.2900            | 1.2583                | (7.828)           | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/05/2015 | 8.26   | Call | Bond Future | 2,766.2100                  | 2.7662                      | 2,940.0300            | 2.9400                | 6.284             | 0            | 0           | 0             |
| 2014/07/18 | R207             | 07/05/2015 | 8.24   | Call | Bond Future | 2,719.7700                  | 2.7198                      | 2,892.0000            | 2.8920                | 6.333             | 0            | 0           | 0             |
| 2014/07/18 | R208             | 07/08/2014 | 8.28   | Call | Bond Future | 2,448.8200                  | 2.4488                      | 2,764.8700            | 2.7649                | 12.906            | 0            | 0           | 0             |
| 2014/07/18 | R208             | 07/08/2014 |        |      | Bond Future | 7.7824                      | 97.1871                     | 7.7156                | 97.5177               | (0.858)           | 0.0000       | 0.0000      | 16,244        |
| 2014/07/18 | R208             | 07/08/2014 | 7.80   | Call | Bond Future | 616.4800                    | 0.6165                      | 792.5200              | 0.7925                | 28.556            | 0            | 0           | 0             |
| 2014/07/18 | R208             | 07/08/2014 | 7.79   | Put  | Bond Future | 553.1600                    | 0.5532                      | 394.0500              | 0.3941                | (28.764)          | 0            | 0           | 0             |
| 2014/07/18 | R208             | 07/08/2014 | 7.81   | Put  | Bond Future | 506.2800                    | 0.5063                      | 356.3400              | 0.3563                | (29.616)          | 0            | 0           | 0             |
| 2014/07/18 | R208             | 07/08/2014 | 7.80   | Put  | Bond Future | 529.3700                    | 0.5294                      | 374.8500              | 0.3748                | (29.189)          | 0            | 0           | 0             |
| 2014/07/18 | R208             | 07/08/2014 | 7.81   | Call | Bond Future | 642.7200                    | 0.6427                      | 823.3400              | 0.8233                | 28.102            | 0            | 0           | 0             |
| 2014/07/18 | R208             | 07/08/2014 | 8.28   | Put  | Bond Future | 28.6300                     | 0.0286                      | 14.1200               | 0.0141                | (50.681)          | 0            | 0           | 630           |
| 2014/07/18 | R208             | 07/08/2014 | 7.79   | Call | Bond Future | 590.9000                    | 0.5909                      | 762.3500              | 0.7623                | 29.015            | 0            | 0           | 0             |
| 2014/07/18 | R208             | 06/11/2014 | 7.46   | Call | Bond Future | 607.5600                    | 0.6076                      | 704.2600              | 0.7043                | 15.916            | 0            | 0           | 0             |
| 2014/07/18 | R208             | 06/11/2014 |        |      | Bond Future | 7.8710                      | 95.2251                     | 7.8012                | 95.5594               | (0.887)           | 0.0000       | 0.0000      | 571           |
| 2014/07/18 | R208             | 06/11/2014 | 7.44   | Call | Bond Future | 579.8300                    | 0.5798                      | 673.2800              | 0.6733                | 16.117            | 0            | 0           | 0             |
| 2014/07/18 | R208             | 06/11/2014 | 7.45   | Call | Bond Future | 593.5800                    | 0.5936                      | 688.6500              | 0.6886                | 16.016            | 0            | 0           | 0             |
| 2014/07/18 | R208             | 06/11/2014 | 8.50   | Put  | Bond Future | 399.2600                    | 0.3993                      | 333.5900              | 0.3336                | (16.448)          | 0            | 0           | 1,520         |
| 2014/07/18 | R208             | 06/11/2014 | 7.44   | Put  | Bond Future | 2,665.8100                  | 2.6658                      | 2,425.0000            | 2.4250                | (9.033)           | 0            | 0           | 0             |
| 2014/07/18 | R208             | 06/11/2014 | 7.46   | Put  | Bond Future | 2,595.5000                  | 2.5955                      | 2,357.9400            | 2.3579                | (9.153)           | 0            | 0           | 0             |
| 2014/07/18 | R208             | 06/11/2014 | 8.50   | Call | Bond Future | 3,345.7200                  | 3.3457                      | 3,614.3100            | 3.6143                | 8.028             | 0            | 0           | 0             |
| 2014/07/18 | R208             | 06/11/2014 | 7.45   | Put  | Bond Future | 2,630.5300                  | 2.6305                      | 2,391.3400            | 2.3913                | (9.093)           | 0            | 0           | 0             |
| 2014/07/18 | R208             | 05/02/2015 | 8.51   | Call | Bond Future | 3,424.8100                  | 3.4248                      | 3,665.1600            | 3.6652                | 7.018             | 0            | 0           | 0             |
| 2014/07/18 | R208             | 05/02/2015 |        |      | Bond Future | 7.9546                      | 96.6944                     | 7.8813                | 97.0329               | (0.921)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R208             | 05/02/2015 | 8.49   | Call | Bond Future | 3,361.7900                  | 3.3618                      | 3,599.9900            | 3.6000                | 7.086             | 0            | 0           | 0             |
| 2014/07/18 | R208             | 05/02/2015 | 8.51   | Put  | Bond Future | 904.9800                    | 0.9050                      | 806.7500              | 0.8067                | (10.854)          | 0            | 0           | 0             |
| 2014/07/18 | R208             | 05/02/2015 | 8.50   | Put  | Bond Future | 918.0400                    | 0.9180                      | 818.7400              | 0.8187                | (10.817)          | 0            | 0           | 0             |
| 2014/07/18 | R208             | 05/02/2015 | 8.49   | Put  | Bond Future | 931.2500                    | 0.9313                      | 830.8700              | 0.8309                | (10.779)          | 0            | 0           | 0             |
| 2014/07/18 | R208             | 05/02/2015 | 8.50   | Call | Bond Future | 3,393.2400                  | 3.3932                      | 3,632.5200            | 3.6325                | 7.052             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 07/08/2014 | 9.04   | Put  | Bond Future | 201.8400                    | 0.2018                      | 122.3300              | 0.1223                | (39.393)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 07/08/2014 |        |      | Bond Future | 8.7215                      | 78.4067                     | 8.6554                | 78.9289               | (0.759)           | 0.0000       | 0.0000      | 10,743        |
| 2014/07/18 | R209             | 07/08/2014 | 9.06   | Put  | Bond Future | 179.4000                    | 0.1794                      | 107.2600              | 0.1073                | (40.212)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 07/08/2014 | 9.05   | Put  | Bond Future | 190.3400                    | 0.1903                      | 114.5900              | 0.1146                | (39.797)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 07/08/2014 | 9.05   | Call | Bond Future | 2,702.3700                  | 2.7024                      | 3,148.7800            | 3.1488                | 16.519            | 0            | 0           | 0             |
| 2014/07/18 | R209             | 07/08/2014 | 9.06   | Call | Bond Future | 2,765.8900                  | 2.7659                      | 3,215.9100            | 3.2159                | 16.270            | 0            | 0           | 0             |
| 2014/07/18 | R209             | 07/08/2014 | 9.04   | Call | Bond Future | 2,639.2900                  | 2.6393                      | 3,081.9400            | 3.0819                | 16.772            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R209             | 06/11/2014 | 9.50   | Call | Bond Future | 5,896.4700            | 5.8965              | 6,325.4400      | 6.3254        | 7.275             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 8.95   | Call | Bond Future | 3,129.4700            | 3.1295              | 3,442.4700      | 3.4425        | 10.002            | 0            | 0           | 2,050         |
| 2014/07/18 | R209             | 06/11/2014 |        |      | Bond Future | 8.7881                | 76.4189             | 8.7202          | 76.9479       | (0.773)           | 0.0000       | 0.0000      | 16,291        |
| 2014/07/18 | R209             | 06/11/2014 | 8.99   | Put  | Bond Future | 1,765.6000            | 1.7656              | 1,559.6300      | 1.5596        | (11.666)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 10.00  | Call | Bond Future | 8,784.2900            | 8.7843              | 9,272.7900      | 9.2728        | 5.561             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.05   | Put  | Bond Future | 1,590.8200            | 1.5908              | 1,399.4900      | 1.3995        | (12.027)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.58   | Put  | Bond Future | 573.2800              | 0.5733              | 485.6600        | 0.4857        | (15.284)          | 0            | 0           | 907           |
| 2014/07/18 | R209             | 06/11/2014 | 9.01   | Put  | Bond Future | 1,705.5500            | 1.7056              | 1,504.5100      | 1.5045        | (11.787)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.50   | Put  | Bond Future | 676.3500              | 0.6764              | 576.3300        | 0.5763        | (14.788)          | 0            | 0           | 5,500         |
| 2014/07/18 | R209             | 06/11/2014 | 10.05  | Call | Bond Future | 9,077.4900            | 9.0775              | 9,570.0500      | 9.5700        | 5.426             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 8.95   | Put  | Bond Future | 1,890.7300            | 1.8907              | 1,674.7400      | 1.6747        | (11.424)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.00   | Put  | Bond Future | 1,735.3000            | 1.7353              | 1,531.8000      | 1.5318        | (11.727)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.95   | Call | Bond Future | 8,489.6600            | 8.4897              | 8,973.9600      | 8.9740        | 5.705             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 8.50   | Call | Bond Future | 1,501.4700            | 1.5015              | 1,696.0700      | 1.6961        | 12.961            | 0            | 0           | 5,500         |
| 2014/07/18 | R209             | 06/11/2014 | 8.75   | Put  | Bond Future | 2,618.8200            | 2.6188              | 2,350.7100      | 2.3507        | (10.238)          | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 8.99   | Call | Bond Future | 3,305.5400            | 3.3055              | 3,628.5600      | 3.6286        | 9.772             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.25   | Call | Bond Future | 4,557.8300            | 4.5578              | 4,940.4200      | 4.9404        | 8.394             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 10.05  | Put  | Bond Future | 199.8300              | 0.1998              | 163.4000        | 0.1634        | (18.230)          | 0            | 0           | 2,050         |
| 2014/07/18 | R209             | 06/11/2014 | 10.00  | Put  | Bond Future | 226.5900              | 0.2266              | 186.1000        | 0.1861        | (17.869)          | 0            | 0           | 1,640         |
| 2014/07/18 | R209             | 06/11/2014 | 9.05   | Call | Bond Future | 3,579.0400            | 3.5790              | 3,916.7000      | 3.9167        | 9.434             | 0            | 0           | 2,050         |
| 2014/07/18 | R209             | 06/11/2014 | 9.58   | Call | Bond Future | 6,344.7600            | 6.3448              | 6,786.1300      | 6.7861        | 6.956             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.00   | Call | Bond Future | 3,350.2400            | 3.3502              | 3,675.7300      | 3.6757        | 9.715             | 0            | 0           | 1,640         |
| 2014/07/18 | R209             | 06/11/2014 | 9.25   | Put  | Bond Future | 1,105.3000            | 1.1053              | 958.9000        | 0.9589        | (13.245)          | 0            | 0           | 2,200         |
| 2014/07/18 | R209             | 06/11/2014 | 8.75   | Call | Bond Future | 2,322.8900            | 2.3229              | 2,583.7700      | 2.5838        | 11.231            | 0            | 0           | 2,200         |
| 2014/07/18 | R209             | 06/11/2014 | 9.01   | Call | Bond Future | 3,395.3800            | 3.3954              | 3,723.3300      | 3.7233        | 9.659             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 06/11/2014 | 9.95   | Put  | Bond Future | 254.3600              | 0.2544              | 209.6700        | 0.2097        | (17.570)          | 0            | 0           | 2,050         |
| 2014/07/18 | R209             | 06/11/2014 | 8.50   | Put  | Bond Future | 3,785.0200            | 3.7850              | 3,450.6300      | 3.4506        | (8.835)           | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.00   | Put  | Bond Future | 2,884.8100            | 2.8848              | 2,654.6300      | 2.6546        | (7.979)           | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 |        |      | Bond Future | 8.8507                | 77.5981             | 8.7810          | 78.1345       | (0.788)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.25   | Call | Bond Future | 5,101.4800            | 5.1015              | 5,451.7400      | 5.4517        | 6.866             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.26   | Call | Bond Future | 5,147.2100            | 5.1472              | 5,499.1300      | 5.4991        | 6.837             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.25   | Put  | Bond Future | 2,138.0800            | 2.1381              | 1,951.8500      | 1.9519        | (8.710)           | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.24   | Call | Bond Future | 5,055.9000            | 5.0559              | 5,404.4900      | 5.4045        | 6.895             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.00   | Call | Bond Future | 4,014.3300            | 4.0143              | 4,320.6400      | 4.3206        | 7.630             | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.24   | Put  | Bond Future | 2,164.5000            | 2.1645              | 1,976.6000      | 1.9766        | (8.681)           | 0            | 0           | 0             |
| 2014/07/18 | R209             | 05/02/2015 | 9.26   | Put  | Bond Future | 2,111.9200            | 2.1119              | 1,927.3500      | 1.9274        | (8.739)           | 0            | 0           | 0             |
| 2014/07/18 | R210             | 07/08/2014 |        |      | Bond Future | 171.8075              | 171.8075            | 171.8146        | 171.8146      | 0.004             | 0.0000       | 0.0000      | 123           |
| 2014/07/18 | R210             | 07/08/2014 | 159.00 | Call | Bond Future | 12,807.5200           | 12.8075             | 12,814.6200     | 12.8146       | 0.055             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 07/08/2014 | 159.01 | Call | Bond Future | 12,797.5200           | 12.7975             | 12,804.6200     | 12.8046       | 0.055             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 07/08/2014 | 158.99 | Call | Bond Future | 12,817.5200           | 12.8175             | 12,824.6200     | 12.8246       | 0.055             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 07/08/2014 | 159.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 07/08/2014 | 159.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 07/08/2014 | 158.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 06/11/2014 | 169.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 06/11/2014 |        |      | Bond Future | 172.3276              | 172.3276            | 172.3327        | 172.3327      | 0.003             | 0.0000       | 0.0000      | 495           |
| 2014/07/18 | R210             | 06/11/2014 | 169.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 06/11/2014 | 168.99 | Put  | 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 Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R210             | 06/11/2014 | 169.00 | Call | Bond Future | 3,327.6100                  | 3.3276                      | 3,332.7000            | 3.3327                | 0.153             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 06/11/2014 | 169.01 | Call | Bond Future | 3,317.6100                  | 3.3176                      | 3,322.7000            | 3.3227                | 0.153             | 0            | 0           | 0             |
| 2014/07/18 | R210             | 06/11/2014 | 168.99 | Call | Bond Future | 3,337.6100                  | 3.3376                      | 3,342.7000            | 3.3427                | 0.153             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 07/08/2014 | 127.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 07/08/2014 |        |      | Bond Future | 130.7453                    | 130.7453                    | 130.7472              | 130.7472              | 0.001             | 0.0000       | 0.0000      | 390           |
| 2014/07/18 | R211             | 07/08/2014 | 128.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 07/08/2014 | 128.00 | Call | Bond Future | 2,745.2600                  | 2.7453                      | 2,747.2100            | 2.7472                | 0.071             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 07/08/2014 | 128.01 | Call | Bond Future | 2,735.2600                  | 2.7353                      | 2,737.2100            | 2.7372                | 0.071             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 07/08/2014 | 127.99 | Call | Bond Future | 2,755.2600                  | 2.7553                      | 2,757.2100            | 2.7572                | 0.071             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 07/08/2014 | 128.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 06/11/2014 | 130.00 | Call | Bond Future | 2,693.0600                  | 2.6931                      | 2,693.4300            | 2.6934                | 0.014             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 06/11/2014 | 130.01 | Call | Bond Future | 2,683.0600                  | 2.6831                      | 2,683.4300            | 2.6834                | 0.014             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 06/11/2014 |        |      | Bond Future | 132.6931                    | 132.6931                    | 132.6934              | 132.6934              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R211             | 06/11/2014 | 129.99 | Call | Bond Future | 2,703.0600                  | 2.7031                      | 2,703.4300            | 2.7034                | 0.014             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 06/11/2014 | 130.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 06/11/2014 | 129.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R211             | 06/11/2014 | 130.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 07/08/2014 | 128.99 | Call | Bond Future | 6,788.0200                  | 6.7880                      | 6,792.8100            | 6.7928                | 0.071             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 07/08/2014 |        |      | Bond Future | 135.7780                    | 135.7780                    | 135.7828              | 135.7828              | 0.004             | 0.0000       | 0.0000      | 349           |
| 2014/07/18 | R212             | 07/08/2014 | 129.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 07/08/2014 | 129.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 07/08/2014 | 128.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 07/08/2014 | 129.00 | Call | Bond Future | 6,778.0200                  | 6.7780                      | 6,782.8100            | 6.7828                | 0.071             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 07/08/2014 | 129.01 | Call | Bond Future | 6,768.0200                  | 6.7680                      | 6,772.8100            | 6.7728                | 0.071             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 06/11/2014 |        |      | Bond Future | 137.8008                    | 137.8008                    | 137.8041              | 137.8041              | 0.002             | 0.0000       | 0.0000      | 19,259        |
| 2014/07/18 | R212             | 06/11/2014 | 134.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 06/11/2014 | 135.00 | Call | Bond Future | 2,800.8300                  | 2.8008                      | 2,804.0700            | 2.8041                | 0.116             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 06/11/2014 | 135.01 | Call | Bond Future | 2,790.8300                  | 2.7908                      | 2,794.0700            | 2.7941                | 0.116             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 06/11/2014 | 134.99 | Call | Bond Future | 2,810.8300                  | 2.8108                      | 2,814.0700            | 2.8141                | 0.115             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 06/11/2014 | 135.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R212             | 06/11/2014 | 135.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R213             | 07/08/2014 | 8.86   | Call | Bond Future | 2,590.7800                  | 2.5908                      | 3,105.5700            | 3.1056                | 19.870            | 0            | 0           | 0             |
| 2014/07/18 | R213             | 07/08/2014 |        |      | Bond Future | 8.5524                      | 89.5185                     | 8.4761                | 90.1245               | (0.892)           | 0.0000       | 0.0000      | 23,660        |
| 2014/07/18 | R213             | 07/08/2014 | 8.84   | Call | Bond Future | 2,464.6400                  | 2.4646                      | 2,970.2500            | 2.9702                | 20.515            | 0            | 0           | 0             |
| 2014/07/18 | R213             | 07/08/2014 | 8.85   | Call | Bond Future | 2,527.4500                  | 2.5275                      | 3,037.7200            | 3.0377                | 20.189            | 0            | 0           | 0             |
| 2014/07/18 | R213             | 07/08/2014 | 8.84   | Put  | Bond Future | 235.5300                    | 0.2355                      | 135.2200              | 0.1352                | (42.589)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 07/08/2014 | 8.86   | Put  | Bond Future | 209.7400                    | 0.2097                      | 118.6100              | 0.1186                | (43.449)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 07/08/2014 | 8.85   | Put  | Bond Future | 222.3300                    | 0.2223                      | 126.6800              | 0.1267                | (43.022)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 06/11/2014 | 8.84   | Call | Bond Future | 3,353.7100                  | 3.3537                      | 3,735.9200            | 3.7359                | 11.397            | 0            | 0           | 0             |
| 2014/07/18 | R213             | 06/11/2014 | 8.85   | Put  | Bond Future | 1,664.5900                  | 1.6646                      | 1,435.9300            | 1.4359                | (13.737)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 06/11/2014 |        |      | Bond Future | 8.6237                      | 87.3005                     | 8.5452                | 87.9142               | (0.910)           | 0.0000       | 0.0000      | 6,205         |
| 2014/07/18 | R213             | 06/11/2014 | 8.85   | Call | Bond Future | 3,399.6900                  | 3.3997                      | 3,784.7800            | 3.7848                | 11.327            | 0            | 0           | 0             |
| 2014/07/18 | R213             | 06/11/2014 | 8.86   | Call | Bond Future | 3,445.9700                  | 3.4460                      | 3,833.9400            | 3.8339                | 11.259            | 0            | 0           | 0             |
| 2014/07/18 | R213             | 06/11/2014 | 8.84   | Put  | Bond Future | 1,694.2200                  | 1.6942                      | 1,462.6800            | 1.4627                | (13.666)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 06/11/2014 | 8.86   | Put  | Bond Future | 1,635.3500                  | 1.6353                      | 1,409.5700            | 1.4096                | (13.806)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/07/18 | R213             | 05/02/2015 | 9.26   | Put  | Bond Future | 1,703.4000                  | 1.7034                      | 1,520.8300            | 1.5208                | (10.718)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 05/02/2015 |        |      | Bond Future | 8.6920                      | 88.6472                     | 8.6113                | 89.2697               | (0.929)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R213             | 05/02/2015 | 9.25   | Put  | Bond Future | 1,725.5900                  | 1.7256                      | 1,541.2300            | 1.5412                | (10.684)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 05/02/2015 | 9.24   | Put  | Bond Future | 1,748.0200                  | 1.7480                      | 1,561.8500            | 1.5619                | (10.650)          | 0            | 0           | 0             |
| 2014/07/18 | R213             | 05/02/2015 | 9.25   | Call | Bond Future | 5,853.9500                  | 5.8539                      | 6,292.0100            | 6.2920                | 7.483             | 0            | 0           | 0             |
| 2014/07/18 | R213             | 05/02/2015 | 9.26   | Call | Bond Future | 5,903.1100                  | 5.9031                      | 6,342.9600            | 6.3430                | 7.451             | 0            | 0           | 0             |
| 2014/07/18 | R213             | 05/02/2015 | 9.24   | Call | Bond Future | 5,804.9400                  | 5.8049                      | 6,241.1900            | 6.2412                | 7.515             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 07/08/2014 | 9.54   | Put  | Bond Future | 12.1200                     | 0.0121                      | 5.4200                | 0.0054                | (55.281)          | 0            | 0           | 0             |
| 2014/07/18 | R214             | 07/08/2014 |        |      | Bond Future | 8.8012                      | 79.4175                     | 8.7350                | 79.9644               | (0.752)           | 0.0000       | 0.0000      | 4,311         |
| 2014/07/18 | R214             | 07/08/2014 | 9.56   | Put  | Bond Future | 10.3300                     | 0.0103                      | 4.5500                | 0.0046                | (55.954)          | 0            | 0           | 0             |
| 2014/07/18 | R214             | 07/08/2014 | 9.55   | Put  | Bond Future | 11.1900                     | 0.0112                      | 4.9700                | 0.0050                | (55.585)          | 0            | 0           | 0             |
| 2014/07/18 | R214             | 07/08/2014 | 9.56   | Call | Bond Future | 5,847.1300                  | 5.8471                      | 6,388.2300            | 6.3882                | 9.254             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 07/08/2014 | 9.54   | Call | Bond Future | 5,704.7500                  | 5.7048                      | 6,244.9300            | 6.2449                | 9.469             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 07/08/2014 | 9.55   | Call | Bond Future | 5,775.9700                  | 5.7760                      | 6,316.6300            | 6.3166                | 9.361             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 | 9.20   | Call | Bond Future | 4,114.1000                  | 4.1141                      | 4,484.1700            | 4.4842                | 8.995             | 0            | 0           | 2,500         |
| 2014/07/18 | R214             | 06/11/2014 | 9.64   | Call | Bond Future | 6,511.8000                  | 6.5118                      | 6,968.8900            | 6.9689                | 7.019             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 |        |      | Bond Future | 8.8674                      | 77.3031                     | 8.7996                | 77.8570               | (0.765)           | 0.0000       | 0.0000      | 1,726         |
| 2014/07/18 | R214             | 06/11/2014 | 9.20   | Put  | Bond Future | 1,493.7500                  | 1.4938                      | 1,309.9600            | 1.3100                | (12.304)          | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 | 9.65   | Call | Bond Future | 6,569.7200                  | 6.5697                      | 7,028.3600            | 7.0284                | 6.981             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 | 9.66   | Call | Bond Future | 6,627.7600                  | 6.6278                      | 7,087.9400            | 7.0879                | 6.943             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 | 9.80   | Call | Bond Future | 7,449.6600                  | 7.4497                      | 7,929.4800            | 7.9295                | 6.441             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 | 9.64   | Put  | Bond Future | 648.6400                    | 0.6486                      | 551.8700              | 0.5519                | (14.919)          | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 | 9.66   | Put  | Bond Future | 622.9300                    | 0.6229                      | 529.2500              | 0.5292                | (15.039)          | 0            | 0           | 0             |
| 2014/07/18 | R214             | 06/11/2014 | 9.80   | Put  | Bond Future | 466.5400                    | 0.4665                      | 392.5000              | 0.3925                | (15.870)          | 0            | 0           | 2,500         |
| 2014/07/18 | R214             | 06/11/2014 | 9.65   | Put  | Bond Future | 635.6700                    | 0.6357                      | 540.4500              | 0.5405                | (14.979)          | 0            | 0           | 0             |
| 2014/07/18 | R214             | 05/02/2015 | 9.50   | Call | Bond Future | 6,167.2200                  | 6.1672                      | 6,561.9200            | 6.5619                | 6.400             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 05/02/2015 |        |      | Bond Future | 8.9310                      | 78.4957                     | 8.8613                | 79.0575               | (0.781)           | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R214             | 05/02/2015 | 9.51   | Call | Bond Future | 6,216.9100                  | 6.2169                      | 6,613.1800            | 6.6132                | 6.374             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 05/02/2015 | 9.50   | Put  | Bond Future | 1,826.9700                  | 1.8270                      | 1,659.8800            | 1.6599                | (9.146)           | 0            | 0           | 0             |
| 2014/07/18 | R214             | 05/02/2015 | 9.49   | Call | Bond Future | 6,117.6500                  | 6.1176                      | 6,510.7700            | 6.5108                | 6.426             | 0            | 0           | 0             |
| 2014/07/18 | R214             | 05/02/2015 | 9.49   | Put  | Bond Future | 1,850.0700                  | 1.8501                      | 1,681.4000            | 1.6814                | (9.117)           | 0            | 0           | 0             |
| 2014/07/18 | R214             | 05/02/2015 | 9.51   | Put  | Bond Future | 1,804.1100                  | 1.8041                      | 1,638.5900            | 1.6386                | (9.175)           | 0            | 0           | 0             |
| 2014/07/18 | R248             | 07/08/2014 |        |      | Bond Future | 8.8616                      | 102.7236                    | 8.7954                | 103.4270              | (0.747)           | 0.0000       | 0.0000      | 10,044        |
| 2014/07/18 | R248             | 07/08/2014 | 9.65   | Call | Bond Future | 7,741.5100                  | 7.7415                      | 8,444.9500            | 8.4450                | 9.087             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 07/08/2014 | 9.64   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 07/08/2014 | 9.66   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 07/08/2014 | 9.65   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 07/08/2014 | 9.66   | Call | Bond Future | 7,832.6900                  | 7.8327                      | 8,536.1300            | 8.5361                | 8.981             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 07/08/2014 | 9.64   | Call | Bond Future | 7,650.1700                  | 7.6502                      | 8,353.6100            | 8.3536                | 9.195             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 06/11/2014 | 9.72   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 06/11/2014 |        |      | Bond Future | 8.9296                      | 99.8154                     | 8.8616                | 100.5280              | (0.762)           | 0.0000       | 0.0000      | 10,700        |
| 2014/07/18 | R248             | 06/11/2014 | 9.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 06/11/2014 | 9.72   | Call | Bond Future | 7,656.2500                  | 7.6563                      | 8,368.8500            | 8.3688                | 9.307             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 06/11/2014 | 9.73   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 06/11/2014 | 9.73   | Call | Bond Future | 7,746.2200                  | 7.7462                      | 8,458.8200            | 8.4588                | 9.199             | 0            | 0           | 0             |
| 2014/07/18 | R248             | 06/11/2014 | 9.74   | Call | Bond Future | 7,836.0300                  | 7.8360                      | 8,548.6300            | 8.5486                | 9.094             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2014/07/18 | R248             | 05/02/2015 |        |      | Bond Future | 8.9951                         | 101.3554                       | 8.9252                   | 102.0781                 | (0.777)              | 0.0000       | 0.0000      | 0             |
| 2014/07/18 | R248             | 05/02/2015 | 9.49   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/07/18 | R248             | 05/02/2015 | 9.50   | Call | Bond Future | 4,951.9200                     | 4.9519                         | 5,674.6400               | 5.6746                   | 14.595               | 0            | 0           | 0             |
| 2014/07/18 | R248             | 05/02/2015 | 9.51   | Call | Bond Future | 5,045.4400                     | 5.0454                         | 5,768.1600               | 5.7682                   | 14.324               | 0            | 0           | 0             |
| 2014/07/18 | R248             | 05/02/2015 | 9.49   | Call | Bond Future | 4,858.2200                     | 4.8582                         | 5,580.9400               | 5.5809                   | 14.876               | 0            | 0           | 0             |
| 2014/07/18 | R248             | 05/02/2015 | 9.51   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/07/18 | R248             | 05/02/2015 | 9.50   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |

**Total** **452618**