



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/11/2013 to 13/11/2013

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | 0106 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0357 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0957 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 0986 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 1386 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 1409 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | 2025 | 06/02/2014 | | | Bond Future | 110.5911 | 110.5911 | 110.3689 | 110.3689 | (0.201) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 2025 | 06/02/2014 | 110.99 | Put | Bond Future | 398.9200 | 0.3989 | 621.0700 | 0.6211 | 55.688 | 0 | 0 | 0 |
| 2013/11/13 | 2025 | 06/02/2014 | 111.01 | Put | Bond Future | 418.9200 | 0.4189 | 641.0700 | 0.6411 | 53.029 | 0 | 0 | 0 |
| 2013/11/13 | 2025 | 06/02/2014 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2025 | 06/02/2014 | 111.00 | Put | Bond Future | 408.9200 | 0.4089 | 631.0700 | 0.6311 | 54.326 | 0 | 0 | 0 |
| 2013/11/13 | 2025 | 06/02/2014 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2025 | 06/02/2014 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 06/02/2014 | | | Bond Future | 9.3078 | 92.6474 | 9.1964 | 93.6404 | (1.197) | 0.0000 | 0.0000 | 1,652 |
| 2013/11/13 | 2037 | 06/02/2014 | 9.38 | Call | Bond Future | 633.8000 | 0.6338 | 1,626.8500 | 1.6269 | 156.682 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 06/02/2014 | 9.39 | Call | Bond Future | 721.0900 | 0.7211 | 1,714.1400 | 1.7141 | 137.715 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 06/02/2014 | 9.37 | Call | Bond Future | 546.3700 | 0.5464 | 1,539.4200 | 1.5394 | 181.754 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 06/02/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 06/02/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 06/02/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 08/05/2014 | 9.39 | Put | Bond Future | 204.3400 | 0.2043 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 08/05/2014 | | | Bond Future | 9.4135 | 93.8671 | 9.2984 | 94.8741 | (1.223) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 291.4000 | 0.2914 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 378.6000 | 0.3786 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 0.0000 | 0.0000 | 715.5500 | 0.7156 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 0.0000 | 0.0000 | 802.6100 | 0.8026 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 0.0000 | 0.0000 | 628.3500 | 0.6284 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 4,014.1400 | 4.0141 | 2,995.4800 | 2.9955 | (25.377) | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 07/08/2014 | | | Bond Future | 9.5155 | 90.9206 | 9.3969 | 91.9392 | (1.247) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 4,105.4400 | 4.1054 | 3,086.7800 | 3.0868 | (24.812) | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 4,196.8800 | 4.1969 | 3,178.2200 | 3.1782 | (24.272) | 0 | 0 | 0 |
| 2013/11/13 | 2038 | 06/02/2014 | 107.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2038 | 06/02/2014 | | | Bond Future | 106.4392 | 106.4392 | 106.4439 | 106.4439 | 0.004 | 0.0000 | 0.0000 | 24 |
| 2013/11/13 | 2038 | 06/02/2014 | 107.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2038 | 06/02/2014 | 106.99 | Put | Bond Future | 550.8100 | 0.5508 | 546.1200 | 0.5461 | (0.851) | 0 | 0 | 0 |
| 2013/11/13 | 2038 | 06/02/2014 | 107.01 | Put | Bond Future | 570.8100 | 0.5708 | 566.1200 | 0.5661 | (0.822) | 0 | 0 | 0 |
| 2013/11/13 | 2038 | 06/02/2014 | 106.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2038 | 06/02/2014 | 107.00 | Put | Bond Future | 560.8100 | 0.5608 | 556.1200 | 0.5561 | (0.836) | 0 | 0 | 0 |
| 2013/11/13 | 2050 | 06/02/2014 | | | Bond Future | 111.4497 | 111.4497 | 111.4550 | 111.4550 | 0.005 | 0.0000 | 0.0000 | 472 |
| 2013/11/13 | 2050 | 06/02/2014 | 110.00 | Call | Bond Future | 1,449.6600 | 1.4497 | 1,455.0300 | 1.4550 | 0.370 | 0 | 0 | 0 |
| 2013/11/13 | 2050 | 06/02/2014 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2050 | 06/02/2014 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2050 | 06/02/2014 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | 2050 | 06/02/2014 | 110.01 | Call | Bond Future | 1,439.6600 | 1.4397 | 1,445.0300 | 1.4450 | 0.373 | 0 | 0 | 0 |
| 2013/11/13 | 2050 | 06/02/2014 | 109.99 | Call | Bond Future | 1,459.6600 | 1.4597 | 1,465.0300 | 1.4650 | 0.368 | 0 | 0 | 0 |
| 2013/11/13 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | AL37 | 06/02/2014 | | | Index Future | 411.5320 | 411.5320 | 412.9690 | 412.9690 | 0.349 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | AL37 | 08/05/2014 | | | Index Future | 416.9520 | 416.9520 | 418.4090 | 418.4090 | 0.349 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | AL7T | 06/02/2014 | | | Index Future | 483.1940 | 483.1940 | 486.2100 | 486.2100 | 0.624 | 0.0000 | 0.0000 | 1 |
| 2013/11/13 | AL7T | 08/05/2014 | | | Index Future | 489.5570 | 489.5570 | 492.6160 | 492.6160 | 0.625 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | ALBI | 06/02/2014 | | | Index Future | 435.0010 | 435.0010 | 437.8330 | 437.8330 | 0.651 | 0.0000 | 0.0000 | 785 |
| 2013/11/13 | ALBI | 08/05/2014 | | | Index Future | 440.7300 | 440.7300 | 443.6010 | 443.6010 | 0.651 | 0.0000 | 0.0000 | 85 |
| 2013/11/13 | ALBI | 07/08/2014 | | | Index Future | 446.8810 | 446.8810 | 449.7830 | 449.7830 | 0.649 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C206 | 15/01/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | EL28 | 06/02/2014 | | | Bond Future | 113.0425 | 113.0425 | 113.0480 | 113.0480 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | EL28 | 06/02/2014 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | EL28 | 06/02/2014 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | EL28 | 06/02/2014 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | EL28 | 06/02/2014 | 111.01 | Call | Bond Future | 2,032.5500 | 2.0325 | 2,038.0200 | 2.0380 | 0.269 | 0 | 0 | 0 |
| 2013/11/13 | EL28 | 06/02/2014 | 110.99 | Call | Bond Future | 2,052.5500 | 2.0525 | 2,058.0200 | 2.0580 | 0.266 | 0 | 0 | 0 |
| 2013/11/13 | EL28 | 06/02/2014 | 111.00 | Call | Bond Future | 2,042.5500 | 2.0425 | 2,048.0200 | 2.0480 | 0.268 | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 06/02/2014 | 9.54 | Put | Bond Future | 2,367.4400 | 2.3674 | 1,511.1800 | 1.5112 | (36.168) | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 06/02/2014 | | | Bond Future | 9.8604 | 82.7687 | 9.7428 | 83.6250 | (1.192) | 0.0000 | 0.0000 | 6,292 |
| 2013/11/13 | ES33 | 06/02/2014 | 9.56 | Put | Bond Future | 2,216.4900 | 2.2165 | 1,360.2300 | 1.3602 | (38.631) | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 06/02/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 06/02/2014 | 9.55 | Put | Bond Future | 2,291.9100 | 2.2919 | 1,435.6500 | 1.4356 | (37.360) | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 06/02/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 06/02/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 3,174.4400 | 3.1744 | 2,306.2300 | 2.3062 | (27.350) | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 08/05/2014 | | | Bond Future | 9.9850 | 80.0765 | 9.8633 | 80.9447 | (1.218) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 3,249.7300 | 3.2497 | 2,381.5200 | 2.3815 | (26.716) | 0 | 0 | 0 |
| 2013/11/13 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 3,099.2500 | 3.0993 | 2,231.0400 | 2.2310 | (28.014) | 0 | 0 | 0 |

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| 2013/11/13 | GOVI | 06/02/2014 | 439.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 06/02/2014 | | | GOVI | 434.6210 | 434.6210 | 437.3490 | 437.3490 | 0.628 | 0.0000 | 0.0000 | 368 |
| 2013/11/13 | GOVI | 06/02/2014 | 440.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 06/02/2014 | 440.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 06/02/2014 | 439.99 | Put | GOVI | 53,690.0000 | 5.3690 | 26,410.0000 | 2.6410 | (50.810) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 06/02/2014 | 440.01 | Put | GOVI | 53,890.0000 | 5.3890 | 26,610.0000 | 2.6610 | (50.622) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 06/02/2014 | 440.00 | Put | GOVI | 53,790.0000 | 5.3790 | 26,510.0000 | 2.6510 | (50.716) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 0.0000 | 0.0000 | 11,110.0000 | 1.1110 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 08/05/2014 | | | GOVI | 440.3440 | 440.3440 | 443.1110 | 443.1110 | 0.628 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 0.0000 | 0.0000 | 11,010.0000 | 1.1010 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 16,460.0000 | 1.6460 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 16,660.0000 | 1.6660 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 0.0000 | 0.0000 | 11,210.0000 | 1.1210 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 16,560.0000 | 1.6560 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 07/08/2014 | | | GOVI | 446.4890 | 446.4890 | 449.2860 | 449.2860 | 0.626 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 135,010.0000 | 13.5010 | 107,040.0000 | 10.7040 | (20.717) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 135,210.0000 | 13.5210 | 107,240.0000 | 10.7240 | (20.686) | 0 | 0 | 0 |
| 2013/11/13 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 135,110.0000 | 13.5110 | 107,140.0000 | 10.7140 | (20.702) | 0 | 0 | 0 |
| 2013/11/13 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | IGOV | 06/02/2014 | | | Index Future | 200.1480 | 200.1480 | 200.2500 | 200.2500 | 0.051 | 0.0000 | 0.0000 | 1,328 |
| 2013/11/13 | IGOV | 08/05/2014 | | | Index Future | 202.8080 | 202.8080 | 202.9120 | 202.9120 | 0.051 | 0.0000 | 0.0000 | 7 |
| 2013/11/13 | ILBI | 06/02/2014 | | | Index Future | 551.3070 | 551.3070 | 541.9550 | 541.9550 | (1.696) | 0.0000 | 0.0000 | 186 |
| 2013/11/13 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | JBAF | 20/11/2013 | | | Jibar Tradeable Future | 5.1900 | 94.8100 | 5.1900 | 94.8100 | 0.000 | 0.0000 | 0.0000 | 100 |
| 2013/11/13 | JBAF | 18/12/2013 | | | Jibar Tradeable Future | 5.2200 | 94.7800 | 5.2200 | 94.7800 | 0.000 | 0.0000 | 0.0000 | 1,500 |
| 2013/11/13 | JBAF | 15/01/2014 | | | Jibar Tradeable Future | 5.2500 | 94.7500 | 5.2300 | 94.7700 | (0.381) | 0.0000 | 0.0000 | 1,000 |
| 2013/11/13 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.3300 | 94.6700 | 5.3000 | 94.7000 | (0.563) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.3800 | 94.6200 | 5.3500 | 94.6500 | (0.558) | 0.0000 | 0.0000 | 400 |
| 2013/11/13 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 5.5200 | 94.4800 | 5.4800 | 94.5200 | (0.725) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.8500 | 94.1500 | 5.7500 | 94.2500 | (1.709) | 0.0000 | 0.0000 | 4,000 |
| 2013/11/13 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 6.3300 | 93.6700 | 6.2000 | 93.8000 | (2.054) | 0.0000 | 0.0000 | 1,000 |
| 2013/11/13 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.6500 | 93.3500 | 6.4900 | 93.5100 | (2.406) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 6.9900 | 93.0100 | 6.8100 | 93.1900 | (2.575) | 0.0000 | 0.0000 | 150 |
| 2013/11/13 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 7.3000 | 92.7000 | 7.1000 | 92.9000 | (2.740) | 0.0000 | 0.0000 | 2,200 |
| 2013/11/13 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 7.5900 | 92.4100 | 7.3900 | 92.6100 | (2.635) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R023 | 06/02/2014 | | | Bond Future | 8.1469 | 100.9982 | 8.0291 | 101.7339 | (1.447) | 0.0000 | 0.0000 | 11,259 |
| 2013/11/13 | R023 | 06/02/2014 | 7.84 | Put | Bond Future | 1,931.0400 | 1.9310 | 1,195.2700 | 1.1953 | (38.102) | 0 | 0 | 0 |
| 2013/11/13 | R023 | 06/02/2014 | 7.86 | Put | Bond Future | 1,803.7200 | 1.8037 | 1,067.9500 | 1.0680 | (40.792) | 0 | 0 | 0 |
| 2013/11/13 | R023 | 06/02/2014 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R023 | 06/02/2014 | 7.85 | Put | Bond Future | 1,867.3600 | 1.8674 | 1,131.5900 | 1.1316 | (39.402) | 0 | 0 | 0 |
| 2013/11/13 | R023 | 06/02/2014 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R023 | 06/02/2014 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R023 | 08/05/2014 | | | Bond Future | 8.2572 | 98.4115 | 8.1343 | 99.1577 | (1.487) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 4,143.2000 | 4.1432 | 3,396.9600 | 3.3970 | (18.011) | 0 | 0 | 0 |
| 2013/11/13 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 4,015.7500 | 4.0157 | 3,269.5100 | 3.2695 | (18.583) | 0 | 0 | 0 |
| 2013/11/13 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 4,079.4500 | 4.0794 | 3,333.2100 | 3.3332 | (18.293) | 0 | 0 | 0 |
| 2013/11/13 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/02/2014 | 5.64 | Call | Bond Future | 77.4700 | 0.0775 | 130.7500 | 0.1307 | 68.775 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/02/2014 | 5.65 | Put | Bond Future | 1,294.7300 | 1.2947 | 1,153.7000 | 1.1537 | (10.893) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/02/2014 | | | Bond Future | 6.4057 | 116.0956 | 6.2835 | 116.2909 | (1.908) | 6.3560 | 6.3560 | 32,109 |
| 2013/11/13 | R157 | 06/02/2014 | 5.65 | Call | Bond Future | 79.8100 | 0.0798 | 134.0800 | 0.1341 | 67.999 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/02/2014 | 5.66 | Call | Bond Future | 82.2100 | 0.0822 | 137.4700 | 0.1375 | 67.218 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/02/2014 | 5.64 | Put | Bond Future | 1,308.5900 | 1.3086 | 1,166.5700 | 1.1666 | (10.853) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/02/2014 | 5.66 | Put | Bond Future | 1,280.9400 | 1.2809 | 1,140.9000 | 1.1409 | (10.933) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 52.1800 | 0.0522 | 111.1100 | 0.1111 | 112.936 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 08/05/2014 | | | Bond Future | 6.6255 | 110.8165 | 6.4776 | 111.0152 | (2.232) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 53.3100 | 0.0533 | 112.9900 | 0.1130 | 111.949 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 51.0800 | 0.0511 | 109.2500 | 0.1093 | 113.880 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 1,989.4900 | 1.9895 | 1,849.6900 | 1.8497 | (7.027) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 2,002.1500 | 2.0022 | 1,861.5900 | 1.8616 | (7.020) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 1,976.8600 | 1.9769 | 1,837.8100 | 1.8378 | (7.034) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 688.2800 | 0.6883 | 653.1600 | 0.6532 | (5.103) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 07/08/2014 | | | Bond Future | 6.8561 | 112.3652 | 6.6741 | 112.5640 | (2.655) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 693.6900 | 0.6937 | 658.0500 | 0.6581 | (5.138) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 572.4200 | 0.5724 | 735.4100 | 0.7354 | 28.474 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 577.9000 | 0.5779 | 741.0300 | 0.7410 | 28.228 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 583.4100 | 0.5834 | 747.0600 | 0.7471 | 28.051 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 699.1300 | 0.6991 | 663.3500 | 0.6633 | (5.118) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 1,237.9800 | 1.2380 | 1,078.3700 | 1.0784 | (12.893) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/11/2014 | | | Bond Future | 7.2687 | 107.1047 | 7.0296 | 107.3056 | (3.289) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 1,226.0300 | 1.2260 | 1,067.0300 | 1.0670 | (12.969) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 1,232.0000 | 1.2320 | 1,072.6900 | 1.0727 | (12.931) | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 331.7800 | 0.3318 | 373.6600 | 0.3737 | 12.623 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 326.7200 | 0.3267 | 367.9900 | 0.3680 | 12.632 | 0 | 0 | 0 |
| 2013/11/13 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 329.2500 | 0.3292 | 370.8200 | 0.3708 | 12.626 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/02/2014 | 8.75 | Put | Bond Future | 1,734.7700 | 1.7348 | 1,446.6500 | 1.4466 | (16.609) | 0 | 0 | 250 |
| 2013/11/13 | R186 | 06/02/2014 | | | Bond Future | 8.4130 | 117.6861 | 8.2908 | 118.7486 | (1.453) | 8.3590 | 8.3590 | 55,933 |
| 2013/11/13 | R186 | 06/02/2014 | 7.75 | Call | Bond Future | 891.1800 | 0.8912 | 1,196.3500 | 1.1964 | 34.243 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/02/2014 | 7.74 | Put | Bond Future | 6,892.4700 | 6.8925 | 6,130.6800 | 6.1307 | (11.052) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/02/2014 | 7.76 | Put | Bond Future | 6,746.3300 | 6.7463 | 5,993.4900 | 5.9935 | (11.159) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/02/2014 | 7.75 | Put | Bond Future | 6,819.2000 | 6.8192 | 6,061.8700 | 6.0619 | (11.106) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/02/2014 | 8.75 | Call | Bond Future | 4,593.9900 | 4.5940 | 5,368.3700 | 5.3684 | 16.856 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/02/2014 | 7.76 | Call | Bond Future | 910.8200 | 0.9108 | 1,220.4800 | 1.2205 | 33.998 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/02/2014 | 7.74 | Call | Bond Future | 871.8500 | 0.8719 | 1,172.5600 | 1.1726 | 34.491 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 10,271.4400 | 10.2714 | 9,509.9400 | 9.5099 | (7.414) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | | | Bond Future | 8.5192 | 119.2358 | 8.3923 | 120.3131 | (1.490) | 8.4620 | 8.4620 | 640 |
| 2013/11/13 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 13,605.7800 | 13.6058 | 12,744.6700 | 12.7447 | (6.329) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 628.6700 | 0.6287 | 847.5000 | 0.8475 | 34.808 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 639.4500 | 0.6395 | 860.9200 | 0.8609 | 34.634 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 4,204.0700 | 4.2041 | 4,847.5400 | 4.8475 | 15.306 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 618.0300 | 0.6180 | 834.2400 | 0.8342 | 34.984 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 13,431.8300 | 13.4318 | 12,575.9800 | 12.5760 | (6.372) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 1,208.5100 | 1.2085 | 1,524.3300 | 1.5243 | 26.133 | 0 | 0 | 1,933 |
| 2013/11/13 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 4,365.9900 | 4.3660 | 3,932.1400 | 3.9321 | (9.937) | 0 | 0 | 1,933 |
| 2013/11/13 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 13,518.6800 | 13.5187 | 12,660.1900 | 12.6602 | (6.350) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 3,981.6300 | 3.9816 | 4,552.3900 | 4.5524 | 14.335 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | | | Bond Future | 8.6179 | 115.6099 | 8.4867 | 116.6994 | (1.523) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 4,029.1400 | 4.0291 | 3,660.9600 | 3.6610 | (9.138) | 0 | 0 | 840 |
| 2013/11/13 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 3,910.8900 | 3.9109 | 4,475.9200 | 4.4759 | 14.448 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 3,946.1700 | 3.9462 | 4,514.0600 | 4.5141 | 14.391 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 6,659.9100 | 6.6599 | 6,135.4700 | 6.1355 | (7.875) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 6,482.0400 | 6.4820 | 7,203.3300 | 7.2033 | 11.128 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 6,560.3700 | 6.5604 | 6,041.6600 | 6.0417 | (7.907) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 6,610.0100 | 6.6100 | 6,088.4300 | 6.0884 | (7.891) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 3,973.7900 | 3.9738 | 4,344.7500 | 4.3448 | 9.335 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 8,762.2700 | 8.7623 | 8,031.7900 | 8.0318 | (8.337) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | | | Bond Future | 8.7240 | 117.2024 | 8.5878 | 118.3061 | (1.561) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | 9.17 | Call | Bond Future | 8,002.2000 | 8.0022 | 8,597.7100 | 8.5977 | 7.442 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 4,005.6800 | 4.0057 | 4,378.9500 | 4.3789 | 9.319 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 4,037.7100 | 4.0377 | 4,412.8400 | 4.4128 | 9.291 | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | 9.17 | Put | Bond Future | 4,488.5400 | 4.4885 | 3,980.3000 | 3.9803 | (11.323) | 0 | 0 | 2,010 |
| 2013/11/13 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 8,815.6900 | 8.8157 | 8,082.9000 | 8.0829 | (8.312) | 0 | 0 | 0 |
| 2013/11/13 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 8,709.0800 | 8.7091 | 7,980.4600 | 7.9805 | (8.366) | 0 | 0 | 0 |
| 2013/11/13 | R197 | 06/02/2014 | | | Bond Future | 277.7854 | 277.7854 | 277.1025 | 277.1025 | (0.246) | 0.0000 | 0.0000 | 2,049 |
| 2013/11/13 | R197 | 06/02/2014 | 280.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R197 | 06/02/2014 | 279.99 | Put | Bond Future | 2,204.5900 | 2.2046 | 2,887.5300 | 2.8875 | 30.978 | 0 | 0 | 0 |
| 2013/11/13 | R197 | 06/02/2014 | 280.01 | Put | Bond Future | 2,224.5900 | 2.2246 | 2,907.5300 | 2.9075 | 30.700 | 0 | 0 | 0 |
| 2013/11/13 | R197 | 06/02/2014 | 280.00 | Put | Bond Future | 2,214.5900 | 2.2146 | 2,897.5300 | 2.8975 | 30.838 | 0 | 0 | 0 |
| 2013/11/13 | R197 | 06/02/2014 | 280.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | R197 | 06/02/2014 | 279.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 06/02/2014 | 5.24 | Put | Bond Future | 50.4000 | 0.0504 | 52.1500 | 0.0521 | 3.472 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 06/02/2014 | | | Bond Future | 4.6844 | 104.6168 | 4.5615 | 104.7220 | (2.624) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R201 | 06/02/2014 | 5.26 | Put | Bond Future | 47.5400 | 0.0475 | 49.5100 | 0.0495 | 4.144 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 06/02/2014 | 5.24 | Call | Bond Future | 523.7800 | 0.5238 | 630.7400 | 0.6307 | 20.421 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 06/02/2014 | 5.25 | Put | Bond Future | 48.8800 | 0.0489 | 50.7600 | 0.0508 | 3.846 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 06/02/2014 | 5.25 | Call | Bond Future | 530.7500 | 0.5308 | 637.8400 | 0.6378 | 20.177 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 06/02/2014 | 5.26 | Call | Bond Future | 537.9000 | 0.5379 | 645.0800 | 0.6451 | 19.926 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 08/05/2014 | | | Bond Future | 4.4220 | 105.9943 | 4.2457 | 106.1017 | (3.988) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 342.6600 | 0.3427 | 447.8800 | 0.4479 | 30.707 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 346.5200 | 0.3465 | 451.9800 | 0.4520 | 30.434 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 338.8300 | 0.3388 | 443.7900 | 0.4438 | 30.977 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 141.3100 | 0.1413 | 139.3800 | 0.1394 | (1.366) | 0 | 0 | 0 |
| 2013/11/13 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 143.5100 | 0.1435 | 141.3400 | 0.1413 | (1.512) | 0 | 0 | 0 |
| 2013/11/13 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 145.7400 | 0.1457 | 143.3100 | 0.1433 | (1.667) | 0 | 0 | 0 |
| 2013/11/13 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 14.1500 | 0.0142 | 22.5700 | 0.0226 | 59.505 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 07/08/2014 | | | Bond Future | 3.5404 | 103.0654 | 3.2497 | 103.1717 | (8.213) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 14.4100 | 0.0144 | 22.9000 | 0.0229 | 58.917 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 656.4800 | 0.6565 | 771.2200 | 0.7712 | 17.478 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 649.8000 | 0.6498 | 764.6600 | 0.7647 | 17.676 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 653.1400 | 0.6531 | 767.9500 | 0.7680 | 17.578 | 0 | 0 | 0 |
| 2013/11/13 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 14.6800 | 0.0147 | 23.2200 | 0.0232 | 58.174 | 0 | 0 | 0 |
| 2013/11/13 | R202 | 06/02/2014 | 208.99 | Put | Bond Future | 917.0800 | 0.9171 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | R202 | 06/02/2014 | | | Bond Future | 208.0729 | 208.0729 | 209.3355 | 209.3355 | 0.607 | 0.0000 | 0.0000 | 43,449 |
| 2013/11/13 | R202 | 06/02/2014 | 209.01 | Put | Bond Future | 937.0800 | 0.9371 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | R202 | 06/02/2014 | 208.99 | Call | Bond Future | 0.0000 | 0.0000 | 345.5300 | 0.3455 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | R202 | 06/02/2014 | 209.00 | Put | Bond Future | 927.0800 | 0.9271 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | R202 | 06/02/2014 | 209.00 | Call | Bond Future | 0.0000 | 0.0000 | 335.5300 | 0.3355 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | R202 | 06/02/2014 | 209.01 | Call | Bond Future | 0.0000 | 0.0000 | 325.5300 | 0.3255 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | | | Bond Future | 7.1499 | 106.8136 | 7.0644 | 107.0860 | (1.195) | 0.0000 | 0.0000 | 8,517 |
| 2013/11/13 | R203 | 06/02/2014 | 5.95 | Put | Bond Future | 3,945.7800 | 3.9458 | 3,702.0600 | 3.7021 | (6.177) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | 6.14 | Put | Bond Future | 3,351.3400 | 3.3513 | 3,122.5300 | 3.1225 | (6.827) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | 6.16 | Put | Bond Future | 3,290.2800 | 3.2903 | 3,063.3000 | 3.0633 | (6.899) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | 6.84 | Put | Bond Future | 1,492.5100 | 1.4925 | 1,358.5400 | 1.3585 | (8.976) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | 6.15 | Put | Bond Future | 3,320.7700 | 3.3208 | 3,092.8700 | 3.0929 | (6.863) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | 5.95 | Call | Bond Future | 38.1600 | 0.0382 | 66.8800 | 0.0669 | 75.262 | 0 | 0 | 16 |
| 2013/11/13 | R203 | 06/02/2014 | 6.16 | Call | Bond Future | 79.4900 | 0.0795 | 124.9500 | 0.1249 | 57.190 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | 6.84 | Call | Bond Future | 500.3100 | 0.5003 | 638.7800 | 0.6388 | 27.677 | 0 | 0 | 13 |
| 2013/11/13 | R203 | 06/02/2014 | 6.14 | Call | Bond Future | 74.4200 | 0.0744 | 118.0500 | 0.1180 | 58.627 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/02/2014 | 6.15 | Call | Bond Future | 76.9200 | 0.0769 | 121.4600 | 0.1215 | 57.904 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 1,165.8500 | 1.1658 | 1,119.1900 | 1.1192 | (4.002) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 98.5100 | 0.0985 | 157.0700 | 0.1571 | 59.446 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 707.6100 | 0.7076 | 879.9500 | 0.8800 | 24.355 | 0 | 0 | 13 |
| 2013/11/13 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 94.3300 | 0.0943 | 151.2300 | 0.1512 | 60.320 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | | | Bond Future | 7.3061 | 104.0597 | 7.2130 | 104.3366 | (1.275) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 4,816.5400 | | 4.8165 | 4,598.2500 | 4.5982 | (4.532) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 2,102.5400 | | 2.1025 | 1,998.0300 | 1.9980 | (4.971) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 4,845.8100 | | 4.8458 | 4,626.6900 | 4.6267 | (4.522) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 4,875.1200 | | 4.8751 | 4,655.1700 | 4.6552 | (4.512) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 1,444.1500 | | 1.4441 | 1,674.3400 | 1.6743 | 15.939 | 0 | 0 | 16 |
| 2013/11/13 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 96.4000 | | 0.0964 | 154.1300 | 0.1541 | 59.886 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 1,306.4800 | | 1.3065 | 1,512.1000 | 1.5121 | 15.738 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | | | Bond Future | 7.4542 | | 105.5135 | 7.3535 | 105.7916 | (1.352) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 1,319.6400 | | 1.3196 | 1,526.0800 | 1.5261 | 15.644 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 2,502.5300 | | 2.5025 | 2,392.1000 | 2.3921 | (4.413) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 1,747.1200 | | 1.7471 | 1,673.7800 | 1.6738 | (4.198) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 1,717.9900 | | 1.7180 | 1,646.3000 | 1.6463 | (4.173) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 1,732.5100 | | 1.7325 | 1,660.0000 | 1.6600 | (4.185) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 1,293.3900 | | 1.2934 | 1,498.1800 | 1.4982 | 15.834 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 792.8500 | | 0.7928 | 960.5500 | 0.9606 | 21.152 | 0 | 0 | 30 |
| 2013/11/13 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 870.0800 | | 0.8701 | 981.5600 | 0.9816 | 12.813 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/11/2014 | | | Bond Future | 7.6434 | | 102.8063 | 7.5327 | 103.0876 | (1.448) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 853.3300 | | 0.8533 | 963.4600 | 0.9635 | 12.906 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 861.6700 | | 0.8617 | 972.4800 | 0.9725 | 12.860 | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 2,918.3300 | | 2.9183 | 2,747.0800 | 2.7471 | (5.868) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 2,883.0400 | | 2.8830 | 2,713.1400 | 2.7131 | (5.893) | 0 | 0 | 0 |
| 2013/11/13 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 2,900.6500 | | 2.9006 | 2,730.0800 | 2.7301 | (5.880) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/02/2014 | 6.39 | Call | Bond Future | 116.7700 | | 0.1168 | 232.5500 | 0.2325 | 99.152 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/02/2014 | | | Bond Future | 7.4057 | | 103.5162 | 7.3116 | 103.9008 | (1.271) | 0.0000 | 0.0000 | 28,279 |
| 2013/11/13 | R204 | 06/02/2014 | 6.40 | Call | Bond Future | 120.4500 | | 0.1204 | 238.1500 | 0.2382 | 97.717 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/02/2014 | 6.41 | Call | Bond Future | 124.2200 | | 0.1242 | 243.8700 | 0.2439 | 96.321 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/02/2014 | 6.39 | Put | Bond Future | 4,363.5800 | | 4.3636 | 4,094.6900 | 4.0947 | (6.162) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/02/2014 | 6.41 | Put | Bond Future | 4,285.3500 | | 4.2854 | 4,020.3300 | 4.0203 | (6.184) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/02/2014 | 6.40 | Put | Bond Future | 4,324.4100 | | 4.3244 | 4,057.4400 | 4.0574 | (6.174) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 08/05/2014 | | | Bond Future | 7.5436 | | 104.8792 | 7.4430 | 105.2697 | (1.333) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 152.4600 | | 0.1525 | 264.3700 | 0.2644 | 73.403 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 155.6700 | | 0.1557 | 269.0300 | 0.2690 | 72.821 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 149.3200 | | 0.1493 | 259.7600 | 0.2598 | 73.962 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 6,145.6000 | | 6.1456 | 5,867.0100 | 5.8670 | (4.533) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 6,184.0100 | | 6.1840 | 5,903.9500 | 5.9039 | (4.529) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 6,107.2700 | | 6.1073 | 5,830.1300 | 5.8301 | (4.538) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | | | Bond Future | 7.6732 | | 102.3126 | 7.5664 | 102.7060 | (1.392) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 2,553.9800 | | 2.5540 | 2,541.1900 | 2.5412 | (0.501) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 2,512.8900 | | 2.5129 | 2,502.4500 | 2.5025 | (0.415) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 2,533.3800 | | 2.5334 | 2,521.7700 | 2.5218 | (0.458) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 2,312.0900 | | 2.3121 | 2,723.2200 | 2.7232 | 17.782 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 1,725.7000 | | 1.7257 | 2,108.6600 | 2.1087 | 22.192 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 1,692.5800 | | 1.6926 | 2,073.1900 | 2.0732 | 22.487 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 1,920.7800 | | 1.9208 | 1,938.5100 | 1.9385 | 0.923 | 0 | 0 | 530 |
| 2013/11/13 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 1,709.0900 | | 1.7091 | 2,090.8800 | 2.0909 | 22.339 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/11/2014 | 7.99 | Put | Bond Future | 2,218.1200 | | 2.2181 | 2,181.5000 | 2.1815 | (1.651) | 0 | 0 | 1,270 |
| 2013/11/13 | R204 | 06/11/2014 | | | Bond Future | 7.8238 | | 103.7218 | 7.7093 | 104.1201 | (1.463) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 4,192.4800 | 4.1925 | 4,075.1800 | 4.0752 | (2.798) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 4,144.1300 | 4.1441 | 4,029.1900 | 4.0292 | (2.774) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 1,246.2100 | 1.2462 | 1,527.1800 | 1.5272 | 22.546 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 4,168.2700 | 4.1683 | 4,052.1400 | 4.0521 | (2.786) | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/11/2014 | 7.99 | Call | Bond Future | 2,793.2400 | 2.7932 | 3,154.8900 | 3.1549 | 12.947 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 1,257.9500 | 1.2580 | 1,540.0900 | 1.5401 | 22.429 | 0 | 0 | 0 |
| 2013/11/13 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 1,269.7600 | 1.2698 | 1,553.0900 | 1.5531 | 22.314 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/02/2014 | | | Bond Future | 7.6798 | 98.5165 | 7.5815 | 98.9733 | (1.280) | 0.0000 | 0.0000 | 18,702 |
| 2013/11/13 | R207 | 06/02/2014 | 6.65 | Call | Bond Future | 160.4800 | 0.1605 | 272.6100 | 0.2726 | 69.872 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/02/2014 | 6.64 | Put | Bond Future | 5,121.2200 | 5.1212 | 4,774.7100 | 4.7747 | (6.766) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/02/2014 | 6.66 | Put | Bond Future | 5,032.0100 | 5.0320 | 4,689.1200 | 4.6891 | (6.814) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/02/2014 | 6.65 | Put | Bond Future | 5,076.5400 | 5.0765 | 4,731.8400 | 4.7318 | (6.790) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/02/2014 | 6.66 | Call | Bond Future | 165.1100 | 0.1651 | 279.0500 | 0.2791 | 69.009 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/02/2014 | 6.64 | Call | Bond Future | 155.9600 | 0.1560 | 266.2800 | 0.2663 | 70.736 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 7,734.1600 | 7.7342 | 7,364.6300 | 7.3646 | (4.778) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 7,644.2800 | 7.6443 | 7,277.2200 | 7.2772 | (4.802) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 08/05/2014 | | | Bond Future | 7.8114 | 99.8136 | 7.7074 | 100.2772 | (1.331) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 7,689.1800 | 7.6892 | 7,320.8800 | 7.3209 | (4.790) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 193.2800 | 0.1933 | 288.6100 | 0.2886 | 49.322 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 197.0200 | 0.1970 | 293.5900 | 0.2936 | 49.015 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 189.6000 | 0.1896 | 283.7000 | 0.2837 | 49.631 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 2,108.0100 | 2.1080 | 2,423.3400 | 2.4233 | 14.959 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 3,137.5800 | 3.1376 | 2,986.5000 | 2.9865 | (4.815) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 07/08/2014 | | | Bond Future | 7.9357 | 97.5673 | 7.8263 | 98.0350 | (1.379) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 2,126.9700 | 2.1270 | 2,443.5700 | 2.4436 | 14.885 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 2,146.0400 | 2.1460 | 2,463.9000 | 2.4639 | 14.811 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 3,161.7800 | 3.1618 | 3,009.4300 | 3.0094 | (4.818) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 3,113.5100 | 3.1135 | 2,963.6900 | 2.9637 | (4.812) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 4,754.2500 | 4.7543 | 4,556.7100 | 4.5567 | (4.155) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/11/2014 | | | Bond Future | 8.0705 | 98.9112 | 7.9548 | 99.3848 | (1.434) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 4,781.6600 | 4.7817 | 4,582.9800 | 4.5830 | (4.155) | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 1,802.5500 | 1.8025 | 2,078.5200 | 2.0785 | 15.310 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 1,772.8100 | 1.7728 | 2,046.4900 | 2.0465 | 15.438 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 1,787.6400 | 1.7876 | 2,062.4700 | 2.0625 | 15.374 | 0 | 0 | 0 |
| 2013/11/13 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 4,809.1700 | 4.8092 | 4,609.3400 | 4.6093 | (4.155) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/02/2014 | 6.74 | Put | Bond Future | 6,145.2600 | 6.1453 | 5,699.3400 | 5.6993 | (7.256) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/02/2014 | | | Bond Future | 7.8580 | 96.5096 | 7.7500 | 97.0711 | (1.374) | 0.0000 | 0.0000 | 10,350 |
| 2013/11/13 | R208 | 06/02/2014 | 6.75 | Put | Bond Future | 6,093.3400 | 6.0933 | 5,649.4700 | 5.6495 | (7.285) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/02/2014 | 6.76 | Put | Bond Future | 6,041.5500 | 6.0415 | 5,600.0500 | 5.6000 | (7.308) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/02/2014 | 6.74 | Call | Bond Future | 124.9600 | 0.1250 | 240.5700 | 0.2406 | 92.518 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/02/2014 | 6.75 | Call | Bond Future | 128.9500 | 0.1289 | 246.6100 | 0.2466 | 91.245 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/02/2014 | 6.76 | Call | Bond Future | 133.0300 | 0.1330 | 253.0600 | 0.2531 | 90.228 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 160.3100 | 0.1603 | 276.6400 | 0.2766 | 72.566 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 08/05/2014 | | | Bond Future | 7.9757 | 94.3843 | 7.8625 | 94.9540 | (1.420) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 153.7000 | 0.1537 | 266.8300 | 0.2668 | 73.604 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 8,985.6500 | 8.9857 | 8,532.3400 | 8.5323 | (5.045) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 9,038.3000 | 9.0383 | 8,583.3900 | 8.5834 | (5.033) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 9,091.0400 | 9.0910 | 8,634.5300 | 8.6345 | (5.022) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 156.9700 | 0.1570 | 271.7000 | 0.2717 | 73.090 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 3,337.4600 | 3.3375 | 3,772.6100 | 3.7726 | 13.038 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | | | Bond Future | 8.0857 | 95.7029 | 7.9674 | 96.2782 | (1.463) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 2,182.3700 | 2.1824 | 2,550.7200 | 2.5507 | 16.878 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 3,607.5100 | 3.6075 | 3,399.2500 | 3.3993 | (5.773) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 3,551.6200 | 3.5516 | 3,346.0000 | 3.3460 | (5.789) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 3,579.4800 | 3.5795 | 3,372.5500 | 3.3725 | (5.781) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 2,401.4900 | 2.4015 | 2,261.3600 | 2.2614 | (5.835) | 0 | 0 | 630 |
| 2013/11/13 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 2,203.8400 | 2.2038 | 2,573.5000 | 2.5735 | 16.773 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 2,161.0300 | 2.1610 | 2,528.0500 | 2.5281 | 16.984 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 1,723.9400 | 1.7239 | 2,072.4300 | 2.0724 | 20.215 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | | | Bond Future | 8.2096 | 93.6247 | 8.0855 | 94.2074 | (1.512) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 1,691.4800 | 1.6915 | 2,036.7500 | 2.0368 | 20.412 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 1,707.6600 | 1.7077 | 2,054.5400 | 2.0545 | 20.313 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | 8.50 | Put | Bond Future | 2,613.9200 | 2.6139 | 2,507.0500 | 2.5071 | (4.088) | 0 | 0 | 1,520 |
| 2013/11/13 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 5,377.8900 | 5.3779 | 5,140.4700 | 5.1405 | (4.415) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 5,312.3100 | 5.3123 | 5,078.1100 | 5.0781 | (4.409) | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | 8.50 | Call | Bond Future | 3,959.9500 | 3.9600 | 4,435.7700 | 4.4358 | 12.016 | 0 | 0 | 0 |
| 2013/11/13 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 5,345.0400 | 5.3450 | 5,109.2300 | 5.1092 | (4.412) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/02/2014 | 8.56 | Call | Bond Future | 1,163.8900 | 1.1639 | 1,317.3700 | 1.3174 | 13.187 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/02/2014 | | | Bond Future | 9.1807 | 74.7434 | 9.0645 | 75.6022 | (1.265) | 0.0000 | 0.0000 | 23,202 |
| 2013/11/13 | R209 | 06/02/2014 | 8.54 | Call | Bond Future | 1,123.9600 | 1.1240 | 1,271.8600 | 1.2719 | 13.159 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/02/2014 | 8.55 | Call | Bond Future | 1,143.7500 | 1.1438 | 1,294.4800 | 1.2945 | 13.179 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/02/2014 | 8.54 | Put | Bond Future | 6,066.5300 | 6.0665 | 5,355.6600 | 5.3557 | (11.718) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/02/2014 | 8.56 | Put | Bond Future | 5,944.3400 | 5.9443 | 5,239.0500 | 5.2390 | (11.865) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/02/2014 | 8.55 | Put | Bond Future | 6,005.1900 | 6.0052 | 5,297.1500 | 5.2972 | (11.790) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 08/05/2014 | | | Bond Future | 9.2763 | 72.5831 | 9.1566 | 73.4537 | (1.291) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 708.6800 | 0.7087 | 909.5100 | 0.9095 | 28.339 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 719.6900 | 0.7197 | 922.6900 | 0.9227 | 28.207 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 697.8100 | 0.6978 | 896.4800 | 0.8965 | 28.471 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 12,247.0000 | 12.2470 | 11,577.1800 | 11.5772 | (5.469) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 12,326.7900 | 12.3268 | 11,654.8100 | 11.6548 | (5.451) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 12,167.4900 | 12.1675 | 11,499.8400 | 11.4998 | (5.487) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 6,222.2400 | 6.2222 | 5,749.7300 | 5.7497 | (7.594) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 07/08/2014 | | | Bond Future | 9.3660 | 73.5972 | 9.2430 | 74.4782 | (1.314) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 6,134.4700 | 6.1345 | 5,666.1400 | 5.6661 | (7.634) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 6,178.2300 | 6.1782 | 5,707.8100 | 5.7078 | (7.614) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 3,880.7800 | 3.8808 | 4,291.3700 | 4.2914 | 10.580 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 3,911.4800 | 3.9115 | 4,324.1600 | 4.3242 | 10.550 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 3,850.2100 | 3.8502 | 4,258.7100 | 4.2587 | 10.610 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/11/2014 | | | Bond Future | 9.4616 | 71.4661 | 9.3348 | 72.3588 | (1.339) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 7,462.2900 | 7.4623 | 7,067.1900 | 7.0672 | (5.295) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 7,370.5500 | 7.3705 | 6,979.2700 | 6.9793 | (5.309) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 7,416.3100 | 7.4163 | 7,023.1200 | 7.0231 | (5.302) | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 4,049.4700 | 4.0495 | 4,547.0700 | 4.5471 | 12.288 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 4,078.4900 | 4.0785 | 4,578.0000 | 4.5780 | 12.247 | 0 | 0 | 0 |
| 2013/11/13 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 4,107.6200 | 4.1076 | 4,609.0400 | 4.6090 | 12.207 | 0 | 0 | 0 |
| 2013/11/13 | R210 | 06/02/2014 | 161.51 | Put | Bond Future | 1,515.3800 | 1.5154 | 1,703.8800 | 1.7039 | 12.439 | 0 | 0 | 0 |
| 2013/11/13 | R210 | 06/02/2014 | | | Bond Future | 159.9946 | 159.9946 | 159.8061 | 159.8061 | (0.118) | 0.0000 | 0.0000 | 1,319 |
| 2013/11/13 | R210 | 06/02/2014 | 161.50 | Put | Bond Future | 1,505.3800 | 1.5054 | 1,693.8800 | 1.6939 | 12.522 | 0 | 0 | 0 |
| 2013/11/13 | R210 | 06/02/2014 | 161.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R210 | 06/02/2014 | 161.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R210 | 06/02/2014 | 161.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R210 | 06/02/2014 | 161.49 | Put | Bond Future | 1,495.3800 | 1.4954 | 1,683.8800 | 1.6839 | 12.605 | 0 | 0 | 0 |
| 2013/11/13 | R211 | 06/02/2014 | 129.00 | Call | Bond Future | 24.7600 | 0.0248 | 8.2000 | 0.0082 | (66.882) | 0 | 0 | 0 |
| 2013/11/13 | R211 | 06/02/2014 | | | Bond Future | 129.0248 | 129.0248 | 129.0082 | 129.0082 | (0.013) | 0.0000 | 0.0000 | 522 |
| 2013/11/13 | R211 | 06/02/2014 | 129.01 | Call | Bond Future | 14.7600 | 0.0148 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2013/11/13 | R211 | 06/02/2014 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R211 | 06/02/2014 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 1.8000 | 0.0018 | 100.000 | 0 | 0 | 0 |
| 2013/11/13 | R211 | 06/02/2014 | 128.99 | Call | Bond Future | 34.7600 | 0.0348 | 18.2000 | 0.0182 | (47.641) | 0 | 0 | 0 |
| 2013/11/13 | R211 | 06/02/2014 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R212 | 06/02/2014 | | | Bond Future | 131.1709 | 131.1709 | 131.1680 | 131.1680 | (0.002) | 0.0000 | 0.0000 | 21,791 |
| 2013/11/13 | R212 | 06/02/2014 | 132.99 | Put | Bond Future | 1,819.0900 | 1.8191 | 1,822.0100 | 1.8220 | 0.161 | 0 | 0 | 0 |
| 2013/11/13 | R212 | 06/02/2014 | 133.01 | Put | Bond Future | 1,839.0900 | 1.8391 | 1,842.0100 | 1.8420 | 0.159 | 0 | 0 | 0 |
| 2013/11/13 | R212 | 06/02/2014 | 133.00 | Put | Bond Future | 1,829.0900 | 1.8291 | 1,832.0100 | 1.8320 | 0.160 | 0 | 0 | 0 |
| 2013/11/13 | R212 | 06/02/2014 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R212 | 06/02/2014 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R212 | 06/02/2014 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/02/2014 | | | Bond Future | 9.0442 | 85.5656 | 8.9121 | 86.5623 | (1.460) | 0.0000 | 0.0000 | 19,947 |
| 2013/11/13 | R213 | 06/02/2014 | 8.29 | Put | Bond Future | 6,846.6500 | 6.8466 | 6,002.9200 | 6.0029 | (12.323) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/02/2014 | 8.31 | Put | Bond Future | 6,716.0300 | 6.7160 | 5,878.1400 | 5.8781 | (12.476) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/02/2014 | 8.29 | Call | Bond Future | 911.4800 | 0.9115 | 1,064.5100 | 1.0645 | 16.789 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/02/2014 | 8.30 | Put | Bond Future | 6,781.1700 | 6.7812 | 5,940.3500 | 5.9403 | (12.399) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/02/2014 | 8.30 | Call | Bond Future | 928.6800 | 0.9287 | 1,084.6200 | 1.0846 | 16.792 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/02/2014 | 8.31 | Call | Bond Future | 946.1100 | 0.9461 | 1,104.9800 | 1.1050 | 16.792 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 12,823.5500 | 12.8236 | 12,013.4100 | 12.0134 | (6.318) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 08/05/2014 | | | Bond Future | 9.1451 | 83.1546 | 9.0088 | 84.1651 | (1.491) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 12,902.9800 | 12.9030 | 12,090.6300 | 12.0906 | (6.296) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 12,744.3600 | 12.7444 | 11,936.4500 | 11.9364 | (6.339) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 675.6900 | 0.6757 | 876.0800 | 0.8761 | 29.657 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 665.4200 | 0.6654 | 863.6000 | 0.8636 | 29.783 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 686.0800 | 0.6861 | 888.7000 | 0.8887 | 29.533 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 3,789.4900 | 3.7895 | 4,267.1500 | 4.2671 | 12.605 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 07/08/2014 | | | Bond Future | 9.2412 | 84.3162 | 9.1008 | 85.3389 | (1.519) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 3,729.2600 | 3.7293 | 4,202.1200 | 4.2021 | 12.680 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 3,759.3000 | 3.7593 | 4,234.5700 | 4.2346 | 12.643 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 6,702.4500 | 6.7025 | 6,152.6900 | 6.1527 | (8.202) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 6,610.7500 | 6.6108 | 6,065.7900 | 6.0658 | (8.244) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 6,656.4800 | 6.6565 | 6,109.1300 | 6.1091 | (8.223) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2013/11/13 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 4,075.4100 | 4.0754 | 4,624.8300 | 4.6248 | 13.481 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 7,730.3200 | 7.7303 | 7,245.7100 | 7.2457 | (6.269) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/11/2014 | | | Bond Future | 9.3453 | 81.9395 | 9.2005 | 82.9757 | (1.549) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 4,104.4200 | 4.1044 | 4,656.0200 | 4.6560 | 13.439 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 4,133.5500 | 4.1336 | 4,687.3100 | 4.6873 | 13.397 | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 7,776.9200 | 7.7769 | 7,290.1300 | 7.2901 | (6.259) | 0 | 0 | 0 |
| 2013/11/13 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 7,683.9300 | 7.6839 | 7,201.4800 | 7.2015 | (6.279) | 0 | 0 | 0 |
| 2013/11/13 | R214 | 06/02/2014 | | | Bond Future | 9.3286 | 75.1917 | 9.2174 | 76.0342 | (1.192) | 0.0000 | 0.0000 | 2,927 |
| 2013/11/13 | R214 | 06/02/2014 | 8.99 | Put | Bond Future | 4,562.8500 | 4.5629 | 3,998.7800 | 3.9988 | (12.362) | 0 | 0 | 0 |
| 2013/11/13 | R214 | 06/02/2014 | 9.01 | Put | Bond Future | 4,461.0000 | 4.4610 | 3,903.6600 | 3.9037 | (12.494) | 0 | 0 | 0 |
| 2013/11/13 | R214 | 06/02/2014 | 8.99 | Call | Bond Future | 1,946.0100 | 1.9460 | 2,224.3900 | 2.2244 | 14.305 | 0 | 0 | 0 |
| 2013/11/13 | R214 | 06/02/2014 | 9.00 | Put | Bond Future | 4,511.7300 | 4.5117 | 3,951.0200 | 3.9510 | (12.428) | 0 | 0 | 0 |
| 2013/11/13 | R214 | 06/02/2014 | 9.00 | Call | Bond Future | 1,974.4500 | 1.9744 | 2,256.1900 | 2.2562 | 14.269 | 0 | 0 | 0 |
| 2013/11/13 | R214 | 06/02/2014 | 9.01 | Call | Bond Future | 2,003.1300 | 2.0031 | 2,288.2400 | 2.2882 | 14.233 | 0 | 0 | 0 |
| 2013/11/13 | R214 | 08/05/2014 | | | Bond Future | 9.4234 | 72.8969 | 9.3087 | 73.7510 | (1.217) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 2,864.3500 | 2.8644 | 3,258.1900 | 3.2582 | 13.750 | 0 | 0 | 0 |
| 2013/11/13 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 6,154.9000 | 6.1549 | 5,692.1000 | 5.6921 | (7.519) | 0 | 0 | 0 |
| 2013/11/13 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 6,054.3500 | 6.0543 | 5,596.5000 | 5.5965 | (7.562) | 0 | 0 | 0 |
| 2013/11/13 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 6,104.4800 | 6.1045 | 5,644.1500 | 5.6441 | (7.541) | 0 | 0 | 0 |
| 2013/11/13 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 2,893.5700 | 2.8936 | 3,289.8900 | 3.2899 | 13.697 | 0 | 0 | 0 |
| 2013/11/13 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 2,835.2900 | 2.8353 | 3,226.6600 | 3.2267 | 13.804 | 0 | 0 | 0 |
| 2013/11/13 | R248 | 06/02/2014 | 9.11 | Put | Bond Future | 2,618.4600 | 2.6185 | 1,687.5600 | 1.6876 | (35.551) | 0 | 0 | 0 |
| 2013/11/13 | R248 | 06/02/2014 | | | Bond Future | 9.3758 | 97.5759 | 9.2798 | 98.5068 | (1.024) | 0.0000 | 0.0000 | 10,220 |
| 2013/11/13 | R248 | 06/02/2014 | 9.10 | Put | Bond Future | 2,719.5400 | 2.7195 | 1,788.6400 | 1.7886 | (34.230) | 0 | 0 | 0 |
| 2013/11/13 | R248 | 06/02/2014 | 9.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R248 | 06/02/2014 | 9.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R248 | 06/02/2014 | 9.09 | Put | Bond Future | 2,820.8100 | 2.8208 | 1,889.9100 | 1.8899 | (33.001) | 0 | 0 | 0 |
| 2013/11/13 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 4,251.1700 | 4.2512 | 3,307.2900 | 3.3073 | (22.203) | 0 | 0 | 0 |
| 2013/11/13 | R248 | 08/05/2014 | | | Bond Future | 9.4728 | 94.4387 | 9.3737 | 95.3826 | (1.047) | 0.0000 | 0.0000 | 0 |
| 2013/11/13 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 4,047.1000 | 4.0471 | 3,103.2200 | 3.1032 | (23.322) | 0 | 0 | 0 |
| 2013/11/13 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 4,149.0400 | 4.1490 | 3,205.1600 | 3.2052 | (22.749) | 0 | 0 | 0 |
| 2013/11/13 | R248 | 08/05/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2013/11/13 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

323769