



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/01/2014 to 03/01/2014

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | 2025 | 06/02/2014 | | | Bond Future | 110.3636 | 110.3636 | 110.3651 | 110.3651 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 2025 | 06/02/2014 | 110.99 | Put | Bond Future | 626.3800 | 0.6264 | 624.8600 | 0.6249 | (0.243) | 0 | 0 | 0 |
| 2014/01/03 | 2025 | 06/02/2014 | 111.01 | Put | Bond Future | 646.3800 | 0.6464 | 644.8600 | 0.6449 | (0.235) | 0 | 0 | 0 |
| 2014/01/03 | 2025 | 06/02/2014 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2025 | 06/02/2014 | 111.00 | Put | Bond Future | 636.3800 | 0.6364 | 634.8600 | 0.6349 | (0.239) | 0 | 0 | 0 |
| 2014/01/03 | 2025 | 06/02/2014 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2025 | 06/02/2014 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 06/02/2014 | | | Bond Future | 9.2237 | 93.3953 | 9.1973 | 93.6322 | (0.286) | 0.0000 | 0.0000 | 2,022 |
| 2014/01/03 | 2037 | 06/02/2014 | 9.38 | Call | Bond Future | 1,381.7400 | 1.3817 | 1,618.5800 | 1.6186 | 17.141 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 06/02/2014 | 9.39 | Call | Bond Future | 1,469.0300 | 1.4690 | 1,705.8700 | 1.7059 | 16.122 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 06/02/2014 | 9.37 | Call | Bond Future | 1,294.3100 | 1.2943 | 1,531.1500 | 1.5312 | 18.299 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 06/02/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 06/02/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 06/02/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 08/05/2014 | | | Bond Future | 9.3268 | 94.6235 | 9.2996 | 94.8635 | (0.292) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 465.0000 | 0.4650 | 704.9700 | 0.7050 | 51.606 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 552.0600 | 0.5521 | 792.0300 | 0.7920 | 43.468 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 377.8000 | 0.3778 | 617.7700 | 0.6178 | 63.518 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 3,287.0500 | 3.2870 | 3,043.9800 | 3.0440 | (7.395) | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 07/08/2014 | | | Bond Future | 9.4307 | 91.6477 | 9.4025 | 91.8907 | (0.298) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 3,378.3500 | 3.3783 | 3,135.2800 | 3.1353 | (7.195) | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 3,469.7900 | 3.4698 | 3,226.7200 | 3.2267 | (7.005) | 0 | 0 | 0 |
| 2014/01/03 | 2038 | 06/02/2014 | 107.00 | Call | Bond Future | 716.5300 | 0.7165 | 719.5000 | 0.7195 | 0.414 | 0 | 0 | 0 |
| 2014/01/03 | 2038 | 06/02/2014 | | | Bond Future | 107.7165 | 107.7165 | 107.7195 | 107.7195 | 0.003 | 0.0000 | 0.0000 | 24 |
| 2014/01/03 | 2038 | 06/02/2014 | 107.01 | Call | Bond Future | 706.5300 | 0.7065 | 709.5000 | 0.7095 | 0.420 | 0 | 0 | 0 |
| 2014/01/03 | 2038 | 06/02/2014 | 106.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2038 | 06/02/2014 | 107.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2038 | 06/02/2014 | 106.99 | Call | Bond Future | 726.5300 | 0.7265 | 729.5000 | 0.7295 | 0.409 | 0 | 0 | 0 |
| 2014/01/03 | 2038 | 06/02/2014 | 107.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2050 | 06/02/2014 | | | Bond Future | 113.3969 | 113.3969 | 113.3999 | 113.3999 | 0.003 | 0.0000 | 0.0000 | 472 |
| 2014/01/03 | 2050 | 06/02/2014 | 110.00 | Call | Bond Future | 3,396.9000 | 3.3969 | 3,399.9200 | 3.3999 | 0.089 | 0 | 0 | 0 |
| 2014/01/03 | 2050 | 06/02/2014 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2050 | 06/02/2014 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2050 | 06/02/2014 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | 2050 | 06/02/2014 | 110.01 | Call | Bond Future | 3,386.9000 | 3.3869 | 3,389.9200 | 3.3899 | 0.089 | 0 | 0 | 0 |
| 2014/01/03 | 2050 | 06/02/2014 | 109.99 | Call | Bond Future | 3,406.9000 | 3.4069 | 3,409.9200 | 3.4099 | 0.089 | 0 | 0 | 0 |
| 2014/01/03 | 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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|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | AL37 | 06/02/2014 | | | Index Future | 412.8760 | 412.8760 | 413.2720 | 413.2720 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | AL37 | 08/05/2014 | | | Index Future | 418.3060 | 418.3060 | 418.7070 | 418.7070 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | AL7T | 06/02/2014 | | | Index Future | 486.3270 | 486.3270 | 486.9250 | 486.9250 | 0.123 | 0.0000 | 0.0000 | 1 |
| 2014/01/03 | AL7T | 08/05/2014 | | | Index Future | 492.7230 | 492.7230 | 493.3280 | 493.3280 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | ALBI | 06/02/2014 | | | Index Future | 437.2630 | 437.2630 | 437.9790 | 437.9790 | 0.164 | 0.0000 | 0.0000 | 802 |
| 2014/01/03 | ALBI | 08/05/2014 | | | Index Future | 443.0130 | 443.0130 | 443.7390 | 443.7390 | 0.164 | 0.0000 | 0.0000 | 35 |
| 2014/01/03 | ALBI | 07/08/2014 | | | Index Future | 449.0130 | 449.0130 | 449.7480 | 449.7480 | 0.164 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | 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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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | EL28 | 06/02/2014 | | | Bond Future | 114.1698 | 114.1698 | 114.1730 | 114.1730 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | EL28 | 06/02/2014 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | EL28 | 06/02/2014 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | EL28 | 06/02/2014 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | EL28 | 06/02/2014 | 111.01 | Call | Bond Future | 3,159.8000 | 3.1598 | 3,163.0400 | 3.1630 | 0.103 | 0 | 0 | 0 |
| 2014/01/03 | EL28 | 06/02/2014 | 110.99 | Call | Bond Future | 3,179.8000 | 3.1798 | 3,183.0400 | 3.1830 | 0.102 | 0 | 0 | 0 |
| 2014/01/03 | EL28 | 06/02/2014 | 111.00 | Call | Bond Future | 3,169.8000 | 3.1698 | 3,173.0400 | 3.1730 | 0.102 | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 06/02/2014 | 9.54 | Put | Bond Future | 1,915.9900 | 1.9160 | 1,721.0800 | 1.7211 | (10.173) | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 06/02/2014 | | | Bond Future | 9.7982 | 83.2202 | 9.7715 | 83.4151 | (0.272) | 0.0000 | 0.0000 | 6,292 |
| 2014/01/03 | ES33 | 06/02/2014 | 9.56 | Put | Bond Future | 1,765.0400 | 1.7650 | 1,570.1300 | 1.5701 | (11.043) | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 06/02/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 06/02/2014 | 9.55 | Put | Bond Future | 1,840.4600 | 1.8405 | 1,645.5500 | 1.6456 | (10.590) | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 06/02/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 06/02/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 2,718.3300 | 2.7183 | 2,520.8300 | 2.5208 | (7.265) | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 08/05/2014 | | | Bond Future | 9.9208 | 80.5326 | 9.8932 | 80.7301 | (0.278) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 2,793.6200 | 2.7936 | 2,596.1200 | 2.5961 | (7.070) | 0 | 0 | 0 |
| 2014/01/03 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 2,643.1400 | 2.6431 | 2,445.6400 | 2.4456 | (7.472) | 0 | 0 | 0 |

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| 2014/01/03 | GOVI | 06/02/2014 | 439.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 06/02/2014 | | | GOVI | 436.7470 | 436.7470 | 437.4360 | 437.4360 | 0.158 | 0.0000 | 0.0000 | 477 |
| 2014/01/03 | GOVI | 06/02/2014 | 440.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 06/02/2014 | 440.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 06/02/2014 | 439.99 | Put | GOVI | 32,430.0000 | 3.2430 | 25,540.0000 | 2.5540 | (21.246) | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 06/02/2014 | 440.01 | Put | GOVI | 32,630.0000 | 3.2630 | 25,740.0000 | 2.5740 | (21.116) | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 06/02/2014 | 440.00 | Put | GOVI | 32,530.0000 | 3.2530 | 25,640.0000 | 2.5640 | (21.180) | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 4,900.0000 | 0.4900 | 11,880.0000 | 1.1880 | 142.449 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 08/05/2014 | | | GOVI | 442.4900 | 442.4900 | 443.1880 | 443.1880 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 4,800.0000 | 0.4800 | 11,780.0000 | 1.1780 | 145.417 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 5,000.0000 | 0.5000 | 11,980.0000 | 1.1980 | 139.600 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 07/08/2014 | | | GOVI | 448.4830 | 448.4830 | 449.1900 | 449.1900 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 115,070.0000 | 11.5070 | 108,000.0000 | 10.8000 | (6.144) | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 115,270.0000 | 11.5270 | 108,200.0000 | 10.8200 | (6.133) | 0 | 0 | 0 |
| 2014/01/03 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 115,170.0000 | 11.5170 | 108,100.0000 | 10.8100 | (6.139) | 0 | 0 | 0 |
| 2014/01/03 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | IGOV | 06/02/2014 | | | Index Future | 201.9480 | 201.9480 | 201.9410 | 201.9410 | (0.003) | 0.0000 | 0.0000 | 1,333 |
| 2014/01/03 | IGOV | 08/05/2014 | | | Index Future | 204.6280 | 204.6280 | 204.6210 | 204.6210 | (0.003) | 0.0000 | 0.0000 | 7 |
| 2014/01/03 | ILBI | 06/02/2014 | | | Index Future | 546.6290 | 546.6290 | 546.6290 | 546.6290 | 0.000 | 0.0000 | 0.0000 | 190 |
| 2014/01/03 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | JBAF | 15/01/2014 | | | Jibar Tradeable Future | 5.2400 | 94.7600 | 5.2300 | 94.7700 | (0.191) | 0.0000 | 0.0000 | 1,000 |
| 2014/01/03 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.2900 | 94.7100 | 5.2600 | 94.7400 | (0.567) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.3600 | 94.6400 | 5.3300 | 94.6700 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 5.4300 | 94.5700 | 5.3900 | 94.6100 | (0.737) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | JBAF | 21/05/2014 | | | Jibar Tradeable Future | 5.5500 | 94.4500 | 5.5100 | 94.4900 | (0.721) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.6500 | 94.3500 | 5.5900 | 94.4100 | (1.062) | 0.0000 | 0.0000 | 1,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 5.9800 | 94.0200 | 5.9400 | 94.0600 | (0.669) | 0.0000 | 0.0000 | 1,000 |
| 2014/01/03 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.3300 | 93.6700 | 6.2700 | 93.7300 | (0.948) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 6.6600 | 93.3400 | 6.5700 | 93.4300 | (1.351) | 0.0000 | 0.0000 | 150 |
| 2014/01/03 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.9700 | 93.0300 | 6.8800 | 93.1200 | (1.291) | 0.0000 | 0.0000 | 3,200 |
| 2014/01/03 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 7.2500 | 92.7500 | 7.1600 | 92.8400 | (1.241) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 7.5200 | 92.4800 | 7.4500 | 92.5500 | (0.931) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R023 | 06/02/2014 | | | Bond Future | 8.0066 | 101.8747 | 7.9851 | 102.0099 | (0.269) | 0.0000 | 0.0000 | 11,257 |
| 2014/01/03 | R023 | 06/02/2014 | 7.84 | Put | Bond Future | 1,054.5500 | 1.0545 | 919.3100 | 0.9193 | (12.824) | 0 | 0 | 0 |
| 2014/01/03 | R023 | 06/02/2014 | 7.86 | Put | Bond Future | 927.2300 | 0.9272 | 791.9900 | 0.7920 | (14.585) | 0 | 0 | 0 |
| 2014/01/03 | R023 | 06/02/2014 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R023 | 06/02/2014 | 7.85 | Put | Bond Future | 990.8700 | 0.9909 | 855.6300 | 0.8556 | (13.649) | 0 | 0 | 0 |
| 2014/01/03 | R023 | 06/02/2014 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R023 | 06/02/2014 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R023 | 08/05/2014 | | | Bond Future | 8.1114 | 99.2979 | 8.0890 | 99.4350 | (0.276) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 3,256.7700 | 3.2568 | 3,119.6900 | 3.1197 | (4.209) | 0 | 0 | 0 |
| 2014/01/03 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 3,129.3200 | 3.1293 | 2,992.2400 | 2.9922 | (4.381) | 0 | 0 | 0 |
| 2014/01/03 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 3,193.0200 | 3.1930 | 3,055.9400 | 3.0559 | (4.293) | 0 | 0 | 0 |
| 2014/01/03 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/02/2014 | 5.64 | Call | Bond Future | 31.4600 | 0.0315 | 34.6200 | 0.0346 | 10.045 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/02/2014 | 5.65 | Put | Bond Future | 1,077.6000 | 1.0776 | 1,026.5100 | 1.0265 | (4.741) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/02/2014 | | | Bond Future | 6.2991 | 116.2659 | 6.2651 | 116.3203 | (0.540) | 0.0000 | 0.0000 | 32,191 |
| 2014/01/03 | R157 | 06/02/2014 | 5.65 | Call | Bond Future | 32.9500 | 0.0329 | 36.2500 | 0.0363 | 10.015 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/02/2014 | 5.66 | Call | Bond Future | 34.5000 | 0.0345 | 37.9400 | 0.0379 | 9.971 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/02/2014 | 5.64 | Put | Bond Future | 1,092.3100 | 1.0923 | 1,041.0800 | 1.0411 | (4.690) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/02/2014 | 5.66 | Put | Bond Future | 1,062.9600 | 1.0630 | 1,012.0100 | 1.0120 | (4.793) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 62.1600 | 0.0622 | 66.7900 | 0.0668 | 7.449 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 08/05/2014 | | | Bond Future | 6.4984 | 110.9873 | 6.4574 | 111.0424 | (0.630) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 63.4900 | 0.0635 | 68.2100 | 0.0682 | 7.434 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 60.8500 | 0.0608 | 65.3900 | 0.0654 | 7.461 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 1,828.6700 | 1.8287 | 1,778.1900 | 1.7782 | (2.760) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 1,841.1200 | 1.8411 | 1,790.5500 | 1.7906 | (2.747) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 1,816.2400 | 1.8162 | 1,765.8500 | 1.7659 | (2.774) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 633.1800 | 0.6332 | 604.6600 | 0.6047 | (4.504) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 07/08/2014 | | | Bond Future | 6.7409 | 112.4909 | 6.6899 | 112.5467 | (0.756) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 638.6300 | 0.6386 | 609.9600 | 0.6100 | (4.489) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 642.7700 | 0.6428 | 669.6800 | 0.6697 | 4.187 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 648.5600 | 0.6486 | 675.6200 | 0.6756 | 4.172 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 654.0300 | 0.6540 | 681.2400 | 0.6812 | 4.160 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 643.7600 | 0.6438 | 614.9400 | 0.6149 | (4.477) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 1,083.0200 | 1.0830 | 1,043.9800 | 1.0440 | (3.605) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/11/2014 | | | Bond Future | 7.0906 | 107.2543 | 7.0236 | 107.3107 | (0.945) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 1,071.3600 | 1.0714 | 1,032.5300 | 1.0325 | (3.624) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 1,077.1800 | 1.0772 | 1,038.2500 | 1.0383 | (3.614) | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 326.6900 | 0.3267 | 344.2300 | 0.3442 | 5.369 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 321.3400 | 0.3213 | 338.6700 | 0.3387 | 5.393 | 0 | 0 | 0 |
| 2014/01/03 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 324.0100 | 0.3240 | 341.4500 | 0.3415 | 5.383 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/02/2014 | 8.75 | Put | Bond Future | 711.4800 | 0.7115 | 628.2000 | 0.6282 | (11.705) | 0 | 0 | 250 |
| 2014/01/03 | R186 | 06/02/2014 | | | Bond Future | 8.3284 | 118.4198 | 8.2969 | 118.6946 | (0.378) | 0.0000 | 0.0000 | 61,546 |
| 2014/01/03 | R186 | 06/02/2014 | 7.75 | Call | Bond Future | 403.7200 | 0.4037 | 430.8900 | 0.4309 | 6.730 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/02/2014 | 7.74 | Put | Bond Future | 5,676.8400 | 5.6768 | 5,428.2600 | 5.4283 | (4.379) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/02/2014 | 7.76 | Put | Bond Future | 5,519.8500 | 5.5199 | 5,273.0900 | 5.2731 | (4.470) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/02/2014 | 7.75 | Put | Bond Future | 5,598.1100 | 5.5981 | 5,350.4300 | 5.3504 | (4.424) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/02/2014 | 8.75 | Call | Bond Future | 4,304.3300 | 4.3043 | 4,495.9000 | 4.4959 | 4.451 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/02/2014 | 7.76 | Call | Bond Future | 417.9700 | 0.4180 | 446.0600 | 0.4461 | 6.721 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/02/2014 | 7.74 | Call | Bond Future | 389.8500 | 0.3898 | 416.1200 | 0.4161 | 6.738 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 9,508.8900 | 9.5089 | 9,280.7100 | 9.2807 | (2.400) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 8.25 | Put | Bond Future | 4,857.6800 | 4.8577 | 4,691.5800 | 4.6916 | (3.419) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | | | Bond Future | 8.4317 | 119.9770 | 8.3990 | 120.2555 | (0.387) | 0.0000 | 0.0000 | 740 |
| 2014/01/03 | R186 | 08/05/2014 | 9.25 | Put | Bond Future | 1,544.7700 | 1.5448 | 1,466.1800 | 1.4662 | (5.087) | 0 | 0 | 8,000 |
| 2014/01/03 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 12,832.1500 | 12.8321 | 12,580.9900 | 12.5810 | (1.957) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 9.00 | Put | Bond Future | 2,113.2200 | 2.1132 | 2,015.1200 | 2.0151 | (4.642) | 0 | 0 | 400 |
| 2014/01/03 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 596.3900 | 0.5964 | 624.1700 | 0.6242 | 4.658 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 4,326.4800 | 4.3265 | 4,462.3000 | 4.4623 | 3.139 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 607.2700 | 0.6073 | 635.5000 | 0.6355 | 4.649 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 9.25 | Call | Bond Future | 8,225.2400 | 8.2252 | 8,425.1400 | 8.4251 | 2.430 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 8.25 | Call | Bond Future | 3,297.1000 | 3.2971 | 3,409.4900 | 3.4095 | 3.409 | 0 | 0 | 8,000 |
| 2014/01/03 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 585.6700 | 0.5857 | 613.0000 | 0.6130 | 4.666 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 3,747.1300 | 3.7471 | 3,604.4600 | 3.6045 | (3.807) | 0 | 0 | 1,933 |
| 2014/01/03 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 12,658.3800 | 12.6584 | 12,408.1200 | 12.4081 | (1.977) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 1,187.2300 | 1.1872 | 1,237.5400 | 1.2375 | 4.238 | 0 | 0 | 1,933 |
| 2014/01/03 | R186 | 08/05/2014 | 9.00 | Call | Bond Future | 6,811.5700 | 6.8116 | 6,991.9600 | 6.9920 | 2.648 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 12,745.1300 | 12.7451 | 12,494.4200 | 12.4944 | (1.967) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 3,997.1200 | 3.9971 | 4,116.9800 | 4.1170 | 2.999 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | | | Bond Future | 8.5332 | 116.3117 | 8.4993 | 116.5939 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 3,458.3800 | 3.4584 | 3,342.1800 | 3.3422 | (3.360) | 0 | 0 | 840 |
| 2014/01/03 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 3,923.4600 | 3.9235 | 4,041.7900 | 4.0418 | 3.016 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 3,960.1900 | 3.9602 | 4,079.2800 | 4.0793 | 3.007 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 5,970.6700 | 5.9707 | 5,806.7900 | 5.8068 | (2.745) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 6,613.0900 | 6.6131 | 6,779.1000 | 6.7791 | 2.510 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 5,874.0500 | 5.8740 | 5,711.7000 | 5.7117 | (2.764) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 5,922.2200 | 5.9222 | 5,759.1000 | 5.7591 | (2.754) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 3,812.2700 | 3.8123 | 3,921.3300 | 3.9213 | 2.861 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 7,867.1300 | 7.8671 | 7,690.8900 | 7.6909 | (2.240) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | | | Bond Future | 8.6332 | 117.9369 | 8.5980 | 118.2229 | (0.407) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | 9.17 | Call | Bond Future | 8,012.9700 | 8.0130 | 8,188.6800 | 8.1887 | 2.193 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 3,845.0400 | 3.8450 | 3,954.7600 | 3.9548 | 2.854 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 3,877.9700 | 3.8780 | 3,988.3500 | 3.9883 | 2.846 | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | 9.17 | Put | Bond Future | 3,764.8100 | 3.7648 | 3,654.5600 | 3.6546 | (2.928) | 0 | 0 | 2,010 |
| 2014/01/03 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 7,919.6700 | 7.9197 | 7,742.7700 | 7.7428 | (2.234) | 0 | 0 | 0 |
| 2014/01/03 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 7,814.8400 | 7.8148 | 7,639.2600 | 7.6393 | (2.247) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | R197 | 06/02/2014 | | | Bond Future | 277.1402 | 277.1402 | 277.1431 | 277.1431 | 0.001 | 0.0000 | 0.0000 | 2,049 |
| 2014/01/03 | R197 | 06/02/2014 | 280.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R197 | 06/02/2014 | 279.99 | Put | Bond Future | 2,849.7600 | 2.8498 | 2,846.9100 | 2.8469 | (0.100) | 0 | 0 | 0 |
| 2014/01/03 | R197 | 06/02/2014 | 280.01 | Put | Bond Future | 2,869.7600 | 2.8698 | 2,866.9100 | 2.8669 | (0.099) | 0 | 0 | 0 |
| 2014/01/03 | R197 | 06/02/2014 | 280.00 | Put | Bond Future | 2,859.7600 | 2.8598 | 2,856.9100 | 2.8569 | (0.100) | 0 | 0 | 0 |
| 2014/01/03 | R197 | 06/02/2014 | 280.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R197 | 06/02/2014 | 279.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 06/02/2014 | 5.24 | Put | Bond Future | 90.0000 | 0.0900 | 80.2100 | 0.0802 | (10.878) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 06/02/2014 | | | Bond Future | 5.0607 | 104.2958 | 5.0334 | 104.3191 | (0.539) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R201 | 06/02/2014 | 5.26 | Put | Bond Future | 84.3500 | 0.0844 | 74.9700 | 0.0750 | (11.120) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 06/02/2014 | 5.24 | Call | Bond Future | 242.3900 | 0.2424 | 255.8200 | 0.2558 | 5.541 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 06/02/2014 | 5.25 | Put | Bond Future | 87.2000 | 0.0872 | 77.6100 | 0.0776 | (10.998) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 06/02/2014 | 5.25 | Call | Bond Future | 248.0800 | 0.2481 | 261.7100 | 0.2617 | 5.494 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 06/02/2014 | 5.26 | Call | Bond Future | 253.7200 | 0.2537 | 267.5600 | 0.2676 | 5.455 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 08/05/2014 | | | Bond Future | 4.9610 | 105.6674 | 4.9221 | 105.6909 | (0.785) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 177.0400 | 0.1770 | 186.0900 | 0.1861 | 5.112 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 179.5600 | 0.1796 | 188.7000 | 0.1887 | 5.090 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 174.5500 | 0.1745 | 183.5000 | 0.1835 | 5.127 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 301.2800 | 0.3013 | 286.8700 | 0.2869 | (4.783) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 304.8200 | 0.3048 | 290.3200 | 0.2903 | (4.757) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 308.3900 | 0.3084 | 293.7900 | 0.2938 | (4.734) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 104.1800 | 0.1042 | 96.6700 | 0.0967 | (7.209) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 07/08/2014 | | | Bond Future | 4.5720 | 102.6900 | 4.5065 | 102.7137 | (1.432) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 105.2900 | 0.1053 | 97.7300 | 0.0977 | (7.180) | 0 | 0 | 0 |
| 2014/01/03 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 371.0900 | 0.3711 | 387.3200 | 0.3873 | 4.374 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 366.1200 | 0.3661 | 382.2300 | 0.3822 | 4.400 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 368.6000 | 0.3686 | 384.7800 | 0.3848 | 4.390 | 0 | 0 | 0 |
| 2014/01/03 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 106.4200 | 0.1064 | 98.7900 | 0.0988 | (7.170) | 0 | 0 | 0 |
| 2014/01/03 | R202 | 06/02/2014 | 208.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R202 | 06/02/2014 | | | Bond Future | 214.1201 | 214.1201 | 214.1242 | 214.1242 | 0.002 | 0.0000 | 0.0000 | 44,679 |
| 2014/01/03 | R202 | 06/02/2014 | 209.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R202 | 06/02/2014 | 208.99 | Call | Bond Future | 5,130.1100 | 5.1301 | 5,134.2500 | 5.1342 | 0.081 | 0 | 0 | 0 |
| 2014/01/03 | R202 | 06/02/2014 | 209.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R202 | 06/02/2014 | 209.00 | Call | Bond Future | 5,120.1100 | 5.1201 | 5,124.2500 | 5.1242 | 0.081 | 0 | 0 | 0 |
| 2014/01/03 | R202 | 06/02/2014 | 209.01 | Call | Bond Future | 5,110.1100 | 5.1101 | 5,114.2500 | 5.1143 | 0.081 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/02/2014 | | | Bond Future | 7.0612 | 107.0964 | 7.0338 | 107.1840 | (0.388) | 0.0000 | 0.0000 | 10,389 |
| 2014/01/03 | R203 | 06/02/2014 | 5.95 | Put | Bond Future | 3,629.0700 | 3.6291 | 3,541.8100 | 3.5418 | (2.404) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/02/2014 | 6.14 | Put | Bond Future | 3,008.0200 | 3.0080 | 2,921.4600 | 2.9215 | (2.878) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/02/2014 | 6.16 | Put | Bond Future | 2,943.6000 | 2.9436 | 2,857.1600 | 2.8572 | (2.937) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/02/2014 | 6.84 | Put | Bond Future | 1,030.2100 | 1.0302 | 963.8800 | 0.9639 | (6.438) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/02/2014 | 6.15 | Put | Bond Future | 2,975.7800 | 2.9758 | 2,889.2800 | 2.8893 | (2.907) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/02/2014 | 5.95 | Call | Bond Future | 4.2700 | 0.0043 | 4.5300 | 0.0045 | 6.089 | 0 | 0 | 16 |
| 2014/01/03 | R203 | 06/02/2014 | 6.16 | Call | Bond Future | 15.6300 | 0.0156 | 16.7100 | 0.0167 | 6.910 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/02/2014 | 6.84 | Call | Bond Future | 320.8300 | 0.3208 | 342.0200 | 0.3420 | 6.605 | 0 | 0 | 13 |
| 2014/01/03 | R203 | 06/02/2014 | 6.14 | Call | Bond Future | 13.9200 | 0.0139 | 14.8800 | 0.0149 | 6.897 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | R203 | 06/02/2014 | 6.15 | Call | Bond Future | 14.7500 | 0.0148 | 15.7700 | 0.0158 | 6.915 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 908.2700 | 0.9083 | 867.1700 | 0.8672 | (4.525) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 77.0700 | 0.0771 | 81.4200 | 0.0814 | 5.644 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 684.6300 | 0.6846 | 712.3800 | 0.7124 | 4.053 | 0 | 0 | 29 |
| 2014/01/03 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 73.3700 | 0.0734 | 77.5300 | 0.0775 | 5.670 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | | | Bond Future | 7.2103 | 104.3446 | 7.1805 | 104.4333 | (0.413) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 4,510.2100 | 4.5102 | 4,425.8800 | 4.4259 | (1.870) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 1,794.6700 | 1.7947 | 1,733.7400 | 1.7337 | (3.395) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 4,539.7200 | 4.5397 | 4,455.2900 | 4.4553 | (1.860) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 4,569.2700 | 4.5693 | 4,484.7500 | 4.4848 | (1.850) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 1,471.4600 | 1.4715 | 1,519.0400 | 1.5190 | 3.234 | 0 | 0 | 16 |
| 2014/01/03 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 75.2000 | 0.0752 | 79.4500 | 0.0795 | 5.652 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 1,335.8800 | 1.3359 | 1,376.7200 | 1.3767 | 3.057 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | | | Bond Future | 7.3656 | 105.7581 | 7.3331 | 105.8479 | (0.441) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 1,349.3400 | 1.3493 | 1,390.4600 | 1.3905 | 3.047 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 2,263.8600 | 2.2639 | 2,202.5100 | 2.2025 | (2.710) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 1,531.5900 | 1.5316 | 1,482.3800 | 1.4824 | (3.213) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 1,503.0600 | 1.5031 | 1,454.4100 | 1.4544 | (3.237) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 1,517.2800 | 1.5173 | 1,468.3500 | 1.4684 | (3.225) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 1,322.4900 | 1.3225 | 1,363.0500 | 1.3631 | 3.067 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 798.8100 | 0.7988 | 827.2300 | 0.8272 | 3.558 | 0 | 0 | 46 |
| 2014/01/03 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 860.3400 | 0.8603 | 889.0000 | 0.8890 | 3.331 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/11/2014 | | | Bond Future | 7.5378 | 103.0748 | 7.5021 | 103.1657 | (0.473) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 842.9600 | 0.8430 | 871.1900 | 0.8712 | 3.349 | 0 | 0 | 45 |
| 2014/01/03 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 851.6200 | 0.8516 | 880.0700 | 0.8801 | 3.341 | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 2,639.4100 | 2.6394 | 2,576.7300 | 2.5767 | (2.375) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 2,604.7500 | 2.6048 | 2,542.5000 | 2.5425 | (2.390) | 0 | 0 | 0 |
| 2014/01/03 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 2,622.0500 | 2.6220 | 2,559.5900 | 2.5596 | (2.382) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/02/2014 | 6.39 | Call | Bond Future | 29.9400 | 0.0299 | 31.6200 | 0.0316 | 5.611 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/02/2014 | | | Bond Future | 7.3076 | 103.9172 | 7.2806 | 104.0277 | (0.369) | 0.0000 | 0.0000 | 29,549 |
| 2014/01/03 | R204 | 06/02/2014 | 6.40 | Call | Bond Future | 31.5200 | 0.0315 | 33.2900 | 0.0333 | 5.615 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/02/2014 | 6.41 | Call | Bond Future | 33.1600 | 0.0332 | 35.0300 | 0.0350 | 5.639 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/02/2014 | 6.39 | Put | Bond Future | 3,875.6900 | 3.8757 | 3,766.8600 | 3.7669 | (2.808) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/02/2014 | 6.41 | Put | Bond Future | 3,793.2300 | 3.7932 | 3,684.5900 | 3.6846 | (2.864) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/02/2014 | 6.40 | Put | Bond Future | 3,834.4200 | 3.8344 | 3,725.6800 | 3.7257 | (2.836) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 08/05/2014 | | | Bond Future | 7.4394 | 105.2838 | 7.4107 | 105.3958 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 145.6100 | 0.1456 | 152.7300 | 0.1527 | 4.890 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 148.8700 | 0.1489 | 156.1400 | 0.1561 | 4.883 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 142.4100 | 0.1424 | 149.3900 | 0.1494 | 4.901 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 5,734.1600 | 5.7342 | 5,629.2800 | 5.6293 | (1.829) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 5,772.5100 | 5.7725 | 5,667.4900 | 5.6675 | (1.819) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 5,695.8800 | 5.6959 | 5,591.1500 | 5.5912 | (1.839) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 07/08/2014 | | | Bond Future | 7.5737 | 102.6791 | 7.5430 | 102.7925 | (0.405) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 2,320.3200 | 2.3203 | 2,256.1900 | 2.2562 | (2.764) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 2,281.1200 | 2.2811 | 2,217.6300 | 2.2176 | (2.783) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 2,300.6600 | 2.3007 | 2,236.8500 | 2.2369 | (2.774) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 2,476.5900 | 2.4766 | 2,536.7400 | 2.5367 | 2.429 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 1,860.4200 | 1.8604 | 1,910.3100 | 1.9103 | 2.682 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 1,825.4100 | 1.8254 | 1,874.6600 | 1.8747 | 2.698 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 1,718.7900 | 1.7188 | 1,665.5600 | 1.6656 | (3.097) | 0 | 0 | 530 |
| 2014/01/03 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 1,842.8600 | 1.8429 | 1,892.4300 | 1.8924 | 2.690 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 7.99 | Put | Bond Future | 2,014.0100 | 2.0140 | 1,961.5300 | 1.9615 | (2.606) | 0 | 0 | 1,270 |
| 2014/01/03 | R204 | 06/11/2014 | | | Bond Future | 7.7112 | 104.1136 | 7.6783 | 104.2285 | (0.427) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 3,919.6700 | 3.9197 | 3,841.5800 | 3.8416 | (1.992) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 3,872.8600 | 3.8729 | 3,795.2600 | 3.7953 | (2.004) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 1,365.2100 | 1.3652 | 1,401.9700 | 1.4020 | 2.693 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 3,896.2300 | 3.8962 | 3,818.3800 | 3.8184 | (1.998) | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 7.99 | Call | Bond Future | 2,980.9400 | 2.9809 | 3,043.3100 | 3.0433 | 2.092 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 1,377.7200 | 1.3777 | 1,414.7200 | 1.4147 | 2.686 | 0 | 0 | 0 |
| 2014/01/03 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 1,390.3000 | 1.3903 | 1,427.5500 | 1.4275 | 2.679 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/02/2014 | | | Bond Future | 7.6009 | 98.8827 | 7.5793 | 98.9835 | (0.285) | 0.0000 | 0.0000 | 22,098 |
| 2014/01/03 | R207 | 06/02/2014 | 6.65 | Call | Bond Future | 43.5400 | 0.0435 | 44.5000 | 0.0445 | 2.205 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/02/2014 | 6.64 | Put | Bond Future | 4,640.6100 | 4.6406 | 4,540.6400 | 4.5406 | (2.154) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/02/2014 | 6.66 | Put | Bond Future | 4,546.2900 | 4.5463 | 4,446.4500 | 4.4464 | (2.196) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/02/2014 | 6.65 | Put | Bond Future | 4,593.3900 | 4.5934 | 4,493.4800 | 4.4935 | (2.175) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/02/2014 | 6.66 | Call | Bond Future | 45.6000 | 0.0456 | 46.6300 | 0.0466 | 2.259 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/02/2014 | 6.64 | Call | Bond Future | 41.5600 | 0.0416 | 42.4600 | 0.0425 | 2.166 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 7,330.7200 | 7.3307 | 7,233.6300 | 7.2336 | (1.324) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 7,240.2000 | 7.2402 | 7,143.3200 | 7.1433 | (1.338) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 08/05/2014 | | | Bond Future | 7.7284 | 100.1831 | 7.7056 | 100.2852 | (0.296) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 7,285.4200 | 7.2854 | 7,188.4300 | 7.1884 | (1.331) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 159.0000 | 0.1590 | 164.1700 | 0.1642 | 3.252 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 162.4200 | 0.1624 | 167.7000 | 0.1677 | 3.251 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 155.6400 | 0.1556 | 160.7100 | 0.1607 | 3.258 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 2,135.9600 | 2.1360 | 2,178.8800 | 2.1789 | 2.009 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 2,833.6600 | 2.8337 | 2,773.3800 | 2.7734 | (2.127) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 07/08/2014 | | | Bond Future | 7.8578 | 97.8999 | 7.8336 | 98.0034 | (0.308) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 2,155.6700 | 2.1557 | 2,198.8700 | 2.1989 | 2.004 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 2,175.4900 | 2.1755 | 2,218.9700 | 2.2190 | 1.999 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 2,857.1100 | 2.8571 | 2,796.5500 | 2.7965 | (2.120) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 2,810.3400 | 2.8103 | 2,750.3400 | 2.7503 | (2.135) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 4,454.8500 | 4.4549 | 4,385.3900 | 4.3854 | (1.559) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/11/2014 | | | Bond Future | 7.9833 | 99.2678 | 7.9577 | 99.3726 | (0.320) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 4,481.6900 | 4.4817 | 4,412.0200 | 4.4120 | (1.555) | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 1,859.7300 | 1.8597 | 1,895.0600 | 1.8951 | 1.900 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 1,828.8700 | 1.8289 | 1,863.7600 | 1.8638 | 1.908 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 1,844.2500 | 1.8443 | 1,879.3700 | 1.8794 | 1.904 | 0 | 0 | 0 |
| 2014/01/03 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 4,508.6500 | 4.5087 | 4,438.7500 | 4.4388 | (1.550) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/02/2014 | 6.74 | Put | Bond Future | 5,577.6800 | 5.5777 | 5,465.6000 | 5.4656 | (2.009) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/02/2014 | | | Bond Future | 7.7679 | 96.9780 | 7.7463 | 97.0906 | (0.278) | 0.0000 | 0.0000 | 11,157 |
| 2014/01/03 | R208 | 06/02/2014 | 6.75 | Put | Bond Future | 5,523.1100 | 5.5231 | 5,411.0800 | 5.4111 | (2.028) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/02/2014 | 6.76 | Put | Bond Future | 5,468.7100 | 5.4687 | 5,356.7200 | 5.3567 | (2.048) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/02/2014 | 6.74 | Call | Bond Future | 25.8200 | 0.0258 | 26.3500 | 0.0263 | 2.053 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | R208 | 06/02/2014 | 6.75 | Call | Bond Future | 27.1600 | 0.0272 | 27.7400 | 0.0277 | 2.135 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/02/2014 | 6.76 | Call | Bond Future | 28.6300 | 0.0286 | 29.2500 | 0.0292 | 2.166 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 143.7500 | 0.1438 | 148.6200 | 0.1486 | 3.388 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 08/05/2014 | | | Bond Future | 7.8816 | 94.8574 | 7.8590 | 94.9715 | (0.287) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 137.3600 | 0.1374 | 142.0300 | 0.1420 | 3.400 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 8,496.0400 | 8.4960 | 8,386.8000 | 8.3868 | (1.286) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 8,548.8100 | 8.5488 | 8,439.4600 | 8.4395 | (1.279) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 8,601.6500 | 8.6016 | 8,492.2100 | 8.4922 | (1.272) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 140.5300 | 0.1405 | 145.2900 | 0.1453 | 3.387 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 3,435.6500 | 3.4356 | 3,498.6400 | 3.4986 | 1.833 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | | | Bond Future | 7.9952 | 96.1424 | 7.9716 | 96.2579 | (0.296) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 2,227.4600 | 2.2275 | 2,274.5200 | 2.2745 | 2.113 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 3,212.4600 | 3.2125 | 3,143.6800 | 3.1437 | (2.141) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 3,157.9300 | 3.1579 | 3,089.8100 | 3.0898 | (2.157) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 3,185.1100 | 3.1851 | 3,116.6600 | 3.1167 | (2.149) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 2,060.2200 | 2.0602 | 2,007.7000 | 2.0077 | (2.549) | 0 | 0 | 630 |
| 2014/01/03 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 2,249.6100 | 2.2496 | 2,297.0000 | 2.2970 | 2.107 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 2,205.4400 | 2.2054 | 2,252.1700 | 2.2522 | 2.119 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 1,789.0600 | 1.7891 | 1,826.7400 | 1.8267 | 2.106 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | | | Bond Future | 8.1107 | 94.0889 | 8.0858 | 94.2059 | (0.306) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 1,755.0700 | 1.7551 | 1,792.2200 | 1.7922 | 2.117 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 1,772.0100 | 1.7720 | 1,809.4300 | 1.8094 | 2.112 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | 8.50 | Put | Bond Future | 2,304.9400 | 2.3049 | 2,254.4200 | 2.2544 | (2.192) | 0 | 0 | 1,520 |
| 2014/01/03 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 4,977.2800 | 4.9773 | 4,897.4000 | 4.8974 | (1.605) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 4,913.2300 | 4.9132 | 4,833.8800 | 4.8339 | (1.615) | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | 8.50 | Call | Bond Future | 4,115.1700 | 4.1152 | 4,181.6800 | 4.1817 | 1.616 | 0 | 0 | 0 |
| 2014/01/03 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 4,945.1900 | 4.9452 | 4,865.5800 | 4.8656 | (1.610) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/02/2014 | 8.56 | Call | Bond Future | 429.3600 | 0.4294 | 447.7500 | 0.4477 | 4.283 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/02/2014 | | | Bond Future | 9.1313 | 75.1067 | 9.1050 | 75.3015 | (0.288) | 0.0000 | 0.0000 | 23,535 |
| 2014/01/03 | R209 | 06/02/2014 | 8.54 | Call | Bond Future | 402.8100 | 0.4028 | 420.0000 | 0.4200 | 4.268 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/02/2014 | 8.55 | Call | Bond Future | 415.9300 | 0.4159 | 433.7100 | 0.4337 | 4.275 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/02/2014 | 8.54 | Put | Bond Future | 4,982.0400 | 4.9820 | 4,804.4800 | 4.8045 | (3.564) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/02/2014 | 8.56 | Put | Bond Future | 4,846.4700 | 4.8465 | 4,670.1100 | 4.6701 | (3.639) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/02/2014 | 8.55 | Put | Bond Future | 4,914.0300 | 4.9140 | 4,737.0600 | 4.7371 | (3.601) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 9.63 | Call | Bond Future | 5,034.9100 | 5.0349 | 5,151.6600 | 5.1517 | 2.319 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | | | Bond Future | 9.2256 | 72.9499 | 9.1985 | 73.1473 | (0.294) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 9.00 | Put | Bond Future | 4,371.3200 | 4.3713 | 4,249.5300 | 4.2495 | (2.786) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 9.50 | Call | Bond Future | 4,497.2800 | 4.4973 | 4,605.8100 | 4.6058 | 2.413 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 480.0400 | 0.4800 | 497.4200 | 0.4974 | 3.621 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 9.75 | Put | Bond Future | 1,896.5900 | 1.8966 | 1,823.2700 | 1.8233 | (3.866) | 0 | 0 | 7,262 |
| 2014/01/03 | R209 | 08/05/2014 | 9.85 | Put | Bond Future | 1,678.0300 | 1.6780 | 1,610.5400 | 1.6105 | (4.022) | 0 | 0 | 10,000 |
| 2014/01/03 | R209 | 08/05/2014 | 8.50 | Put | Bond Future | 6,996.3800 | 6.9964 | 6,844.0300 | 6.8440 | (2.178) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 489.0900 | 0.4891 | 506.7600 | 0.5068 | 3.613 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 9.50 | Put | Bond Future | 2,546.8000 | 2.5468 | 2,457.9700 | 2.4580 | (3.488) | 0 | 0 | 640 |
| 2014/01/03 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 471.1300 | 0.4711 | 488.2000 | 0.4882 | 3.623 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 11,651.5100 | 11.6515 | 11,471.5300 | 11.4715 | (1.545) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 9.63 | Put | Bond Future | 2,189.3200 | 2.1893 | 2,108.7100 | 2.1087 | (3.682) | 0 | 0 | 883 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | R209 | 08/05/2014 | 9.85 | Call | Bond Future | 5,997.7800 | | 5.9978 | 6,127.6500 | 6.1276 | 2.165 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 11,733.2600 | | 11.7333 | 11,552.9700 | 11.5530 | (1.537) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 9.75 | Call | Bond Future | 5,552.5000 | | 5.5525 | 5,676.5400 | 5.6765 | 2.234 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 08/05/2014 | 8.50 | Call | Bond Future | 1,412.0800 | | 1.4121 | 1,457.0900 | 1.4571 | 3.187 | 0 | 0 | 640 |
| 2014/01/03 | R209 | 08/05/2014 | 9.00 | Call | Bond Future | 2,703.7500 | | 2.7038 | 2,779.3200 | 2.7793 | 2.795 | 0 | 0 | 640 |
| 2014/01/03 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 11,570.0400 | | 11.5700 | 11,390.3500 | 11.3904 | (1.553) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 5,636.6400 | | 5.6366 | 5,518.9200 | 5.5189 | (2.088) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 07/08/2014 | | | Bond Future | 9.3181 | | 73.9382 | 9.2902 | 74.1381 | (0.300) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 5,549.8100 | | 5.5498 | 5,433.1100 | 5.4331 | (2.103) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 5,593.0900 | | 5.5931 | 5,475.8900 | 5.4759 | (2.095) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 3,636.6100 | | 3.6366 | 3,719.3300 | 3.7193 | 2.275 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 3,667.7900 | | 3.6678 | 3,751.0100 | 3.7510 | 2.269 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 3,605.5800 | | 3.6056 | 3,687.7800 | 3.6878 | 2.280 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/11/2014 | | | Bond Future | 9.4101 | | 71.8263 | 9.3814 | 72.0289 | (0.306) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 6,991.4600 | | 6.9915 | 6,871.2800 | 6.8713 | (1.719) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 6,900.6500 | | 6.9007 | 6,781.3500 | 6.7813 | (1.729) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 6,945.9400 | | 6.9459 | 6,826.2000 | 6.8262 | (1.724) | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 3,938.7700 | | 3.9388 | 4,021.1900 | 4.0212 | 2.093 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 3,968.2500 | | 3.9682 | 4,051.1100 | 4.0511 | 2.088 | 0 | 0 | 0 |
| 2014/01/03 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 3,997.8500 | | 3.9979 | 4,081.1500 | 4.0812 | 2.084 | 0 | 0 | 0 |
| 2014/01/03 | R210 | 06/02/2014 | 161.51 | Put | Bond Future | 1.8300 | | 0.0018 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/01/03 | R210 | 06/02/2014 | | | Bond Future | 161.5082 | | 161.5082 | 161.5112 | 161.5112 | 0.002 | 0.0000 | 0.0000 | 1,319 |
| 2014/01/03 | R210 | 06/02/2014 | 161.50 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R210 | 06/02/2014 | 161.51 | Call | Bond Future | 0.0000 | | 0.0000 | 1.2100 | 0.0012 | 100.000 | 0 | 0 | 0 |
| 2014/01/03 | R210 | 06/02/2014 | 161.49 | Call | Bond Future | 18.1700 | | 0.0182 | 21.2100 | 0.0212 | 16.731 | 0 | 0 | 0 |
| 2014/01/03 | R210 | 06/02/2014 | 161.50 | Call | Bond Future | 8.1700 | | 0.0082 | 11.2100 | 0.0112 | 37.209 | 0 | 0 | 0 |
| 2014/01/03 | R210 | 06/02/2014 | 161.49 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R211 | 06/02/2014 | 129.00 | Call | Bond Future | 58.0500 | | 0.0580 | 54.1900 | 0.0542 | (6.649) | 0 | 0 | 0 |
| 2014/01/03 | R211 | 06/02/2014 | | | Bond Future | 129.0581 | | 129.0581 | 129.0542 | 129.0542 | (0.003) | 0.0000 | 0.0000 | 2,022 |
| 2014/01/03 | R211 | 06/02/2014 | 129.01 | Call | Bond Future | 48.0500 | | 0.0480 | 44.1900 | 0.0442 | (8.033) | 0 | 0 | 0 |
| 2014/01/03 | R211 | 06/02/2014 | 128.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R211 | 06/02/2014 | 129.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R211 | 06/02/2014 | 128.99 | Call | Bond Future | 68.0500 | | 0.0680 | 64.1900 | 0.0642 | (5.672) | 0 | 0 | 0 |
| 2014/01/03 | R211 | 06/02/2014 | 129.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R212 | 06/02/2014 | | | Bond Future | 131.2768 | | 131.2768 | 131.2777 | 131.2777 | 0.001 | 0.0000 | 0.0000 | 21,791 |
| 2014/01/03 | R212 | 06/02/2014 | 132.99 | Put | Bond Future | 1,713.1600 | | 1.7132 | 1,712.3100 | 1.7123 | (0.050) | 0 | 0 | 0 |
| 2014/01/03 | R212 | 06/02/2014 | 133.01 | Put | Bond Future | 1,733.1600 | | 1.7332 | 1,732.3100 | 1.7323 | (0.049) | 0 | 0 | 0 |
| 2014/01/03 | R212 | 06/02/2014 | 133.00 | Put | Bond Future | 1,723.1600 | | 1.7232 | 1,722.3100 | 1.7223 | (0.049) | 0 | 0 | 0 |
| 2014/01/03 | R212 | 06/02/2014 | 133.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R212 | 06/02/2014 | 132.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R212 | 06/02/2014 | 133.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/02/2014 | | | Bond Future | 8.9340 | | 86.3959 | 8.9026 | 86.6352 | (0.352) | 0.0000 | 0.0000 | 21,529 |
| 2014/01/03 | R213 | 06/02/2014 | 8.29 | Put | Bond Future | 5,460.8100 | | 5.4608 | 5,242.4500 | 5.2425 | (3.999) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/02/2014 | 8.31 | Put | Bond Future | 5,319.5900 | | 5.3196 | 5,102.6500 | 5.1026 | (4.078) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/01/03 | R213 | 06/02/2014 | 8.29 | Call | Bond Future | 355.9200 | 0.3559 | 376.9300 | 0.3769 | 5.903 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/02/2014 | 8.30 | Put | Bond Future | 5,390.0300 | 5.3900 | 5,172.3700 | 5.1724 | (4.038) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/02/2014 | 8.30 | Call | Bond Future | 367.8200 | 0.3678 | 389.5300 | 0.3895 | 5.902 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/02/2014 | 8.31 | Call | Bond Future | 379.9500 | 0.3799 | 402.3800 | 0.4024 | 5.903 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 11,836.3400 | 11.8363 | 11,617.4400 | 11.6174 | (1.849) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 08/05/2014 | | | Bond Future | 9.0317 | 83.9945 | 8.9992 | 84.2371 | (0.359) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 11,916.6700 | 11.9167 | 11,697.3900 | 11.6974 | (1.840) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 11,756.2600 | 11.7563 | 11,537.7400 | 11.5377 | (1.859) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 528.4200 | 0.5284 | 552.1100 | 0.5521 | 4.483 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 519.0500 | 0.5191 | 542.3600 | 0.5424 | 4.491 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 537.9200 | 0.5379 | 561.9900 | 0.5620 | 4.475 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 3,787.3400 | 3.7873 | 3,890.6500 | 3.8906 | 2.728 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 07/08/2014 | | | Bond Future | 9.1289 | 85.1323 | 9.0955 | 85.3781 | (0.367) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 3,723.9600 | 3.7240 | 3,826.0400 | 3.8260 | 2.741 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 3,755.5700 | 3.7556 | 3,858.2700 | 3.8583 | 2.735 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 5,881.0600 | 5.8811 | 5,737.3300 | 5.7373 | (2.444) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 5,792.5100 | 5.7925 | 5,650.0100 | 5.6500 | (2.460) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 5,836.6600 | 5.8367 | 5,693.5500 | 5.6936 | (2.452) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 4,145.7700 | 4.1458 | 4,249.9100 | 4.2499 | 2.512 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 6,958.2300 | 6.9582 | 6,813.8000 | 6.8138 | (2.076) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/11/2014 | | | Bond Future | 9.2272 | 82.7834 | 9.1926 | 83.0325 | (0.374) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 4,176.2300 | 4.1762 | 4,280.9100 | 4.2809 | 2.507 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 4,206.8200 | 4.2068 | 4,312.0300 | 4.3120 | 2.501 | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 7,003.3800 | 7.0034 | 6,858.4100 | 6.8584 | (2.070) | 0 | 0 | 0 |
| 2014/01/03 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 6,913.3000 | 6.9133 | 6,769.4000 | 6.7694 | (2.081) | 0 | 0 | 0 |
| 2014/01/03 | R214 | 06/02/2014 | | | Bond Future | 9.2319 | 75.9233 | 9.2055 | 76.1248 | (0.285) | 0.0000 | 0.0000 | 5,455 |
| 2014/01/03 | R214 | 06/02/2014 | 8.99 | Put | Bond Future | 3,078.7500 | 3.0788 | 2,925.2600 | 2.9253 | (4.985) | 0 | 0 | 0 |
| 2014/01/03 | R214 | 06/02/2014 | 9.01 | Put | Bond Future | 2,975.8200 | 2.9758 | 2,824.4900 | 2.8245 | (5.085) | 0 | 0 | 0 |
| 2014/01/03 | R214 | 06/02/2014 | 8.99 | Call | Bond Future | 1,193.4400 | 1.1934 | 1,241.4600 | 1.2415 | 4.024 | 0 | 0 | 0 |
| 2014/01/03 | R214 | 06/02/2014 | 9.00 | Put | Bond Future | 3,027.0000 | 3.0270 | 2,874.5900 | 2.8746 | (5.035) | 0 | 0 | 0 |
| 2014/01/03 | R214 | 06/02/2014 | 9.00 | Call | Bond Future | 1,221.2500 | 1.2213 | 1,270.3500 | 1.2703 | 4.020 | 0 | 0 | 0 |
| 2014/01/03 | R214 | 06/02/2014 | 9.01 | Call | Bond Future | 1,249.4800 | 1.2495 | 1,299.6600 | 1.2997 | 4.016 | 0 | 0 | 0 |
| 2014/01/03 | R214 | 08/05/2014 | | | Bond Future | 9.3238 | 73.6370 | 9.2967 | 73.8411 | (0.291) | 0.0000 | 0.0000 | 0 |
| 2014/01/03 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 2,672.4900 | 2.6725 | 2,744.6500 | 2.7446 | 2.700 | 0 | 0 | 0 |
| 2014/01/03 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 5,221.6900 | 5.2217 | 5,089.0900 | 5.0891 | (2.539) | 0 | 0 | 0 |
| 2014/01/03 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 5,123.6400 | 5.1236 | 4,992.3200 | 4.9923 | (2.563) | 0 | 0 | 0 |
| 2014/01/03 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 5,172.5000 | 5.1725 | 5,040.5400 | 5.0405 | (2.551) | 0 | 0 | 0 |
| 2014/01/03 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 2,702.9800 | 2.7030 | 2,775.7800 | 2.7758 | 2.693 | 0 | 0 | 0 |
| 2014/01/03 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 2,642.2000 | 2.6422 | 2,713.7200 | 2.7137 | 2.707 | 0 | 0 | 0 |
| 2014/01/03 | R248 | 06/02/2014 | 9.11 | Put | Bond Future | 1,766.3600 | 1.7664 | 1,507.9300 | 1.5079 | (14.631) | 0 | 0 | 0 |
| 2014/01/03 | R248 | 06/02/2014 | | | Bond Future | 9.2878 | 98.4280 | 9.2614 | 98.6865 | (0.284) | 0.0000 | 0.0000 | 12,135 |
| 2014/01/03 | R248 | 06/02/2014 | 9.10 | Put | Bond Future | 1,867.4400 | 1.8674 | 1,609.0100 | 1.6090 | (13.839) | 0 | 0 | 0 |
| 2014/01/03 | R248 | 06/02/2014 | 9.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R248 | 06/02/2014 | 9.09 | Put | Bond Future | 1,968.7100 | 1.9687 | 1,710.2800 | 1.7103 | (13.127) | 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 |
|--------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|---------------|---------------|
| 2014/01/03 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 3,389.2800 | 3.3893 | 3,127.4200 | 3.1274 | (7.726) | 0 | 0 | 0 |
| 2014/01/03 | R248 | 08/05/2014 | | | Bond Future | 9.3822 | 95.3006 | 9.3550 | 95.5625 | (0.290) | 0.0000 | 0.0000 | 1,375 |
| 2014/01/03 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 3,185.2100 | 3.1852 | 2,923.3500 | 2.9233 | (8.221) | 0 | 0 | 0 |
| 2014/01/03 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 3,287.1500 | 3.2871 | 3,025.2900 | 3.0253 | (7.966) | 0 | 0 | 0 |
| 2014/01/03 | R248 | 08/05/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/03 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| Total | | | | | | | | | | | | 380367 | |