



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/02/2014 to 13/02/2014

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | 2025 | 08/05/2014 | | | Bond Future | 108.4633 | 108.4633 | 108.4560 | 108.4560 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 2025 | 08/05/2014 | 110.99 | Put | Bond Future | 2,526.7100 | 2.5267 | 2,533.9500 | 2.5340 | 0.287 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 08/05/2014 | 111.00 | Put | Bond Future | 2,536.7100 | 2.5367 | 2,543.9500 | 2.5440 | 0.285 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 08/05/2014 | 111.01 | Put | Bond Future | 2,546.7100 | 2.5467 | 2,553.9500 | 2.5540 | 0.284 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 08/05/2014 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 08/05/2014 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 08/05/2014 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 07/08/2014 | 109.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 07/08/2014 | | | Bond Future | 108.9606 | 108.9606 | 108.9537 | 108.9537 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 2025 | 07/08/2014 | 108.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 07/08/2014 | 109.00 | Put | Bond Future | 39.4000 | 0.0394 | 46.3300 | 0.0463 | 17.589 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 07/08/2014 | 108.99 | Put | Bond Future | 29.4000 | 0.0294 | 36.3300 | 0.0363 | 23.571 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 07/08/2014 | 109.01 | Put | Bond Future | 49.4000 | 0.0494 | 56.3300 | 0.0563 | 14.028 | 0 | 0 | 0 |
| 2014/02/13 | 2025 | 07/08/2014 | 109.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 08/05/2014 | 9.39 | Put | Bond Future | 132.1700 | 0.1322 | 301.8600 | 0.3019 | 128.388 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 08/05/2014 | | | Bond Future | 9.4052 | 93.9393 | 9.4248 | 93.7696 | 0.208 | 0.0000 | 0.0000 | 5,914 |
| 2014/02/13 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 219.2300 | 0.2192 | 388.9200 | 0.3889 | 77.403 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 306.4300 | 0.3064 | 476.1200 | 0.4761 | 55.376 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 3,864.3500 | 3.8644 | 4,036.2600 | 4.0363 | 4.449 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 07/08/2014 | | | Bond Future | 9.4980 | 91.0704 | 9.5182 | 90.8984 | 0.212 | 0.0000 | 0.0000 | 3,280 |
| 2014/02/13 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 3,955.6500 | 3.9556 | 4,127.5600 | 4.1276 | 4.346 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 4,047.0900 | 4.0471 | 4,219.0000 | 4.2190 | 4.248 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 06/11/2014 | 9.69 | Call | Bond Future | 963.4300 | 0.9634 | 784.9300 | 0.7849 | (18.528) | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 06/11/2014 | 9.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 06/11/2014 | | | Bond Future | 9.5745 | 92.4193 | 9.5957 | 92.2408 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 2037 | 06/11/2014 | 9.70 | Call | Bond Future | 1,046.0500 | 1.0461 | 867.5500 | 0.8675 | (17.064) | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 06/11/2014 | 9.71 | Call | Bond Future | 1,128.5500 | 1.1286 | 950.0500 | 0.9500 | (15.817) | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 06/11/2014 | 9.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2037 | 06/11/2014 | 9.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 08/05/2014 | | | Bond Future | 106.4998 | 106.4998 | 106.4937 | 106.4937 | (0.006) | 0.0000 | 0.0000 | 57 |
| 2014/02/13 | 2038 | 08/05/2014 | 109.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 08/05/2014 | 108.99 | Put | Bond Future | 2,490.1700 | 2.4902 | 2,496.3200 | 2.4963 | 0.247 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 08/05/2014 | 109.01 | Put | Bond Future | 2,510.1700 | 2.5102 | 2,516.3200 | 2.5163 | 0.245 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 08/05/2014 | 109.00 | Put | Bond Future | 2,500.1700 | 2.5002 | 2,506.3200 | 2.5063 | 0.246 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 08/05/2014 | 109.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 08/05/2014 | 108.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 07/08/2014 | | | Bond Future | 106.8279 | 106.8279 | 106.8220 | 106.8220 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 2038 | 07/08/2014 | 106.00 | Call | Bond Future | 827.9300 | 0.8279 | 821.9800 | 0.8220 | (0.719) | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 07/08/2014 | 106.01 | Call | Bond Future | 817.9300 | 0.8179 | 811.9800 | 0.8120 | (0.727) | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 07/08/2014 | 105.99 | Call | Bond Future | 837.9300 | 0.8379 | 831.9800 | 0.8320 | (0.710) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | 2038 | 07/08/2014 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 07/08/2014 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2038 | 07/08/2014 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 08/05/2014 | | | Bond Future | 104.4926 | 104.4926 | 104.4864 | 104.4864 | (0.006) | 0.0000 | 0.0000 | 1,738 |
| 2014/02/13 | 2046 | 08/05/2014 | 104.35 | Call | Bond Future | 142.6000 | 0.1426 | 136.4300 | 0.1364 | (4.327) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 08/05/2014 | 104.36 | Call | Bond Future | 132.6000 | 0.1326 | 126.4300 | 0.1264 | (4.653) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 08/05/2014 | 104.34 | Call | Bond Future | 152.6000 | 0.1526 | 146.4300 | 0.1464 | (4.043) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 08/05/2014 | 104.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 08/05/2014 | 104.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 08/05/2014 | 104.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 07/08/2014 | 104.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 07/08/2014 | | | Bond Future | 106.0508 | 106.0508 | 106.0449 | 106.0449 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 2046 | 07/08/2014 | 104.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 07/08/2014 | 104.44 | Call | Bond Future | 1,610.8000 | 1.6108 | 1,604.8600 | 1.6049 | (0.369) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 07/08/2014 | 104.45 | Call | Bond Future | 1,600.8000 | 1.6008 | 1,594.8600 | 1.5949 | (0.371) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 07/08/2014 | 104.43 | Call | Bond Future | 1,620.8000 | 1.6208 | 1,614.8600 | 1.6149 | (0.366) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 07/08/2014 | 104.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 06/11/2014 | 104.45 | Call | Bond Future | 1,984.6400 | 1.9846 | 1,974.3100 | 1.9743 | (0.520) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 06/11/2014 | | | Bond Future | 106.4346 | 106.4346 | 106.4243 | 106.4243 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 2046 | 06/11/2014 | 104.43 | Call | Bond Future | 2,004.6400 | 2.0046 | 1,994.3100 | 1.9943 | (0.515) | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 06/11/2014 | 104.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 06/11/2014 | 104.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 06/11/2014 | 104.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2046 | 06/11/2014 | 104.44 | Call | Bond Future | 1,994.6400 | 1.9946 | 1,984.3100 | 1.9843 | (0.518) | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 08/05/2014 | 114.99 | Put | Bond Future | 2,087.9900 | 2.0880 | 2,094.7100 | 2.0947 | 0.322 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 08/05/2014 | | | Bond Future | 112.9020 | 112.9020 | 112.8953 | 112.8953 | (0.006) | 0.0000 | 0.0000 | 472 |
| 2014/02/13 | 2050 | 08/05/2014 | 115.01 | Put | Bond Future | 2,107.9900 | 2.1080 | 2,114.7100 | 2.1147 | 0.319 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 08/05/2014 | 114.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 08/05/2014 | 115.00 | Put | Bond Future | 2,097.9900 | 2.0980 | 2,104.7100 | 2.1047 | 0.320 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 08/05/2014 | 115.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 08/05/2014 | 115.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 07/08/2014 | 112.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 07/08/2014 | | | Bond Future | 113.1850 | 113.1850 | 113.1785 | 113.1785 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 2050 | 07/08/2014 | 112.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 07/08/2014 | 111.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 07/08/2014 | 112.00 | Call | Bond Future | 1,184.9500 | 1.1850 | 1,178.4800 | 1.1785 | (0.546) | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 07/08/2014 | 112.01 | Call | Bond Future | 1,174.9500 | 1.1750 | 1,168.4800 | 1.1685 | (0.551) | 0 | 0 | 0 |
| 2014/02/13 | 2050 | 07/08/2014 | 111.99 | Call | Bond Future | 1,194.9500 | 1.1950 | 1,188.4800 | 1.1885 | (0.541) | 0 | 0 | 0 |
| 2014/02/13 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | AL37 | 08/05/2014 | | | Index Future | 407.7410 | 407.7410 | 406.8090 | 406.8090 | (0.229) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | AL37 | 07/08/2014 | | | Index Future | 413.7710 | 413.7710 | 412.8260 | 412.8260 | (0.228) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | AL7T | 08/05/2014 | | | Index Future | 476.7820 | 476.7820 | 475.6150 | 475.6150 | (0.245) | 0.0000 | 0.0000 | 1 |
| 2014/02/13 | AL7T | 07/08/2014 | | | Index Future | 483.8330 | 483.8330 | 482.6500 | 482.6500 | (0.245) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | ALBI | 08/05/2014 | | | Index Future | 433.5970 | 433.5970 | 432.6330 | 432.6330 | (0.222) | 0.0000 | 0.0000 | 764 |
| 2014/02/13 | ALBI | 07/08/2014 | | | Index Future | 440.0090 | 440.0090 | 439.0320 | 439.0320 | (0.222) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | ALBI | 06/11/2014 | | | Index Future | 447.0780 | 447.0780 | 446.0670 | 446.0670 | (0.226) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | EL28 | 08/05/2014 | 114.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 08/05/2014 | | | Bond Future | 113.2377 | 113.2377 | 113.2309 | 113.2309 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | EL28 | 08/05/2014 | 113.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 08/05/2014 | 114.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 08/05/2014 | 113.99 | Put | Bond Future | 752.3100 | 0.7523 | 759.0700 | 0.7591 | 0.899 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 08/05/2014 | 114.01 | Put | Bond Future | 772.3100 | 0.7723 | 779.0700 | 0.7791 | 0.875 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 08/05/2014 | 114.00 | Put | Bond Future | 762.3100 | 0.7623 | 769.0700 | 0.7691 | 0.887 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 07/08/2014 | 114.00 | Call | Bond Future | 926.3400 | 0.9263 | 919.7700 | 0.9198 | (0.709) | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 07/08/2014 | | | Bond Future | 114.9263 | 114.9263 | 114.9198 | 114.9198 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | EL28 | 07/08/2014 | 114.01 | Call | Bond Future | 916.3400 | 0.9163 | 909.7700 | 0.9098 | (0.717) | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 07/08/2014 | 113.99 | Call | Bond Future | 936.3400 | 0.9363 | 929.7700 | 0.9298 | (0.702) | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 07/08/2014 | 114.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 07/08/2014 | 113.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | EL28 | 07/08/2014 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 3,190.9200 | 3.1909 | 3,363.8500 | 3.3638 | 5.419 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 08/05/2014 | | | Bond Future | 9.9873 | 80.0600 | 10.0118 | 79.8871 | 0.245 | 0.0000 | 0.0000 | 6,292 |
| 2014/02/13 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 3,266.2100 | 3.2662 | 3,439.1400 | 3.4391 | 5.295 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 3,115.7300 | 3.1157 | 3,288.6600 | 3.2887 | 5.550 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 07/08/2014 | | | Bond Future | 10.0971 | 81.1356 | 10.1223 | 80.9603 | 0.250 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | ES33 | 07/08/2014 | 10.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 07/08/2014 | 10.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 07/08/2014 | 10.14 | Call | Bond Future | 297.6200 | 0.2976 | 122.3700 | 0.1224 | (58.884) | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 07/08/2014 | 10.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 07/08/2014 | 10.15 | Call | Bond Future | 366.6600 | 0.3667 | 191.4100 | 0.1914 | (47.796) | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 07/08/2014 | 10.16 | Call | Bond Future | 435.6100 | 0.4356 | 260.3600 | 0.2604 | (40.231) | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 06/11/2014 | 10.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | ES33 | 06/11/2014 | | | Bond Future | 10.1982 | 78.6561 | 10.2247 | 78.4747 | 0.261 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | ES33 | 06/11/2014 | 10.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 06/11/2014 | 10.29 | Call | Bond Future | 623.9100 | 0.6239 | 442.5500 | 0.4426 | (29.068) | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 06/11/2014 | 10.30 | Call | Bond Future | 691.3700 | 0.6914 | 510.0100 | 0.5100 | (26.232) | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 06/11/2014 | 10.31 | Call | Bond Future | 758.7300 | 0.7587 | 577.3700 | 0.5774 | (23.903) | 0 | 0 | 0 |
| 2014/02/13 | ES33 | 06/11/2014 | 10.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 08/05/2014 | | | GOVI | 432.8280 | 432.8280 | 431.8680 | 431.8680 | (0.222) | 0.0000 | 0.0000 | 293 |
| 2014/02/13 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 91,620.0000 | 9.1620 | 101,220.0000 | 10.1220 | 10.478 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 91,820.0000 | 9.1820 | 101,420.0000 | 10.1420 | 10.455 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 91,720.0000 | 9.1720 | 101,320.0000 | 10.1320 | 10.467 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 07/08/2014 | | | GOVI | 439.2290 | 439.2290 | 438.2560 | 438.2560 | (0.222) | 0.0000 | 0.0000 | 175 |
| 2014/02/13 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 207,610.0000 | 20.7610 | 217,340.0000 | 21.7340 | 4.687 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 207,810.0000 | 20.7810 | 217,540.0000 | 21.7540 | 4.682 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 207,710.0000 | 20.7710 | 217,440.0000 | 21.7440 | 4.684 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 06/11/2014 | 449.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 06/11/2014 | | | GOVI | 446.2850 | 446.2850 | 445.2790 | 445.2790 | (0.225) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | GOVI | 06/11/2014 | 448.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 06/11/2014 | 449.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 06/11/2014 | 448.99 | Put | GOVI | 27,050.0000 | 2.7050 | 37,110.0000 | 3.7110 | 37.190 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 06/11/2014 | 449.01 | Put | GOVI | 27,250.0000 | 2.7250 | 37,310.0000 | 3.7310 | 36.917 | 0 | 0 | 0 |
| 2014/02/13 | GOVI | 06/11/2014 | 449.00 | Put | GOVI | 27,150.0000 | 2.7150 | 37,210.0000 | 3.7210 | 37.053 | 0 | 0 | 0 |
| 2014/02/13 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | IGOV | 08/05/2014 | | | Index Future | 198.3540 | 198.3540 | 198.3410 | 198.3410 | (0.007) | 0.0000 | 0.0000 | 1,263 |
| 2014/02/13 | IGOV | 07/08/2014 | | | Index Future | 201.3120 | 201.3120 | 201.2990 | 201.2990 | (0.006) | 0.0000 | 0.0000 | 106 |
| 2014/02/13 | IGOV | 06/11/2014 | | | Index Future | 204.5690 | 204.5690 | 204.5480 | 204.5480 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | ILBI | 08/05/2014 | | | Index Future | 536.9710 | 536.9710 | 536.9390 | 536.9390 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | ILBI | 07/08/2014 | | | Index Future | 544.7600 | 544.7600 | 544.7260 | 544.7260 | (0.006) | 0.0000 | 0.0000 | 210 |
| 2014/02/13 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.6900 | 94.3100 | 5.6900 | 94.3100 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2014/02/13 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.7600 | 94.2400 | 5.7400 | 94.2600 | (0.347) | 0.0000 | 0.0000 | 4,000 |
| 2014/02/13 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 6.0500 | 93.9500 | 6.0800 | 93.9200 | 0.496 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | JBAF | 21/05/2014 | | | Jibar Tradeable Future | 6.1600 | 93.8400 | 6.1300 | 93.8700 | (0.487) | 0.0000 | 0.0000 | 4,000 |
| 2014/02/13 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 6.4400 | 93.5600 | 6.4800 | 93.5200 | 0.621 | 0.0000 | 0.0000 | 3,455 |
| 2014/02/13 | JBAF | 16/07/2014 | | | Jibar Tradeable Future | 6.5000 | 93.5000 | 6.5300 | 93.4700 | 0.462 | 0.0000 | 0.0000 | 1,000 |
| 2014/02/13 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 7.0000 | 93.0000 | 7.0300 | 92.9700 | 0.429 | 0.0000 | 0.0000 | 1,000 |
| 2014/02/13 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 7.4800 | 92.5200 | 7.5200 | 92.4800 | 0.535 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 7.8200 | 92.1800 | 7.8700 | 92.1300 | 0.639 | 0.0000 | 0.0000 | 2,000 |
| 2014/02/13 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 7.9900 | 92.0100 | 8.0400 | 91.9600 | 0.626 | 0.0000 | 0.0000 | 5,200 |
| 2014/02/13 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 8.1600 | 91.8400 | 8.2100 | 91.7900 | 0.613 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3500 | 91.6500 | 0.602 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R023 | 08/05/2014 | | | Bond Future | 8.6651 | 95.9843 | 8.7152 | 95.6916 | 0.578 | 0.0000 | 0.0000 | 12,886 |
| 2014/02/13 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 375.3100 | 0.3753 | 330.3700 | 0.3304 | (11.974) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 383.2600 | 0.3833 | 337.5800 | 0.3376 | (11.919) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 6,937.7900 | 6.9378 | 7,186.3000 | 7.1863 | 3.582 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 6,826.1200 | 6.8261 | 7,073.1400 | 7.0731 | 3.619 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 6,881.8700 | 6.8819 | 7,129.6300 | 7.1296 | 3.600 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 367.4800 | 0.3675 | 323.2900 | 0.3233 | (12.025) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 07/08/2014 | 8.51 | Call | Bond Future | 2,526.3000 | 2.5263 | 2,388.1600 | 2.3882 | (5.468) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 07/08/2014 | | | Bond Future | 8.7726 | 97.2904 | 8.8249 | 96.9932 | 0.595 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R023 | 07/08/2014 | 8.49 | Call | Bond Future | 2,477.2900 | 2.4773 | 2,340.8700 | 2.3409 | (5.507) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 07/08/2014 | 8.50 | Call | Bond Future | 2,501.7200 | 2.5017 | 2,364.4400 | 2.3644 | (5.487) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 07/08/2014 | 8.49 | Put | Bond Future | 4,107.0600 | 4.1071 | 4,267.8400 | 4.2678 | 3.915 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 07/08/2014 | 8.51 | Put | Bond Future | 4,039.5700 | 4.0396 | 4,198.6300 | 4.1986 | 3.938 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 07/08/2014 | 8.50 | Put | Bond Future | 4,073.2200 | 4.0732 | 4,233.1400 | 4.2331 | 3.926 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 06/11/2014 | | | Bond Future | 8.8683 | 94.9335 | 8.9235 | 94.6274 | 0.623 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R023 | 06/11/2014 | 8.59 | Put | Bond Future | 4,562.8200 | 4.5628 | 4,725.4100 | 4.7254 | 3.563 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 06/11/2014 | 8.61 | Put | Bond Future | 4,498.6400 | 4.4986 | 4,659.7400 | 4.6597 | 3.581 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 06/11/2014 | 8.59 | Call | Bond Future | 3,000.4400 | 3.0004 | 2,856.9800 | 2.8570 | (4.781) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 06/11/2014 | 8.60 | Put | Bond Future | 4,530.6500 | 4.5306 | 4,692.5000 | 4.6925 | 3.572 | 0 | 0 | 0 |
| 2014/02/13 | R023 | 06/11/2014 | 8.60 | Call | Bond Future | 3,024.9800 | 3.0250 | 2,880.7800 | 2.8808 | (4.767) | 0 | 0 | 0 |
| 2014/02/13 | R023 | 06/11/2014 | 8.61 | Call | Bond Future | 3,049.6400 | 3.0496 | 2,904.6900 | 2.9047 | (4.753) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 4.8100 | 0.0048 | 3.7800 | 0.0038 | (21.414) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 08/05/2014 | | | Bond Future | 7.3685 | 109.8257 | 7.4308 | 109.7432 | 0.845 | 0.0000 | 0.0000 | 20,954 |
| 2014/02/13 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 4.9600 | 0.0050 | 3.9000 | 0.0039 | (21.371) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 4.6600 | 0.0047 | 3.6600 | 0.0037 | (21.459) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 2,932.9100 | 2.9329 | 3,014.3800 | 3.0144 | 2.778 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 2,946.5200 | 2.9465 | 3,028.0200 | 3.0280 | 2.766 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 2,919.3000 | 2.9193 | 3,000.7400 | 3.0007 | 2.790 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 1,289.5800 | 1.2896 | 1,349.6300 | 1.3496 | 4.657 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 07/08/2014 | | | Bond Future | 7.7003 | 111.4504 | 7.7778 | 111.3670 | 1.007 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 1,297.3500 | 1.2974 | 1,357.5900 | 1.3576 | 4.643 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 263.9100 | 0.2639 | 240.9100 | 0.2409 | (8.715) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 266.7700 | 0.2668 | 243.5900 | 0.2436 | (8.689) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 269.9200 | 0.2699 | 246.5500 | 0.2466 | (8.658) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 1,305.4100 | 1.3054 | 1,365.8300 | 1.3658 | 4.628 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 1,669.4200 | 1.6694 | 1,747.8700 | 1.7479 | 4.699 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 06/11/2014 | | | Bond Future | 8.0801 | 106.4274 | 8.1877 | 106.3382 | 1.331 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 1,654.4700 | 1.6545 | 1,732.6900 | 1.7327 | 4.728 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 1,661.9300 | 1.6619 | 1,740.2700 | 1.7403 | 4.714 | 0 | 0 | 0 |
| 2014/02/13 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 82.9300 | 0.0829 | 71.9100 | 0.0719 | (13.288) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 80.8700 | 0.0809 | 70.0800 | 0.0701 | (13.342) | 0 | 0 | 0 |
| 2014/02/13 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 81.8900 | 0.0819 | 70.9900 | 0.0710 | (13.311) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 8.75 | Put | Bond Future | 3,528.4300 | 3.5284 | 3,700.7800 | 3.7008 | 4.885 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 11,769.2900 | 11.7693 | 12,099.8400 | 12.0998 | 2.809 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 8.25 | Put | Bond Future | 6,163.5200 | 6.1635 | 6,410.2700 | 6.4103 | 4.003 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | | | Bond Future | 8.8030 | 116.8768 | 8.8484 | 116.5051 | 0.517 | 0.0000 | 0.0000 | 51,166 |
| 2014/02/13 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 15,474.3500 | 15.4743 | 15,828.1500 | 15.8282 | 2.286 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 9.10 | Call | Bond Future | 4,639.6000 | 4.6396 | 4,390.6100 | 4.3906 | (5.367) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 9.25 | Put | Bond Future | 1,816.5500 | 1.8166 | 1,920.3400 | 1.9203 | 5.714 | 0 | 0 | 10,000 |
| 2014/02/13 | R186 | 08/05/2014 | 9.75 | Put | Bond Future | 840.4100 | 0.8404 | 894.4800 | 0.8945 | 6.434 | 0 | 0 | 6,000 |
| 2014/02/13 | R186 | 08/05/2014 | 8.80 | Put | Bond Future | 3,318.1000 | 3.3181 | 3,483.0200 | 3.4830 | 4.970 | 0 | 0 | 900 |
| 2014/02/13 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 131.0800 | 0.1311 | 112.7500 | 0.1128 | (13.984) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 9.00 | Put | Bond Future | 2,566.6300 | 2.5666 | 2,702.8800 | 2.7029 | 5.309 | 0 | 0 | 400 |
| 2014/02/13 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 134.5700 | 0.1346 | 115.8200 | 0.1158 | (13.933) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 9.75 | Call | Bond Future | 8,237.5400 | 8.2375 | 7,919.8800 | 7.9199 | (3.856) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 2,206.1600 | 2.2062 | 2,044.4500 | 2.0444 | (7.330) | 0 | 0 | 900 |
| 2014/02/13 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 127.6700 | 0.1277 | 109.7400 | 0.1097 | (14.044) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 9.10 | Put | Bond Future | 2,242.5600 | 2.2426 | 2,365.3000 | 2.3653 | 5.473 | 0 | 0 | 1,500 |
| 2014/02/13 | R186 | 08/05/2014 | 9.25 | Call | Bond Future | 5,396.8200 | 5.3968 | 5,128.8800 | 5.1289 | (4.965) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 8.80 | Call | Bond Future | 3,293.8400 | 3.2938 | 3,087.0300 | 3.0870 | (6.279) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 8.25 | Call | Bond Future | 1,502.7400 | 1.5027 | 1,377.7600 | 1.3778 | (8.317) | 0 | 0 | 10,000 |
| 2014/02/13 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 15,285.8800 | 15.2859 | 15,638.8600 | 15.6389 | 2.309 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 8.75 | Call | Bond Future | 3,093.3700 | 3.0934 | 2,893.9900 | 2.8940 | (6.445) | 0 | 0 | 6,000 |
| 2014/02/13 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 347.4300 | 0.3474 | 306.2500 | 0.3063 | (11.853) | 0 | 0 | 1,933 |
| 2014/02/13 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 4,727.0100 | 4.7270 | 4,937.0300 | 4.9370 | 4.443 | 0 | 0 | 1,933 |
| 2014/02/13 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 15,380.0200 | 15.3800 | 15,733.4200 | 15.7334 | 2.298 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 08/05/2014 | 9.00 | Call | Bond Future | 4,164.7800 | 4.1648 | 3,929.3000 | 3.9293 | (5.654) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 2,548.0600 | 2.5481 | 2,405.3700 | 2.4054 | (5.600) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | | | Bond Future | 8.9007 | 113.3117 | 8.9478 | 112.9348 | 0.530 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 4,467.7800 | 4.4678 | 4,636.1900 | 4.6362 | 3.769 | 0 | 0 | 840 |
| 2014/02/13 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 2,492.6600 | 2.4927 | 2,352.1000 | 2.3521 | (5.639) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 2,520.2600 | 2.5203 | 2,378.6300 | 2.3786 | (5.620) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 7,539.9100 | 7.5399 | 7,776.2100 | 7.7762 | 3.134 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 4,622.4500 | 4.6225 | 4,414.0000 | 4.4140 | (4.510) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 7,425.0300 | 7.4250 | 7,659.2000 | 7.6592 | 3.154 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 7,482.3300 | 7.4823 | 7,717.5600 | 7.7176 | 3.144 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 2,806.3000 | 2.8063 | 2,670.3000 | 2.6703 | (4.846) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 9,656.3900 | 9.6564 | 9,907.1300 | 9.9071 | 2.597 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R186 | 06/11/2014 | | | Bond Future | 8.9840 | 115.1352 | 9.0335 | 114.7476 | 0.551 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R186 | 06/11/2014 | 9.17 | Call | Bond Future | 6,301.7400 | 6.3017 | 6,074.3500 | 6.0743 | (3.608) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 2,832.6100 | 2.8326 | 2,695.7300 | 2.6957 | (4.832) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 2,859.0800 | 2.8591 | 2,721.3200 | 2.7213 | (4.818) | 0 | 0 | 0 |
| 2014/02/13 | R186 | 06/11/2014 | 9.17 | Put | Bond Future | 4,855.2700 | 4.8553 | 5,015.5000 | 5.0155 | 3.300 | 0 | 0 | 2,010 |
| 2014/02/13 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 9,715.3900 | 9.7154 | 9,967.0100 | 9.9670 | 2.590 | 0 | 0 | 0 |
| 2014/02/13 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 9,597.6400 | 9.5976 | 9,847.5000 | 9.8475 | 2.603 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 08/05/2014 | 250.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 08/05/2014 | | | Bond Future | 271.7315 | 271.7315 | 271.7131 | 271.7131 | (0.007) | 0.0000 | 0.0000 | 2,049 |
| 2014/02/13 | R197 | 08/05/2014 | 250.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 08/05/2014 | 250.01 | Call | Bond Future | 21,721.4900 | 21.7215 | 21,703.0600 | 21.7031 | (0.085) | 0 | 0 | 0 |
| 2014/02/13 | R197 | 08/05/2014 | 249.99 | Call | Bond Future | 21,741.4900 | 21.7415 | 21,723.0600 | 21.7231 | (0.085) | 0 | 0 | 0 |
| 2014/02/13 | R197 | 08/05/2014 | 250.00 | Call | Bond Future | 21,731.4900 | 21.7315 | 21,713.0600 | 21.7131 | (0.085) | 0 | 0 | 0 |
| 2014/02/13 | R197 | 08/05/2014 | 249.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 07/08/2014 | | | Bond Future | 269.9917 | 269.9917 | 269.9736 | 269.9736 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R197 | 07/08/2014 | 269.99 | Put | Bond Future | 0.0000 | 0.0000 | 16.3700 | 0.0164 | 100.000 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 07/08/2014 | 270.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 07/08/2014 | 270.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 07/08/2014 | 269.99 | Call | Bond Future | 1.7000 | 0.0017 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/02/13 | R197 | 07/08/2014 | 270.01 | Put | Bond Future | 18.3000 | 0.0183 | 36.3700 | 0.0364 | 98.743 | 0 | 0 | 0 |
| 2014/02/13 | R197 | 07/08/2014 | 270.00 | Put | Bond Future | 8.3000 | 0.0083 | 26.3700 | 0.0264 | 217.711 | 0 | 0 | 0 |
| 2014/02/13 | R201 | 08/05/2014 | | | Bond Future | 6.6908 | 104.6309 | 6.7859 | 104.5745 | 1.421 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 7.5700 | 0.0076 | 5.7600 | 0.0058 | (23.910) | 0 | 0 | 0 |
| 2014/02/13 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 7.7600 | 0.0078 | 5.9100 | 0.0059 | (23.840) | 0 | 0 | 0 |
| 2014/02/13 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 7.3800 | 0.0074 | 5.6100 | 0.0056 | (23.984) | 0 | 0 | 0 |
| 2014/02/13 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 1,165.9600 | 1.1660 | 1,220.5100 | 1.2205 | 4.679 | 0 | 0 | 0 |
| 2014/02/13 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 1,171.8300 | 1.1718 | 1,226.4200 | 1.2264 | 4.659 | 0 | 0 | 0 |
| 2014/02/13 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 1,177.7000 | 1.1777 | 1,232.3300 | 1.2323 | 4.639 | 0 | 0 | 0 |
| 2014/02/13 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 709.8600 | 0.7099 | 757.9900 | 0.7580 | 6.780 | 0 | 0 | 0 |
| 2014/02/13 | R201 | 07/08/2014 | | | Bond Future | 7.1407 | 101.7669 | 7.3007 | 101.7100 | 2.241 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 712.9000 | 0.7129 | 761.1000 | 0.7611 | 6.761 | 0 | 0 | 0 |
| 2014/02/13 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 53.7200 | 0.0537 | 44.9100 | 0.0449 | (16.400) | 0 | 0 | 0 |
| 2014/02/13 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 52.6000 | 0.0526 | 43.9400 | 0.0439 | (16.464) | 0 | 0 | 0 |
| 2014/02/13 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 53.1600 | 0.0532 | 44.4200 | 0.0444 | (16.441) | 0 | 0 | 0 |
| 2014/02/13 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 715.9500 | 0.7159 | 764.2300 | 0.7642 | 6.743 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 08/05/2014 | 215.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 08/05/2014 | | | Bond Future | 209.0265 | 209.0265 | 209.0135 | 209.0135 | (0.006) | 0.0000 | 0.0000 | 44,448 |
| 2014/02/13 | R202 | 08/05/2014 | 215.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 08/05/2014 | 214.99 | Put | Bond Future | 5,963.4500 | 5.9635 | 5,976.4900 | 5.9765 | 0.219 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 08/05/2014 | 215.01 | Put | Bond Future | 5,983.4500 | 5.9835 | 5,996.4900 | 5.9965 | 0.218 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 08/05/2014 | 214.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 08/05/2014 | 215.00 | Put | Bond Future | 5,973.4500 | 5.9735 | 5,986.4900 | 5.9865 | 0.218 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 07/08/2014 | 207.99 | Call | Bond Future | 1,076.9100 | 1.0769 | 1,064.2300 | 1.0642 | (1.177) | 0 | 0 | 0 |
| 2014/02/13 | R202 | 07/08/2014 | 208.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 07/08/2014 | | | Bond Future | 209.0669 | 209.0669 | 209.0542 | 209.0542 | (0.006) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R202 | 07/08/2014 | 207.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 07/08/2014 | 208.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R202 | 07/08/2014 | 208.00 | Call | Bond Future | 1,066.9100 | 1.0669 | 1,054.2300 | 1.0542 | (1.188) | 0 | 0 | 0 |
| 2014/02/13 | R202 | 07/08/2014 | 208.01 | Call | Bond Future | 1,056.9100 | 1.0569 | 1,044.2300 | 1.0442 | (1.200) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 14.6600 | 0.0147 | 11.3200 | 0.0113 | (22.783) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 15.5200 | 0.0155 | 12.0100 | 0.0120 | (22.616) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 208.0000 | 0.2080 | 175.8600 | 0.1759 | (15.452) | 0 | 0 | 29 |
| 2014/02/13 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 2,095.4000 | 2.0954 | 2,240.1500 | 2.2401 | 6.908 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | | | Bond Future | 7.9205 | 102.2557 | 7.9942 | 102.0421 | 0.930 | 0.0000 | 0.0000 | 16,394 |
| 2014/02/13 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 6,537.5400 | 6.5375 | 6,747.6800 | 6.7477 | 3.214 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 3,406.9200 | 3.4069 | 3,588.4300 | 3.5884 | 5.328 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 6,568.4800 | 6.5685 | 6,778.7100 | 6.7787 | 3.201 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 6,599.4400 | 6.5994 | 6,809.7500 | 6.8098 | 3.187 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 569.7100 | 0.5697 | 500.8100 | 0.5008 | (12.094) | 0 | 0 | 16 |
| 2014/02/13 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 15.0800 | 0.0151 | 11.6600 | 0.0117 | (22.679) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 753.1300 | 0.7531 | 685.8900 | 0.6859 | (8.928) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | | | Bond Future | 8.0945 | 103.7683 | 8.1750 | 103.5517 | 0.993 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 761.6600 | 0.7617 | 693.8900 | 0.6939 | (8.898) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 3,893.8900 | 3.8939 | 4,065.4500 | 4.0655 | 4.406 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 2,943.5900 | 2.9436 | 3,093.4300 | 3.0934 | 5.090 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 2,905.2100 | 2.9052 | 3,053.9800 | 3.0540 | 5.121 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 744.6600 | 0.7447 | 677.9600 | 0.6780 | (8.957) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 2,924.3600 | 2.9244 | 3,073.6600 | 3.0737 | 5.105 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 439.0100 | 0.4390 | 394.0300 | 0.3940 | (10.246) | 0 | 0 | 46 |
| 2014/02/13 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 497.0100 | 0.4970 | 449.1700 | 0.4492 | (9.626) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 06/11/2014 | | | Bond Future | 8.2538 | 101.2716 | 8.3440 | 101.0474 | 1.092 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R203 | 06/11/2014 | 6.98 | Call | Bond Future | 562.2600 | 0.5623 | 509.6300 | 0.5096 | (9.360) | 0 | 0 | 14 |
| 2014/02/13 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 486.7300 | 0.4867 | 439.6600 | 0.4397 | (9.671) | 0 | 0 | 45 |
| 2014/02/13 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 491.8500 | 0.4919 | 444.3900 | 0.4444 | (9.649) | 0 | 0 | 0 |
| 2014/02/13 | R203 | 06/11/2014 | 6.98 | Put | Bond Future | 3,798.3800 | 3.7984 | 3,969.9500 | 3.9700 | 4.517 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 4,086.4300 | 4.0864 | 4,263.5600 | 4.2636 | 4.335 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 4,044.6700 | 4.0447 | 4,221.0300 | 4.2210 | 4.360 | 0 | 0 | 0 |
| 2014/02/13 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 4,065.5300 | 4.0655 | 4,242.2700 | 4.2423 | 4.347 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 08/05/2014 | | | Bond Future | 8.1707 | 102.4847 | 8.2435 | 102.2115 | 0.890 | 0.0000 | 0.0000 | 30,006 |
| 2014/02/13 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 17.7300 | 0.0177 | 13.6200 | 0.0136 | (23.181) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 18.2700 | 0.0183 | 14.0400 | 0.0140 | (23.153) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 17.2100 | 0.0172 | 13.2000 | 0.0132 | (23.300) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 8,405.3200 | 8.4053 | 8,674.4900 | 8.6745 | 3.202 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 8,446.3500 | 8.4463 | 8,715.6200 | 8.7156 | 3.188 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 8,364.3200 | 8.3643 | 8,633.3700 | 8.6334 | 3.217 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 07/08/2014 | | | Bond Future | 8.3208 | 99.9671 | 8.3986 | 99.6901 | 0.934 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 4,038.5300 | 4.0385 | 4,237.4200 | 4.2374 | 4.925 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 3,984.5700 | 3.9846 | 4,182.0700 | 4.1821 | 4.957 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 4,011.5000 | 4.0115 | 4,209.7000 | 4.2097 | 4.941 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 1,222.8300 | 1.2228 | 1,120.1400 | 1.1201 | (8.398) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 851.9400 | 0.8519 | 772.4100 | 0.7724 | (9.335) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 831.6900 | 0.8317 | 753.5500 | 0.7536 | (9.395) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 3,176.9600 | 3.1770 | 3,351.3000 | 3.3513 | 5.488 | 0 | 0 | 530 |
| 2014/02/13 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 841.7700 | 0.8418 | 762.9400 | 0.7629 | (9.365) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 7.99 | Put | Bond Future | 3,353.2200 | 3.3532 | 3,519.1200 | 3.5191 | 4.947 | 0 | 0 | 1,270 |
| 2014/02/13 | R204 | 06/11/2014 | | | Bond Future | 8.4502 | 101.5755 | 8.5348 | 101.2900 | 1.001 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 5,829.3800 | 5.8294 | 6,051.6800 | 6.0517 | 3.813 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 5,771.9500 | 5.7720 | 5,993.3000 | 5.9933 | 3.835 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 736.8000 | 0.7368 | 673.5300 | 0.6735 | (8.587) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 5,800.6400 | 5.8006 | 6,022.4600 | 6.0225 | 3.824 | 0 | 0 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 7.99 | Call | Bond Future | 1,782.0300 | 1.7820 | 1,662.3600 | 1.6624 | (6.715) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 744.0100 | 0.7440 | 680.2600 | 0.6803 | (8.568) | 0 | 0 | 0 |
| 2014/02/13 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 751.2700 | 0.7513 | 687.0500 | 0.6870 | (8.548) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 10,158.4900 | 10.1585 | 10,375.1600 | 10.3752 | 2.133 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 10,062.1500 | 10.0622 | 10,278.6600 | 10.2787 | 2.152 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 08/05/2014 | | | Bond Future | 8.4057 | 97.2147 | 8.4568 | 96.9952 | 0.608 | 0.0000 | 0.0000 | 19,048 |
| 2014/02/13 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 10,110.3000 | 10.1103 | 10,326.9000 | 10.3269 | 2.142 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 15.4900 | 0.0155 | 12.6200 | 0.0126 | (18.528) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 15.9800 | 0.0160 | 13.0200 | 0.0130 | (18.523) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 15.0200 | 0.0150 | 12.2200 | 0.0122 | (18.642) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 964.5000 | 0.9645 | 898.4600 | 0.8985 | (6.847) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 4,542.9800 | 4.5430 | 4,698.8200 | 4.6988 | 3.430 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 07/08/2014 | | | Bond Future | 8.5455 | 95.0111 | 8.5995 | 94.7887 | 0.632 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 976.1900 | 0.9762 | 909.5700 | 0.9096 | (6.824) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 987.9700 | 0.9880 | 920.7800 | 0.9208 | (6.801) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 4,574.4500 | 4.5744 | 4,730.8700 | 4.7309 | 3.419 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 4,511.6200 | 4.5116 | 4,666.8900 | 4.6669 | 3.442 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 6,352.3200 | 6.3523 | 6,522.1200 | 6.5221 | 2.673 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 06/11/2014 | | | Bond Future | 8.6608 | 96.5401 | 8.7189 | 96.3102 | 0.672 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 6,385.1400 | 6.3851 | 6,555.3600 | 6.5554 | 2.666 | 0 | 0 | 0 |
| 2014/02/13 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 1,029.4800 | 1.0295 | 969.3400 | 0.9693 | (5.842) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 1,010.5500 | 1.0106 | 951.2400 | 0.9512 | (5.869) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 1,019.9800 | 1.0200 | 960.2600 | 0.9603 | (5.855) | 0 | 0 | 0 |
| 2014/02/13 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 6,418.0500 | 6.4180 | 6,588.6800 | 6.5887 | 2.659 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 13.8500 | 0.0139 | 11.5700 | 0.0116 | (16.462) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 08/05/2014 | | | Bond Future | 8.5394 | 91.6108 | 8.5798 | 91.4158 | 0.473 | 0.0000 | 0.0000 | 11,022 |
| 2014/02/13 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 12.9800 | 0.0130 | 10.8300 | 0.0108 | (16.564) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 11,612.7400 | 11.6127 | 11,805.4200 | 11.8054 | 1.659 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 11,668.2900 | 11.6683 | 11,861.0400 | 11.8610 | 1.652 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 11,723.8700 | 11.7239 | 11,916.6800 | 11.9167 | 1.645 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 13.4100 | 0.0134 | 11.2000 | 0.0112 | (16.480) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 1,844.7200 | 1.8447 | 1,758.3000 | 1.7583 | (4.685) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 07/08/2014 | | | Bond Future | 8.6608 | 92.9660 | 8.7032 | 92.7684 | 0.489 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 1,080.7900 | 1.0808 | 1,020.6600 | 1.0207 | (5.564) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 5,251.2000 | 5.2512 | 5,389.1900 | 5.3892 | 2.628 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 5,178.6000 | 5.1786 | 5,315.5500 | 5.3155 | 2.645 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 5,214.8300 | 5.2148 | 5,352.3000 | 5.3523 | 2.636 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 3,645.6800 | 3.6457 | 3,756.8600 | 3.7569 | 3.050 | 0 | 0 | 630 |
| 2014/02/13 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 1,093.8900 | 1.0939 | 1,033.2400 | 1.0332 | (5.544) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 1,067.7900 | 1.0678 | 1,008.1800 | 1.0082 | (5.583) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 1,007.6200 | 1.0076 | 956.4500 | 0.9564 | (5.078) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | | | Bond Future | 8.7671 | 91.0615 | 8.8124 | 90.8570 | 0.517 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 987.4000 | 0.9874 | 937.0100 | 0.9370 | (5.103) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 997.4700 | 0.9975 | 946.6900 | 0.9467 | (5.091) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | 8.50 | Put | Bond Future | 3,800.8400 | 3.8008 | 3,907.3700 | 3.9074 | 2.803 | 0 | 0 | 1,520 |
| 2014/02/13 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 7,236.9900 | 7.2370 | 7,391.1300 | 7.3911 | 2.130 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 7,159.1700 | 7.1592 | 7,312.5300 | 7.3125 | 2.142 | 0 | 0 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | 8.50 | Call | Bond Future | 2,583.6900 | 2.5837 | 2,485.6900 | 2.4857 | (3.793) | 0 | 0 | 0 |
| 2014/02/13 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 7,198.0300 | 7.1980 | 7,351.7800 | 7.3518 | 2.136 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 9.63 | Call | Bond Future | 4,219.1000 | 4.2191 | 4,088.8100 | 4.0888 | (3.088) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | | | Bond Future | 9.2917 | 72.4722 | 9.3164 | 72.2948 | 0.266 | 0.0000 | 0.0000 | 24,063 |
| 2014/02/13 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 211.3000 | 0.2113 | 193.8100 | 0.1938 | (8.277) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 9.00 | Put | Bond Future | 4,116.7400 | 4.1167 | 4,207.0300 | 4.2070 | 2.193 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 9.50 | Call | Bond Future | 3,683.7600 | 3.6838 | 3,561.3600 | 3.5614 | (3.323) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 216.5900 | 0.2166 | 198.7500 | 0.1988 | (8.237) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 9.75 | Put | Bond Future | 1,562.2200 | 1.5622 | 1,602.7400 | 1.6027 | 2.594 | 0 | 0 | 7,262 |
| 2014/02/13 | R209 | 08/05/2014 | 9.85 | Put | Bond Future | 1,350.3900 | 1.3504 | 1,385.8600 | 1.3859 | 2.627 | 0 | 0 | 10,000 |
| 2014/02/13 | R209 | 08/05/2014 | 8.50 | Put | Bond Future | 6,927.1900 | 6.9272 | 7,053.8100 | 7.0538 | 1.828 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 206.1100 | 0.2061 | 188.9700 | 0.1890 | (8.316) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 11,860.5000 | 11.8605 | 12,020.4600 | 12.0205 | 1.349 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 9.50 | Put | Bond Future | 2,211.0100 | 2.2110 | 2,266.0600 | 2.2661 | 2.490 | 0 | 0 | 640 |
| 2014/02/13 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 11,945.9700 | 11.9460 | 12,106.2800 | 12.1063 | 1.342 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 9.63 | Put | Bond Future | 1,851.2400 | 1.8512 | 1,898.4000 | 1.8984 | 2.547 | 0 | 0 | 883 |
| 2014/02/13 | R209 | 08/05/2014 | 9.85 | Call | Bond Future | 5,192.4100 | 5.1924 | 5,050.4300 | 5.0504 | (2.734) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 11,775.2700 | 11.7753 | 11,934.8800 | 11.9349 | 1.355 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 9.75 | Call | Bond Future | 4,740.4000 | 4.7404 | 4,603.4700 | 4.6035 | (2.889) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 08/05/2014 | 8.50 | Call | Bond Future | 865.1600 | 0.8652 | 814.3300 | 0.8143 | (5.875) | 0 | 0 | 640 |
| 2014/02/13 | R209 | 08/05/2014 | 9.00 | Call | Bond Future | 1,971.4400 | 1.9714 | 1,884.2800 | 1.8843 | (4.421) | 0 | 0 | 640 |
| 2014/02/13 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 5,617.5100 | 5.6175 | 5,707.1700 | 5.7072 | 1.596 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 07/08/2014 | | | Bond Future | 9.3735 | 73.5444 | 9.3989 | 73.3645 | 0.272 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 5,527.7900 | 5.5278 | 5,616.4400 | 5.6164 | 1.604 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 5,572.6200 | 5.5726 | 5,661.7700 | 5.6618 | 1.600 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 3,222.3600 | 3.2224 | 3,131.5900 | 3.1316 | (2.817) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 3,251.9900 | 3.2520 | 3,160.7200 | 3.1607 | (2.807) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 3,192.6700 | 3.1927 | 3,102.4100 | 3.1024 | (2.827) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 06/11/2014 | | | Bond Future | 9.4453 | 71.5796 | 9.4719 | 71.3938 | 0.282 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 6,926.9100 | 6.9269 | 7,023.6700 | 7.0237 | 1.397 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 6,834.2300 | 6.8342 | 6,930.1300 | 6.9301 | 1.403 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 6,880.5700 | 6.8806 | 6,976.9000 | 6.9769 | 1.400 | 0 | 0 | 0 |
| 2014/02/13 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 3,627.5200 | 3.6275 | 3,538.5000 | 3.5385 | (2.454) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 3,656.1800 | 3.6562 | 3,566.7300 | 3.5667 | (2.447) | 0 | 0 | 0 |
| 2014/02/13 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 3,684.7300 | 3.6847 | 3,594.8500 | 3.5949 | (2.439) | 0 | 0 | 0 |
| 2014/02/13 | R210 | 08/05/2014 | | | Bond Future | 156.4273 | 156.4273 | 156.4173 | 156.4173 | (0.006) | 0.0000 | 0.0000 | 719 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R210 | 08/05/2014 | 159.99 | Put | Bond Future | 3,562.7000 | 3.5627 | 3,572.7000 | 3.5727 | 0.281 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 08/05/2014 | 160.01 | Put | Bond Future | 3,582.7000 | 3.5827 | 3,592.7000 | 3.5927 | 0.279 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 08/05/2014 | 160.00 | Put | Bond Future | 3,572.7000 | 3.5727 | 3,582.7000 | 3.5827 | 0.280 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 08/05/2014 | 160.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 08/05/2014 | 159.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 08/05/2014 | 160.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 07/08/2014 | | | Bond Future | 158.7598 | 158.7598 | 158.7503 | 158.7503 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R210 | 07/08/2014 | 159.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 07/08/2014 | 159.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 07/08/2014 | 158.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 07/08/2014 | 159.01 | Put | Bond Future | 250.1600 | 0.2502 | 259.7100 | 0.2597 | 3.818 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 07/08/2014 | 159.00 | Put | Bond Future | 240.1600 | 0.2402 | 249.7100 | 0.2497 | 3.977 | 0 | 0 | 0 |
| 2014/02/13 | R210 | 07/08/2014 | 158.99 | Put | Bond Future | 230.1600 | 0.2302 | 239.7100 | 0.2397 | 4.149 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 08/05/2014 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 08/05/2014 | 130.00 | Put | Bond Future | 2,239.7100 | 2.2397 | 2,252.3800 | 2.2524 | 0.566 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 08/05/2014 | | | Bond Future | 127.7603 | 127.7603 | 127.7476 | 127.7476 | (0.010) | 0.0000 | 0.0000 | 390 |
| 2014/02/13 | R211 | 08/05/2014 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 08/05/2014 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 08/05/2014 | 129.99 | Put | Bond Future | 2,229.7100 | 2.2297 | 2,242.3800 | 2.2424 | 0.568 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 08/05/2014 | 130.01 | Put | Bond Future | 2,249.7100 | 2.2497 | 2,262.3800 | 2.2624 | 0.563 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 07/08/2014 | 127.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 07/08/2014 | | | Bond Future | 128.1106 | 128.1106 | 128.0981 | 128.0981 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R211 | 07/08/2014 | 128.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R211 | 07/08/2014 | 128.00 | Call | Bond Future | 110.6400 | 0.1106 | 98.1300 | 0.0981 | (11.307) | 0 | 0 | 0 |
| 2014/02/13 | R211 | 07/08/2014 | 128.01 | Call | Bond Future | 100.6400 | 0.1006 | 88.1300 | 0.0881 | (12.430) | 0 | 0 | 0 |
| 2014/02/13 | R211 | 07/08/2014 | 127.99 | Call | Bond Future | 120.6400 | 0.1206 | 108.1300 | 0.1081 | (10.370) | 0 | 0 | 0 |
| 2014/02/13 | R211 | 07/08/2014 | 128.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 08/05/2014 | | | Bond Future | 128.7908 | 128.7908 | 128.7818 | 128.7818 | (0.007) | 0.0000 | 0.0000 | 21,791 |
| 2014/02/13 | R212 | 08/05/2014 | 132.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 08/05/2014 | 131.99 | Put | Bond Future | 3,199.1600 | 3.1992 | 3,208.2300 | 3.2082 | 0.284 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 08/05/2014 | 132.01 | Put | Bond Future | 3,219.1600 | 3.2192 | 3,228.2300 | 3.2282 | 0.282 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 08/05/2014 | 132.00 | Put | Bond Future | 3,209.1600 | 3.2092 | 3,218.2300 | 3.2182 | 0.283 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 08/05/2014 | 132.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 08/05/2014 | 131.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 07/08/2014 | 128.99 | Call | Bond Future | 14.8400 | 0.0148 | 5.9700 | 0.0060 | (59.771) | 0 | 0 | 0 |
| 2014/02/13 | R212 | 07/08/2014 | | | Bond Future | 129.0048 | 129.0048 | 128.9960 | 128.9960 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R212 | 07/08/2014 | 129.01 | Put | Bond Future | 5.1600 | 0.0052 | 14.0300 | 0.0140 | 171.899 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 07/08/2014 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 4.0300 | 0.0040 | 100.000 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 07/08/2014 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R212 | 07/08/2014 | 129.00 | Call | Bond Future | 4.8400 | 0.0048 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/02/13 | R212 | 07/08/2014 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 12,773.5000 | 12.7735 | 12,899.5900 | 12.8996 | 0.987 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 08/05/2014 | | | Bond Future | 9.2068 | 82.7030 | 9.2259 | 82.5643 | 0.207 | 0.0000 | 0.0000 | 21,730 |
| 2014/02/13 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 12,858.9000 | 12.8589 | 12,985.2400 | 12.9852 | 0.983 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 12,688.3100 | 12.6883 | 12,814.1400 | 12.8141 | 0.992 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 174.0700 | 0.1741 | 161.4200 | 0.1614 | (7.267) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 169.7700 | 0.1698 | 157.3700 | 0.1574 | (7.304) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 178.4600 | 0.1785 | 165.5500 | 0.1655 | (7.234) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 2,912.3800 | 2.9124 | 2,843.5800 | 2.8436 | (2.362) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 07/08/2014 | | | Bond Future | 9.2954 | 83.9263 | 9.3150 | 83.7856 | 0.211 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 2,856.3100 | 2.8563 | 2,788.3200 | 2.7883 | (2.380) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 2,884.2600 | 2.8843 | 2,815.8700 | 2.8159 | (2.371) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 6,219.4600 | 6.2195 | 6,292.1800 | 6.2922 | 1.169 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 6,123.6000 | 6.1236 | 6,195.5100 | 6.1955 | 1.174 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 6,171.4000 | 6.1714 | 6,243.7200 | 6.2437 | 1.172 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 3,383.6300 | 3.3836 | 3,314.9000 | 3.3149 | (2.031) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 7,244.1300 | 7.2441 | 7,321.5700 | 7.3216 | 1.069 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 06/11/2014 | | | Bond Future | 9.3745 | 81.7326 | 9.3953 | 81.5861 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 3,411.3600 | 3.4114 | 3,342.2800 | 3.3423 | (2.025) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 3,439.2200 | 3.4392 | 3,369.8000 | 3.3698 | (2.018) | 0 | 0 | 0 |
| 2014/02/13 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 7,292.0100 | 7.2920 | 7,369.8000 | 7.3698 | 1.067 | 0 | 0 | 0 |
| 2014/02/13 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 7,196.4700 | 7.1965 | 7,273.5700 | 7.2736 | 1.071 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 08/05/2014 | | | Bond Future | 9.4204 | 72.9185 | 9.4344 | 72.8155 | 0.149 | 0.0000 | 0.0000 | 5,055 |
| 2014/02/13 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 1,759.6600 | 1.7597 | 1,706.1900 | 1.7062 | (3.039) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 5,031.5600 | 5.0316 | 5,081.6400 | 5.0816 | 0.995 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 4,925.0100 | 4.9250 | 4,974.1800 | 4.9742 | 0.998 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 4,978.1000 | 4.9781 | 5,027.7200 | 5.0277 | 0.997 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 1,785.9200 | 1.7859 | 1,732.0000 | 1.7320 | (3.019) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 1,733.6400 | 1.7336 | 1,680.6300 | 1.6806 | (3.058) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 07/08/2014 | 9.54 | Put | Bond Future | 4,294.9400 | 4.2949 | 4,330.6900 | 4.3307 | 0.832 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 07/08/2014 | | | Bond Future | 9.5024 | 73.9038 | 9.5168 | 73.7992 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R214 | 07/08/2014 | 9.56 | Put | Bond Future | 4,223.1500 | 4.2231 | 4,258.3600 | 4.2584 | 0.834 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 07/08/2014 | 9.55 | Put | Bond Future | 4,258.9200 | 4.2589 | 4,294.4000 | 4.2944 | 0.833 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 07/08/2014 | 9.56 | Call | Bond Future | 4,639.5300 | 4.6395 | 4,570.2000 | 4.5702 | (1.494) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 07/08/2014 | 9.54 | Call | Bond Future | 4,567.1400 | 4.5671 | 4,498.3500 | 4.4983 | (1.506) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 07/08/2014 | 9.55 | Call | Bond Future | 4,603.2700 | 4.6033 | 4,534.2100 | 4.5342 | (1.500) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 06/11/2014 | 9.64 | Call | Bond Future | 5,441.4400 | 5.4414 | 5,371.7400 | 5.3717 | (1.281) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 06/11/2014 | | | Bond Future | 9.5760 | 71.8040 | 9.5912 | 71.6947 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R214 | 06/11/2014 | 9.65 | Call | Bond Future | 5,476.3500 | 5.4763 | 5,406.4100 | 5.4064 | (1.277) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 06/11/2014 | 9.66 | Call | Bond Future | 5,511.3400 | 5.5113 | 5,441.1700 | 5.4412 | (1.273) | 0 | 0 | 0 |
| 2014/02/13 | R214 | 06/11/2014 | 9.64 | Put | Bond Future | 4,984.5400 | 4.9845 | 5,024.1700 | 5.0242 | 0.795 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 06/11/2014 | 9.66 | Put | Bond Future | 4,912.7700 | 4.9128 | 4,951.9300 | 4.9519 | 0.797 | 0 | 0 | 0 |
| 2014/02/13 | R214 | 06/11/2014 | 9.65 | Put | Bond Future | 4,948.5500 | 4.9486 | 4,987.9400 | 4.9879 | 0.796 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 4,490.4300 | 4.4904 | 4,669.2900 | 4.6693 | 3.983 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 08/05/2014 | | | Bond Future | 9.4983 | 94.1995 | 9.5173 | 94.0206 | 0.201 | 0.0000 | 0.0000 | 13,650 |
| 2014/02/13 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 4,286.3600 | 4.2864 | 4,465.2200 | 4.4652 | 4.173 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 4,388.3000 | 4.3883 | 4,567.1600 | 4.5672 | 4.076 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 08/05/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 07/08/2014 | | | Bond Future | 9.5835 | 95.4713 | 9.6032 | 95.2898 | 0.205 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/02/13 | R248 | 07/08/2014 | 9.65 | Call | Bond Future | 610.7600 | 0.6108 | 429.3000 | 0.4293 | (29.711) | 0 | 0 | 0 |
| 2014/02/13 | R248 | 07/08/2014 | 9.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 07/08/2014 | 9.66 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 07/08/2014 | 9.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 07/08/2014 | 9.66 | Call | Bond Future | 701.9400 | 0.7019 | 520.4800 | 0.5205 | (25.851) | 0 | 0 | 0 |
| 2014/02/13 | R248 | 07/08/2014 | 9.64 | Call | Bond Future | 519.4100 | 0.5194 | 337.9500 | 0.3380 | (34.936) | 0 | 0 | 0 |
| 2014/02/13 | R248 | 06/11/2014 | 9.72 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 06/11/2014 | | | Bond Future | 9.6601 | 92.5804 | 9.6809 | 92.3919 | 0.215 | 0.0000 | 0.0000 | 0 |
| 2014/02/13 | R248 | 06/11/2014 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 06/11/2014 | 9.72 | Call | Bond Future | 541.9200 | 0.5419 | 353.4600 | 0.3535 | (34.776) | 0 | 0 | 0 |
| 2014/02/13 | R248 | 06/11/2014 | 9.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/02/13 | R248 | 06/11/2014 | 9.73 | Call | Bond Future | 631.9000 | 0.6319 | 443.4400 | 0.4434 | (29.824) | 0 | 0 | 0 |
| 2014/02/13 | R248 | 06/11/2014 | 9.74 | Call | Bond Future | 721.7100 | 0.7217 | 533.2500 | 0.5333 | (26.113) | 0 | 0 | 0 |

Total **405172**