



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/01/2014 to 22/01/2014

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | 2025 | 06/02/2014 | | | Bond Future | 110.3278 | 110.3278 | 110.3172 | 110.3172 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 2025 | 06/02/2014 | 110.99 | Put | Bond Future | 662.2200 | 0.6622 | 672.8300 | 0.6728 | 1.602 | 0 | 0 | 0 |
| 2014/01/22 | 2025 | 06/02/2014 | 111.01 | Put | Bond Future | 682.2200 | 0.6822 | 692.8300 | 0.6928 | 1.555 | 0 | 0 | 0 |
| 2014/01/22 | 2025 | 06/02/2014 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2025 | 06/02/2014 | 111.00 | Put | Bond Future | 672.2200 | 0.6722 | 682.8300 | 0.6828 | 1.578 | 0 | 0 | 0 |
| 2014/01/22 | 2025 | 06/02/2014 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2025 | 06/02/2014 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 06/02/2014 | | | Bond Future | 9.1643 | 93.9297 | 9.1913 | 93.6862 | 0.295 | 0.0000 | 0.0000 | 2,022 |
| 2014/01/22 | 2037 | 06/02/2014 | 9.38 | Call | Bond Future | 1,916.0700 | 1.9161 | 1,672.6200 | 1.6726 | (12.706) | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 06/02/2014 | 9.39 | Call | Bond Future | 2,003.3600 | 2.0034 | 1,759.9100 | 1.7599 | (12.152) | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 06/02/2014 | 9.37 | Call | Bond Future | 1,828.6400 | 1.8286 | 1,585.1900 | 1.5852 | (13.313) | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 06/02/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 06/02/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 06/02/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 08/05/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 08/05/2014 | | | Bond Future | 9.2639 | 95.1793 | 9.2918 | 94.9321 | 0.301 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 1,020.7600 | 1.0208 | 773.6400 | 0.7736 | (24.209) | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 1,107.8200 | 1.1078 | 860.7000 | 0.8607 | (22.307) | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 933.5600 | 0.9336 | 686.4400 | 0.6864 | (26.471) | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 2,670.5300 | 2.6705 | 2,921.9700 | 2.9220 | 9.415 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 07/08/2014 | | | Bond Future | 9.3595 | 92.2642 | 9.3884 | 92.0127 | 0.309 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 2,761.8300 | 2.7618 | 3,013.2700 | 3.0133 | 9.104 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 2,853.2700 | 2.8533 | 3,104.7100 | 3.1047 | 8.812 | 0 | 0 | 0 |
| 2014/01/22 | 2038 | 06/02/2014 | 107.00 | Call | Bond Future | 750.3700 | 0.7504 | 744.0200 | 0.7440 | (0.846) | 0 | 0 | 0 |
| 2014/01/22 | 2038 | 06/02/2014 | | | Bond Future | 107.7504 | 107.7504 | 107.7440 | 107.7440 | (0.006) | 0.0000 | 0.0000 | 24 |
| 2014/01/22 | 2038 | 06/02/2014 | 107.01 | Call | Bond Future | 740.3700 | 0.7404 | 734.0200 | 0.7340 | (0.858) | 0 | 0 | 0 |
| 2014/01/22 | 2038 | 06/02/2014 | 106.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2038 | 06/02/2014 | 107.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2038 | 06/02/2014 | 106.99 | Call | Bond Future | 760.3700 | 0.7604 | 754.0200 | 0.7540 | (0.835) | 0 | 0 | 0 |
| 2014/01/22 | 2038 | 06/02/2014 | 107.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2050 | 06/02/2014 | | | Bond Future | 113.4684 | 113.4684 | 113.4623 | 113.4623 | (0.005) | 0.0000 | 0.0000 | 472 |
| 2014/01/22 | 2050 | 06/02/2014 | 110.00 | Call | Bond Future | 3,468.3700 | 3.4684 | 3,462.3100 | 3.4623 | (0.175) | 0 | 0 | 0 |
| 2014/01/22 | 2050 | 06/02/2014 | 109.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2050 | 06/02/2014 | 110.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2050 | 06/02/2014 | 110.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | 2050 | 06/02/2014 | 110.01 | Call | Bond Future | 3,458.3700 | 3.4584 | 3,452.3100 | 3.4523 | (0.175) | 0 | 0 | 0 |
| 2014/01/22 | 2050 | 06/02/2014 | 109.99 | Call | Bond Future | 3,478.3700 | 3.4784 | 3,472.3100 | 3.4723 | (0.174) | 0 | 0 | 0 |
| 2014/01/22 | 5701 | 15/09/2015 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | AL37 | 06/02/2014 | | | Index Future | 410.6070 | 410.6070 | 410.9210 | 410.9210 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | AL37 | 08/05/2014 | | | Index Future | 416.0680 | 416.0680 | 416.3860 | 416.3860 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | AL7T | 06/02/2014 | | | Index Future | 483.1760 | 483.1760 | 482.8700 | 482.8700 | (0.063) | 0.0000 | 0.0000 | 1 |
| 2014/01/22 | AL7T | 08/05/2014 | | | Index Future | 489.6020 | 489.6020 | 489.2910 | 489.2910 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | ALBI | 06/02/2014 | | | Index Future | 436.0840 | 436.0840 | 435.8350 | 435.8350 | (0.057) | 0.0000 | 0.0000 | 723 |
| 2014/01/22 | ALBI | 08/05/2014 | | | Index Future | 441.8840 | 441.8840 | 441.6320 | 441.6320 | (0.057) | 0.0000 | 0.0000 | 118 |
| 2014/01/22 | ALBI | 07/08/2014 | | | Index Future | 448.1150 | 448.1150 | 447.8570 | 447.8570 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C207 | 15/01/2020 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | EL28 | 06/02/2014 | | | Bond Future | 114.1710 | 114.1710 | 114.1648 | 114.1648 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | EL28 | 06/02/2014 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | EL28 | 06/02/2014 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | EL28 | 06/02/2014 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | EL28 | 06/02/2014 | 111.01 | Call | Bond Future | 3,161.0300 | 3.1610 | 3,154.8200 | 3.1548 | (0.196) | 0 | 0 | 0 |
| 2014/01/22 | EL28 | 06/02/2014 | 110.99 | Call | Bond Future | 3,181.0300 | 3.1810 | 3,174.8200 | 3.1748 | (0.195) | 0 | 0 | 0 |
| 2014/01/22 | EL28 | 06/02/2014 | 111.00 | Call | Bond Future | 3,171.0300 | 3.1710 | 3,164.8200 | 3.1648 | (0.196) | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 06/02/2014 | 9.54 | Put | Bond Future | 1,486.9400 | 1.4869 | 1,641.2900 | 1.6413 | 10.380 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 06/02/2014 | | | Bond Future | 9.7395 | 83.6492 | 9.7606 | 83.4949 | 0.216 | 0.0000 | 0.0000 | 6,292 |
| 2014/01/22 | ES33 | 06/02/2014 | 9.56 | Put | Bond Future | 1,335.9900 | 1.3360 | 1,490.3400 | 1.4903 | 11.553 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 06/02/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 06/02/2014 | 9.55 | Put | Bond Future | 1,411.4100 | 1.4114 | 1,565.7600 | 1.5658 | 10.936 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 06/02/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 06/02/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 2,271.0800 | 2.2711 | 2,427.9800 | 2.4280 | 6.909 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 08/05/2014 | | | Bond Future | 9.8585 | 80.9798 | 9.8803 | 80.8229 | 0.221 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 2,346.3700 | 2.3464 | 2,503.2700 | 2.5033 | 6.687 | 0 | 0 | 0 |
| 2014/01/22 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 2,195.8900 | 2.1959 | 2,352.7900 | 2.3528 | 7.145 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 06/02/2014 | 439.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 06/02/2014 | | | GOVI | 435.3880 | 435.3880 | 435.2150 | 435.2150 | (0.040) | 0.0000 | 0.0000 | 483 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | GOVI | 06/02/2014 | 440.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 06/02/2014 | 440.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 06/02/2014 | 439.99 | Put | GOVI | 46,020.0000 | 4.6020 | 47,750.0000 | 4.7750 | 3.759 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 06/02/2014 | 440.01 | Put | GOVI | 46,220.0000 | 4.6220 | 47,950.0000 | 4.7950 | 3.743 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 06/02/2014 | 440.00 | Put | GOVI | 46,120.0000 | 4.6120 | 47,850.0000 | 4.7850 | 3.751 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 08/05/2014 | | | GOVI | 441.1790 | 441.1790 | 441.0030 | 441.0030 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 8,110.0000 | 0.8110 | 9,870.0000 | 0.9870 | 21.702 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 8,310.0000 | 0.8310 | 10,070.0000 | 1.0070 | 21.179 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 8,210.0000 | 0.8210 | 9,970.0000 | 0.9970 | 21.437 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 07/08/2014 | | | GOVI | 447.4000 | 447.4000 | 447.2200 | 447.2200 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 125,900.0000 | 12.5900 | 127,700.0000 | 12.7700 | 1.430 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 126,100.0000 | 12.6100 | 127,900.0000 | 12.7900 | 1.427 | 0 | 0 | 0 |
| 2014/01/22 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 126,000.0000 | 12.6000 | 127,800.0000 | 12.7800 | 1.429 | 0 | 0 | 0 |
| 2014/01/22 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | IGOV | 06/02/2014 | | | Index Future | 201.1290 | 201.1290 | 201.1270 | 201.1270 | (0.001) | 0.0000 | 0.0000 | 1,335 |
| 2014/01/22 | IGOV | 08/05/2014 | | | Index Future | 203.8290 | 203.8290 | 203.8270 | 203.8270 | (0.001) | 0.0000 | 0.0000 | 7 |
| 2014/01/22 | IGOV | 07/08/2014 | | | Index Future | 206.7270 | 206.7270 | 206.7250 | 206.7250 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | IGOV | 06/11/2014 | | | Index Future | 209.8030 | 209.8030 | 209.7990 | 209.7990 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | ILBI | 06/02/2014 | | | Index Future | 542.8990 | 542.8990 | 544.4530 | 544.4530 | 0.286 | 0.0000 | 0.0000 | 190 |
| 2014/01/22 | ILBI | 08/05/2014 | | | Index Future | 550.2280 | 550.2280 | 551.7890 | 551.7890 | 0.284 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | ILBI | 07/08/2014 | | | Index Future | 560.4870 | 560.4870 | 559.6900 | 559.6900 | (0.142) | 0.0000 | 0.0000 | 20 |
| 2014/01/22 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | JBAF | 19/02/2014 | | | Jibar Tradeable Future | 5.3600 | 94.6400 | 5.3100 | 94.6900 | (0.933) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.3900 | 94.6100 | 5.3200 | 94.6800 | (1.299) | 94.6700 | 94.6700 | 3,000 |
| 2014/01/22 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 5.5500 | 94.4500 | 5.4900 | 94.5100 | (1.081) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | JBAF | 21/05/2014 | | | Jibar Tradeable Future | 5.6500 | 94.3500 | 5.6000 | 94.4000 | (0.885) | 0.0000 | 0.0000 | 4,000 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 5.8100 | 94.1900 | 5.7400 | 94.2600 | (1.205) | 0.0000 | 0.0000 | 1,000 |
| 2014/01/22 | JBAF | 16/07/2014 | | | Jibar Tradeable Future | 5.9700 | 94.0300 | 5.9100 | 94.0900 | (1.005) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 6.1800 | 93.8200 | 6.1300 | 93.8700 | (0.809) | 0.0000 | 0.0000 | 1,000 |
| 2014/01/22 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.4100 | 93.5900 | 6.3300 | 93.6700 | (1.248) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 6.6900 | 93.3100 | 6.6100 | 93.3900 | (1.196) | 0.0000 | 0.0000 | 150 |
| 2014/01/22 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 6.9700 | 93.0300 | 6.9000 | 93.1000 | (1.004) | 0.0000 | 0.0000 | 3,200 |
| 2014/01/22 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 7.2300 | 92.7700 | 7.1500 | 92.8500 | (1.107) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 7.4800 | 92.5200 | 7.3700 | 92.6300 | (1.471) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R023 | 06/02/2014 | | | Bond Future | 8.1276 | 101.1184 | 8.1389 | 101.0479 | 0.140 | 0.0000 | 0.0000 | 11,257 |
| 2014/01/22 | R023 | 06/02/2014 | 7.84 | Put | Bond Future | 1,810.7800 | 1.8108 | 1,881.3100 | 1.8813 | 3.895 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 06/02/2014 | 7.86 | Put | Bond Future | 1,683.4600 | 1.6835 | 1,753.9900 | 1.7540 | 4.190 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 06/02/2014 | 7.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 06/02/2014 | 7.85 | Put | Bond Future | 1,747.1000 | 1.7471 | 1,817.6300 | 1.8176 | 4.037 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 06/02/2014 | 7.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 06/02/2014 | 7.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 08/05/2014 | | | Bond Future | 8.2348 | 98.5468 | 8.2467 | 98.4749 | 0.144 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 4,007.8300 | 4.0078 | 4,079.7500 | 4.0798 | 1.794 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 3,880.3800 | 3.8804 | 3,952.3000 | 3.9523 | 1.853 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 3,944.0800 | 3.9441 | 4,016.0000 | 4.0160 | 1.823 | 0 | 0 | 0 |
| 2014/01/22 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/02/2014 | 5.64 | Call | Bond Future | 3.8100 | 0.0038 | 4.6400 | 0.0046 | 21.785 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/02/2014 | 5.65 | Put | Bond Future | 1,094.4800 | 1.0945 | 1,027.7000 | 1.0277 | (6.102) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/02/2014 | | | Bond Future | 6.3277 | 116.2202 | 6.2853 | 116.2879 | (0.669) | 0.0000 | 0.0000 | 32,412 |
| 2014/01/22 | R157 | 06/02/2014 | 5.65 | Call | Bond Future | 4.1400 | 0.0041 | 5.0400 | 0.0050 | 21.739 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/02/2014 | 5.66 | Call | Bond Future | 4.5100 | 0.0045 | 5.4800 | 0.0055 | 21.508 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/02/2014 | 5.64 | Put | Bond Future | 1,110.3500 | 1.1103 | 1,043.5000 | 1.0435 | (6.021) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/02/2014 | 5.66 | Put | Bond Future | 1,078.6600 | 1.0787 | 1,011.9500 | 1.0119 | (6.185) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 48.1400 | 0.0481 | 55.0500 | 0.0550 | 14.354 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 08/05/2014 | | | Bond Future | 6.5200 | 110.9582 | 6.4694 | 111.0263 | (0.776) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 49.2700 | 0.0493 | 56.3000 | 0.0563 | 14.268 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 47.0400 | 0.0470 | 53.8100 | 0.0538 | 14.392 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 1,843.7000 | 1.8437 | 1,782.5700 | 1.7826 | (3.316) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 1,856.3600 | 1.8564 | 1,795.0900 | 1.7951 | (3.301) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 1,831.0700 | 1.8311 | 1,770.0600 | 1.7701 | (3.332) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 598.2200 | 0.5982 | 567.6900 | 0.5677 | (5.103) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 07/08/2014 | | | Bond Future | 6.7101 | 112.5246 | 6.6481 | 112.5925 | (0.925) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 603.2400 | 0.6032 | 572.5300 | 0.5725 | (5.091) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 640.9100 | 0.6409 | 677.9200 | 0.6779 | 5.775 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 646.7800 | 0.6468 | 683.9700 | 0.6840 | 5.750 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 652.6800 | 0.6527 | 690.0500 | 0.6900 | 5.726 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 608.2900 | 0.6083 | 577.4000 | 0.5774 | (5.078) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 997.0400 | 0.9970 | 952.0400 | 0.9520 | (4.513) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/11/2014 | | | Bond Future | 6.9450 | 107.3768 | 6.8645 | 107.4447 | (1.161) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 985.8300 | 0.9858 | 941.1000 | 0.9411 | (4.537) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 991.4200 | 0.9914 | 946.5600 | 0.9466 | (4.525) | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 363.6300 | 0.3636 | 386.8400 | 0.3868 | 6.383 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 357.8300 | 0.3578 | 380.7700 | 0.3808 | 6.411 | 0 | 0 | 0 |
| 2014/01/22 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 360.7200 | 0.3607 | 383.8000 | 0.3838 | 6.398 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/02/2014 | 8.75 | Put | Bond Future | 337.9200 | 0.3379 | 318.5800 | 0.3186 | (5.723) | 0 | 0 | 250 |
| 2014/01/22 | R186 | 06/02/2014 | | | Bond Future | 8.3903 | 117.8823 | 8.3970 | 117.8247 | 0.079 | 0.0000 | 0.0000 | 62,234 |
| 2014/01/22 | R186 | 06/02/2014 | 7.75 | Call | Bond Future | 64.3100 | 0.0643 | 52.0100 | 0.0520 | (19.126) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/02/2014 | 7.74 | Put | Bond Future | 5,884.6800 | 5.8847 | 5,930.6100 | 5.9306 | 0.781 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/02/2014 | 7.76 | Put | Bond Future | 5,708.0100 | 5.7080 | 5,752.7200 | 5.7527 | 0.783 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/02/2014 | 7.75 | Put | Bond Future | 5,796.1800 | 5.7962 | 5,841.5100 | 5.8415 | 0.782 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/02/2014 | 8.75 | Call | Bond Future | 3,393.2900 | 3.3933 | 3,316.3200 | 3.3163 | (2.268) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/02/2014 | 7.76 | Call | Bond Future | 68.6500 | 0.0687 | 55.7300 | 0.0557 | (18.820) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/02/2014 | 7.74 | Call | Bond Future | 60.2100 | 0.0602 | 48.5100 | 0.0485 | (19.432) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 9,725.4700 | 9.7255 | 9,781.1700 | 9.7812 | 0.573 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 8.25 | Put | Bond Future | 4,864.7000 | 4.8647 | 4,906.8000 | 4.9068 | 0.865 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | | | Bond Future | 8.4937 | 119.4506 | 8.5007 | 119.3916 | 0.082 | 0.0000 | 0.0000 | 740 |
| 2014/01/22 | R186 | 08/05/2014 | 9.25 | Put | Bond Future | 1,415.5900 | 1.4156 | 1,438.0700 | 1.4381 | 1.588 | 0 | 0 | 8,000 |
| 2014/01/22 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 13,175.0600 | 13.1751 | 13,233.1900 | 13.2332 | 0.441 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 9.00 | Put | Bond Future | 1,991.2400 | 1.9912 | 2,019.1500 | 2.0191 | 1.402 | 0 | 0 | 400 |
| 2014/01/22 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 410.4900 | 0.4105 | 409.5800 | 0.4096 | (0.222) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 3,745.3300 | 3.7453 | 3,725.6600 | 3.7257 | (0.525) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 418.9700 | 0.4190 | 418.0300 | 0.4180 | (0.224) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 9.25 | Call | Bond Future | 7,569.6200 | 7.5696 | 7,533.1000 | 7.5331 | (0.482) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 8.25 | Call | Bond Future | 2,777.6800 | 2.7777 | 2,760.7800 | 2.7608 | (0.608) | 0 | 0 | 8,000 |
| 2014/01/22 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 402.1400 | 0.4021 | 401.2700 | 0.4013 | (0.216) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 3,692.4200 | 3.6924 | 3,731.7500 | 3.7318 | 1.065 | 0 | 0 | 1,933 |
| 2014/01/22 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 12,996.5200 | 12.9965 | 13,054.5800 | 13.0546 | 0.447 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 877.3700 | 0.8774 | 874.0700 | 0.8741 | (0.376) | 0 | 0 | 1,933 |
| 2014/01/22 | R186 | 08/05/2014 | 9.00 | Call | Bond Future | 6,163.1500 | 6.1632 | 6,132.0600 | 6.1321 | (0.504) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 13,085.6700 | 13.0857 | 13,143.7600 | 13.1438 | 0.444 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 3,677.8800 | 3.6779 | 3,672.7900 | 3.6728 | (0.138) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | | | Bond Future | 8.5896 | 115.8443 | 8.5969 | 115.7834 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 3,530.9000 | 3.5309 | 3,575.7400 | 3.5757 | 1.270 | 0 | 0 | 840 |
| 2014/01/22 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 3,607.1600 | 3.6072 | 3,602.3700 | 3.6024 | (0.133) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 3,642.4200 | 3.6424 | 3,637.4800 | 3.6375 | (0.136) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 6,121.7800 | 6.1218 | 6,177.9000 | 6.1779 | 0.917 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 6,218.2000 | 6.2182 | 6,202.1300 | 6.2021 | (0.258) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 6,022.2200 | 6.0222 | 6,078.0400 | 6.0780 | 0.927 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 6,071.8600 | 6.0719 | 6,127.8300 | 6.1278 | 0.922 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 3,638.0100 | 3.6380 | 3,597.5400 | 3.5975 | (1.112) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 8,071.9400 | 8.0719 | 8,094.0400 | 8.0940 | 0.274 | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/11/2014 | | | Bond Future | 8.6801 | 117.5568 | 8.6878 | 117.4941 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R186 | 06/11/2014 | 9.17 | Call | Bond Future | 7,744.8000 | 7.7448 | 7,680.1300 | 7.6801 | (0.835) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 3,669.8000 | 3.6698 | 3,629.1600 | 3.6292 | (1.107) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 3,701.7500 | 3.7018 | 3,660.9400 | 3.6609 | (1.102) | 0 | 0 | 0 |
| 2014/01/22 | R186 | 06/11/2014 | 9.17 | Put | Bond Future | 3,876.6900 | 3.8767 | 3,874.7600 | 3.8748 | (0.050) | 0 | 0 | 2,010 |
| 2014/01/22 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 8,125.4600 | 8.1255 | 8,147.7300 | 8.1477 | 0.274 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 8,018.6700 | 8.0187 | 8,040.6000 | 8.0406 | 0.273 | 0 | 0 | 0 |
| 2014/01/22 | R197 | 06/02/2014 | | | Bond Future | 275.5754 | 275.5754 | 275.5474 | 275.5474 | (0.010) | 0.0000 | 0.0000 | 2,049 |
| 2014/01/22 | R197 | 06/02/2014 | 280.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R197 | 06/02/2014 | 279.99 | Put | Bond Future | 4,414.6400 | 4.4146 | 4,442.5700 | 4.4426 | 0.633 | 0 | 0 | 0 |
| 2014/01/22 | R197 | 06/02/2014 | 280.01 | Put | Bond Future | 4,434.6400 | 4.4346 | 4,462.5700 | 4.4626 | 0.630 | 0 | 0 | 0 |
| 2014/01/22 | R197 | 06/02/2014 | 280.00 | Put | Bond Future | 4,424.6400 | 4.4246 | 4,452.5700 | 4.4526 | 0.631 | 0 | 0 | 0 |
| 2014/01/22 | R197 | 06/02/2014 | 280.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R197 | 06/02/2014 | 279.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 06/02/2014 | 5.24 | Put | Bond Future | 155.8900 | 0.1559 | 150.2000 | 0.1502 | (3.650) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 06/02/2014 | | | Bond Future | 5.3455 | 104.0539 | 5.3393 | 104.0592 | (0.116) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R201 | 06/02/2014 | 5.26 | Put | Bond Future | 145.4300 | 0.1454 | 139.8200 | 0.1398 | (3.858) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 06/02/2014 | 5.24 | Call | Bond Future | 66.3700 | 0.0664 | 65.9600 | 0.0660 | (0.618) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 06/02/2014 | 5.25 | Put | Bond Future | 150.6500 | 0.1506 | 145.0000 | 0.1450 | (3.750) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 06/02/2014 | 5.25 | Call | Bond Future | 69.6200 | 0.0696 | 69.2500 | 0.0692 | (0.531) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 06/02/2014 | 5.26 | Call | Bond Future | 72.8900 | 0.0729 | 72.5600 | 0.0726 | (0.453) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 08/05/2014 | | | Bond Future | 5.3407 | 105.4382 | 5.3326 | 105.4431 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 90.8500 | 0.0909 | 93.1400 | 0.0931 | 2.521 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 92.4500 | 0.0924 | 94.7700 | 0.0948 | 2.509 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 89.2600 | 0.0893 | 91.5300 | 0.0915 | 2.543 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 443.3100 | 0.4433 | 440.7700 | 0.4408 | (0.573) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 447.7700 | 0.4478 | 445.2000 | 0.4452 | (0.574) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 452.2400 | 0.4522 | 449.6500 | 0.4497 | (0.573) | 0 | 0 | 0 |
| 2014/01/22 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 171.0200 | 0.1710 | 171.7500 | 0.1718 | 0.427 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 07/08/2014 | | | Bond Future | 5.0520 | 102.5162 | 5.0411 | 102.5201 | (0.216) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 172.5800 | 0.1726 | 173.3000 | 0.1733 | 0.417 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 264.1500 | 0.2641 | 268.8300 | 0.2688 | 1.772 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 260.0700 | 0.2601 | 264.7400 | 0.2647 | 1.796 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 262.1100 | 0.2621 | 266.7800 | 0.2668 | 1.782 | 0 | 0 | 0 |
| 2014/01/22 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 174.1500 | 0.1741 | 174.8700 | 0.1749 | 0.413 | 0 | 0 | 0 |
| 2014/01/22 | R202 | 06/02/2014 | 208.99 | Put | Bond Future | 0.0000 | 0.0000 | 811.6100 | 0.8116 | 100.000 | 0 | 0 | 0 |
| 2014/01/22 | R202 | 06/02/2014 | | | Bond Future | 212.2170 | 212.2170 | 212.2013 | 212.2013 | (0.007) | 0.0000 | 0.0000 | 44,679 |
| 2014/01/22 | R202 | 06/02/2014 | 209.01 | Put | Bond Future | 0.0000 | 0.0000 | 816.9700 | 0.8170 | 100.000 | 0 | 0 | 0 |
| 2014/01/22 | R202 | 06/02/2014 | 208.99 | Call | Bond Future | 3,227.0100 | 3.2270 | 4,022.8600 | 4.0229 | 24.662 | 0 | 0 | 0 |
| 2014/01/22 | R202 | 06/02/2014 | 209.00 | Put | Bond Future | 0.0000 | 0.0000 | 814.2900 | 0.8143 | 100.000 | 0 | 0 | 0 |
| 2014/01/22 | R202 | 06/02/2014 | 209.00 | Call | Bond Future | 3,217.0100 | 3.2170 | 4,015.5400 | 4.0155 | 24.822 | 0 | 0 | 0 |
| 2014/01/22 | R202 | 06/02/2014 | 209.01 | Call | Bond Future | 3,207.0100 | 3.2070 | 4,008.2200 | 4.0082 | 24.983 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/02/2014 | | | Bond Future | 7.1914 | 106.6814 | 7.1456 | 106.8271 | (0.637) | 0.0000 | 0.0000 | 10,779 |
| 2014/01/22 | R203 | 06/02/2014 | 5.95 | Put | Bond Future | 4,039.8200 | 4.0398 | 3,894.1400 | 3.8941 | (3.606) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/02/2014 | 6.14 | Put | Bond Future | 3,409.2500 | 3.4093 | 3,263.5900 | 3.2636 | (4.272) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/02/2014 | 6.16 | Put | Bond Future | 3,343.1500 | 3.3431 | 3,197.5000 | 3.1975 | (4.357) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/02/2014 | 6.84 | Put | Bond Future | 1,199.9200 | 1.1999 | 1,068.4000 | 1.0684 | (10.961) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/02/2014 | 6.15 | Put | Bond Future | 3,376.1900 | 3.3762 | 3,230.5400 | 3.2305 | (4.314) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/02/2014 | 5.95 | Call | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 16 |
| 2014/01/22 | R203 | 06/02/2014 | 6.16 | Call | Bond Future | 0.1700 | 0.0002 | 0.2000 | 0.0002 | 17.647 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | R203 | 06/02/2014 | 6.84 | Call | Bond Future | 75.5300 | | 0.0755 | 89.6900 | 0.0897 | 18.748 | 0 | 0 | 13 |
| 2014/01/22 | R203 | 06/02/2014 | 6.14 | Call | Bond Future | 0.1400 | | 0.0001 | 0.1600 | 0.0002 | 14.286 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/02/2014 | 6.15 | Call | Bond Future | 0.1500 | | 0.0002 | 0.1800 | 0.0002 | 20.000 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 1,062.9100 | | 1.0629 | 996.2600 | 0.9963 | (6.271) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 51.9000 | | 0.0519 | 59.4200 | 0.0594 | 14.489 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 533.2800 | | 0.5333 | 580.3100 | 0.5803 | 8.819 | 0 | 0 | 29 |
| 2014/01/22 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 49.2500 | | 0.0492 | 56.4400 | 0.0564 | 14.599 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | | | Bond Future | 7.3464 | | 103.9401 | 7.2968 | 104.0873 | (0.675) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 4,889.5200 | | 4.8895 | 4,749.9000 | 4.7499 | (2.855) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 2,047.8000 | | 2.0478 | 1,947.6900 | 1.9477 | (4.889) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 4,919.5600 | | 4.9196 | 4,779.7700 | 4.7798 | (2.842) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 4,949.6300 | | 4.9496 | 4,809.6800 | 4.8097 | (2.827) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 1,221.6200 | | 1.2216 | 1,302.1100 | 1.3021 | 6.589 | 0 | 0 | 16 |
| 2014/01/22 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 50.5600 | | 0.0506 | 57.9100 | 0.0579 | 14.537 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 1,204.7700 | | 1.2048 | 1,268.2100 | 1.2682 | 5.266 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | | | Bond Future | 7.4929 | | 105.4070 | 7.4391 | 105.5552 | (0.718) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 1,217.4800 | | 1.2175 | 1,281.0400 | 1.2810 | 5.221 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 2,532.3700 | | 2.5324 | 2,428.5500 | 2.4285 | (4.100) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 1,752.3400 | | 1.7523 | 1,667.4300 | 1.6674 | (4.846) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 1,722.2900 | | 1.7223 | 1,637.6500 | 1.6376 | (4.914) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 1,737.2600 | | 1.7373 | 1,652.5000 | 1.6525 | (4.879) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 1,192.1500 | | 1.1922 | 1,255.4400 | 1.2554 | 5.309 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 716.2300 | | 0.7162 | 760.6100 | 0.7606 | 6.196 | 0 | 0 | 46 |
| 2014/01/22 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 827.4000 | | 0.8274 | 871.8700 | 0.8719 | 5.375 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/11/2014 | | | Bond Future | 7.6450 | | 102.8022 | 7.5862 | 102.9517 | (0.770) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R203 | 06/11/2014 | 6.98 | Call | Bond Future | 933.0200 | | 0.9330 | 980.1900 | 0.9802 | 5.056 | 0 | 0 | 14 |
| 2014/01/22 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 810.3300 | | 0.8103 | 854.8000 | 0.8548 | 5.488 | 0 | 0 | 45 |
| 2014/01/22 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 818.8400 | | 0.8188 | 863.3100 | 0.8633 | 5.431 | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/11/2014 | 6.98 | Put | Bond Future | 2,638.5300 | | 2.6385 | 2,536.2000 | 2.5362 | (3.878) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 2,879.4200 | | 2.8794 | 2,774.3900 | 2.7744 | (3.648) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 2,844.4500 | | 2.8444 | 2,739.4200 | 2.7394 | (3.692) | 0 | 0 | 0 |
| 2014/01/22 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 2,861.9100 | | 2.8619 | 2,756.8800 | 2.7569 | (3.670) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/02/2014 | 6.39 | Call | Bond Future | 0.3600 | | 0.0004 | 0.4000 | 0.0004 | 11.111 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/02/2014 | | | Bond Future | 7.4717 | | 103.2471 | 7.4370 | 103.3886 | (0.465) | 0.0000 | 0.0000 | 29,766 |
| 2014/01/22 | R204 | 06/02/2014 | 6.40 | Call | Bond Future | 0.4000 | | 0.0004 | 0.4500 | 0.0005 | 12.500 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/02/2014 | 6.41 | Call | Bond Future | 0.4500 | | 0.0005 | 0.5000 | 0.0005 | 11.111 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/02/2014 | 6.39 | Put | Bond Future | 4,516.2800 | | 4.5163 | 4,374.8100 | 4.3748 | (3.132) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/02/2014 | 6.41 | Put | Bond Future | 4,430.6900 | | 4.4307 | 4,289.2300 | 4.2892 | (3.193) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/02/2014 | 6.40 | Put | Bond Future | 4,473.4700 | | 4.4735 | 4,332.0100 | 4.3320 | (3.162) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 08/05/2014 | | | Bond Future | 7.6104 | | 104.6206 | 7.5735 | 104.7635 | (0.486) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 83.2300 | | 0.0832 | 94.4300 | 0.0944 | 13.457 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 85.3200 | | 0.0853 | 96.7400 | 0.0967 | 13.385 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 81.1800 | | 0.0812 | 92.1600 | 0.0922 | 13.525 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 6,334.9600 | | 6.3350 | 6,203.2200 | 6.2032 | (2.080) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 6,374.4600 | | 6.3745 | 6,242.5000 | 6.2425 | (2.070) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 6,295.5100 | | 6.2955 | 6,163.9900 | 6.1640 | (2.089) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 07/08/2014 | | | Bond Future | 7.7407 | | 102.0650 | 7.7015 | 102.2089 | (0.507) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 2,657.4900 | 2.6575 | 2,579.2300 | 2.5792 | (2.945) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 2,614.7300 | 2.6147 | 2,537.2900 | 2.5373 | (2.962) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 2,636.0600 | 2.6361 | 2,558.2000 | 2.5582 | (2.954) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 2,139.0800 | 2.1391 | 2,215.9400 | 2.2159 | 3.593 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 1,579.9500 | 1.5800 | 1,646.4500 | 1.6465 | 4.209 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 1,548.5000 | 1.5485 | 1,614.1800 | 1.6142 | 4.242 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 1,995.3600 | 1.9954 | 1,928.2800 | 1.9283 | (3.362) | 0 | 0 | 530 |
| 2014/01/22 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 1,564.1800 | 1.5642 | 1,630.2600 | 1.6303 | 4.225 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 7.99 | Put | Bond Future | 2,257.0100 | 2.2570 | 2,193.8600 | 2.1939 | (2.798) | 0 | 0 | 1,270 |
| 2014/01/22 | R204 | 06/11/2014 | | | Bond Future | 7.8665 | 103.5736 | 7.8246 | 103.7188 | (0.532) | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 4,289.1200 | 4.2891 | 4,200.6800 | 4.2007 | (2.062) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 4,239.9700 | 4.2400 | 4,151.5300 | 4.1515 | (2.086) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 1,194.6000 | 1.1946 | 1,251.3500 | 1.2514 | 4.751 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 4,264.5100 | 4.2645 | 4,175.7300 | 4.1757 | (2.082) | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 7.99 | Call | Bond Future | 2,683.8800 | 2.6839 | 2,765.9200 | 2.7659 | 3.057 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 1,205.9400 | 1.2059 | 1,262.3500 | 1.2623 | 4.678 | 0 | 0 | 0 |
| 2014/01/22 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 1,217.3500 | 1.2173 | 1,274.1000 | 1.2741 | 4.662 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/02/2014 | | | Bond Future | 7.7406 | 98.2353 | 7.7414 | 98.2318 | 0.010 | 0.0000 | 0.0000 | 22,098 |
| 2014/01/22 | R207 | 06/02/2014 | 6.65 | Call | Bond Future | 0.8800 | 0.0009 | 0.6600 | 0.0007 | (25.000) | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/02/2014 | 6.64 | Put | Bond Future | 5,247.2400 | 5.2472 | 5,250.5400 | 5.2505 | 0.063 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/02/2014 | 6.66 | Put | Bond Future | 5,149.0500 | 5.1490 | 5,152.3100 | 5.1523 | 0.063 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/02/2014 | 6.65 | Put | Bond Future | 5,198.1200 | 5.1981 | 5,201.4000 | 5.2014 | 0.063 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/02/2014 | 6.66 | Call | Bond Future | 0.9700 | 0.0010 | 0.7300 | 0.0007 | (24.742) | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/02/2014 | 6.64 | Call | Bond Future | 0.8000 | 0.0008 | 0.6000 | 0.0006 | (25.000) | 0 | 0 | 0 |
| 2014/01/22 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 7,903.5900 | 7.9036 | 7,910.1900 | 7.9102 | 0.084 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 7,810.6400 | 7.8106 | 7,817.3200 | 7.8173 | 0.086 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 08/05/2014 | | | Bond Future | 7.8725 | 99.5422 | 7.8734 | 99.5382 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 7,857.0900 | 7.8571 | 7,863.7200 | 7.8637 | 0.084 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 89.8100 | 0.0898 | 92.4100 | 0.0924 | 2.895 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 92.0000 | 0.0920 | 94.6500 | 0.0946 | 2.880 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 87.6500 | 0.0877 | 90.2200 | 0.0902 | 2.932 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 1,824.5400 | 1.8245 | 1,827.6200 | 1.8276 | 0.169 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 3,114.4000 | 3.1144 | 3,122.4900 | 3.1225 | 0.260 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 07/08/2014 | | | Bond Future | 7.9971 | 97.3060 | 7.9983 | 97.3010 | 0.015 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 1,842.5200 | 1.8425 | 1,845.6000 | 1.8456 | 0.167 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 1,860.6200 | 1.8606 | 1,863.6900 | 1.8637 | 0.165 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 3,139.5800 | 3.1396 | 3,147.6700 | 3.1477 | 0.258 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 3,089.3600 | 3.0894 | 3,097.4400 | 3.0974 | 0.262 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 4,759.4600 | 4.7595 | 4,784.6300 | 4.7846 | 0.529 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/11/2014 | | | Bond Future | 8.1115 | 98.7444 | 8.1129 | 98.7385 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 4,787.5100 | 4.7875 | 4,812.6500 | 4.8126 | 0.525 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 1,640.9600 | 1.6410 | 1,660.2300 | 1.6602 | 1.174 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 1,612.5000 | 1.6125 | 1,631.7000 | 1.6317 | 1.191 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 1,626.6900 | 1.6267 | 1,645.9300 | 1.6459 | 1.183 | 0 | 0 | 0 |
| 2014/01/22 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 4,815.6600 | 4.8157 | 4,840.7600 | 4.8408 | 0.521 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/02/2014 | 6.74 | Put | Bond Future | 6,151.7000 | 6.1517 | 6,183.5600 | 6.1836 | 0.518 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | R208 | 06/02/2014 | | | Bond Future | 7.8833 | | 96.3785 | 7.8895 | 96.3466 | 0.078 | 0.0000 | 0.0000 | 11,167 |
| 2014/01/22 | R208 | 06/02/2014 | 6.75 | Put | Bond Future | 6,095.8300 | | 6.0958 | 6,127.6800 | 6.1277 | 0.522 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/02/2014 | 6.76 | Put | Bond Future | 6,040.0000 | | 6.0400 | 6,071.8400 | 6.0718 | 0.527 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/02/2014 | 6.74 | Call | Bond Future | 0.3400 | | 0.0003 | 0.2400 | 0.0002 | (29.412) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/02/2014 | 6.75 | Call | Bond Future | 0.3800 | | 0.0004 | 0.2700 | 0.0003 | (28.947) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/02/2014 | 6.76 | Call | Bond Future | 0.4200 | | 0.0004 | 0.3000 | 0.0003 | (28.571) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 89.8000 | | 0.0898 | 90.9300 | 0.0909 | 1.258 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 08/05/2014 | | | Bond Future | 7.9996 | | 94.2646 | 8.0062 | 94.2317 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 85.4000 | | 0.0854 | 86.5100 | 0.0865 | 1.300 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 9,034.8800 | | 9.0349 | 9,068.8800 | 9.0689 | 0.376 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 9,088.6500 | | 9.0887 | 9,122.6400 | 9.1226 | 0.374 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 9,142.4800 | | 9.1425 | 9,176.4600 | 9.1765 | 0.372 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 87.5800 | | 0.0876 | 88.7000 | 0.0887 | 1.279 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 3,087.8000 | | 3.0878 | 3,086.7900 | 3.0868 | (0.033) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | | | Bond Future | 8.1079 | | 95.5950 | 8.1150 | 95.5608 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 1,959.4900 | | 1.9595 | 1,961.0400 | 1.9610 | 0.079 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 3,493.8000 | | 3.4938 | 3,529.4100 | 3.5294 | 1.019 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 3,435.3800 | | 3.4354 | 3,471.3700 | 3.4714 | 1.048 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 3,464.5000 | | 3.4645 | 3,500.3100 | 3.5003 | 1.034 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 2,259.7300 | | 2.2597 | 2,292.9800 | 2.2930 | 1.471 | 0 | 0 | 630 |
| 2014/01/22 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 1,979.7000 | | 1.9797 | 1,981.4300 | 1.9814 | 0.087 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 1,939.4200 | | 1.9394 | 1,940.7700 | 1.9408 | 0.070 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 1,648.2800 | | 1.6483 | 1,643.2700 | 1.6433 | (0.304) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | | | Bond Future | 8.2128 | | 93.6099 | 8.2204 | 93.5744 | 0.093 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 1,617.0600 | | 1.6171 | 1,611.5800 | 1.6116 | (0.339) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 1,632.6200 | | 1.6326 | 1,627.3700 | 1.6274 | (0.322) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | 8.50 | Put | Bond Future | 2,525.6900 | | 2.5257 | 2,541.6600 | 2.5417 | 0.632 | 0 | 0 | 1,520 |
| 2014/01/22 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 5,318.2000 | | 5.3182 | 5,348.3000 | 5.3483 | 0.566 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 5,251.3800 | | 5.2514 | 5,281.9500 | 5.2820 | 0.582 | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | 8.50 | Call | Bond Future | 3,856.9900 | | 3.8570 | 3,837.3800 | 3.8374 | (0.508) | 0 | 0 | 0 |
| 2014/01/22 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 5,284.7300 | | 5.2847 | 5,315.0600 | 5.3151 | 0.574 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/02/2014 | 8.56 | Call | Bond Future | 150.3700 | | 0.1504 | 118.3800 | 0.1184 | (21.274) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/02/2014 | | | Bond Future | 9.0785 | | 75.4985 | 9.1005 | 75.3346 | 0.243 | 0.0000 | 0.0000 | 23,535 |
| 2014/01/22 | R209 | 06/02/2014 | 8.54 | Call | Bond Future | 135.0400 | | 0.1350 | 105.5200 | 0.1055 | (21.860) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/02/2014 | 8.55 | Call | Bond Future | 142.5400 | | 0.1425 | 111.8000 | 0.1118 | (21.566) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/02/2014 | 8.54 | Put | Bond Future | 4,322.5300 | | 4.3225 | 4,456.8400 | 4.4568 | 3.107 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/02/2014 | 8.56 | Put | Bond Future | 4,175.7400 | | 4.1757 | 4,307.5800 | 4.3076 | 3.157 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/02/2014 | 8.55 | Put | Bond Future | 4,248.9000 | | 4.2489 | 4,381.9900 | 4.3820 | 3.132 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 9.63 | Call | Bond Future | 5,172.4500 | | 5.1725 | 5,047.9600 | 5.0480 | (2.407) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | | | Bond Future | 9.1696 | | 73.3582 | 9.1923 | 73.1919 | 0.248 | 0.0000 | 0.0000 | 60 |
| 2014/01/22 | R209 | 08/05/2014 | 9.00 | Put | Bond Future | 4,008.7700 | | 4.0088 | 4,084.9900 | 4.0850 | 1.901 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 9.50 | Call | Bond Future | 4,614.1600 | | 4.6142 | 4,495.9200 | 4.4959 | (2.563) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 461.6100 | | 0.4616 | 435.2700 | 0.4353 | (5.706) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 9.75 | Put | Bond Future | 1,645.1300 | | 1.6451 | 1,681.7200 | 1.6817 | 2.224 | 0 | 0 | 7,262 |
| 2014/01/22 | R209 | 08/05/2014 | 9.85 | Put | Bond Future | 1,442.1600 | | 1.4422 | 1,475.2100 | 1.4752 | 2.292 | 0 | 0 | 10,000 |
| 2014/01/22 | R209 | 08/05/2014 | 8.50 | Put | Bond Future | 6,588.9700 | | 6.5890 | 6,695.9700 | 6.6960 | 1.624 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 470.6900 | | 0.4707 | 443.9400 | 0.4439 | (5.683) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | R209 | 08/05/2014 | 9.50 | Put | Bond Future | 2,255.3700 | 2.2554 | 2,303.5000 | 2.3035 | 2.134 | 0 | 0 | 640 |
| 2014/01/22 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 452.6800 | 0.4527 | 426.7200 | 0.4267 | (5.735) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 11,224.7700 | 11.2248 | 11,364.8000 | 11.3648 | 1.248 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 9.63 | Put | Bond Future | 1,918.5500 | 1.9185 | 1,960.4300 | 1.9604 | 2.183 | 0 | 0 | 883 |
| 2014/01/22 | R209 | 08/05/2014 | 9.85 | Call | Bond Future | 6,170.2200 | 6.1702 | 6,036.9000 | 6.0369 | (2.161) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 11,306.5000 | 11.3065 | 11,446.9100 | 11.4469 | 1.242 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 9.75 | Call | Bond Future | 5,709.3500 | 5.7093 | 5,579.5700 | 5.5796 | (2.273) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 08/05/2014 | 8.50 | Call | Bond Future | 1,412.9800 | 1.4130 | 1,353.6100 | 1.3536 | (4.202) | 0 | 0 | 640 |
| 2014/01/22 | R209 | 08/05/2014 | 9.00 | Call | Bond Future | 2,749.5100 | 2.7495 | 2,659.3600 | 2.6594 | (3.279) | 0 | 0 | 640 |
| 2014/01/22 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 11,143.3300 | 11.1433 | 11,282.9500 | 11.2830 | 1.253 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 5,368.3300 | 5.3683 | 5,448.6400 | 5.4486 | 1.496 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 07/08/2014 | | | Bond Future | 9.2547 | 74.3937 | 9.2782 | 74.2243 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 5,283.7300 | 5.2837 | 5,363.1500 | 5.3632 | 1.503 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 5,325.9000 | 5.3259 | 5,405.7700 | 5.4058 | 1.500 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 3,824.9500 | 3.8250 | 3,735.4100 | 3.7354 | (2.341) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 3,857.2400 | 3.8572 | 3,767.2500 | 3.7673 | (2.333) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 3,792.8000 | 3.7928 | 3,703.7000 | 3.7037 | (2.349) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/11/2014 | | | Bond Future | 9.3365 | 72.3472 | 9.3608 | 72.1747 | 0.260 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 6,764.9400 | 6.7649 | 6,851.5700 | 6.8516 | 1.281 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 6,676.4100 | 6.6764 | 6,762.2700 | 6.7623 | 1.286 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 6,720.5600 | 6.7206 | 6,806.8100 | 6.8068 | 1.283 | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 4,233.2200 | 4.2332 | 4,147.2800 | 4.1473 | (2.030) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 4,263.8400 | 4.2638 | 4,177.5200 | 4.1775 | (2.024) | 0 | 0 | 0 |
| 2014/01/22 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 4,294.5800 | 4.2946 | 4,207.8700 | 4.2079 | (2.019) | 0 | 0 | 0 |
| 2014/01/22 | R210 | 06/02/2014 | 161.51 | Put | Bond Future | 216.4600 | 0.2165 | 229.5700 | 0.2296 | 6.057 | 0 | 0 | 0 |
| 2014/01/22 | R210 | 06/02/2014 | | | Bond Future | 161.2935 | 161.2935 | 161.2804 | 161.2804 | (0.008) | 0.0000 | 0.0000 | 1,319 |
| 2014/01/22 | R210 | 06/02/2014 | 161.50 | Put | Bond Future | 206.4600 | 0.2065 | 219.5700 | 0.2196 | 6.350 | 0 | 0 | 0 |
| 2014/01/22 | R210 | 06/02/2014 | 161.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R210 | 06/02/2014 | 161.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R210 | 06/02/2014 | 161.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R210 | 06/02/2014 | 161.49 | Put | Bond Future | 196.4600 | 0.1965 | 209.5700 | 0.2096 | 6.673 | 0 | 0 | 0 |
| 2014/01/22 | R211 | 06/02/2014 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R211 | 06/02/2014 | | | Bond Future | 128.6295 | 128.6295 | 128.6386 | 128.6386 | 0.007 | 0.0000 | 0.0000 | 2,022 |
| 2014/01/22 | R211 | 06/02/2014 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R211 | 06/02/2014 | 128.99 | Put | Bond Future | 360.4700 | 0.3605 | 351.3900 | 0.3514 | (2.519) | 0 | 0 | 0 |
| 2014/01/22 | R211 | 06/02/2014 | 129.01 | Put | Bond Future | 380.4700 | 0.3805 | 371.3900 | 0.3714 | (2.387) | 0 | 0 | 0 |
| 2014/01/22 | R211 | 06/02/2014 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R211 | 06/02/2014 | 129.00 | Put | Bond Future | 370.4700 | 0.3705 | 361.3900 | 0.3614 | (2.451) | 0 | 0 | 0 |
| 2014/01/22 | R212 | 06/02/2014 | | | Bond Future | 131.1519 | 131.1519 | 131.1363 | 131.1363 | (0.012) | 0.0000 | 0.0000 | 21,791 |
| 2014/01/22 | R212 | 06/02/2014 | 132.99 | Put | Bond Future | 1,838.0500 | 1.8381 | 1,853.7000 | 1.8537 | 0.851 | 0 | 0 | 0 |
| 2014/01/22 | R212 | 06/02/2014 | 133.01 | Put | Bond Future | 1,858.0500 | 1.8581 | 1,873.7000 | 1.8737 | 0.842 | 0 | 0 | 0 |
| 2014/01/22 | R212 | 06/02/2014 | 133.00 | Put | Bond Future | 1,848.0500 | 1.8481 | 1,863.7000 | 1.8637 | 0.847 | 0 | 0 | 0 |
| 2014/01/22 | R212 | 06/02/2014 | 133.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R212 | 06/02/2014 | 132.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R212 | 06/02/2014 | 133.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/01/22 | R213 | 06/02/2014 | | | Bond Future | 8.9503 | 86.2726 | 8.9720 | 86.1082 | 0.243 | 0.0000 | 0.0000 | 21,529 |
| 2014/01/22 | R213 | 06/02/2014 | 8.29 | Put | Bond Future | 5,301.9200 | 5.3019 | 5,446.9800 | 5.4470 | 2.736 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/02/2014 | 8.31 | Put | Bond Future | 5,145.8700 | 5.1459 | 5,289.0800 | 5.2891 | 2.783 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/02/2014 | 8.29 | Call | Bond Future | 73.7500 | 0.0738 | 54.3900 | 0.0544 | (26.251) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/02/2014 | 8.30 | Put | Bond Future | 5,223.7400 | 5.2237 | 5,367.8800 | 5.3679 | 2.759 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/02/2014 | 8.30 | Call | Bond Future | 78.2500 | 0.0783 | 57.9700 | 0.0580 | (25.917) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/02/2014 | 8.31 | Call | Bond Future | 82.9500 | 0.0829 | 61.7400 | 0.0617 | (25.570) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 11,834.0100 | 11.8340 | 11,981.9800 | 11.9820 | 1.250 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 08/05/2014 | | | Bond Future | 9.0467 | 83.8825 | 9.0692 | 83.7155 | 0.248 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 11,915.6500 | 11.9157 | 12,063.9300 | 12.0639 | 1.244 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 11,752.6200 | 11.7526 | 11,900.2800 | 11.9003 | 1.256 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 414.0400 | 0.4140 | 395.0200 | 0.3950 | (4.594) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 405.9800 | 0.4060 | 387.2700 | 0.3873 | (4.609) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 422.2300 | 0.4222 | 402.9000 | 0.4029 | (4.578) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 3,643.6400 | 3.6436 | 3,544.3700 | 3.5444 | (2.724) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 07/08/2014 | | | Bond Future | 9.1380 | 85.0662 | 9.1613 | 84.8960 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 3,580.8500 | 3.5808 | 3,482.5100 | 3.4825 | (2.746) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 3,612.1700 | 3.6122 | 3,513.3600 | 3.5134 | (2.735) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 5,804.0600 | 5.8041 | 5,875.9600 | 5.8760 | 1.239 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 5,714.9200 | 5.7149 | 5,785.8900 | 5.7859 | 1.242 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 5,759.3700 | 5.7594 | 5,830.8000 | 5.8308 | 1.240 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 4,092.4600 | 4.0925 | 4,022.3200 | 4.0223 | (1.714) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 6,905.0700 | 6.9051 | 7,007.9800 | 7.0080 | 1.490 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/11/2014 | | | Bond Future | 9.2272 | 82.7832 | 9.2513 | 82.6097 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 4,122.8500 | 4.1229 | 4,052.3300 | 4.0523 | (1.710) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 4,153.3600 | 4.1534 | 4,082.4700 | 4.0825 | (1.707) | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 6,950.2900 | 6.9503 | 7,053.5800 | 7.0536 | 1.486 | 0 | 0 | 0 |
| 2014/01/22 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 6,860.0600 | 6.8601 | 6,962.6000 | 6.9626 | 1.495 | 0 | 0 | 0 |
| 2014/01/22 | R214 | 06/02/2014 | | | Bond Future | 9.1737 | 76.3693 | 9.1957 | 76.2001 | 0.240 | 0.0000 | 0.0000 | 5,455 |
| 2014/01/22 | R214 | 06/02/2014 | 8.99 | Put | Bond Future | 2,192.6500 | 2.1926 | 2,268.1900 | 2.2682 | 3.445 | 0 | 0 | 0 |
| 2014/01/22 | R214 | 06/02/2014 | 9.01 | Put | Bond Future | 2,087.7100 | 2.0877 | 2,159.5500 | 2.1596 | 3.441 | 0 | 0 | 0 |
| 2014/01/22 | R214 | 06/02/2014 | 8.99 | Call | Bond Future | 753.4200 | 0.7534 | 659.7200 | 0.6597 | (12.437) | 0 | 0 | 0 |
| 2014/01/22 | R214 | 06/02/2014 | 9.00 | Put | Bond Future | 2,139.7900 | 2.1398 | 2,213.4800 | 2.2135 | 3.444 | 0 | 0 | 0 |
| 2014/01/22 | R214 | 06/02/2014 | 9.00 | Call | Bond Future | 780.1200 | 0.7801 | 684.5700 | 0.6846 | (12.248) | 0 | 0 | 0 |
| 2014/01/22 | R214 | 06/02/2014 | 9.01 | Call | Bond Future | 807.4500 | 0.8075 | 710.0500 | 0.7100 | (12.063) | 0 | 0 | 0 |
| 2014/01/22 | R214 | 08/05/2014 | | | Bond Future | 9.2624 | 74.1002 | 9.2851 | 73.9283 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2014/01/22 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 2,655.2800 | 2.6553 | 2,566.7100 | 2.5667 | (3.336) | 0 | 0 | 0 |
| 2014/01/22 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 4,740.1000 | 4.7401 | 4,824.0400 | 4.8240 | 1.771 | 0 | 0 | 0 |
| 2014/01/22 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 4,644.3500 | 4.6444 | 4,727.0500 | 4.7270 | 1.781 | 0 | 0 | 0 |
| 2014/01/22 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 4,692.0500 | 4.6920 | 4,775.3700 | 4.7754 | 1.776 | 0 | 0 | 0 |
| 2014/01/22 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 2,686.9300 | 2.6869 | 2,597.7400 | 2.5977 | (3.319) | 0 | 0 | 0 |
| 2014/01/22 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 2,623.8500 | 2.6238 | 2,535.9000 | 2.5359 | (3.352) | 0 | 0 | 0 |
| 2014/01/22 | R248 | 06/02/2014 | 9.11 | Put | Bond Future | 1,388.7200 | 1.3887 | 1,702.2400 | 1.7022 | 22.576 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 06/02/2014 | | | Bond Future | 9.2493 | 98.8057 | 9.2813 | 98.4921 | 0.346 | 0.0000 | 0.0000 | 12,135 |
| 2014/01/22 | R248 | 06/02/2014 | 9.10 | Put | Bond Future | 1,489.8000 | 1.4898 | 1,803.3200 | 1.8033 | 21.044 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2014/01/22 | R248 | 06/02/2014 | 9.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 06/02/2014 | 9.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 06/02/2014 | 9.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 06/02/2014 | 9.09 | Put | Bond Future | 1,591.0700 | 1.5911 | 1,904.5900 | 1.9046 | 19.705 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 2,992.0800 | 2.9921 | 3,310.1700 | 3.3102 | 10.631 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 08/05/2014 | | | Bond Future | 9.3410 | 95.6978 | 9.3740 | 95.3797 | 0.353 | 0.0000 | 0.0000 | 1,375 |
| 2014/01/22 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 2,788.0100 | 2.7880 | 3,106.1000 | 3.1061 | 11.409 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 2,889.9500 | 2.8900 | 3,208.0400 | 3.2080 | 11.007 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 08/05/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/01/22 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total **387999**