



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2014 TO 14/04/2014

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2014/04/14 | 0106 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0357 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | 0908 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2025 | 08/05/2014 | | | Bond Future | 114.5918 | 114.5918 | 114.6044 | 114.6044 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2025 | 08/05/2014 | 110.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 08/05/2014 | 111.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 08/05/2014 | 111.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 08/05/2014 | 111.01 | Call | Bond Future | 3,581.7700 | 3.5818 | 3,594.4100 | 3.5944 | 0.353 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 08/05/2014 | 110.99 | Call | Bond Future | 3,601.7700 | 3.6018 | 3,614.4100 | 3.6144 | 0.351 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 08/05/2014 | 111.00 | Call | Bond Future | 3,591.7700 | 3.5918 | 3,604.4100 | 3.6044 | 0.352 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 07/08/2014 | 109.01 | Call | Bond Future | 6,133.1200 | 6.1331 | 6,143.8600 | 6.1439 | 0.175 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 07/08/2014 | | | Bond Future | 115.1431 | 115.1431 | 115.1539 | 115.1539 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2025 | 07/08/2014 | 108.99 | Call | Bond Future | 6,153.1200 | 6.1531 | 6,163.8600 | 6.1639 | 0.175 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 07/08/2014 | 109.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 07/08/2014 | 108.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 07/08/2014 | 109.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2025 | 07/08/2014 | 109.00 | Call | Bond Future | 6,143.1200 | 6.1431 | 6,153.8600 | 6.1539 | 0.175 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 08/05/2014 | | | Bond Future | 8.8077 | 95.4283 | 8.8975 | 94.7127 | 1.020 | 0.0000 | 0.0000 | 3,961 |
| 2014/04/14 | 2030 | 08/05/2014 | 9.00 | Call | Bond Future | 1,522.0800 | 1.5221 | 806.4900 | 0.8065 | (47.014) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 08/05/2014 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 08/05/2014 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 08/05/2014 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 08/05/2014 | 9.01 | Call | Bond Future | 1,600.2600 | 1.6003 | 884.6700 | 0.8847 | (44.717) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 08/05/2014 | 8.99 | Call | Bond Future | 1,443.8100 | 1.4438 | 728.2200 | 0.7282 | (49.563) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 07/08/2014 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 07/08/2014 | | | Bond Future | 8.8958 | 92.8065 | 8.9888 | 92.0788 | 1.046 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2030 | 07/08/2014 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 07/08/2014 | 8.99 | Call | Bond Future | 737.2500 | 0.7372 | 9.5700 | 0.0096 | (98.702) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 07/08/2014 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 07/08/2014 | 9.00 | Call | Bond Future | 814.9700 | 0.8150 | 87.2900 | 0.0873 | (89.289) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 07/08/2014 | 9.01 | Call | Bond Future | 892.6000 | 0.8926 | 164.9200 | 0.1649 | (81.524) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 06/11/2014 | 9.01 | Call | Bond Future | 284.9500 | 0.2850 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 06/11/2014 | | | Bond Future | 8.9731 | 94.2239 | 9.0691 | 93.4850 | 1.070 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2030 | 06/11/2014 | 8.99 | Call | Bond Future | 130.6200 | 0.1306 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 06/11/2014 | 9.00 | Call | Bond Future | 207.8300 | 0.2078 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 06/11/2014 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 608.2700 | 0.6083 | 100.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 06/11/2014 | 9.01 | Put | Bond Future | 0.0000 | 0.0000 | 453.9400 | 0.4539 | 100.000 | 0 | 0 | 0 |
| 2014/04/14 | 2030 | 06/11/2014 | 9.00 | Put | Bond Future | 0.0000 | 0.0000 | 531.0600 | 0.5311 | 100.000 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | 2037 | 08/05/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 08/05/2014 | | | Bond Future | 8.9960 | 97.6054 | 9.0657 | 96.9647 | 0.774 | 0.0000 | 0.0000 | 5,914 |
| 2014/04/14 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 3,446.8900 | 3.4469 | 2,806.2400 | 2.8062 | (18.586) | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 3,533.9500 | 3.5339 | 2,893.3000 | 2.8933 | (18.128) | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 3,359.6900 | 3.3597 | 2,719.0400 | 2.7190 | (19.069) | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 170.0900 | 0.1701 | 821.8000 | 0.8218 | 383.156 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 07/08/2014 | | | Bond Future | 9.0787 | 94.7646 | 9.1507 | 94.1129 | 0.794 | 0.0000 | 0.0000 | 3,280 |
| 2014/04/14 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 261.3900 | 0.2614 | 913.1000 | 0.9131 | 249.325 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 07/08/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 352.8300 | 0.3528 | 1,004.5400 | 1.0045 | 184.709 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 06/11/2014 | 9.69 | Call | Bond Future | 4,639.2000 | 4.6392 | 3,977.3200 | 3.9773 | (14.267) | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 06/11/2014 | 9.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 06/11/2014 | | | Bond Future | 9.1514 | 96.0951 | 9.2256 | 95.4332 | 0.811 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2037 | 06/11/2014 | 9.70 | Call | Bond Future | 4,721.8200 | 4.7218 | 4,059.9400 | 4.0599 | (14.017) | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 06/11/2014 | 9.71 | Call | Bond Future | 4,804.3200 | 4.8043 | 4,142.4400 | 4.1424 | (13.777) | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 06/11/2014 | 9.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2037 | 06/11/2014 | 9.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 08/05/2014 | | | Bond Future | 116.6599 | 116.6599 | 116.6739 | 116.6739 | 0.012 | 0.0000 | 0.0000 | 334 |
| 2014/04/14 | 2038 | 08/05/2014 | 109.00 | Call | Bond Future | 7,659.9300 | 7.6599 | 7,673.8600 | 7.6739 | 0.182 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 08/05/2014 | 108.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 08/05/2014 | 109.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 08/05/2014 | 109.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 08/05/2014 | 109.01 | Call | Bond Future | 7,649.9300 | 7.6499 | 7,663.8600 | 7.6639 | 0.182 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 08/05/2014 | 108.99 | Call | Bond Future | 7,669.9300 | 7.6699 | 7,683.8600 | 7.6839 | 0.182 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 07/08/2014 | | | Bond Future | 117.1007 | 117.1007 | 117.1127 | 117.1127 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2038 | 07/08/2014 | 106.00 | Call | Bond Future | 11,100.7100 | 11.1007 | 11,112.7000 | 11.1127 | 0.108 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 07/08/2014 | 106.01 | Call | Bond Future | 11,090.7100 | 11.0907 | 11,102.7000 | 11.1027 | 0.108 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 07/08/2014 | 105.99 | Call | Bond Future | 11,110.7100 | 11.1107 | 11,122.7000 | 11.1227 | 0.108 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 07/08/2014 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 07/08/2014 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2038 | 07/08/2014 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 08/05/2014 | | | Bond Future | 114.3686 | 114.3686 | 114.3827 | 114.3827 | 0.012 | 0.0000 | 0.0000 | 5,218 |
| 2014/04/14 | 2046 | 08/05/2014 | 104.35 | Call | Bond Future | 10,018.6000 | 10.0186 | 10,032.6700 | 10.0327 | 0.140 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 08/05/2014 | 104.36 | Call | Bond Future | 10,008.6000 | 10.0086 | 10,022.6700 | 10.0227 | 0.141 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 08/05/2014 | 104.34 | Call | Bond Future | 10,028.6000 | 10.0286 | 10,042.6700 | 10.0427 | 0.140 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 08/05/2014 | 104.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 08/05/2014 | 104.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 08/05/2014 | 104.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 07/08/2014 | 104.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 07/08/2014 | | | Bond Future | 116.0435 | 116.0435 | 116.0558 | 116.0558 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2046 | 07/08/2014 | 104.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 07/08/2014 | 104.44 | Call | Bond Future | 11,603.5500 | 11.6036 | 11,615.8400 | 11.6158 | 0.106 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | 2046 | 07/08/2014 | 104.45 | Call | Bond Future | 11,593.5500 | 11.5936 | 11,605.8400 | 11.6058 | 0.106 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 07/08/2014 | 104.43 | Call | Bond Future | 11,613.5500 | 11.6136 | 11,625.8400 | 11.6258 | 0.106 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 07/08/2014 | 104.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 06/11/2014 | 104.45 | Call | Bond Future | 12,036.4300 | 12.0364 | 12,048.5000 | 12.0485 | 0.100 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 06/11/2014 | 104.43 | Call | Bond Future | 12,056.4300 | 12.0564 | 12,068.5000 | 12.0685 | 0.100 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 06/11/2014 | | | Bond Future | 116.4864 | 116.4864 | 116.4985 | 116.4985 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2046 | 06/11/2014 | 104.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 06/11/2014 | 104.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 06/11/2014 | 104.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2046 | 06/11/2014 | 104.44 | Call | Bond Future | 12,046.4300 | 12.0464 | 12,058.5000 | 12.0585 | 0.100 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 08/05/2014 | 114.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 08/05/2014 | | | Bond Future | 123.9831 | 123.9831 | 123.9980 | 123.9980 | 0.012 | 0.0000 | 0.0000 | 1,300 |
| 2014/04/14 | 2050 | 08/05/2014 | 115.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 08/05/2014 | 114.99 | Call | Bond Future | 8,993.1400 | 8.9931 | 9,008.0300 | 9.0080 | 0.166 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 08/05/2014 | 115.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 08/05/2014 | 115.00 | Call | Bond Future | 8,983.1400 | 8.9831 | 8,998.0300 | 8.9980 | 0.166 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 08/05/2014 | 115.01 | Call | Bond Future | 8,973.1400 | 8.9731 | 8,988.0300 | 8.9880 | 0.166 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 07/08/2014 | 112.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 07/08/2014 | | | Bond Future | 124.3910 | 124.3910 | 124.4041 | 124.4041 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 2050 | 07/08/2014 | 112.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 07/08/2014 | 111.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 07/08/2014 | 112.00 | Call | Bond Future | 12,391.0000 | 12.3910 | 12,404.0700 | 12.4041 | 0.105 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 07/08/2014 | 112.01 | Call | Bond Future | 12,381.0000 | 12.3810 | 12,394.0700 | 12.3941 | 0.106 | 0 | 0 | 0 |
| 2014/04/14 | 2050 | 07/08/2014 | 111.99 | Call | Bond Future | 12,401.0000 | 12.4010 | 12,414.0700 | 12.4141 | 0.105 | 0 | 0 | 0 |
| 2014/04/14 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | AL12 | 08/05/2014 | | | Index Future | 488.0510 | 488.0510 | 485.1350 | 485.1350 | (0.597) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | AL12 | 07/08/2014 | | | Index Future | 495.1390 | 495.1390 | 492.1670 | 492.1670 | (0.600) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | AL12 | 06/11/2014 | | | Index Future | 502.6940 | 502.6940 | 499.6730 | 499.6730 | (0.601) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | AL37 | 08/05/2014 | | | Index Future | 414.4840 | 414.4840 | 413.7420 | 413.7420 | (0.179) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | AL37 | 07/08/2014 | | | Index Future | 420.5030 | 420.5030 | 419.7380 | 419.7380 | (0.182) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | AL7T | 08/05/2014 | | | Index Future | 489.4150 | 489.4150 | 487.7880 | 487.7880 | (0.332) | 0.0000 | 0.0000 | 1 |
| 2014/04/14 | AL7T | 07/08/2014 | | | Index Future | 496.5220 | 496.5220 | 494.8580 | 494.8580 | (0.335) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | ALBI | 08/05/2014 | | | Index Future | 444.9700 | 444.9700 | 443.3380 | 443.3380 | (0.367) | 0.0000 | 0.0000 | 704 |
| 2014/04/14 | ALBI | 07/08/2014 | | | Index Future | 451.4320 | 451.4320 | 449.7630 | 449.7630 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | ALBI | 06/11/2014 | | | Index Future | 458.3200 | 458.3200 | 456.6230 | 456.6230 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | CES1 | 20/04/2018 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | EL28 | 08/05/2014 | 114.01 | Call | Bond Future | 6,871.8600 | 6.8719 | 6,886.2800 | 6.8863 | 0.210 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 08/05/2014 | | | Bond Future | 120.8819 | 120.8819 | 120.8963 | 120.8963 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | EL28 | 08/05/2014 | 113.99 | Call | Bond Future | 6,891.8600 | 6.8919 | 6,906.2800 | 6.9063 | 0.209 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 08/05/2014 | 114.00 | Call | Bond Future | 6,881.8600 | 6.8819 | 6,896.2800 | 6.8963 | 0.210 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 08/05/2014 | 113.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 08/05/2014 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 08/05/2014 | 114.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 07/08/2014 | 114.00 | Call | Bond Future | 8,652.3400 | 8.6523 | 8,664.6700 | 8.6647 | 0.143 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 07/08/2014 | | | Bond Future | 122.6523 | 122.6523 | 122.6647 | 122.6647 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | EL28 | 07/08/2014 | 114.01 | Call | Bond Future | 8,642.3400 | 8.6423 | 8,654.6700 | 8.6547 | 0.143 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 07/08/2014 | 113.99 | Call | Bond Future | 8,662.3400 | 8.6623 | 8,674.6700 | 8.6747 | 0.142 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 07/08/2014 | 114.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 07/08/2014 | 113.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | EL28 | 07/08/2014 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 380.7800 | 0.3808 | 897.5000 | 0.8975 | 135.700 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 08/05/2014 | | | Bond Future | 9.6008 | 82.8701 | 9.6703 | 82.3534 | 0.724 | 0.0000 | 0.0000 | 6,292 |
| 2014/04/14 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 456.0700 | 0.4561 | 972.7900 | 0.9728 | 113.298 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 305.5900 | 0.3056 | 822.3100 | 0.8223 | 169.089 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 07/08/2014 | | | Bond Future | 9.7010 | 83.9654 | 9.7729 | 83.4395 | 0.742 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | ES33 | 07/08/2014 | 10.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 07/08/2014 | 10.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 07/08/2014 | 10.14 | Call | Bond Future | 3,127.3800 | 3.1274 | 2,601.5300 | 2.6015 | (16.814) | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 07/08/2014 | 10.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 07/08/2014 | 10.15 | Call | Bond Future | 3,196.4200 | 3.1964 | 2,670.5700 | 2.6706 | (16.451) | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 07/08/2014 | 10.16 | Call | Bond Future | 3,265.3700 | 3.2654 | 2,739.5200 | 2.7395 | (16.104) | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 06/11/2014 | 10.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 06/11/2014 | | | Bond Future | 9.7986 | 81.4636 | 9.8729 | 80.9297 | 0.758 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | ES33 | 06/11/2014 | 10.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 06/11/2014 | 10.29 | Call | Bond Future | 3,431.4200 | 3.4314 | 2,897.5500 | 2.8975 | (15.558) | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 06/11/2014 | 10.30 | Call | Bond Future | 3,498.8800 | 3.4989 | 2,965.0100 | 2.9650 | (15.258) | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 06/11/2014 | 10.31 | Call | Bond Future | 3,566.2400 | 3.5662 | 3,032.3700 | 3.0324 | (14.970) | 0 | 0 | 0 |
| 2014/04/14 | ES33 | 06/11/2014 | 10.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 16,560.0000 | 1.6560 | 1,320.0000 | 0.1320 | (92.029) | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 08/05/2014 | | | GOVI | 443.6560 | 443.6560 | 442.1320 | 442.1320 | (0.344) | 0.0000 | 0.0000 | 317 |
| 2014/04/14 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 16,460.0000 | 1.6460 | 1,220.0000 | 0.1220 | (92.588) | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 16,660.0000 | 1.6660 | 1,420.0000 | 0.1420 | (91.477) | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 07/08/2014 | | | GOVI | 450.0980 | 450.0980 | 448.5410 | 448.5410 | (0.346) | 0.0000 | 0.0000 | 220 |
| 2014/04/14 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 98,920.0000 | 9.8920 | 114,490.0000 | 11.4490 | 15.740 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 99,120.0000 | 9.9120 | 114,690.0000 | 11.4690 | 15.708 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 99,020.0000 | 9.9020 | 114,590.0000 | 11.4590 | 15.724 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 06/11/2014 | 449.01 | Call | GOVI | 79,560.0000 | 7.9560 | 63,710.0000 | 6.3710 | (19.922) | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 06/11/2014 | | | GOVI | 456.9660 | 456.9660 | 455.3810 | 455.3810 | (0.347) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | GOVI | 06/11/2014 | 448.99 | Call | GOVI | 79,760.0000 | 7.9760 | 63,910.0000 | 6.3910 | (19.872) | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 06/11/2014 | 449.00 | Call | GOVI | 79,660.0000 | 7.9660 | 63,810.0000 | 6.3810 | (19.897) | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 06/11/2014 | 448.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 06/11/2014 | 449.01 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GOVI | 06/11/2014 | 449.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | ICAA | 08/05/2014 | | | Can-Do Interest Rate | 140.0179 | 140.0179 | 140.0313 | 140.0313 | 0.010 | 0.0000 | 0.0000 | 635 |
| 2014/04/14 | IGOV | 08/05/2014 | | | Index Future | 209.3810 | 209.3810 | 209.4530 | 209.4530 | 0.034 | 0.0000 | 0.0000 | 1,266 |
| 2014/04/14 | IGOV | 07/08/2014 | | | Index Future | 212.4480 | 212.4480 | 212.5140 | 212.5140 | 0.031 | 0.0000 | 0.0000 | 90 |
| 2014/04/14 | IGOV | 06/11/2014 | | | Index Future | 215.7150 | 215.7150 | 215.7810 | 215.7810 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | ILBI | 08/05/2014 | | | Index Future | 567.5610 | 567.5610 | 567.6250 | 567.6250 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | ILBI | 07/08/2014 | | | Index Future | 575.7320 | 575.7320 | 575.7940 | 575.7940 | 0.011 | 0.0000 | 0.0000 | 210 |
| 2014/04/14 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 5.7500 | 94.2500 | 5.7500 | 94.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | JBAF | 21/05/2014 | | | Jibar Tradeable Future | 5.8500 | 94.1500 | 5.8300 | 94.1700 | (0.342) | 0.0000 | 0.0000 | 2,000 |
| 2014/04/14 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 6.0200 | 93.9800 | 6.0100 | 93.9900 | (0.166) | 0.0000 | 0.0000 | 2,000 |
| 2014/04/14 | JBAF | 16/07/2014 | | | Jibar Tradeable Future | 6.0900 | 93.9100 | 6.0700 | 93.9300 | (0.328) | 0.0000 | 0.0000 | 800 |
| 2014/04/14 | JBAF | 20/08/2014 | | | Jibar Tradeable Future | 6.2600 | 93.7400 | 6.2700 | 93.7300 | 0.160 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 6.3500 | 93.6500 | 6.3400 | 93.6600 | (0.157) | 0.0000 | 0.0000 | 1,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 6.7300 | 93.2700 | 6.7500 | 93.2500 | 0.297 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0000 | 93.0000 | (0.143) | 0.0000 | 0.0000 | 2,850 |
| 2014/04/14 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 7.2900 | 92.7100 | 7.2600 | 92.7400 | (0.412) | 0.0000 | 0.0000 | 5,000 |
| 2014/04/14 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 7.5000 | 92.5000 | 7.4700 | 92.5300 | (0.400) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 7.6900 | 92.3100 | 7.6600 | 92.3400 | (0.390) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 7.8800 | 92.1200 | 7.8400 | 92.1600 | (0.508) | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R023 | 08/05/2014 | | | Bond Future | 8.1840 | 98.8551 | 8.2386 | 98.5238 | 0.667 | 0.0000 | 0.0000 | 12,906 |
| 2014/04/14 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 84.0800 | 0.0841 | 46.4000 | 0.0464 | (44.814) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 88.9900 | 0.0890 | 49.5300 | 0.0495 | (44.342) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 3,778.9700 | 3.7790 | 4,074.2900 | 4.0743 | 7.815 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 3,661.1100 | 3.6611 | 3,952.9200 | 3.9529 | 7.971 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 3,719.9000 | 3.7199 | 4,013.4900 | 4.0135 | 7.892 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 79.4000 | 0.0794 | 43.4500 | 0.0434 | (45.277) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 07/08/2014 | 8.51 | Call | Bond Future | 2,963.9400 | 2.9639 | 2,734.2400 | 2.7342 | (7.750) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 07/08/2014 | | | Bond Future | 8.2757 | 100.1802 | 8.3328 | 99.8419 | 0.691 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R023 | 07/08/2014 | 8.49 | Call | Bond Future | 2,894.4500 | 2.8944 | 2,667.4100 | 2.6674 | (7.844) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 07/08/2014 | 8.50 | Call | Bond Future | 2,928.9800 | 2.9290 | 2,700.6100 | 2.7006 | (7.797) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 07/08/2014 | 8.49 | Put | Bond Future | 1,634.4200 | 1.6344 | 1,745.6400 | 1.7456 | 6.805 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 07/08/2014 | 8.51 | Put | Bond Future | 1,587.4100 | 1.5874 | 1,695.9700 | 1.6960 | 6.839 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 07/08/2014 | 8.50 | Put | Bond Future | 1,610.6800 | 1.6107 | 1,720.5700 | 1.7206 | 6.823 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 06/11/2014 | | | Bond Future | 8.3639 | 97.7895 | 8.4236 | 97.4460 | 0.713 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R023 | 06/11/2014 | 8.59 | Put | Bond Future | 2,369.5500 | 2.3696 | 2,494.3700 | 2.4944 | 5.268 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 06/11/2014 | 8.61 | Put | Bond Future | 2,321.6000 | 2.3216 | 2,444.4200 | 2.4444 | 5.290 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 06/11/2014 | 8.59 | Call | Bond Future | 3,663.1800 | 3.6632 | 3,444.4900 | 3.4445 | (5.970) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 06/11/2014 | 8.60 | Put | Bond Future | 2,345.4800 | 2.3455 | 2,469.3000 | 2.4693 | 5.279 | 0 | 0 | 0 |
| 2014/04/14 | R023 | 06/11/2014 | 8.60 | Call | Bond Future | 3,695.8200 | 3.6958 | 3,476.1300 | 3.4761 | (5.944) | 0 | 0 | 0 |
| 2014/04/14 | R023 | 06/11/2014 | 8.61 | Call | Bond Future | 3,728.6100 | 3.7286 | 3,507.9200 | 3.5079 | (5.919) | 0 | 0 | 0 |
| 2014/04/14 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 08/05/2014 | | | Bond Future | 6.7729 | 110.6189 | 6.8183 | 110.5582 | 0.670 | 0.0000 | 0.0000 | 19,628 |
| 2014/04/14 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 2,134.9300 | 2.1349 | 2,195.6100 | 2.1956 | 2.842 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 2,148.6900 | 2.1487 | 2,209.3700 | 2.2094 | 2.824 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 2,121.1700 | 2.1212 | 2,181.8500 | 2.1819 | 2.861 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 480.2300 | 0.4802 | 515.8400 | 0.5158 | 7.415 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 07/08/2014 | | | Bond Future | 6.9846 | 112.2252 | 7.0430 | 112.1616 | 0.837 | 0.0000 | 0.0000 | 12,800 |
| 2014/04/14 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 486.9600 | 0.4870 | 522.8800 | 0.5229 | 7.376 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 226.8000 | 0.2268 | 199.4300 | 0.1994 | (12.068) | 0 | 0 | 0 |
| 2014/04/14 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 231.1900 | 0.2312 | 203.4800 | 0.2035 | (11.986) | 0 | 0 | 0 |
| 2014/04/14 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 235.3800 | 0.2354 | 207.3600 | 0.2074 | (11.904) | 0 | 0 | 0 |
| 2014/04/14 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 493.4900 | 0.4935 | 529.7500 | 0.5298 | 7.348 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 982.9800 | 0.9830 | 1,035.0500 | 1.0350 | 5.297 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 06/11/2014 | | | Bond Future | 7.2449 | 107.1246 | 7.3221 | 107.0599 | 1.064 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 968.9900 | 0.9690 | 1,020.7400 | 1.0207 | 5.341 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 975.9700 | 0.9760 | 1,027.8800 | 1.0279 | 5.319 | 0 | 0 | 0 |
| 2014/04/14 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 94.6300 | 0.0946 | 81.6900 | 0.0817 | (13.674) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 91.6100 | 0.0916 | 78.9900 | 0.0790 | (13.776) | 0 | 0 | 0 |
| 2014/04/14 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 93.1100 | 0.0931 | 80.3300 | 0.0803 | (13.726) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.40 | Call | Bond Future | 1,687.3300 | 1.6873 | 1,332.7000 | 1.3327 | (21.017) | 0 | 0 | 1,000 |
| 2014/04/14 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 7,537.1900 | 7.5372 | 8,035.7000 | 8.0357 | 6.614 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.25 | Put | Bond Future | 1,813.9000 | 1.8139 | 2,049.4200 | 2.0494 | 12.984 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.75 | Put | Bond Future | 304.2100 | 0.3042 | 339.5200 | 0.3395 | 11.607 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | | | Bond Future | 8.3375 | 120.7822 | 8.3972 | 120.2714 | 0.715 | 0.0000 | 0.0000 | 55,856 |
| 2014/04/14 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 11,441.9700 | 11.4420 | 11,952.2700 | 11.9523 | 4.460 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.80 | Put | Bond Future | 243.5700 | 0.2436 | 270.0800 | 0.2701 | 10.884 | 0 | 0 | 900 |
| 2014/04/14 | R186 | 08/05/2014 | 9.25 | Put | Bond Future | 23.0200 | 0.0230 | 22.9000 | 0.0229 | (0.521) | 0 | 0 | 10,000 |
| 2014/04/14 | R186 | 08/05/2014 | 9.75 | Put | Bond Future | 0.6900 | 0.0007 | 0.5500 | 0.0006 | (20.290) | 0 | 0 | 6,000 |
| 2014/04/14 | R186 | 08/05/2014 | 9.10 | Call | Bond Future | 6,356.6100 | 6.3566 | 5,848.0800 | 5.8481 | (8.000) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 0.7300 | 0.0007 | 0.1800 | 0.0002 | (75.342) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 9.00 | Put | Bond Future | 92.2600 | 0.0923 | 98.5900 | 0.0986 | 6.861 | 0 | 0 | 400 |
| 2014/04/14 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 0.8000 | 0.0008 | 0.2000 | 0.0002 | (75.000) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 2,202.8700 | 2.2029 | 1,802.8400 | 1.8028 | (18.159) | 0 | 0 | 900 |
| 2014/04/14 | R186 | 08/05/2014 | 9.75 | Call | Bond Future | 11,303.1900 | 11.3032 | 10,792.2500 | 10.7922 | (4.520) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 0.6600 | 0.0007 | 0.1600 | 0.0002 | (75.758) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.80 | Call | Bond Future | 4,124.6800 | 4.1247 | 3,640.3900 | 3.6404 | (11.741) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.25 | Call | Bond Future | 1,058.4900 | 1.0585 | 783.2100 | 0.7832 | (26.007) | 0 | 0 | 10,000 |
| 2014/04/14 | R186 | 08/05/2014 | 9.25 | Call | Bond Future | 7,508.6600 | 7.5087 | 6,997.7400 | 6.9977 | (6.804) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 9.10 | Put | Bond Future | 54.2000 | 0.0542 | 56.4700 | 0.0565 | 4.188 | 0 | 0.0565 | 1,500 |
| 2014/04/14 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 11,246.7400 | 11.2467 | 11,756.9400 | 11.7569 | 4.536 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 8.40 | Put | Bond Future | 1,152.1900 | 1.1522 | 1,308.3600 | 1.3084 | 13.554 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 20.7000 | 0.0207 | 8.4100 | 0.0084 | (59.372) | 0 | 0 | 1,933 |
| 2014/04/14 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 818.3500 | 0.8183 | 929.1200 | 0.9291 | 13.536 | 0 | 0 | 1,933 |
| 2014/04/14 | R186 | 08/05/2014 | 8.75 | Call | Bond Future | 3,774.5200 | 3.7745 | 3,299.0300 | 3.2990 | (12.597) | 0 | 0 | 6,000 |
| 2014/04/14 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 11,344.3000 | 11.3443 | 11,854.5500 | 11.8545 | 4.498 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 08/05/2014 | 9.00 | Call | Bond Future | 5,595.7800 | 5.5958 | 5,091.3100 | 5.0913 | (9.015) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 2,659.9100 | 2.6599 | 2,385.8900 | 2.3859 | (10.302) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 07/08/2014 | | | Bond Future | 8.4218 | 117.2430 | 8.4839 | 116.7225 | 0.737 | 8.4360 | 8.4360 | 10 |
| 2014/04/14 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 1,488.5500 | 1.4885 | 1,608.9800 | 1.6090 | 8.090 | 0 | 0 | 840 |
| 2014/04/14 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 2,584.3600 | 2.5844 | 2,315.0000 | 2.3150 | (10.423) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 2,621.9600 | 2.6220 | 2,350.2700 | 2.3503 | (10.362) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 3,700.3300 | 3.7003 | 3,951.4800 | 3.9515 | 6.787 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 3,605.6000 | 3.6056 | 3,852.0900 | 3.8521 | 6.836 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 5,574.5000 | 5.5745 | 5,174.4200 | 5.1744 | (7.177) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 3,652.7500 | 3.6527 | 3,901.5700 | 3.9016 | 6.812 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 5,825.4400 | 5.8254 | 6,115.2300 | 6.1152 | 4.975 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 2,866.2300 | 2.8662 | 2,629.2200 | 2.6292 | (8.269) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | | | Bond Future | 8.4992 | 119.0330 | 8.5636 | 118.5044 | 0.758 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | 9.17 | Call | Bond Future | 7,422.3800 | 7.4224 | 7,024.8400 | 7.0248 | (5.356) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 2,899.4000 | 2.8994 | 2,660.6500 | 2.6606 | (8.234) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 2,932.7900 | 2.9328 | 2,692.3100 | 2.6923 | (8.200) | 0 | 0 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | 9.17 | Put | Bond Future | 2,078.1700 | 2.0782 | 2,209.1700 | 2.2092 | 6.304 | 0 | 0 | 2,010 |
| 2014/04/14 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 5,877.5800 | 5.8776 | 6,169.1100 | 6.1691 | 4.960 | 0 | 0 | 0 |
| 2014/04/14 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 5,773.6100 | 5.7736 | 6,061.6700 | 6.0617 | 4.989 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R197 | 08/05/2014 | 250.01 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 08/05/2014 | | | Bond Future | 283.1296 | 283.1296 | 283.1607 | 283.1607 | 0.011 | 0.0000 | 0.0000 | 1,912 |
| 2014/04/14 | R197 | 08/05/2014 | 250.00 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 08/05/2014 | 250.01 | Call | Bond Future | 33,119.5900 | 33.1196 | 33,150.7000 | 33.1507 | 0.094 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 08/05/2014 | 249.99 | Call | Bond Future | 33,139.5900 | 33.1396 | 33,170.7000 | 33.1707 | 0.094 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 08/05/2014 | 250.00 | Call | Bond Future | 33,129.5900 | 33.1296 | 33,160.7000 | 33.1607 | 0.094 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 08/05/2014 | 249.99 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 07/08/2014 | | | Bond Future | 281.4563 | 281.4563 | 281.4826 | 281.4826 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R197 | 07/08/2014 | 269.99 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 07/08/2014 | 270.00 | Call | Bond Future | 11,456.3400 | 11.4563 | 11,482.5600 | 11.4826 | 0.229 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 07/08/2014 | 270.01 | Call | Bond Future | 11,446.3400 | 11.4463 | 11,472.5600 | 11.4726 | 0.229 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 07/08/2014 | 269.99 | Call | Bond Future | 11,466.3400 | 11.4663 | 11,492.5600 | 11.4926 | 0.229 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 07/08/2014 | 270.01 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R197 | 07/08/2014 | 270.00 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R201 | 08/05/2014 | | | Bond Future | 6.3409 | 104.8390 | 6.3941 | 104.8073 | 0.839 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 0 |
| 2014/04/14 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 0 |
| 2014/04/14 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 0 |
| 2014/04/14 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 950.0900 | 0.9501 | 981.7700 | 0.9818 | 3.334 | 0 | 0 | 0 |
| 2014/04/14 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 956.1500 | 0.9561 | 987.8300 | 0.9878 | 3.313 | 0 | 0 | 0 |
| 2014/04/14 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 962.2100 | 0.9622 | 993.8900 | 0.9939 | 3.292 | 0 | 0 | 0 |
| 2014/04/14 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 540.8100 | 0.5408 | 566.0500 | 0.5660 | 4.667 | 0 | 0 | 0 |
| 2014/04/14 | R201 | 07/08/2014 | | | Bond Future | 6.6262 | 101.9505 | 6.7216 | 101.9164 | 1.440 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 543.6600 | 0.5437 | 568.9700 | 0.5690 | 4.655 | 0 | 0 | 0 |
| 2014/04/14 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 68.2100 | 0.0682 | 59.3600 | 0.0594 | (12.975) | 0 | 0 | 0 |
| 2014/04/14 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 66.7300 | 0.0667 | 58.0100 | 0.0580 | (13.068) | 0 | 0 | 0 |
| 2014/04/14 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 67.4600 | 0.0675 | 58.6800 | 0.0587 | (13.015) | 0 | 0 | 0 |
| 2014/04/14 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 546.5400 | 0.5465 | 571.9100 | 0.5719 | 4.642 | 0 | 0 | 0 |
| 2014/04/14 | R202 | 08/05/2014 | 215.00 | Call | Bond Future | 9,466.0200 | 9.4660 | 9,441.6200 | 9.4416 | (0.258) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 08/05/2014 | | | Bond Future | 224.2501 | 224.2501 | 224.2762 | 224.2762 | 0.012 | 0.0000 | 0.0000 | 44,640 |
| 2014/04/14 | R202 | 08/05/2014 | 215.01 | Call | Bond Future | 9,456.7900 | 9.4568 | 9,432.2700 | 9.4323 | (0.259) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 08/05/2014 | 214.99 | Put | Bond Future | 215.1300 | 0.2151 | 164.7600 | 0.1648 | (23.414) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 08/05/2014 | 215.01 | Put | Bond Future | 216.6700 | 0.2167 | 166.0500 | 0.1661 | (23.363) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 08/05/2014 | 214.99 | Call | Bond Future | 9,475.2500 | 9.4752 | 9,450.9800 | 9.4510 | (0.256) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 08/05/2014 | 215.00 | Put | Bond Future | 215.9000 | 0.2159 | 165.4000 | 0.1654 | (23.390) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 07/08/2014 | 207.99 | Call | Bond Future | 17,104.6400 | 17.1046 | 17,094.8700 | 17.0949 | (0.057) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 07/08/2014 | 208.00 | Put | Bond Future | 652.7800 | 0.6528 | 620.6300 | 0.6206 | (4.925) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 07/08/2014 | | | Bond Future | 224.4430 | 224.4430 | 224.4653 | 224.4653 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R202 | 07/08/2014 | 207.99 | Put | Bond Future | 651.6800 | 0.6517 | 619.5600 | 0.6196 | (4.929) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 07/08/2014 | 208.01 | Put | Bond Future | 653.8900 | 0.6539 | 621.7000 | 0.6217 | (4.923) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 07/08/2014 | 208.00 | Call | Bond Future | 17,095.7400 | 17.0957 | 17,085.9400 | 17.0859 | (0.057) | 0 | 0 | 0 |
| 2014/04/14 | R202 | 07/08/2014 | 208.01 | Call | Bond Future | 17,086.8500 | 17.0868 | 17,077.0100 | 17.0770 | (0.058) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 691.0100 | 0.6910 | 727.9800 | 0.7280 | 5.350 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 24.0500 | 0.0240 | 14.1300 | 0.0141 | (41.247) | 0 | 0 | 29 |
| 2014/04/14 | R203 | 08/05/2014 | | | Bond Future | 7.5208 | 103.4249 | 7.5550 | 103.3242 | 0.455 | 0.0000 | 0.0000 | 16,949 |
| 2014/04/14 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 5,352.8200 | 5.3528 | 5,453.5300 | 5.4535 | 1.881 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 2,053.7700 | 2.0538 | 2,144.5600 | 2.1446 | 4.421 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 5,384.2000 | 5.3842 | 5,484.9100 | 5.4849 | 1.870 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 5,415.5800 | 5.4156 | 5,516.2900 | 5.5163 | 1.860 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 334.5200 | 0.3345 | 270.7800 | 0.2708 | (19.054) | 0 | 0 | 16 |
| 2014/04/14 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 540.4500 | 0.5405 | 494.6500 | 0.4947 | (8.474) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | | | Bond Future | 7.6680 | 104.9268 | 7.7061 | 104.8227 | 0.497 | 0.0000 | 0.0000 | 100 |
| 2014/04/14 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 550.1700 | 0.5502 | 503.8700 | 0.5039 | (8.416) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 2,510.4900 | 2.5105 | 2,590.0500 | 2.5900 | 3.169 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 1,571.2300 | 1.5712 | 1,630.0400 | 1.6300 | 3.743 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 1,535.1900 | 1.5352 | 1,592.9900 | 1.5930 | 3.765 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 530.8300 | 0.5308 | 485.5400 | 0.4855 | (8.532) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 1,553.1500 | 1.5531 | 1,611.4500 | 1.6115 | 3.754 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 214.1400 | 0.2141 | 189.6000 | 0.1896 | (11.460) | 0 | 0 | 46 |
| 2014/04/14 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 358.7000 | 0.3587 | 330.5800 | 0.3306 | (7.839) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 06/11/2014 | | | Bond Future | 7.8180 | 102.3643 | 7.8599 | 102.2586 | 0.536 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R203 | 06/11/2014 | 6.98 | Call | Bond Future | 427.1800 | 0.4272 | 395.3600 | 0.3954 | (7.449) | 0 | 0 | 14 |
| 2014/04/14 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 348.1600 | 0.3482 | 320.6400 | 0.3206 | (7.904) | 0 | 0 | 45 |
| 2014/04/14 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 353.4000 | 0.3534 | 325.5800 | 0.3256 | (7.872) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 06/11/2014 | 6.98 | Put | Bond Future | 2,570.5400 | 2.5705 | 2,644.4700 | 2.6445 | 2.876 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 2,855.1000 | 2.8551 | 2,933.3300 | 2.9333 | 2.740 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 2,813.6000 | 2.8136 | 2,891.2300 | 2.8912 | 2.759 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 2,834.3200 | 2.8343 | 2,912.2500 | 2.9123 | 2.750 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 7.69 | Call | Bond Future | 1,138.5600 | 1.1386 | 1,086.0500 | 1.0861 | (4.612) | 0 | 0 | 55 |
| 2014/04/14 | R203 | 05/02/2015 | | | Bond Future | 7.9797 | 103.9825 | 8.0257 | 103.8763 | 0.576 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 8.34 | Put | Bond Future | 1,100.0200 | 1.1000 | 1,136.3000 | 1.1363 | 3.298 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 8.35 | Call | Bond Future | 1,942.1700 | 1.9422 | 1,872.0300 | 1.8720 | (3.611) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 8.36 | Call | Bond Future | 1,956.2600 | 1.9563 | 1,885.8800 | 1.8859 | (3.598) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 8.34 | Call | Bond Future | 1,928.1200 | 1.9281 | 1,858.2200 | 1.8582 | (3.625) | 0 | 0 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 8.36 | Put | Bond Future | 1,082.4500 | 1.0825 | 1,118.2500 | 1.1183 | 3.307 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 7.69 | Put | Bond Future | 1,810.6300 | 1.8106 | 1,864.3000 | 1.8643 | 2.964 | 0 | 0 | 0 |
| 2014/04/14 | R203 | 05/02/2015 | 8.35 | Put | Bond Future | 1,091.2100 | 1.0912 | 1,127.2500 | 1.1272 | 3.303 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 08/05/2014 | | | Bond Future | 7.7566 | 104.0579 | 7.8010 | 103.8880 | 0.572 | 0.0000 | 0.0000 | 30,515 |
| 2014/04/14 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 6,814.3800 | 6.8144 | 6,984.3300 | 6.9843 | 2.494 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 6,855.9300 | 6.8559 | 7,025.8800 | 7.0259 | 2.479 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 6,772.8400 | 6.7728 | 6,942.7900 | 6.9428 | 2.509 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 07/08/2014 | | | Bond Future | 7.8856 | 101.5361 | 7.9335 | 101.3618 | 0.608 | 0.0000 | 0.0000 | 100 |
| 2014/04/14 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 2,277.3900 | 2.2774 | 2,384.7000 | 2.3847 | 4.712 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 2,226.6900 | 2.2267 | 2,332.4000 | 2.3324 | 4.747 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 2,251.9600 | 2.2520 | 2,358.4700 | 2.3585 | 4.730 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 1,121.5500 | 1.1216 | 1,026.8300 | 1.0268 | (8.445) | 0 | 0 | 0 |
| 2014/04/14 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 663.0500 | 0.6631 | 594.3900 | 0.5944 | (10.355) | 0 | 0 | 0 |
| 2014/04/14 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 639.5400 | 0.6395 | 572.4800 | 0.5725 | (10.486) | 0 | 0 | 0 |
| 2014/04/14 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 1,506.6900 | 1.5067 | 1,586.3400 | 1.5863 | 5.286 | 0 | 0 | 530 |
| 2014/04/14 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 651.2200 | 0.6512 | 583.3600 | 0.5834 | (10.420) | 0 | 0 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 7.99 | Put | Bond Future | 1,723.0900 | 1.7231 | 1,800.5300 | 1.8005 | 4.494 | 0 | 0 | 1,270 |
| 2014/04/14 | R204 | 06/11/2014 | | | Bond Future | 8.0075 | 103.0862 | 8.0590 | 102.9091 | 0.643 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 4,029.7600 | 4.0298 | 4,164.6400 | 4.1646 | 3.347 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 3,972.0700 | 3.9721 | 4,105.9700 | 4.1060 | 3.371 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 447.8900 | 0.4479 | 405.6200 | 0.4056 | (9.438) | 0 | 0 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 4,000.6500 | 4.0006 | 4,135.0500 | 4.1350 | 3.359 | 0 | 0 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 7.99 | Call | Bond Future | 1,662.6100 | 1.6626 | 1,562.9000 | 1.5629 | (5.997) | 0 | 0 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 454.7300 | 0.4547 | 411.9800 | 0.4120 | (9.401) | 0 | 0 | 0 |
| 2014/04/14 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 462.1000 | 0.4621 | 418.8500 | 0.4188 | (9.359) | 0 | 0 | 0 |
| 2014/04/14 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 8,121.1400 | 8.1211 | 8,338.6000 | 8.3386 | 2.678 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 8,218.4400 | 8.2184 | 8,435.9000 | 8.4359 | 2.646 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 08/05/2014 | | | Bond Future | 7.9636 | 99.1397 | 8.0130 | 98.9222 | 0.620 | 0.0000 | 0.0000 | 20,286 |
| 2014/04/14 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 8,169.7800 | 8.1698 | 8,387.2400 | 8.3872 | 2.662 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 861.2400 | 0.8612 | 770.0700 | 0.7701 | (10.586) | 0 | 0 | 0 |
| 2014/04/14 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 2,515.4600 | 2.5155 | 2,645.7500 | 2.6457 | 5.180 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 07/08/2014 | | | Bond Future | 8.0839 | 96.9383 | 8.1366 | 96.7158 | 0.652 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 875.8200 | 0.8758 | 783.6500 | 0.7836 | (10.524) | 0 | 0 | 0 |
| 2014/04/14 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 890.5600 | 0.8906 | 797.4000 | 0.7974 | (10.461) | 0 | 0 | 0 |
| 2014/04/14 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 2,544.0400 | 2.5440 | 2,675.3300 | 2.6753 | 5.161 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 2,487.0600 | 2.4871 | 2,616.3600 | 2.6164 | 5.199 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 4,218.3900 | 4.2184 | 4,375.8100 | 4.3758 | 3.732 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 06/11/2014 | | | Bond Future | 8.1917 | 98.4184 | 8.2476 | 98.1924 | 0.681 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 4,249.7400 | 4.2497 | 4,407.8300 | 4.4078 | 3.720 | 0 | 0 | 0 |
| 2014/04/14 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 773.8200 | 0.7738 | 705.3100 | 0.7053 | (8.853) | 0 | 0 | 0 |
| 2014/04/14 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 751.9900 | 0.7520 | 684.8300 | 0.6848 | (8.931) | 0 | 0 | 0 |
| 2014/04/14 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 762.8500 | 0.7628 | 695.0100 | 0.6950 | (8.893) | 0 | 0 | 0 |
| 2014/04/14 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 4,281.2200 | 4.2812 | 4,439.9900 | 4.4400 | 3.709 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 08/05/2014 | | | Bond Future | 8.0676 | 93.9251 | 8.1222 | 93.6538 | 0.676 | 0.0000 | 0.0000 | 11,694 |
| 2014/04/14 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 9,284.5500 | 9.2846 | 9,555.8200 | 9.5558 | 2.922 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 9,340.5400 | 9.3405 | 9,611.8100 | 9.6118 | 2.904 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 9,396.5500 | 9.3965 | 9,667.8200 | 9.6678 | 2.887 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 2,068.5100 | 2.0685 | 1,895.1200 | 1.8951 | (8.382) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 07/08/2014 | | | Bond Future | 8.1713 | 95.2891 | 8.2289 | 95.0121 | 0.705 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 1,026.2700 | 1.0263 | 911.6000 | 0.9116 | (11.173) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 2,869.5900 | 2.8696 | 3,033.1200 | 3.0331 | 5.699 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 2,805.1100 | 2.8051 | 2,966.1800 | 2.9662 | 5.742 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 2,837.2400 | 2.8372 | 2,999.5400 | 2.9995 | 5.720 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 1,546.4000 | 1.5464 | 1,649.9800 | 1.6500 | 6.698 | 0 | 0 | 630 |
| 2014/04/14 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 1,043.4700 | 1.0435 | 927.5700 | 0.9276 | (11.107) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 1,009.2500 | 1.0092 | 895.8100 | 0.8958 | (11.240) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 886.0200 | 0.8860 | 801.1900 | 0.8012 | (9.574) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | | | Bond Future | 8.2696 | 93.3448 | 8.3300 | 93.0635 | 0.731 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 862.3600 | 0.8624 | 779.1600 | 0.7792 | (9.648) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 874.1300 | 0.8741 | 790.1200 | 0.7901 | (9.611) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | 8.50 | Put | Bond Future | 1,852.8500 | 1.8528 | 1,955.6700 | 1.9557 | 5.549 | 0 | 0 | 1,520 |
| 2014/04/14 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 4,828.6400 | 4.8286 | 5,026.7300 | 5.0267 | 4.102 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 4,754.2600 | 4.7543 | 4,950.7200 | 4.9507 | 4.132 | 0 | 0 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | 8.50 | Call | Bond Future | 2,919.0100 | 2.9190 | 2,740.5400 | 2.7405 | (6.114) | 0 | 0 | 0 |
| 2014/04/14 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 4,791.3800 | 4.7914 | 4,988.6600 | 4.9887 | 4.117 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 9.63 | Call | Bond Future | 5,187.6500 | 5.1876 | 4,668.8400 | 4.6688 | (10.001) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | | | Bond Future | 8.9231 | 75.1996 | 8.9928 | 74.6714 | 0.781 | 0.0000 | 0.0000 | 22,578 |
| 2014/04/14 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 5.1500 | 0.0052 | 1.6200 | 0.0016 | (68.544) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 9.00 | Put | Bond Future | 1,066.7800 | 1.0668 | 1,230.0300 | 1.2300 | 15.303 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 9.50 | Call | Bond Future | 4,366.9900 | 4.3670 | 3,859.5700 | 3.8596 | (11.619) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 5.5700 | 0.0056 | 1.7700 | 0.0018 | (68.223) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 8.50 | Put | Bond Future | 3,623.9500 | 3.6239 | 4,035.3900 | 4.0354 | 11.353 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 9.75 | Put | Bond Future | 51.5000 | 0.0515 | 55.3400 | 0.0553 | 7.456 | 0 | 0 | 7,262 |
| 2014/04/14 | R209 | 08/05/2014 | 9.85 | Put | Bond Future | 30.7800 | 0.0308 | 32.2700 | 0.0323 | 4.841 | 0 | 0 | 10,000 |
| 2014/04/14 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 4.7600 | 0.0048 | 1.4800 | 0.0015 | (68.908) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 8,926.9500 | 8.9270 | 9,451.6100 | 9.4516 | 5.877 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 9.50 | Put | Bond Future | 166.8400 | 0.1668 | 187.6100 | 0.1876 | 12.449 | 0 | 0 | 640 |
| 2014/04/14 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 9,017.2200 | 9.0172 | 9,542.1300 | 9.5421 | 5.821 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 9.63 | Put | Bond Future | 92.3900 | 0.0924 | 101.7700 | 0.1018 | 10.153 | 0 | 0 | 883 |
| 2014/04/14 | R209 | 08/05/2014 | 9.85 | Call | Bond Future | 6,600.2000 | 6.6002 | 6,073.5000 | 6.0735 | (7.980) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 8,836.8500 | 8.8368 | 9,361.2400 | 9.3612 | 5.934 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 08/05/2014 | 8.50 | Call | Bond Future | 289.3200 | 0.2893 | 172.5700 | 0.1726 | (40.353) | 0 | 0 | 640 |
| 2014/04/14 | R209 | 08/05/2014 | 9.00 | Call | Bond Future | 1,648.8800 | 1.6489 | 1,283.9400 | 1.2839 | (22.133) | 0 | 0 | 640 |
| 2014/04/14 | R209 | 08/05/2014 | 9.75 | Call | Bond Future | 5,957.0800 | 5.9571 | 5,432.7300 | 5.4327 | (8.802) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 2,809.9600 | 2.8100 | 3,028.7600 | 3.0288 | 7.787 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 07/08/2014 | | | Bond Future | 8.9970 | 76.2917 | 9.0688 | 75.7544 | 0.799 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 2,737.7600 | 2.7378 | 2,952.2700 | 2.9523 | 7.835 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 2,773.6800 | 2.7737 | 2,990.3300 | 2.9903 | 7.811 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 3,170.6500 | 3.1706 | 2,850.0800 | 2.8501 | (10.111) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 3,209.1900 | 3.2092 | 2,886.4800 | 2.8865 | (10.056) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 3,132.3500 | 3.1324 | 2,813.9300 | 2.8139 | (10.166) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 06/11/2014 | | | Bond Future | 9.0663 | 74.3093 | 9.1403 | 73.7638 | 0.816 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 4,301.9500 | 4.3019 | 4,549.7200 | 4.5497 | 5.759 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 4,222.9600 | 4.2230 | 4,467.4400 | 4.4674 | 5.789 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 4,262.2000 | 4.2622 | 4,508.3200 | 4.5083 | 5.774 | 0 | 0 | 0 |
| 2014/04/14 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 3,732.2500 | 3.7323 | 3,434.5100 | 3.4345 | (7.977) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 3,767.5000 | 3.7675 | 3,468.1100 | 3.4681 | (7.947) | 0 | 0 | 0 |
| 2014/04/14 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 3,803.1500 | 3.8031 | 3,502.1200 | 3.5021 | (7.915) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R210 | 08/05/2014 | | | Bond Future | 167.8574 | 167.8574 | 167.8763 | 167.8763 | 0.011 | 0.0000 | 0.0000 | 719 |
| 2014/04/14 | R210 | 08/05/2014 | 159.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 08/05/2014 | 160.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 08/05/2014 | 160.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 08/05/2014 | 160.01 | Call | Bond Future | 7,847.3700 | 7.8474 | 7,866.2900 | 7.8663 | 0.241 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 08/05/2014 | 159.99 | Call | Bond Future | 7,867.3700 | 7.8674 | 7,886.2900 | 7.8863 | 0.240 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 08/05/2014 | 160.00 | Call | Bond Future | 7,857.3700 | 7.8574 | 7,876.2900 | 7.8763 | 0.241 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 07/08/2014 | | | Bond Future | 170.3158 | 170.3158 | 170.3318 | 170.3318 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R210 | 07/08/2014 | 159.00 | Call | Bond Future | 11,315.7600 | 11.3158 | 11,331.7700 | 11.3318 | 0.141 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 07/08/2014 | 159.01 | Call | Bond Future | 11,305.7600 | 11.3058 | 11,321.7700 | 11.3218 | 0.142 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 07/08/2014 | 158.99 | Call | Bond Future | 11,325.7600 | 11.3258 | 11,341.7700 | 11.3418 | 0.141 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 07/08/2014 | 159.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 07/08/2014 | 159.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R210 | 07/08/2014 | 158.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R211 | 08/05/2014 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R211 | 08/05/2014 | 130.00 | Put | Bond Future | 2,426.6200 | 2.4266 | 2,414.7100 | 2.4147 | (0.491) | 0 | 0 | 0 |
| 2014/04/14 | R211 | 08/05/2014 | | | Bond Future | 127.5734 | 127.5734 | 127.5853 | 127.5853 | 0.009 | 0.0000 | 0.0000 | 390 |
| 2014/04/14 | R211 | 08/05/2014 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R211 | 08/05/2014 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R211 | 08/05/2014 | 129.99 | Put | Bond Future | 2,416.6200 | 2.4166 | 2,404.7100 | 2.4047 | (0.493) | 0 | 0 | 0 |
| 2014/04/14 | R211 | 08/05/2014 | 130.01 | Put | Bond Future | 2,436.6200 | 2.4366 | 2,424.7100 | 2.4247 | (0.489) | 0 | 0 | 0 |
| 2014/04/14 | R211 | 07/08/2014 | 127.99 | Put | Bond Future | 112.5600 | 0.1126 | 102.8500 | 0.1029 | (8.627) | 0 | 0 | 0 |
| 2014/04/14 | R211 | 07/08/2014 | | | Bond Future | 127.8774 | 127.8774 | 127.8872 | 127.8872 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R211 | 07/08/2014 | 128.01 | Put | Bond Future | 132.5600 | 0.1326 | 122.8500 | 0.1229 | (7.325) | 0 | 0 | 0 |
| 2014/04/14 | R211 | 07/08/2014 | 128.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R211 | 07/08/2014 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R211 | 07/08/2014 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R211 | 07/08/2014 | 128.00 | Put | Bond Future | 122.5600 | 0.1226 | 112.8500 | 0.1129 | (7.923) | 0 | 0 | 0 |
| 2014/04/14 | R212 | 08/05/2014 | | | Bond Future | 133.0554 | 133.0554 | 133.0699 | 133.0699 | 0.011 | 0.0000 | 0.0000 | 21,797 |
| 2014/04/14 | R212 | 08/05/2014 | 132.00 | Call | Bond Future | 1,055.4300 | 1.0554 | 1,069.9200 | 1.0699 | 1.373 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 08/05/2014 | 131.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 08/05/2014 | 132.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 08/05/2014 | 132.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 08/05/2014 | 132.01 | Call | Bond Future | 1,045.4300 | 1.0454 | 1,059.9200 | 1.0599 | 1.386 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 08/05/2014 | 131.99 | Call | Bond Future | 1,065.4300 | 1.0654 | 1,079.9200 | 1.0799 | 1.360 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 07/08/2014 | 128.99 | Call | Bond Future | 4,297.0800 | 4.2971 | 4,309.3300 | 4.3093 | 0.285 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 07/08/2014 | | | Bond Future | 133.2871 | 133.2871 | 133.2993 | 133.2993 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R212 | 07/08/2014 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 07/08/2014 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 07/08/2014 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 07/08/2014 | 129.00 | Call | Bond Future | 4,287.0800 | 4.2871 | 4,299.3300 | 4.2993 | 0.286 | 0 | 0 | 0 |
| 2014/04/14 | R212 | 07/08/2014 | 129.01 | Call | Bond Future | 4,277.0800 | 4.2771 | 4,289.3300 | 4.2893 | 0.286 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 9,399.0300 | 9.3990 | 10,085.7800 | 10.0858 | 7.307 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 08/05/2014 | | | Bond Future | 8.7796 | 85.9061 | 8.8695 | 85.2173 | 1.024 | 0.0000 | 0.0000 | 27,968 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 9,488.5100 | 9.4885 | 10,175.4200 | 10.1754 | 7.239 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 9,309.6800 | 9.3097 | 9,996.2700 | 9.9963 | 7.375 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 2.6900 | 0.0027 | 0.6200 | 0.0006 | (76.952) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 2.4700 | 0.0025 | 0.5600 | 0.0006 | (77.328) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 2.9200 | 0.0029 | 0.6900 | 0.0007 | (76.370) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 2,965.5600 | 2.9656 | 2,578.5900 | 2.5786 | (13.049) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 07/08/2014 | | | Bond Future | 8.8579 | 87.1536 | 8.9507 | 86.4532 | 1.048 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 2,890.2900 | 2.8903 | 2,509.1400 | 2.5091 | (13.187) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 2,927.7900 | 2.9278 | 2,543.7300 | 2.5437 | (13.118) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 3,026.1400 | 3.0261 | 3,345.3700 | 3.3454 | 10.549 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 2,949.4800 | 2.9495 | 3,262.8900 | 3.2629 | 10.626 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 2,987.6300 | 2.9876 | 3,303.9500 | 3.3039 | 10.588 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 3,662.5300 | 3.6625 | 3,291.7400 | 3.2917 | (10.124) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 4,321.1100 | 4.3211 | 4,659.2800 | 4.6593 | 7.826 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 06/11/2014 | | | Bond Future | 8.9329 | 84.9421 | 9.0286 | 84.2310 | 1.071 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 3,697.8700 | 3.6979 | 3,324.9100 | 3.3249 | (10.086) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 3,733.3900 | 3.7334 | 3,358.2600 | 3.3583 | (10.048) | 0 | 0 | 0 |
| 2014/04/14 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 4,361.3800 | 4.3614 | 4,701.7200 | 4.7017 | 7.803 | 0 | 0 | 0 |
| 2014/04/14 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 4,281.1100 | 4.2811 | 4,617.1100 | 4.6171 | 7.848 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 08/05/2014 | | | Bond Future | 8.9976 | 76.1560 | 9.0724 | 75.5657 | 0.831 | 0.0000 | 0.0000 | 5,055 |
| 2014/04/14 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 1,402.4000 | 1.4024 | 1,042.2900 | 1.0423 | (25.678) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 1,423.5800 | 1.4236 | 1,659.4300 | 1.6594 | 16.567 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 1,344.2900 | 1.3443 | 1,568.8300 | 1.5688 | 16.703 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 1,383.4200 | 1.3834 | 1,613.6000 | 1.6136 | 16.638 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 1,442.6200 | 1.4426 | 1,076.8700 | 1.0769 | (25.353) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 1,363.0800 | 1.3631 | 1,008.6400 | 1.0086 | (26.003) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 07/08/2014 | 9.54 | Put | Bond Future | 1,647.5100 | 1.6475 | 1,802.7000 | 1.8027 | 9.420 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 07/08/2014 | | | Bond Future | 9.0699 | 77.1688 | 9.1470 | 76.5685 | 0.850 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R214 | 07/08/2014 | 9.56 | Put | Bond Future | 1,600.6500 | 1.6006 | 1,752.1200 | 1.7521 | 9.463 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 07/08/2014 | 9.55 | Put | Bond Future | 1,623.9400 | 1.6239 | 1,777.2600 | 1.7773 | 9.441 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 07/08/2014 | 9.56 | Call | Bond Future | 5,282.0400 | 5.2820 | 4,833.2500 | 4.8332 | (8.497) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 07/08/2014 | 9.54 | Call | Bond Future | 5,184.7200 | 5.1847 | 4,739.6500 | 4.7396 | (8.584) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 07/08/2014 | 9.55 | Call | Bond Future | 5,233.3000 | 5.2333 | 4,786.3600 | 4.7864 | (8.540) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 06/11/2014 | 9.64 | Call | Bond Future | 6,347.9100 | 6.3479 | 5,920.7600 | 5.9208 | (6.729) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 06/11/2014 | | | Bond Future | 9.1390 | 75.0597 | 9.2183 | 74.4502 | 0.868 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R214 | 06/11/2014 | 9.65 | Call | Bond Future | 6,392.8400 | 6.3928 | 5,964.2300 | 5.9642 | (6.705) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 06/11/2014 | 9.66 | Call | Bond Future | 6,437.8600 | 6.4379 | 6,007.8100 | 6.0078 | (6.680) | 0 | 0 | 0 |
| 2014/04/14 | R214 | 06/11/2014 | 9.64 | Put | Bond Future | 2,635.3200 | 2.6353 | 2,817.6700 | 2.8177 | 6.919 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 06/11/2014 | 9.66 | Put | Bond Future | 2,583.6000 | 2.5836 | 2,763.0500 | 2.7631 | 6.946 | 0 | 0 | 0 |
| 2014/04/14 | R214 | 06/11/2014 | 9.65 | Put | Bond Future | 2,609.3500 | 2.6094 | 2,790.2400 | 2.7902 | 6.932 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 391.0400 | 0.3910 | 1,144.7200 | 1.1447 | 192.737 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 08/05/2014 | | | Bond Future | 9.0784 | 98.2989 | 9.1532 | 97.5452 | 0.824 | 0.0000 | 0.0000 | 13,515 |
| 2014/04/14 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 186.9700 | 0.1870 | 940.6500 | 0.9406 | 403.102 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 288.9100 | 0.2889 | 1,042.5900 | 1.0426 | 260.870 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 08/05/2014 | 9.05 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/04/14 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 07/08/2014 | | | Bond Future | 9.1533 | 99.6052 | 9.2306 | 98.8386 | 0.844 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R248 | 07/08/2014 | 9.65 | Call | Bond Future | 4,744.6600 | 4.7447 | 3,978.1000 | 3.9781 | (16.156) | 0 | 0 | 0 |
| 2014/04/14 | R248 | 07/08/2014 | 9.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 07/08/2014 | 9.66 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 07/08/2014 | 9.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 07/08/2014 | 9.66 | Call | Bond Future | 4,835.8400 | 4.8358 | 4,069.2800 | 4.0693 | (15.852) | 0 | 0 | 0 |
| 2014/04/14 | R248 | 07/08/2014 | 9.64 | Call | Bond Future | 4,653.3100 | 4.6533 | 3,886.7500 | 3.8868 | (16.473) | 0 | 0 | 0 |
| 2014/04/14 | R248 | 06/11/2014 | 9.72 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 06/11/2014 | | | Bond Future | 9.2252 | 96.7009 | 9.3047 | 95.9226 | 0.862 | 0.0000 | 0.0000 | 0 |
| 2014/04/14 | R248 | 06/11/2014 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 06/11/2014 | 9.72 | Call | Bond Future | 4,662.4500 | 4.6625 | 3,884.1500 | 3.8842 | (16.693) | 0 | 0 | 0 |
| 2014/04/14 | R248 | 06/11/2014 | 9.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/04/14 | R248 | 06/11/2014 | 9.73 | Call | Bond Future | 4,752.4300 | 4.7524 | 3,974.1300 | 3.9741 | (16.377) | 0 | 0 | 0 |
| 2014/04/14 | R248 | 06/11/2014 | 9.74 | Call | Bond Future | 4,842.2400 | 4.8422 | 4,063.9400 | 4.0639 | (16.073) | 0 | 0 | 0 |

Total

430446