



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/03/2014 to 17/03/2014

| 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | 0106 | 22/12/2014 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | 2025 | 08/05/2014 | 110.99 | Put | Bond Future | 125.8000 | 0.1258 | 127.0700 | 0.1271 | 1.010 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 08/05/2014 | | | Bond Future | 110.8642 | 110.8642 | 110.8629 | 110.8629 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2025 | 08/05/2014 | 111.00 | Put | Bond Future | 135.8000 | 0.1358 | 137.0700 | 0.1371 | 0.935 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 08/05/2014 | 111.01 | Put | Bond Future | 145.8000 | 0.1458 | 147.0700 | 0.1471 | 0.871 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 08/05/2014 | 111.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 08/05/2014 | 110.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 08/05/2014 | 111.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 07/08/2014 | 109.01 | Call | Bond Future | 2,375.8600 | 2.3759 | 2,373.3500 | 2.3734 | (0.106) | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 07/08/2014 | | | Bond Future | 111.3859 | 111.3859 | 111.3833 | 111.3833 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2025 | 07/08/2014 | 108.99 | Call | Bond Future | 2,395.8600 | 2.3959 | 2,393.3500 | 2.3934 | (0.105) | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 07/08/2014 | 109.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 07/08/2014 | 108.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 07/08/2014 | 109.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2025 | 07/08/2014 | 109.00 | Call | Bond Future | 2,385.8600 | 2.3859 | 2,383.3500 | 2.3834 | (0.105) | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 08/05/2014 | | | Bond Future | 9.0250 | 93.7112 | 9.0749 | 93.3231 | 0.553 | 0.0000 | 0.0000 | 1,559 |
| 2014/03/17 | 2030 | 08/05/2014 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 08/05/2014 | 8.99 | Put | Bond Future | 273.2900 | 0.2733 | 661.3900 | 0.6614 | 142.010 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 08/05/2014 | 9.01 | Put | Bond Future | 116.8400 | 0.1168 | 504.9400 | 0.5049 | 332.164 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 08/05/2014 | 9.00 | Put | Bond Future | 195.0200 | 0.1950 | 583.1200 | 0.5831 | 199.005 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 08/05/2014 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 08/05/2014 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 07/08/2014 | 8.99 | Put | Bond Future | 987.6800 | 0.9877 | 1,382.4500 | 1.3825 | 39.969 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 07/08/2014 | | | Bond Future | 9.1180 | 91.0815 | 9.1697 | 90.6868 | 0.567 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2030 | 07/08/2014 | 9.01 | Put | Bond Future | 832.3300 | 0.8323 | 1,227.1000 | 1.2271 | 47.430 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 07/08/2014 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 07/08/2014 | 9.00 | Put | Bond Future | 909.9600 | 0.9100 | 1,304.7300 | 1.3047 | 43.383 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 07/08/2014 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 07/08/2014 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 06/11/2014 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 06/11/2014 | | | Bond Future | 9.2008 | 92.4854 | 9.2543 | 92.0838 | 0.581 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2030 | 06/11/2014 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 06/11/2014 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 06/11/2014 | 8.99 | Put | Bond Future | 1,607.8300 | 1.6078 | 2,009.5000 | 2.0095 | 24.982 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 06/11/2014 | 9.01 | Put | Bond Future | 1,453.5000 | 1.4535 | 1,855.1700 | 1.8552 | 27.635 | 0 | 0 | 0 |
| 2014/03/17 | 2030 | 06/11/2014 | 9.00 | Put | Bond Future | 1,530.6200 | 1.5306 | 1,932.2900 | 1.9323 | 26.242 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 08/05/2014 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 08/05/2014 | | | Bond Future | 9.1603 | 96.1050 | 9.2001 | 95.7477 | 0.434 | 0.0000 | 0.0000 | 5,914 |
| 2014/03/17 | 2037 | 08/05/2014 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 08/05/2014 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 08/05/2014 | 9.38 | Call | Bond Future | 1,946.5300 | 1.9465 | 1,589.1900 | 1.5892 | (18.358) | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 08/05/2014 | 9.39 | Call | Bond Future | 2,033.5900 | 2.0336 | 1,676.2500 | 1.6763 | (17.572) | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 08/05/2014 | 9.37 | Call | Bond Future | 1,859.3300 | 1.8593 | 1,501.9900 | 1.5020 | (19.219) | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 07/08/2014 | 9.06 | Put | Bond Future | 1,674.6100 | 1.6746 | 2,038.2900 | 2.0383 | 21.717 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 07/08/2014 | | | Bond Future | 9.2462 | 93.2601 | 9.2874 | 92.8964 | 0.445 | 0.0000 | 0.0000 | 3,280 |
| 2014/03/17 | 2037 | 07/08/2014 | 9.05 | Put | Bond Future | 1,765.9100 | 1.7659 | 2,129.5900 | 2.1296 | 20.594 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 07/08/2014 | 9.06 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | 2037 | 07/08/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 07/08/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 07/08/2014 | 9.04 | Put | Bond Future | 1,857.3500 | 1.8574 | 2,221.0300 | 2.2210 | 19.581 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 06/11/2014 | 9.69 | Call | Bond Future | 3,124.5600 | 3.1246 | 2,754.4700 | 2.7545 | (11.845) | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 06/11/2014 | 9.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 06/11/2014 | | | Bond Future | 9.3225 | 94.5804 | 9.3650 | 94.2103 | 0.456 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2037 | 06/11/2014 | 9.70 | Call | Bond Future | 3,207.1800 | 3.2072 | 2,837.0900 | 2.8371 | (11.539) | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 06/11/2014 | 9.71 | Call | Bond Future | 3,289.6800 | 3.2897 | 2,919.5900 | 2.9196 | (11.250) | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 06/11/2014 | 9.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2037 | 06/11/2014 | 9.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 08/05/2014 | | | Bond Future | 111.0027 | 111.0027 | 111.0023 | 111.0023 | 0.000 | 0.0000 | 0.0000 | 57 |
| 2014/03/17 | 2038 | 08/05/2014 | 109.00 | Call | Bond Future | 2,002.6600 | 2.0027 | 2,002.2600 | 2.0023 | (0.020) | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 08/05/2014 | 108.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 08/05/2014 | 109.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 08/05/2014 | 109.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 08/05/2014 | 109.01 | Call | Bond Future | 1,992.6600 | 1.9927 | 1,992.2600 | 1.9923 | (0.020) | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 08/05/2014 | 108.99 | Call | Bond Future | 2,012.6600 | 2.0127 | 2,012.2600 | 2.0123 | (0.020) | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 07/08/2014 | | | Bond Future | 111.3861 | 111.3861 | 111.3845 | 111.3845 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2038 | 07/08/2014 | 106.00 | Call | Bond Future | 5,386.1100 | 5.3861 | 5,384.4900 | 5.3845 | (0.030) | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 07/08/2014 | 106.01 | Call | Bond Future | 5,376.1100 | 5.3761 | 5,374.4900 | 5.3745 | (0.030) | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 07/08/2014 | 105.99 | Call | Bond Future | 5,396.1100 | 5.3961 | 5,394.4900 | 5.3945 | (0.030) | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 07/08/2014 | 105.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 07/08/2014 | 106.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2038 | 07/08/2014 | 106.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 08/05/2014 | | | Bond Future | 108.1884 | 108.1884 | 108.1882 | 108.1882 | 0.000 | 0.0000 | 0.0000 | 5,218 |
| 2014/03/17 | 2046 | 08/05/2014 | 104.35 | Call | Bond Future | 3,838.4400 | 3.8384 | 3,838.2000 | 3.8382 | (0.006) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 08/05/2014 | 104.36 | Call | Bond Future | 3,828.4400 | 3.8284 | 3,828.2000 | 3.8282 | (0.006) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 08/05/2014 | 104.34 | Call | Bond Future | 3,848.4400 | 3.8484 | 3,848.2000 | 3.8482 | (0.006) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 08/05/2014 | 104.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 08/05/2014 | 104.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 08/05/2014 | 104.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 07/08/2014 | 104.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 07/08/2014 | | | Bond Future | 109.7926 | 109.7926 | 109.7912 | 109.7912 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2046 | 07/08/2014 | 104.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 07/08/2014 | 104.44 | Call | Bond Future | 5,352.6500 | 5.3526 | 5,351.2200 | 5.3512 | (0.027) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 07/08/2014 | 104.45 | Call | Bond Future | 5,342.6500 | 5.3426 | 5,341.2200 | 5.3412 | (0.027) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 07/08/2014 | 104.43 | Call | Bond Future | 5,362.6500 | 5.3626 | 5,361.2200 | 5.3612 | (0.027) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 07/08/2014 | 104.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 06/11/2014 | 104.45 | Call | Bond Future | 5,710.9200 | 5.7109 | 5,708.7600 | 5.7088 | (0.038) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 06/11/2014 | | | Bond Future | 110.1609 | 110.1609 | 110.1588 | 110.1588 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2046 | 06/11/2014 | 104.43 | Call | Bond Future | 5,730.9200 | 5.7309 | 5,728.7600 | 5.7288 | (0.038) | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 06/11/2014 | 104.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 06/11/2014 | 104.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 06/11/2014 | 104.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2046 | 06/11/2014 | 104.44 | Call | Bond Future | 5,720.9200 | 5.7209 | 5,718.7600 | 5.7188 | (0.038) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | 2050 | 08/05/2014 | 114.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 08/05/2014 | | | Bond Future | 115.5764 | 115.5764 | 115.5764 | 115.5764 | 0.000 | 0.0000 | 0.0000 | 472 |
| 2014/03/17 | 2050 | 08/05/2014 | 115.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 08/05/2014 | 114.99 | Call | Bond Future | 586.4400 | 0.5864 | 586.4400 | 0.5864 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 08/05/2014 | 115.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 08/05/2014 | 115.00 | Call | Bond Future | 576.4400 | 0.5764 | 576.4400 | 0.5764 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 08/05/2014 | 115.01 | Call | Bond Future | 566.4400 | 0.5664 | 566.4400 | 0.5664 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 07/08/2014 | 112.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 07/08/2014 | | | Bond Future | 115.8868 | 115.8868 | 115.8857 | 115.8857 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 2050 | 07/08/2014 | 112.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 07/08/2014 | 111.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 07/08/2014 | 112.00 | Call | Bond Future | 3,886.8000 | 3.8868 | 3,885.6900 | 3.8857 | (0.029) | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 07/08/2014 | 112.01 | Call | Bond Future | 3,876.8000 | 3.8768 | 3,875.6900 | 3.8757 | (0.029) | 0 | 0 | 0 |
| 2014/03/17 | 2050 | 07/08/2014 | 111.99 | Call | Bond Future | 3,896.8000 | 3.8968 | 3,895.6900 | 3.8957 | (0.028) | 0 | 0 | 0 |
| 2014/03/17 | 5701 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 5706 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | AL37 | 08/05/2014 | | | Index Future | 410.4770 | 410.4770 | 409.8690 | 409.8690 | (0.148) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | AL37 | 07/08/2014 | | | Index Future | 416.5130 | 416.5130 | 415.8880 | 415.8880 | (0.150) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | AL7T | 08/05/2014 | | | Index Future | 481.8820 | 481.8820 | 480.9680 | 480.9680 | (0.190) | 0.0000 | 0.0000 | 1 |
| 2014/03/17 | AL7T | 07/08/2014 | | | Index Future | 488.9670 | 488.9670 | 488.0310 | 488.0310 | (0.191) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | ALBI | 08/05/2014 | | | Index Future | 439.1060 | 439.1060 | 438.1120 | 438.1120 | (0.226) | 0.0000 | 0.0000 | 704 |
| 2014/03/17 | ALBI | 07/08/2014 | | | Index Future | 445.5620 | 445.5620 | 444.5460 | 444.5460 | (0.228) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | ALBI | 06/11/2014 | | | Index Future | 452.4220 | 452.4220 | 451.3830 | 451.3830 | (0.230) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C050 | 31/12/2050 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | C157 | 15/09/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C201 | 22/12/2014 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | EL28 | 08/05/2014 | 114.01 | Call | Bond Future | 1,592.3000 | 1.5923 | 1,591.9000 | 1.5919 | (0.025) | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 08/05/2014 | | | Bond Future | 115.6023 | 115.6023 | 115.6019 | 115.6019 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | EL28 | 08/05/2014 | 113.99 | Call | Bond Future | 1,612.3000 | 1.6123 | 1,611.9000 | 1.6119 | (0.025) | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 08/05/2014 | 114.00 | Call | Bond Future | 1,602.3000 | 1.6023 | 1,601.9000 | 1.6019 | (0.025) | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 08/05/2014 | 113.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 08/05/2014 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 08/05/2014 | 114.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 07/08/2014 | 114.00 | Call | Bond Future | 3,316.6200 | 3.3166 | 3,315.0000 | 3.3150 | (0.049) | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 07/08/2014 | | | Bond Future | 117.3166 | 117.3166 | 117.3150 | 117.3150 | (0.001) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | EL28 | 07/08/2014 | 114.01 | Call | Bond Future | 3,306.6200 | 3.3066 | 3,305.0000 | 3.3050 | (0.049) | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 07/08/2014 | 113.99 | Call | Bond Future | 3,326.6200 | 3.3266 | 3,325.0000 | 3.3250 | (0.049) | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 07/08/2014 | 114.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 07/08/2014 | 113.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | EL28 | 07/08/2014 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 08/05/2014 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 08/05/2014 | 9.55 | Put | Bond Future | 1,668.4500 | 1.6684 | 1,956.3000 | 1.9563 | 17.253 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 08/05/2014 | | | Bond Future | 9.7753 | 81.5825 | 9.8149 | 81.2946 | 0.405 | 0.0000 | 0.0000 | 6,292 |
| 2014/03/17 | ES33 | 08/05/2014 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 08/05/2014 | 9.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 08/05/2014 | 9.54 | Put | Bond Future | 1,743.7400 | 1.7437 | 2,031.5900 | 2.0316 | 16.508 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 08/05/2014 | 9.56 | Put | Bond Future | 1,593.2600 | 1.5933 | 1,881.1100 | 1.8811 | 18.067 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 07/08/2014 | | | Bond Future | 9.8791 | 82.6737 | 9.9201 | 82.3807 | 0.415 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | ES33 | 07/08/2014 | 10.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 07/08/2014 | 10.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 07/08/2014 | 10.14 | Call | Bond Future | 1,835.7200 | 1.8357 | 1,542.7100 | 1.5427 | (15.962) | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 07/08/2014 | 10.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 07/08/2014 | 10.15 | Call | Bond Future | 1,904.7600 | 1.9048 | 1,611.7500 | 1.6118 | (15.383) | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 07/08/2014 | 10.16 | Call | Bond Future | 1,973.7100 | 1.9737 | 1,680.7000 | 1.6807 | (14.846) | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 06/11/2014 | 10.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 06/11/2014 | | | Bond Future | 9.9809 | 80.1635 | 10.0234 | 79.8653 | 0.426 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | ES33 | 06/11/2014 | 10.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 06/11/2014 | 10.29 | Call | Bond Future | 2,131.3800 | 2.1314 | 1,833.1000 | 1.8331 | (13.995) | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 06/11/2014 | 10.30 | Call | Bond Future | 2,198.8400 | 2.1988 | 1,900.5600 | 1.9006 | (13.565) | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 06/11/2014 | 10.31 | Call | Bond Future | 2,266.2000 | 2.2662 | 1,967.9200 | 1.9679 | (13.162) | 0 | 0 | 0 |
| 2014/03/17 | ES33 | 06/11/2014 | 10.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 08/05/2014 | 442.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 08/05/2014 | | | GOVI | 437.9920 | 437.9920 | 437.0490 | 437.0490 | (0.215) | 0.0000 | 0.0000 | 310 |
| 2014/03/17 | GOVI | 08/05/2014 | 442.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 08/05/2014 | 441.99 | Put | GOVI | 39,980.0000 | 3.9980 | 49,410.0000 | 4.9410 | 23.587 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 08/05/2014 | 442.01 | Put | GOVI | 40,180.0000 | 4.0180 | 49,610.0000 | 4.9610 | 23.469 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 08/05/2014 | 441.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 08/05/2014 | 442.00 | Put | GOVI | 40,080.0000 | 4.0080 | 49,510.0000 | 4.9510 | 23.528 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 07/08/2014 | 459.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 07/08/2014 | | | GOVI | 444.4320 | 444.4320 | 443.4670 | 443.4670 | (0.217) | 0.0000 | 0.0000 | 175 |
| 2014/03/17 | GOVI | 07/08/2014 | 460.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 07/08/2014 | 460.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 07/08/2014 | 459.99 | Put | GOVI | 155,580.0000 | 15.5580 | 165,230.0000 | 16.5230 | 6.203 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 07/08/2014 | 460.01 | Put | GOVI | 155,780.0000 | 15.5780 | 165,430.0000 | 16.5430 | 6.195 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 07/08/2014 | 460.00 | Put | GOVI | 155,680.0000 | 15.5680 | 165,330.0000 | 16.5330 | 6.199 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 06/11/2014 | 449.01 | Call | GOVI | 22,640.0000 | 2.2640 | 12,780.0000 | 1.2780 | (43.551) | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 06/11/2014 | | | GOVI | 451.2740 | 451.2740 | 450.2880 | 450.2880 | (0.218) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | GOVI | 06/11/2014 | 448.99 | Call | GOVI | 22,840.0000 | 2.2840 | 12,980.0000 | 1.2980 | (43.170) | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 06/11/2014 | 449.00 | Call | GOVI | 22,740.0000 | 2.2740 | 12,880.0000 | 1.2880 | (43.360) | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 06/11/2014 | 448.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GOVI | 06/11/2014 | 449.01 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | GOVI | 06/11/2014 | 449.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | IGOV | 08/05/2014 | | | Index Future | 202.0340 | 202.0340 | 202.0290 | 202.0290 | (0.002) | 0.0000 | 0.0000 | 1,266 |
| 2014/03/17 | IGOV | 07/08/2014 | | | Index Future | 205.0290 | 205.0290 | 205.0200 | 205.0200 | (0.004) | 0.0000 | 0.0000 | 90 |
| 2014/03/17 | IGOV | 06/11/2014 | | | Index Future | 208.2100 | 208.2100 | 208.1980 | 208.1980 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | ILBI | 08/05/2014 | | | Index Future | 547.2400 | 547.2400 | 547.2350 | 547.2350 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | ILBI | 07/08/2014 | | | Index Future | 555.1470 | 555.1470 | 555.1390 | 555.1390 | (0.001) | 0.0000 | 0.0000 | 210 |
| 2014/03/17 | J157 | 15/09/2015 | | | Interest Rate Swap | 8.8220 | (0.0200) | 8.8220 | (0.0200) | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | J201 | 22/12/2014 | | | Interest Rate Swap | 8.6550 | 0.0514 | 8.6550 | 0.0514 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | JBAF | 19/03/2014 | | | Jibar Tradeable Future | 5.7600 | 94.2400 | 5.7400 | 94.2600 | (0.347) | 0.0000 | 0.0000 | 3,000 |
| 2014/03/17 | JBAF | 16/04/2014 | | | Jibar Tradeable Future | 5.9200 | 94.0800 | 5.9000 | 94.1000 | (0.338) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | JBAF | 21/05/2014 | | | Jibar Tradeable Future | 6.0000 | 94.0000 | 5.9700 | 94.0300 | (0.500) | 0.0000 | 0.0000 | 2,000 |
| 2014/03/17 | JBAF | 18/06/2014 | | | Jibar Tradeable Future | 6.1900 | 93.8100 | 6.1700 | 93.8300 | (0.323) | 0.0000 | 0.0000 | 2,000 |
| 2014/03/17 | JBAF | 16/07/2014 | | | Jibar Tradeable Future | 6.2700 | 93.7300 | 6.2400 | 93.7600 | (0.478) | 0.0000 | 0.0000 | 1,000 |
| 2014/03/17 | JBAF | 20/08/2014 | | | Jibar Tradeable Future | 6.4800 | 93.5200 | 6.4700 | 93.5300 | (0.154) | 0.0000 | 0.0000 | 600 |
| 2014/03/17 | JBAF | 17/09/2014 | | | Jibar Tradeable Future | 6.5600 | 93.4400 | 6.5400 | 93.4600 | (0.305) | 0.0000 | 0.0000 | 1,000 |
| 2014/03/17 | JBAF | 17/12/2014 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | JBAF | 18/03/2015 | | | Jibar Tradeable Future | 7.3900 | 92.6100 | 7.3900 | 92.6100 | 0.000 | 0.0000 | 0.0000 | 2,850 |
| 2014/03/17 | JBAF | 17/06/2015 | | | Jibar Tradeable Future | 7.6700 | 92.3300 | 7.6700 | 92.3300 | 0.000 | 0.0000 | 0.0000 | 5,400 |
| 2014/03/17 | JBAF | 16/09/2015 | | | Jibar Tradeable Future | 7.8600 | 92.1400 | 7.8600 | 92.1400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 8.1100 | 91.8900 | 8.0300 | 91.9700 | (0.986) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R023 | 08/05/2014 | | | Bond Future | 8.4443 | 97.2881 | 8.4791 | 97.0815 | 0.411 | 0.0000 | 0.0000 | 12,886 |
| 2014/03/17 | R023 | 08/05/2014 | 7.60 | Call | Bond Future | 175.7300 | 0.1757 | 139.6700 | 0.1397 | (20.520) | 0 | 0 | 0 |
| 2014/03/17 | R023 | 08/05/2014 | 7.61 | Call | Bond Future | 181.8300 | 0.1818 | 144.8300 | 0.1448 | (20.349) | 0 | 0 | 0 |
| 2014/03/17 | R023 | 08/05/2014 | 7.59 | Put | Bond Future | 5,436.2500 | 5.4363 | 5,607.7100 | 5.6077 | 3.154 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 08/05/2014 | 7.61 | Put | Bond Future | 5,320.9000 | 5.3209 | 5,490.4900 | 5.4905 | 3.187 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 08/05/2014 | 7.60 | Put | Bond Future | 5,378.5000 | 5.3785 | 5,549.0300 | 5.5490 | 3.171 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 08/05/2014 | 7.59 | Call | Bond Future | 169.7300 | 0.1697 | 134.6000 | 0.1346 | (20.698) | 0 | 0 | 0 |
| 2014/03/17 | R023 | 07/08/2014 | 8.51 | Call | Bond Future | 2,580.0500 | 2.5800 | 2,448.0000 | 2.4480 | (5.118) | 0 | 0 | 0 |
| 2014/03/17 | R023 | 07/08/2014 | | | Bond Future | 8.5439 | 98.6065 | 8.5803 | 98.3957 | 0.426 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R023 | 07/08/2014 | 8.49 | Call | Bond Future | 2,523.6500 | 2.5237 | 2,393.0900 | 2.3931 | (5.173) | 0 | 0 | 0 |
| 2014/03/17 | R023 | 07/08/2014 | 8.50 | Call | Bond Future | 2,551.7600 | 2.5518 | 2,420.4500 | 2.4204 | (5.146) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R023 | 07/08/2014 | 8.49 | Put | Bond Future | 2,837.3300 | 2.8373 | 2,917.6100 | 2.9176 | 2.829 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 07/08/2014 | 8.51 | Put | Bond Future | 2,777.2300 | 2.7772 | 2,856.0200 | 2.8560 | 2.837 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 07/08/2014 | 8.50 | Put | Bond Future | 2,807.1700 | 2.8072 | 2,886.7000 | 2.8867 | 2.833 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 06/11/2014 | | | Bond Future | 8.6413 | 96.2052 | 8.6794 | 95.9902 | 0.441 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R023 | 06/11/2014 | 8.59 | Put | Bond Future | 3,628.1300 | 3.6281 | 3,713.6000 | 3.7136 | 2.356 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 06/11/2014 | 8.61 | Put | Bond Future | 3,570.6500 | 3.5706 | 3,654.9900 | 3.6550 | 2.362 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 06/11/2014 | 8.59 | Call | Bond Future | 3,337.4800 | 3.3375 | 3,208.0000 | 3.2080 | (3.880) | 0 | 0 | 0 |
| 2014/03/17 | R023 | 06/11/2014 | 8.60 | Put | Bond Future | 3,599.3100 | 3.5993 | 3,684.2100 | 3.6842 | 2.359 | 0 | 0 | 0 |
| 2014/03/17 | R023 | 06/11/2014 | 8.60 | Call | Bond Future | 3,365.3700 | 3.3654 | 3,235.3200 | 3.2353 | (3.864) | 0 | 0 | 0 |
| 2014/03/17 | R023 | 06/11/2014 | 8.61 | Call | Bond Future | 3,393.3800 | 3.3934 | 3,262.7700 | 3.2628 | (3.849) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 08/05/2014 | 5.20 | Call | Bond Future | 0.0300 | 0.0000 | 0.0200 | 0.0000 | (33.333) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 08/05/2014 | | | Bond Future | 7.0329 | 110.2716 | 7.0641 | 110.2301 | 0.442 | 0.0000 | 0.0000 | 25,346 |
| 2014/03/17 | R157 | 08/05/2014 | 5.21 | Call | Bond Future | 0.0400 | 0.0000 | 0.0200 | 0.0000 | (50.000) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 08/05/2014 | 5.19 | Call | Bond Future | 0.0300 | 0.0000 | 0.0200 | 0.0000 | (33.333) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 08/05/2014 | 5.20 | Put | Bond Future | 2,482.2400 | 2.4822 | 2,523.6800 | 2.5237 | 1.669 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 08/05/2014 | 5.19 | Put | Bond Future | 2,496.0000 | 2.4960 | 2,537.4400 | 2.5374 | 1.660 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 08/05/2014 | 5.21 | Put | Bond Future | 2,468.4900 | 2.4685 | 2,509.9200 | 2.5099 | 1.678 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 07/08/2014 | 6.76 | Put | Bond Future | 766.7300 | 0.7667 | 794.0600 | 0.7941 | 3.564 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 07/08/2014 | | | Bond Future | 7.2905 | 111.8930 | 7.3304 | 111.8498 | 0.547 | 0.0000 | 0.0000 | 13,000 |
| 2014/03/17 | R157 | 07/08/2014 | 6.75 | Put | Bond Future | 774.5200 | 0.7745 | 802.0300 | 0.8020 | 3.552 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 07/08/2014 | 6.74 | Call | Bond Future | 183.2000 | 0.1832 | 167.6600 | 0.1677 | (8.483) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 07/08/2014 | 6.75 | Call | Bond Future | 186.5300 | 0.1865 | 170.8100 | 0.1708 | (8.428) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 07/08/2014 | 6.76 | Call | Bond Future | 189.6600 | 0.1897 | 173.7600 | 0.1738 | (8.383) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 07/08/2014 | 6.74 | Put | Bond Future | 782.1100 | 0.7821 | 809.8000 | 0.8098 | 3.540 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 06/11/2014 | 6.19 | Put | Bond Future | 1,292.1400 | 1.2921 | 1,329.4400 | 1.3294 | 2.887 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 06/11/2014 | | | Bond Future | 7.6298 | 106.8025 | 7.6835 | 106.7576 | 0.704 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R157 | 06/11/2014 | 6.21 | Put | Bond Future | 1,277.4900 | 1.2775 | 1,314.6300 | 1.3146 | 2.907 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 06/11/2014 | 6.20 | Put | Bond Future | 1,284.8000 | 1.2848 | 1,322.0200 | 1.3220 | 2.897 | 0 | 0 | 0 |
| 2014/03/17 | R157 | 06/11/2014 | 6.21 | Call | Bond Future | 80.9800 | 0.0810 | 73.2500 | 0.0733 | (9.546) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 06/11/2014 | 6.19 | Call | Bond Future | 78.6200 | 0.0786 | 71.0500 | 0.0711 | (9.629) | 0 | 0 | 0 |
| 2014/03/17 | R157 | 06/11/2014 | 6.20 | Call | Bond Future | 79.7900 | 0.0798 | 72.1400 | 0.0721 | (9.588) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 8.75 | Put | Bond Future | 1,559.7500 | 1.5597 | 1,615.6700 | 1.6157 | 3.585 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 7.50 | Put | Bond Future | 9,634.4100 | 9.6344 | 9,900.3000 | 9.9003 | 2.760 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 8.25 | Put | Bond Future | 3,867.6300 | 3.8676 | 4,017.0000 | 4.0170 | 3.862 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 8.40 | Call | Bond Future | 1,542.2300 | 1.5422 | 1,370.3000 | 1.3703 | (11.148) | 0 | 0 | 1,000 |
| 2014/03/17 | R186 | 08/05/2014 | | | Bond Future | 8.5754 | 118.7626 | 8.6102 | 118.4720 | 0.405 | 8.5980 | 8.5980 | 51,559 |
| 2014/03/17 | R186 | 08/05/2014 | 7.09 | Put | Bond Future | 13,477.0700 | 13.4771 | 13,762.2900 | 13.7623 | 2.116 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 9.75 | Put | Bond Future | 106.4600 | 0.1065 | 104.4500 | 0.1045 | (1.888) | 0 | 0 | 6,000 |
| 2014/03/17 | R186 | 08/05/2014 | 9.10 | Call | Bond Future | 4,985.7900 | 4.9858 | 4,712.4800 | 4.7125 | (5.482) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 9.25 | Put | Bond Future | 479.6700 | 0.4797 | 487.9100 | 0.4879 | 1.718 | 0 | 0 | 10,000 |
| 2014/03/17 | R186 | 08/05/2014 | 8.80 | Put | Bond Future | 1,403.4500 | 1.4034 | 1,452.2400 | 1.4522 | 3.476 | 0 | 0 | 900 |
| 2014/03/17 | R186 | 08/05/2014 | 7.10 | Call | Bond Future | 17.0100 | 0.0170 | 11.3600 | 0.0114 | (33.216) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 9.00 | Put | Bond Future | 894.6300 | 0.8946 | 920.3300 | 0.9203 | 2.873 | 0 | 0 | 400 |
| 2014/03/17 | R186 | 08/05/2014 | 7.11 | Call | Bond Future | 17.8500 | 0.0178 | 11.9600 | 0.0120 | (32.997) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 9.75 | Call | Bond Future | 9,389.4000 | 9.3894 | 9,096.7600 | 9.0968 | (3.117) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 8.50 | Call | Bond Future | 1,900.5200 | 1.9005 | 1,708.8900 | 1.7089 | (10.083) | 0 | 0 | 900 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R186 | 08/05/2014 | 7.09 | Call | Bond Future | 16.2000 | 0.0162 | 10.7900 | 0.0108 | (33.395) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 9.10 | Put | Bond Future | 702.9400 | 0.7029 | 720.2600 | 0.7203 | 2.464 | 0 | 0 | 1,500 |
| 2014/03/17 | R186 | 08/05/2014 | 9.25 | Call | Bond Future | 5,945.7500 | 5.9458 | 5,663.3600 | 5.6634 | (4.749) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 8.80 | Call | Bond Future | 3,265.0000 | 3.2650 | 3,023.1600 | 3.0232 | (7.407) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 8.25 | Call | Bond Future | 1,092.6600 | 1.0927 | 951.4000 | 0.9514 | (12.928) | 0 | 0 | 10,000 |
| 2014/03/17 | R186 | 08/05/2014 | 7.11 | Put | Bond Future | 13,283.3500 | 13.2834 | 13,568.0900 | 13.5681 | 2.144 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 8.50 | Put | Bond Future | 2,535.5600 | 2.5356 | 2,634.5600 | 2.6346 | 3.904 | 0 | 0 | 1,933 |
| 2014/03/17 | R186 | 08/05/2014 | 8.75 | Call | Bond Future | 3,010.5000 | 3.0105 | 2,775.7900 | 2.7758 | (7.796) | 0 | 0 | 6,000 |
| 2014/03/17 | R186 | 08/05/2014 | 7.50 | Call | Bond Future | 98.3600 | 0.0984 | 73.6200 | 0.0736 | (25.153) | 0 | 0 | 1,933 |
| 2014/03/17 | R186 | 08/05/2014 | 8.40 | Put | Bond Future | 3,026.6500 | 3.0267 | 3,145.3500 | 3.1454 | 3.922 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 7.10 | Put | Bond Future | 13,380.1400 | 13.3801 | 13,665.1200 | 13.6651 | 2.130 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 08/05/2014 | 9.00 | Call | Bond Future | 4,378.5900 | 4.3786 | 4,113.6600 | 4.1137 | (6.051) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 07/08/2014 | 8.31 | Call | Bond Future | 2,330.0300 | 2.3300 | 2,182.4600 | 2.1825 | (6.333) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 07/08/2014 | | | Bond Future | 8.6659 | 115.2155 | 8.7020 | 114.9195 | 0.417 | 8.6710 | 8.6710 | 100 |
| 2014/03/17 | R186 | 07/08/2014 | 8.92 | Put | Bond Future | 2,676.0800 | 2.6761 | 2,758.2700 | 2.7583 | 3.071 | 0 | 0 | 840 |
| 2014/03/17 | R186 | 07/08/2014 | 8.29 | Call | Bond Future | 2,267.5900 | 2.2676 | 2,122.3600 | 2.1224 | (6.405) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 07/08/2014 | 8.30 | Call | Bond Future | 2,298.6700 | 2.2987 | 2,152.2700 | 2.1523 | (6.369) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 07/08/2014 | 8.29 | Put | Bond Future | 5,410.9900 | 5.4110 | 5,561.8300 | 5.5618 | 2.788 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 07/08/2014 | 8.31 | Put | Bond Future | 5,303.1500 | 5.3032 | 5,451.6500 | 5.4516 | 2.800 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 07/08/2014 | 8.92 | Call | Bond Future | 4,734.6000 | 4.7346 | 4,520.7200 | 4.5207 | (4.517) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 07/08/2014 | 8.30 | Put | Bond Future | 5,356.8900 | 5.3569 | 5,506.5600 | 5.5066 | 2.794 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | 8.15 | Put | Bond Future | 7,650.7000 | 7.6507 | 7,818.7600 | 7.8188 | 2.197 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | 8.14 | Call | Bond Future | 2,653.9400 | 2.6539 | 2,521.2300 | 2.5212 | (5.000) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | | | Bond Future | 8.7503 | 116.9909 | 8.7879 | 116.6892 | 0.430 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | 9.17 | Call | Bond Future | 6,584.2300 | 6.5842 | 6,366.8000 | 6.3668 | (3.302) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | 8.15 | Call | Bond Future | 2,682.5900 | 2.6826 | 2,548.9800 | 2.5490 | (4.981) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | 8.16 | Call | Bond Future | 2,711.4200 | 2.7114 | 2,576.9300 | 2.5769 | (4.960) | 0 | 0 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | 9.17 | Put | Bond Future | 3,282.0900 | 3.2821 | 3,366.3300 | 3.3663 | 2.567 | 0 | 0 | 2,010 |
| 2014/03/17 | R186 | 06/11/2014 | 8.14 | Put | Bond Future | 7,707.3600 | 7.7074 | 7,876.3200 | 7.8763 | 2.192 | 0 | 0 | 0 |
| 2014/03/17 | R186 | 06/11/2014 | 8.16 | Put | Bond Future | 7,594.3100 | 7.5943 | 7,761.4900 | 7.7615 | 2.201 | 0 | 0 | 0 |
| 2014/03/17 | R197 | 08/05/2014 | 250.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R197 | 08/05/2014 | | | Bond Future | 275.5213 | 275.5213 | 275.5179 | 275.5179 | (0.001) | 0.0000 | 0.0000 | 1,912 |
| 2014/03/17 | R197 | 08/05/2014 | 250.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R197 | 08/05/2014 | 250.01 | Call | Bond Future | 25,511.2800 | 25.5113 | 25,507.9100 | 25.5079 | (0.013) | 0 | 0 | 0 |
| 2014/03/17 | R197 | 08/05/2014 | 249.99 | Call | Bond Future | 25,531.2800 | 25.5313 | 25,527.9100 | 25.5279 | (0.013) | 0 | 0 | 0 |
| 2014/03/17 | R197 | 08/05/2014 | 250.00 | Call | Bond Future | 25,521.2800 | 25.5213 | 25,517.9100 | 25.5179 | (0.013) | 0 | 0 | 0 |
| 2014/03/17 | R197 | 08/05/2014 | 249.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R197 | 07/08/2014 | | | Bond Future | 273.8034 | 273.8034 | 273.7972 | 273.7972 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R197 | 07/08/2014 | 269.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R197 | 07/08/2014 | 270.00 | Call | Bond Future | 3,803.3900 | 3.8034 | 3,797.1900 | 3.7972 | (0.163) | 0 | 0 | 0 |
| 2014/03/17 | R197 | 07/08/2014 | 270.01 | Call | Bond Future | 3,793.3900 | 3.7934 | 3,787.1900 | 3.7872 | (0.163) | 0 | 0 | 0 |
| 2014/03/17 | R197 | 07/08/2014 | 269.99 | Call | Bond Future | 3,813.3900 | 3.8134 | 3,807.1900 | 3.8072 | (0.163) | 0 | 0 | 0 |
| 2014/03/17 | R197 | 07/08/2014 | 270.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R197 | 07/08/2014 | 270.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R201 | 08/05/2014 | | | Bond Future | 6.6096 | 104.6791 | 6.6377 | 104.6624 | 0.425 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R201 | 08/05/2014 | 4.75 | Call | Bond Future | 0.3900 | 0.0004 | 0.2500 | 0.0003 | (35.897) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R201 | 08/05/2014 | 4.76 | Call | Bond Future | 0.4100 | 0.0004 | 0.2700 | 0.0003 | (34.146) | 0 | 0 | 0 |
| 2014/03/17 | R201 | 08/05/2014 | 4.74 | Call | Bond Future | 0.3700 | 0.0004 | 0.2400 | 0.0002 | (35.135) | 0 | 0 | 0 |
| 2014/03/17 | R201 | 08/05/2014 | 4.76 | Put | Bond Future | 1,110.4000 | 1.1104 | 1,126.9600 | 1.1270 | 1.491 | 0 | 0 | 0 |
| 2014/03/17 | R201 | 08/05/2014 | 4.75 | Put | Bond Future | 1,116.4400 | 1.1164 | 1,133.0000 | 1.1330 | 1.483 | 0 | 0 | 0 |
| 2014/03/17 | R201 | 08/05/2014 | 4.74 | Put | Bond Future | 1,122.4800 | 1.1225 | 1,139.0500 | 1.1391 | 1.476 | 0 | 0 | 0 |
| 2014/03/17 | R201 | 07/08/2014 | 5.31 | Put | Bond Future | 674.6300 | 0.6746 | 688.0000 | 0.6880 | 1.982 | 0 | 0 | 0 |
| 2014/03/17 | R201 | 07/08/2014 | | | Bond Future | 7.0277 | 101.8071 | 7.0783 | 101.7891 | 0.720 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R201 | 07/08/2014 | 5.30 | Put | Bond Future | 677.6300 | 0.6776 | 691.0300 | 0.6910 | 1.977 | 0 | 0 | 0 |
| 2014/03/17 | R201 | 07/08/2014 | 5.31 | Call | Bond Future | 58.7200 | 0.0587 | 54.0700 | 0.0541 | (7.919) | 0 | 0 | 0 |
| 2014/03/17 | R201 | 07/08/2014 | 5.29 | Call | Bond Future | 57.5100 | 0.0575 | 52.9300 | 0.0529 | (7.964) | 0 | 0 | 0 |
| 2014/03/17 | R201 | 07/08/2014 | 5.30 | Call | Bond Future | 58.1200 | 0.0581 | 53.5000 | 0.0535 | (7.949) | 0 | 0 | 0 |
| 2014/03/17 | R201 | 07/08/2014 | 5.29 | Put | Bond Future | 680.6300 | 0.6806 | 694.0700 | 0.6941 | 1.975 | 0 | 0 | 0 |
| 2014/03/17 | R202 | 08/05/2014 | 215.00 | Call | Bond Future | 3,166.0400 | 3.1660 | 3,067.0500 | 3.0670 | (3.127) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 08/05/2014 | | | Bond Future | 214.1494 | 214.1494 | 214.1482 | 214.1482 | (0.001) | 0.0000 | 0.0000 | 44,663 |
| 2014/03/17 | R202 | 08/05/2014 | 215.01 | Call | Bond Future | 3,161.5000 | 3.1615 | 3,062.5200 | 3.0625 | (3.131) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 08/05/2014 | 214.99 | Put | Bond Future | 4,011.1300 | 4.0111 | 3,913.3800 | 3.9134 | (2.437) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 08/05/2014 | 215.01 | Put | Bond Future | 4,022.0500 | 4.0220 | 3,924.3200 | 3.9243 | (2.430) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 08/05/2014 | 214.99 | Call | Bond Future | 3,170.5800 | 3.1706 | 3,071.5800 | 3.0716 | (3.122) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 08/05/2014 | 215.00 | Put | Bond Future | 4,016.5900 | 4.0166 | 3,918.8500 | 3.9188 | (2.433) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 07/08/2014 | 208.00 | Put | Bond Future | 3,088.5700 | 3.0886 | 3,036.5300 | 3.0365 | (1.685) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 07/08/2014 | 207.99 | Call | Bond Future | 9,337.5300 | 9.3375 | 9,282.1000 | 9.2821 | (0.594) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 07/08/2014 | | | Bond Future | 214.2424 | 214.2424 | 214.2390 | 214.2390 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R202 | 07/08/2014 | 207.99 | Put | Bond Future | 3,085.1400 | 3.0851 | 3,033.1300 | 3.0331 | (1.686) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 07/08/2014 | 208.01 | Put | Bond Future | 3,091.9900 | 3.0920 | 3,039.9400 | 3.0399 | (1.683) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 07/08/2014 | 208.00 | Call | Bond Future | 9,330.9600 | 9.3310 | 9,275.5000 | 9.2755 | (0.594) | 0 | 0 | 0 |
| 2014/03/17 | R202 | 07/08/2014 | 208.01 | Call | Bond Future | 9,324.3800 | 9.3244 | 9,268.9100 | 9.2689 | (0.595) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | 5.74 | Call | Bond Future | 0.2800 | 0.0003 | 0.1600 | 0.0002 | (42.857) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | 5.76 | Call | Bond Future | 0.3200 | 0.0003 | 0.1800 | 0.0002 | (43.750) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | 6.84 | Call | Bond Future | 59.6600 | 0.0597 | 46.2100 | 0.0462 | (22.544) | 0 | 0 | 29 |
| 2014/03/17 | R203 | 08/05/2014 | 7.40 | Put | Bond Future | 1,348.2000 | 1.3482 | 1,403.9500 | 1.4040 | 4.135 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | | | Bond Future | 7.7412 | 102.7783 | 7.7762 | 102.6760 | 0.453 | 7.7530 | 7.7530 | 16,949 |
| 2014/03/17 | R203 | 08/05/2014 | 5.76 | Put | Bond Future | 5,999.7600 | 5.9998 | 6,101.9400 | 6.1019 | 1.703 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | 6.84 | Put | Bond Future | 2,736.0000 | 2.7360 | 2,824.8700 | 2.8249 | 3.248 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | 5.75 | Put | Bond Future | 6,031.1200 | 6.0311 | 6,133.3100 | 6.1333 | 1.694 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | 5.74 | Put | Bond Future | 6,062.4800 | 6.0625 | 6,164.6800 | 6.1647 | 1.686 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 08/05/2014 | 7.40 | Call | Bond Future | 345.0900 | 0.3451 | 298.5200 | 0.2985 | (13.495) | 0 | 0 | 16 |
| 2014/03/17 | R203 | 08/05/2014 | 5.75 | Call | Bond Future | 0.3000 | 0.0003 | 0.1700 | 0.0002 | (43.333) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 7.30 | Call | Bond Future | 506.1100 | 0.5061 | 466.7700 | 0.4668 | (7.773) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | | | Bond Future | 7.9019 | 104.2895 | 7.9405 | 104.1846 | 0.490 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 7.31 | Call | Bond Future | 514.0900 | 0.5141 | 474.3400 | 0.4743 | (7.732) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 6.84 | Put | Bond Future | 3,161.0300 | 3.1610 | 3,243.3700 | 3.2434 | 2.605 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 7.29 | Put | Bond Future | 2,175.8800 | 2.1759 | 2,241.8600 | 2.2419 | 3.032 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 7.31 | Put | Bond Future | 2,136.3800 | 2.1364 | 2,201.5400 | 2.2015 | 3.050 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 7.29 | Call | Bond Future | 498.2100 | 0.4982 | 459.2800 | 0.4593 | (7.814) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 7.30 | Put | Bond Future | 2,156.0800 | 2.1561 | 2,221.6500 | 2.2216 | 3.041 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 07/08/2014 | 6.84 | Call | Bond Future | 227.4100 | 0.2274 | 204.8400 | 0.2048 | (9.925) | 0 | 0 | 46 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R203 | 06/11/2014 | 6.86 | Call | Bond Future | 373.0000 | 0.3730 | 346.4600 | 0.3465 | (7.115) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 06/11/2014 | | | Bond Future | 8.0697 | 101.7315 | 8.1126 | 101.6241 | 0.532 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R203 | 06/11/2014 | 6.98 | Call | Bond Future | 434.8900 | 0.4349 | 405.2500 | 0.4052 | (6.816) | 0 | 0 | 14 |
| 2014/03/17 | R203 | 06/11/2014 | 6.84 | Call | Bond Future | 363.3900 | 0.3634 | 337.3500 | 0.3373 | (7.166) | 0 | 0 | 45 |
| 2014/03/17 | R203 | 06/11/2014 | 6.85 | Call | Bond Future | 368.1700 | 0.3682 | 341.8800 | 0.3419 | (7.141) | 0 | 0 | 0 |
| 2014/03/17 | R203 | 06/11/2014 | 6.98 | Put | Bond Future | 3,211.0400 | 3.2110 | 3,288.8500 | 3.2888 | 2.423 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 06/11/2014 | 6.84 | Put | Bond Future | 3,503.1200 | 3.5031 | 3,584.5300 | 3.5845 | 2.324 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 06/11/2014 | 6.86 | Put | Bond Future | 3,460.6900 | 3.4607 | 3,541.6000 | 3.5416 | 2.338 | 0 | 0 | 0 |
| 2014/03/17 | R203 | 06/11/2014 | 6.85 | Put | Bond Future | 3,481.8800 | 3.4819 | 3,563.0400 | 3.5630 | 2.331 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 08/05/2014 | | | Bond Future | 7.9658 | 103.2593 | 8.0214 | 103.0484 | 0.698 | 8.0070 | 8.0070 | 31,051 |
| 2014/03/17 | R204 | 08/05/2014 | 6.05 | Call | Bond Future | 0.7800 | 0.0008 | 0.4000 | 0.0004 | (48.718) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 08/05/2014 | 6.06 | Call | Bond Future | 0.8300 | 0.0008 | 0.4200 | 0.0004 | (49.398) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 08/05/2014 | 6.04 | Call | Bond Future | 0.7400 | 0.0007 | 0.3700 | 0.0004 | (50.000) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 08/05/2014 | 6.05 | Put | Bond Future | 7,613.7500 | 7.6138 | 7,824.3500 | 7.8243 | 2.766 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 08/05/2014 | 6.04 | Put | Bond Future | 7,655.2600 | 7.6553 | 7,865.8700 | 7.8659 | 2.751 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 08/05/2014 | 6.06 | Put | Bond Future | 7,572.2600 | 7.5723 | 7,782.8300 | 7.7828 | 2.781 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 07/08/2014 | | | Bond Future | 8.1041 | 100.7446 | 8.1639 | 100.5295 | 0.738 | 8.1130 | 8.1130 | 300 |
| 2014/03/17 | R204 | 07/08/2014 | 7.44 | Put | Bond Future | 3,056.9500 | 3.0569 | 3,202.9300 | 3.2029 | 4.775 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 07/08/2014 | 7.46 | Put | Bond Future | 3,003.0800 | 3.0031 | 3,147.5300 | 3.1475 | 4.810 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 07/08/2014 | 7.45 | Put | Bond Future | 3,029.9500 | 3.0300 | 3,175.1700 | 3.1752 | 4.793 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 07/08/2014 | 7.78 | Call | Bond Future | 1,037.8900 | 1.0379 | 941.4700 | 0.9415 | (9.290) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 07/08/2014 | 7.46 | Call | Bond Future | 647.9500 | 0.6480 | 577.2500 | 0.5773 | (10.911) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 07/08/2014 | 7.44 | Call | Bond Future | 627.6100 | 0.6276 | 558.4400 | 0.5584 | (11.021) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 07/08/2014 | 7.78 | Put | Bond Future | 2,214.5200 | 2.2145 | 2,333.2500 | 2.3332 | 5.361 | 0 | 0 | 530 |
| 2014/03/17 | R204 | 07/08/2014 | 7.45 | Call | Bond Future | 637.7200 | 0.6377 | 567.7900 | 0.5678 | (10.966) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 7.99 | Put | Bond Future | 2,424.5800 | 2.4246 | 2,536.9000 | 2.5369 | 4.633 | 0 | 0 | 1,270 |
| 2014/03/17 | R204 | 06/11/2014 | | | Bond Future | 8.2378 | 102.2968 | 8.3022 | 102.0774 | 0.782 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 6.99 | Put | Bond Future | 4,870.2500 | 4.8702 | 5,040.7900 | 5.0408 | 3.502 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 7.01 | Put | Bond Future | 4,811.4200 | 4.8114 | 4,981.0100 | 4.9810 | 3.525 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 6.99 | Call | Bond Future | 498.9600 | 0.4990 | 450.1300 | 0.4501 | (9.786) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 7.00 | Put | Bond Future | 4,840.8000 | 4.8408 | 5,010.8600 | 5.0109 | 3.513 | 0 | 0 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 7.99 | Call | Bond Future | 1,574.6800 | 1.5747 | 1,467.6300 | 1.4676 | (6.798) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 7.00 | Call | Bond Future | 505.4600 | 0.5055 | 456.1500 | 0.4562 | (9.755) | 0 | 0 | 0 |
| 2014/03/17 | R204 | 06/11/2014 | 7.01 | Call | Bond Future | 512.0300 | 0.5120 | 462.2500 | 0.4623 | (9.722) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 08/05/2014 | 6.19 | Put | Bond Future | 9,432.4700 | 9.4325 | 9,605.0400 | 9.6050 | 1.830 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 08/05/2014 | 6.21 | Put | Bond Future | 9,335.2200 | 9.3352 | 9,507.7600 | 9.5078 | 1.848 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 08/05/2014 | | | Bond Future | 8.2411 | 97.9260 | 8.2809 | 97.7533 | 0.483 | 8.2690 | 8.2690 | 19,048 |
| 2014/03/17 | R207 | 08/05/2014 | 6.20 | Put | Bond Future | 9,383.8300 | 9.3838 | 9,556.3900 | 9.5564 | 1.839 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 08/05/2014 | 6.20 | Call | Bond Future | 0.3900 | 0.0004 | 0.2100 | 0.0002 | (46.154) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 08/05/2014 | 6.21 | Call | Bond Future | 0.4200 | 0.0004 | 0.2200 | 0.0002 | (47.619) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 08/05/2014 | 6.19 | Call | Bond Future | 0.3700 | 0.0004 | 0.2000 | 0.0002 | (45.946) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 07/08/2014 | 7.69 | Call | Bond Future | 729.1300 | 0.7291 | 667.5600 | 0.6676 | (8.444) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 07/08/2014 | 7.70 | Put | Bond Future | 3,593.7600 | 3.5938 | 3,707.8200 | 3.7078 | 3.174 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 07/08/2014 | | | Bond Future | 8.3732 | 95.7248 | 8.4156 | 95.5485 | 0.506 | 8.3740 | 8.3740 | 100 |
| 2014/03/17 | R207 | 07/08/2014 | 7.70 | Call | Bond Future | 740.6300 | 0.7406 | 678.4100 | 0.6784 | (8.401) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 07/08/2014 | 7.71 | Call | Bond Future | 752.2500 | 0.7522 | 689.3900 | 0.6894 | (8.356) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R207 | 07/08/2014 | 7.69 | Put | Bond Future | 3,625.4200 | | 3.6254 | 3,740.1300 | 3.7401 | 3.164 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 07/08/2014 | 7.71 | Put | Bond Future | 3,562.2400 | | 3.5622 | 3,675.6600 | 3.6757 | 3.184 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 06/11/2014 | 7.36 | Put | Bond Future | 5,375.3800 | | 5.3754 | 5,505.6000 | 5.5056 | 2.423 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 06/11/2014 | | | Bond Future | 8.4947 | | 97.1999 | 8.5399 | 97.0200 | 0.531 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R207 | 06/11/2014 | 7.35 | Put | Bond Future | 5,409.0600 | | 5.4091 | 5,539.7200 | 5.5397 | 2.416 | 0 | 0 | 0 |
| 2014/03/17 | R207 | 06/11/2014 | 7.36 | Call | Bond Future | 712.3000 | | 0.7123 | 662.6300 | 0.6626 | (6.973) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 06/11/2014 | 7.34 | Call | Bond Future | 695.1100 | | 0.6951 | 646.3100 | 0.6463 | (7.020) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 06/11/2014 | 7.35 | Call | Bond Future | 703.6600 | | 0.7037 | 654.4300 | 0.6544 | (6.996) | 0 | 0 | 0 |
| 2014/03/17 | R207 | 06/11/2014 | 7.34 | Put | Bond Future | 5,442.8500 | | 5.4428 | 5,573.9400 | 5.5739 | 2.408 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 08/05/2014 | 6.31 | Call | Bond Future | 0.6900 | | 0.0007 | 0.3800 | 0.0004 | (44.928) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 08/05/2014 | | | Bond Future | 8.3591 | | 92.4869 | 8.3989 | 92.2927 | 0.476 | 8.3890 | 8.3890 | 11,730 |
| 2014/03/17 | R208 | 08/05/2014 | 6.29 | Call | Bond Future | 0.6200 | | 0.0006 | 0.3400 | 0.0003 | (45.161) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 08/05/2014 | 6.31 | Put | Bond Future | 10,723.4300 | | 10.7234 | 10,917.2900 | 10.9173 | 1.808 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 08/05/2014 | 6.30 | Put | Bond Future | 10,779.3900 | | 10.7794 | 10,973.2600 | 10.9733 | 1.799 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 08/05/2014 | 6.29 | Put | Bond Future | 10,835.3600 | | 10.8354 | 11,029.2500 | 11.0292 | 1.789 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 08/05/2014 | 6.30 | Call | Bond Future | 0.6600 | | 0.0007 | 0.3600 | 0.0004 | (45.455) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 07/08/2014 | 8.28 | Call | Bond Future | 1,695.7500 | | 1.6957 | 1,588.1900 | 1.5882 | (6.343) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 07/08/2014 | | | Bond Future | 8.4734 | | 93.8470 | 8.5153 | 93.6490 | 0.495 | 8.4800 | 8.4800 | 100 |
| 2014/03/17 | R208 | 07/08/2014 | 7.80 | Call | Bond Future | 879.0300 | | 0.8790 | 807.2800 | 0.8073 | (8.162) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 07/08/2014 | 7.79 | Put | Bond Future | 4,168.0300 | | 4.1680 | 4,294.9400 | 4.2949 | 3.045 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 07/08/2014 | 7.81 | Put | Bond Future | 4,096.3000 | | 4.0963 | 4,221.7700 | 4.2218 | 3.063 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 07/08/2014 | 7.80 | Put | Bond Future | 4,132.0800 | | 4.1321 | 4,258.2700 | 4.2583 | 3.054 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 07/08/2014 | 8.28 | Put | Bond Future | 2,615.7200 | | 2.6157 | 2,706.1000 | 2.7061 | 3.455 | 0 | 0 | 630 |
| 2014/03/17 | R208 | 07/08/2014 | 7.81 | Call | Bond Future | 892.5800 | | 0.8926 | 820.1100 | 0.8201 | (8.119) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 07/08/2014 | 7.79 | Call | Bond Future | 865.6100 | | 0.8656 | 794.5800 | 0.7946 | (8.206) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | 7.46 | Call | Bond Future | 836.7500 | | 0.8367 | 779.5800 | 0.7796 | (6.832) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | | | Bond Future | 8.5840 | | 91.8936 | 8.6283 | 91.6918 | 0.515 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | 7.44 | Call | Bond Future | 816.7500 | | 0.8167 | 760.5600 | 0.7606 | (6.880) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | 7.45 | Call | Bond Future | 826.7000 | | 0.8267 | 770.0300 | 0.7700 | (6.855) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | 8.50 | Put | Bond Future | 2,896.0300 | | 2.8960 | 2,982.7400 | 2.9827 | 2.994 | 0 | 0 | 1,520 |
| 2014/03/17 | R208 | 06/11/2014 | 7.44 | Put | Bond Future | 6,234.1900 | | 6.2342 | 6,379.8700 | 6.3799 | 2.337 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | 7.46 | Put | Bond Future | 6,156.1500 | | 6.1562 | 6,300.8500 | 6.3009 | 2.350 | 0 | 0 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | 8.50 | Call | Bond Future | 2,511.0300 | | 2.5110 | 2,395.8700 | 2.3959 | (4.586) | 0 | 0 | 0 |
| 2014/03/17 | R208 | 06/11/2014 | 7.45 | Put | Bond Future | 6,195.1100 | | 6.1951 | 6,340.3100 | 6.3403 | 2.344 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 9.63 | Call | Bond Future | 4,542.0400 | | 4.5420 | 4,269.8100 | 4.2698 | (5.994) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | | | Bond Future | 9.0900 | | 73.9452 | 9.1297 | 73.6511 | 0.438 | 9.1190 | 9.1190 | 25,078 |
| 2014/03/17 | R209 | 08/05/2014 | 7.85 | Call | Bond Future | 68.3400 | | 0.0683 | 49.5800 | 0.0496 | (27.451) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 9.00 | Put | Bond Future | 2,457.8500 | | 2.4578 | 2,561.8800 | 2.5619 | 4.233 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 9.50 | Call | Bond Future | 3,881.1600 | | 3.8812 | 3,620.1000 | 3.6201 | (6.726) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 7.86 | Call | Bond Future | 71.0500 | | 0.0711 | 51.6800 | 0.0517 | (27.262) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 9.75 | Put | Bond Future | 530.1800 | | 0.5302 | 544.2400 | 0.5442 | 2.652 | 0 | 0 | 7,262 |
| 2014/03/17 | R209 | 08/05/2014 | 9.85 | Put | Bond Future | 415.9400 | | 0.4159 | 425.0700 | 0.4251 | 2.195 | 0 | 0 | 10,000 |
| 2014/03/17 | R209 | 08/05/2014 | 8.50 | Put | Bond Future | 5,166.1900 | | 5.1662 | 5,364.2300 | 5.3642 | 3.833 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 7.84 | Call | Bond Future | 65.7100 | | 0.0657 | 47.5500 | 0.0475 | (27.637) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 7.85 | Put | Bond Future | 10,244.5000 | | 10.2445 | 10,519.8700 | 10.5199 | 2.688 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 9.50 | Put | Bond Future | 935.3700 | | 0.9354 | 968.4400 | 0.9684 | 3.535 | 0 | 0 | 640 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R209 | 08/05/2014 | 7.84 | Put | Bond Future | 10,332.5300 | 10.3325 | 10,608.5000 | 10.6085 | 2.671 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 9.63 | Put | Bond Future | 701.1400 | 0.7011 | 723.0400 | 0.7230 | 3.123 | 0 | 0 | 883 |
| 2014/03/17 | R209 | 08/05/2014 | 9.85 | Call | Bond Future | 5,731.0000 | 5.7310 | 5,446.0000 | 5.4460 | (4.973) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 7.86 | Put | Bond Future | 10,156.6900 | 10.1567 | 10,431.4500 | 10.4314 | 2.705 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 9.75 | Call | Bond Future | 5,181.4000 | 5.1814 | 4,901.3300 | 4.9013 | (5.405) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 08/05/2014 | 8.50 | Call | Bond Future | 577.2000 | 0.5772 | 481.1100 | 0.4811 | (16.648) | 0 | 0 | 640 |
| 2014/03/17 | R209 | 08/05/2014 | 9.00 | Call | Bond Future | 1,785.5900 | 1.7856 | 1,595.4900 | 1.5955 | (10.646) | 0 | 0 | 640 |
| 2014/03/17 | R209 | 07/08/2014 | 9.04 | Put | Bond Future | 3,978.3300 | 3.9783 | 4,100.2700 | 4.1003 | 3.065 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 07/08/2014 | | | Bond Future | 9.1667 | 75.0327 | 9.2078 | 74.7334 | 0.448 | 9.1840 | 9.1840 | 100 |
| 2014/03/17 | R209 | 07/08/2014 | 9.06 | Put | Bond Future | 3,896.4300 | 3.8964 | 4,016.2800 | 4.0163 | 3.076 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 07/08/2014 | 9.05 | Put | Bond Future | 3,937.2200 | 3.9372 | 4,058.1200 | 4.0581 | 3.071 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 07/08/2014 | 9.05 | Call | Bond Future | 3,075.1800 | 3.0752 | 2,896.8500 | 2.8969 | (5.799) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 07/08/2014 | 9.06 | Call | Bond Future | 3,108.8500 | 3.1088 | 2,929.4700 | 2.9295 | (5.770) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 07/08/2014 | 9.04 | Call | Bond Future | 3,041.7100 | 3.0417 | 2,864.4200 | 2.8644 | (5.829) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 06/11/2014 | | | Bond Future | 9.2396 | 73.0414 | 9.2819 | 72.7369 | 0.458 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R209 | 06/11/2014 | 8.99 | Put | Bond Future | 5,522.3000 | 5.5223 | 5,658.1400 | 5.6581 | 2.460 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 06/11/2014 | 9.01 | Put | Bond Future | 5,436.2000 | 5.4362 | 5,570.4000 | 5.5704 | 2.469 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 06/11/2014 | 9.00 | Put | Bond Future | 5,479.2400 | 5.4792 | 5,614.2600 | 5.6143 | 2.464 | 0 | 0 | 0 |
| 2014/03/17 | R209 | 06/11/2014 | 8.99 | Call | Bond Future | 3,684.7400 | 3.6847 | 3,516.1100 | 3.5161 | (4.576) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 06/11/2014 | 9.00 | Call | Bond Future | 3,716.6800 | 3.7167 | 3,547.2300 | 3.5472 | (4.559) | 0 | 0 | 0 |
| 2014/03/17 | R209 | 06/11/2014 | 9.01 | Call | Bond Future | 3,748.5300 | 3.7485 | 3,578.2600 | 3.5783 | (4.542) | 0 | 0 | 0 |
| 2014/03/17 | R210 | 08/05/2014 | | | Bond Future | 160.5998 | 160.5998 | 160.5985 | 160.5985 | (0.001) | 0.0000 | 0.0000 | 719 |
| 2014/03/17 | R210 | 08/05/2014 | 159.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R210 | 08/05/2014 | 160.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R210 | 08/05/2014 | 160.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R210 | 08/05/2014 | 160.01 | Call | Bond Future | 589.7900 | 0.5898 | 588.4800 | 0.5885 | (0.222) | 0 | 0 | 0 |
| 2014/03/17 | R210 | 08/05/2014 | 159.99 | Call | Bond Future | 609.7900 | 0.6098 | 608.4800 | 0.6085 | (0.215) | 0 | 0 | 0 |
| 2014/03/17 | R210 | 08/05/2014 | 160.00 | Call | Bond Future | 599.7900 | 0.5998 | 598.4800 | 0.5985 | (0.218) | 0 | 0 | 0 |
| 2014/03/17 | R210 | 07/08/2014 | | | Bond Future | 162.9809 | 162.9809 | 162.9779 | 162.9779 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R210 | 07/08/2014 | 159.00 | Call | Bond Future | 3,980.8700 | 3.9809 | 3,977.9000 | 3.9779 | (0.075) | 0 | 0 | 0 |
| 2014/03/17 | R210 | 07/08/2014 | 159.01 | Call | Bond Future | 3,970.8700 | 3.9709 | 3,967.9000 | 3.9679 | (0.075) | 0 | 0 | 0 |
| 2014/03/17 | R210 | 07/08/2014 | 158.99 | Call | Bond Future | 3,990.8700 | 3.9909 | 3,987.9000 | 3.9879 | (0.074) | 0 | 0 | 0 |
| 2014/03/17 | R210 | 07/08/2014 | 159.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R210 | 07/08/2014 | 159.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R210 | 07/08/2014 | 158.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 08/05/2014 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 08/05/2014 | 130.00 | Put | Bond Future | 2,656.3900 | 2.6564 | 2,661.0100 | 2.6610 | 0.174 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 08/05/2014 | | | Bond Future | 127.3436 | 127.3436 | 127.3390 | 127.3390 | (0.004) | 0.0000 | 0.0000 | 390 |
| 2014/03/17 | R211 | 08/05/2014 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 08/05/2014 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 08/05/2014 | 129.99 | Put | Bond Future | 2,646.3900 | 2.6464 | 2,651.0100 | 2.6510 | 0.175 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 08/05/2014 | 130.01 | Put | Bond Future | 2,666.3900 | 2.6664 | 2,671.0100 | 2.6710 | 0.173 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 07/08/2014 | 127.99 | Put | Bond Future | 316.0000 | 0.3160 | 322.0400 | 0.3220 | 1.911 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 07/08/2014 | | | Bond Future | 127.6740 | 127.6740 | 127.6680 | 127.6680 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R211 | 07/08/2014 | 128.01 | Put | Bond Future | 336.0000 | 0.3360 | 342.0400 | 0.3420 | 1.798 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 07/08/2014 | 128.00 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R211 | 07/08/2014 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 07/08/2014 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R211 | 07/08/2014 | 128.00 | Put | Bond Future | 326.0000 | 0.3260 | 332.0400 | 0.3320 | 1.853 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 08/05/2014 | | | Bond Future | 129.7540 | 129.7540 | 129.7524 | 129.7524 | (0.001) | 0.0000 | 0.0000 | 21,797 |
| 2014/03/17 | R212 | 08/05/2014 | 132.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 08/05/2014 | 131.99 | Put | Bond Future | 2,236.0100 | 2.2360 | 2,237.6300 | 2.2376 | 0.072 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 08/05/2014 | 132.01 | Put | Bond Future | 2,256.0100 | 2.2560 | 2,257.6300 | 2.2576 | 0.072 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 08/05/2014 | 132.00 | Put | Bond Future | 2,246.0100 | 2.2460 | 2,247.6300 | 2.2476 | 0.072 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 08/05/2014 | 132.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 08/05/2014 | 131.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 07/08/2014 | 128.99 | Call | Bond Future | 978.1100 | 0.9781 | 975.1300 | 0.9751 | (0.305) | 0 | 0 | 0 |
| 2014/03/17 | R212 | 07/08/2014 | | | Bond Future | 129.9681 | 129.9681 | 129.9651 | 129.9651 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R212 | 07/08/2014 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 07/08/2014 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 07/08/2014 | 128.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R212 | 07/08/2014 | 129.00 | Call | Bond Future | 968.1100 | 0.9681 | 965.1300 | 0.9651 | (0.308) | 0 | 0 | 0 |
| 2014/03/17 | R212 | 07/08/2014 | 129.01 | Call | Bond Future | 958.1100 | 0.9581 | 955.1300 | 0.9551 | (0.311) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 08/05/2014 | 7.65 | Put | Bond Future | 11,055.1900 | 11.0552 | 11,379.3300 | 11.3793 | 2.932 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 08/05/2014 | | | Bond Future | 8.9933 | 84.2816 | 9.0382 | 83.9463 | 0.499 | 0.0000 | 0.0000 | 21,705 |
| 2014/03/17 | R213 | 08/05/2014 | 7.64 | Put | Bond Future | 11,143.4200 | 11.1434 | 11,467.9700 | 11.4680 | 2.912 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 08/05/2014 | 7.66 | Put | Bond Future | 10,967.1400 | 10.9671 | 11,290.8600 | 11.2909 | 2.952 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 08/05/2014 | 7.65 | Call | Bond Future | 34.2900 | 0.0343 | 23.1100 | 0.0231 | (32.604) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 08/05/2014 | 7.64 | Call | Bond Future | 32.8200 | 0.0328 | 22.0500 | 0.0221 | (32.815) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 08/05/2014 | 7.66 | Call | Bond Future | 35.8200 | 0.0358 | 24.2200 | 0.0242 | (32.384) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 07/08/2014 | 8.86 | Call | Bond Future | 2,669.1300 | 2.6691 | 2,485.8300 | 2.4858 | (6.867) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 07/08/2014 | | | Bond Future | 9.0761 | 85.5209 | 9.1225 | 85.1797 | 0.511 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R213 | 07/08/2014 | 8.84 | Call | Bond Future | 2,605.8600 | 2.6059 | 2,425.0700 | 2.4251 | (6.938) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 07/08/2014 | 8.85 | Call | Bond Future | 2,637.3800 | 2.6374 | 2,455.3400 | 2.4553 | (6.902) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 07/08/2014 | 8.84 | Put | Bond Future | 4,374.3800 | 4.3744 | 4,534.8200 | 4.5348 | 3.668 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 07/08/2014 | 8.86 | Put | Bond Future | 4,285.7200 | 4.2857 | 4,443.6500 | 4.4437 | 3.685 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 07/08/2014 | 8.85 | Put | Bond Future | 4,329.8900 | 4.3299 | 4,489.0800 | 4.4891 | 3.677 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 06/11/2014 | 8.84 | Call | Bond Future | 3,373.4100 | 3.3734 | 3,194.5500 | 3.1945 | (5.302) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 06/11/2014 | 8.85 | Put | Bond Future | 5,673.6400 | 5.6736 | 5,841.0000 | 5.8410 | 2.950 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 06/11/2014 | | | Bond Future | 9.1563 | 83.2961 | 9.2042 | 82.9490 | 0.524 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R213 | 06/11/2014 | 8.85 | Call | Bond Future | 3,404.4100 | 3.4044 | 3,224.5900 | 3.2246 | (5.282) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 06/11/2014 | 8.86 | Call | Bond Future | 3,435.5700 | 3.4356 | 3,254.7800 | 3.2548 | (5.262) | 0 | 0 | 0 |
| 2014/03/17 | R213 | 06/11/2014 | 8.84 | Put | Bond Future | 5,718.2500 | 5.7183 | 5,886.5700 | 5.8866 | 2.944 | 0 | 0 | 0 |
| 2014/03/17 | R213 | 06/11/2014 | 8.86 | Put | Bond Future | 5,629.2800 | 5.6293 | 5,795.6700 | 5.7957 | 2.956 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 08/05/2014 | | | Bond Future | 9.1634 | 74.8581 | 9.2134 | 74.4740 | 0.546 | 0.0000 | 0.0000 | 5,055 |
| 2014/03/17 | R214 | 08/05/2014 | 9.00 | Call | Bond Future | 1,553.4000 | 1.5534 | 1,341.8600 | 1.3419 | (13.618) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 08/05/2014 | 8.99 | Put | Bond Future | 2,880.2300 | 2.8802 | 3,055.2800 | 3.0553 | 6.078 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 08/05/2014 | 9.01 | Put | Bond Future | 2,784.7700 | 2.7848 | 2,954.9000 | 2.9549 | 6.109 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 08/05/2014 | 9.00 | Put | Bond Future | 2,832.2300 | 2.8322 | 3,004.8200 | 3.0048 | 6.094 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 08/05/2014 | 9.01 | Call | Bond Future | 1,585.2900 | 1.5853 | 1,371.2900 | 1.3713 | (13.499) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 08/05/2014 | 8.99 | Call | Bond Future | 1,521.9200 | 1.5219 | 1,312.8400 | 1.3128 | (13.738) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/03/17 | R214 | 07/08/2014 | 9.54 | Put | Bond Future | 2,537.2400 | 2.5372 | 2,652.4400 | 2.6524 | 4.540 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 07/08/2014 | | | Bond Future | 9.2386 | 75.8657 | 9.2902 | 75.4751 | 0.558 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R214 | 07/08/2014 | 9.56 | Put | Bond Future | 2,479.1300 | 2.4791 | 2,592.0300 | 2.5920 | 4.554 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 07/08/2014 | 9.55 | Put | Bond Future | 2,508.0500 | 2.5081 | 2,622.0900 | 2.6221 | 4.547 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 07/08/2014 | 9.56 | Call | Bond Future | 4,857.4300 | 4.8574 | 4,579.7300 | 4.5797 | (5.717) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 07/08/2014 | 9.54 | Call | Bond Future | 4,771.3600 | 4.7714 | 4,495.9600 | 4.4960 | (5.772) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 07/08/2014 | 9.55 | Call | Bond Future | 4,814.3200 | 4.8143 | 4,537.7600 | 4.5378 | (5.745) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 06/11/2014 | 9.64 | Call | Bond Future | 5,910.2400 | 5.9102 | 5,640.5400 | 5.6405 | (4.563) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 06/11/2014 | | | Bond Future | 9.3112 | 73.7471 | 9.3644 | 73.3498 | 0.571 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R214 | 06/11/2014 | 9.65 | Call | Bond Future | 5,950.9700 | 5.9510 | 5,680.3500 | 5.6803 | (4.547) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 06/11/2014 | 9.66 | Call | Bond Future | 5,991.7900 | 5.9918 | 5,720.2700 | 5.7203 | (4.532) | 0 | 0 | 0 |
| 2014/03/17 | R214 | 06/11/2014 | 9.64 | Put | Bond Future | 3,510.2400 | 3.5102 | 3,637.9000 | 3.6379 | 3.637 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 06/11/2014 | 9.66 | Put | Bond Future | 3,450.1200 | 3.4501 | 3,575.9600 | 3.5760 | 3.647 | 0 | 0 | 0 |
| 2014/03/17 | R214 | 06/11/2014 | 9.65 | Put | Bond Future | 3,480.0700 | 3.4801 | 3,606.8100 | 3.6068 | 3.642 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 08/05/2014 | 9.04 | Put | Bond Future | 2,056.5700 | 2.0566 | 2,496.7900 | 2.4968 | 21.406 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 08/05/2014 | | | Bond Future | 9.2451 | 96.6333 | 9.2900 | 96.1931 | 0.486 | 0.0000 | 0.0000 | 13,515 |
| 2014/03/17 | R248 | 08/05/2014 | 9.06 | Put | Bond Future | 1,852.5000 | 1.8525 | 2,292.7200 | 2.2927 | 23.764 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 08/05/2014 | 9.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 08/05/2014 | 9.05 | Put | Bond Future | 1,954.4400 | 1.9544 | 2,394.6600 | 2.3947 | 22.524 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 08/05/2014 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 08/05/2014 | 9.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 07/08/2014 | | | Bond Future | 9.3233 | 97.9329 | 9.3697 | 97.4852 | 0.498 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R248 | 07/08/2014 | 9.65 | Call | Bond Future | 3,072.3500 | 3.0724 | 2,624.6600 | 2.6247 | (14.572) | 0 | 0 | 0 |
| 2014/03/17 | R248 | 07/08/2014 | 9.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 07/08/2014 | 9.66 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 07/08/2014 | 9.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 07/08/2014 | 9.66 | Call | Bond Future | 3,163.5300 | 3.1635 | 2,715.8400 | 2.7158 | (14.152) | 0 | 0 | 0 |
| 2014/03/17 | R248 | 07/08/2014 | 9.64 | Call | Bond Future | 2,981.0000 | 2.9810 | 2,533.3100 | 2.5333 | (15.018) | 0 | 0 | 0 |
| 2014/03/17 | R248 | 06/11/2014 | 9.72 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 06/11/2014 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 06/11/2014 | | | Bond Future | 9.3988 | 95.0164 | 9.4467 | 94.5611 | 0.510 | 0.0000 | 0.0000 | 0 |
| 2014/03/17 | R248 | 06/11/2014 | 9.72 | Call | Bond Future | 2,977.9800 | 2.9780 | 2,522.6200 | 2.5226 | (15.291) | 0 | 0 | 0 |
| 2014/03/17 | R248 | 06/11/2014 | 9.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2014/03/17 | R248 | 06/11/2014 | 9.73 | Call | Bond Future | 3,067.9600 | 3.0680 | 2,612.6000 | 2.6126 | (14.842) | 0 | 0 | 0 |
| 2014/03/17 | R248 | 06/11/2014 | 9.74 | Call | Bond Future | 3,157.7700 | 3.1578 | 2,702.4100 | 2.7024 | (14.420) | 0 | 0 | 0 |

Total

428082