



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/10/2014 TO 01/10/2014

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
2014/10/01	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/01	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	2025	06/11/2014	117.01	Call	Bond Future	298.6600	0.2987	349.8600	0.3499	17.143	0	0	0
2014/10/01	2025	06/11/2014			Bond Future	117.3087	117.3087	117.3599	117.3599	0.044	0.0000	0.0000	16
2014/10/01	2025	06/11/2014	116.99	Call	Bond Future	318.6600	0.3187	369.8600	0.3699	16.067	0	0	0
2014/10/01	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2025	06/11/2014	117.00	Call	Bond Future	308.6600	0.3087	359.8600	0.3599	16.588	0	0	0
2014/10/01	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2025	05/02/2015			Bond Future	118.0038	118.0038	118.0527	118.0527	0.041	0.0000	0.0000	0
2014/10/01	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2025	05/02/2015	118.99	Put	Bond Future	986.2300	0.9862	937.3400	0.9373	(4.957)	0	0	0
2014/10/01	2025	05/02/2015	119.01	Put	Bond Future	1,006.2300	1.0062	957.3400	0.9573	(4.859)	0	0	0
2014/10/01	2025	05/02/2015	119.00	Put	Bond Future	996.2300	0.9962	947.3400	0.9473	(4.908)	0	0	0
2014/10/01	2030	06/11/2014	9.01	Call	Bond Future	1,981.5400	1.9815	2,162.0100	2.1620	9.108	0	0	0
2014/10/01	2030	06/11/2014			Bond Future	8.7568	95.9205	8.7341	96.1009	(0.259)	0.0000	0.0000	4,663
2014/10/01	2030	06/11/2014	8.99	Call	Bond Future	1,827.2100	1.8272	2,007.6800	2.0077	9.877	0	0	0
2014/10/01	2030	06/11/2014	9.00	Call	Bond Future	1,904.4200	1.9044	2,084.8900	2.0849	9.476	0	0	0
2014/10/01	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	05/02/2015			Bond Future	8.8273	93.4159	8.8042	93.5969	(0.262)	0.0000	0.0000	0
2014/10/01	2030	05/02/2015	9.25	Call	Bond Future	3,223.4100	3.2234	3,404.4400	3.4044	5.616	0	0	0
2014/10/01	2030	05/02/2015	9.24	Call	Bond Future	3,149.0100	3.1490	3,330.0400	3.3300	5.749	0	0	0
2014/10/01	2030	05/02/2015	9.26	Call	Bond Future	3,297.7200	3.2977	3,478.7500	3.4788	5.490	0	0	0
2014/10/01	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	07/05/2015			Bond Future	8.8841	95.0271	8.8601	95.2126	(0.270)	0.0000	0.0000	0
2014/10/01	2030	07/05/2015	8.74	Put	Bond Future	1,120.3100	1.1203	934.8800	0.9349	(16.552)	0	0	0
2014/10/01	2030	07/05/2015	8.76	Put	Bond Future	963.6700	0.9637	778.2400	0.7782	(19.242)	0	0	0
2014/10/01	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	07/05/2015	8.75	Put	Bond Future	1,041.9400	1.0419	856.5100	0.8565	(17.797)	0	0	0
2014/10/01	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2030	07/05/2015	8.76	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
2014/10/01	2037	06/11/2014	9.69	Call	Bond Future	6,286.1300	6.2861	6,494.4400	6.4944	3.314	0	0	0
2014/10/01	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	06/11/2014			Bond Future	8.9703	97.8597	8.9477	98.0680	(0.251)	0.0000	0.0000	10,565
2014/10/01	2037	06/11/2014	9.70	Call	Bond Future	6,368.7400	6.3687	6,577.0500	6.5771	3.271	0	0	0
2014/10/01	2037	06/11/2014	9.71	Call	Bond Future	6,451.2300	6.4512	6,659.5400	6.6595	3.229	0	0	0
2014/10/01	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	05/02/2015			Bond Future	9.0375	95.1350	9.0146	95.3443	(0.254)	0.0000	0.0000	3,280
2014/10/01	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	05/02/2015	9.50	Call	Bond Future	4,061.9800	4.0620	4,271.2500	4.2713	5.152	0	0	0
2014/10/01	2037	05/02/2015	9.51	Call	Bond Future	4,146.7200	4.1467	4,355.9900	4.3560	5.047	0	0	0
2014/10/01	2037	05/02/2015	9.49	Call	Bond Future	3,977.1100	3.9771	4,186.3800	4.1864	5.262	0	0	0
2014/10/01	2037	07/05/2015	9.01	Put	Bond Future	746.5800	0.7466	532.5000	0.5325	(28.675)	0	0	0
2014/10/01	2037	07/05/2015			Bond Future	9.0925	96.7761	9.0688	96.9902	(0.261)	0.0000	0.0000	0
2014/10/01	2037	07/05/2015	9.00	Put	Bond Future	837.6800	0.8377	623.6000	0.6236	(25.556)	0	0	0
2014/10/01	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2037	07/05/2015	8.99	Put	Bond Future	928.9100	0.9289	714.8300	0.7148	(23.046)	0	0	0
2014/10/01	2038	06/11/2014	120.01	Call	Bond Future	2,946.3300	2.9463	3,001.1300	3.0011	1.860	0	0	0
2014/10/01	2038	06/11/2014			Bond Future	122.9563	122.9563	123.0111	123.0111	0.045	0.0000	0.0000	1,860
2014/10/01	2038	06/11/2014	119.99	Call	Bond Future	2,966.3300	2.9663	3,021.1300	3.0211	1.847	0	0	0
2014/10/01	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2038	06/11/2014	120.00	Call	Bond Future	2,956.3300	2.9563	3,011.1300	3.0111	1.854	0	0	0
2014/10/01	2038	05/02/2015	123.00	Call	Bond Future	596.0700	0.5961	648.4600	0.6485	8.789	0	0	0
2014/10/01	2038	05/02/2015			Bond Future	123.5961	123.5961	123.6485	123.6485	0.042	0.0000	0.0000	0
2014/10/01	2038	05/02/2015	123.01	Call	Bond Future	586.0700	0.5861	638.4600	0.6385	8.939	0	0	0
2014/10/01	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2038	05/02/2015	122.99	Call	Bond Future	606.0700	0.6061	658.4600	0.6585	8.644	0	0	0
2014/10/01	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	06/11/2014			Bond Future	9.0341	99.5184	9.0116	99.7430	(0.249)	0.0000	0.0000	3,123
2014/10/01	2044	06/11/2014	8.99	Put	Bond Future	441.7100	0.4417	217.1300	0.2171	(50.843)	0	0	0
2014/10/01	2044	06/11/2014	9.01	Put	Bond Future	240.9200	0.2409	16.3400	0.0163	(93.218)	0	0	0
2014/10/01	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	06/11/2014	9.00	Put	Bond Future	341.2200	0.3412	116.6400	0.1166	(65.817)	0	0	0
2014/10/01	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	05/02/2015			Bond Future	9.0988	96.6946	9.0759	96.9202	(0.251)	0.0000	0.0000	0
2014/10/01	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	05/02/2015	8.99	Put	Bond Future	1,081.4400	1.0814	855.7700	0.8558	(20.868)	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
2014/10/01	2044	05/02/2015	9.01	Put	Bond Future	881.0400		0.8810	655.3700	0.6554	(25.614)	0	0	0
2014/10/01	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	05/02/2015	9.00	Put	Bond Future	981.1500		0.9811	755.4800	0.7555	(23.001)	0	0	0
2014/10/01	2044	07/05/2015			Bond Future	9.1518		98.3625	9.1282	98.5934	(0.258)	0.0000	0.0000	0
2014/10/01	2044	07/05/2015	8.99	Put	Bond Future	1,598.9700		1.5990	1,368.0900	1.3681	(14.439)	0	0	0
2014/10/01	2044	07/05/2015	9.01	Put	Bond Future	1,398.8900		1.3989	1,168.0100	1.1680	(16.505)	0	0	0
2014/10/01	2044	07/05/2015	9.00	Put	Bond Future	1,498.8500		1.4988	1,267.9700	1.2680	(15.404)	0	0	0
2014/10/01	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2046	06/11/2014	104.45	Call	Bond Future	19,482.1700		19.4822	19,537.4800	19.5375	0.284	0	0	0
2014/10/01	2046	06/11/2014			Bond Future	123.9322		123.9322	123.9875	123.9875	0.045	0.0000	0.0000	5,389
2014/10/01	2046	06/11/2014	104.43	Call	Bond Future	19,502.1700		19.5022	19,557.4800	19.5575	0.284	0	0	0
2014/10/01	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2046	06/11/2014	104.44	Call	Bond Future	19,492.1700		19.4922	19,547.4800	19.5475	0.284	0	0	0
2014/10/01	2046	05/02/2015			Bond Future	125.8885		125.8885	125.9417	125.9417	0.042	0.0000	0.0000	0
2014/10/01	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2046	05/02/2015	123.99	Call	Bond Future	1,898.4800		1.8985	1,951.7400	1.9517	2.805	0	0	0
2014/10/01	2046	05/02/2015	124.01	Call	Bond Future	1,878.4800		1.8785	1,931.7400	1.9317	2.835	0	0	0
2014/10/01	2046	05/02/2015	124.00	Call	Bond Future	1,888.4800		1.8885	1,941.7400	1.9417	2.820	0	0	0
2014/10/01	2050	06/11/2014			Bond Future	131.6350		131.6350	131.6942	131.6942	0.045	0.0000	0.0000	2,640
2014/10/01	2050	06/11/2014	126.00	Call	Bond Future	5,635.0500		5.6350	5,694.1900	5.6942	1.050	0	0	0
2014/10/01	2050	06/11/2014	126.01	Call	Bond Future	5,625.0500		5.6250	5,684.1900	5.6842	1.051	0	0	0
2014/10/01	2050	06/11/2014	125.99	Call	Bond Future	5,645.0500		5.6450	5,704.1900	5.7042	1.048	0	0	0
2014/10/01	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2050	05/02/2015			Bond Future	132.2647		132.2647	132.3217	132.3217	0.043	0.0000	0.0000	0
2014/10/01	2050	05/02/2015	130.01	Call	Bond Future	2,254.7400		2.2547	2,311.7100	2.3117	2.527	0	0	0
2014/10/01	2050	05/02/2015	129.99	Call	Bond Future	2,274.7400		2.2747	2,331.7100	2.3317	2.504	0	0	0
2014/10/01	2050	05/02/2015	130.00	Call	Bond Future	2,264.7400		2.2647	2,321.7100	2.3217	2.516	0	0	0
2014/10/01	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	AL12	06/11/2014			Index Future	509.5670	509.5670	510.4050	510.4050	0.164	0.0000	0.0000	0
2014/10/01	AL12	05/02/2015			Index Future	517.5450	517.5450	518.3860	518.3860	0.162	0.0000	0.0000	0
2014/10/01	AL12	07/05/2015			Index Future	526.4480	526.4480	527.3170	527.3170	0.165	0.0000	0.0000	0
2014/10/01	AL37	06/11/2014			Index Future	433.0020	433.0020	432.5590	432.5590	(0.102)	0.0000	0.0000	3
2014/10/01	AL37	05/02/2015			Index Future	439.7810	439.7810	439.3230	439.3230	(0.104)	0.0000	0.0000	0
2014/10/01	AL7T	06/11/2014			Index Future	508.5260	508.5260	508.4130	508.4130	(0.022)	0.0000	0.0000	4
2014/10/01	AL7T	05/02/2015			Index Future	516.4870	516.4870	516.3630	516.3630	(0.024)	0.0000	0.0000	0
2014/10/01	ALBI	06/11/2014			Index Future	464.1920	464.1920	464.3800	464.3800	0.041	0.0000	0.0000	584
2014/10/01	ALBI	05/02/2015			Index Future	471.4590	471.4590	471.6420	471.6420	0.039	0.0000	0.0000	65
2014/10/01	ALBI	07/05/2015			Index Future	479.5690	479.5690	479.7680	479.7680	0.041	0.0000	0.0000	0
2014/10/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C201	22/12/2014			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
2014/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/01	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	EL28	06/11/2014			Bond Future	122.6372	122.6372	122.6944	122.6944	0.047	0.0000	0.0000	0
2014/10/01	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	EL28	06/11/2014	122.00	Call	Bond Future	637.1900	0.6372	694.4400	0.6944	8.985	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
2014/10/01	EL28	06/11/2014	122.01	Call	Bond Future	627.1900	0.6272	684.4400	0.6844	9.128	0	0	0
2014/10/01	EL28	06/11/2014	121.99	Call	Bond Future	647.1900	0.6472	704.4400	0.7044	8.846	0	0	0
2014/10/01	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	EL28	05/02/2015			Bond Future	124.5733	124.5733	124.6284	124.6284	0.044	0.0000	0.0000	0
2014/10/01	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	EL28	05/02/2015	125.99	Put	Bond Future	1,416.7500	1.4168	1,361.5700	1.3616	(3.895)	0	0	0
2014/10/01	EL28	05/02/2015	126.01	Put	Bond Future	1,436.7500	1.4368	1,381.5700	1.3816	(3.841)	0	0	0
2014/10/01	EL28	05/02/2015	126.00	Put	Bond Future	1,426.7500	1.4268	1,371.5700	1.3716	(3.868)	0	0	0
2014/10/01	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	06/11/2014			Bond Future	9.7072	82.2354	9.6837	82.4075	(0.242)	0.0000	0.0000	6,220
2014/10/01	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	06/11/2014	10.29	Call	Bond Future	4,095.0200	4.0950	4,267.0600	4.2671	4.201	0	0	0
2014/10/01	ES33	06/11/2014	10.30	Call	Bond Future	4,162.4700	4.1625	4,334.5100	4.3345	4.133	0	0	0
2014/10/01	ES33	06/11/2014	10.31	Call	Bond Future	4,229.8200	4.2298	4,401.8600	4.4019	4.067	0	0	0
2014/10/01	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	05/02/2015	10.00	Call	Bond Future	1,396.3500	1.3963	1,569.0800	1.5691	12.370	0	0	0
2014/10/01	ES33	05/02/2015			Bond Future	9.8032	83.5234	9.7792	83.6962	(0.245)	0.0000	0.0000	0
2014/10/01	ES33	05/02/2015	10.01	Call	Bond Future	1,466.3100	1.4663	1,639.0400	1.6390	11.780	0	0	0
2014/10/01	ES33	05/02/2015	9.99	Call	Bond Future	1,326.3000	1.3263	1,499.0300	1.4990	13.023	0	0	0
2014/10/01	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	07/05/2015			Bond Future	9.8813	81.1721	9.8564	81.3489	(0.252)	0.0000	0.0000	0
2014/10/01	ES33	07/05/2015	9.74	Put	Bond Future	1,011.6600	1.0117	834.9200	0.8349	(17.470)	0	0	0
2014/10/01	ES33	07/05/2015	9.76	Put	Bond Future	867.2700	0.8673	690.5300	0.6905	(20.379)	0	0	0
2014/10/01	ES33	07/05/2015	9.75	Put	Bond Future	939.4200	0.9394	762.6800	0.7627	(18.814)	0	0	0
2014/10/01	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	06/11/2014	449.01	Call	GOVI	138,400.0000	13.8400	139,350.0000	13.9350	0.686	0	0	0
2014/10/01	GOVI	06/11/2014			GOVI	462.8500	462.8500	462.9450	462.9450	0.021	0.0000	0.0000	414
2014/10/01	GOVI	06/11/2014	448.99	Call	GOVI	138,600.0000	13.8600	139,550.0000	13.9550	0.685	0	0	0
2014/10/01	GOVI	06/11/2014	449.00	Call	GOVI	138,500.0000	13.8500	139,450.0000	13.9450	0.686	0	0	0
2014/10/01	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	05/02/2015	459.99	Call	GOVI	101,060.0000	10.1060	101,940.0000	10.1940	0.871	0	0	0
2014/10/01	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	05/02/2015			GOVI	470.0960	470.0960	470.1840	470.1840	0.019	0.0000	0.0000	48
2014/10/01	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	05/02/2015	460.00	Call	GOVI	100,960.0000	10.0960	101,840.0000	10.1840	0.872	0	0	0
2014/10/01	GOVI	05/02/2015	460.01	Call	GOVI	100,860.0000	10.0860	101,740.0000	10.1740	0.872	0	0	0
2014/10/01	GOVI	07/05/2015	449.99	Call	GOVI	281,930.0000	28.1930	282,940.0000	28.2940	0.358	0	0	0
2014/10/01	GOVI	07/05/2015			GOVI	478.1830	478.1830	478.2840	478.2840	0.021	0.0000	0.0000	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
2014/10/01	GOVI	07/05/2015	450.00	Call	GOVI	281,830.0000		28.1830	282,840.0000	28.2840	0.358	0	0	0
2014/10/01	GOVI	07/05/2015	450.01	Call	GOVI	281,730.0000		28.1730	282,740.0000	28.2740	0.358	0	0	0
2014/10/01	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/01	ICAA	06/11/2014			Can-Do Interest Rate	144.8738		144.8738	144.8756	144.8756	0.001	0.0000	0.0000	571
2014/10/01	IGOV	06/11/2014			Index Future	219.5730		219.5730	219.2670	219.2670	(0.139)	0.0000	0.0000	1,159
2014/10/01	IGOV	05/02/2015			Index Future	223.0380		223.0380	222.7230	222.7230	(0.141)	0.0000	0.0000	10
2014/10/01	IGOV	07/05/2015			Index Future	226.9010		226.9010	226.5870	226.5870	(0.138)	0.0000	0.0000	0
2014/10/01	ILBI	06/11/2014			Index Future	592.9530		592.9530	592.6590	592.6590	(0.050)	0.0000	0.0000	0
2014/10/01	ILBI	05/02/2015			Index Future	602.3370		602.3370	602.0370	602.0370	(0.050)	0.0000	0.0000	157
2014/10/01	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/01	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/01	JBAF	15/10/2014			Jibar Tradeable Future	6.1500		93.8500	6.1400	93.8600	(0.163)	0.0000	0.0000	0
2014/10/01	JBAF	19/11/2014			Jibar Tradeable Future	6.1900		93.8100	6.1800	93.8200	(0.162)	0.0000	0.0000	0
2014/10/01	JBAF	17/12/2014			Jibar Tradeable Future	6.3100		93.6900	6.3500	93.6500	0.634	0.0000	0.0000	0
2014/10/01	JBAF	21/01/2015			Jibar Tradeable Future	6.4300		93.5700	6.4700	93.5300	0.622	0.0000	0.0000	0
2014/10/01	JBAF	18/02/2015			Jibar Tradeable Future	6.5100		93.4900	6.5600	93.4400	0.768	0.0000	0.0000	0
2014/10/01	JBAF	18/03/2015			Jibar Tradeable Future	6.6100		93.3900	6.6500	93.3500	0.605	0.0000	0.0000	2,850
2014/10/01	JBAF	17/06/2015			Jibar Tradeable Future	6.8700		93.1300	6.9300	93.0700	0.873	0.0000	0.0000	5,000
2014/10/01	JBAF	16/09/2015			Jibar Tradeable Future	7.0800		92.9200	7.1300	92.8700	0.706	0.0000	0.0000	0
2014/10/01	JBAF	15/12/2015			Jibar Tradeable Future	7.2400		92.7600	7.2800	92.7200	0.552	0.0000	0.0000	0
2014/10/01	JBAF	16/03/2016			Jibar Tradeable Future	7.3900		92.6100	7.4300	92.5700	0.541	0.0000	0.0000	0
2014/10/01	JBAF	15/06/2016			Jibar Tradeable Future	7.5300		92.4700	7.5700	92.4300	0.531	0.0000	0.0000	0
2014/10/01	JBAF	21/09/2016			Jibar Tradeable Future	7.6800		92.3200	7.7000	92.3000	0.260	0.0000	0.0000	0
2014/10/01	R023	06/11/2014			Bond Future	8.1667		99.0458	8.1741	99.0027	0.090	0.0000	0.0000	9,834
2014/10/01	R023	06/11/2014	8.59	Put	Bond Future	129.7700		0.1298	129.1400	0.1291	(0.485)	0	0	0
2014/10/01	R023	06/11/2014	8.61	Put	Bond Future	116.6900		0.1167	115.9700	0.1160	(0.617)	0	0	0
2014/10/01	R023	06/11/2014	8.59	Call	Bond Future	2,567.5300		2.5675	2,523.8400	2.5238	(1.702)	0	0	0
2014/10/01	R023	06/11/2014	8.60	Put	Bond Future	123.0900		0.1231	122.4100	0.1224	(0.552)	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
2014/10/01	R023	06/11/2014	8.60	Call	Bond Future	2,617.5000	2.6175	2,573.7600	2.5738	(1.671)	0	0	0
2014/10/01	R023	06/11/2014	8.61	Call	Bond Future	2,667.7100	2.6677	2,623.9300	2.6239	(1.641)	0	0	0
2014/10/01	R023	05/02/2015			Bond Future	8.2476	100.5970	8.2557	100.5509	0.098	0.0000	0.0000	0
2014/10/01	R023	05/02/2015	8.74	Put	Bond Future	511.4900	0.5115	517.4900	0.5175	1.173	0	0	0
2014/10/01	R023	05/02/2015	8.75	Call	Bond Future	3,306.7900	3.3068	3,266.5400	3.2665	(1.217)	0	0	0
2014/10/01	R023	05/02/2015	8.76	Call	Bond Future	3,349.6200	3.3496	3,309.2100	3.3092	(1.206)	0	0	0
2014/10/01	R023	05/02/2015	8.74	Call	Bond Future	3,264.1700	3.2642	3,224.0700	3.2241	(1.228)	0	0	0
2014/10/01	R023	05/02/2015	8.76	Put	Bond Future	487.2400	0.4872	492.9300	0.4929	1.168	0	0	0
2014/10/01	R023	05/02/2015	8.75	Put	Bond Future	499.2400	0.4992	505.0900	0.5051	1.172	0	0	0
2014/10/01	R023	07/05/2015	8.14	Call	Bond Future	1,582.9900	1.5830	1,558.5600	1.5586	(1.543)	0	0	0
2014/10/01	R023	07/05/2015	8.15	Put	Bond Future	2,447.2800	2.4473	2,468.2500	2.4682	0.857	0	0	0
2014/10/01	R023	07/05/2015			Bond Future	8.3005	98.4029	8.3087	98.3573	0.099	0.0000	0.0000	0
2014/10/01	R023	07/05/2015	8.15	Call	Bond Future	1,607.5300	1.6075	1,582.9000	1.5829	(1.532)	0	0	0
2014/10/01	R023	07/05/2015	8.16	Call	Bond Future	1,632.3200	1.6323	1,607.4700	1.6075	(1.522)	0	0	0
2014/10/01	R023	07/05/2015	8.14	Put	Bond Future	2,478.8600	2.4789	2,500.0300	2.5000	0.854	0	0	0
2014/10/01	R023	07/05/2015	8.16	Put	Bond Future	2,415.9800	2.4160	2,436.7300	2.4367	0.859	0	0	0
2014/10/01	R023	06/08/2015	9.07	Put	Bond Future	1,022.7200	1.0227	1,032.7600	1.0328	0.982	0	0	911
2014/10/01	R023	06/08/2015	8.24	Call	Bond Future	2,209.3600	2.2094	2,180.5900	2.1806	(1.302)	0	0	0
2014/10/01	R023	06/08/2015			Bond Future	8.3296	100.2665	8.3392	100.2146	0.115	0.0000	0.0000	0
2014/10/01	R023	06/08/2015	9.07	Call	Bond Future	4,927.6300	4.9276	4,885.7900	4.8858	(0.849)	0	0	0
2014/10/01	R023	06/08/2015	8.26	Put	Bond Future	2,639.4300	2.6394	2,662.1600	2.6622	0.861	0	0	0
2014/10/01	R023	06/08/2015	8.25	Put	Bond Future	2,667.2400	2.6672	2,690.1600	2.6902	0.859	0	0	0
2014/10/01	R023	06/08/2015	8.24	Put	Bond Future	2,695.6500	2.6956	2,718.7600	2.7188	0.857	0	0	0
2014/10/01	R023	06/08/2015	8.25	Call	Bond Future	2,235.4000	2.2354	2,206.4400	2.2064	(1.296)	0	0	0
2014/10/01	R023	06/08/2015	8.26	Call	Bond Future	2,261.9900	2.2620	2,232.8400	2.2328	(1.289)	0	0	0
2014/10/01	R157	06/11/2014	6.19	Put	Bond Future	477.3000	0.4773	476.5600	0.4766	(0.155)	0	0	0
2014/10/01	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/01	R157	06/11/2014	6.21	Put	Bond Future	461.8600	0.4619	461.0700	0.4611	(0.171)	0	0	0
2014/10/01	R157	06/11/2014	6.20	Put	Bond Future	469.5500	0.4695	468.7900	0.4688	(0.162)	0	0	0
2014/10/01	R157	06/11/2014	6.21	Call	Bond Future	15.6100	0.0156	14.8200	0.0148	(5.061)	0	0	0
2014/10/01	R157	06/11/2014	6.19	Call	Bond Future	14.0400	0.0140	13.3000	0.0133	(5.271)	0	0	0
2014/10/01	R157	06/11/2014	6.20	Call	Bond Future	14.8000	0.0148	14.0400	0.0140	(5.135)	0	0	0
2014/10/01	R157	05/02/2015	8.74	Call	Bond Future	1,089.3400	1.0893	1,089.0400	1.0890	(0.028)	0	0	0
2014/10/01	R157	05/02/2015	8.75	Put	Bond Future	15.8600	0.0159	15.5600	0.0156	(1.892)	0	0	0
2014/10/01	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/01	R157	05/02/2015	8.74	Put	Bond Future	16.1800	0.0162	15.8800	0.0159	(1.854)	0	0	0
2014/10/01	R157	05/02/2015	8.76	Put	Bond Future	15.5400	0.0155	15.2500	0.0152	(1.866)	0	0	0
2014/10/01	R157	05/02/2015	8.75	Call	Bond Future	1,094.8300	1.0948	1,094.5300	1.0945	(0.027)	0	0	0
2014/10/01	R157	05/02/2015	8.76	Call	Bond Future	1,100.3100	1.1003	1,100.0200	1.1000	(0.026)	0	0	0
2014/10/01	R186	06/11/2014	7.70	Call	Bond Future	33.3600	0.0334	35.1400	0.0351	5.336	0	0	1,500
2014/10/01	R186	06/11/2014	8.14	Call	Bond Future	498.1600	0.4982	526.1800	0.5262	5.625	0	0	0
2014/10/01	R186	06/11/2014	8.15	Put	Bond Future	2,274.9900	2.2750	2,156.0200	2.1560	(5.229)	0	0	0
2014/10/01	R186	06/11/2014	8.53	Call	Bond Future	2,060.7600	2.0608	2,148.9900	2.1490	4.281	0	0	0
2014/10/01	R186	06/11/2014			Bond Future	8.3578	120.2058	8.3400	120.3540	(0.212)	0.0000	0.0000	48,781
2014/10/01	R186	06/11/2014	7.80	Put	Bond Future	4,860.1800	4.8602	4,715.9300	4.7159	(2.968)	0	0	0
2014/10/01	R186	06/11/2014	8.30	Call	Bond Future	977.8500	0.9778	1,028.4000	1.0284	5.170	0	0	100

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
2014/10/01	R186	06/11/2014	8.50	Call	Bond Future	1,895.1600	1.8952	1,978.5700	1.9786	4.401	0	0	0
2014/10/01	R186	06/11/2014	9.17	Call	Bond Future	6,538.6800	6.5387	6,682.5900	6.6826	2.201	0	0	0
2014/10/01	R186	06/11/2014	7.70	Put	Bond Future	5,711.1700	5.7112	5,564.7400	5.5647	(2.564)	0	0	0
2014/10/01	R186	06/11/2014	8.15	Call	Bond Future	521.8000	0.5218	551.0400	0.5510	5.604	0	0	0
2014/10/01	R186	06/11/2014	8.45	Put	Bond Future	867.6400	0.8676	794.6300	0.7946	(8.415)	0	0	6,000
2014/10/01	R186	06/11/2014	8.53	Put	Bond Future	634.5900	0.6346	574.6100	0.5746	(9.452)	0	0	100
2014/10/01	R186	06/11/2014	8.00	Call	Bond Future	244.1900	0.2442	258.4000	0.2584	5.819	0	0	1,500
2014/10/01	R186	06/11/2014	8.16	Call	Bond Future	546.2400	0.5462	576.7200	0.5767	5.580	0	0	0
2014/10/01	R186	06/11/2014	8.60	Put	Bond Future	473.0500	0.4730	423.7600	0.4238	(10.420)	0	0	0
2014/10/01	R186	06/11/2014	8.50	Put	Bond Future	715.6400	0.7156	650.8400	0.6508	(9.055)	0	0	7,000
2014/10/01	R186	06/11/2014	7.80	Call	Bond Future	69.8800	0.0699	73.8400	0.0738	5.667	0	0	100
2014/10/01	R186	06/11/2014	8.30	Put	Bond Future	1,461.6200	1.4616	1,363.9600	1.3640	(6.682)	0	0	100
2014/10/01	R186	06/11/2014	9.17	Put	Bond Future	21.6200	0.0216	17.3200	0.0173	(19.889)	0	0	2,010
2014/10/01	R186	06/11/2014	8.14	Put	Bond Future	2,336.6600	2.3367	2,216.4700	2.2165	(5.144)	0	0	0
2014/10/01	R186	06/11/2014	8.60	Call	Bond Future	2,471.8900	2.4719	2,570.8100	2.5708	4.002	0	0	0
2014/10/01	R186	06/11/2014	8.00	Put	Bond Future	3,285.9700	3.2860	3,151.9700	3.1520	(4.078)	0	0	0
2014/10/01	R186	06/11/2014	8.16	Put	Bond Future	2,214.2100	2.2142	2,096.4800	2.0965	(5.317)	0	0	0
2014/10/01	R186	06/11/2014	8.45	Call	Bond Future	1,634.4400	1.6344	1,709.6400	1.7096	4.601	0	0	0
2014/10/01	R186	05/02/2015	9.00	Call	Bond Future	5,200.8800	5.2009	5,313.2300	5.3132	2.160	0	0	0
2014/10/01	R186	05/02/2015			Bond Future	8.4287	116.7928	8.4107	116.9404	(0.214)	0.0000	0.0000	540
2014/10/01	R186	05/02/2015	8.75	Call	Bond Future	3,745.2500	3.7452	3,839.8000	3.8398	2.525	0	0	0
2014/10/01	R186	05/02/2015	8.76	Call	Bond Future	3,799.8200	3.7998	3,895.1500	3.8951	2.509	0	0	0
2014/10/01	R186	05/02/2015	8.74	Call	Bond Future	3,691.0300	3.6910	3,784.7900	3.7848	2.540	0	0	0
2014/10/01	R186	05/02/2015	8.76	Put	Bond Future	1,133.2200	1.1332	1,080.9300	1.0809	(4.614)	0	0	0
2014/10/01	R186	05/02/2015	8.75	Put	Bond Future	1,157.8900	1.1579	1,104.8200	1.1048	(4.583)	0	0	0
2014/10/01	R186	05/02/2015	9.00	Put	Bond Future	655.6900	0.6557	620.4200	0.6204	(5.379)	0	0	9,600
2014/10/01	R186	05/02/2015	8.74	Put	Bond Future	1,182.9800	1.1830	1,129.1200	1.1291	(4.553)	0	0	0
2014/10/01	R186	07/05/2015			Bond Future	8.4812	118.8060	8.4623	118.9577	(0.223)	0.0000	0.0000	0
2014/10/01	R186	07/05/2015	8.25	Call	Bond Future	2,130.1600	2.1302	2,186.7300	2.1867	2.656	0	0	0
2014/10/01	R186	07/05/2015	8.24	Put	Bond Future	4,055.1300	4.0551	3,959.4400	3.9594	(2.360)	0	0	0
2014/10/01	R186	07/05/2015	8.26	Put	Bond Future	3,957.3200	3.9573	3,862.9000	3.8629	(2.386)	0	0	0
2014/10/01	R186	07/05/2015	8.25	Put	Bond Future	4,006.2100	4.0062	3,911.1500	3.9112	(2.373)	0	0	0
2014/10/01	R186	07/05/2015	8.26	Call	Bond Future	2,163.2800	2.1633	2,220.4900	2.2205	2.645	0	0	0
2014/10/01	R186	07/05/2015	8.24	Call	Bond Future	2,096.9900	2.0970	2,152.9300	2.1529	2.668	0	0	0
2014/10/01	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R197	06/11/2014			Bond Future	287.7524	287.7524	287.2363	287.2363	(0.179)	0.0000	0.0000	939
2014/10/01	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R197	06/11/2014	285.00	Call	Bond Future	2,752.4100	2.7524	2,236.3500	2.2363	(18.749)	0	0	0
2014/10/01	R197	06/11/2014	285.01	Call	Bond Future	2,742.4100	2.7424	2,226.3500	2.2263	(18.818)	0	0	0
2014/10/01	R197	06/11/2014	284.99	Call	Bond Future	2,762.4100	2.7624	2,246.3500	2.2463	(18.682)	0	0	0
2014/10/01	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R197	05/02/2015	288.99	Put	Bond Future	2,711.0900	2.7111	3,243.4700	3.2435	19.637	0	0	0
2014/10/01	R197	05/02/2015			Bond Future	286.2789	286.2789	285.7465	285.7465	(0.186)	0.0000	0.0000	0
2014/10/01	R197	05/02/2015	289.01	Put	Bond Future	2,731.0900	2.7311	3,263.4700	3.2635	19.493	0	0	0
2014/10/01	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R197	05/02/2015	289.00	Put	Bond Future	2,721.0900	2.7211	3,253.4700	3.2535	19.565	0	0	0
2014/10/01	R197	05/02/2015	289.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/01	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R202	06/11/2014	226.99	Call	Bond Future	6,306.9300	6.3069	5,561.6200	5.5616	(11.817)	0	0	0
2014/10/01	R202	06/11/2014			Bond Future	233.2969	233.2969	232.5516	232.5516	(0.319)	0.0000	0.0000	47,856
2014/10/01	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R202	06/11/2014	227.00	Call	Bond Future	6,296.9300	6.2969	5,551.6200	5.5516	(11.836)	0	0	0
2014/10/01	R202	06/11/2014	227.01	Call	Bond Future	6,286.9300	6.2869	5,541.6200	5.5416	(11.855)	0	0	0
2014/10/01	R202	05/02/2015	233.01	Call	Bond Future	774.5100	0.7745	11.0900	0.0111	(98.568)	0	0	0
2014/10/01	R202	05/02/2015			Bond Future	233.7845	233.7845	233.0211	233.0211	(0.327)	0.0000	0.0000	0
2014/10/01	R202	05/02/2015	232.99	Call	Bond Future	794.5100	0.7945	31.0900	0.0311	(96.087)	0	0	0
2014/10/01	R202	05/02/2015	233.00	Call	Bond Future	784.5100	0.7845	21.0900	0.0211	(97.312)	0	0	0
2014/10/01	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R203	06/11/2014	6.86	Call	Bond Future	32.1900	0.0322	22.5900	0.0226	(29.823)	0	0	0
2014/10/01	R203	06/11/2014			Bond Future	7.2279	103.8678	7.2658	103.7704	0.524	0.0000	0.0000	14,299
2014/10/01	R203	06/11/2014	6.84	Call	Bond Future	27.4900	0.0275	19.0800	0.0191	(30.593)	0	0	45
2014/10/01	R203	06/11/2014	6.98	Call	Bond Future	76.2900	0.0763	57.0300	0.0570	(25.246)	0	0	14
2014/10/01	R203	06/11/2014	6.85	Call	Bond Future	29.7700	0.0298	20.7700	0.0208	(30.232)	0	0	0
2014/10/01	R203	06/11/2014	6.98	Put	Bond Future	716.1300	0.7161	794.2900	0.7943	10.914	0	0	0
2014/10/01	R203	06/11/2014	6.84	Put	Bond Future	1,030.9100	1.0309	1,119.9200	1.1199	8.634	0	0	0
2014/10/01	R203	06/11/2014	6.86	Put	Bond Future	983.5700	0.9836	1,071.3900	1.0714	8.929	0	0	0
2014/10/01	R203	06/11/2014	6.85	Put	Bond Future	1,007.1700	1.0072	1,095.5900	1.0956	8.779	0	0	0
2014/10/01	R203	05/02/2015	7.69	Call	Bond Future	1,059.7300	1.0597	984.5600	0.9846	(7.093)	0	0	55
2014/10/01	R203	05/02/2015	8.34	Put	Bond Future	27.0500	0.0271	31.5100	0.0315	16.488	0	0	0
2014/10/01	R203	05/02/2015			Bond Future	7.3313	105.4947	7.3744	105.3932	0.588	0.0000	0.0000	0
2014/10/01	R203	05/02/2015	8.35	Call	Bond Future	2,389.0900	2.3891	2,291.9100	2.2919	(4.068)	0	0	0
2014/10/01	R203	05/02/2015	8.36	Call	Bond Future	2,410.9100	2.4109	2,313.5800	2.3136	(4.037)	0	0	0
2014/10/01	R203	05/02/2015	8.34	Call	Bond Future	2,367.3000	2.3673	2,270.2700	2.2703	(4.099)	0	0	0
2014/10/01	R203	05/02/2015	7.69	Put	Bond Future	219.6500	0.2196	245.9700	0.2460	11.983	0	0	0
2014/10/01	R203	05/02/2015	8.36	Put	Bond Future	24.9500	0.0250	29.1100	0.0291	16.673	0	0	0
2014/10/01	R203	05/02/2015	8.35	Put	Bond Future	25.9800	0.0260	30.2900	0.0303	16.590	0	0	0
2014/10/01	R203	07/05/2015			Bond Future	7.3716	103.1426	7.4192	103.0408	0.645	0.0000	0.0000	0
2014/10/01	R203	07/05/2015	7.24	Put	Bond Future	820.3500	0.8203	877.4800	0.8775	6.964	0	0	0
2014/10/01	R203	07/05/2015	7.26	Put	Bond Future	797.3200	0.7973	853.4100	0.8534	7.035	0	0	0
2014/10/01	R203	07/05/2015	7.25	Put	Bond Future	808.7800	0.8088	865.3900	0.8654	6.999	0	0	0
2014/10/01	R203	07/05/2015	7.25	Call	Bond Future	547.7200	0.5477	502.4800	0.5025	(8.260)	0	0	0
2014/10/01	R203	07/05/2015	7.26	Call	Bond Future	557.7500	0.5577	511.9900	0.5120	(8.204)	0	0	0
2014/10/01	R203	07/05/2015	7.24	Call	Bond Future	537.7900	0.5378	493.0700	0.4931	(8.316)	0	0	0
2014/10/01	R204	06/11/2014	7.99	Put	Bond Future	46.7100	0.0467	57.0200	0.0570	22.072	0	0	1,270
2014/10/01	R204	06/11/2014			Bond Future	7.5581	104.6493	7.5960	104.5165	0.501	0.0000	0.0000	12,639
2014/10/01	R204	06/11/2014	6.99	Put	Bond Future	2,030.3200	2.0303	2,159.1400	2.1591	6.345	0	0	0
2014/10/01	R204	06/11/2014	7.01	Put	Bond Future	1,960.7000	1.9607	2,088.8300	2.0888	6.535	0	0	0
2014/10/01	R204	06/11/2014	6.99	Call	Bond Future	11.5100	0.0115	7.5100	0.0075	(34.752)	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
2014/10/01	R204	06/11/2014	7.00	Put	Bond Future	1,995.4600	1.9955	2,123.9500	2.1240	6.439	0	0	0
2014/10/01	R204	06/11/2014	7.99	Call	Bond Future	1,549.2900	1.5493	1,426.7800	1.4268	(7.907)	0	0	0
2014/10/01	R204	06/11/2014	7.00	Call	Bond Future	12.6000	0.0126	8.2700	0.0083	(34.365)	0	0	0
2014/10/01	R204	06/11/2014	7.01	Call	Bond Future	13.7900	0.0138	9.1000	0.0091	(34.010)	0	0	0
2014/10/01	R204	05/02/2015			Bond Future	7.6510	102.2535	7.6925	102.1161	0.542	0.0000	0.0000	0
2014/10/01	R204	05/02/2015	8.25	Call	Bond Future	2,142.2400	2.1422	2,026.5400	2.0265	(5.401)	0	0	0
2014/10/01	R204	05/02/2015	8.26	Call	Bond Future	2,169.4500	2.1694	2,053.2300	2.0532	(5.357)	0	0	0
2014/10/01	R204	05/02/2015	8.24	Call	Bond Future	2,115.1500	2.1151	1,999.9700	2.0000	(5.445)	0	0	0
2014/10/01	R204	05/02/2015	8.26	Put	Bond Future	175.9500	0.1759	197.1300	0.1971	12.038	0	0	0
2014/10/01	R204	05/02/2015	8.25	Put	Bond Future	181.0800	0.1811	202.7800	0.2028	11.984	0	0	0
2014/10/01	R204	05/02/2015	8.24	Put	Bond Future	186.3400	0.1863	208.5600	0.2086	11.924	0	0	0
2014/10/01	R204	07/05/2015	7.51	Put	Bond Future	1,357.4000	1.3574	1,438.3800	1.4384	5.966	0	0	0
2014/10/01	R204	07/05/2015			Bond Future	7.7071	104.0158	7.7515	103.8774	0.576	0.0000	0.0000	0
2014/10/01	R204	07/05/2015	7.50	Put	Bond Future	1,375.7100	1.3757	1,457.3600	1.4574	5.935	0	0	0
2014/10/01	R204	07/05/2015	7.49	Call	Bond Future	714.3500	0.7144	658.2600	0.6583	(7.852)	0	0	0
2014/10/01	R204	07/05/2015	7.50	Call	Bond Future	727.3200	0.7273	670.5600	0.6706	(7.804)	0	0	0
2014/10/01	R204	07/05/2015	7.51	Call	Bond Future	740.4300	0.7404	683.0000	0.6830	(7.756)	0	0	0
2014/10/01	R204	07/05/2015	7.49	Put	Bond Future	1,394.1800	1.3942	1,476.5000	1.4765	5.905	0	0	0
2014/10/01	R204	06/08/2015	7.74	Call	Bond Future	1,254.5000	1.2545	1,178.4100	1.1784	(6.065)	0	0	0
2014/10/01	R204	06/08/2015	7.75	Put	Bond Future	1,173.7100	1.1737	1,243.7900	1.2438	5.971	0	0	0
2014/10/01	R204	06/08/2015			Bond Future	7.7171	101.9444	7.7673	101.7976	0.650	0.0000	0.0000	0
2014/10/01	R204	06/08/2015	8.41	Call	Bond Future	2,505.4200	2.5054	2,395.9100	2.3959	(4.371)	0	0	0
2014/10/01	R204	06/08/2015	7.74	Put	Bond Future	1,187.4400	1.1874	1,258.0700	1.2581	5.948	0	0	0
2014/10/01	R204	06/08/2015	7.76	Put	Bond Future	1,160.0900	1.1601	1,229.6100	1.2296	5.993	0	0	0
2014/10/01	R204	06/08/2015	8.41	Put	Bond Future	502.8200	0.5028	540.0300	0.5400	7.400	0	0	699
2014/10/01	R204	06/08/2015	7.75	Call	Bond Future	1,270.0000	1.2700	1,193.3600	1.1934	(6.035)	0	0	0
2014/10/01	R204	06/08/2015	7.76	Call	Bond Future	1,285.6000	1.2856	1,208.4000	1.2084	(6.005)	0	0	0
2014/10/01	R207	06/11/2014	7.36	Put	Bond Future	1,818.6100	1.8186	1,900.3600	1.9004	4.495	0	0	0
2014/10/01	R207	06/11/2014			Bond Future	7.7795	100.1072	7.8021	100.0139	0.290	0.0000	0.0000	33,691
2014/10/01	R207	06/11/2014	7.35	Put	Bond Future	1,856.8300	1.8568	1,939.1800	1.9392	4.435	0	0	0
2014/10/01	R207	06/11/2014	7.36	Call	Bond Future	62.8900	0.0629	51.2900	0.0513	(18.445)	0	0	0
2014/10/01	R207	06/11/2014	7.34	Call	Bond Future	54.9100	0.0549	44.5000	0.0445	(18.958)	0	0	0
2014/10/01	R207	06/11/2014	7.35	Call	Bond Future	58.7900	0.0588	47.7900	0.0478	(18.711)	0	0	0
2014/10/01	R207	06/11/2014	7.34	Put	Bond Future	1,895.2900	1.8953	1,978.2300	1.9782	4.376	0	0	0
2014/10/01	R207	05/02/2015	8.49	Put	Bond Future	221.4900	0.2215	235.2600	0.2353	6.217	0	0	0
2014/10/01	R207	05/02/2015			Bond Future	7.8663	98.0340	7.8909	97.9368	0.312	0.0000	0.0000	0
2014/10/01	R207	05/02/2015	8.51	Put	Bond Future	209.6100	0.2096	222.7400	0.2227	6.264	0	0	0
2014/10/01	R207	05/02/2015	8.50	Call	Bond Future	2,686.6500	2.6867	2,602.8800	2.6029	(3.118)	0	0	0
2014/10/01	R207	05/02/2015	8.51	Call	Bond Future	2,719.1600	2.7192	2,635.0700	2.6351	(3.092)	0	0	0
2014/10/01	R207	05/02/2015	8.49	Call	Bond Future	2,654.2600	2.6543	2,570.8100	2.5708	(3.144)	0	0	0
2014/10/01	R207	05/02/2015	8.50	Put	Bond Future	215.4800	0.2155	228.9300	0.2289	6.242	0	0	0
2014/10/01	R207	07/05/2015			Bond Future	7.9270	99.7241	7.9527	99.6265	0.325	0.0000	0.0000	0
2014/10/01	R207	07/05/2015	8.25	Call	Bond Future	2,023.3300	2.0233	1,957.6900	1.9577	(3.244)	0	0	0
2014/10/01	R207	07/05/2015	7.73	Call	Bond Future	957.2600	0.9573	914.4300	0.9144	(4.474)	0	0	66
2014/10/01	R207	07/05/2015	8.24	Put	Bond Future	822.3800	0.8224	854.7500	0.8547	3.936	0	0	0
2014/10/01	R207	07/05/2015	8.26	Put	Bond Future	796.9500	0.7969	828.5300	0.8285	3.963	0	0	0
2014/10/01	R207	07/05/2015	7.73	Put	Bond Future	1,706.3800	1.7064	1,761.1700	1.7612	3.211	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
2014/10/01	R207	07/05/2015	8.25	Put	Bond Future	809.5800	0.8096	841.5600	0.8416	3.950	0	0	0
2014/10/01	R207	07/05/2015	8.26	Call	Bond Future	2,047.9800	2.0480	1,981.9400	1.9819	(3.225)	0	0	0
2014/10/01	R207	07/05/2015	8.24	Call	Bond Future	1,998.8400	1.9988	1,933.5900	1.9336	(3.264)	0	0	0
2014/10/01	R207	06/08/2015	7.76	Call	Bond Future	1,220.8300	1.2208	1,173.1800	1.1732	(3.903)	0	0	0
2014/10/01	R207	06/08/2015			Bond Future	7.9519	97.9671	7.9810	97.8622	0.365	0.0000	0.0000	0
2014/10/01	R207	06/08/2015	7.74	Call	Bond Future	1,188.9900	1.1890	1,142.1300	1.1421	(3.941)	0	0	0
2014/10/01	R207	06/08/2015	7.75	Call	Bond Future	1,204.8500	1.2048	1,157.5900	1.1576	(3.922)	0	0	0
2014/10/01	R207	06/08/2015	7.46	Call	Bond Future	794.0100	0.7940	758.1200	0.7581	(4.520)	0	0	70
2014/10/01	R207	06/08/2015	7.74	Put	Bond Future	1,958.2200	1.9582	2,016.2600	2.0163	2.964	0	0	0
2014/10/01	R207	06/08/2015	7.76	Put	Bond Future	1,917.1500	1.9172	1,974.4000	1.9744	2.986	0	0	0
2014/10/01	R207	06/08/2015	7.46	Put	Bond Future	2,590.8900	2.5909	2,659.9000	2.6599	2.664	0	0	0
2014/10/01	R207	06/08/2015	7.75	Put	Bond Future	1,937.6100	1.9376	1,995.2500	1.9953	2.975	0	0	0
2014/10/01	R208	06/11/2014	7.46	Call	Bond Future	56.3400	0.0563	48.8400	0.0488	(13.312)	0	0	0
2014/10/01	R208	06/11/2014			Bond Future	7.9274	94.9560	7.9399	94.8968	0.157	0.0000	0.0000	53,508
2014/10/01	R208	06/11/2014	7.44	Call	Bond Future	48.9500	0.0489	42.2300	0.0422	(13.728)	0	0	0
2014/10/01	R208	06/11/2014	7.45	Call	Bond Future	52.5400	0.0525	45.4300	0.0454	(13.533)	0	0	0
2014/10/01	R208	06/11/2014	7.44	Put	Bond Future	2,404.0500	2.4041	2,456.4700	2.4565	2.180	0	0	0
2014/10/01	R208	06/11/2014	8.50	Put	Bond Future	37.4400	0.0374	38.1000	0.0381	1.763	0	0	1,520
2014/10/01	R208	06/11/2014	7.46	Put	Bond Future	2,313.4000	2.3134	2,365.0400	2.3650	2.232	0	0	0
2014/10/01	R208	06/11/2014	7.45	Put	Bond Future	2,358.6100	2.3586	2,410.6400	2.4106	2.206	0	0	0
2014/10/01	R208	06/11/2014	8.50	Call	Bond Future	2,714.7800	2.7148	2,656.3000	2.6563	(2.154)	0	0	0
2014/10/01	R208	05/02/2015	8.51	Call	Bond Future	2,642.3500	2.6424	2,590.1900	2.5902	(1.974)	0	0	0
2014/10/01	R208	05/02/2015			Bond Future	8.0091	96.4432	8.0227	96.3808	0.169	0.0000	0.0000	0
2014/10/01	R208	05/02/2015	8.49	Call	Bond Future	2,572.4000	2.5724	2,520.7200	2.5207	(2.009)	0	0	0
2014/10/01	R208	05/02/2015	8.51	Put	Bond Future	373.6700	0.3737	383.8700	0.3839	2.730	0	0	0
2014/10/01	R208	05/02/2015	8.50	Put	Bond Future	383.3200	0.3833	393.7600	0.3938	2.724	0	0	0
2014/10/01	R208	05/02/2015	8.49	Put	Bond Future	393.0100	0.3930	403.6900	0.4037	2.717	0	0	0
2014/10/01	R208	05/02/2015	8.50	Call	Bond Future	2,607.3700	2.6074	2,555.4500	2.5554	(1.991)	0	0	0
2014/10/01	R208	07/05/2015	8.01	Call	Bond Future	1,437.9700	1.4380	1,404.5400	1.4045	(2.325)	0	0	0
2014/10/01	R208	07/05/2015			Bond Future	8.0635	94.7030	8.0775	94.6408	0.174	0.0000	0.0000	0
2014/10/01	R208	07/05/2015	7.99	Call	Bond Future	1,394.9300	1.3949	1,362.0900	1.3621	(2.354)	0	0	0
2014/10/01	R208	07/05/2015	8.00	Call	Bond Future	1,416.0600	1.4161	1,382.9300	1.3829	(2.340)	0	0	0
2014/10/01	R208	07/05/2015	7.99	Put	Bond Future	1,722.0800	1.7221	1,751.4100	1.7514	1.703	0	0	0
2014/10/01	R208	07/05/2015	8.00	Put	Bond Future	1,698.6100	1.6986	1,727.6500	1.7276	1.710	0	0	0
2014/10/01	R208	07/05/2015	8.01	Put	Bond Future	1,675.9500	1.6759	1,704.6900	1.7047	1.715	0	0	0
2014/10/01	R208	06/08/2015			Bond Future	8.0883	96.4969	8.1043	96.4283	0.198	0.0000	0.0000	0
2014/10/01	R208	06/08/2015	8.00	Call	Bond Future	1,703.4400	1.7034	1,667.8400	1.6678	(2.090)	0	0	0
2014/10/01	R208	06/08/2015	8.01	Call	Bond Future	1,724.3400	1.7243	1,688.4800	1.6885	(2.080)	0	0	0
2014/10/01	R208	06/08/2015	8.85	Call	Bond Future	3,952.0300	3.9520	3,898.0300	3.8980	(1.366)	0	0	0
2014/10/01	R208	06/08/2015	7.99	Call	Bond Future	1,683.0400	1.6830	1,647.6800	1.6477	(2.101)	0	0	0
2014/10/01	R208	06/08/2015	8.01	Put	Bond Future	2,061.3100	2.0613	2,094.0500	2.0941	1.588	0	0	0
2014/10/01	R208	06/08/2015	8.00	Put	Bond Future	2,083.5200	2.0835	2,116.5200	2.1165	1.584	0	0	0
2014/10/01	R208	06/08/2015	7.99	Put	Bond Future	2,106.2700	2.1063	2,139.5100	2.1395	1.578	0	0	0
2014/10/01	R208	06/08/2015	8.85	Put	Bond Future	750.9900	0.7510	765.5900	0.7656	1.944	0	0	198
2014/10/01	R209	06/11/2014	9.50	Call	Bond Future	4,567.4800	4.5675	4,724.4500	4.7244	3.437	0	0	0
2014/10/01	R209	06/11/2014	8.95	Call	Bond Future	1,427.2300	1.4272	1,512.6400	1.5126	5.984	0	0	2,050

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
2014/10/01	R209	06/11/2014	8.99	Put	Bond Future	797.6200	0.7976	719.0500	0.7191	(9.851)	0	0	0
2014/10/01	R209	06/11/2014	10.00	Call	Bond Future	7,828.3200	7.8283	7,998.5600	7.9986	2.175	0	0	0
2014/10/01	R209	06/11/2014	9.05	Put	Bond Future	636.9800	0.6370	569.0100	0.5690	(10.671)	0	0	0
2014/10/01	R209	06/11/2014	9.58	Put	Bond Future	52.1400	0.0521	42.1600	0.0422	(19.141)	0	0	907
2014/10/01	R209	06/11/2014			Bond Future	8.8834	75.6856	8.8610	75.8569	(0.252)	0.0000	0.0000	28,853
2014/10/01	R209	06/11/2014	9.50	Put	Bond Future	80.6300	0.0806	66.3200	0.0663	(17.748)	0	0	5,500
2014/10/01	R209	06/11/2014	10.05	Call	Bond Future	8,147.0600	8.1471	8,317.6000	8.3176	2.093	0	0	0
2014/10/01	R209	06/11/2014	8.95	Put	Bond Future	921.7600	0.9218	835.8900	0.8359	(9.316)	0	0	0
2014/10/01	R209	06/11/2014	9.01	Put	Bond Future	740.7500	0.7408	665.7800	0.6658	(10.121)	0	0	0
2014/10/01	R209	06/11/2014	9.00	Put	Bond Future	768.6100	0.7686	691.8500	0.6919	(9.987)	0	0	0
2014/10/01	R209	06/11/2014	8.50	Call	Bond Future	226.4100	0.2264	244.3700	0.2444	7.933	0	0	5,500
2014/10/01	R209	06/11/2014	8.75	Put	Bond Future	1,745.9800	1.7460	1,624.6900	1.6247	(6.947)	0	0	0
2014/10/01	R209	06/11/2014	9.95	Call	Bond Future	7,507.4700	7.5075	7,677.3400	7.6773	2.263	0	0	0
2014/10/01	R209	06/11/2014	8.99	Call	Bond Future	1,604.2900	1.6043	1,697.0000	1.6970	5.779	0	0	0
2014/10/01	R209	06/11/2014	9.25	Call	Bond Future	2,995.4000	2.9954	3,129.0300	3.1290	4.461	0	0	0
2014/10/01	R209	06/11/2014	10.05	Put	Bond Future	2.6700	0.0027	1.9300	0.0019	(27.715)	0	0	2,050
2014/10/01	R209	06/11/2014	10.00	Put	Bond Future	3.8900	0.0039	2.8500	0.0028	(26.735)	0	0	1,640
2014/10/01	R209	06/11/2014	9.05	Call	Bond Future	1,891.9300	1.8919	1,995.2400	1.9952	5.461	0	0	2,050
2014/10/01	R209	06/11/2014	9.58	Call	Bond Future	5,090.3500	5.0904	5,251.6500	5.2516	3.169	0	0	0
2014/10/01	R209	06/11/2014	9.00	Call	Bond Future	1,650.2800	1.6503	1,744.8000	1.7448	5.728	0	0	1,640
2014/10/01	R209	06/11/2014	9.25	Put	Bond Future	276.1400	0.2761	238.4900	0.2385	(13.634)	0	0	2,200
2014/10/01	R209	06/11/2014	8.75	Call	Bond Future	716.7800	0.7168	766.7700	0.7668	6.974	0	0	2,200
2014/10/01	R209	06/11/2014	8.50	Put	Bond Future	3,243.2300	3.2432	3,089.9100	3.0899	(4.727)	0	0	0
2014/10/01	R209	06/11/2014	9.01	Call	Bond Future	1,697.3100	1.6973	1,793.6200	1.7936	5.674	0	0	0
2014/10/01	R209	06/11/2014	9.95	Put	Bond Future	5.4400	0.0054	4.0300	0.0040	(25.919)	0	0	2,050
2014/10/01	R209	05/02/2015	9.00	Put	Bond Future	1,961.5300	1.9615	1,875.6800	1.8757	(4.377)	0	0	0
2014/10/01	R209	05/02/2015			Bond Future	8.9464	76.8710	8.9236	77.0431	(0.255)	0.0000	0.0000	0
2014/10/01	R209	05/02/2015	9.25	Call	Bond Future	3,461.0600	3.4611	3,570.1900	3.5702	3.153	0	0	0
2014/10/01	R209	05/02/2015	9.26	Call	Bond Future	3,508.8900	3.5089	3,618.8800	3.6189	3.135	0	0	0
2014/10/01	R209	05/02/2015	9.25	Put	Bond Future	1,224.6600	1.2247	1,161.7000	1.1617	(5.141)	0	0	0
2014/10/01	R209	05/02/2015	9.24	Call	Bond Future	3,413.5100	3.4135	3,521.7800	3.5218	3.172	0	0	0
2014/10/01	R209	05/02/2015	9.00	Call	Bond Future	2,364.0500	2.3641	2,450.2900	2.4503	3.648	0	0	0
2014/10/01	R209	05/02/2015	9.24	Put	Bond Future	1,249.1100	1.2491	1,185.2900	1.1853	(5.109)	0	0	0
2014/10/01	R209	05/02/2015	9.26	Put	Bond Future	1,200.6000	1.2006	1,138.5000	1.1385	(5.172)	0	0	0
2014/10/01	R209	07/05/2015			Bond Future	8.9951	75.0458	8.9715	75.2218	(0.262)	0.0000	0.0000	0
2014/10/01	R209	07/05/2015	8.99	Put	Bond Future	2,964.9500	2.9650	2,874.1300	2.8741	(3.063)	0	0	0
2014/10/01	R209	07/05/2015	9.01	Put	Bond Future	2,890.4700	2.8905	2,801.0800	2.8011	(3.093)	0	0	0
2014/10/01	R209	07/05/2015	9.00	Put	Bond Future	2,927.3000	2.9273	2,837.2000	2.8372	(3.078)	0	0	0
2014/10/01	R209	07/05/2015	8.99	Call	Bond Future	2,927.0000	2.9270	3,012.2000	3.0122	2.911	0	0	0
2014/10/01	R209	07/05/2015	9.00	Call	Bond Future	2,964.0200	2.9640	3,049.9400	3.0499	2.899	0	0	0
2014/10/01	R209	07/05/2015	9.01	Call	Bond Future	3,001.7500	3.0018	3,088.3800	3.0884	2.886	0	0	0
2014/10/01	R209	06/08/2015	8.99	Put	Bond Future	3,776.2800	3.7763	3,685.3600	3.6854	(2.408)	0	0	0
2014/10/01	R209	06/08/2015			Bond Future	9.0296	76.4678	9.0060	76.6431	(0.261)	0.0000	0.0000	0
2014/10/01	R209	06/08/2015	9.01	Put	Bond Future	3,699.9900	3.7000	3,610.2100	3.6102	(2.426)	0	0	0
2014/10/01	R209	06/08/2015	9.90	Call	Bond Future	7,429.2900	7.4293	7,559.3200	7.5593	1.750	0	0	0
2014/10/01	R209	06/08/2015	9.00	Call	Bond Future	3,518.2200	3.5182	3,603.1400	3.6031	2.414	0	0	0
2014/10/01	R209	06/08/2015	9.01	Call	Bond Future	3,554.7500	3.5548	3,640.2400	3.6402	2.405	0	0	0
2014/10/01	R209	06/08/2015	8.99	Call	Bond Future	3,482.1700	3.4822	3,566.5200	3.5665	2.422	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
2014/10/01	R209	06/08/2015	9.00	Put	Bond Future	3,737.8400		3.7378	3,647.4900	3.6475	(2.417)	0	0	0
2014/10/01	R209	06/08/2015	9.90	Put	Bond Future	1,386.8400		1.3868	1,341.6000	1.3416	(3.262)	0	0	2,914
2014/10/01	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R210	06/11/2014			Bond Future	172.7669		172.7669	172.8425	172.8425	0.044	0.0000	0.0000	642
2014/10/01	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R210	06/11/2014	169.00	Call	Bond Future	3,766.8900		3.7669	3,842.4800	3.8425	2.007	0	0	0
2014/10/01	R210	06/11/2014	169.01	Call	Bond Future	3,756.8900		3.7569	3,832.4800	3.8325	2.012	0	0	0
2014/10/01	R210	06/11/2014	168.99	Call	Bond Future	3,776.8900		3.7769	3,852.4800	3.8525	2.001	0	0	0
2014/10/01	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R210	05/02/2015			Bond Future	175.4940		175.4940	175.5667	175.5667	0.041	0.0000	0.0000	0
2014/10/01	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R210	05/02/2015	175.01	Call	Bond Future	484.0000		0.4840	556.6500	0.5566	15.010	0	0	0
2014/10/01	R210	05/02/2015	174.99	Call	Bond Future	504.0000		0.5040	576.6500	0.5766	14.415	0	0	0
2014/10/01	R210	05/02/2015	175.00	Call	Bond Future	494.0000		0.4940	566.6500	0.5666	14.706	0	0	0
2014/10/01	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R211	06/11/2014	130.00	Call	Bond Future	2,449.5400		2.4495	2,496.4500	2.4965	1.915	0	0	0
2014/10/01	R211	06/11/2014	130.01	Call	Bond Future	2,439.5400		2.4395	2,486.4500	2.4865	1.923	0	0	0
2014/10/01	R211	06/11/2014			Bond Future	132.4495		132.4495	132.4965	132.4965	0.035	0.0000	0.0000	1,120
2014/10/01	R211	06/11/2014	129.99	Call	Bond Future	2,459.5400		2.4595	2,506.4500	2.5065	1.907	0	0	0
2014/10/01	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R211	05/02/2015			Bond Future	132.9346		132.9346	132.9787	132.9787	0.033	0.0000	0.0000	0
2014/10/01	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R211	05/02/2015	132.99	Put	Bond Future	55.3700		0.0554	11.2600	0.0113	(79.664)	0	0	0
2014/10/01	R211	05/02/2015	133.01	Put	Bond Future	75.3700		0.0754	31.2600	0.0313	(58.525)	0	0	0
2014/10/01	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R211	05/02/2015	133.00	Put	Bond Future	65.3700		0.0654	21.2600	0.0213	(67.477)	0	0	0
2014/10/01	R212	06/11/2014			Bond Future	136.8972		136.8972	136.9556	136.9556	0.043	0.0000	0.0000	14,864
2014/10/01	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R212	06/11/2014	135.00	Call	Bond Future	1,897.1900		1.8972	1,955.5800	1.9556	3.078	0	0	0
2014/10/01	R212	06/11/2014	135.01	Call	Bond Future	1,887.1900		1.8872	1,945.5800	1.9456	3.094	0	0	0
2014/10/01	R212	06/11/2014	134.99	Call	Bond Future	1,907.1900		1.9072	1,965.5800	1.9656	3.062	0	0	0
2014/10/01	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R212	05/02/2015			Bond Future	137.2958		137.2958	137.3514	137.3514	0.041	0.0000	0.0000	0
2014/10/01	R212	05/02/2015	137.99	Put	Bond Future	694.2300		0.6942	638.6100	0.6386	(8.012)	0	0	0
2014/10/01	R212	05/02/2015	138.01	Put	Bond Future	714.2300		0.7142	658.6100	0.6586	(7.787)	0	0	0
2014/10/01	R212	05/02/2015	138.00	Put	Bond Future	704.2300		0.7042	648.6100	0.6486	(7.898)	0	0	0
2014/10/01	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R212	05/02/2015	138.00	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	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
2014/10/01	R213	06/11/2014	8.84	Call	Bond Future	1,498.2200		1.4982	1,564.2500	1.5643	4.407	0	0	0
2014/10/01	R213	06/11/2014	8.85	Put	Bond Future	831.8600		0.8319	764.6600	0.7647	(8.078)	0	0	0
2014/10/01	R213	06/11/2014			Bond Future	8.7564		86.2769	8.7388	86.4116	(0.201)	0.0000	0.0000	28,658
2014/10/01	R213	06/11/2014	8.85	Call	Bond Future	1,543.3500		1.5434	1,610.8300	1.6108	4.372	0	0	0
2014/10/01	R213	06/11/2014	8.86	Call	Bond Future	1,589.1900		1.5892	1,658.1200	1.6581	4.337	0	0	0
2014/10/01	R213	06/11/2014	8.84	Put	Bond Future	862.3400		0.8623	793.6900	0.7937	(7.961)	0	0	0
2014/10/01	R213	06/11/2014	8.86	Put	Bond Future	802.1800		0.8022	736.4300	0.7364	(8.196)	0	0	0
2014/10/01	R213	05/02/2015	9.26	Put	Bond Future	928.0000		0.9280	885.5200	0.8855	(4.578)	0	0	0
2014/10/01	R213	05/02/2015			Bond Future	8.8261		87.6282	8.8083	87.7628	(0.202)	0.0000	0.0000	0
2014/10/01	R213	05/02/2015	9.25	Put	Bond Future	947.7300		0.9477	904.6100	0.9046	(4.550)	0	0	0
2014/10/01	R213	05/02/2015	9.24	Put	Bond Future	967.8000		0.9678	924.0400	0.9240	(4.522)	0	0	0
2014/10/01	R213	05/02/2015	9.25	Call	Bond Future	4,057.0000		4.0570	4,148.5300	4.1485	2.256	0	0	0
2014/10/01	R213	05/02/2015	9.26	Call	Bond Future	4,108.6200		4.1086	4,200.7900	4.2008	2.243	0	0	0
2014/10/01	R213	05/02/2015	9.24	Call	Bond Future	4,005.6300		4.0056	4,096.5200	4.0965	2.269	0	0	0
2014/10/01	R213	07/05/2015	8.74	Call	Bond Future	2,401.9600		2.4020	2,459.5200	2.4595	2.396	0	0	0
2014/10/01	R213	07/05/2015	8.75	Put	Bond Future	3,383.4900		3.3835	3,303.5100	3.3035	(2.364)	0	0	0
2014/10/01	R213	07/05/2015			Bond Future	8.8763		85.5907	8.8578	85.7288	(0.209)	0.0000	0.0000	0
2014/10/01	R213	07/05/2015	8.75	Call	Bond Future	2,435.5000		2.4355	2,493.6400	2.4936	2.387	0	0	0
2014/10/01	R213	07/05/2015	8.76	Call	Bond Future	2,469.3200		2.4693	2,528.0200	2.5280	2.377	0	0	0
2014/10/01	R213	07/05/2015	8.74	Put	Bond Future	3,425.6500		3.4256	3,345.0900	3.3451	(2.352)	0	0	0
2014/10/01	R213	07/05/2015	8.76	Put	Bond Future	3,341.7100		3.3417	3,262.2900	3.2623	(2.377)	0	0	0
2014/10/01	R214	06/11/2014	9.20	Call	Bond Future	2,338.2700		2.3383	2,456.6300	2.4566	5.062	0	0	2,500
2014/10/01	R214	06/11/2014	9.64	Call	Bond Future	5,116.8900		5.1169	5,283.3700	5.2834	3.254	0	0	0
2014/10/01	R214	06/11/2014			Bond Future	8.9688		76.4879	8.9464	76.6670	(0.250)	0.0000	0.0000	6,069
2014/10/01	R214	06/11/2014	9.20	Put	Bond Future	533.1600		0.5332	472.4500	0.4724	(11.387)	0	0	0
2014/10/01	R214	06/11/2014	9.65	Call	Bond Future	5,184.2300		5.1842	5,351.2500	5.3513	3.222	0	0	0
2014/10/01	R214	06/11/2014	9.66	Call	Bond Future	5,251.6200		5.2516	5,419.1600	5.4192	3.190	0	0	0
2014/10/01	R214	06/11/2014	9.80	Call	Bond Future	6,196.4400		6.1964	6,369.5200	6.3695	2.793	0	0	0
2014/10/01	R214	06/11/2014	9.64	Put	Bond Future	68.9700		0.0690	56.3800	0.0564	(18.254)	0	0	0
2014/10/01	R214	06/11/2014	9.66	Put	Bond Future	62.0300		0.0620	50.5000	0.0505	(18.588)	0	0	0
2014/10/01	R214	06/11/2014	9.65	Put	Bond Future	65.4200		0.0654	53.3700	0.0534	(18.419)	0	0	0
2014/10/01	R214	06/11/2014	9.80	Put	Bond Future	28.5600		0.0286	22.5700	0.0226	(20.973)	0	0	2,500
2014/10/01	R214	05/02/2015	9.50	Call	Bond Future	4,476.2600		4.4763	4,603.5800	4.6036	2.844	0	0	0
2014/10/01	R214	05/02/2015			Bond Future	9.0330		77.6859	9.0102	77.8659	(0.253)	0.0000	0.0000	0
2014/10/01	R214	05/02/2015	9.51	Call	Bond Future	4,529.5300		4.5295	4,657.6400	4.6576	2.828	0	0	0
2014/10/01	R214	05/02/2015	9.49	Call	Bond Future	4,423.2000		4.4232	4,549.7400	4.5497	2.861	0	0	0
2014/10/01	R214	05/02/2015	9.50	Put	Bond Future	945.8100		0.9458	893.1300	0.8931	(5.570)	0	0	0
2014/10/01	R214	05/02/2015	9.49	Put	Bond Future	965.4200		0.9654	911.9600	0.9120	(5.537)	0	0	0
2014/10/01	R214	05/02/2015	9.51	Put	Bond Future	926.5300		0.9265	874.6400	0.8746	(5.600)	0	0	0
2014/10/01	R214	07/05/2015			Bond Future	9.0802		75.7306	9.0566	75.9147	(0.260)	0.0000	0.0000	0
2014/10/01	R214	07/05/2015	9.15	Call	Bond Future	3,398.4400		3.3984	3,493.1300	3.4931	2.786	0	0	0
2014/10/01	R214	07/05/2015	9.16	Call	Bond Future	3,439.2400		3.4392	3,534.6500	3.5346	2.774	0	0	0
2014/10/01	R214	07/05/2015	9.14	Put	Bond Future	2,894.0000		2.8940	2,803.8100	2.8038	(3.116)	0	0	0
2014/10/01	R214	07/05/2015	9.16	Put	Bond Future	2,821.2700		2.8213	2,732.5200	2.7325	(3.146)	0	0	0
2014/10/01	R214	07/05/2015	9.15	Put	Bond Future	2,857.4500		2.8575	2,767.9800	2.7680	(3.131)	0	0	0
2014/10/01	R214	07/05/2015	9.14	Call	Bond Future	3,357.8800		3.3579	3,451.8500	3.4519	2.798	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
2014/10/01	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	06/11/2014			Bond Future	9.0246	98.8356	9.0021	99.0662	(0.249)	0.0000	0.0000	29,770
2014/10/01	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	06/11/2014	9.72	Call	Bond Future	6,676.4200	6.6764	6,907.0600	6.9071	3.455	0	0	0
2014/10/01	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	06/11/2014	9.73	Call	Bond Future	6,766.3900	6.7664	6,997.0300	6.9970	3.409	0	0	0
2014/10/01	R248	06/11/2014	9.74	Call	Bond Future	6,856.2000	6.8562	7,086.8400	7.0868	3.364	0	0	0
2014/10/01	R248	05/02/2015			Bond Future	9.0905	100.3836	9.0676	100.6155	(0.252)	0.0000	0.0000	1,277
2014/10/01	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	05/02/2015	9.50	Call	Bond Future	3,980.1200	3.9801	4,212.0100	4.2120	5.826	0	0	0
2014/10/01	R248	05/02/2015	9.51	Call	Bond Future	4,073.6400	4.0736	4,305.5300	4.3055	5.692	0	0	0
2014/10/01	R248	05/02/2015	9.49	Call	Bond Future	3,886.4200	3.8864	4,118.3100	4.1183	5.967	0	0	0
2014/10/01	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	07/05/2015			Bond Future	9.1394	97.6792	9.1157	97.9163	(0.259)	0.0000	0.0000	0
2014/10/01	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/01	R248	07/05/2015	9.26	Call	Bond Future	1,191.9000	1.1919	1,429.0000	1.4290	19.893	0	0	0
2014/10/01	R248	07/05/2015	9.24	Call	Bond Future	996.1000	0.9961	1,233.2000	1.2332	23.803	0	0	0
2014/10/01	R248	07/05/2015	9.25	Call	Bond Future	1,094.0900	1.0941	1,331.1900	1.3312	21.671	0	0	0

**Total**

**450520**