



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/05/2014 TO 02/05/2014

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
2014/05/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/02	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	2025	08/05/2014			Bond Future	114.7099	114.7099	114.7685	114.7685	0.051	0.0000	0.0000	0
2014/05/02	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	08/05/2014	111.01	Call	Bond Future	3,699.8900	3.6999	3,758.5500	3.7586	1.585	0	0	0
2014/05/02	2025	08/05/2014	110.99	Call	Bond Future	3,719.8900	3.7199	3,778.5500	3.7786	1.577	0	0	0
2014/05/02	2025	08/05/2014	111.00	Call	Bond Future	3,709.8900	3.7099	3,768.5500	3.7686	1.581	0	0	0
2014/05/02	2025	07/08/2014	109.01	Call	Bond Future	6,226.5100	6.2265	6,282.9600	6.2830	0.907	0	0	0
2014/05/02	2025	07/08/2014			Bond Future	115.2365	115.2365	115.2930	115.2930	0.049	0.0000	0.0000	0
2014/05/02	2025	07/08/2014	108.99	Call	Bond Future	6,246.5100	6.2465	6,302.9600	6.3030	0.904	0	0	0
2014/05/02	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	07/08/2014	109.00	Call	Bond Future	6,236.5100	6.2365	6,292.9600	6.2930	0.905	0	0	0
2014/05/02	2025	06/11/2014	117.01	Call	Bond Future	0.0000	0.0000	53.8400	0.0538	100.000	0	0	0
2014/05/02	2025	06/11/2014			Bond Future	117.0065	117.0065	117.0638	117.0638	0.049	0.0000	0.0000	0
2014/05/02	2025	06/11/2014	116.99	Call	Bond Future	16.5200	0.0165	73.8400	0.0738	346.973	0	0	0
2014/05/02	2025	06/11/2014	117.01	Put	Bond Future	3.4800	0.0035	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2025	06/11/2014	117.00	Call	Bond Future	6.5200	0.0065	63.8400	0.0638	879.141	0	0	0
2014/05/02	2030	08/05/2014			Bond Future	8.9375	94.3967	8.9204	94.5323	(0.192)	0.0000	0.0000	1,970
2014/05/02	2030	08/05/2014	9.00	Call	Bond Future	490.3900	0.4904	626.0400	0.6260	27.662	0	0	0
2014/05/02	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	08/05/2014	9.01	Call	Bond Future	568.5700	0.5686	704.2200	0.7042	23.858	0	0	0
2014/05/02	2030	08/05/2014	8.99	Call	Bond Future	412.1200	0.4121	547.7700	0.5478	32.915	0	0	0
2014/05/02	2030	07/08/2014	8.99	Put	Bond Future	328.6700	0.3287	193.5900	0.1936	(41.099)	0	0	0
2014/05/02	2030	07/08/2014			Bond Future	9.0324	91.7406	9.0149	91.8756	(0.193)	0.0000	0.0000	4,431
2014/05/02	2030	07/08/2014	9.01	Put	Bond Future	173.3200	0.1733	38.2400	0.0382	(77.937)	0	0	0
2014/05/02	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	07/08/2014	9.00	Put	Bond Future	250.9500	0.2509	115.8700	0.1159	(53.827)	0	0	0
2014/05/02	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	06/11/2014			Bond Future	9.1144	93.1396	9.0964	93.2767	(0.197)	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
2014/05/02	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	06/11/2014	8.99	Put	Bond Future	953.6700	0.9537	816.6000	0.8166	(14.373)	0	0	0
2014/05/02	2030	06/11/2014	9.01	Put	Bond Future	799.3400	0.7993	662.2700	0.6623	(17.148)	0	0	0
2014/05/02	2030	06/11/2014	9.00	Put	Bond Future	876.4600	0.8765	739.3900	0.7394	(15.639)	0	0	0
2014/05/02	2030	05/02/2015			Bond Future	9.1943	90.6080	9.1756	90.7480	(0.203)	0.0000	0.0000	0
2014/05/02	2030	05/02/2015	9.25	Call	Bond Future	415.5200	0.4155	555.4900	0.5555	33.686	0	0	0
2014/05/02	2030	05/02/2015	9.24	Call	Bond Future	341.1200	0.3411	481.0900	0.4811	41.032	0	0	0
2014/05/02	2030	05/02/2015	9.26	Call	Bond Future	489.8300	0.4898	629.8000	0.6298	28.575	0	0	0
2014/05/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	08/05/2014			Bond Future	9.1070	96.5876	9.0900	96.7425	(0.187)	0.0000	0.0000	4,046
2014/05/02	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	08/05/2014	9.38	Call	Bond Future	2,429.0800	2.4291	2,584.0500	2.5840	6.380	0	0	0
2014/05/02	2037	08/05/2014	9.39	Call	Bond Future	2,516.1400	2.5161	2,671.1100	2.6711	6.159	0	0	0
2014/05/02	2037	08/05/2014	9.37	Call	Bond Future	2,341.8800	2.3419	2,496.8500	2.4969	6.617	0	0	0
2014/05/02	2037	07/08/2014	9.06	Put	Bond Future	1,222.3900	1.2224	1,067.7000	1.0677	(12.655)	0	0	0
2014/05/02	2037	07/08/2014			Bond Future	9.1954	93.7123	9.1781	93.8670	(0.188)	0.0000	0.0000	9,948
2014/05/02	2037	07/08/2014	9.05	Put	Bond Future	1,313.6900	1.3137	1,159.0000	1.1590	(11.775)	0	0	0
2014/05/02	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	07/08/2014	9.04	Put	Bond Future	1,405.1300	1.4051	1,250.4400	1.2504	(11.009)	0	0	0
2014/05/02	2037	06/11/2014	9.69	Call	Bond Future	3,567.9500	3.5680	3,725.0100	3.7250	4.402	0	0	0
2014/05/02	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	06/11/2014			Bond Future	9.2719	95.1415	9.2541	95.2985	(0.192)	0.0000	0.0000	0
2014/05/02	2037	06/11/2014	9.70	Call	Bond Future	3,650.5600	3.6506	3,807.6200	3.8076	4.302	0	0	0
2014/05/02	2037	06/11/2014	9.71	Call	Bond Future	3,733.0500	3.7331	3,890.1100	3.8901	4.207	0	0	0
2014/05/02	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	05/02/2015			Bond Future	9.3463	92.3913	9.3279	92.5514	(0.197)	0.0000	0.0000	0
2014/05/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2037	05/02/2015	9.50	Call	Bond Future	1,318.2100	1.3182	1,478.3800	1.4784	12.151	0	0	0
2014/05/02	2037	05/02/2015	9.51	Call	Bond Future	1,402.9500	1.4029	1,563.1200	1.5631	11.417	0	0	0
2014/05/02	2037	05/02/2015	9.49	Call	Bond Future	1,233.3400	1.2333	1,393.5100	1.3935	12.987	0	0	0
2014/05/02	2038	08/05/2014			Bond Future	117.0274	117.0274	117.3052	117.3052	0.237	0.0000	0.0000	19
2014/05/02	2038	08/05/2014	109.00	Call	Bond Future	8,027.4200	8.0274	8,305.1800	8.3052	3.460	0	0	0
2014/05/02	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	08/05/2014	109.01	Call	Bond Future	8,017.4200	8.0174	8,295.1800	8.2952	3.464	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
2014/05/02	2038	08/05/2014	108.99	Call	Bond Future	8,037.4200	8.0374	8,315.1800	8.3152	3.456	0	0	0
2014/05/02	2038	07/08/2014			Bond Future	117.4463	117.4463	117.7249	117.7249	0.237	0.0000	0.0000	334
2014/05/02	2038	07/08/2014	106.00	Call	Bond Future	11,446.2500	11.4463	11,724.8600	11.7249	2.434	0	0	0
2014/05/02	2038	07/08/2014	106.01	Call	Bond Future	11,436.2500	11.4363	11,714.8600	11.7149	2.436	0	0	0
2014/05/02	2038	07/08/2014	105.99	Call	Bond Future	11,456.2500	11.4563	11,734.8600	11.7349	2.432	0	0	0
2014/05/02	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	06/11/2014	120.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	06/11/2014			Bond Future	119.2502	119.2502	119.5331	119.5331	0.237	0.0000	0.0000	0
2014/05/02	2038	06/11/2014	119.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2038	06/11/2014	120.00	Put	Bond Future	749.7500	0.7497	466.8600	0.4669	(37.731)	0	0	0
2014/05/02	2038	06/11/2014	120.01	Put	Bond Future	759.7500	0.7597	476.8600	0.4769	(37.235)	0	0	0
2014/05/02	2038	06/11/2014	119.99	Put	Bond Future	739.7500	0.7397	456.8600	0.4569	(38.241)	0	0	0
2014/05/02	2038	06/11/2014	120.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	08/05/2014			Bond Future	114.7343	114.7343	116.3534	116.3534	1.411	0.0000	0.0000	0
2014/05/02	2046	08/05/2014	104.35	Call	Bond Future	10,384.3200	10.3843	12,003.3600	12.0034	15.591	0	0	0
2014/05/02	2046	08/05/2014	104.36	Call	Bond Future	10,374.3200	10.3743	11,993.3600	11.9934	15.606	0	0	0
2014/05/02	2046	08/05/2014	104.34	Call	Bond Future	10,394.3200	10.3943	12,013.3600	12.0134	15.576	0	0	0
2014/05/02	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	07/08/2014			Bond Future	116.3914	116.3914	118.0303	118.0303	1.408	0.0000	0.0000	5,218
2014/05/02	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	07/08/2014	104.44	Call	Bond Future	11,951.3600	11.9514	13,590.2900	13.5903	13.713	0	0	0
2014/05/02	2046	07/08/2014	104.45	Call	Bond Future	11,941.3600	11.9414	13,580.2900	13.5803	13.725	0	0	0
2014/05/02	2046	07/08/2014	104.43	Call	Bond Future	11,961.3600	11.9614	13,600.2900	13.6003	13.702	0	0	0
2014/05/02	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	06/11/2014	104.45	Call	Bond Future	12,383.2300	12.3832	14,047.4100	14.0474	13.439	0	0	0
2014/05/02	2046	06/11/2014			Bond Future	116.8332	116.8332	118.4974	118.4974	1.424	0.0000	0.0000	0
2014/05/02	2046	06/11/2014	104.43	Call	Bond Future	12,403.2300	12.4032	14,067.4100	14.0674	13.417	0	0	0
2014/05/02	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2046	06/11/2014	104.44	Call	Bond Future	12,393.2300	12.3932	14,057.4100	14.0574	13.428	0	0	0
2014/05/02	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2050	08/05/2014			Bond Future	124.6850	124.6850	124.7514	124.7514	0.053	0.0000	0.0000	400
2014/05/02	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2050	08/05/2014	114.99	Call	Bond Future	9,694.9800	9.6950	9,761.4100	9.7614	0.685	0	0	0
2014/05/02	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2050	08/05/2014	115.00	Call	Bond Future	9,684.9800	9.6850	9,751.4100	9.7514	0.686	0	0	0
2014/05/02	2050	08/05/2014	115.01	Call	Bond Future	9,674.9800	9.6750	9,741.4100	9.7414	0.687	0	0	0
2014/05/02	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2050	07/08/2014			Bond Future	125.0740	125.0740	125.1383	125.1383	0.051	0.0000	0.0000	1,300
2014/05/02	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2014/05/02	2050	07/08/2014	111.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2014/05/02	2050	07/08/2014	112.00	Call	Bond Future	13,074.0400		13.0740	13,138.3000	13.1383	0.492	0	0	0
2014/05/02	2050	07/08/2014	112.01	Call	Bond Future	13,064.0400		13.0640	13,128.3000	13.1283	0.492	0	0	0
2014/05/02	2050	07/08/2014	111.99	Call	Bond Future	13,084.0400		13.0840	13,148.3000	13.1483	0.491	0	0	0
2014/05/02	2050	06/11/2014			Bond Future	126.9951		126.9951	127.0603	127.0603	0.051	0.0000	0.0000	0
2014/05/02	2050	06/11/2014	126.00	Call	Bond Future	995.1200		0.9951	1,060.3000	1.0603	6.550	0	0	0
2014/05/02	2050	06/11/2014	126.01	Call	Bond Future	985.1200		0.9851	1,050.3000	1.0503	6.616	0	0	0
2014/05/02	2050	06/11/2014	125.99	Call	Bond Future	1,005.1200		1.0051	1,070.3000	1.0703	6.485	0	0	0
2014/05/02	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	AL12	08/05/2014			Index Future	483.4000		483.4000	483.3690	483.3690	(0.006)	0.0000	0.0000	0
2014/05/02	AL12	07/08/2014			Index Future	490.3220		490.3220	490.2770	490.2770	(0.009)	0.0000	0.0000	0
2014/05/02	AL12	06/11/2014			Index Future	497.7940		497.7940	497.7490	497.7490	(0.009)	0.0000	0.0000	0
2014/05/02	AL12	05/02/2015			Index Future	505.6750		505.6750	505.6320	505.6320	(0.009)	0.0000	0.0000	0
2014/05/02	AL37	08/05/2014			Index Future	413.8470		413.8470	413.8080	413.8080	(0.009)	0.0000	0.0000	0
2014/05/02	AL37	07/08/2014			Index Future	419.7730		419.7730	419.7230	419.7230	(0.012)	0.0000	0.0000	0
2014/05/02	AL37	06/11/2014			Index Future	426.1700		426.1700	426.1190	426.1190	(0.012)	0.0000	0.0000	0
2014/05/02	AL7T	08/05/2014			Index Future	485.5990		485.5990	485.5650	485.5650	(0.007)	0.0000	0.0000	0
2014/05/02	AL7T	07/08/2014			Index Future	492.5530		492.5530	492.5050	492.5050	(0.010)	0.0000	0.0000	1
2014/05/02	AL7T	06/11/2014			Index Future	500.0590		500.0590	500.0100	500.0100	(0.010)	0.0000	0.0000	0
2014/05/02	ALBI	08/05/2014			Index Future	442.5140		442.5140	442.4790	442.4790	(0.008)	0.0000	0.0000	260
2014/05/02	ALBI	07/08/2014			Index Future	448.8510		448.8510	448.8030	448.8030	(0.011)	0.0000	0.0000	443
2014/05/02	ALBI	06/11/2014			Index Future	455.6910		455.6910	455.6420	455.6420	(0.011)	0.0000	0.0000	0
2014/05/02	ALBI	05/02/2015			Index Future	462.9050		462.9050	462.8590	462.8590	(0.010)	0.0000	0.0000	0
2014/05/02	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C038	31/01/2038			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
2014/05/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/02	EL28	08/05/2014	114.01	Call	Bond Future	5,823.3700	5.8234	5,886.7500	5.8867	1.088	0	0	0
2014/05/02	EL28	08/05/2014			Bond Future	119.8334	119.8334	119.8967	119.8967	0.053	0.0000	0.0000	0
2014/05/02	EL28	08/05/2014	113.99	Call	Bond Future	5,843.3700	5.8434	5,906.7500	5.9067	1.085	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
2014/05/02	EL28	08/05/2014	114.00	Call	Bond Future	5,833.3700		5.8334	5,896.7500	5.8967	1.087	0	0	0
2014/05/02	EL28	08/05/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	EL28	08/05/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	EL28	08/05/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	EL28	07/08/2014	114.00	Call	Bond Future	7,563.8900		7.5639	7,625.0100	7.6250	0.808	0	0	0
2014/05/02	EL28	07/08/2014			Bond Future	121.5639		121.5639	121.6250	121.6250	0.050	0.0000	0.0000	0
2014/05/02	EL28	07/08/2014	114.01	Call	Bond Future	7,553.8900		7.5539	7,615.0100	7.6150	0.809	0	0	0
2014/05/02	EL28	07/08/2014	113.99	Call	Bond Future	7,573.8900		7.5739	7,635.0100	7.6350	0.807	0	0	0
2014/05/02	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	EL28	06/11/2014	122.01	Put	Bond Future	60.6100		0.0606	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	EL28	06/11/2014			Bond Future	121.9494		121.9494	122.0114	122.0114	0.051	0.0000	0.0000	0
2014/05/02	EL28	06/11/2014	122.00	Put	Bond Future	50.6100		0.0506	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	EL28	06/11/2014	121.99	Put	Bond Future	40.6100		0.0406	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	EL28	06/11/2014	122.00	Call	Bond Future	0.0000		0.0000	11.3700	0.0114	100.000	0	0	0
2014/05/02	EL28	06/11/2014	122.01	Call	Bond Future	0.0000		0.0000	1.3700	0.0014	100.000	0	0	0
2014/05/02	EL28	06/11/2014	121.99	Call	Bond Future	0.0000		0.0000	21.3700	0.0214	100.000	0	0	0
2014/05/02	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	08/05/2014	9.55	Put	Bond Future	1,103.9300		1.1039	975.6300	0.9756	(11.622)	0	0	0
2014/05/02	ES33	08/05/2014			Bond Future	9.6983		82.1470	9.6809	82.2753	(0.179)	0.0000	0.0000	6,220
2014/05/02	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	08/05/2014	9.54	Put	Bond Future	1,179.2200		1.1792	1,050.9200	1.0509	(10.880)	0	0	0
2014/05/02	ES33	08/05/2014	9.56	Put	Bond Future	1,028.7400		1.0287	900.4400	0.9004	(12.472)	0	0	0
2014/05/02	ES33	07/08/2014			Bond Future	9.8039		83.3231	9.7863	83.4509	(0.180)	0.0000	0.0000	6,220
2014/05/02	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	07/08/2014	10.14	Call	Bond Future	2,376.3700		2.3764	2,504.2600	2.5043	5.382	0	0	0
2014/05/02	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	07/08/2014	10.15	Call	Bond Future	2,445.4000		2.4454	2,573.2900	2.5733	5.230	0	0	0
2014/05/02	ES33	07/08/2014	10.16	Call	Bond Future	2,514.3300		2.5143	2,642.2200	2.6422	5.086	0	0	0
2014/05/02	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	06/11/2014			Bond Future	9.9051		80.8076	9.8869	80.9375	(0.184)	0.0000	0.0000	0
2014/05/02	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	06/11/2014	10.29	Call	Bond Future	2,667.2300		2.6672	2,797.0900	2.7971	4.869	0	0	0
2014/05/02	ES33	06/11/2014	10.30	Call	Bond Future	2,734.6800		2.7347	2,864.5400	2.8645	4.749	0	0	0
2014/05/02	ES33	06/11/2014	10.31	Call	Bond Future	2,802.0300		2.8020	2,931.8900	2.9319	4.634	0	0	0
2014/05/02	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	ES33	05/02/2015	10.00	Call	Bond Future	0.0000		0.0000	93.4000	0.0934	100.000	0	0	0
2014/05/02	ES33	05/02/2015			Bond Future	10.0056		82.0880	9.9867	82.2205	(0.189)	0.0000	0.0000	0
2014/05/02	ES33	05/02/2015	10.01	Call	Bond Future	30.8400		0.0308	163.3600	0.1634	429.702	0	0	0
2014/05/02	ES33	05/02/2015	9.99	Call	Bond Future	0.0000		0.0000	23.3500	0.0234	100.000	0	0	0
2014/05/02	ES33	05/02/2015	10.00	Put	Bond Future	39.1200		0.0391	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	ES33	05/02/2015	9.99	Put	Bond Future	109.1700		0.1092	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	ES33	05/02/2015	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/02	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	08/05/2014			GOVI	441.3660	441.3660	441.3280	441.3280	(0.009)	0.0000	0.0000	261
2014/05/02	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	08/05/2014	441.99	Put	GOVI	6,240.0000	0.6240	6,620.0000	0.6620	6.090	0	0	0
2014/05/02	GOVI	08/05/2014	442.01	Put	GOVI	6,440.0000	0.6440	6,820.0000	0.6820	5.901	0	0	0
2014/05/02	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	08/05/2014	442.00	Put	GOVI	6,340.0000	0.6340	6,720.0000	0.6720	5.994	0	0	0
2014/05/02	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	07/08/2014			GOVI	447.6860	447.6860	447.6360	447.6360	(0.011)	0.0000	0.0000	278
2014/05/02	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	07/08/2014	459.99	Put	GOVI	123,040.0000	12.3040	123,540.0000	12.3540	0.406	0	0	0
2014/05/02	GOVI	07/08/2014	460.01	Put	GOVI	123,240.0000	12.3240	123,740.0000	12.3740	0.406	0	0	0
2014/05/02	GOVI	07/08/2014	460.00	Put	GOVI	123,140.0000	12.3140	123,640.0000	12.3640	0.406	0	0	0
2014/05/02	GOVI	06/11/2014	449.01	Call	GOVI	54,990.0000	5.4990	54,480.0000	5.4480	(0.927)	0	0	0
2014/05/02	GOVI	06/11/2014			GOVI	454.5090	454.5090	454.4580	454.4580	(0.011)	0.0000	0.0000	0
2014/05/02	GOVI	06/11/2014	448.99	Call	GOVI	55,190.0000	5.5190	54,680.0000	5.4680	(0.924)	0	0	0
2014/05/02	GOVI	06/11/2014	449.00	Call	GOVI	55,090.0000	5.5090	54,580.0000	5.4580	(0.926)	0	0	0
2014/05/02	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	05/02/2015	459.99	Call	GOVI	17,140.0000	1.7140	16,660.0000	1.6660	(2.800)	0	0	0
2014/05/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	05/02/2015			GOVI	461.7040	461.7040	461.6560	461.6560	(0.010)	0.0000	0.0000	0
2014/05/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	GOVI	05/02/2015	460.00	Call	GOVI	17,040.0000	1.7040	16,560.0000	1.6560	(2.817)	0	0	0
2014/05/02	GOVI	05/02/2015	460.01	Call	GOVI	16,940.0000	1.6940	16,460.0000	1.6460	(2.834)	0	0	0
2014/05/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/02	ICAA	08/05/2014			Can-Do Interest Rate	140.2279	140.2279	140.3303	140.3303	0.073	0.0000	0.0000	635
2014/05/02	IGOV	08/05/2014			Index Future	208.9970	208.9970	208.9330	208.9330	(0.031)	0.0000	0.0000	153
2014/05/02	IGOV	07/08/2014			Index Future	212.0160	212.0160	211.9460	211.9460	(0.033)	0.0000	0.0000	1,199
2014/05/02	IGOV	06/11/2014			Index Future	215.2730	215.2730	215.2010	215.2010	(0.033)	0.0000	0.0000	0
2014/05/02	IGOV	05/02/2015			Index Future	218.7060	218.7060	218.6350	218.6350	(0.032)	0.0000	0.0000	0
2014/05/02	ILBI	08/05/2014			Index Future	567.0950	567.0950	566.9210	566.9210	(0.031)	0.0000	0.0000	0
2014/05/02	ILBI	07/08/2014			Index Future	575.2390	575.2390	575.0600	575.0600	(0.031)	0.0000	0.0000	210
2014/05/02	ILBI	06/11/2014			Index Future	584.1080	584.1080	583.9210	583.9210	(0.032)	0.0000	0.0000	0
2014/05/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	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
2014/05/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/02	JBAF	21/05/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	2,000
2014/05/02	JBAF	18/06/2014			Jibar Tradeable Future	6.0400	93.9600	6.0400	93.9600	0.000	0.0000	0.0000	2,000
2014/05/02	JBAF	16/07/2014			Jibar Tradeable Future	6.1200	93.8800	6.1200	93.8800	0.000	0.0000	0.0000	800
2014/05/02	JBAF	20/08/2014			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2014/05/02	JBAF	17/09/2014			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	1,000
2014/05/02	JBAF	15/10/2014			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	0
2014/05/02	JBAF	17/12/2014			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2014/05/02	JBAF	18/03/2015			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,850
2014/05/02	JBAF	17/06/2015			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	5,000
2014/05/02	JBAF	16/09/2015			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2014/05/02	JBAF	15/12/2015			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2014/05/02	JBAF	16/03/2016			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2014/05/02	R023	08/05/2014			Bond Future	8.3180	98.0445	8.2957	98.1790	(0.268)	0.0000	0.0000	11,046
2014/05/02	R023	08/05/2014	7.60	Call	Bond Future	0.1800	0.0002	0.0300	0.0000	(83.333)	0	0	0
2014/05/02	R023	08/05/2014	7.61	Call	Bond Future	0.2100	0.0002	0.0400	0.0000	(80.952)	0	0	0
2014/05/02	R023	08/05/2014	7.59	Put	Bond Future	4,510.2500	4.5102	4,375.6500	4.3756	(2.984)	0	0	0
2014/05/02	R023	08/05/2014	7.61	Put	Bond Future	4,382.8600	4.3829	4,248.2100	4.2482	(3.072)	0	0	0
2014/05/02	R023	08/05/2014	7.60	Put	Bond Future	4,446.5300	4.4465	4,311.9000	4.3119	(3.028)	0	0	0
2014/05/02	R023	08/05/2014	7.59	Call	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	0
2014/05/02	R023	07/08/2014	8.51	Call	Bond Future	2,322.1400	2.3221	2,376.0100	2.3760	2.320	0	0	0
2014/05/02	R023	07/08/2014			Bond Future	8.4187	99.4482	8.3959	99.5820	(0.271)	0.0000	0.0000	4,343
2014/05/02	R023	07/08/2014	8.49	Call	Bond Future	2,259.4200	2.2594	2,312.0300	2.3120	2.328	0	0	0
2014/05/02	R023	07/08/2014	8.50	Call	Bond Future	2,290.5600	2.2906	2,343.8000	2.3438	2.324	0	0	0
2014/05/02	R023	07/08/2014	8.49	Put	Bond Future	1,843.1800	1.8432	1,762.0400	1.7620	(4.402)	0	0	0
2014/05/02	R023	07/08/2014	8.51	Put	Bond Future	1,789.5200	1.7895	1,709.6400	1.7096	(4.464)	0	0	0
2014/05/02	R023	07/08/2014	8.50	Put	Bond Future	1,816.1100	1.8161	1,735.6000	1.7356	(4.433)	0	0	0
2014/05/02	R023	06/11/2014			Bond Future	8.5135	97.0428	8.4897	97.1785	(0.279)	0.0000	0.0000	0
2014/05/02	R023	06/11/2014	8.59	Put	Bond Future	2,604.9200	2.6049	2,528.0400	2.5280	(2.951)	0	0	0
2014/05/02	R023	06/11/2014	8.61	Put	Bond Future	2,552.0000	2.5520	2,476.0100	2.4760	(2.978)	0	0	0
2014/05/02	R023	06/11/2014	8.59	Call	Bond Future	3,039.7300	3.0397	3,098.5800	3.0986	1.936	0	0	0
2014/05/02	R023	06/11/2014	8.60	Put	Bond Future	2,578.3600	2.5784	2,501.9300	2.5019	(2.964)	0	0	0
2014/05/02	R023	06/11/2014	8.60	Call	Bond Future	3,069.8200	3.0698	3,129.1200	3.1291	1.932	0	0	0
2014/05/02	R023	06/11/2014	8.61	Call	Bond Future	3,100.0700	3.1001	3,159.8100	3.1598	1.927	0	0	0
2014/05/02	R023	05/02/2015			Bond Future	8.6066	98.5800	8.5816	98.7187	(0.290)	0.0000	0.0000	0
2014/05/02	R023	05/02/2015	8.74	Put	Bond Future	3,121.4100	3.1214	3,047.2800	3.0473	(2.375)	0	0	0
2014/05/02	R023	05/02/2015	8.75	Call	Bond Future	3,886.5000	3.8865	3,951.3900	3.9514	1.670	0	0	0
2014/05/02	R023	05/02/2015	8.76	Call	Bond Future	3,916.3700	3.9164	3,981.6000	3.9816	1.666	0	0	0
2014/05/02	R023	05/02/2015	8.74	Call	Bond Future	3,857.1000	3.8571	3,921.6300	3.9216	1.673	0	0	0
2014/05/02	R023	05/02/2015	8.76	Put	Bond Future	3,070.9800	3.0710	2,997.5500	2.9975	(2.391)	0	0	0
2014/05/02	R023	05/02/2015	8.75	Put	Bond Future	3,095.9400	3.0959	3,022.1700	3.0222	(2.383)	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
2014/05/02	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R157	08/05/2014			Bond Future	6.7871	110.5999	6.7671	110.6267	(0.296)	0.0000	0.0000	10,000
2014/05/02	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R157	08/05/2014	5.20	Put	Bond Future	2,153.9300	2.1539	2,127.0700	2.1271	(1.247)	0	0	0
2014/05/02	R157	08/05/2014	5.19	Put	Bond Future	2,167.6900	2.1677	2,140.8300	2.1408	(1.239)	0	0	0
2014/05/02	R157	08/05/2014	5.21	Put	Bond Future	2,140.1700	2.1402	2,113.3100	2.1133	(1.255)	0	0	0
2014/05/02	R157	07/08/2014	6.76	Put	Bond Future	474.6500	0.4747	456.2100	0.4562	(3.885)	0	0	0
2014/05/02	R157	07/08/2014			Bond Future	7.0231	112.1833	7.0008	112.2076	(0.318)	0.0000	0.0000	21,348
2014/05/02	R157	07/08/2014	6.75	Put	Bond Future	481.7300	0.4817	463.1700	0.4632	(3.853)	0	0	0
2014/05/02	R157	07/08/2014	6.74	Call	Bond Future	179.9900	0.1800	185.6200	0.1856	3.128	0	0	0
2014/05/02	R157	07/08/2014	6.75	Call	Bond Future	184.0000	0.1840	189.7300	0.1897	3.114	0	0	0
2014/05/02	R157	07/08/2014	6.76	Call	Bond Future	187.8400	0.1878	193.6900	0.1937	3.114	0	0	0
2014/05/02	R157	07/08/2014	6.74	Put	Bond Future	488.6400	0.4886	469.9800	0.4700	(3.819)	0	0	0
2014/05/02	R157	06/11/2014	6.19	Put	Bond Future	1,000.4400	1.0004	978.3500	0.9783	(2.208)	0	0	0
2014/05/02	R157	06/11/2014			Bond Future	7.2986	107.0796	7.2692	107.1043	(0.402)	0.0000	0.0000	0
2014/05/02	R157	06/11/2014	6.21	Put	Bond Future	985.8800	0.9859	963.8800	0.9639	(2.232)	0	0	0
2014/05/02	R157	06/11/2014	6.20	Put	Bond Future	993.1500	0.9931	971.1000	0.9711	(2.220)	0	0	0
2014/05/02	R157	06/11/2014	6.21	Call	Bond Future	66.5300	0.0665	69.1700	0.0692	3.968	0	0	0
2014/05/02	R157	06/11/2014	6.19	Call	Bond Future	64.0800	0.0641	66.6300	0.0666	3.979	0	0	0
2014/05/02	R157	06/11/2014	6.20	Call	Bond Future	65.3000	0.0653	67.8900	0.0679	3.966	0	0	0
2014/05/02	R157	05/02/2015	8.74	Call	Bond Future	763.7100	0.7637	781.4100	0.7814	2.318	0	0	0
2014/05/02	R157	05/02/2015	8.75	Put	Bond Future	168.6800	0.1687	160.5600	0.1606	(4.814)	0	0	0
2014/05/02	R157	05/02/2015			Bond Future	7.7234	108.7768	7.6794	108.8027	(0.570)	0.0000	0.0000	0
2014/05/02	R157	05/02/2015	8.74	Put	Bond Future	170.2800	0.1703	162.1200	0.1621	(4.792)	0	0	0
2014/05/02	R157	05/02/2015	8.76	Put	Bond Future	167.0800	0.1671	159.0200	0.1590	(4.824)	0	0	0
2014/05/02	R157	05/02/2015	8.75	Call	Bond Future	767.9200	0.7679	785.6600	0.7857	2.310	0	0	0
2014/05/02	R157	05/02/2015	8.76	Call	Bond Future	772.1200	0.7721	789.9200	0.7899	2.305	0	0	0
2014/05/02	R186	08/05/2014	8.40	Call	Bond Future	606.7400	0.6067	571.9200	0.5719	(5.739)	0	0	1,000
2014/05/02	R186	08/05/2014	7.50	Put	Bond Future	8,370.8300	8.3708	8,224.6700	8.2247	(1.746)	0	0	0
2014/05/02	R186	08/05/2014	8.25	Put	Bond Future	1,818.2300	1.8182	1,631.0700	1.6311	(10.294)	0	0	0
2014/05/02	R186	08/05/2014	8.75	Put	Bond Future	73.8500	0.0738	32.0900	0.0321	(56.547)	0	0	0
2014/05/02	R186	08/05/2014			Bond Future	8.4375	119.9279	8.4203	120.0740	(0.203)	0.0000	0.0000	39,132
2014/05/02	R186	08/05/2014	7.09	Put	Bond Future	12,295.6500	12.2957	12,149.4900	12.1495	(1.189)	0	0	0
2014/05/02	R186	08/05/2014	8.80	Put	Bond Future	45.4700	0.0455	17.2400	0.0172	(62.085)	0	0	900
2014/05/02	R186	08/05/2014	9.25	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	10,000
2014/05/02	R186	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2014/05/02	R186	08/05/2014	9.10	Call	Bond Future	5,449.3200	5.4493	5,594.3900	5.5944	2.662	0	0	0
2014/05/02	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R186	08/05/2014	9.00	Put	Bond Future	4.7200	0.0047	0.9100	0.0009	(80.720)	0	0	400
2014/05/02	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R186	08/05/2014	8.50	Call	Bond Future	1,050.0100	1.0500	1,047.6900	1.0477	(0.221)	0	0	900
2014/05/02	R186	08/05/2014	9.75	Call	Bond Future	10,448.1600	10.4482	10,594.3200	10.5943	1.399	0	0	0
2014/05/02	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R186	08/05/2014	8.80	Call	Bond Future	3,072.2400	3.0722	3,190.1700	3.1902	3.839	0	0	0
2014/05/02	R186	08/05/2014	8.25	Call	Bond Future	208.4800	0.2085	167.4800	0.1675	(19.666)	0	0	10,000

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
2014/05/02	R186	08/05/2014	9.25	Call	Bond Future	6,631.4300		6.6314	6,777.4700	6.7775	2.202	0	0	0
2014/05/02	R186	08/05/2014	9.10	Put	Bond Future	1.2500		0.0013	0.1600	0.0002	(87.200)	0	0	1,500
2014/05/02	R186	08/05/2014	7.11	Put	Bond Future	12,100.2800		12.1003	11,954.1200	11.9541	(1.208)	0	0	0
2014/05/02	R186	08/05/2014	8.40	Put	Bond Future	925.9400		0.9259	744.9600	0.7450	(19.546)	0	0	0
2014/05/02	R186	08/05/2014	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,933
2014/05/02	R186	08/05/2014	8.50	Put	Bond Future	519.8300		0.5198	371.3500	0.3713	(28.563)	0	0	1,933
2014/05/02	R186	08/05/2014	8.75	Call	Bond Future	2,689.8200		2.6898	2,794.2200	2.7942	3.881	0	0	6,000
2014/05/02	R186	08/05/2014	7.10	Put	Bond Future	12,197.9100		12.1979	12,051.7500	12.0517	(1.198)	0	0	0
2014/05/02	R186	08/05/2014	9.00	Call	Bond Future	4,653.9000		4.6539	4,796.2500	4.7963	3.059	0	0	0
2014/05/02	R186	07/08/2014	8.31	Call	Bond Future	2,030.0300		2.0300	2,061.9700	2.0620	1.573	0	0	0
2014/05/02	R186	07/08/2014	8.70	Put	Bond Future	2,202.6800		2.2027	2,115.5400	2.1155	(3.956)	0	0	1,000
2014/05/02	R186	07/08/2014	8.92	Put	Bond Future	1,540.6100		1.5406	1,469.1800	1.4692	(4.636)	0	0	840
2014/05/02	R186	07/08/2014	8.29	Call	Bond Future	1,963.5000		1.9635	1,994.2600	1.9943	1.567	0	0	0
2014/05/02	R186	07/08/2014			Bond Future	8.5283		116.3520	8.5109	116.4970	(0.204)	0.0000	0.0000	47,283
2014/05/02	R186	07/08/2014	8.30	Call	Bond Future	1,996.5900		1.9966	2,027.9300	2.0279	1.570	0	0	0
2014/05/02	R186	07/08/2014	8.29	Put	Bond Future	3,970.4500		3.9705	3,856.1600	3.8562	(2.879)	0	0	0
2014/05/02	R186	07/08/2014	9.20	Put	Bond Future	937.4900		0.9375	884.9800	0.8850	(5.601)	0	0	2,100
2014/05/02	R186	07/08/2014	8.31	Put	Bond Future	3,866.7000		3.8667	3,753.5900	3.7536	(2.925)	0	0	0
2014/05/02	R186	07/08/2014	8.92	Call	Bond Future	4,735.5800		4.7356	4,809.2000	4.8092	1.555	0	0	0
2014/05/02	R186	07/08/2014	8.30	Put	Bond Future	3,918.3600		3.9184	3,804.6500	3.8046	(2.902)	0	0	0
2014/05/02	R186	07/08/2014	9.20	Call	Bond Future	6,340.7400		6.3407	6,433.2800	6.4333	1.459	0	0	0
2014/05/02	R186	07/08/2014	8.70	Call	Bond Future	3,618.5200		3.6185	3,676.4300	3.6764	1.600	0	0	0
2014/05/02	R186	06/11/2014	8.14	Call	Bond Future	2,303.6300		2.3036	2,337.8900	2.3379	1.487	0	0	0
2014/05/02	R186	06/11/2014	8.15	Put	Bond Future	6,166.7500		6.1667	6,054.2000	6.0542	(1.825)	0	0	0
2014/05/02	R186	06/11/2014			Bond Future	8.6100		118.1256	8.5919	118.2728	(0.210)	0.0000	0.0000	0
2014/05/02	R186	06/11/2014	9.17	Call	Bond Future	6,571.4800		6.5715	6,654.3000	6.6543	1.260	0	0	0
2014/05/02	R186	06/11/2014	8.15	Call	Bond Future	2,333.3100		2.3333	2,367.9900	2.3680	1.486	0	0	0
2014/05/02	R186	06/11/2014	8.16	Call	Bond Future	2,363.2300		2.3632	2,398.3200	2.3983	1.485	0	0	0
2014/05/02	R186	06/11/2014	9.17	Put	Bond Future	2,134.6700		2.1347	2,070.2600	2.0703	(3.017)	0	0	2,010
2014/05/02	R186	06/11/2014	8.14	Put	Bond Future	6,222.3800		6.2224	6,109.4100	6.1094	(1.816)	0	0	0
2014/05/02	R186	06/11/2014	8.16	Put	Bond Future	6,111.4500		6.1114	5,999.3100	5.9993	(1.835)	0	0	0
2014/05/02	R186	05/02/2015			Bond Future	8.6877		114.7008	8.6689	114.8512	(0.217)	0.0000	0.0000	0
2014/05/02	R186	05/02/2015	8.75	Call	Bond Future	5,085.0800		5.0851	5,149.0600	5.1491	1.258	0	0	0
2014/05/02	R186	05/02/2015	8.76	Call	Bond Future	5,126.4200		5.1264	5,190.7900	5.1908	1.256	0	0	0
2014/05/02	R186	05/02/2015	8.74	Call	Bond Future	5,044.3100		5.0443	5,107.8900	5.1079	1.260	0	0	0
2014/05/02	R186	05/02/2015	8.76	Put	Bond Future	4,551.8200		4.5518	4,465.8000	4.4658	(1.890)	0	0	0
2014/05/02	R186	05/02/2015	8.75	Put	Bond Future	4,589.7200		4.5897	4,503.3100	4.5033	(1.883)	0	0	0
2014/05/02	R186	05/02/2015	8.74	Put	Bond Future	4,628.2600		4.6283	4,541.4500	4.5414	(1.876)	0	0	0
2014/05/02	R197	08/05/2014	250.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R197	08/05/2014			Bond Future	282.1105		282.1105	282.6902	282.6902	0.205	0.0000	0.0000	668
2014/05/02	R197	08/05/2014	250.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R197	08/05/2014	250.01	Call	Bond Future	32,100.5400		32.1005	32,680.1700	32.6802	1.806	0	0	0
2014/05/02	R197	08/05/2014	249.99	Call	Bond Future	32,120.5400		32.1205	32,700.1700	32.7002	1.805	0	0	0
2014/05/02	R197	08/05/2014	250.00	Call	Bond Future	32,110.5400		32.1105	32,690.1700	32.6902	1.805	0	0	0
2014/05/02	R197	08/05/2014	249.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R197	07/08/2014			Bond Future	280.3619		280.3619	280.9426	280.9426	0.207	0.0000	0.0000	1,244
2014/05/02	R197	07/08/2014	269.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/02	R197	07/08/2014	270.00	Call	Bond Future	10,361.8700		10.3619	10,942.6400	10.9426	5.605	0	0	0
2014/05/02	R197	07/08/2014	270.01	Call	Bond Future	10,351.8700		10.3519	10,932.6400	10.9326	5.610	0	0	0
2014/05/02	R197	07/08/2014	269.99	Call	Bond Future	10,371.8700		10.3719	10,952.6400	10.9526	5.599	0	0	0
2014/05/02	R197	07/08/2014	270.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R197	07/08/2014	270.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R197	06/11/2014	284.99	Put	Bond Future	322.0400		0.3220	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	R197	06/11/2014			Bond Future	284.6680		284.6680	285.2575	285.2575	0.207	0.0000	0.0000	0
2014/05/02	R197	06/11/2014	285.01	Put	Bond Future	342.0400		0.3420	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	R197	06/11/2014	285.00	Call	Bond Future	0.0000		0.0000	257.5100	0.2575	100.000	0	0	0
2014/05/02	R197	06/11/2014	285.01	Call	Bond Future	0.0000		0.0000	247.5100	0.2475	100.000	0	0	0
2014/05/02	R197	06/11/2014	284.99	Call	Bond Future	0.0000		0.0000	267.5100	0.2675	100.000	0	0	0
2014/05/02	R197	06/11/2014	285.00	Put	Bond Future	332.0400		0.3320	0.0000	0.0000	(100.000)	0	0	0
2014/05/02	R201	08/05/2014			Bond Future	6.3287		104.8463	6.3065	104.8594	(0.350)	0.0000	0.0000	0
2014/05/02	R201	08/05/2014	4.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R201	08/05/2014	4.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R201	08/05/2014	4.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R201	08/05/2014	4.76	Put	Bond Future	942.8200		0.9428	929.6200	0.9296	(1.400)	0	0	0
2014/05/02	R201	08/05/2014	4.75	Put	Bond Future	948.8800		0.9489	935.6800	0.9357	(1.391)	0	0	0
2014/05/02	R201	08/05/2014	4.74	Put	Bond Future	954.9400		0.9549	941.7400	0.9417	(1.382)	0	0	0
2014/05/02	R201	07/08/2014	5.31	Put	Bond Future	538.5600		0.5386	528.4400	0.5284	(1.879)	0	0	0
2014/05/02	R201	07/08/2014			Bond Future	6.6651		101.9366	6.6353	101.9472	(0.447)	0.0000	0.0000	0
2014/05/02	R201	07/08/2014	5.30	Put	Bond Future	541.5100		0.5415	531.3900	0.5314	(1.869)	0	0	0
2014/05/02	R201	07/08/2014	5.31	Call	Bond Future	52.0700		0.0521	52.5800	0.0526	0.979	0	0	0
2014/05/02	R201	07/08/2014	5.29	Call	Bond Future	50.7900		0.0508	51.2800	0.0513	0.965	0	0	0
2014/05/02	R201	07/08/2014	5.30	Call	Bond Future	51.4200		0.0514	51.9300	0.0519	0.992	0	0	0
2014/05/02	R201	07/08/2014	5.29	Put	Bond Future	544.4900		0.5445	534.3500	0.5344	(1.862)	0	0	0
2014/05/02	R202	08/05/2014	215.00	Call	Bond Future	9,446.5300		9.4465	9,230.2900	9.2303	(2.289)	0	0	0
2014/05/02	R202	08/05/2014			Bond Future	224.4428		224.4428	224.2293	224.2293	(0.095)	0.0000	0.0000	6,049
2014/05/02	R202	08/05/2014	215.01	Call	Bond Future	9,436.5700		9.4366	9,220.3000	9.2203	(2.292)	0	0	0
2014/05/02	R202	08/05/2014	214.99	Put	Bond Future	3.6900		0.0037	0.9700	0.0010	(73.713)	0	0	0
2014/05/02	R202	08/05/2014	215.01	Put	Bond Future	3.7700		0.0038	0.9900	0.0010	(73.740)	0	0	0
2014/05/02	R202	08/05/2014	214.99	Call	Bond Future	9,456.4900		9.4565	9,240.2800	9.2403	(2.286)	0	0	0
2014/05/02	R202	08/05/2014	215.00	Put	Bond Future	3.7300		0.0037	0.9800	0.0010	(73.727)	0	0	0
2014/05/02	R202	07/08/2014	207.99	Call	Bond Future	17,055.9000		17.0559	16,832.4200	16.8324	(1.310)	0	0	0
2014/05/02	R202	07/08/2014	208.00	Put	Bond Future	455.5400		0.4555	454.5100	0.4545	(0.226)	0	0	0
2014/05/02	R202	07/08/2014			Bond Future	224.5912		224.5912	224.3688	224.3688	(0.099)	0.0000	0.0000	44,590
2014/05/02	R202	07/08/2014	207.99	Put	Bond Future	454.6600		0.4547	453.6300	0.4536	(0.227)	0	0	0
2014/05/02	R202	07/08/2014	208.01	Put	Bond Future	456.4100		0.4564	455.3900	0.4554	(0.223)	0	0	0
2014/05/02	R202	07/08/2014	208.00	Call	Bond Future	17,046.7800		17.0468	16,823.3000	16.8233	(1.311)	0	0	0
2014/05/02	R202	07/08/2014	208.01	Call	Bond Future	17,037.6500		17.0377	16,814.1800	16.8142	(1.312)	0	0	0
2014/05/02	R202	06/11/2014	226.99	Call	Bond Future	1,050.7100		1.0507	824.4600	0.8245	(21.533)	0	0	0
2014/05/02	R202	06/11/2014			Bond Future	228.0407		228.0407	227.8145	227.8145	(0.099)	0.0000	0.0000	0
2014/05/02	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R202	06/11/2014	227.00	Call	Bond Future	1,040.7100		1.0407	814.4600	0.8145	(21.740)	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
2014/05/02	R202	06/11/2014	227.01	Call	Bond Future	1,030.7100	1.0307	804.4600	0.8045	(21.951)	0	0	0
2014/05/02	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R203	08/05/2014	6.84	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	29
2014/05/02	R203	08/05/2014	7.40	Put	Bond Future	528.1700	0.5282	460.1200	0.4601	(12.884)	0	0	0
2014/05/02	R203	08/05/2014			Bond Future	7.5472	103.3471	7.5287	103.4017	(0.246)	0.0000	0.0000	5,852
2014/05/02	R203	08/05/2014	5.76	Put	Bond Future	5,430.6900	5.4307	5,376.0300	5.3760	(1.007)	0	0	0
2014/05/02	R203	08/05/2014	6.84	Put	Bond Future	2,107.6500	2.1076	2,052.9400	2.0529	(2.596)	0	0	0
2014/05/02	R203	08/05/2014	5.75	Put	Bond Future	5,462.0700	5.4621	5,407.4100	5.4074	(1.001)	0	0	0
2014/05/02	R203	08/05/2014	5.74	Put	Bond Future	5,493.4500	5.4935	5,438.7900	5.4388	(0.995)	0	0	0
2014/05/02	R203	08/05/2014	7.40	Call	Bond Future	93.8100	0.0938	80.4200	0.0804	(14.274)	0	0	16
2014/05/02	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R203	07/08/2014	7.30	Call	Bond Future	434.9300	0.4349	443.5600	0.4436	1.984	0	0	0
2014/05/02	R203	07/08/2014			Bond Future	7.7046	104.8266	7.6853	104.8793	(0.250)	0.0000	0.0000	23,406
2014/05/02	R203	07/08/2014	7.31	Call	Bond Future	443.7800	0.4438	452.6000	0.4526	1.987	0	0	0
2014/05/02	R203	07/08/2014	6.84	Put	Bond Future	2,548.2300	2.5482	2,498.0700	2.4981	(1.968)	0	0	0
2014/05/02	R203	07/08/2014	7.29	Put	Bond Future	1,566.7900	1.5668	1,522.5700	1.5226	(2.822)	0	0	0
2014/05/02	R203	07/08/2014	7.31	Put	Bond Future	1,528.9900	1.5290	1,485.1500	1.4851	(2.867)	0	0	0
2014/05/02	R203	07/08/2014	7.29	Call	Bond Future	426.2000	0.4262	434.6400	0.4346	1.980	0	0	0
2014/05/02	R203	07/08/2014	7.30	Put	Bond Future	1,547.8200	1.5478	1,503.7900	1.5038	(2.845)	0	0	0
2014/05/02	R203	07/08/2014	6.84	Call	Bond Future	151.6900	0.1517	154.1900	0.1542	1.648	0	0	46
2014/05/02	R203	06/11/2014	6.86	Call	Bond Future	274.4200	0.2744	280.4500	0.2805	2.197	0	0	0
2014/05/02	R203	06/11/2014			Bond Future	7.8592	102.2603	7.8380	102.3138	(0.270)	0.0000	0.0000	0
2014/05/02	R203	06/11/2014	6.98	Call	Bond Future	334.1400	0.3341	341.4500	0.3415	2.188	0	0	14
2014/05/02	R203	06/11/2014	6.84	Call	Bond Future	265.3300	0.2653	271.1600	0.2712	2.197	0	0	45
2014/05/02	R203	06/11/2014	6.85	Call	Bond Future	269.8400	0.2698	275.7700	0.2758	2.198	0	0	0
2014/05/02	R203	06/11/2014	6.98	Put	Bond Future	2,581.4900	2.5815	2,535.3600	2.5354	(1.787)	0	0	0
2014/05/02	R203	06/11/2014	6.84	Put	Bond Future	2,876.2600	2.8763	2,828.6500	2.8287	(1.655)	0	0	0
2014/05/02	R203	06/11/2014	6.86	Put	Bond Future	2,833.3100	2.8333	2,785.9000	2.7859	(1.673)	0	0	0
2014/05/02	R203	06/11/2014	6.85	Put	Bond Future	2,854.7500	2.8548	2,807.2400	2.8072	(1.664)	0	0	0
2014/05/02	R203	05/02/2015	7.69	Call	Bond Future	956.8500	0.9569	975.2100	0.9752	1.919	0	0	55
2014/05/02	R203	05/02/2015			Bond Future	8.0239	103.8804	8.0001	103.9354	(0.297)	0.0000	0.0000	0
2014/05/02	R203	05/02/2015	8.34	Put	Bond Future	1,003.1500	1.0031	976.2400	0.9762	(2.683)	0	0	0
2014/05/02	R203	05/02/2015	8.35	Call	Bond Future	1,743.1000	1.7431	1,771.4000	1.7714	1.624	0	0	0
2014/05/02	R203	05/02/2015	8.36	Call	Bond Future	1,757.1400	1.7571	1,785.5900	1.7856	1.619	0	0	0
2014/05/02	R203	05/02/2015	8.34	Call	Bond Future	1,729.1100	1.7291	1,757.2700	1.7573	1.629	0	0	0
2014/05/02	R203	05/02/2015	8.36	Put	Bond Future	985.4700	0.9855	958.8500	0.9589	(2.701)	0	0	0
2014/05/02	R203	05/02/2015	7.69	Put	Bond Future	1,731.0600	1.7311	1,694.3500	1.6944	(2.121)	0	0	0
2014/05/02	R203	05/02/2015	8.35	Put	Bond Future	994.2800	0.9943	967.5100	0.9675	(2.692)	0	0	0
2014/05/02	R204	08/05/2014			Bond Future	7.7760	103.9836	7.7528	104.0726	(0.299)	0.0000	0.0000	15,025
2014/05/02	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R204	08/05/2014	6.05	Put	Bond Future	6,888.7300	6.8887	6,799.6900	6.7997	(1.293)	0	0	0
2014/05/02	R204	08/05/2014	6.04	Put	Bond Future	6,930.2800	6.9303	6,841.2400	6.8412	(1.285)	0	0	0
2014/05/02	R204	08/05/2014	6.06	Put	Bond Future	6,847.1900	6.8472	6,758.1500	6.7582	(1.300)	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	
2014/05/02	R204	07/08/2014	7.44	Put	Bond Future	2,259.9300	2.2599	2,187.4500	2.1875	(3.207)	0	0	0
2014/05/02	R204	07/08/2014			Bond Future	7.9121	101.4396	7.8880	101.5272	(0.304)	0.0000	0.0000	30,127
2014/05/02	R204	07/08/2014	7.46	Put	Bond Future	2,207.3100	2.2073	2,135.4300	2.1354	(3.256)	0	0	0
2014/05/02	R204	07/08/2014	7.45	Put	Bond Future	2,233.5400	2.2335	2,161.3600	2.1614	(3.232)	0	0	0
2014/05/02	R204	07/08/2014	7.46	Call	Bond Future	547.1300	0.5471	562.8400	0.5628	2.871	0	0	0
2014/05/02	R204	07/08/2014	7.78	Call	Bond Future	979.8500	0.9798	1,006.9800	1.0070	2.769	0	0	0
2014/05/02	R204	07/08/2014	7.44	Call	Bond Future	525.5400	0.5255	540.6500	0.5406	2.875	0	0	0
2014/05/02	R204	07/08/2014	7.78	Put	Bond Future	1,461.5300	1.4615	1,401.0700	1.4011	(4.137)	0	0	530
2014/05/02	R204	07/08/2014	7.45	Call	Bond Future	536.2600	0.5363	551.6700	0.5517	2.874	0	0	0
2014/05/02	R204	06/11/2014	7.99	Put	Bond Future	1,674.1300	1.6741	1,620.9400	1.6209	(3.177)	0	0	1,270
2014/05/02	R204	06/11/2014			Bond Future	8.0367	102.9858	8.0109	103.0747	(0.321)	0.0000	0.0000	0
2014/05/02	R204	06/11/2014	6.99	Put	Bond Future	4,045.7300	4.0457	3,967.5500	3.9675	(1.932)	0	0	0
2014/05/02	R204	06/11/2014	7.01	Put	Bond Future	3,986.4900	3.9865	3,908.6600	3.9087	(1.952)	0	0	0
2014/05/02	R204	06/11/2014	6.99	Call	Bond Future	363.4000	0.3634	374.1000	0.3741	2.944	0	0	0
2014/05/02	R204	06/11/2014	7.00	Put	Bond Future	4,015.8700	4.0159	3,937.8600	3.9379	(1.943)	0	0	0
2014/05/02	R204	06/11/2014	7.99	Call	Bond Future	1,513.1900	1.5132	1,548.8800	1.5489	2.359	0	0	0
2014/05/02	R204	06/11/2014	7.00	Call	Bond Future	369.4900	0.3695	380.3600	0.3804	2.942	0	0	0
2014/05/02	R204	06/11/2014	7.01	Call	Bond Future	376.0600	0.3761	387.1100	0.3871	2.938	0	0	0
2014/05/02	R204	05/02/2015			Bond Future	8.1606	100.5820	8.1326	100.6730	(0.343)	0.0000	0.0000	0
2014/05/02	R204	05/02/2015	8.25	Call	Bond Future	2,015.0700	2.0151	2,057.3900	2.0574	2.100	0	0	0
2014/05/02	R204	05/02/2015	8.26	Call	Bond Future	2,032.4800	2.0325	2,075.0600	2.0751	2.095	0	0	0
2014/05/02	R204	05/02/2015	8.24	Call	Bond Future	1,997.7400	1.9977	2,039.8100	2.0398	2.106	0	0	0
2014/05/02	R204	05/02/2015	8.26	Put	Bond Future	1,710.4900	1.7105	1,662.0300	1.6620	(2.833)	0	0	0
2014/05/02	R204	05/02/2015	8.25	Put	Bond Future	1,725.4200	1.7254	1,676.7000	1.6767	(2.824)	0	0	0
2014/05/02	R204	05/02/2015	8.24	Put	Bond Future	1,740.4400	1.7404	1,691.4700	1.6915	(2.814)	0	0	0
2014/05/02	R207	08/05/2014	6.19	Put	Bond Future	8,313.6400	8.3136	8,212.4000	8.2124	(1.218)	0	0	0
2014/05/02	R207	08/05/2014	6.21	Put	Bond Future	8,216.3400	8.2163	8,115.1000	8.1151	(1.232)	0	0	0
2014/05/02	R207	08/05/2014			Bond Future	7.9852	99.0445	7.9622	99.1457	(0.288)	0.0000	0.0000	603
2014/05/02	R207	08/05/2014	6.20	Put	Bond Future	8,264.9800	8.2650	8,163.7400	8.1637	(1.225)	0	0	0
2014/05/02	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R207	07/08/2014	7.69	Call	Bond Future	703.5800	0.7036	722.5500	0.7225	2.696	0	0	0
2014/05/02	R207	07/08/2014	7.70	Put	Bond Future	2,473.4100	2.4734	2,392.6900	2.3927	(3.264)	0	0	0
2014/05/02	R207	07/08/2014			Bond Future	8.1115	96.8215	8.0879	96.9216	(0.292)	0.0000	0.0000	33,994
2014/05/02	R207	07/08/2014	7.70	Call	Bond Future	717.0200	0.7170	736.3500	0.7364	2.696	0	0	0
2014/05/02	R207	07/08/2014	7.71	Call	Bond Future	730.6400	0.7306	750.3300	0.7503	2.695	0	0	0
2014/05/02	R207	07/08/2014	7.69	Put	Bond Future	2,503.1300	2.5031	2,422.0500	2.4221	(3.239)	0	0	0
2014/05/02	R207	07/08/2014	7.71	Put	Bond Future	2,443.8900	2.4439	2,363.5300	2.3635	(3.288)	0	0	0
2014/05/02	R207	06/11/2014	7.36	Put	Bond Future	4,207.6400	4.2076	4,122.6900	4.1227	(2.019)	0	0	0
2014/05/02	R207	06/11/2014			Bond Future	8.2216	98.2976	8.1965	98.3992	(0.305)	0.0000	0.0000	0
2014/05/02	R207	06/11/2014	7.35	Put	Bond Future	4,239.9600	4.2400	4,154.7700	4.1548	(2.009)	0	0	0
2014/05/02	R207	06/11/2014	7.36	Call	Bond Future	642.3300	0.6423	658.9100	0.6589	2.581	0	0	0
2014/05/02	R207	06/11/2014	7.34	Call	Bond Future	622.4300	0.6224	638.5500	0.6385	2.590	0	0	0
2014/05/02	R207	06/11/2014	7.35	Call	Bond Future	632.3300	0.6323	648.6700	0.6487	2.584	0	0	0
2014/05/02	R207	06/11/2014	7.34	Put	Bond Future	4,272.4000	4.2724	4,186.9900	4.1870	(1.999)	0	0	0
2014/05/02	R207	05/02/2015	8.49	Put	Bond Future	2,062.2600	2.0623	2,007.9000	2.0079	(2.636)	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
2014/05/02	R207	05/02/2015			Bond Future	8.3313	96.2133	8.3045	96.3172	(0.322)	0.0000	0.0000	0
2014/05/02	R207	05/02/2015	8.51	Put	Bond Future	2,027.9700	2.0280	1,974.1400	1.9741	(2.654)	0	0	0
2014/05/02	R207	05/02/2015	8.50	Call	Bond Future	2,695.3600	2.6954	2,745.1500	2.7451	1.847	0	0	0
2014/05/02	R207	05/02/2015	8.51	Call	Bond Future	2,716.8100	2.7168	2,766.8700	2.7669	1.843	0	0	0
2014/05/02	R207	05/02/2015	8.49	Call	Bond Future	2,674.3200	2.6743	2,723.8500	2.7238	1.852	0	0	0
2014/05/02	R207	05/02/2015	8.50	Put	Bond Future	2,044.9000	2.0449	1,990.8000	1.9908	(2.646)	0	0	0
2014/05/02	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R208	08/05/2014			Bond Future	8.1388	93.5715	8.1162	93.6835	(0.277)	0.0000	0.0000	3,793
2014/05/02	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R208	08/05/2014	6.31	Put	Bond Future	9,638.1800	9.6382	9,526.1800	9.5262	(1.162)	0	0	0
2014/05/02	R208	08/05/2014	6.30	Put	Bond Future	9,694.1700	9.6942	9,582.1700	9.5822	(1.155)	0	0	0
2014/05/02	R208	08/05/2014	6.29	Put	Bond Future	9,750.1800	9.7502	9,638.1800	9.6382	(1.149)	0	0	0
2014/05/02	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R208	07/08/2014	8.28	Call	Bond Future	1,726.1800	1.7262	1,768.0400	1.7680	2.425	0	0	0
2014/05/02	R208	07/08/2014			Bond Future	8.2499	94.9111	8.2268	95.0222	(0.280)	0.0000	0.0000	11,985
2014/05/02	R208	07/08/2014	7.80	Call	Bond Future	779.4900	0.7795	799.2300	0.7992	2.532	0	0	0
2014/05/02	R208	07/08/2014	7.79	Put	Bond Future	3,003.1700	3.0032	2,911.4800	2.9115	(3.053)	0	0	0
2014/05/02	R208	07/08/2014	7.81	Put	Bond Future	2,933.8600	2.9339	2,842.9200	2.8429	(3.100)	0	0	0
2014/05/02	R208	07/08/2014	7.80	Put	Bond Future	2,968.4000	2.9684	2,877.0800	2.8771	(3.076)	0	0	0
2014/05/02	R208	07/08/2014	8.28	Put	Bond Future	1,582.0100	1.5820	1,512.8100	1.5128	(4.374)	0	0	630
2014/05/02	R208	07/08/2014	7.81	Call	Bond Future	794.2800	0.7943	814.4000	0.8144	2.533	0	0	0
2014/05/02	R208	07/08/2014	7.79	Call	Bond Future	764.8900	0.7649	784.2600	0.7843	2.532	0	0	0
2014/05/02	R208	06/11/2014	7.46	Call	Bond Future	682.6000	0.6826	699.8900	0.6999	2.533	0	0	0
2014/05/02	R208	06/11/2014			Bond Future	8.3526	92.9590	8.3283	93.0717	(0.291)	0.0000	0.0000	0
2014/05/02	R208	06/11/2014	7.44	Call	Bond Future	662.2700	0.6623	679.0800	0.6791	2.538	0	0	0
2014/05/02	R208	06/11/2014	7.45	Call	Bond Future	672.3700	0.6724	689.4200	0.6894	2.536	0	0	0
2014/05/02	R208	06/11/2014	8.50	Put	Bond Future	1,878.2100	1.8782	1,817.6600	1.8177	(3.224)	0	0	1,520
2014/05/02	R208	06/11/2014	7.44	Put	Bond Future	5,014.3600	5.0144	4,918.4800	4.9185	(1.912)	0	0	0
2014/05/02	R208	06/11/2014	7.46	Put	Bond Future	4,936.6500	4.9367	4,841.2500	4.8413	(1.932)	0	0	0
2014/05/02	R208	06/11/2014	8.50	Call	Bond Future	2,558.5600	2.5586	2,610.7000	2.6107	2.038	0	0	0
2014/05/02	R208	06/11/2014	7.45	Put	Bond Future	4,975.4300	4.9754	4,879.7900	4.8798	(1.922)	0	0	0
2014/05/02	R208	05/02/2015	8.51	Call	Bond Future	2,844.6300	2.8446	2,896.3700	2.8964	1.819	0	0	0
2014/05/02	R208	05/02/2015			Bond Future	8.4525	94.4316	8.4268	94.5469	(0.304)	0.0000	0.0000	0
2014/05/02	R208	05/02/2015	8.49	Call	Bond Future	2,797.8500	2.7979	2,848.9800	2.8490	1.827	0	0	0
2014/05/02	R208	05/02/2015	8.51	Put	Bond Future	2,587.5300	2.5875	2,524.0200	2.5240	(2.454)	0	0	0
2014/05/02	R208	05/02/2015	8.50	Put	Bond Future	2,608.5500	2.6086	2,544.7400	2.5447	(2.446)	0	0	0
2014/05/02	R208	05/02/2015	8.49	Put	Bond Future	2,630.0400	2.6300	2,565.9200	2.5659	(2.438)	0	0	0
2014/05/02	R208	05/02/2015	8.50	Call	Bond Future	2,821.0200	2.8210	2,872.4600	2.8725	1.823	0	0	0
2014/05/02	R209	08/05/2014	9.63	Call	Bond Future	4,321.2300	4.3212	4,443.3100	4.4433	2.825	0	0	0
2014/05/02	R209	08/05/2014			Bond Future	9.0262	74.4204	9.0094	74.5466	(0.186)	0.0000	0.0000	2,910
2014/05/02	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R209	08/05/2014	9.00	Put	Bond Future	827.2200	0.8272	664.0100	0.6640	(19.730)	0	0	0
2014/05/02	R209	08/05/2014	9.50	Call	Bond Future	3,441.5400	3.4415	3,553.5700	3.5536	3.255	0	0	0
2014/05/02	R209	08/05/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R209	08/05/2014	8.50	Put	Bond Future	4,121.5900	4.1216	3,990.7000	3.9907	(3.176)	0	0	0
2014/05/02	R209	08/05/2014	9.75	Put	Bond Future	1.2200	0.0012	0.1600	0.0002	(86.885)	0	0	7,262

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
2014/05/02	R209	08/05/2014	9.85	Put	Bond Future		0.3300	0.0003	0.0300	0.0000	(90.909)	0	0	10,000
2014/05/02	R209	08/05/2014	7.84	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R209	08/05/2014	7.85	Put	Bond Future		9,700.9600	9.7010	9,574.8200	9.5748	(1.300)	0	0	0
2014/05/02	R209	08/05/2014	9.50	Put	Bond Future		20.5500	0.0206	6.4400	0.0064	(68.662)	0	0	640
2014/05/02	R209	08/05/2014	7.84	Put	Bond Future		9,791.6200	9.7916	9,665.4800	9.6655	(1.288)	0	0	0
2014/05/02	R209	08/05/2014	9.63	Put	Bond Future		5.1300	0.0051	1.0700	0.0011	(79.142)	0	0	883
2014/05/02	R209	08/05/2014	9.85	Call	Bond Future		5,790.5900	5.7906	5,916.4300	5.9164	2.173	0	0	0
2014/05/02	R209	08/05/2014	7.86	Put	Bond Future		9,610.4400	9.6104	9,484.3000	9.4843	(1.313)	0	0	0
2014/05/02	R209	08/05/2014	8.50	Call	Bond Future		7.8000	0.0078	3.0500	0.0031	(60.897)	0	0	640
2014/05/02	R209	08/05/2014	9.00	Call	Bond Future		630.1600	0.6302	593.0900	0.5931	(5.883)	0	0	640
2014/05/02	R209	08/05/2014	9.75	Call	Bond Future		5,127.6400	5.1276	5,252.7200	5.2527	2.439	0	0	0
2014/05/02	R209	07/08/2014	9.04	Put	Bond Future		2,997.6200	2.9976	2,905.9800	2.9060	(3.057)	0	0	0
2014/05/02	R209	07/08/2014			Bond Future		9.1051	75.4859	9.0881	75.6119	(0.187)	0.0000	0.0000	21,692
2014/05/02	R209	07/08/2014	9.06	Put	Bond Future		2,918.4500	2.9185	2,827.8800	2.8279	(3.103)	0	0	0
2014/05/02	R209	07/08/2014	9.05	Put	Bond Future		2,957.8400	2.9578	2,866.7400	2.8667	(3.080)	0	0	0
2014/05/02	R209	07/08/2014	9.05	Call	Bond Future		2,549.0300	2.5490	2,583.9100	2.5839	1.368	0	0	0
2014/05/02	R209	07/08/2014	9.06	Call	Bond Future		2,584.1000	2.5841	2,619.5100	2.6195	1.370	0	0	0
2014/05/02	R209	07/08/2014	9.04	Call	Bond Future		2,514.2300	2.5142	2,548.5700	2.5486	1.366	0	0	0
2014/05/02	R209	06/11/2014	8.95	Call	Bond Future		3,012.0100	3.0120	3,050.7200	3.0507	1.285	0	0	2,050
2014/05/02	R209	06/11/2014	10.00	Call	Bond Future		7,215.7300	7.2157	7,295.1000	7.2951	1.100	0	0	0
2014/05/02	R209	06/11/2014	8.99	Put	Bond Future		4,529.7700	4.5298	4,442.2000	4.4422	(1.933)	0	0	0
2014/05/02	R209	06/11/2014			Bond Future		9.1778	73.4895	9.1603	73.6173	(0.191)	0.0000	0.0000	0
2014/05/02	R209	06/11/2014	9.05	Put	Bond Future		4,279.6200	4.2796	4,194.3700	4.1944	(1.992)	0	0	0
2014/05/02	R209	06/11/2014	9.58	Put	Bond Future		2,511.9200	2.5119	2,447.7300	2.4477	(2.555)	0	0	907
2014/05/02	R209	06/11/2014	10.05	Call	Bond Future		7,448.1300	7.4481	7,529.2400	7.5292	1.089	0	0	0
2014/05/02	R209	06/11/2014	8.95	Put	Bond Future		4,702.6500	4.7026	4,613.5500	4.6136	(1.895)	0	0	0
2014/05/02	R209	06/11/2014	9.01	Put	Bond Future		4,445.1300	4.4451	4,358.3300	4.3583	(1.953)	0	0	0
2014/05/02	R209	06/11/2014	9.00	Put	Bond Future		4,487.4100	4.4874	4,400.2300	4.4002	(1.943)	0	0	0
2014/05/02	R209	06/11/2014	9.95	Call	Bond Future		6,985.3000	6.9853	7,062.8900	7.0629	1.111	0	0	0
2014/05/02	R209	06/11/2014	10.05	Put	Bond Future		1,499.8500	1.4999	1,453.1500	1.4531	(3.114)	0	0	2,050
2014/05/02	R209	06/11/2014	8.99	Call	Bond Future		3,140.3300	3.1403	3,180.5700	3.1806	1.281	0	0	0
2014/05/02	R209	06/11/2014	10.00	Put	Bond Future		1,587.4100	1.5874	1,538.9700	1.5390	(3.052)	0	0	1,640
2014/05/02	R209	06/11/2014	9.05	Call	Bond Future		3,338.4600	3.3385	3,381.0200	3.3810	1.275	0	0	2,050
2014/05/02	R209	06/11/2014	9.58	Call	Bond Future		5,354.0200	5.3540	5,417.6400	5.4176	1.188	0	0	0
2014/05/02	R209	06/11/2014	9.00	Call	Bond Future		3,172.9700	3.1730	3,213.6000	3.2136	1.281	0	0	1,640
2014/05/02	R209	06/11/2014	9.01	Call	Bond Future		3,205.5800	3.2056	3,246.5900	3.2466	1.279	0	0	0
2014/05/02	R209	06/11/2014	9.95	Put	Bond Future		1,679.3800	1.6794	1,629.1600	1.6292	(2.990)	0	0	2,050
2014/05/02	R209	05/02/2015			Bond Future		9.2473	74.6539	9.2292	74.7844	(0.196)	0.0000	0.0000	0
2014/05/02	R209	05/02/2015	9.25	Call	Bond Future		4,637.5600	4.6376	4,690.7300	4.6907	1.147	0	0	0
2014/05/02	R209	05/02/2015	9.26	Call	Bond Future		4,672.9800	4.6730	4,726.4700	4.7265	1.145	0	0	0
2014/05/02	R209	05/02/2015	9.24	Call	Bond Future		4,602.2700	4.6023	4,655.1200	4.6551	1.148	0	0	0
2014/05/02	R209	05/02/2015	9.25	Put	Bond Future		4,618.2800	4.6183	4,540.9900	4.5410	(1.674)	0	0	0
2014/05/02	R209	05/02/2015	9.24	Put	Bond Future		4,654.9900	4.6550	4,577.3800	4.5774	(1.667)	0	0	0
2014/05/02	R209	05/02/2015	9.26	Put	Bond Future		4,581.8100	4.5818	4,504.8400	4.5048	(1.680)	0	0	0
2014/05/02	R210	08/05/2014			Bond Future		166.3940	166.3940	166.4807	166.4807	0.052	0.0000	0.0000	101
2014/05/02	R210	08/05/2014	159.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	08/05/2014	160.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/02	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	08/05/2014	160.01	Call	Bond Future	6,384.0500	6.3840	6,470.6800	6.4707	1.357	0	0	0
2014/05/02	R210	08/05/2014	159.99	Call	Bond Future	6,404.0500	6.4040	6,490.6800	6.4907	1.353	0	0	0
2014/05/02	R210	08/05/2014	160.00	Call	Bond Future	6,394.0500	6.3940	6,480.6800	6.4807	1.355	0	0	0
2014/05/02	R210	07/08/2014			Bond Future	168.7969	168.7969	168.8804	168.8804	0.049	0.0000	0.0000	618
2014/05/02	R210	07/08/2014	159.00	Call	Bond Future	9,796.9300	9.7969	9,880.4300	9.8804	0.852	0	0	0
2014/05/02	R210	07/08/2014	159.01	Call	Bond Future	9,786.9300	9.7869	9,870.4300	9.8704	0.853	0	0	0
2014/05/02	R210	07/08/2014	158.99	Call	Bond Future	9,806.9300	9.8069	9,890.4300	9.8904	0.851	0	0	0
2014/05/02	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	06/11/2014			Bond Future	169.3495	169.3495	169.4342	169.4342	0.050	0.0000	0.0000	0
2014/05/02	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R210	06/11/2014	169.00	Call	Bond Future	349.5200	0.3495	434.2000	0.4342	24.228	0	0	0
2014/05/02	R210	06/11/2014	169.01	Call	Bond Future	339.5200	0.3395	424.2000	0.4242	24.941	0	0	0
2014/05/02	R210	06/11/2014	168.99	Call	Bond Future	359.5200	0.3595	444.2000	0.4442	23.554	0	0	0
2014/05/02	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	08/05/2014	130.00	Put	Bond Future	2,109.7200	2.1097	2,048.7800	2.0488	(2.889)	0	0	0
2014/05/02	R211	08/05/2014			Bond Future	127.8903	127.8903	127.9512	127.9512	0.048	0.0000	0.0000	0
2014/05/02	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	08/05/2014	129.99	Put	Bond Future	2,099.7200	2.0997	2,038.7800	2.0388	(2.902)	0	0	0
2014/05/02	R211	08/05/2014	130.01	Put	Bond Future	2,119.7200	2.1197	2,058.7800	2.0588	(2.875)	0	0	0
2014/05/02	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	07/08/2014			Bond Future	128.1687	128.1687	128.2271	128.2271	0.046	0.0000	0.0000	780
2014/05/02	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	07/08/2014	128.00	Call	Bond Future	168.6900	0.1687	227.1100	0.2271	34.632	0	0	0
2014/05/02	R211	07/08/2014	128.01	Call	Bond Future	158.6900	0.1587	217.1100	0.2171	36.814	0	0	0
2014/05/02	R211	07/08/2014	127.99	Call	Bond Future	178.6900	0.1787	237.1100	0.2371	32.693	0	0	0
2014/05/02	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	06/11/2014	130.00	Call	Bond Future	137.3900	0.1374	196.6800	0.1967	43.155	0	0	0
2014/05/02	R211	06/11/2014	130.01	Call	Bond Future	127.3900	0.1274	186.6800	0.1867	46.542	0	0	0
2014/05/02	R211	06/11/2014			Bond Future	130.1374	130.1374	130.1967	130.1967	0.046	0.0000	0.0000	0
2014/05/02	R211	06/11/2014	129.99	Call	Bond Future	147.3900	0.1474	206.6800	0.2067	40.227	0	0	0
2014/05/02	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	08/05/2014			Bond Future	133.2593	133.2593	133.3271	133.3271	0.051	0.0000	0.0000	173
2014/05/02	R212	08/05/2014	132.00	Call	Bond Future	1,259.2900	1.2593	1,327.0800	1.3271	5.383	0	0	0
2014/05/02	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	08/05/2014	132.01	Call	Bond Future	1,249.2900	1.2493	1,317.0800	1.3171	5.426	0	0	0
2014/05/02	R212	08/05/2014	131.99	Call	Bond Future	1,269.2900	1.2693	1,337.0800	1.3371	5.341	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
2014/05/02	R212	07/08/2014	128.99	Call	Bond Future	4,472.1200		4.4721	4,537.3700	4.5374	1.459	0	0	0
2014/05/02	R212	07/08/2014			Bond Future	133.4621		133.4621	133.5274	133.5274	0.049	0.0000	0.0000	21,797
2014/05/02	R212	07/08/2014	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	07/08/2014	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	07/08/2014	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	07/08/2014	129.00	Call	Bond Future	4,462.1200		4.4621	4,527.3700	4.5274	1.462	0	0	0
2014/05/02	R212	07/08/2014	129.01	Call	Bond Future	4,452.1200		4.4521	4,517.3700	4.5174	1.466	0	0	0
2014/05/02	R212	06/11/2014			Bond Future	135.5122		135.5122	135.5784	135.5784	0.049	0.0000	0.0000	0
2014/05/02	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	06/11/2014	135.00	Call	Bond Future	512.1500		0.5122	578.3800	0.5784	12.932	0	0	0
2014/05/02	R212	06/11/2014	135.01	Call	Bond Future	502.1500		0.5022	568.3800	0.5684	13.189	0	0	0
2014/05/02	R212	06/11/2014	134.99	Call	Bond Future	522.1500		0.5222	588.3800	0.5884	12.684	0	0	0
2014/05/02	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R213	08/05/2014	7.65	Put	Bond Future	10,557.8500		10.5579	10,429.5500	10.4295	(1.215)	0	0	0
2014/05/02	R213	08/05/2014			Bond Future	8.9317		84.7446	8.9148	84.8729	(0.190)	0.0000	0.0000	14,141
2014/05/02	R213	08/05/2014	7.64	Put	Bond Future	10,647.5500		10.6476	10,519.2500	10.5192	(1.205)	0	0	0
2014/05/02	R213	08/05/2014	7.66	Put	Bond Future	10,468.2700		10.4683	10,339.9700	10.3400	(1.226)	0	0	0
2014/05/02	R213	08/05/2014	7.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R213	08/05/2014	7.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R213	08/05/2014	7.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R213	07/08/2014	8.86	Call	Bond Future	2,188.0600		2.1881	2,218.2600	2.2183	1.380	0	0	0
2014/05/02	R213	07/08/2014			Bond Future	9.0171		85.9579	8.9999	86.0857	(0.191)	0.0000	0.0000	21,361
2014/05/02	R213	07/08/2014	8.84	Call	Bond Future	2,124.0600		2.1241	2,153.2300	2.1532	1.373	0	0	0
2014/05/02	R213	07/08/2014	8.85	Call	Bond Future	2,155.9200		2.1559	2,185.6000	2.1856	1.377	0	0	0
2014/05/02	R213	07/08/2014	8.84	Put	Bond Future	3,455.6200		3.4556	3,356.9500	3.3569	(2.855)	0	0	0
2014/05/02	R213	07/08/2014	8.86	Put	Bond Future	3,367.6900		3.3677	3,270.0500	3.2700	(2.899)	0	0	0
2014/05/02	R213	07/08/2014	8.85	Put	Bond Future	3,411.4700		3.4115	3,313.3100	3.3133	(2.877)	0	0	0
2014/05/02	R213	06/11/2014	8.84	Call	Bond Future	2,928.3000		2.9283	2,966.3400	2.9663	1.299	0	0	0
2014/05/02	R213	06/11/2014	8.85	Put	Bond Future	4,798.7600		4.7988	4,707.4700	4.7075	(1.902)	0	0	0
2014/05/02	R213	06/11/2014			Bond Future	9.0973		83.7264	9.0796	83.8561	(0.195)	0.0000	0.0000	0
2014/05/02	R213	06/11/2014	8.85	Call	Bond Future	2,959.7500		2.9598	2,998.1700	2.9982	1.298	0	0	0
2014/05/02	R213	06/11/2014	8.86	Call	Bond Future	2,991.4000		2.9914	3,030.1900	3.0302	1.297	0	0	0
2014/05/02	R213	06/11/2014	8.84	Put	Bond Future	4,842.9200		4.8429	4,751.2500	4.7513	(1.893)	0	0	0
2014/05/02	R213	06/11/2014	8.86	Put	Bond Future	4,754.8900		4.7549	4,663.9700	4.6640	(1.912)	0	0	0
2014/05/02	R213	05/02/2015	9.26	Put	Bond Future	4,400.7000		4.4007	4,324.4200	4.3244	(1.733)	0	0	0
2014/05/02	R213	05/02/2015			Bond Future	9.1756		85.0526	9.1572	85.1851	(0.200)	0.0000	0.0000	0
2014/05/02	R213	05/02/2015	9.25	Put	Bond Future	4,435.2000		4.4352	4,358.6000	4.3586	(1.727)	0	0	0
2014/05/02	R213	05/02/2015	9.24	Put	Bond Future	4,470.2200		4.4702	4,393.2900	4.3933	(1.721)	0	0	0
2014/05/02	R213	05/02/2015	9.25	Call	Bond Future	4,968.9700		4.9690	5,024.8500	5.0249	1.125	0	0	0
2014/05/02	R213	05/02/2015	9.26	Call	Bond Future	5,005.8200		5.0058	5,062.0200	5.0620	1.123	0	0	0
2014/05/02	R213	05/02/2015	9.24	Call	Bond Future	4,932.5500		4.9325	4,988.1000	4.9881	1.126	0	0	0
2014/05/02	R214	08/05/2014			Bond Future	9.1011		75.3411	9.0843	75.4722	(0.184)	0.0000	0.0000	0
2014/05/02	R214	08/05/2014	9.00	Call	Bond Future	416.7900		0.4168	369.7300	0.3697	(11.291)	0	0	0
2014/05/02	R214	08/05/2014	8.99	Put	Bond Future	1,266.1600		1.2662	1,087.7200	1.0877	(14.093)	0	0	0
2014/05/02	R214	08/05/2014	9.01	Put	Bond Future	1,160.3900		1.1604	982.8700	0.9829	(15.298)	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
2014/05/02	R214	08/05/2014	9.00	Put	Bond Future	1,212.6400	1.2126	1,034.5600	1.0346	(14.685)	0	0	0
2014/05/02	R214	08/05/2014	9.01	Call	Bond Future	443.8900	0.4439	397.3900	0.3974	(10.476)	0	0	0
2014/05/02	R214	08/05/2014	8.99	Call	Bond Future	390.8300	0.3908	343.4100	0.3434	(12.133)	0	0	0
2014/05/02	R214	07/08/2014	9.54	Put	Bond Future	1,695.4700	1.6955	1,625.3700	1.6254	(4.135)	0	0	0
2014/05/02	R214	07/08/2014			Bond Future	9.1784	76.4197	9.1614	76.5506	(0.185)	0.0000	0.0000	5,228
2014/05/02	R214	07/08/2014	9.56	Put	Bond Future	1,644.6400	1.6446	1,575.7300	1.5757	(4.190)	0	0	0
2014/05/02	R214	07/08/2014	9.55	Put	Bond Future	1,669.9000	1.6699	1,600.3900	1.6004	(4.163)	0	0	0
2014/05/02	R214	07/08/2014	9.56	Call	Bond Future	4,483.6600	4.4837	4,545.6400	4.5456	1.382	0	0	0
2014/05/02	R214	07/08/2014	9.54	Call	Bond Future	4,390.3200	4.3903	4,451.1100	4.4511	1.385	0	0	0
2014/05/02	R214	07/08/2014	9.55	Call	Bond Future	4,436.9000	4.4369	4,498.2800	4.4983	1.383	0	0	0
2014/05/02	R214	06/11/2014	9.64	Call	Bond Future	5,584.5100	5.5845	5,649.4400	5.6494	1.163	0	0	0
2014/05/02	R214	06/11/2014			Bond Future	9.2508	74.2959	9.2333	74.4287	(0.189)	0.0000	0.0000	0
2014/05/02	R214	06/11/2014	9.65	Call	Bond Future	5,627.7200	5.6277	5,693.0500	5.6930	1.161	0	0	0
2014/05/02	R214	06/11/2014	9.66	Call	Bond Future	5,670.8600	5.6709	5,736.5900	5.7366	1.159	0	0	0
2014/05/02	R214	06/11/2014	9.64	Put	Bond Future	2,728.6200	2.7286	2,660.7500	2.6607	(2.487)	0	0	0
2014/05/02	R214	06/11/2014	9.66	Put	Bond Future	2,673.3000	2.6733	2,606.2300	2.6062	(2.509)	0	0	0
2014/05/02	R214	06/11/2014	9.65	Put	Bond Future	2,700.9400	2.7009	2,633.4700	2.6335	(2.498)	0	0	0
2014/05/02	R214	05/02/2015	9.50	Call	Bond Future	5,651.0500	5.6511	5,711.7300	5.7117	1.074	0	0	0
2014/05/02	R214	05/02/2015			Bond Future	9.3213	75.4728	9.3033	75.6084	(0.194)	0.0000	0.0000	0
2014/05/02	R214	05/02/2015	9.51	Call	Bond Future	5,689.8700	5.6899	5,750.8800	5.7509	1.072	0	0	0
2014/05/02	R214	05/02/2015	9.50	Put	Bond Future	4,333.7100	4.3337	4,258.8200	4.2588	(1.728)	0	0	0
2014/05/02	R214	05/02/2015	9.49	Call	Bond Future	5,612.3300	5.6123	5,672.6800	5.6727	1.075	0	0	0
2014/05/02	R214	05/02/2015	9.49	Put	Bond Future	4,367.6600	4.3677	4,292.4400	4.2924	(1.722)	0	0	0
2014/05/02	R214	05/02/2015	9.51	Put	Bond Future	4,299.9800	4.3000	4,225.4200	4.2254	(1.734)	0	0	0
2014/05/02	R248	08/05/2014	9.04	Put	Bond Future	1,375.8100	1.3758	1,207.8300	1.2078	(12.210)	0	0	0
2014/05/02	R248	08/05/2014			Bond Future	9.1763	97.3141	9.1595	97.4821	(0.183)	0.0000	0.0000	2,660
2014/05/02	R248	08/05/2014	9.06	Put	Bond Future	1,171.7400	1.1717	1,003.7600	1.0038	(14.336)	0	0	0
2014/05/02	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	08/05/2014	9.05	Put	Bond Future	1,273.6800	1.2737	1,105.7000	1.1057	(13.189)	0	0	0
2014/05/02	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	07/08/2014			Bond Future	9.2563	98.7073	9.2392	98.8751	(0.185)	0.0000	0.0000	13,272
2014/05/02	R248	07/08/2014	9.65	Call	Bond Future	3,725.2600	3.7253	3,893.0300	3.8930	4.504	0	0	0
2014/05/02	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	07/08/2014	9.66	Call	Bond Future	3,816.4400	3.8164	3,984.2100	3.9842	4.396	0	0	0
2014/05/02	R248	07/08/2014	9.64	Call	Bond Future	3,633.9200	3.6339	3,801.6900	3.8017	4.617	0	0	0
2014/05/02	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	06/11/2014			Bond Future	9.3314	95.7847	9.3138	95.9551	(0.189)	0.0000	0.0000	0
2014/05/02	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	06/11/2014	9.72	Call	Bond Future	3,625.5100	3.6255	3,795.8800	3.7959	4.699	0	0	0
2014/05/02	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248	06/11/2014	9.73	Call	Bond Future	3,715.4800	3.7155	3,885.8500	3.8858	4.585	0	0	0
2014/05/02	R248	06/11/2014	9.74	Call	Bond Future	3,805.2900	3.8053	3,975.6600	3.9757	4.477	0	0	0
2014/05/02	R248	05/02/2015			Bond Future	9.4048	97.3022	9.3866	97.4759	(0.194)	0.0000	0.0000	0
2014/05/02	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/02	R248 05/02/2015	9.50	Call	Bond Future	898.7300	0.8987	1,072.4600	1.0725	19.331	0	0	0
2014/05/02	R248 05/02/2015	9.51	Call	Bond Future	992.2500	0.9922	1,165.9800	1.1660	17.509	0	0	0
2014/05/02	R248 05/02/2015	9.49	Call	Bond Future	805.0300	0.8050	978.7600	0.9788	21.581	0	0	0
2014/05/02	R248 05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/02	R248 05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **555540**