



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 04/09/2014 TO 04/09/2014

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
2014/09/04	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	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
2014/09/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	2025	06/11/2014	117.01	Call	Bond Future	1,333.9100	1.3339	888.4100	0.8884	(33.398)	0	0	0
2014/09/04	2025	06/11/2014			Bond Future	118.3439	118.3439	117.8984	117.8984	(0.376)	0.0000	0.0000	16
2014/09/04	2025	06/11/2014	116.99	Call	Bond Future	1,353.9100	1.3539	908.4100	0.9084	(32.905)	0	0	0
2014/09/04	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2025	06/11/2014	117.00	Call	Bond Future	1,343.9100	1.3439	898.4100	0.8984	(33.150)	0	0	0
2014/09/04	2025	05/02/2015	119.01	Call	Bond Future	73.6100	0.0736	0.0000	0.0000	(100.000)	0	0	0
2014/09/04	2025	05/02/2015			Bond Future	119.0836	119.0836	118.6281	118.6281	(0.383)	0.0000	0.0000	0
2014/09/04	2025	05/02/2015	118.99	Call	Bond Future	93.6100	0.0936	0.0000	0.0000	(100.000)	0	0	0
2014/09/04	2025	05/02/2015	119.00	Call	Bond Future	83.6100	0.0836	0.0000	0.0000	(100.000)	0	0	0
2014/09/04	2025	05/02/2015	118.99	Put	Bond Future	0.0000	0.0000	361.9300	0.3619	100.000	0	0	0
2014/09/04	2025	05/02/2015	119.01	Put	Bond Future	0.0000	0.0000	381.9300	0.3819	100.000	0	0	0
2014/09/04	2025	05/02/2015	119.00	Put	Bond Future	0.0000	0.0000	371.9300	0.3719	100.000	0	0	0
2014/09/04	2030	06/11/2014	9.01	Call	Bond Future	4,213.9200	4.2139	4,894.6900	4.8947	16.155	0	0	0
2014/09/04	2030	06/11/2014			Bond Future	8.4805	98.1528	8.3981	98.8336	(0.972)	0.0000	0.0000	4,188
2014/09/04	2030	06/11/2014	8.99	Call	Bond Future	4,059.5900	4.0596	4,740.3600	4.7404	16.769	0	0	0
2014/09/04	2030	06/11/2014	9.00	Call	Bond Future	4,136.8000	4.1368	4,817.5700	4.8176	16.456	0	0	0
2014/09/04	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	05/02/2015			Bond Future	8.5393	95.7068	8.4546	96.3959	(0.992)	0.0000	0.0000	0
2014/09/04	2030	05/02/2015	9.25	Call	Bond Future	5,514.3100	5.5143	6,203.4400	6.2034	12.497	0	0	0
2014/09/04	2030	05/02/2015	9.24	Call	Bond Future	5,439.9100	5.4399	6,129.0400	6.1290	12.668	0	0	0
2014/09/04	2030	05/02/2015	9.26	Call	Bond Future	5,588.6200	5.5886	6,277.7500	6.2777	12.331	0	0	0
2014/09/04	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	07/05/2015			Bond Future	8.5862	97.3649	8.4990	98.0643	(1.015)	0.0000	0.0000	0
2014/09/04	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	07/05/2015	8.74	Call	Bond Future	1,217.4600	1.2175	1,916.8600	1.9169	57.447	0	0	0
2014/09/04	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2030	07/05/2015	8.75	Call	Bond Future	1,295.8300	1.2958	1,995.2300	1.9952	53.973	0	0	0
2014/09/04	2030	07/05/2015	8.76	Call	Bond Future	1,374.1000	1.3741	2,073.5000	2.0735	50.899	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
2014/09/04	2037	06/11/2014	9.69	Call	Bond Future	8,599.3300	8.5993	9,194.8600	9.1949	6.925	0	0	0
2014/09/04	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	06/11/2014			Bond Future	8.7241	100.1729	8.6623	100.7684	(0.709)	0.0000	0.0000	6,708
2014/09/04	2037	06/11/2014	9.70	Call	Bond Future	8,681.9400	8.6819	9,277.4700	9.2775	6.859	0	0	0
2014/09/04	2037	06/11/2014	9.71	Call	Bond Future	8,764.4300	8.7644	9,359.9600	9.3600	6.795	0	0	0
2014/09/04	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	05/02/2015			Bond Future	8.7816	97.5085	8.7182	98.1110	(0.722)	0.0000	0.0000	3,280
2014/09/04	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	05/02/2015	9.50	Call	Bond Future	6,435.4700	6.4355	7,037.9700	7.0380	9.362	0	0	0
2014/09/04	2037	05/02/2015	9.51	Call	Bond Future	6,520.2100	6.5202	7,122.7100	7.1227	9.240	0	0	0
2014/09/04	2037	05/02/2015	9.49	Call	Bond Future	6,350.6000	6.3506	6,953.1000	6.9531	9.487	0	0	0
2014/09/04	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	07/05/2015			Bond Future	8.8285	99.1979	8.7635	99.8092	(0.736)	0.0000	0.0000	0
2014/09/04	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2037	07/05/2015	9.01	Call	Bond Future	1,675.2400	1.6752	2,286.5400	2.2865	36.490	0	0	0
2014/09/04	2037	07/05/2015	8.99	Call	Bond Future	1,492.9100	1.4929	2,104.2100	2.1042	40.947	0	0	0
2014/09/04	2037	07/05/2015	9.00	Call	Bond Future	1,584.1400	1.5841	2,195.4400	2.1954	38.589	0	0	0
2014/09/04	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2038	06/11/2014	120.01	Call	Bond Future	3,207.0200	3.2070	3,204.1200	3.2041	(0.090)	0	0	0
2014/09/04	2038	06/11/2014			Bond Future	123.2170	123.2170	123.2141	123.2141	(0.002)	0.0000	0.0000	1,860
2014/09/04	2038	06/11/2014	119.99	Call	Bond Future	3,227.0200	3.2270	3,224.1200	3.2241	(0.090)	0	0	0
2014/09/04	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2038	06/11/2014	120.00	Call	Bond Future	3,217.0200	3.2170	3,214.1200	3.2141	(0.090)	0	0	0
2014/09/04	2038	05/02/2015	123.00	Call	Bond Future	890.2800	0.8903	884.2300	0.8842	(0.680)	0	0	0
2014/09/04	2038	05/02/2015			Bond Future	123.8903	123.8903	123.8842	123.8842	(0.005)	0.0000	0.0000	0
2014/09/04	2038	05/02/2015	123.01	Call	Bond Future	880.2800	0.8803	874.2300	0.8742	(0.687)	0	0	0
2014/09/04	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2038	05/02/2015	122.99	Call	Bond Future	900.2800	0.9003	894.2300	0.8942	(0.672)	0	0	0
2014/09/04	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	06/11/2014			Bond Future	8.7873	102.0354	8.7255	102.6834	(0.704)	0.0000	0.0000	2,473
2014/09/04	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	06/11/2014	8.99	Call	Bond Future	2,075.2500	2.0753	2,723.3300	2.7233	31.229	0	0	0
2014/09/04	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	06/11/2014	9.00	Call	Bond Future	2,175.7400	2.1757	2,823.8200	2.8238	29.787	0	0	0
2014/09/04	2044	06/11/2014	9.01	Call	Bond Future	2,276.0400	2.2760	2,924.1200	2.9241	28.474	0	0	0
2014/09/04	2044	05/02/2015	9.00	Call	Bond Future	1,599.6700	1.5997	2,255.5900	2.2556	41.003	0	0	0
2014/09/04	2044	05/02/2015			Bond Future	8.8426	99.2754	8.7792	99.9313	(0.716)	0.0000	0.0000	0
2014/09/04	2044	05/02/2015	9.01	Call	Bond Future	1,699.7800	1.6998	2,355.7000	2.3557	38.589	0	0	0
2014/09/04	2044	05/02/2015	8.99	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/04	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	05/02/2015	8.99	Call	Bond Future	1,499.3800	1.4994	2,155.3000	2.1553	43.746	0	0	0
2014/09/04	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	07/05/2015			Bond Future	8.8877	100.9955	8.8229	101.6609	(0.730)	0.0000	0.0000	0
2014/09/04	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2044	07/05/2015	9.01	Call	Bond Future	1,234.0500	1.2341	1,899.5200	1.8995	53.926	0	0	0
2014/09/04	2044	07/05/2015	8.99	Call	Bond Future	1,033.9700	1.0340	1,699.4400	1.6994	64.361	0	0	0
2014/09/04	2044	07/05/2015	9.00	Call	Bond Future	1,134.0900	1.1341	1,799.5600	1.7996	58.679	0	0	0
2014/09/04	2046	06/11/2014	104.45	Call	Bond Future	19,237.8700	19.2379	19,234.8200	19.2348	(0.016)	0	0	0
2014/09/04	2046	06/11/2014			Bond Future	123.6879	123.6879	123.6848	123.6848	(0.002)	0.0000	0.0000	5,389
2014/09/04	2046	06/11/2014	104.43	Call	Bond Future	19,257.8700	19.2579	19,254.8200	19.2548	(0.016)	0	0	0
2014/09/04	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2046	06/11/2014	104.44	Call	Bond Future	19,247.8700	19.2479	19,244.8200	19.2448	(0.016)	0	0	0
2014/09/04	2046	05/02/2015			Bond Future	125.6700	125.6700	125.6639	125.6639	(0.005)	0.0000	0.0000	0
2014/09/04	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2046	05/02/2015	123.99	Call	Bond Future	1,679.9800	1.6800	1,673.8600	1.6739	(0.364)	0	0	0
2014/09/04	2046	05/02/2015	124.01	Call	Bond Future	1,659.9800	1.6600	1,653.8600	1.6539	(0.369)	0	0	0
2014/09/04	2046	05/02/2015	124.00	Call	Bond Future	1,669.9800	1.6700	1,663.8600	1.6639	(0.366)	0	0	0
2014/09/04	2050	06/11/2014			Bond Future	133.4664	133.4664	133.2985	133.2985	(0.126)	0.0000	0.0000	2,490
2014/09/04	2050	06/11/2014	126.00	Call	Bond Future	7,466.3600	7.4664	7,298.5000	7.2985	(2.248)	0	0	0
2014/09/04	2050	06/11/2014	126.01	Call	Bond Future	7,456.3600	7.4564	7,288.5000	7.2885	(2.251)	0	0	0
2014/09/04	2050	06/11/2014	125.99	Call	Bond Future	7,476.3600	7.4764	7,308.5000	7.3085	(2.245)	0	0	0
2014/09/04	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2050	05/02/2015			Bond Future	134.1570	134.1570	133.9832	133.9832	(0.130)	0.0000	0.0000	0
2014/09/04	2050	05/02/2015	130.01	Call	Bond Future	4,147.0200	4.1470	3,973.1900	3.9732	(4.192)	0	0	0
2014/09/04	2050	05/02/2015	129.99	Call	Bond Future	4,167.0200	4.1670	3,993.1900	3.9932	(4.172)	0	0	0
2014/09/04	2050	05/02/2015	130.00	Call	Bond Future	4,157.0200	4.1570	3,983.1900	3.9832	(4.182)	0	0	0
2014/09/04	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	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
2014/09/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	AL12	06/11/2014			Index Future	521.2490	521.2490	524.3510	524.3510	0.595	0.0000	0.0000	0
2014/09/04	AL12	05/02/2015			Index Future	529.5380	529.5380	532.6760	532.6760	0.593	0.0000	0.0000	0
2014/09/04	AL12	07/05/2015			Index Future	538.6950	538.6950	541.8780	541.8780	0.591	0.0000	0.0000	0
2014/09/04	AL37	06/11/2014			Index Future	439.9850	439.9850	441.0890	441.0890	0.251	0.0000	0.0000	0
2014/09/04	AL37	05/02/2015			Index Future	446.9820	446.9820	448.0930	448.0930	0.249	0.0000	0.0000	0
2014/09/04	AL7T	06/11/2014			Index Future	520.6310	520.6310	522.7380	522.7380	0.405	0.0000	0.0000	1
2014/09/04	AL7T	05/02/2015			Index Future	528.9100	528.9100	531.0380	531.0380	0.402	0.0000	0.0000	0
2014/09/04	ALBI	06/11/2014			Index Future	473.2570	473.2570	475.2840	475.2840	0.428	0.0000	0.0000	584
2014/09/04	ALBI	05/02/2015			Index Future	480.7830	480.7830	482.8300	482.8300	0.426	0.0000	0.0000	65
2014/09/04	ALBI	07/05/2015			Index Future	489.0960	489.0960	491.1710	491.1710	0.424	0.0000	0.0000	0
2014/09/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	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 ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/04	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	EL28	06/11/2014			Bond Future	124.5962	124.5962	124.5934	124.5934	(0.002)	0.0000	0.0000	0
2014/09/04	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	EL28	06/11/2014	122.00	Call	Bond Future	2,596.1600	2.5962	2,593.4500	2.5935	(0.104)	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
2014/09/04	EL28	06/11/2014	122.01	Call	Bond Future	2,586.1600	2.5862	2,583.4500	2.5835	(0.105)	0	0	0
2014/09/04	EL28	06/11/2014	121.99	Call	Bond Future	2,606.1600	2.6062	2,603.4500	2.6035	(0.104)	0	0	0
2014/09/04	EL28	05/02/2015	126.00	Call	Bond Future	593.1100	0.5931	587.1500	0.5872	(1.005)	0	0	0
2014/09/04	EL28	05/02/2015			Bond Future	126.5931	126.5931	126.5872	126.5872	(0.005)	0.0000	0.0000	0
2014/09/04	EL28	05/02/2015	126.01	Call	Bond Future	583.1100	0.5831	577.1500	0.5772	(1.022)	0	0	0
2014/09/04	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	EL28	05/02/2015	125.99	Call	Bond Future	603.1100	0.6031	597.1500	0.5972	(0.988)	0	0	0
2014/09/04	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	06/11/2014			Bond Future	9.4730	83.9758	9.4057	84.4870	(0.711)	0.0000	0.0000	6,220
2014/09/04	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	06/11/2014	10.29	Call	Bond Future	5,835.4500	5.8354	6,346.5700	6.3466	8.759	0	0	0
2014/09/04	ES33	06/11/2014	10.30	Call	Bond Future	5,902.9000	5.9029	6,414.0200	6.4140	8.659	0	0	0
2014/09/04	ES33	06/11/2014	10.31	Call	Bond Future	5,970.2500	5.9702	6,481.3700	6.4814	8.561	0	0	0
2014/09/04	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	05/02/2015	10.00	Call	Bond Future	3,184.1800	3.1842	3,701.3300	3.7013	16.241	0	0	0
2014/09/04	ES33	05/02/2015			Bond Future	9.5587	85.3113	9.4895	85.8284	(0.724)	0.0000	0.0000	0
2014/09/04	ES33	05/02/2015	10.01	Call	Bond Future	3,254.1400	3.2541	3,771.2900	3.7713	15.892	0	0	0
2014/09/04	ES33	05/02/2015	9.99	Call	Bond Future	3,114.1300	3.1141	3,631.2800	3.6313	16.607	0	0	0
2014/09/04	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	07/05/2015			Bond Future	9.6284	82.9971	9.5572	83.5218	(0.739)	0.0000	0.0000	0
2014/09/04	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	ES33	07/05/2015	9.76	Call	Bond Future	957.6800	0.9577	1,482.3700	1.4824	54.788	0	0	0
2014/09/04	ES33	07/05/2015	9.74	Call	Bond Future	813.2900	0.8133	1,337.9800	1.3380	64.515	0	0	0
2014/09/04	ES33	07/05/2015	9.75	Call	Bond Future	885.5300	0.8855	1,410.2200	1.4102	59.252	0	0	0
2014/09/04	GOVI	06/11/2014	449.01	Call	GOVI	225,180.0000	22.5180	244,300.0000	24.4300	8.491	0	0	0
2014/09/04	GOVI	06/11/2014			GOVI	471.5280	471.5280	473.4400	473.4400	0.405	0.0000	0.0000	396
2014/09/04	GOVI	06/11/2014	448.99	Call	GOVI	225,380.0000	22.5380	244,500.0000	24.4500	8.483	0	0	0
2014/09/04	GOVI	06/11/2014	449.00	Call	GOVI	225,280.0000	22.5280	244,400.0000	24.4400	8.487	0	0	0
2014/09/04	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	05/02/2015	459.99	Call	GOVI	190,360.0000	19.0360	209,670.0000	20.9670	10.144	0	0	0
2014/09/04	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	05/02/2015			GOVI	479.0260	479.0260	480.9570	480.9570	0.403	0.0000	0.0000	45
2014/09/04	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	05/02/2015	460.00	Call	GOVI	190,260.0000	19.0260	209,570.0000	20.9570	10.149	0	0	0
2014/09/04	GOVI	05/02/2015	460.01	Call	GOVI	190,160.0000	19.0160	209,470.0000	20.9470	10.155	0	0	0
2014/09/04	GOVI	07/05/2015	449.99	Call	GOVI	373,190.0000	37.3190	392,750.0000	39.2750	5.241	0	0	0
2014/09/04	GOVI	07/05/2015			GOVI	487.3090	487.3090	489.2650	489.2650	0.401	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
2014/09/04	GOVI	07/05/2015	450.00	Call	GOVI	373,090.0000		37.3090	392,650.0000	39.2650	5.243	0	0	0
2014/09/04	GOVI	07/05/2015	450.01	Call	GOVI	372,990.0000		37.2990	392,550.0000	39.2550	5.244	0	0	0
2014/09/04	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/04	ICAA	06/11/2014			Can-Do Interest Rate	144.7442		144.7442	144.9371	144.9371	0.133	0.0000	0.0000	571
2014/09/04	IGOV	06/11/2014			Index Future	220.3960		220.3960	220.3590	220.3590	(0.017)	0.0000	0.0000	1,191
2014/09/04	IGOV	05/02/2015			Index Future	223.9270		223.9270	223.8850	223.8850	(0.019)	0.0000	0.0000	0
2014/09/04	IGOV	07/05/2015			Index Future	227.8260		227.8260	227.7790	227.7790	(0.021)	0.0000	0.0000	0
2014/09/04	ILBI	06/11/2014			Index Future	597.0480		597.0480	597.7360	597.7360	0.115	0.0000	0.0000	0
2014/09/04	ILBI	05/02/2015			Index Future	606.5420		606.5420	607.2390	607.2390	0.115	0.0000	0.0000	157
2014/09/04	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/04	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/04	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/04	JBAF	17/09/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	33,000
2014/09/04	JBAF	15/10/2014			Jibar Tradeable Future	6.2000		93.8000	6.1900	93.8100	(0.161)	0.0000	0.0000	0
2014/09/04	JBAF	19/11/2014			Jibar Tradeable Future	6.2300		93.7700	6.2300	93.7700	0.000	0.0000	0.0000	0
2014/09/04	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2600	93.7400	(0.318)	0.0000	0.0000	0
2014/09/04	JBAF	21/01/2015			Jibar Tradeable Future	6.3400		93.6600	6.3000	93.7000	(0.631)	0.0000	0.0000	0
2014/09/04	JBAF	18/02/2015			Jibar Tradeable Future	6.4000		93.6000	6.3500	93.6500	(0.781)	0.0000	0.0000	0
2014/09/04	JBAF	18/03/2015			Jibar Tradeable Future	6.4600		93.5400	6.4100	93.5900	(0.774)	0.0000	0.0000	2,850
2014/09/04	JBAF	17/06/2015			Jibar Tradeable Future	6.6400		93.3600	6.5900	93.4100	(0.753)	0.0000	0.0000	5,000
2014/09/04	JBAF	16/09/2015			Jibar Tradeable Future	6.7600		93.2400	6.7000	93.3000	(0.888)	0.0000	0.0000	0
2014/09/04	JBAF	15/12/2015			Jibar Tradeable Future	6.9200		93.0800	6.8500	93.1500	(1.012)	0.0000	0.0000	0
2014/09/04	JBAF	16/03/2016			Jibar Tradeable Future	7.0600		92.9400	7.0000	93.0000	(0.850)	0.0000	0.0000	0
2014/09/04	JBAF	15/06/2016			Jibar Tradeable Future	7.2200		92.7800	7.1300	92.8700	(1.247)	0.0000	0.0000	0
2014/09/04	R023	06/11/2014			Bond Future	7.7677		101.4169	7.6949	101.8572	(0.937)	0.0000	0.0000	9,834
2014/09/04	R023	06/11/2014	8.59	Put	Bond Future	61.9300		0.0619	41.5500	0.0416	(32.908)	0	0	0
2014/09/04	R023	06/11/2014	8.61	Put	Bond Future	56.6800		0.0567	37.8300	0.0378	(33.257)	0	0	0
2014/09/04	R023	06/11/2014	8.59	Call	Bond Future	4,870.8200		4.8708	5,290.7600	5.2908	8.622	0	0	0
2014/09/04	R023	06/11/2014	8.60	Put	Bond Future	59.2500		0.0592	39.6500	0.0396	(33.080)	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
2014/09/04	R023	06/11/2014	8.60	Call	Bond Future	4,924.7900	4.9248	5,345.5100	5.3455	8.543	0	0	0
2014/09/04	R023	06/11/2014	8.61	Call	Bond Future	4,978.8300	4.9788	5,400.3000	5.4003	8.465	0	0	0
2014/09/04	R023	05/02/2015			Bond Future	7.8270	103.0297	7.7514	103.4745	(0.965)	0.0000	0.0000	0
2014/09/04	R023	05/02/2015	8.74	Put	Bond Future	317.9900	0.3180	261.6500	0.2616	(17.718)	0	0	0
2014/09/04	R023	05/02/2015	8.75	Call	Bond Future	5,551.1700	5.5512	5,940.7300	5.9407	7.018	0	0	0
2014/09/04	R023	05/02/2015	8.76	Call	Bond Future	5,598.9700	5.5990	5,989.5700	5.9896	6.976	0	0	0
2014/09/04	R023	05/02/2015	8.74	Call	Bond Future	5,503.3200	5.5033	5,891.8300	5.8918	7.060	0	0	0
2014/09/04	R023	05/02/2015	8.76	Put	Bond Future	303.9400	0.3039	249.6900	0.2497	(17.849)	0	0	0
2014/09/04	R023	05/02/2015	8.75	Put	Bond Future	310.9700	0.3110	255.6800	0.2557	(17.780)	0	0	0
2014/09/04	R023	07/05/2015	8.14	Call	Bond Future	3,296.2300	3.2962	3,575.0100	3.5750	8.458	0	0	0
2014/09/04	R023	07/05/2015	8.15	Put	Bond Future	1,688.3500	1.6884	1,517.8700	1.5179	(10.097)	0	0	0
2014/09/04	R023	07/05/2015			Bond Future	7.8603	100.8851	7.7819	101.3359	(0.998)	0.0000	0.0000	0
2014/09/04	R023	07/05/2015	8.15	Call	Bond Future	3,330.7800	3.3308	3,611.1400	3.6111	8.417	0	0	0
2014/09/04	R023	07/05/2015	8.16	Call	Bond Future	3,365.5100	3.3655	3,647.4400	3.6474	8.377	0	0	0
2014/09/04	R023	07/05/2015	8.14	Put	Bond Future	1,709.9200	1.7099	1,537.8600	1.5379	(10.062)	0	0	0
2014/09/04	R023	07/05/2015	8.16	Put	Bond Future	1,666.9900	1.6670	1,498.0800	1.4981	(10.133)	0	0	0
2014/09/04	R023	06/08/2015	9.07	Put	Bond Future	753.5600	0.7536	672.0100	0.6720	(10.822)	0	0	911
2014/09/04	R023	06/08/2015	8.24	Call	Bond Future	4,024.8200	4.0248	4,316.3000	4.3163	7.242	0	0	0
2014/09/04	R023	06/08/2015			Bond Future	7.8632	102.8324	7.7808	103.2946	(1.048)	0.0000	0.0000	0
2014/09/04	R023	06/08/2015	8.26	Put	Bond Future	1,905.0200	1.9050	1,736.8700	1.7369	(8.827)	0	0	0
2014/09/04	R023	06/08/2015	9.07	Call	Bond Future	7,224.3500	7.2243	7,605.0300	7.6050	5.269	0	0	0
2014/09/04	R023	06/08/2015	8.25	Put	Bond Future	1,925.0400	1.9250	1,755.5900	1.7556	(8.802)	0	0	0
2014/09/04	R023	06/08/2015	8.24	Put	Bond Future	1,945.2300	1.9452	1,774.4800	1.7745	(8.778)	0	0	0
2014/09/04	R023	06/08/2015	8.25	Call	Bond Future	4,059.0800	4.0591	4,351.8600	4.3519	7.213	0	0	0
2014/09/04	R023	06/08/2015	8.26	Call	Bond Future	4,093.4600	4.0935	4,387.5400	4.3875	7.184	0	0	0
2014/09/04	R157	06/11/2014	6.19	Put	Bond Future	450.0400	0.4500	403.0100	0.4030	(10.450)	0	0	0
2014/09/04	R157	06/11/2014			Bond Future	6.6667	107.6117	6.5985	107.6694	(1.024)	0.0000	0.0000	0
2014/09/04	R157	06/11/2014	6.21	Put	Bond Future	436.2500	0.4363	389.8200	0.3898	(10.643)	0	0	0
2014/09/04	R157	06/11/2014	6.20	Put	Bond Future	443.1200	0.4431	396.3900	0.3964	(10.546)	0	0	0
2014/09/04	R157	06/11/2014	6.21	Call	Bond Future	48.9300	0.0489	60.2300	0.0602	23.094	0	0	0
2014/09/04	R157	06/11/2014	6.19	Call	Bond Future	45.7100	0.0457	56.4100	0.0564	23.408	0	0	0
2014/09/04	R157	06/11/2014	6.20	Call	Bond Future	47.3000	0.0473	58.3000	0.0583	23.256	0	0	0
2014/09/04	R157	05/02/2015	8.74	Call	Bond Future	1,159.8100	1.1598	1,212.3000	1.2123	4.526	0	0	0
2014/09/04	R157	05/02/2015	8.75	Put	Bond Future	19.9300	0.0199	16.4800	0.0165	(17.311)	0	0	0
2014/09/04	R157	05/02/2015			Bond Future	6.7974	109.3229	6.7030	109.3789	(1.390)	0.0000	0.0000	0
2014/09/04	R157	05/02/2015	8.74	Put	Bond Future	20.3000	0.0203	16.7900	0.0168	(17.291)	0	0	0
2014/09/04	R157	05/02/2015	8.76	Put	Bond Future	19.5700	0.0196	16.1700	0.0162	(17.374)	0	0	0
2014/09/04	R157	05/02/2015	8.75	Call	Bond Future	1,165.2500	1.1653	1,217.8000	1.2178	4.510	0	0	0
2014/09/04	R157	05/02/2015	8.76	Call	Bond Future	1,170.6900	1.1707	1,223.2900	1.2233	4.493	0	0	0
2014/09/04	R186	06/11/2014	7.70	Call	Bond Future	530.7700	0.5308	665.3900	0.6654	25.363	0	0	1,500
2014/09/04	R186	06/11/2014	8.14	Call	Bond Future	2,020.9600	2.0210	2,356.6800	2.3567	16.612	0	0	0
2014/09/04	R186	06/11/2014	8.15	Put	Bond Future	1,302.9600	1.3030	1,061.9700	1.0620	(18.496)	0	0	0
2014/09/04	R186	06/11/2014	8.53	Call	Bond Future	4,336.7500	4.3368	4,822.0900	4.8221	11.191	0	0	0
2014/09/04	R186	06/11/2014			Bond Future	8.0605	122.7258	7.9931	123.3072	(0.836)	0.0000	0.0000	48,649
2014/09/04	R186	06/11/2014	7.80	Put	Bond Future	3,030.0100	3.0300	2,624.2900	2.6243	(13.390)	0	0	0
2014/09/04	R186	06/11/2014	8.30	Call	Bond Future	2,874.9400	2.8749	3,281.1500	3.2812	14.129	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
2014/09/04	R186	06/11/2014	8.50	Call	Bond Future	4,133.7400	4.1337	4,610.4600	4.6105	11.532	0	0	0
2014/09/04	R186	06/11/2014	9.17	Call	Bond Future	9,063.3600	9.0634	9,635.5800	9.6356	6.314	0	0	0
2014/09/04	R186	06/11/2014	7.70	Put	Bond Future	3,688.6000	3.6886	3,241.8500	3.2419	(12.112)	0	0	0
2014/09/04	R186	06/11/2014	8.15	Call	Bond Future	2,069.7500	2.0697	2,410.1300	2.4101	16.445	0	0	0
2014/09/04	R186	06/11/2014	8.45	Put	Bond Future	516.0100	0.5160	395.8200	0.3958	(23.292)	0	0	6,000
2014/09/04	R186	06/11/2014	8.53	Put	Bond Future	390.6000	0.3906	294.5700	0.2946	(24.585)	0	0	100
2014/09/04	R186	06/11/2014	8.00	Call	Bond Future	1,408.0300	1.4080	1,676.7300	1.6767	19.083	0	0	1,500
2014/09/04	R186	06/11/2014	8.16	Call	Bond Future	2,119.1700	2.1192	2,464.1900	2.4642	16.281	0	0	0
2014/09/04	R186	06/11/2014	8.60	Put	Bond Future	302.7100	0.3027	224.8400	0.2248	(25.724)	0	0	0
2014/09/04	R186	06/11/2014	8.50	Put	Bond Future	434.2400	0.4342	329.5900	0.3296	(24.100)	0	0	7,000
2014/09/04	R186	06/11/2014	7.80	Call	Bond Future	759.6900	0.7597	935.3400	0.9353	23.121	0	0	100
2014/09/04	R186	06/11/2014	8.30	Put	Bond Future	838.7300	0.8387	663.5700	0.6636	(20.884)	0	0	100
2014/09/04	R186	06/11/2014	9.17	Put	Bond Future	26.3200	0.0263	17.1700	0.0172	(34.764)	0	0	2,010
2014/09/04	R186	06/11/2014	8.14	Put	Bond Future	1,339.4800	1.3395	1,093.8300	1.0938	(18.339)	0	0	0
2014/09/04	R186	06/11/2014	8.60	Call	Bond Future	4,821.5300	4.8215	5,325.0300	5.3250	10.443	0	0	0
2014/09/04	R186	06/11/2014	8.00	Put	Bond Future	1,929.8300	1.9298	1,617.1600	1.6172	(16.202)	0	0	0
2014/09/04	R186	06/11/2014	8.16	Put	Bond Future	1,267.1600	1.2672	1,030.8100	1.0308	(18.652)	0	0	0
2014/09/04	R186	06/11/2014	8.45	Call	Bond Future	3,802.7900	3.8028	4,263.9700	4.2640	12.127	0	0	0
2014/09/04	R186	05/02/2015	9.00	Call	Bond Future	7,657.2300	7.6572	8,162.2700	8.1623	6.596	0	0	0
2014/09/04	R186	05/02/2015			Bond Future	8.1171	119.3813	8.0476	119.9689	(0.855)	0.0000	0.0000	540
2014/09/04	R186	05/02/2015	8.75	Call	Bond Future	6,051.3700	6.0514	6,513.6900	6.5137	7.640	0	0	0
2014/09/04	R186	05/02/2015	8.76	Call	Bond Future	6,113.4800	6.1135	6,577.7500	6.5777	7.594	0	0	0
2014/09/04	R186	05/02/2015	8.74	Call	Bond Future	5,989.7000	5.9897	6,450.0300	6.4500	7.685	0	0	0
2014/09/04	R186	05/02/2015	8.76	Put	Bond Future	858.3600	0.8584	735.0400	0.7350	(14.367)	0	0	0
2014/09/04	R186	05/02/2015	8.75	Put	Bond Future	875.4900	0.8755	750.2200	0.7502	(14.309)	0	0	0
2014/09/04	R186	05/02/2015	9.00	Put	Bond Future	523.5200	0.5235	440.9700	0.4410	(15.768)	0	0	9,600
2014/09/04	R186	05/02/2015	8.74	Put	Bond Future	893.1300	0.8931	765.8700	0.7659	(14.249)	0	0	0
2014/09/04	R186	07/05/2015			Bond Future	8.1570	121.4486	8.0853	122.0442	(0.879)	0.0000	0.0000	0
2014/09/04	R186	07/05/2015	8.25	Call	Bond Future	3,920.6500	3.9206	4,248.4800	4.2485	8.362	0	0	0
2014/09/04	R186	07/05/2015	8.24	Put	Bond Future	3,192.1400	3.1921	2,922.1100	2.9221	(8.459)	0	0	0
2014/09/04	R186	07/05/2015	8.26	Put	Bond Future	3,116.5300	3.1165	2,850.8800	2.8509	(8.524)	0	0	0
2014/09/04	R186	07/05/2015	8.25	Put	Bond Future	3,154.1600	3.1542	2,886.3200	2.8863	(8.492)	0	0	0
2014/09/04	R186	07/05/2015	8.26	Call	Bond Future	3,965.0300	3.9650	4,295.0500	4.2950	8.323	0	0	0
2014/09/04	R186	07/05/2015	8.24	Call	Bond Future	3,876.5400	3.8765	4,202.1800	4.2022	8.400	0	0	0
2014/09/04	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R197	06/11/2014			Bond Future	288.0762	288.0762	289.1523	289.1523	0.374	0.0000	0.0000	939
2014/09/04	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R197	06/11/2014	285.00	Call	Bond Future	3,076.2100	3.0762	4,152.3200	4.1523	34.982	0	0	0
2014/09/04	R197	06/11/2014	285.01	Call	Bond Future	3,066.2100	3.0662	4,142.3200	4.1423	35.096	0	0	0
2014/09/04	R197	06/11/2014	284.99	Call	Bond Future	3,086.2100	3.0862	4,162.3200	4.1623	34.868	0	0	0
2014/09/04	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R197	05/02/2015	288.99	Put	Bond Future	2,313.7700	2.3138	1,227.7300	1.2277	(46.938)	0	0	0
2014/09/04	R197	05/02/2015			Bond Future	286.6762	286.6762	287.7623	287.7623	0.379	0.0000	0.0000	0
2014/09/04	R197	05/02/2015	289.01	Put	Bond Future	2,333.7700	2.3338	1,247.7300	1.2477	(46.536)	0	0	0
2014/09/04	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R197	05/02/2015	289.00	Put	Bond Future	2,323.7700	2.3238	1,237.7300	1.2377	(46.736)	0	0	0
2014/09/04	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
2014/09/04	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R202	06/11/2014	226.99	Call	Bond Future	7,239.9700	7.2400	7,233.8700	7.2339	(0.084)	0	0	0
2014/09/04	R202	06/11/2014			Bond Future	234.2300	234.2300	234.2239	234.2239	(0.003)	0.0000	0.0000	47,402
2014/09/04	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R202	06/11/2014	227.00	Call	Bond Future	7,229.9700	7.2300	7,223.8700	7.2239	(0.084)	0	0	0
2014/09/04	R202	06/11/2014	227.01	Call	Bond Future	7,219.9700	7.2200	7,213.8700	7.2139	(0.084)	0	0	0
2014/09/04	R202	05/02/2015	233.01	Call	Bond Future	1,777.8700	1.7779	1,766.0200	1.7660	(0.667)	0	0	0
2014/09/04	R202	05/02/2015			Bond Future	234.7879	234.7879	234.7760	234.7760	(0.005)	0.0000	0.0000	0
2014/09/04	R202	05/02/2015	232.99	Call	Bond Future	1,797.8700	1.7979	1,786.0200	1.7860	(0.659)	0	0	0
2014/09/04	R202	05/02/2015	233.00	Call	Bond Future	1,787.8700	1.7879	1,776.0200	1.7760	(0.663)	0	0	0
2014/09/04	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R203	06/11/2014	6.86	Call	Bond Future	439.1600	0.4392	537.8700	0.5379	22.477	0	0	0
2014/09/04	R203	06/11/2014			Bond Future	6.8396	104.8722	6.7695	105.0550	(1.025)	0.0000	0.0000	14,059
2014/09/04	R203	06/11/2014	6.84	Call	Bond Future	412.3600	0.4124	507.3900	0.5074	23.045	0	0	45
2014/09/04	R203	06/11/2014	6.98	Call	Bond Future	621.6800	0.6217	741.5100	0.7415	19.275	0	0	14
2014/09/04	R203	06/11/2014	6.85	Call	Bond Future	425.6300	0.4256	522.5000	0.5225	22.759	0	0	0
2014/09/04	R203	06/11/2014	6.98	Put	Bond Future	257.1400	0.2571	194.2400	0.1942	(24.461)	0	0	0
2014/09/04	R203	06/11/2014	6.84	Put	Bond Future	411.4000	0.4114	323.7000	0.3237	(21.317)	0	0	0
2014/09/04	R203	06/11/2014	6.86	Put	Bond Future	386.1600	0.3862	302.1400	0.3021	(21.758)	0	0	0
2014/09/04	R203	06/11/2014	6.85	Put	Bond Future	398.6500	0.3987	312.7900	0.3128	(21.538)	0	0	0
2014/09/04	R203	05/02/2015	7.69	Call	Bond Future	1,992.9800	1.9930	2,153.6900	2.1537	8.064	0	0	55
2014/09/04	R203	05/02/2015			Bond Future	6.8901	106.5400	6.8134	106.7230	(1.113)	0.0000	0.0000	0
2014/09/04	R203	05/02/2015	8.34	Put	Bond Future	14.0900	0.0141	10.3100	0.0103	(26.828)	0	0	0
2014/09/04	R203	05/02/2015	8.35	Call	Bond Future	3,421.9700	3.4220	3,601.3500	3.6013	5.242	0	0	0
2014/09/04	R203	05/02/2015	8.36	Call	Bond Future	3,444.3300	3.4443	3,623.8200	3.6238	5.211	0	0	0
2014/09/04	R203	05/02/2015	8.34	Call	Bond Future	3,399.6300	3.3996	3,578.8800	3.5789	5.273	0	0	0
2014/09/04	R203	05/02/2015	8.36	Put	Bond Future	13.0800	0.0131	9.5400	0.0095	(27.064)	0	0	0
2014/09/04	R203	05/02/2015	7.69	Put	Bond Future	107.6100	0.1076	85.2900	0.0853	(20.742)	0	0	0
2014/09/04	R203	05/02/2015	8.35	Put	Bond Future	13.5700	0.0136	9.9200	0.0099	(26.898)	0	0	0
2014/09/04	R203	07/05/2015			Bond Future	6.8750	104.2139	6.7902	104.3983	(1.234)	0.0000	0.0000	0
2014/09/04	R203	07/05/2015	7.24	Put	Bond Future	468.6800	0.4687	406.8800	0.4069	(13.186)	0	0	0
2014/09/04	R203	07/05/2015	7.26	Put	Bond Future	454.7000	0.4547	394.2900	0.3943	(13.286)	0	0	0
2014/09/04	R203	07/05/2015	7.25	Put	Bond Future	461.4900	0.4615	400.4000	0.4004	(13.238)	0	0	0
2014/09/04	R203	07/05/2015	7.25	Call	Bond Future	1,271.7100	1.2717	1,395.0200	1.3950	9.696	0	0	0
2014/09/04	R203	07/05/2015	7.26	Call	Bond Future	1,286.4100	1.2864	1,410.4000	1.4104	9.638	0	0	0
2014/09/04	R203	07/05/2015	7.24	Call	Bond Future	1,257.4000	1.2574	1,380.0000	1.3800	9.750	0	0	0
2014/09/04	R204	06/11/2014	7.99	Put	Bond Future	15.8400	0.0158	10.6000	0.0106	(33.081)	0	0	1,270
2014/09/04	R204	06/11/2014			Bond Future	7.1174	106.2111	7.0589	106.4206	(0.822)	0.0000	0.0000	12,681
2014/09/04	R204	06/11/2014	6.99	Put	Bond Future	858.2700	0.8583	730.1400	0.7301	(14.929)	0	0	0
2014/09/04	R204	06/11/2014	7.01	Put	Bond Future	814.9200	0.8149	690.6600	0.6907	(15.248)	0	0	0
2014/09/04	R204	06/11/2014	6.99	Call	Bond Future	401.3100	0.4013	482.6700	0.4827	20.274	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
2014/09/04	R204	06/11/2014	7.00	Put	Bond Future	836.4300	0.8364	710.2300	0.7102	(15.088)	0	0	0
2014/09/04	R204	06/11/2014	7.99	Call	Bond Future	3,080.2700	3.0803	3,284.5200	3.2845	6.631	0	0	0
2014/09/04	R204	06/11/2014	7.00	Call	Bond Future	415.4200	0.4154	498.7100	0.4987	20.050	0	0	0
2014/09/04	R204	06/11/2014	7.01	Call	Bond Future	429.8600	0.4299	515.0900	0.5151	19.827	0	0	0
2014/09/04	R204	05/02/2015			Bond Future	7.1693	103.8650	7.1072	104.0753	(0.867)	0.0000	0.0000	0
2014/09/04	R204	05/02/2015	8.25	Call	Bond Future	3,658.7500	3.6588	3,853.4200	3.8534	5.321	0	0	0
2014/09/04	R204	05/02/2015	8.26	Call	Bond Future	3,688.5900	3.6886	3,883.6400	3.8836	5.288	0	0	0
2014/09/04	R204	05/02/2015	8.24	Call	Bond Future	3,628.7700	3.6288	3,823.0700	3.8231	5.354	0	0	0
2014/09/04	R204	05/02/2015	8.26	Put	Bond Future	83.5800	0.0836	68.3800	0.0684	(18.186)	0	0	0
2014/09/04	R204	05/02/2015	8.25	Put	Bond Future	86.0800	0.0861	70.5000	0.0705	(18.099)	0	0	0
2014/09/04	R204	05/02/2015	8.24	Put	Bond Future	88.4500	0.0885	72.5000	0.0725	(18.033)	0	0	0
2014/09/04	R204	07/05/2015	7.51	Put	Bond Future	792.6600	0.7927	715.6800	0.7157	(9.712)	0	0	0
2014/09/04	R204	07/05/2015			Bond Future	7.1841	105.6633	7.1175	105.8753	(0.927)	0.0000	0.0000	0
2014/09/04	R204	07/05/2015	7.50	Put	Bond Future	803.8700	0.8039	726.1000	0.7261	(9.674)	0	0	0
2014/09/04	R204	07/05/2015	7.49	Call	Bond Future	1,782.8200	1.7828	1,916.3300	1.9163	7.489	0	0	0
2014/09/04	R204	07/05/2015	7.50	Call	Bond Future	1,802.9200	1.8029	1,937.2300	1.9372	7.450	0	0	0
2014/09/04	R204	07/05/2015	7.51	Call	Bond Future	1,823.1300	1.8231	1,958.2300	1.9582	7.410	0	0	0
2014/09/04	R204	07/05/2015	7.49	Put	Bond Future	815.2100	0.8152	736.6400	0.7366	(9.638)	0	0	0
2014/09/04	R204	06/08/2015	7.74	Call	Bond Future	2,463.4400	2.4634	2,617.5500	2.6175	6.256	0	0	0
2014/09/04	R204	06/08/2015	7.75	Put	Bond Future	671.2800	0.6713	607.0100	0.6070	(9.574)	0	0	0
2014/09/04	R204	06/08/2015			Bond Future	7.1364	103.6611	7.0632	103.8801	(1.026)	0.0000	0.0000	0
2014/09/04	R204	06/08/2015	8.41	Call	Bond Future	3,991.5300	3.9915	4,179.2900	4.1793	4.704	0	0	0
2014/09/04	R204	06/08/2015	7.74	Put	Bond Future	679.6300	0.6796	614.7500	0.6148	(9.546)	0	0	0
2014/09/04	R204	06/08/2015	7.76	Put	Bond Future	663.0100	0.6630	599.3500	0.5994	(9.602)	0	0	0
2014/09/04	R204	06/08/2015	8.41	Put	Bond Future	272.1800	0.2722	240.9500	0.2409	(11.474)	0	0	699
2014/09/04	R204	06/08/2015	7.75	Call	Bond Future	2,484.3200	2.4843	2,639.0400	2.6390	6.228	0	0	0
2014/09/04	R204	06/08/2015	7.76	Call	Bond Future	2,505.2700	2.5053	2,660.6000	2.6606	6.200	0	0	0
2014/09/04	R207	06/11/2014	7.36	Put	Bond Future	795.2500	0.7953	649.9700	0.6500	(18.268)	0	0	0
2014/09/04	R207	06/11/2014			Bond Future	7.3774	101.7895	7.3090	102.0790	(0.927)	0.0000	0.0000	35,102
2014/09/04	R207	06/11/2014	7.35	Put	Bond Future	817.0600	0.8171	669.2100	0.6692	(18.095)	0	0	0
2014/09/04	R207	06/11/2014	7.36	Call	Bond Future	721.8300	0.7218	866.0700	0.8661	19.983	0	0	0
2014/09/04	R207	06/11/2014	7.34	Call	Bond Future	681.1900	0.6812	820.2800	0.8203	20.419	0	0	0
2014/09/04	R207	06/11/2014	7.35	Call	Bond Future	701.3200	0.7013	842.9900	0.8430	20.200	0	0	0
2014/09/04	R207	06/11/2014	7.34	Put	Bond Future	839.2700	0.8393	688.8400	0.6888	(17.924)	0	0	0
2014/09/04	R207	05/02/2015	8.49	Put	Bond Future	131.2000	0.1312	106.1100	0.1061	(19.123)	0	0	0
2014/09/04	R207	05/02/2015			Bond Future	7.4335	99.7670	7.3615	100.0586	(0.968)	0.0000	0.0000	0
2014/09/04	R207	05/02/2015	8.51	Put	Bond Future	124.5000	0.1245	100.5000	0.1005	(19.277)	0	0	0
2014/09/04	R207	05/02/2015	8.50	Call	Bond Future	4,332.1000	4.3321	4,599.1800	4.5992	6.165	0	0	0
2014/09/04	R207	05/02/2015	8.51	Call	Bond Future	4,367.0100	4.3670	4,634.6500	4.6346	6.129	0	0	0
2014/09/04	R207	05/02/2015	8.49	Call	Bond Future	4,296.9300	4.2969	4,563.4800	4.5635	6.203	0	0	0
2014/09/04	R207	05/02/2015	8.50	Put	Bond Future	127.9700	0.1280	103.4100	0.1034	(19.192)	0	0	0
2014/09/04	R207	07/05/2015			Bond Future	7.4644	101.4946	7.3883	101.7896	(1.019)	0.0000	0.0000	0
2014/09/04	R207	07/05/2015	8.25	Call	Bond Future	3,519.2700	3.5193	3,749.2000	3.7492	6.533	0	0	0
2014/09/04	R207	07/05/2015	7.73	Call	Bond Future	2,135.4500	2.1354	2,316.4400	2.3164	8.475	0	0	66
2014/09/04	R207	07/05/2015	8.24	Put	Bond Future	543.0300	0.5430	477.2400	0.4772	(12.115)	0	0	0
2014/09/04	R207	07/05/2015	8.26	Put	Bond Future	526.9800	0.5270	462.7500	0.4627	(12.188)	0	0	0
2014/09/04	R207	07/05/2015	7.73	Put	Bond Future	1,114.0100	1.1140	1,000.0600	1.0001	(10.229)	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
2014/09/04	R207	07/05/2015	8.25	Put	Bond Future	534.9600	0.5350	469.9500	0.4699	(12.152)	0	0	0
2014/09/04	R207	07/05/2015	8.26	Call	Bond Future	3,548.5700	3.5486	3,779.2800	3.7793	6.501	0	0	0
2014/09/04	R207	07/05/2015	8.24	Call	Bond Future	3,490.0500	3.4900	3,719.2000	3.7192	6.566	0	0	0
2014/09/04	R208	06/11/2014	7.46	Call	Bond Future	702.5900	0.7026	861.6000	0.8616	22.632	0	0	0
2014/09/04	R208	06/11/2014			Bond Future	7.5424	96.8102	7.4693	97.1675	(0.970)	0.0000	0.0000	16,437
2014/09/04	R208	06/11/2014	7.44	Call	Bond Future	660.9400	0.6609	813.7200	0.8137	23.116	0	0	0
2014/09/04	R208	06/11/2014	7.45	Call	Bond Future	681.5600	0.6816	837.4500	0.8375	22.873	0	0	0
2014/09/04	R208	06/11/2014	7.44	Put	Bond Future	1,161.8000	1.1618	957.3000	0.9573	(17.602)	0	0	0
2014/09/04	R208	06/11/2014	8.50	Put	Bond Future	21.3500	0.0213	13.4400	0.0134	(37.049)	0	0	1,520
2014/09/04	R208	06/11/2014	7.46	Put	Bond Future	1,105.4100	1.1054	907.1400	0.9071	(17.936)	0	0	0
2014/09/04	R208	06/11/2014	7.45	Put	Bond Future	1,133.3900	1.1334	932.0000	0.9320	(17.769)	0	0	0
2014/09/04	R208	06/11/2014	8.50	Call	Bond Future	4,552.9300	4.5529	4,902.3000	4.9023	7.674	0	0	0
2014/09/04	R208	05/02/2015	8.51	Call	Bond Future	4,407.9600	4.4080	4,725.2600	4.7253	7.198	0	0	0
2014/09/04	R208	05/02/2015	8.49	Call	Bond Future	4,329.8300	4.3298	4,645.3900	4.6454	7.288	0	0	0
2014/09/04	R208	05/02/2015			Bond Future	7.5994	98.3500	7.5230	98.7106	(1.005)	0.0000	0.0000	0
2014/09/04	R208	05/02/2015	8.51	Put	Bond Future	232.4600	0.2325	189.1900	0.1892	(18.614)	0	0	0
2014/09/04	R208	05/02/2015	8.50	Put	Bond Future	237.9800	0.2380	193.8500	0.1939	(18.544)	0	0	0
2014/09/04	R208	05/02/2015	8.49	Put	Bond Future	243.6200	0.2436	198.6100	0.1986	(18.475)	0	0	0
2014/09/04	R208	05/02/2015	8.50	Call	Bond Future	4,368.8500	4.3688	4,685.2900	4.6853	7.243	0	0	0
2014/09/04	R208	07/05/2015	8.01	Call	Bond Future	2,848.3100	2.8483	3,087.8300	3.0878	8.409	0	0	0
2014/09/04	R208	07/05/2015			Bond Future	7.6305	96.6504	7.5506	97.0155	(1.048)	0.0000	0.0000	0
2014/09/04	R208	07/05/2015	7.99	Call	Bond Future	2,790.4100	2.7904	3,027.3900	3.0274	8.493	0	0	0
2014/09/04	R208	07/05/2015	8.00	Call	Bond Future	2,819.2900	2.8193	3,057.5400	3.0575	8.451	0	0	0
2014/09/04	R208	07/05/2015	7.99	Put	Bond Future	1,170.1200	1.1701	1,041.9900	1.0420	(10.950)	0	0	0
2014/09/04	R208	07/05/2015	8.01	Put	Bond Future	1,138.8500	1.1389	1,013.2600	1.0133	(11.028)	0	0	0
2014/09/04	R208	07/05/2015	8.00	Put	Bond Future	1,154.4000	1.1544	1,027.5400	1.0275	(10.989)	0	0	0
2014/09/04	R208	06/08/2015			Bond Future	7.6238	98.5168	7.5389	98.8916	(1.113)	0.0000	0.0000	0
2014/09/04	R208	06/08/2015	8.00	Call	Bond Future	3,064.5100	3.0645	3,302.5300	3.3025	7.767	0	0	0
2014/09/04	R208	06/08/2015	8.01	Call	Bond Future	3,091.9100	3.0919	3,331.0500	3.3311	7.734	0	0	0
2014/09/04	R208	06/08/2015	8.85	Call	Bond Future	5,725.1100	5.7251	6,039.4100	6.0394	5.490	0	0	0
2014/09/04	R208	06/08/2015	7.99	Call	Bond Future	3,037.2200	3.0372	3,274.1200	3.2741	7.800	0	0	0
2014/09/04	R208	06/08/2015	8.01	Put	Bond Future	1,408.9200	1.4089	1,273.3400	1.2733	(9.623)	0	0	0
2014/09/04	R208	06/08/2015	8.00	Put	Bond Future	1,424.6300	1.4246	1,287.9300	1.2879	(9.595)	0	0	0
2014/09/04	R208	06/08/2015	7.99	Put	Bond Future	1,440.4900	1.4405	1,302.6700	1.3027	(9.568)	0	0	0
2014/09/04	R208	06/08/2015	8.85	Put	Bond Future	504.1100	0.5041	443.6900	0.4437	(11.985)	0	0	198
2014/09/04	R209	06/11/2014	8.95	Call	Bond Future	3,104.9200	3.1049	3,493.6400	3.4936	12.519	0	0	2,050
2014/09/04	R209	06/11/2014	9.50	Call	Bond Future	6,477.0800	6.4771	6,979.3100	6.9793	7.754	0	0	0
2014/09/04	R209	06/11/2014			Bond Future	8.6418	77.5650	8.5750	78.0981	(0.774)	0.0000	0.0000	25,706
2014/09/04	R209	06/11/2014	8.99	Put	Bond Future	639.2500	0.6392	507.4800	0.5075	(20.613)	0	0	0
2014/09/04	R209	06/11/2014	10.00	Call	Bond Future	9,716.0300	9.7160	10,244.8300	10.2448	5.443	0	0	0
2014/09/04	R209	06/11/2014	9.05	Put	Bond Future	531.9500	0.5320	417.7800	0.4178	(21.463)	0	0	0
2014/09/04	R209	06/11/2014	9.58	Put	Bond Future	81.1000	0.0811	57.6100	0.0576	(28.964)	0	0	907
2014/09/04	R209	06/11/2014	8.95	Put	Bond Future	720.0400	0.7200	575.6700	0.5757	(20.050)	0	0	0
2014/09/04	R209	06/11/2014	9.01	Put	Bond Future	601.6600	0.6017	475.9300	0.4759	(20.897)	0	0	0
2014/09/04	R209	06/11/2014	9.50	Put	Bond Future	110.8200	0.1108	79.9600	0.0800	(27.847)	0	0	5,500
2014/09/04	R209	06/11/2014	10.05	Call	Bond Future	10,033.2400	10.0332	10,562.9300	10.5629	5.279	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
2014/09/04	R209	06/11/2014	8.50	Call	Bond Future	1,140.4100		1.1404	1,355.2100	1.3552	18.835	0	0	5,500
2014/09/04	R209	06/11/2014	8.75	Put	Bond Future	1,252.5900		1.2526	1,036.1100	1.0361	(17.283)	0	0	0
2014/09/04	R209	06/11/2014	9.00	Put	Bond Future	620.2300		0.6202	491.5000	0.4915	(20.755)	0	0	0
2014/09/04	R209	06/11/2014	9.95	Call	Bond Future	9,397.1000		9.3971	9,924.8000	9.9248	5.616	0	0	0
2014/09/04	R209	06/11/2014	8.99	Call	Bond Future	3,325.3300		3.3253	3,726.6500	3.7267	12.069	0	0	0
2014/09/04	R209	06/11/2014	9.25	Call	Bond Future	4,874.6000		4.8746	5,340.6200	5.3406	9.560	0	0	0
2014/09/04	R209	06/11/2014	10.05	Put	Bond Future	9.4400		0.0094	6.0400	0.0060	(36.017)	0	0	2,050
2014/09/04	R209	06/11/2014	10.00	Put	Bond Future	12.1900		0.0122	7.9000	0.0079	(35.193)	0	0	1,640
2014/09/04	R209	06/11/2014	9.05	Call	Bond Future	3,666.3100		3.6663	4,085.2300	4.0852	11.426	0	0	2,050
2014/09/04	R209	06/11/2014	9.58	Call	Bond Future	6,998.7200		6.9987	7,508.3200	7.5083	7.281	0	0	0
2014/09/04	R209	06/11/2014	8.75	Call	Bond Future	2,102.8000		2.1028	2,419.4100	2.4194	15.057	0	0	2,200
2014/09/04	R209	06/11/2014	9.00	Call	Bond Future	3,381.3100		3.3813	3,785.6700	3.7857	11.959	0	0	1,640
2014/09/04	R209	06/11/2014	9.25	Put	Bond Future	275.9300		0.2759	208.8600	0.2089	(24.307)	0	0	2,200
2014/09/04	R209	06/11/2014	8.50	Put	Bond Future	2,277.8200		2.2778	1,959.5300	1.9595	(13.973)	0	0	0
2014/09/04	R209	06/11/2014	9.01	Call	Bond Future	3,437.6300		3.4376	3,844.9900	3.8450	11.850	0	0	0
2014/09/04	R209	06/11/2014	9.95	Put	Bond Future	15.6600		0.0157	10.2700	0.0103	(34.419)	0	0	2,050
2014/09/04	R209	05/02/2015	9.00	Put	Bond Future	1,685.2100		1.6852	1,496.7800	1.4968	(11.181)	0	0	0
2014/09/04	R209	05/02/2015			Bond Future	8.6957		78.7987	8.6273	79.3384	(0.787)	0.0000	0.0000	0
2014/09/04	R209	05/02/2015	9.25	Call	Bond Future	5,270.0600		5.2701	5,672.3200	5.6723	7.633	0	0	0
2014/09/04	R209	05/02/2015	9.26	Call	Bond Future	5,322.8600		5.3229	5,726.9600	5.7270	7.592	0	0	0
2014/09/04	R209	05/02/2015	9.25	Put	Bond Future	1,106.0100		1.1060	968.5300	0.9685	(12.430)	0	0	0
2014/09/04	R209	05/02/2015	9.24	Call	Bond Future	5,217.5900		5.2176	5,618.0000	5.6180	7.674	0	0	0
2014/09/04	R209	05/02/2015	9.00	Call	Bond Future	4,015.3800		4.0154	4,366.6900	4.3667	8.749	0	0	0
2014/09/04	R209	05/02/2015	9.24	Put	Bond Future	1,125.5400		1.1255	986.2100	0.9862	(12.379)	0	0	0
2014/09/04	R209	05/02/2015	9.26	Put	Bond Future	1,086.9200		1.0869	951.2800	0.9513	(12.479)	0	0	0
2014/09/04	R209	07/05/2015			Bond Future	8.7369		77.0129	8.6668	77.5606	(0.802)	0.0000	0.0000	0
2014/09/04	R209	07/05/2015	8.99	Put	Bond Future	2,668.7600		2.6688	2,453.6700	2.4537	(8.060)	0	0	0
2014/09/04	R209	07/05/2015	9.01	Put	Bond Future	2,607.4000		2.6074	2,395.8400	2.3958	(8.114)	0	0	0
2014/09/04	R209	07/05/2015	9.00	Put	Bond Future	2,637.9400		2.6379	2,424.6200	2.4246	(8.087)	0	0	0
2014/09/04	R209	07/05/2015	8.99	Call	Bond Future	4,597.9500		4.5980	4,930.5300	4.9305	7.233	0	0	0
2014/09/04	R209	07/05/2015	9.00	Call	Bond Future	4,641.8000		4.6418	4,976.1500	4.9762	7.203	0	0	0
2014/09/04	R209	07/05/2015	9.01	Call	Bond Future	4,685.8200		4.6858	5,021.9300	5.0219	7.173	0	0	0
2014/09/04	R209	06/08/2015	8.99	Put	Bond Future	3,375.4300		3.3754	3,146.5700	3.1466	(6.780)	0	0	0
2014/09/04	R209	06/08/2015			Bond Future	8.7608		78.5008	8.6887	79.0611	(0.824)	0.0000	0.0000	0
2014/09/04	R209	06/08/2015	9.01	Put	Bond Future	3,311.3100		3.3113	3,085.5300	3.0855	(6.818)	0	0	0
2014/09/04	R209	06/08/2015	9.90	Call	Bond Future	9,388.5000		9.3885	9,836.5100	9.8365	4.772	0	0	0
2014/09/04	R209	06/08/2015	9.00	Call	Bond Future	5,156.6400		5.1566	5,489.6000	5.4896	6.457	0	0	0
2014/09/04	R209	06/08/2015	9.01	Call	Bond Future	5,199.0900		5.1991	5,533.5800	5.5336	6.434	0	0	0
2014/09/04	R209	06/08/2015	8.99	Call	Bond Future	5,114.3400		5.1143	5,445.7500	5.4458	6.480	0	0	0
2014/09/04	R209	06/08/2015	9.00	Put	Bond Future	3,343.2400		3.3432	3,115.9300	3.1159	(6.799)	0	0	0
2014/09/04	R209	06/08/2015	9.90	Put	Bond Future	1,313.0300		1.3130	1,200.7700	1.2008	(8.550)	0	0	2,914
2014/09/04	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R210	06/11/2014			Bond Future	173.5292		173.5292	173.5242	173.5242	(0.003)	0.0000	0.0000	642
2014/09/04	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R210	06/11/2014	169.00	Call	Bond Future	4,529.1700		4.5292	4,524.2400	4.5242	(0.109)	0	0	0
2014/09/04	R210	06/11/2014	169.01	Call	Bond Future	4,519.1700		4.5192	4,514.2400	4.5142	(0.109)	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
2014/09/04	R210	06/11/2014	168.99	Call	Bond Future	4,539.1700	4.5392	4,534.2400	4.5342	(0.109)	0	0	0
2014/09/04	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R210	05/02/2015			Bond Future	176.3100	176.3100	176.3008	176.3008	(0.005)	0.0000	0.0000	0
2014/09/04	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R210	05/02/2015	175.01	Call	Bond Future	1,300.0100	1.3000	1,290.7900	1.2908	(0.709)	0	0	0
2014/09/04	R210	05/02/2015	174.99	Call	Bond Future	1,320.0100	1.3200	1,310.7900	1.3108	(0.698)	0	0	0
2014/09/04	R210	05/02/2015	175.00	Call	Bond Future	1,310.0100	1.3100	1,300.7900	1.3008	(0.704)	0	0	0
2014/09/04	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R211	06/11/2014	130.00	Call	Bond Future	2,280.5200	2.2805	2,396.6400	2.3966	5.092	0	0	0
2014/09/04	R211	06/11/2014	130.01	Call	Bond Future	2,270.5200	2.2705	2,386.6400	2.3866	5.114	0	0	0
2014/09/04	R211	06/11/2014			Bond Future	132.2805	132.2805	132.3966	132.3966	0.088	0.0000	0.0000	1,120
2014/09/04	R211	06/11/2014	129.99	Call	Bond Future	2,290.5200	2.2905	2,406.6400	2.4066	5.070	0	0	0
2014/09/04	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R211	05/02/2015			Bond Future	132.7945	132.7945	132.9093	132.9093	0.086	0.0000	0.0000	0
2014/09/04	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R211	05/02/2015	132.99	Put	Bond Future	195.4700	0.1955	80.7100	0.0807	(58.710)	0	0	0
2014/09/04	R211	05/02/2015	133.01	Put	Bond Future	215.4700	0.2155	100.7100	0.1007	(53.260)	0	0	0
2014/09/04	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R211	05/02/2015	133.00	Put	Bond Future	205.4700	0.2055	90.7100	0.0907	(55.852)	0	0	0
2014/09/04	R212	06/11/2014			Bond Future	137.1880	137.1880	137.8749	137.8749	0.501	0.0000	0.0000	14,864
2014/09/04	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R212	06/11/2014	135.00	Call	Bond Future	2,188.0200	2.1880	2,874.9100	2.8749	31.393	0	0	0
2014/09/04	R212	06/11/2014	135.01	Call	Bond Future	2,178.0200	2.1780	2,864.9100	2.8649	31.537	0	0	0
2014/09/04	R212	06/11/2014	134.99	Call	Bond Future	2,198.0200	2.1980	2,884.9100	2.8849	31.250	0	0	0
2014/09/04	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R212	05/02/2015			Bond Future	137.6240	137.6240	138.3185	138.3185	0.505	0.0000	0.0000	0
2014/09/04	R212	05/02/2015	137.99	Put	Bond Future	366.0100	0.3660	0.0000	0.0000	(100.000)	0	0	0
2014/09/04	R212	05/02/2015	138.01	Put	Bond Future	386.0100	0.3860	0.0000	0.0000	(100.000)	0	0	0
2014/09/04	R212	05/02/2015	138.00	Put	Bond Future	376.0100	0.3760	0.0000	0.0000	(100.000)	0	0	0
2014/09/04	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	308.4800	0.3085	100.000	0	0	0
2014/09/04	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	328.4800	0.3285	100.000	0	0	0
2014/09/04	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	318.4800	0.3185	100.000	0	0	0
2014/09/04	R213	06/11/2014	8.84	Call	Bond Future	3,222.4600	3.2225	3,679.9000	3.6799	14.195	0	0	0
2014/09/04	R213	06/11/2014	8.85	Put	Bond Future	658.1200	0.6581	506.0200	0.5060	(23.111)	0	0	0
2014/09/04	R213	06/11/2014			Bond Future	8.5108	88.1855	8.4336	88.7986	(0.908)	0.0000	0.0000	29,178
2014/09/04	R213	06/11/2014	8.85	Call	Bond Future	3,278.2100	3.2782	3,739.2000	3.7392	14.062	0	0	0
2014/09/04	R213	06/11/2014	8.86	Call	Bond Future	3,334.3300	3.3343	3,798.8400	3.7988	13.931	0	0	0
2014/09/04	R213	06/11/2014	8.84	Put	Bond Future	677.9800	0.6780	522.3300	0.5223	(22.958)	0	0	0
2014/09/04	R213	06/11/2014	8.86	Put	Bond Future	638.7200	0.6387	490.1400	0.4901	(23.262)	0	0	0
2014/09/04	R213	05/02/2015	9.26	Put	Bond Future	835.2300	0.8352	707.8700	0.7079	(15.248)	0	0	0
2014/09/04	R213	05/02/2015			Bond Future	8.5703	89.5878	8.4910	90.2085	(0.925)	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
2014/09/04	R213	05/02/2015	9.25	Put	Bond Future	850.8100	0.8508	721.5600	0.7216	(15.191)	0	0	0
2014/09/04	R213	05/02/2015	9.24	Put	Bond Future	866.8100	0.8668	735.6400	0.7356	(15.132)	0	0	0
2014/09/04	R213	05/02/2015	9.25	Call	Bond Future	5,919.7500	5.9198	6,411.1600	6.4112	8.301	0	0	0
2014/09/04	R213	05/02/2015	9.26	Call	Bond Future	5,975.5200	5.9755	6,468.8200	6.4688	8.255	0	0	0
2014/09/04	R213	05/02/2015	9.24	Call	Bond Future	5,864.3100	5.8643	6,353.8000	6.3538	8.347	0	0	0
2014/09/04	R213	07/05/2015	8.74	Call	Bond Future	4,004.4100	4.0044	4,361.5900	4.3616	8.920	0	0	0
2014/09/04	R213	07/05/2015	8.75	Put	Bond Future	2,993.5400	2.9935	2,723.0000	2.7230	(9.037)	0	0	0
2014/09/04	R213	07/05/2015			Bond Future	8.6121	87.5908	8.5307	88.2206	(0.945)	0.0000	0.0000	0
2014/09/04	R213	07/05/2015	8.75	Call	Bond Future	4,045.6500	4.0456	4,404.9700	4.4050	8.882	0	0	0
2014/09/04	R213	07/05/2015	8.76	Call	Bond Future	4,087.3700	4.0874	4,448.8300	4.4488	8.843	0	0	0
2014/09/04	R213	07/05/2015	8.74	Put	Bond Future	3,028.0000	3.0280	2,755.3200	2.7553	(9.005)	0	0	0
2014/09/04	R213	07/05/2015	8.76	Put	Bond Future	2,959.6600	2.9597	2,691.2600	2.6913	(9.069)	0	0	0
2014/09/04	R214	06/11/2014	9.20	Call	Bond Future	4,323.8800	4.3239	4,745.2100	4.7452	9.744	0	0	2,500
2014/09/04	R214	06/11/2014	9.64	Call	Bond Future	7,203.7300	7.2037	7,693.8800	7.6939	6.804	0	0	0
2014/09/04	R214	06/11/2014			Bond Future	8.7170	78.5395	8.6552	79.0569	(0.709)	0.0000	0.0000	6,058
2014/09/04	R214	06/11/2014	9.20	Put	Bond Future	467.1200	0.4671	371.0800	0.3711	(20.560)	0	0	0
2014/09/04	R214	06/11/2014	9.65	Call	Bond Future	7,270.8400	7.2708	7,761.8500	7.7618	6.753	0	0	0
2014/09/04	R214	06/11/2014	9.66	Call	Bond Future	7,337.9700	7.3380	7,829.8200	7.8298	6.703	0	0	0
2014/09/04	R214	06/11/2014	9.80	Call	Bond Future	8,275.3500	8.2753	8,776.9700	8.7770	6.062	0	0	0
2014/09/04	R214	06/11/2014	9.64	Put	Bond Future	104.1600	0.1042	76.9400	0.0769	(26.133)	0	0	0
2014/09/04	R214	06/11/2014	9.66	Put	Bond Future	96.7300	0.0967	71.2100	0.0712	(26.383)	0	0	0
2014/09/04	R214	06/11/2014	9.65	Put	Bond Future	100.3800	0.1004	74.0200	0.0740	(26.260)	0	0	0
2014/09/04	R214	06/11/2014	9.80	Put	Bond Future	55.8200	0.0558	40.0700	0.0401	(28.216)	0	0	2,500
2014/09/04	R214	05/02/2015	9.50	Call	Bond Future	6,524.9400	6.5249	6,940.6100	6.9406	6.370	0	0	0
2014/09/04	R214	05/02/2015			Bond Future	8.7718	79.7885	8.7086	80.3122	(0.721)	0.0000	0.0000	0
2014/09/04	R214	05/02/2015	9.51	Call	Bond Future	6,581.8700	6.5819	6,999.0400	6.9990	6.338	0	0	0
2014/09/04	R214	05/02/2015	9.50	Put	Bond Future	891.8300	0.8918	783.9000	0.7839	(12.102)	0	0	0
2014/09/04	R214	05/02/2015	9.49	Call	Bond Future	6,468.1300	6.4681	6,882.2900	6.8823	6.403	0	0	0
2014/09/04	R214	05/02/2015	9.49	Put	Bond Future	907.6900	0.9077	798.2500	0.7983	(12.057)	0	0	0
2014/09/04	R214	05/02/2015	9.51	Put	Bond Future	876.2100	0.8762	769.7800	0.7698	(12.147)	0	0	0
2014/09/04	R214	07/05/2015			Bond Future	8.8115	77.8753	8.7468	78.4067	(0.734)	0.0000	0.0000	0
2014/09/04	R214	07/05/2015	9.15	Call	Bond Future	5,256.0100	5.2560	5,591.9200	5.5919	6.391	0	0	0
2014/09/04	R214	07/05/2015	9.16	Call	Bond Future	5,303.1000	5.3031	5,640.6400	5.6406	6.365	0	0	0
2014/09/04	R214	07/05/2015	9.14	Put	Bond Future	2,600.4600	2.6005	2,403.3400	2.4033	(7.580)	0	0	0
2014/09/04	R214	07/05/2015	9.16	Put	Bond Future	2,540.3800	2.5404	2,346.5300	2.3465	(7.631)	0	0	0
2014/09/04	R214	07/05/2015	9.15	Put	Bond Future	2,570.2700	2.5703	2,374.7900	2.3748	(7.605)	0	0	0
2014/09/04	R214	07/05/2015	9.14	Call	Bond Future	5,209.0900	5.2091	5,543.3600	5.5434	6.417	0	0	0
2014/09/04	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	06/11/2014			Bond Future	8.7832	101.3613	8.7214	102.0272	(0.704)	0.0000	0.0000	26,250
2014/09/04	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	06/11/2014	9.72	Call	Bond Future	9,202.1600	9.2022	9,867.9700	9.8680	7.235	0	0	0
2014/09/04	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	06/11/2014	9.73	Call	Bond Future	9,292.1300	9.2921	9,957.9400	9.9579	7.165	0	0	0
2014/09/04	R248	06/11/2014	9.74	Call	Bond Future	9,381.9400	9.3819	10,047.7500	10.0477	7.097	0	0	0
2014/09/04	R248	05/02/2015			Bond Future	8.8399	102.9731	8.7765	103.6471	(0.717)	0.0000	0.0000	1,277
2014/09/04	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
2014/09/04	R248	05/02/2015	9.50	Call	Bond Future	6,569.6900	6.5697	7,243.6100	7.2436	10.258	0	0	0
2014/09/04	R248	05/02/2015	9.51	Call	Bond Future	6,663.2100	6.6632	7,337.1300	7.3371	10.114	0	0	0
2014/09/04	R248	05/02/2015	9.49	Call	Bond Future	6,475.9900	6.4760	7,149.9100	7.1499	10.406	0	0	0
2014/09/04	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	07/05/2015			Bond Future	8.8812	100.3211	8.8164	101.0048	(0.730)	0.0000	0.0000	0
2014/09/04	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/04	R248	07/05/2015	9.26	Call	Bond Future	3,833.7700	3.8338	4,517.5100	4.5175	17.835	0	0	0
2014/09/04	R248	07/05/2015	9.24	Call	Bond Future	3,637.9700	3.6380	4,321.7100	4.3217	18.795	0	0	0
2014/09/04	R248	07/05/2015	9.25	Call	Bond Future	3,735.9600	3.7360	4,419.7000	4.4197	18.302	0	0	0

**Total** **435711**