



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 10/09/2014 TO 10/09/2014

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
2014/09/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	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
2014/09/10	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	2025	06/11/2014	117.01	Call	Bond Future	986.7200	0.9867	536.8600	0.5369	(45.591)	0	0	0
2014/09/10	2025	06/11/2014			Bond Future	117.9967	117.9967	117.5469	117.5469	(0.381)	0.0000	0.0000	16
2014/09/10	2025	06/11/2014	116.99	Call	Bond Future	1,006.7200	1.0067	556.8600	0.5569	(44.686)	0	0	0
2014/09/10	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2025	06/11/2014	117.00	Call	Bond Future	996.7200	0.9967	546.8600	0.5469	(45.134)	0	0	0
2014/09/10	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2025	05/02/2015			Bond Future	118.7226	118.7226	118.2632	118.2632	(0.387)	0.0000	0.0000	0
2014/09/10	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2025	05/02/2015	118.99	Put	Bond Future	267.3800	0.2674	726.8200	0.7268	171.830	0	0	0
2014/09/10	2025	05/02/2015	119.01	Put	Bond Future	287.3800	0.2874	746.8200	0.7468	159.872	0	0	0
2014/09/10	2025	05/02/2015	119.00	Put	Bond Future	277.3800	0.2774	736.8200	0.7368	165.636	0	0	0
2014/09/10	2030	06/11/2014	9.01	Call	Bond Future	2,907.2500	2.9073	3,090.6800	3.0907	6.309	0	0	0
2014/09/10	2030	06/11/2014			Bond Future	8.6411	96.8462	8.6184	97.0296	(0.263)	0.0000	0.0000	4,192
2014/09/10	2030	06/11/2014	8.99	Call	Bond Future	2,752.9200	2.7529	2,936.3500	2.9363	6.663	0	0	0
2014/09/10	2030	06/11/2014	9.00	Call	Bond Future	2,830.1300	2.8301	3,013.5600	3.0136	6.481	0	0	0
2014/09/10	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2030	05/02/2015			Bond Future	8.7058	94.3726	8.6826	94.5569	(0.266)	0.0000	0.0000	0
2014/09/10	2030	05/02/2015	9.25	Call	Bond Future	4,180.1500	4.1801	4,364.3900	4.3644	4.407	0	0	0
2014/09/10	2030	05/02/2015	9.24	Call	Bond Future	4,105.7500	4.1057	4,289.9900	4.2900	4.487	0	0	0
2014/09/10	2030	05/02/2015	9.26	Call	Bond Future	4,254.4600	4.2545	4,438.7000	4.4387	4.331	0	0	0
2014/09/10	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2030	07/05/2015			Bond Future	8.7594	95.9953	8.7360	96.1792	(0.268)	0.0000	0.0000	0
2014/09/10	2030	07/05/2015	8.74	Put	Bond Future	152.1100	0.1521	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	31.7700	0.0318	100.000	0	0	0
2014/09/10	2030	07/05/2015	8.75	Put	Bond Future	73.7400	0.0737	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	110.1400	0.1101	100.000	0	0	0
2014/09/10	2030	07/05/2015	8.76	Call	Bond Future	4.5300	0.0045	188.4100	0.1884	4059.161	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
2014/09/10	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2037	06/11/2014	9.69	Call	Bond Future	7,081.8200	7.0818	7,532.6400	7.5326	6.366	0	0	0
2014/09/10	2037	06/11/2014			Bond Future	8.8845	98.6553	8.8365	99.1062	(0.541)	0.0000	0.0000	6,708
2014/09/10	2037	06/11/2014	9.70	Call	Bond Future	7,164.4300	7.1644	7,615.2500	7.6152	6.292	0	0	0
2014/09/10	2037	06/11/2014	9.71	Call	Bond Future	7,246.9200	7.2469	7,697.7400	7.6977	6.221	0	0	0
2014/09/10	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2037	05/02/2015			Bond Future	8.9474	95.9600	8.8982	96.4160	(0.551)	0.0000	0.0000	3,280
2014/09/10	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2037	05/02/2015	9.50	Call	Bond Future	4,886.9500	4.8869	5,342.9400	5.3429	9.331	0	0	0
2014/09/10	2037	05/02/2015	9.51	Call	Bond Future	4,971.6900	4.9717	5,427.6800	5.4277	9.172	0	0	0
2014/09/10	2037	05/02/2015	9.49	Call	Bond Future	4,802.0800	4.8021	5,258.0700	5.2581	9.496	0	0	0
2014/09/10	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2037	07/05/2015			Bond Future	9.0004	97.6102	8.9501	98.0702	(0.559)	0.0000	0.0000	0
2014/09/10	2037	07/05/2015	9.00	Put	Bond Future	3.5600	0.0036	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	2037	07/05/2015	9.01	Call	Bond Future	87.5400	0.0875	547.5400	0.5475	525.474	0	0	0
2014/09/10	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	365.2100	0.3652	100.000	0	0	0
2014/09/10	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	456.4400	0.4564	100.000	0	0	0
2014/09/10	2037	07/05/2015	8.99	Put	Bond Future	94.7900	0.0948	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	2038	06/11/2014	120.01	Call	Bond Future	3,193.1700	3.1932	3,184.4500	3.1844	(0.273)	0	0	0
2014/09/10	2038	06/11/2014			Bond Future	123.2032	123.2032	123.1944	123.1944	(0.007)	0.0000	0.0000	1,860
2014/09/10	2038	06/11/2014	119.99	Call	Bond Future	3,213.1700	3.2132	3,204.4500	3.2044	(0.271)	0	0	0
2014/09/10	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2038	06/11/2014	120.00	Call	Bond Future	3,203.1700	3.2032	3,194.4500	3.1944	(0.272)	0	0	0
2014/09/10	2038	05/02/2015	123.00	Call	Bond Future	867.6600	0.8677	856.0100	0.8560	(1.343)	0	0	0
2014/09/10	2038	05/02/2015			Bond Future	123.8677	123.8677	123.8560	123.8560	(0.009)	0.0000	0.0000	0
2014/09/10	2038	05/02/2015	123.01	Call	Bond Future	857.6600	0.8577	846.0100	0.8460	(1.358)	0	0	0
2014/09/10	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2038	05/02/2015	122.99	Call	Bond Future	877.6600	0.8777	866.0100	0.8660	(1.327)	0	0	0
2014/09/10	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2044	06/11/2014			Bond Future	8.9529	100.3348	8.9049	100.8224	(0.536)	0.0000	0.0000	2,473
2014/09/10	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2044	06/11/2014	8.99	Call	Bond Future	374.6500	0.3747	862.2400	0.8622	130.145	0	0	0
2014/09/10	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2044	06/11/2014	9.00	Call	Bond Future	475.1400	0.4751	962.7300	0.9627	102.620	0	0	0
2014/09/10	2044	06/11/2014	9.01	Call	Bond Future	575.4400	0.5754	1,063.0300	1.0630	84.733	0	0	0
2014/09/10	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	358.3400	0.3583	100.000	0	0	0
2014/09/10	2044	05/02/2015			Bond Future	9.0135	97.5407	8.9643	98.0341	(0.545)	0.0000	0.0000	0
2014/09/10	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	458.4500	0.4584	100.000	0	0	0
2014/09/10	2044	05/02/2015	8.99	Put	Bond Future	235.3000	0.2353	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/10	2044	05/02/2015	9.01	Put	Bond Future	34.9000	0.0349	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	258.0500	0.2580	100.000	0	0	0
2014/09/10	2044	05/02/2015	9.00	Put	Bond Future	135.0100	0.1350	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	2044	07/05/2015			Bond Future	9.0647	99.2182	9.0145	99.7162	(0.553)	0.0000	0.0000	0
2014/09/10	2044	07/05/2015	8.99	Put	Bond Future	743.3400	0.7433	245.3000	0.2453	(67.000)	0	0	0
2014/09/10	2044	07/05/2015	9.01	Put	Bond Future	543.2600	0.5433	45.2200	0.0452	(91.676)	0	0	0
2014/09/10	2044	07/05/2015	9.00	Put	Bond Future	643.2200	0.6432	145.1800	0.1452	(77.429)	0	0	0
2014/09/10	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2046	06/11/2014	104.45	Call	Bond Future	19,224.3100	19.2243	19,215.4600	19.2155	(0.046)	0	0	0
2014/09/10	2046	06/11/2014			Bond Future	123.6743	123.6743	123.6655	123.6655	(0.007)	0.0000	0.0000	5,389
2014/09/10	2046	06/11/2014	104.43	Call	Bond Future	19,244.3100	19.2443	19,235.4600	19.2355	(0.046)	0	0	0
2014/09/10	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2046	06/11/2014	104.44	Call	Bond Future	19,234.3100	19.2343	19,225.4600	19.2255	(0.046)	0	0	0
2014/09/10	2046	05/02/2015			Bond Future	125.6475	125.6475	125.6361	125.6361	(0.009)	0.0000	0.0000	0
2014/09/10	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2046	05/02/2015	123.99	Call	Bond Future	1,657.4600	1.6575	1,646.0600	1.6461	(0.688)	0	0	0
2014/09/10	2046	05/02/2015	124.01	Call	Bond Future	1,637.4600	1.6375	1,626.0600	1.6261	(0.696)	0	0	0
2014/09/10	2046	05/02/2015	124.00	Call	Bond Future	1,647.4600	1.6475	1,636.0600	1.6361	(0.692)	0	0	0
2014/09/10	2050	06/11/2014			Bond Future	133.2871	133.2871	132.2944	132.2944	(0.745)	0.0000	0.0000	2,490
2014/09/10	2050	06/11/2014	126.00	Call	Bond Future	7,287.0600	7.2871	6,294.4300	6.2944	(13.622)	0	0	0
2014/09/10	2050	06/11/2014	126.01	Call	Bond Future	7,277.0600	7.2771	6,284.4300	6.2844	(13.641)	0	0	0
2014/09/10	2050	06/11/2014	125.99	Call	Bond Future	7,297.0600	7.2971	6,304.4300	6.3044	(13.603)	0	0	0
2014/09/10	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2050	05/02/2015			Bond Future	133.9654	133.9654	132.9543	132.9543	(0.755)	0.0000	0.0000	0
2014/09/10	2050	05/02/2015	130.01	Call	Bond Future	3,955.4200	3.9554	2,944.3300	2.9443	(25.562)	0	0	0
2014/09/10	2050	05/02/2015	129.99	Call	Bond Future	3,975.4200	3.9754	2,964.3300	2.9643	(25.434)	0	0	0
2014/09/10	2050	05/02/2015	130.00	Call	Bond Future	3,965.4200	3.9654	2,954.3300	2.9543	(25.498)	0	0	0
2014/09/10	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	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
2014/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	AL12	06/11/2014			Index Future	514.0000	514.0000	515.4130	515.4130	0.275	0.0000	0.0000	0
2014/09/10	AL12	05/02/2015			Index Future	522.1350	522.1350	523.5630	523.5630	0.273	0.0000	0.0000	0
2014/09/10	AL12	07/05/2015			Index Future	531.0910	531.0910	532.5290	532.5290	0.271	0.0000	0.0000	0
2014/09/10	AL37	06/11/2014			Index Future	438.1280	438.1280	437.9940	437.9940	(0.031)	0.0000	0.0000	0
2014/09/10	AL37	05/02/2015			Index Future	445.0620	445.0620	444.9190	444.9190	(0.032)	0.0000	0.0000	0
2014/09/10	AL7T	06/11/2014			Index Future	516.3770	516.3770	516.4410	516.4410	0.012	0.0000	0.0000	1
2014/09/10	AL7T	05/02/2015			Index Future	524.5490	524.5490	524.6070	524.6070	0.011	0.0000	0.0000	0
2014/09/10	ALBI	06/11/2014			Index Future	468.8430	468.8430	469.4160	469.4160	0.122	0.0000	0.0000	584
2014/09/10	ALBI	05/02/2015			Index Future	476.2630	476.2630	476.8390	476.8390	0.121	0.0000	0.0000	65
2014/09/10	ALBI	07/05/2015			Index Future	484.4320	484.4320	485.0050	485.0050	0.118	0.0000	0.0000	0
2014/09/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/10	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	EL28	06/11/2014			Bond Future	124.5829	124.5829	124.0694	124.0694	(0.412)	0.0000	0.0000	0
2014/09/10	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	EL28	06/11/2014	122.00	Call	Bond Future	2,582.9000	2.5829	2,069.3900	2.0694	(19.881)	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
2014/09/10	EL28	06/11/2014	122.01	Call	Bond Future	2,572.9000	2.5729	2,059.3900	2.0594	(19.958)	0	0	0
2014/09/10	EL28	06/11/2014	121.99	Call	Bond Future	2,592.9000	2.5929	2,079.3900	2.0794	(19.804)	0	0	0
2014/09/10	EL28	05/02/2015	126.00	Call	Bond Future	570.8400	0.5708	46.5500	0.0466	(91.845)	0	0	0
2014/09/10	EL28	05/02/2015			Bond Future	126.5708	126.5708	126.0466	126.0466	(0.414)	0.0000	0.0000	0
2014/09/10	EL28	05/02/2015	126.01	Call	Bond Future	560.8400	0.5608	36.5500	0.0365	(93.483)	0	0	0
2014/09/10	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	EL28	05/02/2015	125.99	Call	Bond Future	580.8400	0.5808	56.5500	0.0566	(90.264)	0	0	0
2014/09/10	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	ES33	06/11/2014			Bond Future	9.6327	82.7831	9.5838	83.1457	(0.508)	0.0000	0.0000	6,220
2014/09/10	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	ES33	06/11/2014	10.29	Call	Bond Future	4,642.6600	4.6427	5,005.3000	5.0053	7.811	0	0	0
2014/09/10	ES33	06/11/2014	10.30	Call	Bond Future	4,710.1100	4.7101	5,072.7500	5.0727	7.699	0	0	0
2014/09/10	ES33	06/11/2014	10.31	Call	Bond Future	4,777.4600	4.7775	5,140.1000	5.1401	7.591	0	0	0
2014/09/10	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	ES33	05/02/2015	10.00	Call	Bond Future	1,966.5900	1.9666	2,333.2800	2.3333	18.646	0	0	0
2014/09/10	ES33	05/02/2015			Bond Future	9.7243	84.0937	9.6741	84.4604	(0.517)	0.0000	0.0000	0
2014/09/10	ES33	05/02/2015	10.01	Call	Bond Future	2,036.5500	2.0366	2,403.2400	2.4032	18.005	0	0	0
2014/09/10	ES33	05/02/2015	9.99	Call	Bond Future	1,896.5400	1.8965	2,263.2300	2.2632	19.335	0	0	0
2014/09/10	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	ES33	07/05/2015			Bond Future	9.8005	81.7479	9.7491	82.1177	(0.524)	0.0000	0.0000	0
2014/09/10	ES33	07/05/2015	9.74	Put	Bond Future	435.8500	0.4359	66.0300	0.0660	(84.850)	0	0	0
2014/09/10	ES33	07/05/2015	9.76	Put	Bond Future	291.4600	0.2915	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	ES33	07/05/2015	9.75	Put	Bond Future	363.6100	0.3636	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	78.3600	0.0784	100.000	0	0	0
2014/09/10	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	6.2100	0.0062	100.000	0	0	0
2014/09/10	GOVI	06/11/2014	449.01	Call	GOVI	184,750.0000	18.4750	188,890.0000	18.8890	2.241	0	0	0
2014/09/10	GOVI	06/11/2014			GOVI	467.4850	467.4850	467.8990	467.8990	0.089	0.0000	0.0000	400
2014/09/10	GOVI	06/11/2014	448.99	Call	GOVI	184,950.0000	18.4950	189,090.0000	18.9090	2.238	0	0	0
2014/09/10	GOVI	06/11/2014	449.00	Call	GOVI	184,850.0000	18.4850	188,990.0000	18.8990	2.240	0	0	0
2014/09/10	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	05/02/2015	459.99	Call	GOVI	148,930.0000	14.8930	153,070.0000	15.3070	2.780	0	0	0
2014/09/10	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	05/02/2015			GOVI	474.8830	474.8830	475.2970	475.2970	0.087	0.0000	0.0000	45
2014/09/10	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	05/02/2015	460.00	Call	GOVI	148,830.0000	14.8830	152,970.0000	15.2970	2.782	0	0	0
2014/09/10	GOVI	05/02/2015	460.01	Call	GOVI	148,730.0000	14.8730	152,870.0000	15.2870	2.784	0	0	0
2014/09/10	GOVI	07/05/2015	449.99	Call	GOVI	330,390.0000	33.0390	334,480.0000	33.4480	1.238	0	0	0
2014/09/10	GOVI	07/05/2015			GOVI	483.0290	483.0290	483.4380	483.4380	0.085	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
2014/09/10	GOVI	07/05/2015	450.00	Call	GOVI	330,290.0000	33.0290	334,380.0000	33.4380	1.238	0	0	0
2014/09/10	GOVI	07/05/2015	450.01	Call	GOVI	330,190.0000	33.0190	334,280.0000	33.4280	1.239	0	0	0
2014/09/10	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/10	ICAA	06/11/2014			Can-Do Interest Rate	144.8615	144.8615	144.8403	144.8403	(0.015)	0.0000	0.0000	571
2014/09/10	IGOV	06/11/2014			Index Future	220.1510	220.1510	219.7300	219.7300	(0.191)	0.0000	0.0000	1,191
2014/09/10	IGOV	05/02/2015			Index Future	223.6620	223.6620	223.2310	223.2310	(0.193)	0.0000	0.0000	0
2014/09/10	IGOV	07/05/2015			Index Future	227.5250	227.5250	227.0810	227.0810	(0.195)	0.0000	0.0000	0
2014/09/10	ILBI	06/11/2014			Index Future	596.4140	596.4140	595.2480	595.2480	(0.196)	0.0000	0.0000	0
2014/09/10	ILBI	05/02/2015			Index Future	605.8880	605.8880	604.7020	604.7020	(0.196)	0.0000	0.0000	157
2014/09/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/10	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	33,000
2014/09/10	JBAF	15/10/2014			Jibar Tradeable Future	6.2000	93.8000	6.2200	93.7800	0.323	0.0000	0.0000	0
2014/09/10	JBAF	19/11/2014			Jibar Tradeable Future	6.2400	93.7600	6.2700	93.7300	0.481	0.0000	0.0000	0
2014/09/10	JBAF	17/12/2014			Jibar Tradeable Future	6.2900	93.7100	6.3600	93.6400	1.113	0.0000	0.0000	0
2014/09/10	JBAF	21/01/2015			Jibar Tradeable Future	6.3500	93.6500	6.4300	93.5700	1.260	0.0000	0.0000	0
2014/09/10	JBAF	18/02/2015			Jibar Tradeable Future	6.4000	93.6000	6.5000	93.5000	1.563	0.0000	0.0000	0
2014/09/10	JBAF	18/03/2015			Jibar Tradeable Future	6.4400	93.5600	6.5500	93.4500	1.708	0.0000	0.0000	2,850
2014/09/10	JBAF	17/06/2015			Jibar Tradeable Future	6.6400	93.3600	6.8000	93.2000	2.410	0.0000	0.0000	5,000
2014/09/10	JBAF	16/09/2015			Jibar Tradeable Future	6.7700	93.2300	6.9200	93.0800	2.216	0.0000	0.0000	0
2014/09/10	JBAF	15/12/2015			Jibar Tradeable Future	6.9300	93.0700	7.0900	92.9100	2.309	0.0000	0.0000	0
2014/09/10	JBAF	16/03/2016			Jibar Tradeable Future	7.0900	92.9100	7.2400	92.7600	2.116	0.0000	0.0000	0
2014/09/10	JBAF	15/06/2016			Jibar Tradeable Future	7.2600	92.7400	7.4100	92.5900	2.066	0.0000	0.0000	0
2014/09/10	R023	06/11/2014			Bond Future	7.8934	100.6622	7.8909	100.6769	(0.031)	0.0000	0.0000	9,834
2014/09/10	R023	06/11/2014	8.59	Put	Bond Future	89.6000	0.0896	85.8300	0.0858	(4.208)	0	0	0
2014/09/10	R023	06/11/2014	8.61	Put	Bond Future	82.0100	0.0820	78.4700	0.0785	(4.317)	0	0	0
2014/09/10	R023	06/11/2014	8.59	Call	Bond Future	4,143.7900	4.1438	4,154.7200	4.1547	0.264	0	0	0
2014/09/10	R023	06/11/2014	8.60	Put	Bond Future	85.7300	0.0857	82.0800	0.0821	(4.258)	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
2014/09/10	R023	06/11/2014	8.60	Call	Bond Future	4,196.5700	4.1966	4,207.6200	4.2076	0.263	0	0	0
2014/09/10	R023	06/11/2014	8.61	Call	Bond Future	4,249.4600	4.2495	4,260.6200	4.2606	0.263	0	0	0
2014/09/10	R023	05/02/2015			Bond Future	7.9593	102.2559	7.9571	102.2688	(0.028)	0.0000	0.0000	0
2014/09/10	R023	05/02/2015	8.74	Put	Bond Future	408.9800	0.4090	404.6400	0.4046	(1.061)	0	0	0
2014/09/10	R023	05/02/2015	8.75	Call	Bond Future	4,866.6200	4.8666	4,875.2000	4.8752	0.176	0	0	0
2014/09/10	R023	05/02/2015	8.76	Call	Bond Future	4,912.6500	4.9126	4,921.4500	4.9214	0.179	0	0	0
2014/09/10	R023	05/02/2015	8.74	Call	Bond Future	4,820.5500	4.8206	4,829.0700	4.8291	0.177	0	0	0
2014/09/10	R023	05/02/2015	8.76	Put	Bond Future	391.3800	0.3914	387.3200	0.3873	(1.037)	0	0	0
2014/09/10	R023	05/02/2015	8.75	Put	Bond Future	400.1800	0.4002	395.9000	0.3959	(1.070)	0	0	0
2014/09/10	R023	07/05/2015	8.14	Call	Bond Future	2,795.4400	2.7954	2,802.1500	2.8021	0.240	0	0	0
2014/09/10	R023	07/05/2015	8.15	Put	Bond Future	1,984.6400	1.9846	1,982.0700	1.9821	(0.129)	0	0	0
2014/09/10	R023	07/05/2015			Bond Future	8.0007	100.0851	7.9990	100.0944	(0.020)	0.0000	0.0000	0
2014/09/10	R023	07/05/2015	8.15	Call	Bond Future	2,827.1500	2.8271	2,833.8900	2.8339	0.238	0	0	0
2014/09/10	R023	07/05/2015	8.16	Call	Bond Future	2,859.0600	2.8591	2,865.8300	2.8658	0.237	0	0	0
2014/09/10	R023	07/05/2015	8.14	Put	Bond Future	2,009.0500	2.0091	2,006.4500	2.0065	(0.129)	0	0	0
2014/09/10	R023	07/05/2015	8.16	Put	Bond Future	1,960.4600	1.9605	1,957.9200	1.9579	(0.130)	0	0	0
2014/09/10	R023	06/08/2015	9.07	Put	Bond Future	889.3800	0.8894	889.5300	0.8895	0.017	0	0	911
2014/09/10	R023	06/08/2015	8.24	Call	Bond Future	3,512.2700	3.5123	3,518.0400	3.5180	0.164	0	0	0
2014/09/10	R023	06/08/2015			Bond Future	8.0077	102.0281	8.0058	102.0387	(0.024)	0.0000	0.0000	0
2014/09/10	R023	06/08/2015	9.07	Call	Bond Future	6,555.9000	6.5559	6,566.6300	6.5666	0.164	0	0	0
2014/09/10	R023	06/08/2015	8.26	Put	Bond Future	2,192.1500	2.1922	2,187.3900	2.1874	(0.217)	0	0	0
2014/09/10	R023	06/08/2015	8.25	Put	Bond Future	2,214.4600	2.2145	2,209.6800	2.2097	(0.216)	0	0	0
2014/09/10	R023	06/08/2015	8.24	Put	Bond Future	2,236.9500	2.2369	2,232.1400	2.2321	(0.215)	0	0	0
2014/09/10	R023	06/08/2015	8.25	Call	Bond Future	3,544.2300	3.5442	3,550.0300	3.5500	0.164	0	0	0
2014/09/10	R023	06/08/2015	8.26	Call	Bond Future	3,576.3200	3.5763	3,582.1400	3.5821	0.163	0	0	0
2014/09/10	R157	06/11/2014	6.19	Put	Bond Future	494.0400	0.4940	493.2100	0.4932	(0.168)	0	0	0
2014/09/10	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/10	R157	06/11/2014	6.21	Put	Bond Future	479.4800	0.4795	478.6200	0.4786	(0.179)	0	0	0
2014/09/10	R157	06/11/2014	6.20	Put	Bond Future	486.7400	0.4867	485.8900	0.4859	(0.175)	0	0	0
2014/09/10	R157	06/11/2014	6.21	Call	Bond Future	33.2300	0.0332	32.3700	0.0324	(2.588)	0	0	0
2014/09/10	R157	06/11/2014	6.19	Call	Bond Future	30.7800	0.0308	29.9500	0.0300	(2.697)	0	0	0
2014/09/10	R157	06/11/2014	6.20	Call	Bond Future	31.9900	0.0320	31.1400	0.0311	(2.657)	0	0	0
2014/09/10	R157	05/02/2015	8.74	Call	Bond Future	1,095.9700	1.0960	1,095.6400	1.0956	(0.030)	0	0	0
2014/09/10	R157	05/02/2015	8.75	Put	Bond Future	22.4000	0.0224	22.0700	0.0221	(1.473)	0	0	0
2014/09/10	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/10	R157	05/02/2015	8.74	Put	Bond Future	22.8100	0.0228	22.4800	0.0225	(1.447)	0	0	0
2014/09/10	R157	05/02/2015	8.76	Put	Bond Future	22.0000	0.0220	21.6700	0.0217	(1.500)	0	0	0
2014/09/10	R157	05/02/2015	8.75	Call	Bond Future	1,101.3700	1.1014	1,101.0400	1.1010	(0.030)	0	0	0
2014/09/10	R157	05/02/2015	8.76	Call	Bond Future	1,106.7700	1.1068	1,106.4400	1.1064	(0.030)	0	0	0
2014/09/10	R186	06/11/2014	7.70	Call	Bond Future	239.8900	0.2399	246.0600	0.2461	2.572	0	0	1,500
2014/09/10	R186	06/11/2014	8.14	Call	Bond Future	1,246.9000	1.2469	1,271.9400	1.2719	2.008	0	0	0
2014/09/10	R186	06/11/2014	8.15	Put	Bond Future	1,892.7300	1.8927	1,854.9500	1.8550	(1.996)	0	0	0
2014/09/10	R186	06/11/2014	8.53	Call	Bond Future	3,190.2100	3.1902	3,235.7800	3.2358	1.428	0	0	0
2014/09/10	R186	06/11/2014			Bond Future	8.2216	121.3504	8.2141	121.4138	(0.091)	8.2100	8.2100	48,645
2014/09/10	R186	06/11/2014	7.80	Put	Bond Future	4,018.6000	4.0186	3,964.2900	3.9643	(1.351)	0	0	0
2014/09/10	R186	06/11/2014	8.30	Call	Bond Future	1,925.9200	1.9259	1,960.2800	1.9603	1.784	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
2014/09/10	R186	06/11/2014	8.50	Call	Bond Future	3,008.6700	3.0087	3,052.9200	3.0529	1.471	0	0	0
2014/09/10	R186	06/11/2014	9.17	Call	Bond Future	7,706.7800	7.7068	7,767.9400	7.7679	0.794	0	0	0
2014/09/10	R186	06/11/2014	7.70	Put	Bond Future	4,773.0700	4.7731	4,715.8900	4.7159	(1.198)	0	0	0
2014/09/10	R186	06/11/2014	8.15	Call	Bond Future	1,284.1700	1.2842	1,309.7400	1.3097	1.991	0	0	0
2014/09/10	R186	06/11/2014	8.45	Put	Bond Future	805.0200	0.8050	783.6000	0.7836	(2.661)	0	0	6,000
2014/09/10	R186	06/11/2014	8.53	Put	Bond Future	619.4100	0.6194	601.6300	0.6016	(2.870)	0	0	100
2014/09/10	R186	06/11/2014	8.00	Call	Bond Future	798.1800	0.7982	815.1300	0.8151	2.124	0	0	1,500
2014/09/10	R186	06/11/2014	8.16	Call	Bond Future	1,322.1300	1.3221	1,348.2300	1.3482	1.974	0	0	0
2014/09/10	R186	06/11/2014	8.60	Put	Bond Future	486.4500	0.4865	471.5600	0.4716	(3.061)	0	0	0
2014/09/10	R186	06/11/2014	8.50	Put	Bond Future	684.5200	0.6845	665.4200	0.6654	(2.790)	0	0	7,000
2014/09/10	R186	06/11/2014	7.80	Call	Bond Future	372.9300	0.3729	381.9700	0.3820	2.424	0	0	100
2014/09/10	R186	06/11/2014	8.30	Put	Bond Future	1,265.0600	1.2651	1,236.0700	1.2361	(2.292)	0	0	100
2014/09/10	R186	06/11/2014	9.17	Put	Bond Future	45.0900	0.0451	42.9000	0.0429	(4.857)	0	0	2,010
2014/09/10	R186	06/11/2014	8.14	Put	Bond Future	1,940.7700	1.9408	1,902.4600	1.9025	(1.974)	0	0	0
2014/09/10	R186	06/11/2014	8.60	Call	Bond Future	3,629.9200	3.6299	3,678.3800	3.6784	1.335	0	0	0
2014/09/10	R186	06/11/2014	8.00	Put	Bond Future	2,695.3300	2.6953	2,648.9300	2.6489	(1.721)	0	0	0
2014/09/10	R186	06/11/2014	8.16	Put	Bond Future	1,845.4700	1.8455	1,808.2200	1.8082	(2.018)	0	0	0
2014/09/10	R186	06/11/2014	8.45	Call	Bond Future	2,716.4500	2.7164	2,758.3800	2.7584	1.544	0	0	0
2014/09/10	R186	05/02/2015	9.00	Call	Bond Future	6,447.6800	6.4477	6,503.9200	6.5039	0.872	0	0	0
2014/09/10	R186	05/02/2015			Bond Future	8.2851	117.9758	8.2776	118.0376	(0.090)	0.0000	0.0000	540
2014/09/10	R186	05/02/2015	8.75	Call	Bond Future	4,946.5200	4.9465	5,001.3800	5.0014	1.109	0	0	0
2014/09/10	R186	05/02/2015	8.76	Call	Bond Future	5,003.8300	5.0038	5,058.6100	5.0586	1.095	0	0	0
2014/09/10	R186	05/02/2015	8.74	Call	Bond Future	4,889.7200	4.8897	4,944.1600	4.9442	1.113	0	0	0
2014/09/10	R186	05/02/2015	8.76	Put	Bond Future	1,154.2700	1.1543	1,147.2200	1.1472	(0.611)	0	0	0
2014/09/10	R186	05/02/2015	8.75	Put	Bond Future	1,176.2000	1.1762	1,169.2300	1.1692	(0.593)	0	0	0
2014/09/10	R186	05/02/2015	9.00	Put	Bond Future	719.5300	0.7195	713.9400	0.7139	(0.777)	0	0	9,600
2014/09/10	R186	05/02/2015	8.74	Put	Bond Future	1,198.7100	1.1987	1,191.3200	1.1913	(0.616)	0	0	0
2014/09/10	R186	07/05/2015			Bond Future	8.3330	120.0034	8.3259	120.0618	(0.086)	0.0000	0.0000	0
2014/09/10	R186	07/05/2015	8.25	Call	Bond Future	3,131.3900	3.1314	3,175.7700	3.1758	1.417	0	0	0
2014/09/10	R186	07/05/2015	8.24	Put	Bond Future	3,853.4700	3.8535	3,839.1500	3.8392	(0.372)	0	0	0
2014/09/10	R186	07/05/2015	8.26	Put	Bond Future	3,767.0600	3.7671	3,753.5800	3.7536	(0.358)	0	0	0
2014/09/10	R186	07/05/2015	8.25	Put	Bond Future	3,810.0900	3.8101	3,796.0000	3.7960	(0.370)	0	0	0
2014/09/10	R186	07/05/2015	8.26	Call	Bond Future	3,170.3700	3.1704	3,215.3600	3.2154	1.419	0	0	0
2014/09/10	R186	07/05/2015	8.24	Call	Bond Future	3,092.6800	3.0927	3,136.8300	3.1368	1.428	0	0	0
2014/09/10	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R197	06/11/2014			Bond Future	288.4724	288.4724	288.4481	288.4481	(0.008)	0.0000	0.0000	939
2014/09/10	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R197	06/11/2014	285.00	Call	Bond Future	3,472.3900	3.4724	3,448.0600	3.4481	(0.701)	0	0	0
2014/09/10	R197	06/11/2014	285.01	Call	Bond Future	3,462.3900	3.4624	3,438.0600	3.4381	(0.703)	0	0	0
2014/09/10	R197	06/11/2014	284.99	Call	Bond Future	3,482.3900	3.4824	3,458.0600	3.4581	(0.699)	0	0	0
2014/09/10	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R197	05/02/2015	288.99	Put	Bond Future	1,931.3700	1.9314	1,961.9300	1.9619	1.582	0	0	0
2014/09/10	R197	05/02/2015	289.01	Put	Bond Future	1,951.3700	1.9514	1,981.9300	1.9819	1.566	0	0	0
2014/09/10	R197	05/02/2015			Bond Future	287.0586	287.0586	287.0281	287.0281	(0.011)	0.0000	0.0000	0
2014/09/10	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R197	05/02/2015	289.00	Put	Bond Future	1,941.3700	1.9414	1,971.9300	1.9719	1.574	0	0	0
2014/09/10	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
2014/09/10	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R202	06/11/2014	226.99	Call	Bond Future	5,844.7900	5.8448	5,147.9800	5.1480	(11.922)	0	0	0
2014/09/10	R202	06/11/2014			Bond Future	232.8348	232.8348	232.1380	232.1380	(0.299)	0.0000	0.0000	47,402
2014/09/10	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R202	06/11/2014	227.00	Call	Bond Future	5,834.7900	5.8348	5,137.9800	5.1380	(11.942)	0	0	0
2014/09/10	R202	06/11/2014	227.01	Call	Bond Future	5,824.7900	5.8248	5,127.9800	5.1280	(11.963)	0	0	0
2014/09/10	R202	05/02/2015	233.01	Call	Bond Future	344.1700	0.3442	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	R202	05/02/2015			Bond Future	233.3542	233.3542	232.6416	232.6416	(0.305)	0.0000	0.0000	0
2014/09/10	R202	05/02/2015	232.99	Call	Bond Future	364.1700	0.3642	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	R202	05/02/2015	233.00	Call	Bond Future	354.1700	0.3542	0.0000	0.0000	(100.000)	0	0	0
2014/09/10	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	348.3800	0.3484	100.000	0	0	0
2014/09/10	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	368.3800	0.3684	100.000	0	0	0
2014/09/10	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	358.3800	0.3584	100.000	0	0	0
2014/09/10	R203	06/11/2014	6.86	Call	Bond Future	275.5800	0.2756	260.3100	0.2603	(5.541)	0	0	0
2014/09/10	R203	06/11/2014			Bond Future	6.9599	104.5597	6.9734	104.5249	0.193	0.0000	0.0000	14,449
2014/09/10	R203	06/11/2014	6.84	Call	Bond Future	255.2900	0.2553	240.7600	0.2408	(5.692)	0	0	45
2014/09/10	R203	06/11/2014	6.98	Call	Bond Future	420.2000	0.4202	400.4800	0.4005	(4.693)	0	0	14
2014/09/10	R203	06/11/2014	6.85	Call	Bond Future	265.3000	0.2653	250.4000	0.2504	(5.616)	0	0	0
2014/09/10	R203	06/11/2014	6.98	Put	Bond Future	368.2000	0.3682	383.2900	0.3833	4.098	0	0	0
2014/09/10	R203	06/11/2014	6.84	Put	Bond Future	566.8700	0.5669	587.1500	0.5872	3.578	0	0	0
2014/09/10	R203	06/11/2014	6.86	Put	Bond Future	535.1200	0.5351	554.6600	0.5547	3.652	0	0	0
2014/09/10	R203	06/11/2014	6.85	Put	Bond Future	550.8600	0.5509	570.7700	0.5708	3.614	0	0	0
2014/09/10	R203	05/02/2015	7.69	Call	Bond Future	1,708.2700	1.7083	1,677.4500	1.6775	(1.804)	0	0	55
2014/09/10	R203	05/02/2015			Bond Future	7.0266	106.2151	7.0424	106.1776	0.225	0.0000	0.0000	0
2014/09/10	R203	05/02/2015	8.34	Put	Bond Future	20.6200	0.0206	21.9200	0.0219	6.305	0	0	0
2014/09/10	R203	05/02/2015	8.35	Call	Bond Future	3,103.4500	3.1035	3,067.1700	3.0672	(1.169)	0	0	0
2014/09/10	R203	05/02/2015	8.36	Call	Bond Future	3,125.5900	3.1256	3,089.2700	3.0893	(1.162)	0	0	0
2014/09/10	R203	05/02/2015	8.34	Call	Bond Future	3,081.3200	3.0813	3,045.0800	3.0451	(1.176)	0	0	0
2014/09/10	R203	05/02/2015	8.36	Put	Bond Future	19.1800	0.0192	20.4000	0.0204	6.361	0	0	0
2014/09/10	R203	05/02/2015	7.69	Put	Bond Future	147.7400	0.1477	154.4600	0.1545	4.549	0	0	0
2014/09/10	R203	05/02/2015	8.35	Put	Bond Future	19.8900	0.0199	21.1500	0.0212	6.335	0	0	0
2014/09/10	R203	07/05/2015			Bond Future	7.0337	103.8701	7.0532	103.8280	0.277	0.0000	0.0000	0
2014/09/10	R203	07/05/2015	7.24	Put	Bond Future	588.3300	0.5883	610.2700	0.6103	3.729	0	0	0
2014/09/10	R203	07/05/2015	7.26	Put	Bond Future	571.6500	0.5716	593.5400	0.5935	3.829	0	0	0
2014/09/10	R203	07/05/2015	7.25	Put	Bond Future	579.7800	0.5798	601.8600	0.6019	3.808	0	0	0
2014/09/10	R203	07/05/2015	7.25	Call	Bond Future	1,046.1800	1.0462	1,026.1700	1.0262	(1.913)	0	0	0
2014/09/10	R203	07/05/2015	7.26	Call	Bond Future	1,059.5400	1.0595	1,039.3400	1.0393	(1.906)	0	0	0
2014/09/10	R203	07/05/2015	7.24	Call	Bond Future	1,033.2300	1.0332	1,013.0800	1.0131	(1.950)	0	0	0
2014/09/10	R204	06/11/2014	7.99	Put	Bond Future	24.4500	0.0244	25.1900	0.0252	3.027	0	0	1,270
2014/09/10	R204	06/11/2014			Bond Future	7.2405	105.7719	7.2536	105.7253	0.181	0.0000	0.0000	12,681
2014/09/10	R204	06/11/2014	6.99	Put	Bond Future	1,128.6000	1.1286	1,160.2600	1.1603	2.805	0	0	0
2014/09/10	R204	06/11/2014	7.01	Put	Bond Future	1,076.8400	1.0768	1,107.6300	1.1076	2.859	0	0	0
2014/09/10	R204	06/11/2014	6.99	Call	Bond Future	232.3700	0.2324	217.5000	0.2175	(6.399)	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
2014/09/10	R204	06/11/2014	7.00	Put	Bond Future	1,102.5700	1.1026	1,133.7900	1.1338	2.832	0	0	0
2014/09/10	R204	06/11/2014	7.99	Call	Bond Future	2,649.6100	2.6496	2,603.8200	2.6038	(1.728)	0	0	0
2014/09/10	R204	06/11/2014	7.00	Call	Bond Future	242.2900	0.2423	226.9800	0.2270	(6.319)	0	0	0
2014/09/10	R204	06/11/2014	7.01	Call	Bond Future	252.5100	0.2525	236.7700	0.2368	(6.233)	0	0	0
2014/09/10	R204	05/02/2015			Bond Future	7.3039	103.4115	7.3187	103.3620	0.202	0.0000	0.0000	0
2014/09/10	R204	05/02/2015	8.25	Call	Bond Future	3,236.6000	3.2366	3,191.8300	3.1918	(1.383)	0	0	0
2014/09/10	R204	05/02/2015	8.26	Call	Bond Future	3,265.6300	3.2656	3,220.7500	3.2207	(1.374)	0	0	0
2014/09/10	R204	05/02/2015	8.24	Call	Bond Future	3,207.3900	3.2074	3,162.7300	3.1627	(1.392)	0	0	0
2014/09/10	R204	05/02/2015	8.26	Put	Bond Future	114.1600	0.1142	118.7200	0.1187	3.994	0	0	0
2014/09/10	R204	05/02/2015	8.25	Put	Bond Future	117.4700	0.1175	122.1400	0.1221	3.975	0	0	0
2014/09/10	R204	05/02/2015	8.24	Put	Bond Future	120.6100	0.1206	125.3900	0.1254	3.963	0	0	0
2014/09/10	R204	07/05/2015	7.51	Put	Bond Future	964.5900	0.9646	988.5100	0.9885	2.480	0	0	0
2014/09/10	R204	07/05/2015	7.50	Put	Bond Future	977.6200	0.9776	1,001.7600	1.0018	2.469	0	0	0
2014/09/10	R204	07/05/2015			Bond Future	7.3337	105.1885	7.3509	105.1343	0.234	0.0000	0.0000	0
2014/09/10	R204	07/05/2015	7.49	Call	Bond Future	1,483.6400	1.4836	1,453.7600	1.4538	(2.014)	0	0	0
2014/09/10	R204	07/05/2015	7.50	Call	Bond Future	1,501.9200	1.5019	1,471.8200	1.4718	(2.004)	0	0	0
2014/09/10	R204	07/05/2015	7.51	Call	Bond Future	1,520.3100	1.5203	1,489.9900	1.4900	(1.994)	0	0	0
2014/09/10	R204	07/05/2015	7.49	Put	Bond Future	990.7800	0.9908	1,015.1400	1.0151	2.459	0	0	0
2014/09/10	R204	06/08/2015	7.74	Call	Bond Future	2,131.9300	2.1319	2,098.3100	2.0983	(1.577)	0	0	0
2014/09/10	R204	06/08/2015	7.75	Put	Bond Future	810.7900	0.8108	831.2100	0.8312	2.519	0	0	0
2014/09/10	R204	06/08/2015			Bond Future	7.2950	103.1888	7.3132	103.1345	0.250	0.0000	0.0000	0
2014/09/10	R204	06/08/2015	8.41	Call	Bond Future	3,586.2200	3.5862	3,542.6700	3.5427	(1.214)	0	0	0
2014/09/10	R204	06/08/2015	7.74	Put	Bond Future	820.4900	0.8205	841.0900	0.8411	2.511	0	0	0
2014/09/10	R204	06/08/2015	7.76	Put	Bond Future	801.1700	0.8012	821.4300	0.8214	2.529	0	0	0
2014/09/10	R204	06/08/2015	8.41	Put	Bond Future	339.2400	0.3392	349.9100	0.3499	3.145	0	0	699
2014/09/10	R204	06/08/2015	7.75	Call	Bond Future	2,151.4600	2.1515	2,117.6600	2.1177	(1.571)	0	0	0
2014/09/10	R204	06/08/2015	7.76	Call	Bond Future	2,171.0600	2.1711	2,137.1000	2.1371	(1.564)	0	0	0
2014/09/10	R207	06/11/2014	7.36	Put	Bond Future	1,037.6500	1.0377	1,040.2200	1.0402	0.248	0	0	0
2014/09/10	R207	06/11/2014			Bond Future	7.4941	101.2974	7.4968	101.2862	0.036	0.0000	0.0000	35,242
2014/09/10	R207	06/11/2014	7.35	Put	Bond Future	1,064.0400	1.0640	1,066.7500	1.0667	0.255	0	0	0
2014/09/10	R207	06/11/2014	7.36	Call	Bond Future	472.1300	0.4721	463.4800	0.4635	(1.832)	0	0	0
2014/09/10	R207	06/11/2014	7.34	Call	Bond Future	440.6400	0.4406	432.2600	0.4323	(1.902)	0	0	0
2014/09/10	R207	06/11/2014	7.35	Call	Bond Future	456.2000	0.4562	447.6900	0.4477	(1.865)	0	0	0
2014/09/10	R207	06/11/2014	7.34	Put	Bond Future	1,090.8200	1.0908	1,093.6600	1.0937	0.260	0	0	0
2014/09/10	R207	05/02/2015	8.49	Put	Bond Future	170.8500	0.1709	171.5700	0.1716	0.421	0	0	0
2014/09/10	R207	05/02/2015			Bond Future	7.5591	99.2600	7.5625	99.2466	0.044	0.0000	0.0000	0
2014/09/10	R207	05/02/2015	8.51	Put	Bond Future	162.3300	0.1623	163.0100	0.1630	0.419	0	0	0
2014/09/10	R207	05/02/2015	8.50	Call	Bond Future	3,863.9100	3.8639	3,851.1400	3.8511	(0.330)	0	0	0
2014/09/10	R207	05/02/2015	8.51	Call	Bond Future	3,897.9000	3.8979	3,885.1100	3.8851	(0.328)	0	0	0
2014/09/10	R207	05/02/2015	8.49	Call	Bond Future	3,829.6400	3.8296	3,816.8900	3.8169	(0.333)	0	0	0
2014/09/10	R207	05/02/2015	8.50	Put	Bond Future	166.7200	0.1667	167.4200	0.1674	0.420	0	0	0
2014/09/10	R207	07/05/2015			Bond Future	7.6014	100.9661	7.6060	100.9486	0.060	0.0000	0.0000	0
2014/09/10	R207	07/05/2015	8.25	Call	Bond Future	3,102.9100	3.1029	3,092.6000	3.0926	(0.332)	0	0	0
2014/09/10	R207	07/05/2015	7.73	Call	Bond Future	1,807.7800	1.8078	1,801.2800	1.8013	(0.360)	0	0	66
2014/09/10	R207	07/05/2015	8.24	Put	Bond Future	656.6400	0.6566	663.8900	0.6639	1.104	0	0	0
2014/09/10	R207	07/05/2015	8.26	Put	Bond Future	637.7800	0.6378	644.8900	0.6449	1.115	0	0	0
2014/09/10	R207	07/05/2015	7.73	Put	Bond Future	1,314.8900	1.3149	1,325.8800	1.3259	0.836	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
2014/09/10	R207	07/05/2015	8.25	Put	Bond Future	647.1500	0.6472	654.3300	0.6543	1.109	0	0	0
2014/09/10	R207	07/05/2015	8.26	Call	Bond Future	3,130.8200	3.1308	3,120.4400	3.1204	(0.332)	0	0	0
2014/09/10	R207	07/05/2015	8.24	Call	Bond Future	3,075.1100	3.0751	3,064.8700	3.0649	(0.333)	0	0	0
2014/09/10	R208	06/11/2014	7.46	Call	Bond Future	455.9800	0.4560	445.0800	0.4451	(2.390)	0	0	0
2014/09/10	R208	06/11/2014			Bond Future	7.6533	96.2718	7.6560	96.2588	0.035	0.0000	0.0000	16,437
2014/09/10	R208	06/11/2014	7.44	Call	Bond Future	424.1600	0.4242	413.6400	0.4136	(2.480)	0	0	0
2014/09/10	R208	06/11/2014	7.45	Call	Bond Future	439.8700	0.4399	429.1600	0.4292	(2.435)	0	0	0
2014/09/10	R208	06/11/2014	7.44	Put	Bond Future	1,463.4300	1.4634	1,465.8800	1.4659	0.167	0	0	0
2014/09/10	R208	06/11/2014	8.50	Put	Bond Future	29.2300	0.0292	28.2400	0.0282	(3.387)	0	0	1,520
2014/09/10	R208	06/11/2014	7.46	Put	Bond Future	1,397.2100	1.3972	1,399.2800	1.3993	0.148	0	0	0
2014/09/10	R208	06/11/2014	7.45	Put	Bond Future	1,430.1100	1.4301	1,432.3700	1.4324	0.158	0	0	0
2014/09/10	R208	06/11/2014	8.50	Call	Bond Future	4,022.4000	4.0224	4,008.4400	4.0084	(0.347)	0	0	0
2014/09/10	R208	05/02/2015	8.51	Call	Bond Future	3,914.0800	3.9141	3,898.3100	3.8983	(0.403)	0	0	0
2014/09/10	R208	05/02/2015			Bond Future	7.7174	97.7963	7.7206	97.7811	0.042	0.0000	0.0000	0
2014/09/10	R208	05/02/2015	8.49	Call	Bond Future	3,838.5000	3.8385	3,822.7500	3.8227	(0.410)	0	0	0
2014/09/10	R208	05/02/2015	8.51	Put	Bond Future	292.3500	0.2923	291.7800	0.2918	(0.195)	0	0	0
2014/09/10	R208	05/02/2015	8.50	Put	Bond Future	299.1400	0.2991	298.5700	0.2986	(0.191)	0	0	0
2014/09/10	R208	05/02/2015	8.49	Put	Bond Future	306.0600	0.3061	305.5100	0.3055	(0.180)	0	0	0
2014/09/10	R208	05/02/2015	8.50	Call	Bond Future	3,876.2400	3.8762	3,860.4700	3.8605	(0.407)	0	0	0
2014/09/10	R208	07/05/2015	8.01	Call	Bond Future	2,464.2400	2.4642	2,448.9100	2.4489	(0.622)	0	0	0
2014/09/10	R208	07/05/2015			Bond Future	7.7574	96.0746	7.7617	96.0555	0.055	0.0000	0.0000	0
2014/09/10	R208	07/05/2015	7.99	Call	Bond Future	2,410.3800	2.4104	2,395.1700	2.3952	(0.631)	0	0	0
2014/09/10	R208	07/05/2015	8.00	Call	Bond Future	2,437.2400	2.4372	2,421.9600	2.4220	(0.627)	0	0	0
2014/09/10	R208	07/05/2015	7.99	Put	Bond Future	1,365.8500	1.3659	1,369.8100	1.3698	0.290	0	0	0
2014/09/10	R208	07/05/2015	8.00	Put	Bond Future	1,348.1100	1.3481	1,352.0000	1.3520	0.289	0	0	0
2014/09/10	R208	07/05/2015	8.01	Put	Bond Future	1,330.5400	1.3305	1,334.3800	1.3344	0.289	0	0	0
2014/09/10	R208	06/08/2015			Bond Future	7.7551	97.9406	7.7593	97.9220	0.055	0.0000	0.0000	0
2014/09/10	R208	06/08/2015	8.00	Call	Bond Future	2,694.3100	2.6943	2,680.2200	2.6802	(0.523)	0	0	0
2014/09/10	R208	06/08/2015	8.01	Call	Bond Future	2,719.9800	2.7200	2,705.8300	2.7058	(0.520)	0	0	0
2014/09/10	R208	06/08/2015	8.85	Call	Bond Future	5,237.3100	5.2373	5,219.9600	5.2200	(0.331)	0	0	0
2014/09/10	R208	06/08/2015	7.99	Call	Bond Future	2,668.7500	2.6688	2,654.7200	2.6547	(0.526)	0	0	0
2014/09/10	R208	06/08/2015	8.01	Put	Bond Future	1,613.2400	1.6132	1,617.6700	1.6177	0.275	0	0	0
2014/09/10	R208	06/08/2015	8.00	Put	Bond Future	1,630.6800	1.6307	1,635.1700	1.6352	0.275	0	0	0
2014/09/10	R208	06/08/2015	7.99	Put	Bond Future	1,648.2700	1.6483	1,652.8200	1.6528	0.276	0	0	0
2014/09/10	R208	06/08/2015	8.85	Put	Bond Future	592.5600	0.5926	593.7900	0.5938	0.208	0	0	198
2014/09/10	R209	06/11/2014	8.95	Call	Bond Future	2,182.5600	2.1826	2,415.4400	2.4154	10.670	0	0	2,050
2014/09/10	R209	06/11/2014	9.50	Call	Bond Future	5,285.3100	5.2853	5,623.7400	5.6237	6.403	0	0	0
2014/09/10	R209	06/11/2014			Bond Future	8.8022	76.3095	8.7543	76.6816	(0.545)	0.0000	0.0000	25,955
2014/09/10	R209	06/11/2014	8.99	Put	Bond Future	941.7400	0.9417	813.3400	0.8133	(13.634)	0	0	0
2014/09/10	R209	06/11/2014	10.00	Call	Bond Future	8,468.0300	8.4680	8,835.0900	8.8351	4.335	0	0	0
2014/09/10	R209	06/11/2014	9.05	Put	Bond Future	791.7900	0.7918	678.7500	0.6788	(14.277)	0	0	0
2014/09/10	R209	06/11/2014	9.58	Put	Bond Future	128.4700	0.1285	102.6000	0.1026	(20.137)	0	0	907
2014/09/10	R209	06/11/2014	8.95	Put	Bond Future	1,053.1800	1.0532	914.0400	0.9140	(13.211)	0	0	0
2014/09/10	R209	06/11/2014	9.01	Put	Bond Future	889.4700	0.8895	766.3000	0.7663	(13.848)	0	0	0
2014/09/10	R209	06/11/2014	9.50	Put	Bond Future	174.5500	0.1745	140.9600	0.1410	(19.244)	0	0	5,500
2014/09/10	R209	06/11/2014	10.05	Call	Bond Future	8,783.5600	8.7836	9,151.6400	9.1516	4.191	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
2014/09/10	R209	06/11/2014	8.50	Call	Bond Future	642.8900		0.6429	747.1100	0.7471	16.211	0	0	5,500
2014/09/10	R209	06/11/2014	8.75	Put	Bond Future	1,762.2700		1.7623	1,565.4800	1.5655	(11.167)	0	0	0
2014/09/10	R209	06/11/2014	9.00	Put	Bond Future	915.3200		0.9153	789.5500	0.7895	(13.741)	0	0	0
2014/09/10	R209	06/11/2014	9.95	Call	Bond Future	8,151.2000		8.1512	8,517.0200	8.5170	4.488	0	0	0
2014/09/10	R209	06/11/2014	8.99	Call	Bond Future	2,372.3200		2.3723	2,615.9400	2.6159	10.269	0	0	0
2014/09/10	R209	06/11/2014	9.25	Call	Bond Future	3,766.3800		3.7664	4,068.7300	4.0687	8.028	0	0	0
2014/09/10	R209	06/11/2014	10.05	Put	Bond Future	15.2600		0.0153	11.3200	0.0113	(25.819)	0	0	2,050
2014/09/10	R209	06/11/2014	10.00	Put	Bond Future	19.6900		0.0197	14.7300	0.0147	(25.190)	0	0	1,640
2014/09/10	R209	06/11/2014	9.05	Call	Bond Future	2,670.6500		2.6706	2,929.6300	2.9296	9.697	0	0	2,050
2014/09/10	R209	06/11/2014	9.58	Call	Bond Future	5,790.5900		5.7906	6,136.7400	6.1367	5.978	0	0	0
2014/09/10	R209	06/11/2014	8.75	Call	Bond Future	1,356.9800		1.3570	1,532.2100	1.5322	12.913	0	0	2,200
2014/09/10	R209	06/11/2014	9.00	Call	Bond Future	2,420.9000		2.4209	2,667.1500	2.6671	10.172	0	0	1,640
2014/09/10	R209	06/11/2014	9.25	Put	Bond Future	423.2100		0.4232	353.5400	0.3535	(16.462)	0	0	2,200
2014/09/10	R209	06/11/2014	8.50	Put	Bond Future	3,035.8000		3.0358	2,768.0000	2.7680	(8.821)	0	0	0
2014/09/10	R209	06/11/2014	9.01	Call	Bond Future	2,469.9400		2.4699	2,718.7900	2.7188	10.075	0	0	0
2014/09/10	R209	06/11/2014	9.95	Put	Bond Future	25.2600		0.0253	19.0600	0.0191	(24.545)	0	0	2,050
2014/09/10	R209	05/02/2015	9.00	Put	Bond Future	2,125.8600		2.1259	1,974.9600	1.9750	(7.098)	0	0	0
2014/09/10	R209	05/02/2015			Bond Future	8.8612		77.5179	8.8121	77.8942	(0.554)	0.0000	0.0000	0
2014/09/10	R209	05/02/2015	9.25	Call	Bond Future	4,307.1400		4.3071	4,571.2000	4.5712	6.131	0	0	0
2014/09/10	R209	05/02/2015	9.26	Call	Bond Future	4,355.5400		4.3555	4,621.0100	4.6210	6.095	0	0	0
2014/09/10	R209	05/02/2015	9.25	Put	Bond Future	1,423.8900		1.4239	1,311.6800	1.3117	(7.881)	0	0	0
2014/09/10	R209	05/02/2015	9.24	Call	Bond Future	4,259.1400		4.2591	4,521.7600	4.5218	6.166	0	0	0
2014/09/10	R209	05/02/2015	9.00	Call	Bond Future	3,175.2300		3.1752	3,400.6000	3.4006	7.098	0	0	0
2014/09/10	R209	05/02/2015	9.24	Put	Bond Future	1,447.8900		1.4479	1,334.2400	1.3342	(7.849)	0	0	0
2014/09/10	R209	05/02/2015	9.26	Put	Bond Future	1,400.4000		1.4004	1,289.6000	1.2896	(7.912)	0	0	0
2014/09/10	R209	07/05/2015			Bond Future	8.9080		75.7000	8.8580	76.0799	(0.561)	0.0000	0.0000	0
2014/09/10	R209	07/05/2015	8.99	Put	Bond Future	3,177.1900		3.1772	2,976.3300	2.9763	(6.322)	0	0	0
2014/09/10	R209	07/05/2015	9.01	Put	Bond Future	3,107.2400		3.1072	2,908.8000	2.9088	(6.386)	0	0	0
2014/09/10	R209	07/05/2015	9.00	Put	Bond Future	3,142.0600		3.1421	2,942.2900	2.9423	(6.358)	0	0	0
2014/09/10	R209	07/05/2015	8.99	Call	Bond Future	3,793.4800		3.7935	3,972.4900	3.9725	4.719	0	0	0
2014/09/10	R209	07/05/2015	9.00	Call	Bond Future	3,833.0200		3.8330	4,013.1200	4.0131	4.699	0	0	0
2014/09/10	R209	07/05/2015	9.01	Call	Bond Future	3,872.7600		3.8728	4,054.1900	4.0542	4.685	0	0	0
2014/09/10	R209	06/08/2015	8.99	Put	Bond Future	3,913.4600		3.9135	3,701.1800	3.7012	(5.424)	0	0	0
2014/09/10	R209	06/08/2015			Bond Future	8.9353		77.1711	8.8839	77.5590	(0.575)	0.0000	0.0000	0
2014/09/10	R209	06/08/2015	9.01	Put	Bond Future	3,841.9000		3.8419	3,631.3400	3.6313	(5.481)	0	0	0
2014/09/10	R209	06/08/2015	9.90	Call	Bond Future	8,317.5900		8.3176	8,608.2200	8.6082	3.494	0	0	0
2014/09/10	R209	06/08/2015	9.00	Call	Bond Future	4,361.1900		4.3612	4,537.4300	4.5374	4.041	0	0	0
2014/09/10	R209	06/08/2015	9.01	Call	Bond Future	4,399.9200		4.3999	4,577.3100	4.5773	4.032	0	0	0
2014/09/10	R209	06/08/2015	8.99	Call	Bond Future	4,322.6100		4.3226	4,498.2800	4.4983	4.064	0	0	0
2014/09/10	R209	06/08/2015	9.00	Put	Bond Future	3,877.5500		3.8775	3,665.8400	3.6658	(5.460)	0	0	0
2014/09/10	R209	06/08/2015	9.90	Put	Bond Future	1,571.8800		1.5719	1,474.5600	1.4746	(6.191)	0	0	2,914
2014/09/10	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R210	06/11/2014			Bond Future	173.5071		173.5071	172.7938	172.7938	(0.411)	0.0000	0.0000	642
2014/09/10	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R210	06/11/2014	169.00	Call	Bond Future	4,507.0700		4.5071	3,793.8000	3.7938	(15.826)	0	0	0
2014/09/10	R210	06/11/2014	169.01	Call	Bond Future	4,497.0700		4.4971	3,783.8000	3.7838	(15.861)	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
2014/09/10	R210	06/11/2014	168.99	Call	Bond Future	4,517.0700		4.5171	3,803.8000	3.8038	(15.791)	0	0	0
2014/09/10	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R210	05/02/2015			Bond Future	176.2753		176.2753	175.5471	175.5471	(0.413)	0.0000	0.0000	0
2014/09/10	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R210	05/02/2015	175.01	Call	Bond Future	1,265.2900		1.2653	537.1000	0.5371	(57.551)	0	0	0
2014/09/10	R210	05/02/2015	174.99	Call	Bond Future	1,285.2900		1.2853	557.1000	0.5571	(56.656)	0	0	0
2014/09/10	R210	05/02/2015	175.00	Call	Bond Future	1,275.2900		1.2753	547.1000	0.5471	(57.100)	0	0	0
2014/09/10	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R211	06/11/2014	130.00	Call	Bond Future	2,373.5800		2.3736	2,352.7100	2.3527	(0.879)	0	0	0
2014/09/10	R211	06/11/2014	130.01	Call	Bond Future	2,363.5800		2.3636	2,342.7100	2.3427	(0.883)	0	0	0
2014/09/10	R211	06/11/2014			Bond Future	132.3736		132.3736	132.3527	132.3527	(0.016)	0.0000	0.0000	1,120
2014/09/10	R211	06/11/2014	129.99	Call	Bond Future	2,383.5800		2.3836	2,362.7100	2.3627	(0.876)	0	0	0
2014/09/10	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R211	05/02/2015			Bond Future	132.8799		132.8799	132.8559	132.8559	(0.018)	0.0000	0.0000	0
2014/09/10	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R211	05/02/2015	132.99	Put	Bond Future	110.1500		0.1102	134.0500	0.1340	21.698	0	0	0
2014/09/10	R211	05/02/2015	133.01	Put	Bond Future	130.1500		0.1302	154.0500	0.1540	18.363	0	0	0
2014/09/10	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R211	05/02/2015	133.00	Put	Bond Future	120.1500		0.1202	144.0500	0.1440	19.892	0	0	0
2014/09/10	R212	06/11/2014			Bond Future	137.3985		137.3985	137.3856	137.3856	(0.009)	0.0000	0.0000	14,864
2014/09/10	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R212	06/11/2014	135.00	Call	Bond Future	2,398.4700		2.3985	2,385.5600	2.3856	(0.538)	0	0	0
2014/09/10	R212	06/11/2014	135.01	Call	Bond Future	2,388.4700		2.3885	2,375.5600	2.3756	(0.541)	0	0	0
2014/09/10	R212	06/11/2014	134.99	Call	Bond Future	2,408.4700		2.4085	2,395.5600	2.3956	(0.536)	0	0	0
2014/09/10	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R212	05/02/2015			Bond Future	137.8282		137.8282	137.8122	137.8122	(0.012)	0.0000	0.0000	0
2014/09/10	R212	05/02/2015	137.99	Put	Bond Future	161.7600		0.1618	177.8100	0.1778	9.922	0	0	0
2014/09/10	R212	05/02/2015	138.01	Put	Bond Future	181.7600		0.1818	197.8100	0.1978	8.830	0	0	0
2014/09/10	R212	05/02/2015	138.00	Put	Bond Future	171.7600		0.1718	187.8100	0.1878	9.344	0	0	0
2014/09/10	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R213	06/11/2014	8.84	Call	Bond Future	2,286.5200		2.2865	2,449.9000	2.4499	7.145	0	0	0
2014/09/10	R213	06/11/2014	8.85	Put	Bond Future	968.0900		0.9681	839.2200	0.8392	(13.312)	0	0	0
2014/09/10	R213	06/11/2014			Bond Future	8.6712		86.9319	8.6332	87.2265	(0.438)	0.0000	0.0000	28,658
2014/09/10	R213	06/11/2014	8.85	Call	Bond Future	2,334.6600		2.3347	2,500.3700	2.5004	7.098	0	0	0
2014/09/10	R213	06/11/2014	8.86	Call	Bond Future	2,383.2900		2.3833	2,551.3200	2.5513	7.050	0	0	0
2014/09/10	R213	06/11/2014	8.84	Put	Bond Future	995.5600		0.9956	864.3600	0.8644	(13.179)	0	0	0
2014/09/10	R213	06/11/2014	8.86	Put	Bond Future	941.2000		0.9412	814.6500	0.8147	(13.446)	0	0	0
2014/09/10	R213	05/02/2015	9.26	Put	Bond Future	1,094.9100		1.0949	1,024.3600	1.0244	(6.443)	0	0	0
2014/09/10	R213	05/02/2015			Bond Future	8.7364		88.3083	8.6975	88.6057	(0.445)	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
2014/09/10	R213	05/02/2015	9.25	Put	Bond Future	1,114.4800		1.1145	1,042.9100	1.0429	(6.422)	0	0	0
2014/09/10	R213	05/02/2015	9.24	Put	Bond Future	1,134.5100		1.1345	1,061.7400	1.0617	(6.414)	0	0	0
2014/09/10	R213	05/02/2015	9.25	Call	Bond Future	4,903.9100		4.9039	5,129.7300	5.1297	4.605	0	0	0
2014/09/10	R213	05/02/2015	9.26	Call	Bond Future	4,955.6900		4.9557	5,182.5300	5.1825	4.577	0	0	0
2014/09/10	R213	05/02/2015	9.24	Call	Bond Future	4,852.5000		4.8525	5,077.1200	5.0771	4.629	0	0	0
2014/09/10	R213	07/05/2015	8.74	Call	Bond Future	3,260.1600		3.2602	3,428.3100	3.4283	5.158	0	0	0
2014/09/10	R213	07/05/2015	8.75	Put	Bond Future	3,557.5000		3.5575	3,427.4500	3.4275	(3.656)	0	0	0
2014/09/10	R213	07/05/2015			Bond Future	8.7845		86.2780	8.7449	86.5773	(0.451)	0.0000	0.0000	0
2014/09/10	R213	07/05/2015	8.75	Call	Bond Future	3,296.8600		3.2969	3,466.0500	3.4661	5.132	0	0	0
2014/09/10	R213	07/05/2015	8.76	Call	Bond Future	3,334.0600		3.3341	3,504.2900	3.5043	5.106	0	0	0
2014/09/10	R213	07/05/2015	8.74	Put	Bond Future	3,596.5000		3.5965	3,465.4100	3.4654	(3.645)	0	0	0
2014/09/10	R213	07/05/2015	8.76	Put	Bond Future	3,519.1000		3.5191	3,390.0900	3.3901	(3.666)	0	0	0
2014/09/10	R214	06/11/2014	9.20	Call	Bond Future	3,173.5900		3.1736	3,404.6700	3.4047	7.281	0	0	2,500
2014/09/10	R214	06/11/2014	9.64	Call	Bond Future	5,868.5100		5.8685	6,176.7700	6.1768	5.253	0	0	0
2014/09/10	R214	06/11/2014			Bond Future	8.8876		77.1402	8.8447	77.4878	(0.482)	0.0000	0.0000	6,058
2014/09/10	R214	06/11/2014	9.20	Put	Bond Future	716.1400		0.7161	599.6700	0.5997	(16.264)	0	0	0
2014/09/10	R214	06/11/2014	9.65	Call	Bond Future	5,933.4200		5.9334	6,242.7700	6.2428	5.214	0	0	0
2014/09/10	R214	06/11/2014	9.66	Call	Bond Future	5,998.4000		5.9984	6,308.8300	6.3088	5.175	0	0	0
2014/09/10	R214	06/11/2014	9.80	Call	Bond Future	6,911.4700		6.9115	7,236.2200	7.2362	4.699	0	0	0
2014/09/10	R214	06/11/2014	9.64	Put	Bond Future	168.2500		0.1682	128.9600	0.1290	(23.352)	0	0	0
2014/09/10	R214	06/11/2014	9.66	Put	Bond Future	156.4700		0.1565	119.3500	0.1194	(23.723)	0	0	0
2014/09/10	R214	06/11/2014	9.65	Put	Bond Future	162.2700		0.1623	124.0700	0.1241	(23.541)	0	0	0
2014/09/10	R214	06/11/2014	9.80	Put	Bond Future	91.2500		0.0913	68.4500	0.0684	(24.986)	0	0	2,500
2014/09/10	R214	05/02/2015	9.50	Call	Bond Future	5,382.6300		5.3826	5,616.4100	5.6164	4.343	0	0	0
2014/09/10	R214	05/02/2015			Bond Future	8.9478		78.3616	8.9039	78.7130	(0.490)	0.0000	0.0000	0
2014/09/10	R214	05/02/2015	9.51	Call	Bond Future	5,435.4500		5.4354	5,670.6000	5.6706	4.326	0	0	0
2014/09/10	R214	05/02/2015	9.50	Put	Bond Future	1,176.5100		1.1765	1,058.8100	1.0588	(10.004)	0	0	0
2014/09/10	R214	05/02/2015	9.49	Call	Bond Future	5,329.9700		5.3300	5,562.3800	5.5624	4.360	0	0	0
2014/09/10	R214	05/02/2015	9.49	Put	Bond Future	1,196.5200		1.1965	1,077.4500	1.0775	(9.951)	0	0	0
2014/09/10	R214	05/02/2015	9.51	Put	Bond Future	1,156.7800		1.1568	1,040.4500	1.0405	(10.056)	0	0	0
2014/09/10	R214	07/05/2015			Bond Future	8.9932		76.4139	8.9486	76.7685	(0.496)	0.0000	0.0000	0
2014/09/10	R214	07/05/2015	9.15	Call	Bond Future	4,324.8200		4.3248	4,538.8400	4.5388	4.949	0	0	0
2014/09/10	R214	07/05/2015	9.16	Call	Bond Future	4,367.3300		4.3673	4,582.4900	4.5825	4.927	0	0	0
2014/09/10	R214	07/05/2015	9.14	Put	Bond Future	3,135.2700		3.1353	2,993.5800	2.9936	(4.519)	0	0	0
2014/09/10	R214	07/05/2015	9.16	Put	Bond Future	3,066.0200		3.0660	2,926.6200	2.9266	(4.547)	0	0	0
2014/09/10	R214	07/05/2015	9.15	Put	Bond Future	3,100.4900		3.1005	2,959.9500	2.9600	(4.533)	0	0	0
2014/09/10	R214	07/05/2015	9.14	Call	Bond Future	4,282.4900		4.2825	4,495.3600	4.4954	4.971	0	0	0
2014/09/10	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	06/11/2014			Bond Future	8.9436		99.6702	8.8956	100.1710	(0.537)	0.0000	0.0000	26,250
2014/09/10	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	06/11/2014	9.72	Call	Bond Future	7,510.9800		7.5110	8,011.8300	8.0118	6.668	0	0	0
2014/09/10	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	06/11/2014	9.73	Call	Bond Future	7,600.9500		7.6010	8,101.8000	8.1018	6.589	0	0	0
2014/09/10	R248	06/11/2014	9.74	Call	Bond Future	7,690.7600		7.6908	8,191.6100	8.1916	6.512	0	0	0
2014/09/10	R248	05/02/2015			Bond Future	9.0055		101.2481	8.9563	101.7549	(0.546)	0.0000	0.0000	1,277
2014/09/10	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
2014/09/10	R248	05/02/2015	9.50	Call	Bond Future	4,844.6900	4.8447	5,351.4000	5.3514	10.459	0	0	0
2014/09/10	R248	05/02/2015	9.51	Call	Bond Future	4,938.2100	4.9382	5,444.9200	5.4449	10.261	0	0	0
2014/09/10	R248	05/02/2015	9.49	Call	Bond Future	4,750.9900	4.7510	5,257.7000	5.2577	10.665	0	0	0
2014/09/10	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	07/05/2015			Bond Future	9.0526	98.5535	9.0024	99.0651	(0.554)	0.0000	0.0000	0
2014/09/10	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/10	R248	07/05/2015	9.26	Call	Bond Future	2,066.1800	2.0662	2,577.8000	2.5778	24.762	0	0	0
2014/09/10	R248	07/05/2015	9.24	Call	Bond Future	1,870.3800	1.8704	2,382.0000	2.3820	27.354	0	0	0
2014/09/10	R248	07/05/2015	9.25	Call	Bond Future	1,968.3700	1.9684	2,479.9900	2.4800	25.992	0	0	0

**Total** **435974**