



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 11/09/2014 TO 11/09/2014

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
2014/09/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	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
2014/09/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	2025	06/11/2014	117.01	Call	Bond Future	536.8600	0.5369	533.1900	0.5332	(0.684)	0	0	0
2014/09/11	2025	06/11/2014			Bond Future	117.5469	117.5469	117.5432	117.5432	(0.003)	0.0000	0.0000	16
2014/09/11	2025	06/11/2014	116.99	Call	Bond Future	556.8600	0.5569	553.1900	0.5532	(0.659)	0	0	0
2014/09/11	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2025	06/11/2014	117.00	Call	Bond Future	546.8600	0.5469	543.1900	0.5432	(0.671)	0	0	0
2014/09/11	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2025	05/02/2015			Bond Future	118.2632	118.2632	118.2583	118.2583	(0.004)	0.0000	0.0000	0
2014/09/11	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2025	05/02/2015	118.99	Put	Bond Future	726.8200	0.7268	731.7200	0.7317	0.674	0	0	0
2014/09/11	2025	05/02/2015	119.01	Put	Bond Future	746.8200	0.7468	751.7200	0.7517	0.656	0	0	0
2014/09/11	2025	05/02/2015	119.00	Put	Bond Future	736.8200	0.7368	741.7200	0.7417	0.665	0	0	0
2014/09/11	2030	06/11/2014	9.01	Call	Bond Future	3,090.6800	3.0907	2,932.0000	2.9320	(5.134)	0	0	0
2014/09/11	2030	06/11/2014			Bond Future	8.6184	97.0296	8.6380	96.8709	0.228	0.0000	0.0000	4,192
2014/09/11	2030	06/11/2014	8.99	Call	Bond Future	2,936.3500	2.9363	2,777.6700	2.7777	(5.404)	0	0	0
2014/09/11	2030	06/11/2014	9.00	Call	Bond Future	3,013.5600	3.0136	2,854.8800	2.8549	(5.266)	0	0	0
2014/09/11	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2030	05/02/2015			Bond Future	8.6826	94.5569	8.7030	94.3948	0.235	0.0000	0.0000	0
2014/09/11	2030	05/02/2015	9.25	Call	Bond Future	4,364.3900	4.3644	4,202.2900	4.2023	(3.714)	0	0	0
2014/09/11	2030	05/02/2015	9.24	Call	Bond Future	4,289.9900	4.2900	4,127.8900	4.1279	(3.779)	0	0	0
2014/09/11	2030	05/02/2015	9.26	Call	Bond Future	4,438.7000	4.4387	4,276.6000	4.2766	(3.652)	0	0	0
2014/09/11	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2030	07/05/2015			Bond Future	8.7360	96.1792	8.7571	96.0133	0.242	0.0000	0.0000	0
2014/09/11	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	134.1900	0.1342	100.000	0	0	0
2014/09/11	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2030	07/05/2015	8.74	Call	Bond Future	31.7700	0.0318	0.0000	0.0000	(100.000)	0	0	0
2014/09/11	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	55.8200	0.0558	100.000	0	0	0
2014/09/11	2030	07/05/2015	8.75	Call	Bond Future	110.1400	0.1101	0.0000	0.0000	(100.000)	0	0	0
2014/09/11	2030	07/05/2015	8.76	Call	Bond Future	188.4100	0.1884	22.4500	0.0225	(88.084)	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
2014/09/11	2037	06/11/2014	9.69	Call	Bond Future	7,532.6400	7.5326	7,347.8600	7.3479	(2.453)	0	0	0
2014/09/11	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	06/11/2014			Bond Future	8.8365	99.1062	8.8561	98.9214	0.222	0.0000	0.0000	6,708
2014/09/11	2037	06/11/2014	9.70	Call	Bond Future	7,615.2500	7.6152	7,430.4700	7.4305	(2.426)	0	0	0
2014/09/11	2037	06/11/2014	9.71	Call	Bond Future	7,697.7400	7.6977	7,512.9600	7.5130	(2.400)	0	0	0
2014/09/11	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	05/02/2015			Bond Future	8.8982	96.4160	8.9185	96.2273	0.229	0.0000	0.0000	3,280
2014/09/11	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	05/02/2015	9.50	Call	Bond Future	5,342.9400	5.3429	5,154.2800	5.1543	(3.531)	0	0	0
2014/09/11	2037	05/02/2015	9.51	Call	Bond Future	5,427.6800	5.4277	5,239.0200	5.2390	(3.476)	0	0	0
2014/09/11	2037	05/02/2015	9.49	Call	Bond Future	5,258.0700	5.2581	5,069.4100	5.0694	(3.588)	0	0	0
2014/09/11	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	07/05/2015			Bond Future	8.9501	98.0702	8.9712	97.8773	0.235	0.0000	0.0000	0
2014/09/11	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2037	07/05/2015	9.01	Call	Bond Future	547.5400	0.5475	354.5900	0.3546	(35.239)	0	0	0
2014/09/11	2037	07/05/2015	8.99	Call	Bond Future	365.2100	0.3652	172.2600	0.1723	(52.833)	0	0	0
2014/09/11	2037	07/05/2015	9.00	Call	Bond Future	456.4400	0.4564	263.4900	0.2635	(42.273)	0	0	0
2014/09/11	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2038	06/11/2014	120.01	Call	Bond Future	3,184.4500	3.1844	3,180.8800	3.1809	(0.112)	0	0	0
2014/09/11	2038	06/11/2014			Bond Future	123.1944	123.1944	123.1909	123.1909	(0.003)	0.0000	0.0000	1,860
2014/09/11	2038	06/11/2014	119.99	Call	Bond Future	3,204.4500	3.2044	3,200.8800	3.2009	(0.111)	0	0	0
2014/09/11	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2038	06/11/2014	120.00	Call	Bond Future	3,194.4500	3.1944	3,190.8800	3.1909	(0.112)	0	0	0
2014/09/11	2038	05/02/2015	123.00	Call	Bond Future	856.0100	0.8560	851.5300	0.8515	(0.523)	0	0	0
2014/09/11	2038	05/02/2015			Bond Future	123.8560	123.8560	123.8515	123.8515	(0.004)	0.0000	0.0000	0
2014/09/11	2038	05/02/2015	123.01	Call	Bond Future	846.0100	0.8460	841.5300	0.8415	(0.530)	0	0	0
2014/09/11	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2038	05/02/2015	122.99	Call	Bond Future	866.0100	0.8660	861.5300	0.8615	(0.517)	0	0	0
2014/09/11	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	06/11/2014			Bond Future	8.9049	100.8224	8.9348	100.5184	0.335	0.0000	0.0000	2,473
2014/09/11	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	06/11/2014	8.99	Call	Bond Future	862.2400	0.8622	558.2800	0.5583	(35.252)	0	0	0
2014/09/11	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	06/11/2014	9.00	Call	Bond Future	962.7300	0.9627	658.7700	0.6588	(31.573)	0	0	0
2014/09/11	2044	06/11/2014	9.01	Call	Bond Future	1,063.0300	1.0630	759.0700	0.7591	(28.594)	0	0	0
2014/09/11	2044	05/02/2015	9.00	Call	Bond Future	358.3400	0.3583	48.6200	0.0486	(86.432)	0	0	0
2014/09/11	2044	05/02/2015			Bond Future	8.9643	98.0341	8.9951	97.7243	0.344	0.0000	0.0000	0
2014/09/11	2044	05/02/2015	9.01	Call	Bond Future	458.4500	0.4584	148.7300	0.1487	(67.558)	0	0	0
2014/09/11	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	51.6700	0.0517	100.000	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
2014/09/11	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	05/02/2015	8.99	Call	Bond Future	258.0500	0.2580	0.0000	0.0000	(100.000)	0	0	0
2014/09/11	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	07/05/2015			Bond Future	9.0145	99.7162	9.0463	99.4001	0.352	0.0000	0.0000	0
2014/09/11	2044	07/05/2015	8.99	Put	Bond Future	245.3000	0.2453	561.4400	0.5614	128.879	0	0	0
2014/09/11	2044	07/05/2015	9.01	Put	Bond Future	45.2200	0.0452	361.3600	0.3614	699.115	0	0	0
2014/09/11	2044	07/05/2015	9.00	Put	Bond Future	145.1800	0.1452	461.3200	0.4613	217.757	0	0	0
2014/09/11	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2046	06/11/2014	104.45	Call	Bond Future	19,215.4600	19.2155	19,212.1400	19.2121	(0.017)	0	0	0
2014/09/11	2046	06/11/2014	104.43	Call	Bond Future	19,235.4600	19.2355	19,232.1400	19.2321	(0.017)	0	0	0
2014/09/11	2046	06/11/2014			Bond Future	123.6655	123.6655	123.6621	123.6621	(0.003)	0.0000	0.0000	5,389
2014/09/11	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2046	06/11/2014	104.44	Call	Bond Future	19,225.4600	19.2255	19,222.1400	19.2221	(0.017)	0	0	0
2014/09/11	2046	05/02/2015			Bond Future	125.6361	125.6361	125.6316	125.6316	(0.004)	0.0000	0.0000	0
2014/09/11	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2046	05/02/2015	123.99	Call	Bond Future	1,646.0600	1.6461	1,641.6100	1.6416	(0.270)	0	0	0
2014/09/11	2046	05/02/2015	124.01	Call	Bond Future	1,626.0600	1.6261	1,621.6100	1.6216	(0.274)	0	0	0
2014/09/11	2046	05/02/2015	124.00	Call	Bond Future	1,636.0600	1.6361	1,631.6100	1.6316	(0.272)	0	0	0
2014/09/11	2050	06/11/2014			Bond Future	132.2944	132.2944	132.2909	132.2909	(0.003)	0.0000	0.0000	2,490
2014/09/11	2050	06/11/2014	126.00	Call	Bond Future	6,294.4300	6.2944	6,290.8700	6.2909	(0.057)	0	0	0
2014/09/11	2050	06/11/2014	126.01	Call	Bond Future	6,284.4300	6.2844	6,280.8700	6.2809	(0.057)	0	0	0
2014/09/11	2050	06/11/2014	125.99	Call	Bond Future	6,304.4300	6.3044	6,300.8700	6.3009	(0.056)	0	0	0
2014/09/11	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2050	05/02/2015			Bond Future	132.9543	132.9543	132.9498	132.9498	(0.003)	0.0000	0.0000	0
2014/09/11	2050	05/02/2015	130.01	Call	Bond Future	2,944.3300	2.9443	2,939.7700	2.9398	(0.155)	0	0	0
2014/09/11	2050	05/02/2015	129.99	Call	Bond Future	2,964.3300	2.9643	2,959.7700	2.9598	(0.154)	0	0	0
2014/09/11	2050	05/02/2015	130.00	Call	Bond Future	2,954.3300	2.9543	2,949.7700	2.9498	(0.154)	0	0	0
2014/09/11	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	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
2014/09/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	AL12	06/11/2014			Index Future	515.4130	515.4130	514.3020	514.3020	(0.216)	0.0000	0.0000	0
2014/09/11	AL12	05/02/2015			Index Future	523.5630	523.5630	522.4290	522.4290	(0.217)	0.0000	0.0000	0
2014/09/11	AL12	07/05/2015			Index Future	532.5290	532.5290	531.3710	531.3710	(0.217)	0.0000	0.0000	0
2014/09/11	AL37	06/11/2014			Index Future	437.9940	437.9940	437.4000	437.4000	(0.136)	0.0000	0.0000	0
2014/09/11	AL37	05/02/2015			Index Future	444.9190	444.9190	444.3120	444.3120	(0.136)	0.0000	0.0000	0
2014/09/11	AL7T	06/11/2014			Index Future	516.4410	516.4410	515.5120	515.5120	(0.180)	0.0000	0.0000	1
2014/09/11	AL7T	05/02/2015			Index Future	524.6070	524.6070	523.6590	523.6590	(0.181)	0.0000	0.0000	0
2014/09/11	ALBI	06/11/2014			Index Future	469.4160	469.4160	468.5890	468.5890	(0.176)	0.0000	0.0000	584
2014/09/11	ALBI	05/02/2015			Index Future	476.8390	476.8390	475.9930	475.9930	(0.177)	0.0000	0.0000	65
2014/09/11	ALBI	07/05/2015			Index Future	485.0050	485.0050	484.1400	484.1400	(0.178)	0.0000	0.0000	0
2014/09/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	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
2014/09/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/11	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	EL28	06/11/2014			Bond Future	124.0694	124.0694	124.0661	124.0661	(0.003)	0.0000	0.0000	0
2014/09/11	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	EL28	06/11/2014	122.00	Call	Bond Future	2,069.3900	2.0694	2,066.1200	2.0661	(0.158)	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
2014/09/11	EL28	06/11/2014	122.01	Call	Bond Future	2,059.3900	2.0594	2,056.1200	2.0561	(0.159)	0	0	0
2014/09/11	EL28	06/11/2014	121.99	Call	Bond Future	2,079.3900	2.0794	2,076.1200	2.0761	(0.157)	0	0	0
2014/09/11	EL28	05/02/2015	126.00	Call	Bond Future	46.5500	0.0466	42.0400	0.0420	(9.689)	0	0	0
2014/09/11	EL28	05/02/2015			Bond Future	126.0466	126.0466	126.0420	126.0420	(0.004)	0.0000	0.0000	0
2014/09/11	EL28	05/02/2015	126.01	Call	Bond Future	36.5500	0.0365	32.0400	0.0320	(12.339)	0	0	0
2014/09/11	EL28	05/02/2015	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	EL28	05/02/2015	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	EL28	05/02/2015	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	EL28	05/02/2015	125.99	Call	Bond Future	56.5500	0.0566	52.0400	0.0520	(7.975)	0	0	0
2014/09/11	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	ES33	06/11/2014			Bond Future	9.5838	83.1457	9.6082	82.9638	0.256	0.0000	0.0000	6,220
2014/09/11	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	ES33	06/11/2014	10.29	Call	Bond Future	5,005.3000	5.0053	4,823.4500	4.8235	(3.633)	0	0	0
2014/09/11	ES33	06/11/2014	10.30	Call	Bond Future	5,072.7500	5.0727	4,890.9000	4.8909	(3.585)	0	0	0
2014/09/11	ES33	06/11/2014	10.31	Call	Bond Future	5,140.1000	5.1401	4,958.2500	4.9582	(3.538)	0	0	0
2014/09/11	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	ES33	05/02/2015	10.00	Call	Bond Future	2,333.2800	2.3333	2,147.7600	2.1478	(7.951)	0	0	0
2014/09/11	ES33	05/02/2015			Bond Future	9.6741	84.4604	9.6995	84.2748	0.262	0.0000	0.0000	0
2014/09/11	ES33	05/02/2015	10.01	Call	Bond Future	2,403.2400	2.4032	2,217.7200	2.2177	(7.720)	0	0	0
2014/09/11	ES33	05/02/2015	9.99	Call	Bond Future	2,263.2300	2.2632	2,077.7100	2.0777	(8.197)	0	0	0
2014/09/11	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	ES33	07/05/2015			Bond Future	9.7491	82.1177	9.7754	81.9282	0.270	0.0000	0.0000	0
2014/09/11	ES33	07/05/2015	9.74	Put	Bond Future	66.0300	0.0660	255.5800	0.2556	287.066	0	0	0
2014/09/11	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	111.1900	0.1112	100.000	0	0	0
2014/09/11	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	183.3400	0.1833	100.000	0	0	0
2014/09/11	ES33	07/05/2015	9.76	Call	Bond Future	78.3600	0.0784	0.0000	0.0000	(100.000)	0	0	0
2014/09/11	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	ES33	07/05/2015	9.75	Call	Bond Future	6.2100	0.0062	0.0000	0.0000	(100.000)	0	0	0
2014/09/11	GOVI	06/11/2014	449.01	Call	GOVI	188,890.0000	18.8890	181,030.0000	18.1030	(4.161)	0	0	0
2014/09/11	GOVI	06/11/2014			GOVI	467.8990	467.8990	467.1130	467.1130	(0.168)	0.0000	0.0000	400
2014/09/11	GOVI	06/11/2014	448.99	Call	GOVI	189,090.0000	18.9090	181,230.0000	18.1230	(4.157)	0	0	0
2014/09/11	GOVI	06/11/2014	449.00	Call	GOVI	188,990.0000	18.8990	181,130.0000	18.1130	(4.159)	0	0	0
2014/09/11	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	05/02/2015	459.99	Call	GOVI	153,070.0000	15.3070	145,050.0000	14.5050	(5.239)	0	0	0
2014/09/11	GOVI	05/02/2015			GOVI	475.2970	475.2970	474.4950	474.4950	(0.169)	0.0000	0.0000	45
2014/09/11	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	05/02/2015	460.00	Call	GOVI	152,970.0000	15.2970	144,950.0000	14.4950	(5.243)	0	0	0
2014/09/11	GOVI	05/02/2015	460.01	Call	GOVI	152,870.0000	15.2870	144,850.0000	14.4850	(5.246)	0	0	0
2014/09/11	GOVI	07/05/2015	449.99	Call	GOVI	334,480.0000	33.4480	326,260.0000	32.6260	(2.458)	0	0	0
2014/09/11	GOVI	07/05/2015			GOVI	483.4380	483.4380	482.6160	482.6160	(0.170)	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
2014/09/11	GOVI	07/05/2015	450.00	Call	GOVI	334,380.0000	33.4380	326,160.0000	32.6160	(2.458)	0	0	0
2014/09/11	GOVI	07/05/2015	450.01	Call	GOVI	334,280.0000	33.4280	326,060.0000	32.6060	(2.459)	0	0	0
2014/09/11	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/11	ICAA	06/11/2014			Can-Do Interest Rate	144.8403	144.8403	144.9169	144.9169	0.053	0.0000	0.0000	571
2014/09/11	IGOV	06/11/2014			Index Future	219.7300	219.7300	219.7050	219.7050	(0.011)	0.0000	0.0000	1,191
2014/09/11	IGOV	05/02/2015			Index Future	223.2310	223.2310	223.2040	223.2040	(0.012)	0.0000	0.0000	0
2014/09/11	IGOV	07/05/2015			Index Future	227.0810	227.0810	227.0500	227.0500	(0.014)	0.0000	0.0000	0
2014/09/11	ILBI	06/11/2014			Index Future	595.2480	595.2480	595.1810	595.1810	(0.011)	0.0000	0.0000	0
2014/09/11	ILBI	05/02/2015			Index Future	604.7020	604.7020	604.6320	604.6320	(0.012)	0.0000	0.0000	157
2014/09/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/11	JBAF	17/09/2014			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	33,000
2014/09/11	JBAF	15/10/2014			Jibar Tradeable Future	6.2200	93.7800	6.2000	93.8000	(0.322)	0.0000	0.0000	0
2014/09/11	JBAF	19/11/2014			Jibar Tradeable Future	6.2700	93.7300	6.2700	93.7300	0.000	0.0000	0.0000	0
2014/09/11	JBAF	17/12/2014			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	0
2014/09/11	JBAF	21/01/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2014/09/11	JBAF	18/02/2015			Jibar Tradeable Future	6.5000	93.5000	6.5100	93.4900	0.154	0.0000	0.0000	0
2014/09/11	JBAF	18/03/2015			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	2,850
2014/09/11	JBAF	17/06/2015			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	5,000
2014/09/11	JBAF	16/09/2015			Jibar Tradeable Future	6.9200	93.0800	6.9400	93.0600	0.289	0.0000	0.0000	0
2014/09/11	JBAF	15/12/2015			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2014/09/11	JBAF	16/03/2016			Jibar Tradeable Future	7.2400	92.7600	7.2600	92.7400	0.276	0.0000	0.0000	0
2014/09/11	JBAF	15/06/2016			Jibar Tradeable Future	7.4100	92.5900	7.4000	92.6000	(0.135)	0.0000	0.0000	0
2014/09/11	R023	06/11/2014			Bond Future	7.8909	100.6769	7.9210	100.4977	0.380	0.0000	0.0000	9,834
2014/09/11	R023	06/11/2014	8.59	Put	Bond Future	85.8300	0.0858	95.3100	0.0953	11.045	0	0	0
2014/09/11	R023	06/11/2014	8.61	Put	Bond Future	78.4700	0.0785	87.1900	0.0872	11.113	0	0	0
2014/09/11	R023	06/11/2014	8.59	Call	Bond Future	4,154.7200	4.1547	3,984.9800	3.9850	(4.085)	0	0	0
2014/09/11	R023	06/11/2014	8.60	Put	Bond Future	82.0800	0.0821	91.1700	0.0912	11.075	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
2014/09/11	R023	06/11/2014	8.60	Call	Bond Future	4,207.6200		4.2076	4,037.4900	4.0375	(4.043)	0	0	0
2014/09/11	R023	06/11/2014	8.61	Call	Bond Future	4,260.6200		4.2606	4,090.1200	4.0901	(4.002)	0	0	0
2014/09/11	R023	05/02/2015			Bond Future	7.9571		102.2688	7.9886	102.0857	0.396	0.0000	0.0000	0
2014/09/11	R023	05/02/2015	8.74	Put	Bond Future	404.6400		0.4046	430.9800	0.4310	6.509	0	0	0
2014/09/11	R023	05/02/2015	8.75	Call	Bond Future	4,875.2000		4.8752	4,718.0200	4.7180	(3.224)	0	0	0
2014/09/11	R023	05/02/2015	8.76	Call	Bond Future	4,921.4500		4.9214	4,763.7900	4.7638	(3.204)	0	0	0
2014/09/11	R023	05/02/2015	8.74	Call	Bond Future	4,829.0700		4.8291	4,672.3800	4.6724	(3.245)	0	0	0
2014/09/11	R023	05/02/2015	8.76	Put	Bond Future	387.3200		0.3873	412.6900	0.4127	6.550	0	0	0
2014/09/11	R023	05/02/2015	8.75	Put	Bond Future	395.9000		0.3959	421.7500	0.4217	6.529	0	0	0
2014/09/11	R023	07/05/2015	8.14	Call	Bond Future	2,802.1500		2.8021	2,692.5900	2.6926	(3.910)	0	0	0
2014/09/11	R023	07/05/2015	8.15	Put	Bond Future	1,982.0700		1.9821	2,059.0700	2.0591	3.885	0	0	0
2014/09/11	R023	07/05/2015			Bond Future	7.9990		100.0944	8.0321	99.9072	0.413	0.0000	0.0000	0
2014/09/11	R023	07/05/2015	8.15	Call	Bond Future	2,833.8900		2.8339	2,723.6400	2.7236	(3.890)	0	0	0
2014/09/11	R023	07/05/2015	8.16	Call	Bond Future	2,865.8300		2.8658	2,754.8900	2.7549	(3.871)	0	0	0
2014/09/11	R023	07/05/2015	8.14	Put	Bond Future	2,006.4500		2.0065	2,084.1400	2.0841	3.872	0	0	0
2014/09/11	R023	07/05/2015	8.16	Put	Bond Future	1,957.9200		1.9579	2,034.2300	2.0342	3.898	0	0	0
2014/09/11	R023	06/08/2015	9.07	Put	Bond Future	889.5300		0.8895	926.4700	0.9265	4.153	0	0	911
2014/09/11	R023	06/08/2015	8.24	Call	Bond Future	3,518.0400		3.5180	3,402.2500	3.4023	(3.291)	0	0	0
2014/09/11	R023	06/08/2015			Bond Future	8.0058		102.0387	8.0406	101.8465	0.434	0.0000	0.0000	0
2014/09/11	R023	06/08/2015	9.07	Call	Bond Future	6,566.6300		6.5666	6,411.3500	6.4113	(2.365)	0	0	0
2014/09/11	R023	06/08/2015	8.26	Put	Bond Future	2,187.3900		2.1874	2,262.6900	2.2627	3.442	0	0	0
2014/09/11	R023	06/08/2015	8.25	Put	Bond Future	2,209.6800		2.2097	2,285.5400	2.2855	3.433	0	0	0
2014/09/11	R023	06/08/2015	8.24	Put	Bond Future	2,232.1400		2.2321	2,308.5700	2.3086	3.424	0	0	0
2014/09/11	R023	06/08/2015	8.25	Call	Bond Future	3,550.0300		3.5500	3,433.6700	3.4337	(3.278)	0	0	0
2014/09/11	R023	06/08/2015	8.26	Call	Bond Future	3,582.1400		3.5821	3,465.2200	3.4652	(3.264)	0	0	0
2014/09/11	R157	06/11/2014	6.19	Put	Bond Future	493.2100		0.4932	492.3900	0.4924	(0.166)	0	0	0
2014/09/11	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/11	R157	06/11/2014	6.21	Put	Bond Future	478.6200		0.4786	477.7600	0.4778	(0.180)	0	0	0
2014/09/11	R157	06/11/2014	6.20	Put	Bond Future	485.8900		0.4859	485.0500	0.4851	(0.173)	0	0	0
2014/09/11	R157	06/11/2014	6.21	Call	Bond Future	32.3700		0.0324	31.5100	0.0315	(2.657)	0	0	0
2014/09/11	R157	06/11/2014	6.19	Call	Bond Future	29.9500		0.0300	29.1300	0.0291	(2.738)	0	0	0
2014/09/11	R157	06/11/2014	6.20	Call	Bond Future	31.1400		0.0311	30.3000	0.0303	(2.697)	0	0	0
2014/09/11	R157	05/02/2015	8.74	Call	Bond Future	1,095.6400		1.0956	1,095.3100	1.0953	(0.030)	0	0	0
2014/09/11	R157	05/02/2015	8.75	Put	Bond Future	22.0700		0.0221	21.7500	0.0217	(1.450)	0	0	0
2014/09/11	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/11	R157	05/02/2015	8.74	Put	Bond Future	22.4800		0.0225	22.1500	0.0221	(1.468)	0	0	0
2014/09/11	R157	05/02/2015	8.76	Put	Bond Future	21.6700		0.0217	21.3500	0.0213	(1.477)	0	0	0
2014/09/11	R157	05/02/2015	8.75	Call	Bond Future	1,101.0400		1.1010	1,100.7200	1.1007	(0.029)	0	0	0
2014/09/11	R157	05/02/2015	8.76	Call	Bond Future	1,106.4400		1.1064	1,106.1200	1.1061	(0.029)	0	0	0
2014/09/11	R186	06/11/2014	7.70	Call	Bond Future	246.0600		0.2461	208.3500	0.2084	(15.326)	0	0	1,500
2014/09/11	R186	06/11/2014	8.14	Call	Bond Future	1,271.9400		1.2719	1,149.6200	1.1496	(9.617)	0	0	0
2014/09/11	R186	06/11/2014	8.15	Put	Bond Future	1,854.9500		1.8550	1,983.6700	1.9837	6.939	0	0	0
2014/09/11	R186	06/11/2014	8.53	Call	Bond Future	3,235.7800		3.2358	3,036.2900	3.0363	(6.165)	0	0	0
2014/09/11	R186	06/11/2014			Bond Future	8.2141		121.4138	8.2441	121.1605	0.364	0.0000	0.0000	48,645
2014/09/11	R186	06/11/2014	7.80	Put	Bond Future	3,964.2900		3.9643	4,164.6300	4.1646	5.054	0	0	0
2014/09/11	R186	06/11/2014	8.30	Call	Bond Future	1,960.2800		1.9603	1,803.0100	1.8030	(8.023)	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
2014/09/11	R186	06/11/2014	8.50	Call	Bond Future	3,052.9200	3.0529	2,858.1700	2.8582	(6.379)	0	0	0
2014/09/11	R186	06/11/2014	9.17	Call	Bond Future	7,767.9400	7.7679	7,519.4200	7.5194	(3.199)	0	0	0
2014/09/11	R186	06/11/2014	7.70	Put	Bond Future	4,715.8900	4.7159	4,931.4500	4.9314	4.571	0	0	0
2014/09/11	R186	06/11/2014	8.15	Call	Bond Future	1,309.7400	1.3097	1,185.1900	1.1852	(9.510)	0	0	0
2014/09/11	R186	06/11/2014	8.45	Put	Bond Future	783.6000	0.7836	850.5800	0.8506	8.548	0	0	6,000
2014/09/11	R186	06/11/2014	8.53	Put	Bond Future	601.6300	0.6016	655.4100	0.6554	8.939	0	0	100
2014/09/11	R186	06/11/2014	8.00	Call	Bond Future	815.1300	0.8151	723.6500	0.7236	(11.223)	0	0	1,500
2014/09/11	R186	06/11/2014	8.16	Call	Bond Future	1,348.2300	1.3482	1,221.4400	1.2214	(9.404)	0	0	0
2014/09/11	R186	06/11/2014	8.60	Put	Bond Future	471.5600	0.4716	515.2400	0.5152	9.263	0	0	0
2014/09/11	R186	06/11/2014	8.50	Put	Bond Future	665.4200	0.6654	723.9400	0.7239	8.794	0	0	7,000
2014/09/11	R186	06/11/2014	7.80	Call	Bond Future	381.9700	0.3820	329.0400	0.3290	(13.857)	0	0	100
2014/09/11	R186	06/11/2014	8.30	Put	Bond Future	1,236.0700	1.2361	1,332.0700	1.3321	7.767	0	0	100
2014/09/11	R186	06/11/2014	9.17	Put	Bond Future	42.9000	0.0429	47.6500	0.0476	11.072	0	0	2,010
2014/09/11	R186	06/11/2014	8.14	Put	Bond Future	1,902.4600	1.9025	2,033.4100	2.0334	6.883	0	0	0
2014/09/11	R186	06/11/2014	8.60	Call	Bond Future	3,678.3800	3.6784	3,468.7900	3.4688	(5.698)	0	0	0
2014/09/11	R186	06/11/2014	8.00	Put	Bond Future	2,648.9300	2.6489	2,810.7200	2.8107	6.108	0	0	0
2014/09/11	R186	06/11/2014	8.16	Put	Bond Future	1,808.2200	1.8082	1,934.7000	1.9347	6.995	0	0	0
2014/09/11	R186	06/11/2014	8.45	Call	Bond Future	2,758.3800	2.7584	2,572.0900	2.5721	(6.754)	0	0	0
2014/09/11	R186	05/02/2015	9.00	Call	Bond Future	6,503.9200	6.5039	6,288.3700	6.2884	(3.314)	0	0	0
2014/09/11	R186	05/02/2015			Bond Future	8.2776	118.0376	8.3088	117.7792	0.377	0.0000	0.0000	540
2014/09/11	R186	05/02/2015	8.75	Call	Bond Future	5,001.3800	5.0014	4,807.4000	4.8074	(3.879)	0	0	0
2014/09/11	R186	05/02/2015	8.76	Call	Bond Future	5,058.6100	5.0586	4,863.6600	4.8637	(3.854)	0	0	0
2014/09/11	R186	05/02/2015	8.74	Call	Bond Future	4,944.1600	4.9442	4,751.1700	4.7512	(3.903)	0	0	0
2014/09/11	R186	05/02/2015	8.76	Put	Bond Future	1,147.2200	1.1472	1,210.6500	1.2106	5.529	0	0	0
2014/09/11	R186	05/02/2015	8.75	Put	Bond Future	1,169.2300	1.1692	1,233.6300	1.2336	5.508	0	0	0
2014/09/11	R186	05/02/2015	9.00	Put	Bond Future	713.9400	0.7139	756.7700	0.7568	5.999	0	0	9,600
2014/09/11	R186	05/02/2015	8.74	Put	Bond Future	1,191.3200	1.1913	1,256.7100	1.2567	5.489	0	0	0
2014/09/11	R186	07/05/2015	8.25	Call	Bond Future	3,175.7700	3.1758	3,041.7000	3.0417	(4.222)	0	0	0
2014/09/11	R186	07/05/2015			Bond Future	8.3259	120.0618	8.3584	119.7976	0.390	0.0000	0.0000	0
2014/09/11	R186	07/05/2015	8.24	Put	Bond Future	3,839.1500	3.8392	3,970.3100	3.9703	3.416	0	0	0
2014/09/11	R186	07/05/2015	8.26	Put	Bond Future	3,753.5800	3.7536	3,882.7300	3.8827	3.441	0	0	0
2014/09/11	R186	07/05/2015	8.25	Put	Bond Future	3,796.0000	3.7960	3,926.1500	3.9262	3.429	0	0	0
2014/09/11	R186	07/05/2015	8.26	Call	Bond Future	3,215.3600	3.2154	3,080.2900	3.0803	(4.201)	0	0	0
2014/09/11	R186	07/05/2015	8.24	Call	Bond Future	3,136.8300	3.1368	3,003.7700	3.0038	(4.242)	0	0	0
2014/09/11	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R197	06/11/2014			Bond Future	288.4481	288.4481	288.4390	288.4390	(0.003)	0.0000	0.0000	939
2014/09/11	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R197	06/11/2014	285.00	Call	Bond Future	3,448.0600	3.4481	3,438.9600	3.4390	(0.264)	0	0	0
2014/09/11	R197	06/11/2014	285.01	Call	Bond Future	3,438.0600	3.4381	3,428.9600	3.4290	(0.265)	0	0	0
2014/09/11	R197	06/11/2014	284.99	Call	Bond Future	3,458.0600	3.4581	3,448.9600	3.4490	(0.263)	0	0	0
2014/09/11	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R197	05/02/2015	288.99	Put	Bond Future	1,961.9300	1.9619	1,973.9800	1.9740	0.614	0	0	0
2014/09/11	R197	05/02/2015			Bond Future	287.0281	287.0281	287.0160	287.0160	(0.004)	0.0000	0.0000	0
2014/09/11	R197	05/02/2015	289.01	Put	Bond Future	1,981.9300	1.9819	1,993.9800	1.9940	0.608	0	0	0
2014/09/11	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R197	05/02/2015	289.00	Put	Bond Future	1,971.9300	1.9719	1,983.9800	1.9840	0.611	0	0	0
2014/09/11	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/11	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R202	06/11/2014	226.99	Call	Bond Future	5,147.9800	5.1480	5,141.6100	5.1416	(0.124)	0	0	0
2014/09/11	R202	06/11/2014			Bond Future	232.1380	232.1380	232.1316	232.1316	(0.003)	0.0000	0.0000	47,402
2014/09/11	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R202	06/11/2014	227.00	Call	Bond Future	5,137.9800	5.1380	5,131.6100	5.1316	(0.124)	0	0	0
2014/09/11	R202	06/11/2014	227.01	Call	Bond Future	5,127.9800	5.1280	5,121.6100	5.1216	(0.124)	0	0	0
2014/09/11	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R202	05/02/2015			Bond Future	232.6416	232.6416	232.6326	232.6326	(0.004)	0.0000	0.0000	0
2014/09/11	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R202	05/02/2015	232.99	Put	Bond Future	348.3800	0.3484	357.4300	0.3574	2.598	0	0	0
2014/09/11	R202	05/02/2015	233.01	Put	Bond Future	368.3800	0.3684	377.4300	0.3774	2.457	0	0	0
2014/09/11	R202	05/02/2015	233.00	Put	Bond Future	358.3800	0.3584	367.4300	0.3674	2.525	0	0	0
2014/09/11	R203	06/11/2014	6.86	Call	Bond Future	260.3100	0.2603	213.4300	0.2134	(18.009)	0	0	0
2014/09/11	R203	06/11/2014			Bond Future	6.9734	104.5249	7.0203	104.4033	0.673	0.0000	0.0000	14,449
2014/09/11	R203	06/11/2014	6.84	Call	Bond Future	240.7600	0.2408	196.3600	0.1964	(18.442)	0	0	45
2014/09/11	R203	06/11/2014	6.98	Call	Bond Future	400.4800	0.4005	338.2100	0.3382	(15.549)	0	0	14
2014/09/11	R203	06/11/2014	6.85	Call	Bond Future	250.4000	0.2504	204.7700	0.2048	(18.223)	0	0	0
2014/09/11	R203	06/11/2014	6.98	Put	Bond Future	383.2900	0.3833	442.5400	0.4425	15.458	0	0	0
2014/09/11	R203	06/11/2014	6.84	Put	Bond Future	587.1500	0.5872	664.2700	0.6643	13.135	0	0	0
2014/09/11	R203	06/11/2014	6.86	Put	Bond Future	554.6600	0.5547	629.3000	0.6293	13.457	0	0	0
2014/09/11	R203	06/11/2014	6.85	Put	Bond Future	570.7700	0.5708	646.6600	0.6467	13.296	0	0	0
2014/09/11	R203	05/02/2015	7.69	Call	Bond Future	1,677.4500	1.6775	1,574.3100	1.5743	(6.149)	0	0	55
2014/09/11	R203	05/02/2015			Bond Future	7.0424	106.1776	7.0948	106.0531	0.745	0.0000	0.0000	0
2014/09/11	R203	05/02/2015	8.34	Put	Bond Future	21.9200	0.0219	25.9200	0.0259	18.248	0	0	0
2014/09/11	R203	05/02/2015	8.35	Call	Bond Future	3,067.1700	3.0672	2,946.6000	2.9466	(3.931)	0	0	0
2014/09/11	R203	05/02/2015	8.36	Call	Bond Future	3,089.2700	3.0893	2,968.5800	2.9686	(3.907)	0	0	0
2014/09/11	R203	05/02/2015	8.34	Call	Bond Future	3,045.0800	3.0451	2,924.6400	2.9246	(3.955)	0	0	0
2014/09/11	R203	05/02/2015	8.36	Put	Bond Future	20.4000	0.0204	24.1500	0.0242	18.382	0	0	0
2014/09/11	R203	05/02/2015	7.69	Put	Bond Future	154.4600	0.1545	175.7600	0.1758	13.790	0	0	0
2014/09/11	R203	05/02/2015	8.35	Put	Bond Future	21.1500	0.0212	25.0200	0.0250	18.298	0	0	0
2014/09/11	R203	07/05/2015			Bond Future	7.0532	103.8280	7.1123	103.7003	0.839	0.0000	0.0000	0
2014/09/11	R203	07/05/2015	7.24	Put	Bond Future	610.2700	0.6103	663.3800	0.6634	8.703	0	0	0
2014/09/11	R203	07/05/2015	7.26	Put	Bond Future	593.5400	0.5935	645.5900	0.6456	8.769	0	0	0
2014/09/11	R203	07/05/2015	7.25	Put	Bond Future	601.8600	0.6019	654.4400	0.6544	8.736	0	0	0
2014/09/11	R203	07/05/2015	7.25	Call	Bond Future	1,026.1700	1.0262	951.0200	0.9510	(7.323)	0	0	0
2014/09/11	R203	07/05/2015	7.26	Call	Bond Future	1,039.3400	1.0393	963.6600	0.9637	(7.282)	0	0	0
2014/09/11	R203	07/05/2015	7.24	Call	Bond Future	1,013.0800	1.0131	938.4600	0.9385	(7.366)	0	0	0
2014/09/11	R204	06/11/2014	7.99	Put	Bond Future	25.1900	0.0252	31.3800	0.0314	24.573	0	0	1,270
2014/09/11	R204	06/11/2014			Bond Future	7.2536	105.7253	7.2998	105.5610	0.637	0.0000	0.0000	12,681
2014/09/11	R204	06/11/2014	6.99	Put	Bond Future	1,160.2600	1.1603	1,281.7100	1.2817	10.467	0	0	0
2014/09/11	R204	06/11/2014	7.01	Put	Bond Future	1,107.6300	1.1076	1,226.2900	1.2263	10.713	0	0	0
2014/09/11	R204	06/11/2014	7.00	Put	Bond Future	1,133.7900	1.1338	1,253.8600	1.2539	10.590	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
2014/09/11	R204	06/11/2014	6.99	Call	Bond Future	217.5000	0.2175	174.6600	0.1747	(19.697)	0	0	0
2014/09/11	R204	06/11/2014	7.99	Call	Bond Future	2,603.8200	2.6038	2,445.7200	2.4457	(6.072)	0	0	0
2014/09/11	R204	06/11/2014	7.00	Call	Bond Future	226.9800	0.2270	182.7600	0.1828	(19.482)	0	0	0
2014/09/11	R204	06/11/2014	7.01	Call	Bond Future	236.7700	0.2368	191.1400	0.1911	(19.272)	0	0	0
2014/09/11	R204	05/02/2015			Bond Future	7.3187	103.3620	7.3687	103.1942	0.684	0.0000	0.0000	0
2014/09/11	R204	05/02/2015	8.25	Call	Bond Future	3,191.8300	3.1918	3,040.5700	3.0406	(4.739)	0	0	0
2014/09/11	R204	05/02/2015	8.26	Call	Bond Future	3,220.7500	3.2207	3,069.1100	3.0691	(4.708)	0	0	0
2014/09/11	R204	05/02/2015	8.24	Call	Bond Future	3,162.7300	3.1627	3,011.8500	3.0119	(4.771)	0	0	0
2014/09/11	R204	05/02/2015	8.26	Put	Bond Future	118.7200	0.1187	134.9500	0.1349	13.671	0	0	0
2014/09/11	R204	05/02/2015	8.25	Put	Bond Future	122.1400	0.1221	138.7500	0.1388	13.599	0	0	0
2014/09/11	R204	05/02/2015	8.24	Put	Bond Future	125.3900	0.1254	142.3800	0.1424	13.550	0	0	0
2014/09/11	R204	07/05/2015	7.51	Put	Bond Future	988.5100	0.9885	1,061.6500	1.0617	7.399	0	0	0
2014/09/11	R204	07/05/2015			Bond Future	7.3509	105.1343	7.4053	104.9624	0.740	0.0000	0.0000	0
2014/09/11	R204	07/05/2015	7.50	Put	Bond Future	1,001.7600	1.0018	1,075.5900	1.0756	7.370	0	0	0
2014/09/11	R204	07/05/2015	7.49	Call	Bond Future	1,453.7600	1.4538	1,356.4000	1.3564	(6.697)	0	0	0
2014/09/11	R204	07/05/2015	7.50	Call	Bond Future	1,471.8200	1.4718	1,373.7700	1.3738	(6.662)	0	0	0
2014/09/11	R204	07/05/2015	7.51	Call	Bond Future	1,489.9900	1.4900	1,391.2500	1.3913	(6.627)	0	0	0
2014/09/11	R204	07/05/2015	7.49	Put	Bond Future	1,015.1400	1.0151	1,089.6600	1.0897	7.341	0	0	0
2014/09/11	R204	06/08/2015	7.74	Call	Bond Future	2,098.3100	2.0983	1,983.5300	1.9835	(5.470)	0	0	0
2014/09/11	R204	06/08/2015	7.75	Put	Bond Future	831.2100	0.8312	892.4800	0.8925	7.371	0	0	0
2014/09/11	R204	06/08/2015			Bond Future	7.3132	103.1345	7.3728	102.9579	0.814	0.0000	0.0000	0
2014/09/11	R204	06/08/2015	8.41	Call	Bond Future	3,542.6700	3.5427	3,397.1700	3.3972	(4.107)	0	0	0
2014/09/11	R204	06/08/2015	7.74	Put	Bond Future	841.0900	0.8411	902.9000	0.9029	7.349	0	0	0
2014/09/11	R204	06/08/2015	7.76	Put	Bond Future	821.4300	0.8214	882.1500	0.8822	7.392	0	0	0
2014/09/11	R204	06/08/2015	8.41	Put	Bond Future	349.9100	0.3499	381.0000	0.3810	8.885	0	0	699
2014/09/11	R204	06/08/2015	7.75	Call	Bond Future	2,117.6600	2.1177	2,002.3400	2.0023	(5.446)	0	0	0
2014/09/11	R204	06/08/2015	7.76	Call	Bond Future	2,137.1000	2.1371	2,021.2300	2.0212	(5.422)	0	0	0
2014/09/11	R207	06/11/2014	7.36	Put	Bond Future	1,040.2200	1.0402	1,115.4000	1.1154	7.227	0	0	0
2014/09/11	R207	06/11/2014			Bond Future	7.4968	101.2862	7.5271	101.1589	0.405	0.0000	0.0000	35,242
2014/09/11	R207	06/11/2014	7.35	Put	Bond Future	1,066.7500	1.0667	1,143.1100	1.1431	7.158	0	0	0
2014/09/11	R207	06/11/2014	7.36	Call	Bond Future	463.4800	0.4635	411.3400	0.4113	(11.250)	0	0	0
2014/09/11	R207	06/11/2014	7.34	Call	Bond Future	432.2600	0.4323	382.4900	0.3825	(11.514)	0	0	0
2014/09/11	R207	06/11/2014	7.35	Call	Bond Future	447.6900	0.4477	396.7300	0.3967	(11.383)	0	0	0
2014/09/11	R207	06/11/2014	7.34	Put	Bond Future	1,093.6600	1.0937	1,171.2100	1.1712	7.091	0	0	0
2014/09/11	R207	05/02/2015	8.49	Put	Bond Future	171.5700	0.1716	184.6600	0.1847	7.630	0	0	0
2014/09/11	R207	05/02/2015			Bond Future	7.5625	99.2466	7.5949	99.1163	0.429	0.0000	0.0000	0
2014/09/11	R207	05/02/2015	8.51	Put	Bond Future	163.0100	0.1630	175.5300	0.1755	7.681	0	0	0
2014/09/11	R207	05/02/2015	8.50	Call	Bond Future	3,851.1400	3.8511	3,733.6700	3.7337	(3.050)	0	0	0
2014/09/11	R207	05/02/2015	8.51	Call	Bond Future	3,885.1100	3.8851	3,767.3400	3.7673	(3.031)	0	0	0
2014/09/11	R207	05/02/2015	8.49	Call	Bond Future	3,816.8900	3.8169	3,699.6900	3.6997	(3.071)	0	0	0
2014/09/11	R207	05/02/2015	8.50	Put	Bond Future	167.4200	0.1674	180.2400	0.1802	7.657	0	0	0
2014/09/11	R207	07/05/2015			Bond Future	7.6060	100.9486	7.6408	100.8150	0.457	0.0000	0.0000	0
2014/09/11	R207	07/05/2015	8.25	Call	Bond Future	3,092.6000	3.0926	2,992.0600	2.9921	(3.251)	0	0	0
2014/09/11	R207	07/05/2015	7.73	Call	Bond Future	1,801.2800	1.8013	1,724.6200	1.7246	(4.256)	0	0	66
2014/09/11	R207	07/05/2015	8.24	Put	Bond Future	663.8900	0.6639	697.3600	0.6974	5.041	0	0	0
2014/09/11	R207	07/05/2015	8.26	Put	Bond Future	644.8900	0.6449	677.5800	0.6776	5.069	0	0	0
2014/09/11	R207	07/05/2015	7.73	Put	Bond Future	1,325.8800	1.3259	1,382.8400	1.3828	4.296	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
2014/09/11	R207	07/05/2015	8.25	Put	Bond Future	654.3300	0.6543	687.4100	0.6874	5.056	0	0	0
2014/09/11	R207	07/05/2015	8.26	Call	Bond Future	3,120.4400	3.1204	3,019.5100	3.0195	(3.234)	0	0	0
2014/09/11	R207	07/05/2015	8.24	Call	Bond Future	3,064.8700	3.0649	2,964.7200	2.9647	(3.268)	0	0	0
2014/09/11	R208	06/11/2014	7.46	Call	Bond Future	445.0800	0.4451	392.5800	0.3926	(11.796)	0	0	0
2014/09/11	R208	06/11/2014			Bond Future	7.6560	96.2588	7.6861	96.1130	0.394	0.0000	0.0000	16,437
2014/09/11	R208	06/11/2014	7.44	Call	Bond Future	413.6400	0.4136	363.7100	0.3637	(12.071)	0	0	0
2014/09/11	R208	06/11/2014	7.45	Call	Bond Future	429.1600	0.4292	377.9500	0.3780	(11.933)	0	0	0
2014/09/11	R208	06/11/2014	7.44	Put	Bond Future	1,465.8800	1.4659	1,561.7800	1.5618	6.542	0	0	0
2014/09/11	R208	06/11/2014	8.50	Put	Bond Future	28.2400	0.0282	31.7500	0.0317	12.429	0	0	1,520
2014/09/11	R208	06/11/2014	7.46	Put	Bond Future	1,399.2800	1.3993	1,492.6100	1.4926	6.670	0	0	0
2014/09/11	R208	06/11/2014	7.45	Put	Bond Future	1,432.3700	1.4324	1,526.9900	1.5270	6.606	0	0	0
2014/09/11	R208	06/11/2014	8.50	Call	Bond Future	4,008.4400	4.0084	3,866.1200	3.8661	(3.551)	0	0	0
2014/09/11	R208	05/02/2015	8.51	Call	Bond Future	3,898.3100	3.8983	3,769.6000	3.7696	(3.302)	0	0	0
2014/09/11	R208	05/02/2015			Bond Future	7.7206	97.7811	7.7525	97.6320	0.413	0.0000	0.0000	0
2014/09/11	R208	05/02/2015	8.49	Call	Bond Future	3,822.7500	3.8227	3,694.8600	3.6949	(3.345)	0	0	0
2014/09/11	R208	05/02/2015	8.51	Put	Bond Future	291.7800	0.2918	312.1300	0.3121	6.974	0	0	0
2014/09/11	R208	05/02/2015	8.50	Put	Bond Future	298.5700	0.2986	319.3300	0.3193	6.953	0	0	0
2014/09/11	R208	05/02/2015	8.49	Put	Bond Future	305.5100	0.3055	326.6800	0.3267	6.929	0	0	0
2014/09/11	R208	05/02/2015	8.50	Call	Bond Future	3,860.4700	3.8605	3,732.1700	3.7322	(3.323)	0	0	0
2014/09/11	R208	07/05/2015	8.01	Call	Bond Future	2,448.9100	2.4489	2,353.7600	2.3538	(3.885)	0	0	0
2014/09/11	R208	07/05/2015			Bond Future	7.7617	96.0555	7.7955	95.9028	0.436	0.0000	0.0000	0
2014/09/11	R208	07/05/2015	7.99	Call	Bond Future	2,395.1700	2.3952	2,301.1500	2.3012	(3.925)	0	0	0
2014/09/11	R208	07/05/2015	8.00	Call	Bond Future	2,421.9600	2.4220	2,327.3800	2.3274	(3.905)	0	0	0
2014/09/11	R208	07/05/2015	7.99	Put	Bond Future	1,369.8100	1.3698	1,428.4700	1.4285	4.282	0	0	0
2014/09/11	R208	07/05/2015	8.01	Put	Bond Future	1,334.3800	1.3344	1,391.9100	1.3919	4.311	0	0	0
2014/09/11	R208	07/05/2015	8.00	Put	Bond Future	1,352.0000	1.3520	1,410.1000	1.4101	4.297	0	0	0
2014/09/11	R208	06/08/2015			Bond Future	7.7593	97.9220	7.7953	97.7651	0.463	0.0000	0.0000	0
2014/09/11	R208	06/08/2015	8.00	Call	Bond Future	2,680.2200	2.6802	2,585.5600	2.5856	(3.532)	0	0	0
2014/09/11	R208	06/08/2015	8.01	Call	Bond Future	2,705.8300	2.7058	2,610.6800	2.6107	(3.516)	0	0	0
2014/09/11	R208	06/08/2015	8.85	Call	Bond Future	5,219.9600	5.2200	5,090.9800	5.0910	(2.471)	0	0	0
2014/09/11	R208	06/08/2015	7.99	Call	Bond Future	2,654.7200	2.6547	2,560.5500	2.5606	(3.547)	0	0	0
2014/09/11	R208	06/08/2015	8.01	Put	Bond Future	1,617.6700	1.6177	1,679.4700	1.6795	3.820	0	0	0
2014/09/11	R208	06/08/2015	8.00	Put	Bond Future	1,635.1700	1.6352	1,697.4600	1.6975	3.809	0	0	0
2014/09/11	R208	06/08/2015	7.99	Put	Bond Future	1,652.8200	1.6528	1,715.6000	1.7156	3.798	0	0	0
2014/09/11	R208	06/08/2015	8.85	Put	Bond Future	593.7900	0.5938	621.7600	0.6218	4.710	0	0	198
2014/09/11	R209	06/11/2014	8.95	Call	Bond Future	2,415.4400	2.4154	2,277.3500	2.2774	(5.717)	0	0	2,050
2014/09/11	R209	06/11/2014	9.50	Call	Bond Future	5,623.7400	5.6237	5,441.2200	5.4412	(3.246)	0	0	0
2014/09/11	R209	06/11/2014			Bond Future	8.7543	76.6816	8.7790	76.4891	0.283	0.0000	0.0000	25,955
2014/09/11	R209	06/11/2014	8.99	Put	Bond Future	813.3400	0.8133	862.6100	0.8626	6.058	0	0	0
2014/09/11	R209	06/11/2014	10.00	Call	Bond Future	8,835.0900	8.8351	8,643.7200	8.6437	(2.166)	0	0	0
2014/09/11	R209	06/11/2014	9.05	Put	Bond Future	678.7500	0.6788	720.9700	0.7210	6.220	0	0	0
2014/09/11	R209	06/11/2014	9.58	Put	Bond Future	102.6000	0.1026	109.8700	0.1099	7.086	0	0	907
2014/09/11	R209	06/11/2014	8.95	Put	Bond Future	914.0400	0.9140	968.3700	0.9684	5.944	0	0	0
2014/09/11	R209	06/11/2014	9.01	Put	Bond Future	766.3000	0.7663	813.1400	0.8131	6.112	0	0	0
2014/09/11	R209	06/11/2014	9.50	Put	Bond Future	140.9600	0.1410	150.8600	0.1509	7.023	0	0	5,500
2014/09/11	R209	06/11/2014	10.05	Call	Bond Future	9,151.6400	9.1516	8,960.0200	8.9600	(2.094)	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
2014/09/11	R209	06/11/2014	8.50	Call	Bond Future	747.1100		0.7471	677.4300	0.6774	(9.327)	0	0	5,500
2014/09/11	R209	06/11/2014	8.75	Put	Bond Future	1,565.4800		1.5655	1,648.7000	1.6487	5.316	0	0	0
2014/09/11	R209	06/11/2014	9.00	Put	Bond Future	789.5500		0.7895	837.5900	0.8376	6.084	0	0	0
2014/09/11	R209	06/11/2014	9.95	Call	Bond Future	8,517.0200		8.5170	8,325.9600	8.3260	(2.243)	0	0	0
2014/09/11	R209	06/11/2014	8.99	Call	Bond Future	2,615.9400		2.6159	2,472.7900	2.4728	(5.472)	0	0	0
2014/09/11	R209	06/11/2014	9.25	Call	Bond Future	4,068.7300		4.0687	3,899.9000	3.8999	(4.149)	0	0	0
2014/09/11	R209	06/11/2014	10.05	Put	Bond Future	11.3200		0.0113	12.1200	0.0121	7.067	0	0	2,050
2014/09/11	R209	06/11/2014	10.00	Put	Bond Future	14.7300		0.0147	15.7800	0.0158	7.128	0	0	1,640
2014/09/11	R209	06/11/2014	9.05	Call	Bond Future	2,929.6300		2.9296	2,779.4300	2.7794	(5.127)	0	0	2,050
2014/09/11	R209	06/11/2014	9.58	Call	Bond Future	6,136.7400		6.1367	5,951.5900	5.9516	(3.017)	0	0	0
2014/09/11	R209	06/11/2014	8.75	Call	Bond Future	1,532.2100		1.5322	1,423.0100	1.4230	(7.127)	0	0	2,200
2014/09/11	R209	06/11/2014	9.00	Call	Bond Future	2,667.1500		2.6671	2,522.7700	2.5228	(5.413)	0	0	1,640
2014/09/11	R209	06/11/2014	9.25	Put	Bond Future	353.5400		0.3535	377.1300	0.3771	6.673	0	0	2,200
2014/09/11	R209	06/11/2014	8.50	Put	Bond Future	2,768.0000		2.7680	2,890.7400	2.8907	4.434	0	0	0
2014/09/11	R209	06/11/2014	9.01	Call	Bond Future	2,718.7900		2.7188	2,573.2100	2.5732	(5.355)	0	0	0
2014/09/11	R209	06/11/2014	9.95	Put	Bond Future	19.0600		0.0191	20.4200	0.0204	7.135	0	0	2,050
2014/09/11	R209	05/02/2015	9.00	Put	Bond Future	1,974.9600		1.9750	2,045.3700	2.0454	3.565	0	0	0
2014/09/11	R209	05/02/2015			Bond Future	8.8121		77.8942	8.8377	77.6980	0.290	0.0000	0.0000	0
2014/09/11	R209	05/02/2015	9.25	Call	Bond Future	4,571.2000		4.5712	4,426.0100	4.4260	(3.176)	0	0	0
2014/09/11	R209	05/02/2015	9.26	Call	Bond Future	4,621.0100		4.6210	4,475.1200	4.4751	(3.157)	0	0	0
2014/09/11	R209	05/02/2015	9.25	Put	Bond Future	1,311.6800		1.3117	1,362.6200	1.3626	3.884	0	0	0
2014/09/11	R209	05/02/2015	9.24	Call	Bond Future	4,521.7600		4.5218	4,377.2800	4.3773	(3.195)	0	0	0
2014/09/11	R209	05/02/2015	9.00	Call	Bond Future	3,400.6000		3.4006	3,274.8800	3.2749	(3.697)	0	0	0
2014/09/11	R209	05/02/2015	9.24	Put	Bond Future	1,334.2400		1.3342	1,385.8900	1.3859	3.871	0	0	0
2014/09/11	R209	05/02/2015	9.26	Put	Bond Future	1,289.6000		1.2896	1,339.8400	1.3398	3.896	0	0	0
2014/09/11	R209	07/05/2015			Bond Future	8.8580		76.0799	8.8844	75.8795	0.297	0.0000	0.0000	0
2014/09/11	R209	07/05/2015	8.99	Put	Bond Future	2,976.3300		2.9763	3,056.5500	3.0565	2.695	0	0	0
2014/09/11	R209	07/05/2015	9.01	Put	Bond Future	2,908.8000		2.9088	2,987.6700	2.9877	2.711	0	0	0
2014/09/11	R209	07/05/2015	9.00	Put	Bond Future	2,942.2900		2.9423	3,021.8400	3.0218	2.704	0	0	0
2014/09/11	R209	07/05/2015	8.99	Call	Bond Future	3,972.4900		3.9725	3,852.3100	3.8523	(3.025)	0	0	0
2014/09/11	R209	07/05/2015	9.00	Call	Bond Future	4,013.1200		4.0131	3,892.2700	3.8923	(3.011)	0	0	0
2014/09/11	R209	07/05/2015	9.01	Call	Bond Future	4,054.1900		4.0542	3,932.6600	3.9327	(2.998)	0	0	0
2014/09/11	R209	06/08/2015	8.99	Put	Bond Future	3,701.1800		3.7012	3,786.7100	3.7867	2.311	0	0	0
2014/09/11	R209	06/08/2015			Bond Future	8.8839		77.5590	8.9111	77.3537	0.306	0.0000	0.0000	0
2014/09/11	R209	06/08/2015	9.01	Put	Bond Future	3,631.3400		3.6313	3,715.6800	3.7157	2.323	0	0	0
2014/09/11	R209	06/08/2015	9.90	Call	Bond Future	8,608.2200		8.6082	8,444.2100	8.4442	(1.905)	0	0	0
2014/09/11	R209	06/08/2015	9.00	Call	Bond Future	4,537.4300		4.5374	4,417.0600	4.4171	(2.653)	0	0	0
2014/09/11	R209	06/08/2015	9.01	Call	Bond Future	4,577.3100		4.5773	4,456.3500	4.4563	(2.643)	0	0	0
2014/09/11	R209	06/08/2015	8.99	Call	Bond Future	4,498.2800		4.4983	4,378.5100	4.3785	(2.663)	0	0	0
2014/09/11	R209	06/08/2015	9.00	Put	Bond Future	3,665.8400		3.6658	3,750.7700	3.7508	2.317	0	0	0
2014/09/11	R209	06/08/2015	9.90	Put	Bond Future	1,474.5600		1.4746	1,515.8500	1.5159	2.800	0	0	2,914
2014/09/11	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R210	06/11/2014			Bond Future	172.7938		172.7938	172.7885	172.7885	(0.003)	0.0000	0.0000	642
2014/09/11	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R210	06/11/2014	169.00	Call	Bond Future	3,793.8000		3.7938	3,788.4900	3.7885	(0.140)	0	0	0
2014/09/11	R210	06/11/2014	169.01	Call	Bond Future	3,783.8000		3.7838	3,778.4900	3.7785	(0.140)	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
2014/09/11	R210	06/11/2014	168.99	Call	Bond Future	3,803.8000		3.8038	3,798.4900	3.7985	(0.140)	0	0	0
2014/09/11	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R210	05/02/2015			Bond Future	175.5471		175.5471	175.5403	175.5403	(0.004)	0.0000	0.0000	0
2014/09/11	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R210	05/02/2015	175.01	Call	Bond Future	537.1000		0.5371	530.2600	0.5303	(1.274)	0	0	0
2014/09/11	R210	05/02/2015	174.99	Call	Bond Future	557.1000		0.5571	550.2600	0.5503	(1.228)	0	0	0
2014/09/11	R210	05/02/2015	175.00	Call	Bond Future	547.1000		0.5471	540.2600	0.5403	(1.250)	0	0	0
2014/09/11	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R211	06/11/2014	130.00	Call	Bond Future	2,352.7100		2.3527	2,436.7500	2.4368	3.572	0	0	0
2014/09/11	R211	06/11/2014	130.01	Call	Bond Future	2,342.7100		2.3427	2,426.7500	2.4268	3.587	0	0	0
2014/09/11	R211	06/11/2014			Bond Future	132.3527		132.3527	132.4367	132.4367	0.063	0.0000	0.0000	1,120
2014/09/11	R211	06/11/2014	129.99	Call	Bond Future	2,362.7100		2.3627	2,446.7500	2.4468	3.557	0	0	0
2014/09/11	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R211	05/02/2015			Bond Future	132.8559		132.8559	132.9401	132.9401	0.063	0.0000	0.0000	0
2014/09/11	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R211	05/02/2015	132.99	Put	Bond Future	134.0500		0.1340	49.9300	0.0499	(62.753)	0	0	0
2014/09/11	R211	05/02/2015	133.01	Put	Bond Future	154.0500		0.1540	69.9300	0.0699	(54.606)	0	0	0
2014/09/11	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R211	05/02/2015	133.00	Put	Bond Future	144.0500		0.1440	59.9300	0.0599	(58.396)	0	0	0
2014/09/11	R212	06/11/2014			Bond Future	137.3856		137.3856	137.1972	137.1972	(0.137)	0.0000	0.0000	14,864
2014/09/11	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R212	06/11/2014	135.00	Call	Bond Future	2,385.5600		2.3856	2,197.2400	2.1972	(7.894)	0	0	0
2014/09/11	R212	06/11/2014	135.01	Call	Bond Future	2,375.5600		2.3756	2,187.2400	2.1872	(7.927)	0	0	0
2014/09/11	R212	06/11/2014	134.99	Call	Bond Future	2,395.5600		2.3956	2,207.2400	2.2072	(7.861)	0	0	0
2014/09/11	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R212	05/02/2015			Bond Future	137.8122		137.8122	137.6197	137.6197	(0.140)	0.0000	0.0000	0
2014/09/11	R212	05/02/2015	137.99	Put	Bond Future	177.8100		0.1778	370.3000	0.3703	108.256	0	0	0
2014/09/11	R212	05/02/2015	138.01	Put	Bond Future	197.8100		0.1978	390.3000	0.3903	97.311	0	0	0
2014/09/11	R212	05/02/2015	138.00	Put	Bond Future	187.8100		0.1878	380.3000	0.3803	102.492	0	0	0
2014/09/11	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R213	06/11/2014	8.84	Call	Bond Future	2,449.9000		2.4499	2,362.4900	2.3625	(3.568)	0	0	0
2014/09/11	R213	06/11/2014	8.85	Put	Bond Future	839.2200		0.8392	864.0600	0.8641	2.960	0	0	0
2014/09/11	R213	06/11/2014			Bond Future	8.6332		87.2265	8.6478	87.1136	0.169	0.0000	0.0000	28,658
2014/09/11	R213	06/11/2014	8.85	Call	Bond Future	2,500.3700		2.5004	2,412.2500	2.4122	(3.524)	0	0	0
2014/09/11	R213	06/11/2014	8.86	Call	Bond Future	2,551.3200		2.5513	2,462.5000	2.4625	(3.481)	0	0	0
2014/09/11	R213	06/11/2014	8.84	Put	Bond Future	864.3600		0.8644	889.9100	0.8899	2.956	0	0	0
2014/09/11	R213	06/11/2014	8.86	Put	Bond Future	814.6500		0.8147	838.7900	0.8388	2.963	0	0	0
2014/09/11	R213	05/02/2015	9.26	Put	Bond Future	1,024.3600		1.0244	1,046.2300	1.0462	2.135	0	0	0
2014/09/11	R213	05/02/2015			Bond Future	8.6975		88.6057	8.7125	88.4901	0.174	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
2014/09/11	R213	05/02/2015	9.25	Put	Bond Future	1,042.9100		1.0429	1,065.1400	1.0651	2.132	0	0	0
2014/09/11	R213	05/02/2015	9.24	Put	Bond Future	1,061.7400		1.0617	1,084.3300	1.0843	2.128	0	0	0
2014/09/11	R213	05/02/2015	9.25	Call	Bond Future	5,129.7300		5.1297	5,036.4100	5.0364	(1.819)	0	0	0
2014/09/11	R213	05/02/2015	9.26	Call	Bond Future	5,182.5300		5.1825	5,088.8500	5.0888	(1.808)	0	0	0
2014/09/11	R213	05/02/2015	9.24	Call	Bond Future	5,077.1200		5.0771	4,984.1600	4.9842	(1.831)	0	0	0
2014/09/11	R213	07/05/2015	8.74	Call	Bond Future	3,428.3100		3.4283	3,360.0200	3.3600	(1.992)	0	0	0
2014/09/11	R213	07/05/2015	8.75	Put	Bond Future	3,427.4500		3.4275	3,477.2500	3.4773	1.453	0	0	0
2014/09/11	R213	07/05/2015			Bond Future	8.7449		86.5773	8.7606	86.4588	0.179	0.0000	0.0000	0
2014/09/11	R213	07/05/2015	8.75	Call	Bond Future	3,466.0500		3.4661	3,397.3500	3.3974	(1.982)	0	0	0
2014/09/11	R213	07/05/2015	8.76	Call	Bond Future	3,504.2900		3.5043	3,435.1700	3.4352	(1.972)	0	0	0
2014/09/11	R213	07/05/2015	8.74	Put	Bond Future	3,465.4100		3.4654	3,515.6200	3.5156	1.449	0	0	0
2014/09/11	R213	07/05/2015	8.76	Put	Bond Future	3,390.0900		3.3901	3,439.4700	3.4395	1.457	0	0	0
2014/09/11	R214	06/11/2014	9.20	Call	Bond Future	3,404.6700		3.4047	3,241.2800	3.2413	(4.799)	0	0	2,500
2014/09/11	R214	06/11/2014	9.64	Call	Bond Future	6,176.7700		6.1768	5,984.5800	5.9846	(3.111)	0	0	0
2014/09/11	R214	06/11/2014			Bond Future	8.8447		77.4878	8.8695	77.2867	0.280	0.0000	0.0000	6,058
2014/09/11	R214	06/11/2014	9.20	Put	Bond Future	599.6700		0.5997	637.3900	0.6374	6.290	0	0	0
2014/09/11	R214	06/11/2014	9.65	Call	Bond Future	6,242.7700		6.2428	6,050.2500	6.0502	(3.084)	0	0	0
2014/09/11	R214	06/11/2014	9.66	Call	Bond Future	6,308.8300		6.3088	6,115.9900	6.1160	(3.057)	0	0	0
2014/09/11	R214	06/11/2014	9.80	Call	Bond Future	7,236.2200		7.2362	7,039.8700	7.0399	(2.713)	0	0	0
2014/09/11	R214	06/11/2014	9.64	Put	Bond Future	128.9600		0.1290	137.8800	0.1379	6.917	0	0	0
2014/09/11	R214	06/11/2014	9.66	Put	Bond Future	119.3500		0.1194	127.6200	0.1276	6.929	0	0	0
2014/09/11	R214	06/11/2014	9.65	Put	Bond Future	124.0700		0.1241	132.6600	0.1327	6.924	0	0	0
2014/09/11	R214	06/11/2014	9.80	Put	Bond Future	68.4500		0.0684	73.2100	0.0732	6.954	0	0	2,500
2014/09/11	R214	05/02/2015	9.50	Call	Bond Future	5,616.4100		5.6164	5,453.9800	5.4540	(2.892)	0	0	0
2014/09/11	R214	05/02/2015			Bond Future	8.9039		78.7130	8.9295	78.5080	0.287	0.0000	0.0000	0
2014/09/11	R214	05/02/2015	9.51	Call	Bond Future	5,670.6000		5.6706	5,507.5500	5.5075	(2.875)	0	0	0
2014/09/11	R214	05/02/2015	9.50	Put	Bond Future	1,058.8100		1.0588	1,101.4700	1.1015	4.029	0	0	0
2014/09/11	R214	05/02/2015	9.49	Call	Bond Future	5,562.3800		5.5624	5,400.5800	5.4006	(2.909)	0	0	0
2014/09/11	R214	05/02/2015	9.49	Put	Bond Future	1,077.4500		1.0775	1,120.7400	1.1207	4.018	0	0	0
2014/09/11	R214	05/02/2015	9.51	Put	Bond Future	1,040.4500		1.0405	1,082.4900	1.0825	4.041	0	0	0
2014/09/11	R214	07/05/2015			Bond Future	8.9486		76.7685	8.9749	76.5591	0.294	0.0000	0.0000	0
2014/09/11	R214	07/05/2015	9.15	Call	Bond Future	4,538.8400		4.5388	4,408.2700	4.4083	(2.877)	0	0	0
2014/09/11	R214	07/05/2015	9.16	Call	Bond Future	4,582.4900		4.5825	4,451.2500	4.4513	(2.864)	0	0	0
2014/09/11	R214	07/05/2015	9.14	Put	Bond Future	2,993.5800		2.9936	3,073.0800	3.0731	2.656	0	0	0
2014/09/11	R214	07/05/2015	9.16	Put	Bond Future	2,926.6200		2.9266	3,004.7700	3.0048	2.670	0	0	0
2014/09/11	R214	07/05/2015	9.15	Put	Bond Future	2,959.9500		2.9600	3,038.7700	3.0388	2.663	0	0	0
2014/09/11	R214	07/05/2015	9.14	Call	Bond Future	4,495.3600		4.4954	4,365.4700	4.3655	(2.889)	0	0	0
2014/09/11	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	06/11/2014			Bond Future	8.8956		100.1710	8.9254	99.8591	0.336	0.0000	0.0000	26,250
2014/09/11	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	06/11/2014	9.72	Call	Bond Future	8,011.8300		8.0118	7,699.9000	7.6999	(3.893)	0	0	0
2014/09/11	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	06/11/2014	9.73	Call	Bond Future	8,101.8000		8.1018	7,789.8700	7.7899	(3.850)	0	0	0
2014/09/11	R248	06/11/2014	9.74	Call	Bond Future	8,191.6100		8.1916	7,879.6800	7.8797	(3.808)	0	0	0
2014/09/11	R248	05/02/2015			Bond Future	8.9563		101.7549	8.9871	101.4371	0.344	0.0000	0.0000	1,277
2014/09/11	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
2014/09/11	R248	05/02/2015	9.50	Call	Bond Future	5,351.4000	5.3514	5,033.6500	5.0337	(5.938)	0	0	0
2014/09/11	R248	05/02/2015	9.51	Call	Bond Future	5,444.9200	5.4449	5,127.1700	5.1272	(5.836)	0	0	0
2014/09/11	R248	05/02/2015	9.49	Call	Bond Future	5,257.7000	5.2577	4,939.9500	4.9400	(6.044)	0	0	0
2014/09/11	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	07/05/2015			Bond Future	9.0024	99.0651	9.0341	98.7409	0.352	0.0000	0.0000	0
2014/09/11	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/11	R248	07/05/2015	9.26	Call	Bond Future	2,577.8000	2.5778	2,253.6100	2.2536	(12.576)	0	0	0
2014/09/11	R248	07/05/2015	9.24	Call	Bond Future	2,382.0000	2.3820	2,057.8100	2.0578	(13.610)	0	0	0
2014/09/11	R248	07/05/2015	9.25	Call	Bond Future	2,479.9900	2.4800	2,155.8000	2.1558	(13.072)	0	0	0

**Total** **435974**