



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2014 TO 21/08/2014

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
2014/08/21	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	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
2014/08/21	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	2025	06/11/2014	117.01	Call	Bond Future	1,081.3300	1.0813	963.3000	0.9633	(10.915)	0	0	0
2014/08/21	2025	06/11/2014			Bond Future	118.0913	118.0913	117.9733	117.9733	(0.100)	0.0000	0.0000	0
2014/08/21	2025	06/11/2014	116.99	Call	Bond Future	1,101.3300	1.1013	983.3000	0.9833	(10.717)	0	0	0
2014/08/21	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2025	06/11/2014	117.00	Call	Bond Future	1,091.3300	1.0913	973.3000	0.9733	(10.815)	0	0	0
2014/08/21	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2025	05/02/2015			Bond Future	118.8463	118.8463	118.7245	118.7245	(0.102)	0.0000	0.0000	0
2014/08/21	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2025	05/02/2015	118.99	Put	Bond Future	143.6700	0.1437	265.4700	0.2655	84.778	0	0	0
2014/08/21	2025	05/02/2015	119.01	Put	Bond Future	163.6700	0.1637	285.4700	0.2855	74.418	0	0	0
2014/08/21	2025	05/02/2015	119.00	Put	Bond Future	153.6700	0.1537	275.4700	0.2755	79.261	0	0	0
2014/08/21	2030	06/11/2014	9.01	Call	Bond Future	1,898.0000	1.8980	2,149.2600	2.1493	13.238	0	0	0
2014/08/21	2030	06/11/2014			Bond Future	8.7673	95.8369	8.7357	96.0882	(0.360)	0.0000	0.0000	4,185
2014/08/21	2030	06/11/2014	8.99	Call	Bond Future	1,743.6700	1.7437	1,994.9300	1.9949	14.410	0	0	0
2014/08/21	2030	06/11/2014	9.00	Call	Bond Future	1,820.8800	1.8209	2,072.1400	2.0721	13.799	0	0	0
2014/08/21	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	05/02/2015			Bond Future	8.8335	93.3675	8.8011	93.6213	(0.367)	0.0000	0.0000	0
2014/08/21	2030	05/02/2015	9.25	Call	Bond Future	3,174.9500	3.1750	3,428.8300	3.4288	7.996	0	0	0
2014/08/21	2030	05/02/2015	9.24	Call	Bond Future	3,100.5500	3.1006	3,354.4300	3.3544	8.188	0	0	0
2014/08/21	2030	05/02/2015	9.26	Call	Bond Future	3,249.2600	3.2493	3,503.1400	3.5031	7.813	0	0	0
2014/08/21	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	07/05/2015			Bond Future	8.8852	95.0189	8.8521	95.2744	(0.372)	0.0000	0.0000	0
2014/08/21	2030	07/05/2015	8.74	Put	Bond Future	1,128.5600	1.1286	873.0000	0.8730	(22.645)	0	0	0
2014/08/21	2030	07/05/2015	8.76	Put	Bond Future	971.9200	0.9719	716.3600	0.7164	(26.294)	0	0	0
2014/08/21	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	07/05/2015	8.75	Put	Bond Future	1,050.1900	1.0502	794.6300	0.7946	(24.335)	0	0	0
2014/08/21	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/21	2037	06/11/2014	9.69	Call	Bond Future	6,249.1700	6.2492	6,730.4000	6.7304	7.701	0	0	0
2014/08/21	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	06/11/2014			Bond Future	8.9743	97.8227	8.9223	98.3039	(0.580)	0.0000	0.0000	6,708
2014/08/21	2037	06/11/2014	9.70	Call	Bond Future	6,331.7800	6.3318	6,813.0100	6.8130	7.600	0	0	0
2014/08/21	2037	06/11/2014	9.71	Call	Bond Future	6,414.2700	6.4143	6,895.5000	6.8955	7.502	0	0	0
2014/08/21	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	05/02/2015			Bond Future	9.0376	95.1347	8.9842	95.6221	(0.591)	0.0000	0.0000	3,280
2014/08/21	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	05/02/2015	9.50	Call	Bond Future	4,061.6200	4.0616	4,549.0600	4.5491	12.001	0	0	0
2014/08/21	2037	05/02/2015	9.51	Call	Bond Future	4,146.3600	4.1464	4,633.8000	4.6338	11.756	0	0	0
2014/08/21	2037	05/02/2015	9.49	Call	Bond Future	3,976.7500	3.9768	4,464.1900	4.4642	12.257	0	0	0
2014/08/21	2037	07/05/2015	9.01	Put	Bond Future	705.2100	0.7052	211.9900	0.2120	(69.939)	0	0	0
2014/08/21	2037	07/05/2015			Bond Future	9.0879	96.8175	9.0333	97.3107	(0.601)	0.0000	0.0000	0
2014/08/21	2037	07/05/2015	9.00	Put	Bond Future	796.3100	0.7963	303.0900	0.3031	(61.938)	0	0	0
2014/08/21	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2037	07/05/2015	8.99	Put	Bond Future	887.5400	0.8875	394.3200	0.3943	(55.572)	0	0	0
2014/08/21	2038	06/11/2014	120.01	Call	Bond Future	2,156.0100	2.1560	2,149.3700	2.1494	(0.308)	0	0	0
2014/08/21	2038	06/11/2014			Bond Future	122.1660	122.1660	122.1594	122.1594	(0.005)	0.0000	0.0000	2,062
2014/08/21	2038	06/11/2014	119.99	Call	Bond Future	2,176.0100	2.1760	2,169.3700	2.1694	(0.305)	0	0	0
2014/08/21	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2038	06/11/2014	120.00	Call	Bond Future	2,166.0100	2.1660	2,159.3700	2.1594	(0.307)	0	0	0
2014/08/21	2038	05/02/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2038	05/02/2015			Bond Future	122.8428	122.8428	122.8339	122.8339	(0.007)	0.0000	0.0000	0
2014/08/21	2038	05/02/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2038	05/02/2015	122.99	Put	Bond Future	147.2000	0.1472	156.0700	0.1561	6.026	0	0	0
2014/08/21	2038	05/02/2015	123.01	Put	Bond Future	167.2000	0.1672	176.0700	0.1761	5.305	0	0	0
2014/08/21	2038	05/02/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2038	05/02/2015	123.00	Put	Bond Future	157.2000	0.1572	166.0700	0.1661	5.642	0	0	0
2014/08/21	2044	06/11/2014			Bond Future	9.0319	99.5407	8.9850	100.0101	(0.518)	0.0000	0.0000	253
2014/08/21	2044	06/11/2014	8.99	Put	Bond Future	419.4500	0.4195	0.0000	0.0000	(100.000)	0	0	0
2014/08/21	2044	06/11/2014	9.01	Put	Bond Future	218.6600	0.2187	0.0000	0.0000	(100.000)	0	0	0
2014/08/21	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	50.0000	0.0500	100.000	0	0	0
2014/08/21	2044	06/11/2014	9.00	Put	Bond Future	318.9600	0.3190	0.0000	0.0000	(100.000)	0	0	0
2014/08/21	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	150.4900	0.1505	100.000	0	0	0
2014/08/21	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	250.7900	0.2508	100.000	0	0	0
2014/08/21	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2044	05/02/2015			Bond Future	9.0926	96.7550	9.0446	97.2305	(0.528)	0.0000	0.0000	0
2014/08/21	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2044	05/02/2015	8.99	Put	Bond Future	1,021.0400	1.0210	545.5400	0.5455	(46.570)	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
2014/08/21	2044	05/02/2015	9.01	Put	Bond Future	820.6400		0.8206	345.1400	0.3451	(57.943)	0	0	0
2014/08/21	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2044	05/02/2015	9.00	Put	Bond Future	920.7500		0.9208	445.2500	0.4452	(51.643)	0	0	0
2014/08/21	2044	07/05/2015			Bond Future	9.1412		98.4665	9.0921	98.9474	(0.537)	0.0000	0.0000	0
2014/08/21	2044	07/05/2015	8.99	Put	Bond Future	1,495.0200		1.4950	1,014.1200	1.0141	(32.167)	0	0	0
2014/08/21	2044	07/05/2015	9.01	Put	Bond Future	1,294.9400		1.2949	814.0400	0.8140	(37.137)	0	0	0
2014/08/21	2044	07/05/2015	9.00	Put	Bond Future	1,394.9000		1.3949	914.0000	0.9140	(34.476)	0	0	0
2014/08/21	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2046	06/11/2014	104.45	Call	Bond Future	17,923.5600		17.9236	17,916.7300	17.9167	(0.038)	0	0	0
2014/08/21	2046	06/11/2014			Bond Future	122.3736		122.3736	122.3667	122.3667	(0.006)	0.0000	0.0000	5,348
2014/08/21	2046	06/11/2014	104.43	Call	Bond Future	17,943.5600		17.9436	17,936.7300	17.9367	(0.038)	0	0	0
2014/08/21	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2046	06/11/2014	104.44	Call	Bond Future	17,933.5600		17.9336	17,926.7300	17.9267	(0.038)	0	0	0
2014/08/21	2046	05/02/2015			Bond Future	124.3517		124.3517	124.3429	124.3429	(0.007)	0.0000	0.0000	0
2014/08/21	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2046	05/02/2015	123.99	Call	Bond Future	361.6700		0.3617	352.8900	0.3529	(2.428)	0	0	0
2014/08/21	2046	05/02/2015	124.01	Call	Bond Future	341.6700		0.3417	332.8900	0.3329	(2.570)	0	0	0
2014/08/21	2046	05/02/2015	124.00	Call	Bond Future	351.6700		0.3517	342.8900	0.3429	(2.497)	0	0	0
2014/08/21	2050	06/11/2014			Bond Future	129.4913		129.4913	129.4844	129.4844	(0.005)	0.0000	0.0000	2,800
2014/08/21	2050	06/11/2014	126.00	Call	Bond Future	3,491.3200		3.4913	3,484.3800	3.4844	(0.199)	0	0	0
2014/08/21	2050	06/11/2014	126.01	Call	Bond Future	3,481.3200		3.4813	3,474.3800	3.4744	(0.199)	0	0	0
2014/08/21	2050	06/11/2014	125.99	Call	Bond Future	3,501.3200		3.5013	3,494.3800	3.4944	(0.198)	0	0	0
2014/08/21	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2050	05/02/2015			Bond Future	130.1398		130.1398	130.1310	130.1310	(0.007)	0.0000	0.0000	0
2014/08/21	2050	05/02/2015	130.01	Call	Bond Future	129.8400		0.1298	120.9600	0.1210	(6.839)	0	0	0
2014/08/21	2050	05/02/2015	129.99	Call	Bond Future	149.8400		0.1498	140.9600	0.1410	(5.926)	0	0	0
2014/08/21	2050	05/02/2015	130.00	Call	Bond Future	139.8400		0.1398	130.9600	0.1310	(6.350)	0	0	0
2014/08/21	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	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
2014/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	AL12	06/11/2014			Index Future	510.3300	510.3300	512.1620	512.1620	0.359	0.0000	0.0000	0
2014/08/21	AL12	05/02/2015			Index Future	518.5170	518.5170	520.3710	520.3710	0.358	0.0000	0.0000	0
2014/08/21	AL12	07/05/2015			Index Future	527.6660	527.6660	529.5370	529.5370	0.355	0.0000	0.0000	0
2014/08/21	AL37	06/11/2014			Index Future	435.3060	435.3060	435.7920	435.7920	0.112	0.0000	0.0000	0
2014/08/21	AL37	05/02/2015			Index Future	442.2890	442.2890	442.7770	442.7770	0.110	0.0000	0.0000	0
2014/08/21	AL7T	06/11/2014			Index Future	511.9060	511.9060	512.9900	512.9900	0.212	0.0000	0.0000	1
2014/08/21	AL7T	05/02/2015			Index Future	520.1180	520.1180	521.2110	521.2110	0.210	0.0000	0.0000	0
2014/08/21	ALBI	06/11/2014			Index Future	465.6840	465.6840	466.8040	466.8040	0.241	0.0000	0.0000	586
2014/08/21	ALBI	05/02/2015			Index Future	473.1550	473.1550	474.2860	474.2860	0.239	0.0000	0.0000	65
2014/08/21	ALBI	07/05/2015			Index Future	481.5030	481.5030	482.6410	482.6410	0.236	0.0000	0.0000	0
2014/08/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	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
2014/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/08/21	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	EL28	06/11/2014			Bond Future	123.8036	123.8036	123.7970	123.7970	(0.005)	0.0000	0.0000	0
2014/08/21	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	EL28	06/11/2014	122.00	Call	Bond Future	1,803.6500	1.8037	1,796.9900	1.7970	(0.369)	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
2014/08/21	EL28	06/11/2014	122.01	Call	Bond Future	1,793.6500	1.7937	1,786.9900	1.7870	(0.371)	0	0	0
2014/08/21	EL28	06/11/2014	121.99	Call	Bond Future	1,813.6500	1.8137	1,806.9900	1.8070	(0.367)	0	0	0
2014/08/21	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	EL28	05/02/2015			Bond Future	125.8052	125.8052	125.7965	125.7965	(0.007)	0.0000	0.0000	0
2014/08/21	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	EL28	05/02/2015	125.99	Put	Bond Future	184.7800	0.1848	193.5100	0.1935	4.725	0	0	0
2014/08/21	EL28	05/02/2015	126.01	Put	Bond Future	204.7800	0.2048	213.5100	0.2135	4.263	0	0	0
2014/08/21	EL28	05/02/2015	126.00	Put	Bond Future	194.7800	0.1948	203.5100	0.2035	4.482	0	0	0
2014/08/21	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	06/11/2014			Bond Future	9.6717	82.4958	9.6192	82.8823	(0.542)	0.0000	0.0000	6,220
2014/08/21	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	06/11/2014	10.29	Call	Bond Future	4,355.3800	4.3554	4,741.9000	4.7419	8.875	0	0	0
2014/08/21	ES33	06/11/2014	10.30	Call	Bond Future	4,422.8300	4.4228	4,809.3500	4.8094	8.739	0	0	0
2014/08/21	ES33	06/11/2014	10.31	Call	Bond Future	4,490.1800	4.4902	4,876.7000	4.8767	8.608	0	0	0
2014/08/21	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	05/02/2015	10.00	Call	Bond Future	1,692.4500	1.6925	2,083.9000	2.0839	23.129	0	0	0
2014/08/21	ES33	05/02/2015			Bond Future	9.7621	83.8195	9.7082	84.2110	(0.552)	0.0000	0.0000	0
2014/08/21	ES33	05/02/2015	10.01	Call	Bond Future	1,762.4100	1.7624	2,153.8600	2.1539	22.211	0	0	0
2014/08/21	ES33	05/02/2015	9.99	Call	Bond Future	1,622.4000	1.6224	2,013.8500	2.0138	24.128	0	0	0
2014/08/21	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	07/05/2015			Bond Future	9.8339	81.5094	9.7786	81.9052	(0.562)	0.0000	0.0000	0
2014/08/21	ES33	07/05/2015	9.74	Put	Bond Future	674.4300	0.6744	278.6000	0.2786	(58.691)	0	0	0
2014/08/21	ES33	07/05/2015	9.76	Put	Bond Future	530.0400	0.5300	134.2100	0.1342	(74.679)	0	0	0
2014/08/21	ES33	07/05/2015	9.75	Put	Bond Future	602.1900	0.6022	206.3600	0.2064	(65.732)	0	0	0
2014/08/21	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	06/11/2014	449.01	Call	GOVI	153,420.0000	15.3420	163,470.0000	16.3470	6.551	0	0	0
2014/08/21	GOVI	06/11/2014			GOVI	464.3520	464.3520	465.3570	465.3570	0.216	0.0000	0.0000	395
2014/08/21	GOVI	06/11/2014	448.99	Call	GOVI	153,620.0000	15.3620	163,670.0000	16.3670	6.542	0	0	0
2014/08/21	GOVI	06/11/2014	449.00	Call	GOVI	153,520.0000	15.3520	163,570.0000	16.3570	6.546	0	0	0
2014/08/21	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	05/02/2015	459.99	Call	GOVI	118,110.0000	11.8110	128,260.0000	12.8260	8.594	0	0	0
2014/08/21	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	05/02/2015			GOVI	471.8010	471.8010	472.8160	472.8160	0.215	0.0000	0.0000	45
2014/08/21	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	05/02/2015	460.00	Call	GOVI	118,010.0000	11.8010	128,160.0000	12.8160	8.601	0	0	0
2014/08/21	GOVI	05/02/2015	460.01	Call	GOVI	117,910.0000	11.7910	128,060.0000	12.8060	8.608	0	0	0
2014/08/21	GOVI	07/05/2015	449.99	Call	GOVI	301,360.0000	30.1360	311,540.0000	31.1540	3.378	0	0	0
2014/08/21	GOVI	07/05/2015			GOVI	480.1260	480.1260	481.1440	481.1440	0.212	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
2014/08/21	GOVI	07/05/2015	450.00	Call	GOVI	301,260.0000		30.1260	311,440.0000	31.1440	3.379	0	0	0
2014/08/21	GOVI	07/05/2015	450.01	Call	GOVI	301,160.0000		30.1160	311,340.0000	31.1340	3.380	0	0	0
2014/08/21	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/08/21	ICAA	06/11/2014			Can-Do Interest Rate	144.6962		144.6962	144.6327	144.6327	(0.044)	0.0000	0.0000	635
2014/08/21	IGOV	06/11/2014			Index Future	219.1010		219.1010	218.9380	218.9380	(0.074)	0.0000	0.0000	1,194
2014/08/21	IGOV	05/02/2015			Index Future	222.6420		222.6420	222.4730	222.4730	(0.076)	0.0000	0.0000	0
2014/08/21	IGOV	07/05/2015			Index Future	226.5970		226.5970	226.4180	226.4180	(0.079)	0.0000	0.0000	0
2014/08/21	ILBI	06/11/2014			Index Future	593.3920		593.3920	592.9530	592.9530	(0.074)	0.0000	0.0000	0
2014/08/21	ILBI	05/02/2015			Index Future	602.8510		602.8510	602.4040	602.4040	(0.074)	0.0000	0.0000	157
2014/08/21	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/08/21	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/08/21	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/08/21	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/08/21	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/08/21	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/08/21	JBAF	17/09/2014			Jibar Tradeable Future	6.1200		93.8800	6.0800	93.9200	(0.654)	0.0000	0.0000	33,000
2014/08/21	JBAF	15/10/2014			Jibar Tradeable Future	6.1600		93.8400	6.1200	93.8800	(0.649)	0.0000	0.0000	0
2014/08/21	JBAF	19/11/2014			Jibar Tradeable Future	6.2000		93.8000	6.1600	93.8400	(0.645)	0.0000	0.0000	0
2014/08/21	JBAF	17/12/2014			Jibar Tradeable Future	6.2700		93.7300	6.2000	93.8000	(1.116)	0.0000	0.0000	0
2014/08/21	JBAF	21/01/2015			Jibar Tradeable Future	6.3100		93.6900	6.2700	93.7300	(0.634)	0.0000	0.0000	0
2014/08/21	JBAF	18/02/2015			Jibar Tradeable Future	6.3800		6.3800	6.3100	93.6900	(1.097)	0.0000	0.0000	0
2014/08/21	JBAF	18/03/2015			Jibar Tradeable Future	6.4500		93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,850
2014/08/21	JBAF	17/06/2015			Jibar Tradeable Future	6.5900		93.4100	6.5900	93.4100	0.000	0.0000	0.0000	5,000
2014/08/21	JBAF	16/09/2015			Jibar Tradeable Future	6.7900		93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2014/08/21	JBAF	15/12/2015			Jibar Tradeable Future	6.9600		93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2014/08/21	JBAF	16/03/2016			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2014/08/21	JBAF	15/06/2016			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2014/08/21	R023	06/11/2014			Bond Future	8.0932		99.4771	8.0561	99.6957	(0.458)	0.0000	0.0000	10,582
2014/08/21	R023	06/11/2014	8.59	Put	Bond Future	400.1700		0.4002	352.3500	0.3523	(11.950)	0	0	0
2014/08/21	R023	06/11/2014	8.61	Put	Bond Future	377.9400		0.3779	332.1800	0.3322	(12.108)	0	0	0
2014/08/21	R023	06/11/2014	8.59	Call	Bond Future	3,269.2900		3.2693	3,440.0700	3.4401	5.224	0	0	0
2014/08/21	R023	06/11/2014	8.60	Put	Bond Future	388.9300		0.3889	342.1400	0.3421	(12.030)	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
2014/08/21	R023	06/11/2014	8.60	Call	Bond Future	3,314.7000		3.3147	3,486.5100	3.4865	5.183	0	0	0
2014/08/21	R023	06/11/2014	8.61	Call	Bond Future	3,360.3200		3.3603	3,533.1600	3.5332	5.144	0	0	0
2014/08/21	R023	05/02/2015			Bond Future	8.1643		101.0730	8.1258	101.2936	(0.471)	0.0000	0.0000	0
2014/08/21	R023	05/02/2015	8.74	Put	Bond Future	885.8600		0.8859	824.2100	0.8242	(6.959)	0	0	0
2014/08/21	R023	05/02/2015	8.75	Call	Bond Future	4,154.9800		4.1550	4,314.6500	4.3146	3.843	0	0	0
2014/08/21	R023	05/02/2015	8.76	Call	Bond Future	4,195.5900		4.1956	4,356.0100	4.3560	3.824	0	0	0
2014/08/21	R023	05/02/2015	8.74	Call	Bond Future	4,114.5300		4.1145	4,273.4500	4.2735	3.862	0	0	0
2014/08/21	R023	05/02/2015	8.76	Put	Bond Future	857.2200		0.8572	797.0700	0.7971	(7.017)	0	0	0
2014/08/21	R023	05/02/2015	8.75	Put	Bond Future	871.4400		0.8714	810.5400	0.8105	(6.988)	0	0	0
2014/08/21	R023	07/05/2015	8.14	Call	Bond Future	2,475.5600		2.4756	2,580.7700	2.5808	4.250	0	0	0
2014/08/21	R023	07/05/2015	8.15	Put	Bond Future	2,815.8500		2.8158	2,700.2500	2.7002	(4.105)	0	0	0
2014/08/21	R023	07/05/2015			Bond Future	8.2059		98.9298	8.1663	99.1514	(0.482)	0.0000	0.0000	0
2014/08/21	R023	07/05/2015	8.15	Call	Bond Future	2,503.0600		2.5031	2,609.0100	2.6090	4.233	0	0	0
2014/08/21	R023	07/05/2015	8.16	Call	Bond Future	2,530.7300		2.5307	2,637.4300	2.6374	4.216	0	0	0
2014/08/21	R023	07/05/2015	8.14	Put	Bond Future	2,844.4700		2.8445	2,728.1300	2.7281	(4.090)	0	0	0
2014/08/21	R023	07/05/2015	8.16	Put	Bond Future	2,787.4300		2.7874	2,672.5800	2.6726	(4.120)	0	0	0
2014/08/21	R023	06/08/2015	8.24	Call	Bond Future	3,061.4400		3.0614	3,177.0500	3.1770	3.776	0	0	0
2014/08/21	R023	06/08/2015	9.07	Put	Bond Future	1,356.9400		1.3569	1,292.7600	1.2928	(4.730)	0	0	911
2014/08/21	R023	06/08/2015			Bond Future	8.2284		100.8159	8.1865	101.0447	(0.509)	0.0000	0.0000	0
2014/08/21	R023	06/08/2015	8.26	Put	Bond Future	2,946.0600		2.9461	2,834.2500	2.8343	(3.795)	0	0	0
2014/08/21	R023	06/08/2015	9.07	Call	Bond Future	5,811.2800		5.8113	5,975.8200	5.9758	2.831	0	0	0
2014/08/21	R023	06/08/2015	8.25	Put	Bond Future	2,972.0900		2.9721	2,859.6300	2.8596	(3.784)	0	0	0
2014/08/21	R023	06/08/2015	8.24	Put	Bond Future	2,998.3000		2.9983	2,885.1900	2.8852	(3.772)	0	0	0
2014/08/21	R023	06/08/2015	8.25	Call	Bond Future	3,089.6800		3.0897	3,205.9400	3.2059	3.763	0	0	0
2014/08/21	R023	06/08/2015	8.26	Call	Bond Future	3,118.0500		3.1181	3,234.9600	3.2350	3.749	0	0	0
2014/08/21	R157	06/11/2014	6.19	Put	Bond Future	478.3900		0.4784	455.1900	0.4552	(4.850)	0	0	0
2014/08/21	R157	06/11/2014			Bond Future	6.6895		107.5924	6.6563	107.6205	(0.496)	0.0000	0.0000	0
2014/08/21	R157	06/11/2014	6.21	Put	Bond Future	464.8100		0.4648	441.8700	0.4419	(4.935)	0	0	0
2014/08/21	R157	06/11/2014	6.20	Put	Bond Future	471.5800		0.4716	448.5000	0.4485	(4.894)	0	0	0
2014/08/21	R157	06/11/2014	6.21	Call	Bond Future	58.2400		0.0582	63.3500	0.0634	8.774	0	0	0
2014/08/21	R157	06/11/2014	6.19	Call	Bond Future	54.8100		0.0548	59.6600	0.0597	8.849	0	0	0
2014/08/21	R157	06/11/2014	6.20	Call	Bond Future	56.5100		0.0565	61.4800	0.0615	8.795	0	0	0
2014/08/21	R157	05/02/2015	8.74	Call	Bond Future	1,160.4700		1.1605	1,185.1400	1.1851	2.126	0	0	0
2014/08/21	R157	05/02/2015	8.75	Put	Bond Future	24.4200		0.0244	22.3000	0.0223	(8.681)	0	0	0
2014/08/21	R157	05/02/2015			Bond Future	6.8040		109.3190	6.7587	109.3459	(0.665)	0.0000	0.0000	0
2014/08/21	R157	05/02/2015	8.74	Put	Bond Future	24.8400		0.0248	22.6900	0.0227	(8.655)	0	0	0
2014/08/21	R157	05/02/2015	8.76	Put	Bond Future	24.0100		0.0240	21.9200	0.0219	(8.705)	0	0	0
2014/08/21	R157	05/02/2015	8.75	Call	Bond Future	1,165.8600		1.1659	1,190.5600	1.1906	2.119	0	0	0
2014/08/21	R157	05/02/2015	8.76	Call	Bond Future	1,171.2500		1.1713	1,195.9800	1.1960	2.111	0	0	0
2014/08/21	R186	06/11/2014	8.14	Call	Bond Future	1,380.1100		1.3801	1,477.8600	1.4779	7.083	0	0	0
2014/08/21	R186	06/11/2014	8.53	Call	Bond Future	3,100.7100		3.1007	3,267.7600	3.2678	5.387	0	0	0
2014/08/21	R186	06/11/2014	8.15	Put	Bond Future	2,656.6600		2.6567	2,489.1500	2.4891	(6.305)	0	0	0
2014/08/21	R186	06/11/2014			Bond Future	8.2968		120.7165	8.2651	120.9836	(0.382)	0.0000	0.0000	52,482
2014/08/21	R186	06/11/2014	7.80	Put	Bond Future	4,805.2600		4.8053	4,584.2100	4.5842	(4.600)	0	0	0
2014/08/21	R186	06/11/2014	8.30	Call	Bond Future	1,990.5400		1.9905	2,116.9700	2.1170	6.352	0	0	100
2014/08/21	R186	06/11/2014	8.50	Call	Bond Future	2,941.5100		2.9415	3,103.4800	3.1035	5.506	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
2014/08/21	R186	06/11/2014	9.17	Call	Bond Future	7,212.3800		7.2124	7,455.1600	7.4552	3.366	0	0	0
2014/08/21	R186	06/11/2014	8.53	Put	Bond Future	1,163.8000		1.1638	1,063.8200	1.0638	(8.591)	0	0	100
2014/08/21	R186	06/11/2014	8.15	Call	Bond Future	1,414.2100		1.4142	1,513.7300	1.5137	7.037	0	0	0
2014/08/21	R186	06/11/2014	8.45	Put	Bond Future	1,407.7800		1.4078	1,294.0700	1.2941	(8.077)	0	0	5,000
2014/08/21	R186	06/11/2014	8.00	Call	Bond Future	958.1300		0.9581	1,032.4500	1.0325	7.757	0	0	1,500
2014/08/21	R186	06/11/2014	8.16	Call	Bond Future	1,448.8600		1.4489	1,550.1300	1.5501	6.990	0	0	0
2014/08/21	R186	06/11/2014	8.60	Put	Bond Future	978.0800		0.9781	889.5300	0.8895	(9.053)	0	0	100
2014/08/21	R186	06/11/2014	8.50	Put	Bond Future	1,251.2500		1.2513	1,146.1900	1.1462	(8.396)	0	0	7,000
2014/08/21	R186	06/11/2014	7.80	Call	Bond Future	525.7000		0.5257	571.6800	0.5717	8.746	0	0	100
2014/08/21	R186	06/11/2014	8.30	Put	Bond Future	1,963.5700		1.9636	1,822.9700	1.8230	(7.160)	0	0	0
2014/08/21	R186	06/11/2014	9.17	Put	Bond Future	184.5800		0.1846	160.3300	0.1603	(13.138)	0	0	2,010
2014/08/21	R186	06/11/2014	8.14	Put	Bond Future	2,707.8700		2.7079	2,538.5900	2.5386	(6.251)	0	0	0
2014/08/21	R186	06/11/2014	8.60	Call	Bond Future	3,487.6600		3.4877	3,666.1400	3.6661	5.117	0	0	0
2014/08/21	R186	06/11/2014	8.00	Put	Bond Future	3,489.1700		3.4892	3,296.4600	3.2965	(5.523)	0	0	0
2014/08/21	R186	06/11/2014	8.16	Put	Bond Future	2,606.0900		2.6061	2,440.3300	2.4403	(6.360)	0	0	0
2014/08/21	R186	06/11/2014	8.45	Call	Bond Future	2,685.3200		2.6853	2,838.6400	2.8386	5.710	0	0	0
2014/08/21	R186	05/02/2015	9.00	Call	Bond Future	6,258.8800		6.2589	6,457.7200	6.4577	3.177	0	0	0
2014/08/21	R186	05/02/2015			Bond Future	8.3600		117.3568	8.3273	117.6263	(0.391)	0.0000	0.0000	540
2014/08/21	R186	05/02/2015	8.75	Call	Bond Future	4,867.8100		4.8678	5,042.6000	5.0426	3.591	0	0	0
2014/08/21	R186	05/02/2015	8.76	Call	Bond Future	4,920.7800		4.9208	5,096.6100	5.0966	3.573	0	0	0
2014/08/21	R186	05/02/2015	8.74	Call	Bond Future	4,815.3700		4.8154	4,989.1200	4.9891	3.608	0	0	0
2014/08/21	R186	05/02/2015	8.76	Put	Bond Future	1,690.1500		1.6901	1,596.5000	1.5965	(5.541)	0	0	0
2014/08/21	R186	05/02/2015	8.75	Put	Bond Future	1,716.4200		1.7164	1,621.7300	1.6217	(5.517)	0	0	0
2014/08/21	R186	05/02/2015	9.00	Put	Bond Future	1,149.6600		1.1497	1,079.0200	1.0790	(6.144)	0	0	9,600
2014/08/21	R186	05/02/2015	8.74	Put	Bond Future	1,743.2900		1.7433	1,647.5600	1.6476	(5.491)	0	0	0
2014/08/21	R186	07/05/2015			Bond Future	8.4036		119.4314	8.3701	119.7021	(0.398)	0.0000	0.0000	0
2014/08/21	R186	07/05/2015	8.25	Call	Bond Future	3,226.1800		3.2262	3,345.9900	3.3460	3.714	0	0	0
2014/08/21	R186	07/05/2015	8.24	Put	Bond Future	4,522.0400		4.5220	4,370.1700	4.3702	(3.358)	0	0	0
2014/08/21	R186	07/05/2015	8.26	Put	Bond Future	4,432.0900		4.4321	4,282.0500	4.2820	(3.385)	0	0	0
2014/08/21	R186	07/05/2015	8.25	Put	Bond Future	4,476.9100		4.4769	4,325.9500	4.3260	(3.372)	0	0	0
2014/08/21	R186	07/05/2015	8.26	Call	Bond Future	3,263.3700		3.2634	3,384.1000	3.3841	3.700	0	0	0
2014/08/21	R186	07/05/2015	8.24	Call	Bond Future	3,189.2200		3.1892	3,308.1200	3.3081	3.728	0	0	0
2014/08/21	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R197	06/11/2014			Bond Future	288.4829		288.4829	287.8132	287.8132	(0.232)	0.0000	0.0000	908
2014/08/21	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R197	06/11/2014	285.00	Call	Bond Future	3,482.8900		3.4829	2,813.1700	2.8132	(19.229)	0	0	0
2014/08/21	R197	06/11/2014	285.01	Call	Bond Future	3,472.8900		3.4729	2,803.1700	2.8032	(19.284)	0	0	0
2014/08/21	R197	06/11/2014	284.99	Call	Bond Future	3,492.8900		3.4929	2,823.1700	2.8232	(19.174)	0	0	0
2014/08/21	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R197	05/02/2015	288.99	Put	Bond Future	1,845.9100		1.8459	2,530.8600	2.5309	37.106	0	0	0
2014/08/21	R197	05/02/2015			Bond Future	287.1441		287.1441	286.4591	286.4591	(0.239)	0.0000	0.0000	0
2014/08/21	R197	05/02/2015	289.01	Put	Bond Future	1,865.9100		1.8659	2,550.8600	2.5509	36.709	0	0	0
2014/08/21	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R197	05/02/2015	289.00	Put	Bond Future	1,855.9100		1.8559	2,540.8600	2.5409	36.906	0	0	0
2014/08/21	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R197	05/02/2015	289.01	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
2014/08/21	R202	06/11/2014	226.99	Call	Bond Future	4,654.0900	4.6541	4,641.0500	4.6411	(0.280)	0	0	0
2014/08/21	R202	06/11/2014			Bond Future	231.6441	231.6441	231.6310	231.6310	(0.006)	0.0000	0.0000	47,022
2014/08/21	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R202	06/11/2014	227.00	Call	Bond Future	4,644.0900	4.6441	4,631.0500	4.6311	(0.281)	0	0	0
2014/08/21	R202	06/11/2014	227.01	Call	Bond Future	4,634.0900	4.6341	4,621.0500	4.6211	(0.281)	0	0	0
2014/08/21	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R202	05/02/2015			Bond Future	232.2006	232.2006	232.1839	232.1839	(0.007)	0.0000	0.0000	0
2014/08/21	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R202	05/02/2015	232.99	Put	Bond Future	789.4200	0.7894	806.1400	0.8061	2.118	0	0	0
2014/08/21	R202	05/02/2015	233.01	Put	Bond Future	809.4200	0.8094	826.1400	0.8261	2.066	0	0	0
2014/08/21	R202	05/02/2015	233.00	Put	Bond Future	799.4200	0.7994	816.1400	0.8161	2.092	0	0	0
2014/08/21	R203	06/11/2014	6.86	Call	Bond Future	259.8600	0.2599	285.7900	0.2858	9.978	0	0	0
2014/08/21	R203	06/11/2014			Bond Future	7.0869	104.2311	7.0534	104.3176	(0.472)	0.0000	0.0000	12,128
2014/08/21	R203	06/11/2014	6.84	Call	Bond Future	243.3900	0.2434	268.0800	0.2681	10.144	0	0	45
2014/08/21	R203	06/11/2014	6.98	Call	Bond Future	375.7700	0.3758	409.6800	0.4097	9.024	0	0	14
2014/08/21	R203	06/11/2014	6.85	Call	Bond Future	251.5300	0.2515	276.8400	0.2768	10.062	0	0	0
2014/08/21	R203	06/11/2014	6.98	Put	Bond Future	652.3400	0.6523	599.7400	0.5997	(8.063)	0	0	0
2014/08/21	R203	06/11/2014	6.84	Put	Bond Future	883.5400	0.8835	821.7200	0.8217	(6.997)	0	0	0
2014/08/21	R203	06/11/2014	6.86	Put	Bond Future	847.9700	0.8480	787.3900	0.7874	(7.144)	0	0	0
2014/08/21	R203	06/11/2014	6.85	Put	Bond Future	865.6600	0.8657	804.4600	0.8045	(7.070)	0	0	0
2014/08/21	R203	05/02/2015	7.69	Call	Bond Future	1,533.2000	1.5332	1,596.8300	1.5968	4.150	0	0	55
2014/08/21	R203	05/02/2015			Bond Future	7.1580	105.9036	7.1215	105.9899	(0.509)	0.0000	0.0000	0
2014/08/21	R203	05/02/2015	8.34	Put	Bond Future	65.6500	0.0657	58.6900	0.0587	(10.602)	0	0	0
2014/08/21	R203	05/02/2015	8.35	Call	Bond Future	2,835.9400	2.8359	2,915.4500	2.9155	2.804	0	0	0
2014/08/21	R203	05/02/2015	8.36	Call	Bond Future	2,857.0800	2.8571	2,936.7400	2.9367	2.788	0	0	0
2014/08/21	R203	05/02/2015	8.34	Call	Bond Future	2,814.8300	2.8148	2,894.1800	2.8942	2.819	0	0	0
2014/08/21	R203	05/02/2015	8.36	Put	Bond Future	62.1900	0.0622	55.5400	0.0555	(10.693)	0	0	0
2014/08/21	R203	05/02/2015	7.69	Put	Bond Future	284.1900	0.2842	261.5100	0.2615	(7.981)	0	0	0
2014/08/21	R203	05/02/2015	8.35	Put	Bond Future	63.9000	0.0639	57.1000	0.0571	(10.642)	0	0	0
2014/08/21	R203	07/05/2015			Bond Future	7.1569	103.6041	7.1176	103.6888	(0.549)	0.0000	0.0000	0
2014/08/21	R203	07/05/2015	7.24	Put	Bond Future	791.4000	0.7914	751.1100	0.7511	(5.091)	0	0	0
2014/08/21	R203	07/05/2015	7.26	Put	Bond Future	772.3300	0.7723	732.6900	0.7327	(5.133)	0	0	0
2014/08/21	R203	07/05/2015	7.25	Put	Bond Future	781.6500	0.7817	741.6900	0.7417	(5.112)	0	0	0
2014/08/21	R203	07/05/2015	7.25	Call	Bond Future	982.0500	0.9820	1,026.8100	1.0268	4.558	0	0	0
2014/08/21	R203	07/05/2015	7.26	Call	Bond Future	994.2200	0.9942	1,039.3000	1.0393	4.534	0	0	0
2014/08/21	R203	07/05/2015	7.24	Call	Bond Future	970.3000	0.9703	1,014.7300	1.0147	4.579	0	0	0
2014/08/21	R204	06/11/2014	7.99	Put	Bond Future	132.3800	0.1324	117.0900	0.1171	(11.550)	0	0	1,270
2014/08/21	R204	06/11/2014			Bond Future	7.4082	105.1774	7.3807	105.2746	(0.371)	0.0000	0.0000	13,177
2014/08/21	R204	06/11/2014	6.99	Put	Bond Future	1,698.1800	1.6982	1,618.4100	1.6184	(4.697)	0	0	0
2014/08/21	R204	06/11/2014	7.01	Put	Bond Future	1,641.7900	1.6418	1,563.0800	1.5631	(4.794)	0	0	0
2014/08/21	R204	06/11/2014	6.99	Call	Bond Future	207.4800	0.2075	224.9300	0.2249	8.410	0	0	0
2014/08/21	R204	06/11/2014	7.00	Put	Bond Future	1,669.8800	1.6699	1,590.6300	1.5906	(4.746)	0	0	0
2014/08/21	R204	06/11/2014	7.99	Call	Bond Future	2,163.0700	2.1631	2,245.0000	2.2450	3.788	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
2014/08/21	R204	06/11/2014	7.00	Call	Bond Future	215.1300	0.2151	233.1000	0.2331	8.353	0	0	0
2014/08/21	R204	06/11/2014	7.01	Call	Bond Future	222.9900	0.2230	241.5000	0.2415	8.301	0	0	0
2014/08/21	R204	05/02/2015			Bond Future	7.4778	102.8294	7.4486	102.9267	(0.389)	0.0000	0.0000	0
2014/08/21	R204	05/02/2015	8.25	Call	Bond Future	2,820.3100	2.8203	2,898.2600	2.8983	2.764	0	0	0
2014/08/21	R204	05/02/2015	8.26	Call	Bond Future	2,846.9900	2.8470	2,925.2400	2.9252	2.749	0	0	0
2014/08/21	R204	05/02/2015	8.24	Call	Bond Future	2,793.7200	2.7937	2,871.3600	2.8714	2.779	0	0	0
2014/08/21	R204	05/02/2015	8.26	Put	Bond Future	277.5400	0.2775	258.5800	0.2586	(6.831)	0	0	0
2014/08/21	R204	05/02/2015	8.25	Put	Bond Future	283.2000	0.2832	263.9400	0.2639	(6.801)	0	0	0
2014/08/21	R204	05/02/2015	8.24	Put	Bond Future	288.9600	0.2890	269.3900	0.2694	(6.773)	0	0	0
2014/08/21	R204	07/05/2015	7.51	Put	Bond Future	1,353.6600	1.3537	1,304.4300	1.3044	(3.637)	0	0	0
2014/08/21	R204	07/05/2015			Bond Future	7.5055	104.6468	7.4751	104.7426	(0.406)	0.0000	0.0000	0
2014/08/21	R204	07/05/2015	7.50	Put	Bond Future	1,368.8700	1.3689	1,319.3000	1.3193	(3.621)	0	0	0
2014/08/21	R204	07/05/2015	7.49	Call	Bond Future	1,335.3400	1.3353	1,381.2500	1.3813	3.438	0	0	0
2014/08/21	R204	07/05/2015	7.50	Call	Bond Future	1,351.4300	1.3514	1,397.7000	1.3977	3.424	0	0	0
2014/08/21	R204	07/05/2015	7.51	Call	Bond Future	1,367.6400	1.3676	1,414.2500	1.4143	3.408	0	0	0
2014/08/21	R204	07/05/2015	7.49	Put	Bond Future	1,384.2200	1.3842	1,334.2900	1.3343	(3.607)	0	0	0
2014/08/21	R204	06/08/2015	7.74	Call	Bond Future	1,884.3500	1.8844	1,941.6100	1.9416	3.039	0	0	0
2014/08/21	R204	06/08/2015	7.75	Put	Bond Future	1,149.4300	1.1494	1,106.2200	1.1062	(3.759)	0	0	0
2014/08/21	R204	06/08/2015			Bond Future	7.4937	102.6005	7.4596	102.7013	(0.456)	0.0000	0.0000	0
2014/08/21	R204	06/08/2015	8.41	Call	Bond Future	3,219.1200	3.2191	3,294.4900	3.2945	2.341	0	0	0
2014/08/21	R204	06/08/2015	7.74	Put	Bond Future	1,161.1900	1.1612	1,117.6700	1.1177	(3.748)	0	0	0
2014/08/21	R204	06/08/2015	7.76	Put	Bond Future	1,137.7600	1.1378	1,094.8500	1.0948	(3.771)	0	0	0
2014/08/21	R204	06/08/2015	8.41	Put	Bond Future	560.4200	0.5604	535.0100	0.5350	(4.534)	0	0	699
2014/08/21	R204	06/08/2015	7.75	Call	Bond Future	1,901.8200	1.9018	1,959.3900	1.9594	3.027	0	0	0
2014/08/21	R204	06/08/2015	7.76	Call	Bond Future	1,919.3700	1.9194	1,977.2400	1.9772	3.015	0	0	0
2014/08/21	R207	06/11/2014	7.36	Put	Bond Future	1,680.9700	1.6810	1,581.2000	1.5812	(5.935)	0	0	0
2014/08/21	R207	06/11/2014			Bond Future	7.6652	100.5819	7.6328	100.7170	(0.423)	0.0000	0.0000	36,237
2014/08/21	R207	06/11/2014	7.35	Put	Bond Future	1,711.2200	1.7112	1,610.6200	1.6106	(5.879)	0	0	0
2014/08/21	R207	06/11/2014	7.36	Call	Bond Future	399.9600	0.4000	435.2800	0.4353	8.831	0	0	0
2014/08/21	R207	06/11/2014	7.34	Call	Bond Future	376.0700	0.3761	409.7400	0.4097	8.953	0	0	0
2014/08/21	R207	06/11/2014	7.35	Call	Bond Future	387.8900	0.3879	422.3800	0.4224	8.892	0	0	0
2014/08/21	R207	06/11/2014	7.34	Put	Bond Future	1,741.7400	1.7417	1,640.3200	1.6403	(5.823)	0	0	0
2014/08/21	R207	05/02/2015	8.49	Put	Bond Future	403.7100	0.4037	374.7000	0.3747	(7.186)	0	0	0
2014/08/21	R207	05/02/2015			Bond Future	7.7354	98.5542	7.7014	98.6900	(0.440)	0.0000	0.0000	0
2014/08/21	R207	05/02/2015	8.51	Put	Bond Future	389.0700	0.3891	360.8800	0.3609	(7.245)	0	0	0
2014/08/21	R207	05/02/2015	8.50	Call	Bond Future	3,387.7100	3.3877	3,494.8500	3.4949	3.163	0	0	0
2014/08/21	R207	05/02/2015	8.51	Call	Bond Future	3,418.8300	3.4188	3,526.3800	3.5264	3.146	0	0	0
2014/08/21	R207	05/02/2015	8.49	Call	Bond Future	3,356.6900	3.3567	3,463.4200	3.4634	3.180	0	0	0
2014/08/21	R207	05/02/2015	8.50	Put	Bond Future	396.3300	0.3963	367.7300	0.3677	(7.216)	0	0	0
2014/08/21	R207	07/05/2015			Bond Future	7.7763	100.2964	7.7409	100.4316	(0.455)	0.0000	0.0000	0
2014/08/21	R207	07/05/2015	8.25	Call	Bond Future	2,801.7800	2.8018	2,889.2800	2.8893	3.123	0	0	0
2014/08/21	R207	07/05/2015	7.73	Call	Bond Future	1,648.5300	1.6485	1,712.5900	1.7126	3.886	0	0	66
2014/08/21	R207	07/05/2015	8.24	Put	Bond Future	1,027.9700	1.0280	979.8800	0.9799	(4.678)	0	0	0
2014/08/21	R207	07/05/2015	8.26	Put	Bond Future	1,003.6000	1.0036	956.3400	0.9563	(4.709)	0	0	0
2014/08/21	R207	07/05/2015	7.73	Put	Bond Future	1,825.3400	1.8253	1,754.2300	1.7542	(3.896)	0	0	0
2014/08/21	R207	07/05/2015	8.25	Put	Bond Future	1,015.7200	1.0157	968.0500	0.9681	(4.693)	0	0	0
2014/08/21	R207	07/05/2015	8.26	Call	Bond Future	2,826.9400	2.8269	2,914.8500	2.9149	3.110	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
2014/08/21	R207	07/05/2015	8.24	Call	Bond Future	2,776.7400	2.7767	2,863.8200	2.8638	3.136	0	0	0
2014/08/21	R208	06/11/2014	7.46	Call	Bond Future	360.2100	0.3602	392.6900	0.3927	9.017	0	0	0
2014/08/21	R208	06/11/2014			Bond Future	7.8597	95.2790	7.8275	95.4329	(0.409)	0.0000	0.0000	16,257
2014/08/21	R208	06/11/2014	7.44	Call	Bond Future	337.5400	0.3375	368.3700	0.3684	9.134	0	0	0
2014/08/21	R208	06/11/2014	7.45	Call	Bond Future	348.7400	0.3487	380.3900	0.3804	9.076	0	0	0
2014/08/21	R208	06/11/2014	7.44	Put	Bond Future	2,369.6300	2.3696	2,246.5200	2.2465	(5.195)	0	0	0
2014/08/21	R208	06/11/2014	8.50	Put	Bond Future	184.1000	0.1841	161.2500	0.1613	(12.412)	0	0	1,520
2014/08/21	R208	06/11/2014	7.46	Put	Bond Future	2,294.2600	2.2943	2,172.8000	2.1728	(5.294)	0	0	0
2014/08/21	R208	06/11/2014	7.45	Put	Bond Future	2,331.8000	2.3318	2,209.5100	2.2095	(5.244)	0	0	0
2014/08/21	R208	06/11/2014	8.50	Call	Bond Future	3,184.4500	3.1844	3,315.5400	3.3155	4.117	0	0	0
2014/08/21	R208	05/02/2015	8.51	Call	Bond Future	3,287.5700	3.2876	3,400.1000	3.4001	3.423	0	0	0
2014/08/21	R208	05/02/2015			Bond Future	7.9300	96.8080	7.8964	96.9630	(0.423)	0.0000	0.0000	0
2014/08/21	R208	05/02/2015	8.49	Call	Bond Future	3,221.3200	3.2213	3,332.7500	3.3327	3.459	0	0	0
2014/08/21	R208	05/02/2015	8.51	Put	Bond Future	654.1100	0.6541	611.6500	0.6116	(6.491)	0	0	0
2014/08/21	R208	05/02/2015	8.50	Put	Bond Future	665.5500	0.6656	622.5400	0.6225	(6.462)	0	0	0
2014/08/21	R208	05/02/2015	8.49	Put	Bond Future	677.1500	0.6772	633.5900	0.6336	(6.433)	0	0	0
2014/08/21	R208	05/02/2015	8.50	Call	Bond Future	3,254.3800	3.2544	3,366.3600	3.3664	3.441	0	0	0
2014/08/21	R208	07/05/2015	8.01	Call	Bond Future	2,124.7700	2.1248	2,202.9800	2.2030	3.681	0	0	0
2014/08/21	R208	07/05/2015			Bond Future	7.9708	95.1160	7.9361	95.2709	(0.435)	0.0000	0.0000	0
2014/08/21	R208	07/05/2015	7.99	Call	Bond Future	2,077.9900	2.0780	2,155.1300	2.1551	3.712	0	0	0
2014/08/21	R208	07/05/2015	8.00	Call	Bond Future	2,101.1500	2.1012	2,178.8300	2.1788	3.697	0	0	0
2014/08/21	R208	07/05/2015	7.99	Put	Bond Future	1,992.0700	1.9921	1,914.3600	1.9144	(3.901)	0	0	0
2014/08/21	R208	07/05/2015	8.01	Put	Bond Future	1,949.6800	1.9497	1,873.0400	1.8730	(3.931)	0	0	0
2014/08/21	R208	07/05/2015	8.00	Put	Bond Future	1,970.6300	1.9706	1,893.4600	1.8935	(3.916)	0	0	0
2014/08/21	R208	06/08/2015			Bond Future	7.9876	96.9303	7.9504	97.0910	(0.465)	0.0000	0.0000	0
2014/08/21	R208	06/08/2015	8.00	Call	Bond Future	2,320.0400	2.3200	2,400.4700	2.4005	3.467	0	0	0
2014/08/21	R208	06/08/2015	8.01	Call	Bond Future	2,342.4400	2.3424	2,423.3500	2.4234	3.454	0	0	0
2014/08/21	R208	06/08/2015	8.85	Call	Bond Future	4,601.1100	4.6011	4,718.1700	4.7182	2.544	0	0	0
2014/08/21	R208	06/08/2015	7.99	Call	Bond Future	2,297.7400	2.2977	2,377.6900	2.3777	3.480	0	0	0
2014/08/21	R208	06/08/2015	8.01	Put	Bond Future	2,245.9500	2.2459	2,166.2300	2.1662	(3.550)	0	0	0
2014/08/21	R208	06/08/2015	8.00	Put	Bond Future	2,266.6600	2.2667	2,186.4600	2.1865	(3.538)	0	0	0
2014/08/21	R208	06/08/2015	8.85	Put	Bond Future	966.6100	0.9666	923.0400	0.9230	(4.508)	0	0	198
2014/08/21	R208	06/08/2015	7.99	Put	Bond Future	2,287.5100	2.2875	2,206.8300	2.2068	(3.527)	0	0	0
2014/08/21	R209	06/11/2014	8.95	Call	Bond Future	2,121.5400	2.1215	2,332.8100	2.3328	9.958	0	0	2,050
2014/08/21	R209	06/11/2014	9.50	Call	Bond Future	4,852.1600	4.8522	5,177.8400	5.1778	6.712	0	0	0
2014/08/21	R209	06/11/2014			Bond Future	8.8965	75.5860	8.8446	75.9831	(0.584)	0.0000	0.0000	25,626
2014/08/21	R209	06/11/2014	8.99	Put	Bond Future	1,578.1400	1.5781	1,402.2500	1.4022	(11.145)	0	0	0
2014/08/21	R209	06/11/2014	10.00	Call	Bond Future	7,831.2500	7.8313	8,207.3700	8.2074	4.803	0	0	0
2014/08/21	R209	06/11/2014	9.05	Put	Bond Future	1,387.9500	1.3879	1,226.6800	1.2267	(11.619)	0	0	0
2014/08/21	R209	06/11/2014	9.58	Put	Bond Future	373.8100	0.3738	313.8100	0.3138	(16.051)	0	0	907
2014/08/21	R209	06/11/2014	8.95	Put	Bond Future	1,715.7300	1.7157	1,529.9000	1.5299	(10.831)	0	0	0
2014/08/21	R209	06/11/2014	9.01	Put	Bond Future	1,512.5300	1.5125	1,341.5700	1.3416	(11.303)	0	0	0
2014/08/21	R209	06/11/2014	9.50	Put	Bond Future	464.9700	0.4650	393.5500	0.3935	(15.360)	0	0	5,500
2014/08/21	R209	06/11/2014	10.05	Call	Bond Future	8,134.3400	8.1343	8,513.3400	8.5133	4.659	0	0	0
2014/08/21	R209	06/11/2014	8.50	Call	Bond Future	753.1800	0.7532	855.1100	0.8551	13.533	0	0	5,500
2014/08/21	R209	06/11/2014	8.75	Put	Bond Future	2,533.7100	2.5337	2,297.4300	2.2974	(9.325)	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
2014/08/21	R209	06/11/2014	9.00	Put	Bond Future	1,545.0100	1.5450	1,371.5900	1.3716	(11.225)	0	0	0
2014/08/21	R209	06/11/2014	9.95	Call	Bond Future	7,527.1800	7.5272	7,900.2300	7.9002	4.956	0	0	0
2014/08/21	R209	06/11/2014	8.99	Call	Bond Future	2,285.1500	2.2851	2,506.3600	2.5064	9.680	0	0	0
2014/08/21	R209	06/11/2014	9.25	Call	Bond Future	3,497.9100	3.4979	3,778.6600	3.7787	8.026	0	0	0
2014/08/21	R209	06/11/2014	10.05	Put	Bond Future	89.6100	0.0896	71.5100	0.0715	(20.199)	0	0	2,050
2014/08/21	R209	06/11/2014	10.00	Put	Bond Future	106.4800	0.1065	85.5000	0.0855	(19.703)	0	0	1,640
2014/08/21	R209	06/11/2014	9.05	Call	Bond Future	2,543.2400	2.5432	2,779.0700	2.7791	9.273	0	0	2,050
2014/08/21	R209	06/11/2014	9.58	Call	Bond Future	5,312.3600	5.3124	5,649.4600	5.6495	6.346	0	0	0
2014/08/21	R209	06/11/2014	8.75	Call	Bond Future	1,404.8500	1.4049	1,565.6700	1.5657	11.447	0	0	2,200
2014/08/21	R209	06/11/2014	9.00	Call	Bond Future	2,327.0200	2.3270	2,550.7000	2.5507	9.612	0	0	1,640
2014/08/21	R209	06/11/2014	9.25	Put	Bond Future	878.3100	0.8783	761.9600	0.7620	(13.247)	0	0	2,200
2014/08/21	R209	06/11/2014	8.50	Put	Bond Future	3,869.6600	3.8697	3,574.4900	3.5745	(7.628)	0	0	0
2014/08/21	R209	06/11/2014	9.01	Call	Bond Future	2,369.4300	2.3694	2,595.5700	2.5956	9.544	0	0	0
2014/08/21	R209	06/11/2014	9.95	Put	Bond Future	124.8100	0.1248	100.7600	0.1008	(19.269)	0	0	2,050
2014/08/21	R209	05/02/2015	9.00	Put	Bond Future	2,807.2000	2.8072	2,616.4500	2.6164	(6.795)	0	0	0
2014/08/21	R209	05/02/2015			Bond Future	8.9560	76.7990	8.9027	77.2013	(0.594)	0.0000	0.0000	0
2014/08/21	R209	05/02/2015	9.25	Call	Bond Future	4,173.5800	4.1736	4,424.0000	4.4240	6.000	0	0	0
2014/08/21	R209	05/02/2015	9.26	Call	Bond Future	4,217.7100	4.2177	4,469.6000	4.4696	5.972	0	0	0
2014/08/21	R209	05/02/2015	9.25	Put	Bond Future	2,009.2200	2.0092	1,857.3200	1.8573	(7.560)	0	0	0
2014/08/21	R209	05/02/2015	9.24	Call	Bond Future	4,129.4600	4.1295	4,378.3900	4.3784	6.028	0	0	0
2014/08/21	R209	05/02/2015	9.00	Call	Bond Future	3,137.6800	3.1377	3,349.2500	3.3493	6.743	0	0	0
2014/08/21	R209	05/02/2015	9.24	Put	Bond Future	2,037.1000	2.0371	1,883.7100	1.8837	(7.530)	0	0	0
2014/08/21	R209	05/02/2015	9.26	Put	Bond Future	1,981.4600	1.9815	1,831.0300	1.8310	(7.592)	0	0	0
2014/08/21	R209	07/05/2015			Bond Future	9.0004	75.0059	8.9461	75.4130	(0.604)	0.0000	0.0000	0
2014/08/21	R209	07/05/2015	8.99	Put	Bond Future	3,825.2400	3.8252	3,626.7800	3.6268	(5.188)	0	0	0
2014/08/21	R209	07/05/2015	9.01	Put	Bond Future	3,750.1100	3.7501	3,554.2100	3.5542	(5.224)	0	0	0
2014/08/21	R209	07/05/2015	9.00	Put	Bond Future	3,787.4000	3.7874	3,590.2300	3.5902	(5.206)	0	0	0
2014/08/21	R209	07/05/2015	8.99	Call	Bond Future	3,747.3600	3.7474	3,956.0300	3.9560	5.568	0	0	0
2014/08/21	R209	07/05/2015	9.00	Call	Bond Future	3,784.1900	3.7842	3,994.1500	3.9942	5.548	0	0	0
2014/08/21	R209	07/05/2015	9.01	Call	Bond Future	3,821.4600	3.8215	4,032.6900	4.0327	5.527	0	0	0
2014/08/21	R209	06/08/2015	8.99	Put	Bond Future	4,554.8500	4.5549	4,350.2000	4.3502	(4.493)	0	0	0
2014/08/21	R209	06/08/2015			Bond Future	9.0337	76.4372	8.9776	76.8544	(0.621)	0.0000	0.0000	0
2014/08/21	R209	06/08/2015	9.01	Put	Bond Future	4,478.6800	4.4787	4,276.2900	4.2763	(4.519)	0	0	0
2014/08/21	R209	06/08/2015	9.90	Call	Bond Future	8,029.7400	8.0297	8,332.6700	8.3327	3.773	0	0	0
2014/08/21	R209	06/08/2015	9.00	Call	Bond Future	4,266.2700	4.2663	4,479.9200	4.4799	5.008	0	0	0
2014/08/21	R209	06/08/2015	9.01	Call	Bond Future	4,302.8400	4.3028	4,517.6200	4.5176	4.992	0	0	0
2014/08/21	R209	06/08/2015	8.99	Call	Bond Future	4,230.1400	4.2301	4,442.6600	4.4427	5.024	0	0	0
2014/08/21	R209	06/08/2015	9.00	Put	Bond Future	4,516.4900	4.5165	4,312.9700	4.3130	(4.506)	0	0	0
2014/08/21	R209	06/08/2015	9.90	Put	Bond Future	2,017.8900	2.0179	1,903.6500	1.9037	(5.661)	0	0	2,914
2014/08/21	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R210	06/11/2014			Bond Future	172.4408	172.4408	172.4306	172.4306	(0.006)	0.0000	0.0000	602
2014/08/21	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R210	06/11/2014	169.00	Call	Bond Future	3,440.8000	3.4408	3,430.6000	3.4306	(0.296)	0	0	0
2014/08/21	R210	06/11/2014	169.01	Call	Bond Future	3,430.8000	3.4308	3,420.6000	3.4206	(0.297)	0	0	0
2014/08/21	R210	06/11/2014	168.99	Call	Bond Future	3,450.8000	3.4508	3,440.6000	3.4406	(0.296)	0	0	0
2014/08/21	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/08/21	R210	05/02/2015			Bond Future	175.2285	175.2285	175.2154	175.2154	(0.007)	0.0000	0.0000	0
2014/08/21	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R210	05/02/2015	175.01	Call	Bond Future	218.5100	0.2185	205.4500	0.2055	(5.977)	0	0	0
2014/08/21	R210	05/02/2015	174.99	Call	Bond Future	238.5100	0.2385	225.4500	0.2255	(5.476)	0	0	0
2014/08/21	R210	05/02/2015	175.00	Call	Bond Future	228.5100	0.2285	215.4500	0.2155	(5.715)	0	0	0
2014/08/21	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R211	06/11/2014	130.00	Call	Bond Future	2,193.0500	2.1931	2,182.1900	2.1822	(0.495)	0	0	0
2014/08/21	R211	06/11/2014	130.01	Call	Bond Future	2,183.0500	2.1831	2,172.1900	2.1722	(0.497)	0	0	0
2014/08/21	R211	06/11/2014			Bond Future	132.1931	132.1931	132.1822	132.1822	(0.008)	0.0000	0.0000	1,070
2014/08/21	R211	06/11/2014	129.99	Call	Bond Future	2,203.0500	2.2031	2,192.1900	2.1922	(0.493)	0	0	0
2014/08/21	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R211	05/02/2015			Bond Future	132.7281	132.7281	132.7150	132.7150	(0.010)	0.0000	0.0000	0
2014/08/21	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R211	05/02/2015	132.99	Put	Bond Future	261.9400	0.2619	274.9800	0.2750	4.978	0	0	0
2014/08/21	R211	05/02/2015	133.01	Put	Bond Future	281.9400	0.2819	294.9800	0.2950	4.625	0	0	0
2014/08/21	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R211	05/02/2015	133.00	Put	Bond Future	271.9400	0.2719	284.9800	0.2850	4.795	0	0	0
2014/08/21	R212	06/11/2014			Bond Future	137.1459	137.1459	137.0449	137.0449	(0.074)	0.0000	0.0000	18,159
2014/08/21	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R212	06/11/2014	135.00	Call	Bond Future	2,145.8700	2.1459	2,044.8600	2.0449	(4.707)	0	0	0
2014/08/21	R212	06/11/2014	135.01	Call	Bond Future	2,135.8700	2.1359	2,034.8600	2.0349	(4.729)	0	0	0
2014/08/21	R212	06/11/2014	134.99	Call	Bond Future	2,155.8700	2.1559	2,054.8600	2.0549	(4.685)	0	0	0
2014/08/21	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R212	05/02/2015			Bond Future	137.6045	137.6045	137.4999	137.4999	(0.076)	0.0000	0.0000	0
2014/08/21	R212	05/02/2015	137.99	Put	Bond Future	385.5000	0.3855	490.1000	0.4901	27.134	0	0	0
2014/08/21	R212	05/02/2015	138.01	Put	Bond Future	405.5000	0.4055	510.1000	0.5101	25.795	0	0	0
2014/08/21	R212	05/02/2015	138.00	Put	Bond Future	395.5000	0.3955	500.1000	0.5001	26.448	0	0	0
2014/08/21	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R213	06/11/2014	8.84	Call	Bond Future	2,179.4200	2.1794	2,303.3400	2.3033	5.686	0	0	0
2014/08/21	R213	06/11/2014	8.85	Put	Bond Future	1,624.5100	1.6245	1,508.8600	1.5089	(7.119)	0	0	0
2014/08/21	R213	06/11/2014			Bond Future	8.7715	86.1617	8.7400	86.4028	(0.359)	0.0000	0.0000	29,313
2014/08/21	R213	06/11/2014	8.85	Call	Bond Future	2,220.8500	2.2209	2,346.3000	2.3463	5.649	0	0	0
2014/08/21	R213	06/11/2014	8.86	Call	Bond Future	2,262.7000	2.2627	2,389.6800	2.3897	5.612	0	0	0
2014/08/21	R213	06/11/2014	8.84	Put	Bond Future	1,658.6900	1.6587	1,541.5100	1.5415	(7.065)	0	0	0
2014/08/21	R213	06/11/2014	8.86	Put	Bond Future	1,590.8400	1.5908	1,476.7200	1.4767	(7.174)	0	0	0
2014/08/21	R213	05/02/2015	9.26	Put	Bond Future	1,693.9000	1.6939	1,608.3100	1.6083	(5.053)	0	0	0
2014/08/21	R213	05/02/2015			Bond Future	8.8373	87.5440	8.8050	87.7876	(0.366)	0.0000	0.0000	0
2014/08/21	R213	05/02/2015	9.25	Put	Bond Future	1,718.1400	1.7181	1,631.6800	1.6317	(5.032)	0	0	0
2014/08/21	R213	05/02/2015	9.24	Put	Bond Future	1,742.8700	1.7429	1,655.5500	1.6556	(5.010)	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
2014/08/21	R213	05/02/2015	9.25	Call	Bond Future	4,743.2300	4.7432	4,900.4500	4.9005	3.315	0	0	0
2014/08/21	R213	05/02/2015	9.26	Call	Bond Future	4,790.3400	4.7903	4,948.4300	4.9484	3.300	0	0	0
2014/08/21	R213	05/02/2015	9.24	Call	Bond Future	4,696.5200	4.6965	4,852.8800	4.8529	3.329	0	0	0
2014/08/21	R213	07/05/2015	8.74	Call	Bond Future	3,266.9100	3.2669	3,377.9500	3.3780	3.399	0	0	0
2014/08/21	R213	07/05/2015	8.75	Put	Bond Future	4,297.8500	4.2979	4,164.2700	4.1643	(3.108)	0	0	0
2014/08/21	R213	07/05/2015			Bond Future	8.8828	85.5421	8.8499	85.7875	(0.371)	0.0000	0.0000	0
2014/08/21	R213	07/05/2015	8.75	Call	Bond Future	3,301.2600	3.3013	3,413.0800	3.4131	3.387	0	0	0
2014/08/21	R213	07/05/2015	8.76	Call	Bond Future	3,335.8100	3.3358	3,448.4100	3.4484	3.375	0	0	0
2014/08/21	R213	07/05/2015	8.74	Put	Bond Future	4,339.2000	4.3392	4,204.8400	4.2048	(3.096)	0	0	0
2014/08/21	R213	07/05/2015	8.76	Put	Bond Future	4,256.8000	4.2568	4,124.0000	4.1240	(3.120)	0	0	0
2014/08/21	R214	06/11/2014	9.20	Call	Bond Future	3,067.5200	3.0675	3,333.0300	3.3330	8.656	0	0	2,500
2014/08/21	R214	06/11/2014	9.64	Call	Bond Future	5,491.3600	5.4914	5,840.6800	5.8407	6.361	0	0	0
2014/08/21	R214	06/11/2014			Bond Future	8.9662	76.5091	8.9143	76.9245	(0.579)	0.0000	0.0000	6,057
2014/08/21	R214	06/11/2014	9.20	Put	Bond Future	1,241.2100	1.2412	1,091.3500	1.0914	(12.074)	0	0	0
2014/08/21	R214	06/11/2014	9.65	Call	Bond Future	5,551.1000	5.5511	5,901.8200	5.9018	6.318	0	0	0
2014/08/21	R214	06/11/2014	9.66	Call	Bond Future	5,610.9800	5.6110	5,963.0900	5.9631	6.275	0	0	0
2014/08/21	R214	06/11/2014	9.80	Call	Bond Future	6,461.1900	6.4612	6,830.3900	6.8304	5.714	0	0	0
2014/08/21	R214	06/11/2014	9.64	Put	Bond Future	422.2400	0.4222	356.1900	0.3562	(15.643)	0	0	0
2014/08/21	R214	06/11/2014	9.66	Put	Bond Future	400.1900	0.4002	336.9300	0.3369	(15.807)	0	0	0
2014/08/21	R214	06/11/2014	9.65	Put	Bond Future	411.0900	0.4111	346.4400	0.3464	(15.726)	0	0	0
2014/08/21	R214	06/11/2014	9.80	Put	Bond Future	272.1100	0.2721	225.9400	0.2259	(16.967)	0	0	2,500
2014/08/21	R214	05/02/2015	9.50	Call	Bond Future	5,279.7300	5.2797	5,566.5400	5.5665	5.432	0	0	0
2014/08/21	R214	05/02/2015			Bond Future	9.0266	77.7365	8.9734	78.1573	(0.589)	0.0000	0.0000	0
2014/08/21	R214	05/02/2015	9.51	Call	Bond Future	5,328.6300	5.3286	5,616.8200	5.6168	5.408	0	0	0
2014/08/21	R214	05/02/2015	9.50	Put	Bond Future	1,698.6600	1.6987	1,564.6600	1.5647	(7.889)	0	0	0
2014/08/21	R214	05/02/2015	9.49	Call	Bond Future	5,230.9800	5.2310	5,516.4200	5.5164	5.457	0	0	0
2014/08/21	R214	05/02/2015	9.49	Put	Bond Future	1,722.5800	1.7226	1,587.2100	1.5872	(7.859)	0	0	0
2014/08/21	R214	05/02/2015	9.51	Put	Bond Future	1,675.0100	1.6750	1,542.3900	1.5424	(7.918)	0	0	0
2014/08/21	R214	07/05/2015			Bond Future	9.0694	75.8148	9.0151	76.2409	(0.598)	0.0000	0.0000	0
2014/08/21	R214	07/05/2015	9.15	Call	Bond Future	4,389.2600	4.3893	4,619.8000	4.6198	5.252	0	0	0
2014/08/21	R214	07/05/2015	9.16	Call	Bond Future	4,429.4400	4.4294	4,661.2600	4.6613	5.234	0	0	0
2014/08/21	R214	07/05/2015	9.14	Put	Bond Future	3,801.0800	3.8011	3,604.3000	3.6043	(5.177)	0	0	0
2014/08/21	R214	07/05/2015	9.16	Put	Bond Future	3,727.1800	3.7272	3,532.9700	3.5330	(5.211)	0	0	0
2014/08/21	R214	07/05/2015	9.15	Put	Bond Future	3,763.9800	3.7640	3,568.4900	3.5685	(5.194)	0	0	0
2014/08/21	R214	07/05/2015	9.14	Call	Bond Future	4,349.2500	4.3493	4,578.5000	4.5785	5.271	0	0	0
2014/08/21	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	06/11/2014			Bond Future	9.0329	98.7509	8.9809	99.2838	(0.575)	0.0000	0.0000	22,699
2014/08/21	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	06/11/2014	9.72	Call	Bond Future	6,591.6800	6.5917	7,124.6500	7.1247	8.085	0	0	0
2014/08/21	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	06/11/2014	9.73	Call	Bond Future	6,681.6500	6.6816	7,214.6200	7.2146	7.977	0	0	0
2014/08/21	R248	06/11/2014	9.74	Call	Bond Future	6,771.4600	6.7715	7,304.4300	7.3044	7.871	0	0	0
2014/08/21	R248	05/02/2015			Bond Future	9.0953	100.3351	9.0420	100.8751	(0.586)	0.0000	0.0000	1,277
2014/08/21	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	05/02/2015	9.50	Call	Bond Future	3,931.6100	3.9316	4,471.6600	4.4717	13.736	0	0	0
2014/08/21	R248	05/02/2015	9.51	Call	Bond Future	4,025.1300	4.0251	4,565.1800	4.5652	13.417	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
2014/08/21	R248	05/02/2015	9.49	Call	Bond Future	3,837.9100	3.8379	4,377.9600	4.3780	14.071	0	0	0
2014/08/21	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	07/05/2015			Bond Future	9.1401	97.6722	9.0856	98.2189	(0.596)	0.0000	0.0000	0
2014/08/21	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/08/21	R248	07/05/2015	9.26	Call	Bond Future	1,184.9100	1.1849	1,731.5800	1.7316	46.136	0	0	0
2014/08/21	R248	07/05/2015	9.24	Call	Bond Future	989.1100	0.9891	1,535.7800	1.5358	55.269	0	0	0
2014/08/21	R248	07/05/2015	9.25	Call	Bond Future	1,087.1000	1.0871	1,633.7700	1.6338	50.287	0	0	0

Total

434909