



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 25/04/2014 TO 25/04/2014

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
2014/04/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	2025	08/05/2014			Bond Future	114.5501	114.5501	114.5923	114.5923	0.037	0.0000	0.0000	0
2014/04/25	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	08/05/2014	111.01	Call	Bond Future	3,540.1200	3.5401	3,582.3200	3.5823	1.192	0	0	0
2014/04/25	2025	08/05/2014	110.99	Call	Bond Future	3,560.1200	3.5601	3,602.3200	3.6023	1.185	0	0	0
2014/04/25	2025	08/05/2014	111.00	Call	Bond Future	3,550.1200	3.5501	3,592.3200	3.5923	1.189	0	0	0
2014/04/25	2025	07/08/2014	109.01	Call	Bond Future	6,074.0200	6.0740	6,115.1100	6.1151	0.676	0	0	0
2014/04/25	2025	07/08/2014			Bond Future	115.0840	115.0840	115.1251	115.1251	0.036	0.0000	0.0000	0
2014/04/25	2025	07/08/2014	108.99	Call	Bond Future	6,094.0200	6.0940	6,135.1100	6.1351	0.674	0	0	0
2014/04/25	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	07/08/2014	109.00	Call	Bond Future	6,084.0200	6.0840	6,125.1100	6.1251	0.675	0	0	0
2014/04/25	2025	06/11/2014	117.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	06/11/2014			Bond Future	116.8531	116.8531	116.8934	116.8934	0.035	0.0000	0.0000	0
2014/04/25	2025	06/11/2014	116.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2025	06/11/2014	117.01	Put	Bond Future	156.8800	0.1569	116.5600	0.1166	(25.701)	0	0	0
2014/04/25	2025	06/11/2014	117.00	Put	Bond Future	146.8800	0.1469	106.5600	0.1066	(27.451)	0	0	0
2014/04/25	2025	06/11/2014	116.99	Put	Bond Future	136.8800	0.1369	96.5600	0.0966	(29.456)	0	0	0
2014/04/25	2025	06/11/2014	117.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	08/05/2014			Bond Future	9.0244	93.7156	8.9921	93.9684	(0.358)	0.0000	0.0000	3,838
2014/04/25	2030	08/05/2014	9.00	Call	Bond Future	0.0000	0.0000	62.1400	0.0621	100.000	0	0	0
2014/04/25	2030	08/05/2014	8.99	Put	Bond Future	268.9300	0.2689	16.1300	0.0161	(94.002)	0	0	0
2014/04/25	2030	08/05/2014	9.01	Put	Bond Future	112.4800	0.1125	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	2030	08/05/2014	9.00	Put	Bond Future	190.6600	0.1907	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	2030	08/05/2014	9.01	Call	Bond Future	0.0000	0.0000	140.3200	0.1403	100.000	0	0	0
2014/04/25	2030	08/05/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	07/08/2014	8.99	Put	Bond Future	1,014.1700	1.0142	759.1700	0.7592	(25.144)	0	0	0
2014/04/25	2030	07/08/2014			Bond Future	9.1214	91.0550	9.0882	91.3100	(0.365)	0.0000	0.0000	2,563
2014/04/25	2030	07/08/2014	9.01	Put	Bond Future	858.8200	0.8588	603.8200	0.6038	(29.692)	0	0	0
2014/04/25	2030	07/08/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	07/08/2014	9.00	Put	Bond Future	936.4500	0.9364	681.4500	0.6814	(27.230)	0	0	0
2014/04/25	2030	07/08/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	07/08/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	06/11/2014			Bond Future	9.2062	92.4449	9.1720	92.7025	(0.371)	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
2014/04/25	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	06/11/2014	8.99	Put	Bond Future	1,648.3400	1.6483	1,390.7600	1.3908	(15.627)	0	0	0
2014/04/25	2030	06/11/2014	9.01	Put	Bond Future	1,494.0100	1.4940	1,236.4300	1.2364	(17.241)	0	0	0
2014/04/25	2030	06/11/2014	9.00	Put	Bond Future	1,571.1300	1.5711	1,313.5500	1.3135	(16.395)	0	0	0
2014/04/25	2030	05/02/2015			Bond Future	9.2893	89.9013	9.2539	90.1637	(0.381)	0.0000	0.0000	0
2014/04/25	2030	05/02/2015	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	05/02/2015	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2030	05/02/2015	9.26	Call	Bond Future	0.0000	0.0000	45.5400	0.0455	100.000	0	0	0
2014/04/25	2030	05/02/2015	9.25	Put	Bond Future	291.2300	0.2912	28.7700	0.0288	(90.121)	0	0	0
2014/04/25	2030	05/02/2015	9.24	Put	Bond Future	365.6300	0.3656	103.1700	0.1032	(71.783)	0	0	0
2014/04/25	2030	05/02/2015	9.26	Put	Bond Future	216.9200	0.2169	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	08/05/2014			Bond Future	9.1985	95.7626	9.1663	96.0517	(0.350)	0.0000	0.0000	4,046
2014/04/25	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	08/05/2014	9.38	Call	Bond Future	1,604.1500	1.6041	1,893.2000	1.8932	18.019	0	0	0
2014/04/25	2037	08/05/2014	9.39	Call	Bond Future	1,691.2100	1.6912	1,980.2600	1.9803	17.091	0	0	0
2014/04/25	2037	08/05/2014	9.37	Call	Bond Future	1,516.9500	1.5169	1,806.0000	1.8060	19.055	0	0	0
2014/04/25	2037	07/08/2014	9.06	Put	Bond Future	2,053.7000	2.0537	1,761.8700	1.7619	(14.210)	0	0	0
2014/04/25	2037	07/08/2014			Bond Future	9.2891	92.8810	9.2561	93.1728	(0.356)	0.0000	0.0000	6,056
2014/04/25	2037	07/08/2014	9.05	Put	Bond Future	2,145.0000	2.1450	1,853.1700	1.8532	(13.605)	0	0	0
2014/04/25	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	07/08/2014	9.04	Put	Bond Future	2,236.4400	2.2364	1,944.6100	1.9446	(13.049)	0	0	0
2014/04/25	2037	06/11/2014	9.69	Call	Bond Future	2,725.2200	2.7252	3,020.2600	3.0203	10.826	0	0	0
2014/04/25	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	06/11/2014			Bond Future	9.3683	94.2988	9.3344	94.5938	(0.362)	0.0000	0.0000	0
2014/04/25	2037	06/11/2014	9.70	Call	Bond Future	2,807.8300	2.8078	3,102.8700	3.1029	10.508	0	0	0
2014/04/25	2037	06/11/2014	9.71	Call	Bond Future	2,890.3200	2.8903	3,185.3600	3.1854	10.208	0	0	0
2014/04/25	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	05/02/2015			Bond Future	9.4459	91.5341	9.4108	91.8346	(0.371)	0.0000	0.0000	0
2014/04/25	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2037	05/02/2015	9.50	Call	Bond Future	461.1000	0.4611	761.5600	0.7616	65.162	0	0	0
2014/04/25	2037	05/02/2015	9.51	Call	Bond Future	545.8400	0.5458	846.3000	0.8463	55.045	0	0	0
2014/04/25	2037	05/02/2015	9.49	Call	Bond Future	376.2300	0.3762	676.6900	0.6767	79.861	0	0	0
2014/04/25	2038	08/05/2014			Bond Future	116.8580	116.8580	116.9033	116.9033	0.039	0.0000	0.0000	24
2014/04/25	2038	08/05/2014	109.00	Call	Bond Future	7,858.0000	7.8580	7,903.3400	7.9033	0.577	0	0	0
2014/04/25	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	08/05/2014	109.01	Call	Bond Future	7,848.0000	7.8480	7,893.3400	7.8933	0.578	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
2014/04/25	2038	08/05/2014	108.99	Call	Bond Future	7,868.0000	7.8680	7,913.3400	7.9133	0.576	0	0	0
2014/04/25	2038	07/08/2014			Bond Future	117.2845	117.2845	117.3287	117.3287	0.038	0.0000	0.0000	334
2014/04/25	2038	07/08/2014	106.00	Call	Bond Future	11,284.5200	11.2845	11,328.7000	11.3287	0.392	0	0	0
2014/04/25	2038	07/08/2014	106.01	Call	Bond Future	11,274.5200	11.2745	11,318.7000	11.3187	0.392	0	0	0
2014/04/25	2038	07/08/2014	105.99	Call	Bond Future	11,294.5200	11.2945	11,338.7000	11.3387	0.391	0	0	0
2014/04/25	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	06/11/2014	120.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	06/11/2014			Bond Future	119.0876	119.0876	119.1307	119.1307	0.036	0.0000	0.0000	0
2014/04/25	2038	06/11/2014	119.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2038	06/11/2014	120.00	Put	Bond Future	912.4300	0.9124	869.2600	0.8693	(4.731)	0	0	0
2014/04/25	2038	06/11/2014	120.01	Put	Bond Future	922.4300	0.9224	879.2600	0.8793	(4.680)	0	0	0
2014/04/25	2038	06/11/2014	119.99	Put	Bond Future	902.4300	0.9024	859.2600	0.8593	(4.784)	0	0	0
2014/04/25	2038	06/11/2014	120.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	08/05/2014			Bond Future	114.5669	114.5669	114.6116	114.6116	0.039	0.0000	0.0000	0
2014/04/25	2046	08/05/2014	104.35	Call	Bond Future	10,216.9200	10.2169	10,261.5600	10.2616	0.437	0	0	0
2014/04/25	2046	08/05/2014	104.36	Call	Bond Future	10,206.9200	10.2069	10,251.5600	10.2516	0.437	0	0	0
2014/04/25	2046	08/05/2014	104.34	Call	Bond Future	10,226.9200	10.2269	10,271.5600	10.2716	0.436	0	0	0
2014/04/25	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	07/08/2014			Bond Future	116.2278	116.2278	116.2716	116.2716	0.038	0.0000	0.0000	5,218
2014/04/25	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	07/08/2014	104.44	Call	Bond Future	11,787.7800	11.7878	11,831.6400	11.8316	0.372	0	0	0
2014/04/25	2046	07/08/2014	104.45	Call	Bond Future	11,777.7800	11.7778	11,821.6400	11.8216	0.372	0	0	0
2014/04/25	2046	07/08/2014	104.43	Call	Bond Future	11,797.7800	11.7978	11,841.6400	11.8416	0.372	0	0	0
2014/04/25	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	06/11/2014	104.45	Call	Bond Future	12,222.3500	12.2223	12,265.3500	12.2654	0.352	0	0	0
2014/04/25	2046	06/11/2014			Bond Future	116.6724	116.6724	116.7153	116.7153	0.037	0.0000	0.0000	0
2014/04/25	2046	06/11/2014	104.43	Call	Bond Future	12,242.3500	12.2423	12,285.3500	12.2854	0.351	0	0	0
2014/04/25	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2046	06/11/2014	104.44	Call	Bond Future	12,232.3500	12.2323	12,275.3500	12.2754	0.352	0	0	0
2014/04/25	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2050	08/05/2014			Bond Future	124.1975	124.1975	124.5517	124.5517	0.285	0.0000	0.0000	400
2014/04/25	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2050	08/05/2014	114.99	Call	Bond Future	9,207.5400	9.2075	9,561.6600	9.5617	3.846	0	0	0
2014/04/25	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2050	08/05/2014	115.00	Call	Bond Future	9,197.5400	9.1975	9,551.6600	9.5517	3.850	0	0	0
2014/04/25	2050	08/05/2014	115.01	Call	Bond Future	9,187.5400	9.1875	9,541.6600	9.5417	3.854	0	0	0
2014/04/25	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2050	07/08/2014			Bond Future	124.5903	124.5903	124.9479	124.9479	0.287	0.0000	0.0000	1,300
2014/04/25	2050	07/08/2014	112.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/25	2050	07/08/2014	111.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2050	07/08/2014	112.00	Call	Bond Future	12,590.2900	12.5903	12,947.9300	12.9479	2.841	0	0	0
2014/04/25	2050	07/08/2014	112.01	Call	Bond Future	12,580.2900	12.5803	12,937.9300	12.9379	2.843	0	0	0
2014/04/25	2050	07/08/2014	111.99	Call	Bond Future	12,600.2900	12.6003	12,957.9300	12.9579	2.838	0	0	0
2014/04/25	2050	06/11/2014			Bond Future	126.5055	126.5055	126.8670	126.8670	0.286	0.0000	0.0000	0
2014/04/25	2050	06/11/2014	126.00	Call	Bond Future	505.5200	0.5055	867.0000	0.8670	71.507	0	0	0
2014/04/25	2050	06/11/2014	126.01	Call	Bond Future	495.5200	0.4955	857.0000	0.8570	72.950	0	0	0
2014/04/25	2050	06/11/2014	125.99	Call	Bond Future	515.5200	0.5155	877.0000	0.8770	70.119	0	0	0
2014/04/25	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	AL12	08/05/2014			Index Future	480.0010	480.0010	480.9920	480.9920	0.206	0.0000	0.0000	0
2014/04/25	AL12	07/08/2014			Index Future	486.9020	486.9020	487.9020	487.9020	0.205	0.0000	0.0000	0
2014/04/25	AL12	06/11/2014			Index Future	494.3290	494.3290	495.3390	495.3390	0.204	0.0000	0.0000	0
2014/04/25	AL12	05/02/2015			Index Future	502.1490	502.1490	503.1800	503.1800	0.205	0.0000	0.0000	0
2014/04/25	AL37	08/05/2014			Index Future	412.6480	412.6480	413.0090	413.0090	0.087	0.0000	0.0000	0
2014/04/25	AL37	07/08/2014			Index Future	418.5800	418.5800	418.9420	418.9420	0.086	0.0000	0.0000	0
2014/04/25	AL37	06/11/2014			Index Future	424.9650	424.9650	425.3280	425.3280	0.085	0.0000	0.0000	0
2014/04/25	AL7T	08/05/2014			Index Future	483.9440	483.9440	484.5940	484.5940	0.134	0.0000	0.0000	0
2014/04/25	AL7T	07/08/2014			Index Future	490.9020	490.9020	491.5550	491.5550	0.133	0.0000	0.0000	1
2014/04/25	AL7T	06/11/2014			Index Future	498.3900	498.3900	499.0480	499.0480	0.132	0.0000	0.0000	0
2014/04/25	ALBI	08/05/2014			Index Future	440.4790	440.4790	441.0910	441.0910	0.139	0.0000	0.0000	505
2014/04/25	ALBI	07/08/2014			Index Future	446.8120	446.8120	447.4280	447.4280	0.138	0.0000	0.0000	198
2014/04/25	ALBI	06/11/2014			Index Future	453.6270	453.6270	454.2480	454.2480	0.137	0.0000	0.0000	0
2014/04/25	ALBI	05/02/2015			Index Future	460.8030	460.8030	461.4390	461.4390	0.138	0.0000	0.0000	0
2014/04/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/04/25	EL28	08/05/2014	114.01	Call	Bond Future	5,650.1300	5.6501	5,696.4500	5.6964	0.820	0	0	0
2014/04/25	EL28	08/05/2014			Bond Future	119.6601	119.6601	119.7065	119.7065	0.039	0.0000	0.0000	0
2014/04/25	EL28	08/05/2014	113.99	Call	Bond Future	5,670.1300	5.6701	5,716.4500	5.7164	0.817	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
2014/04/25	EL28	08/05/2014	114.00	Call	Bond Future	5,660.1300		5.6601	5,706.4500	5.7064	0.818	0	0	0
2014/04/25	EL28	08/05/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	08/05/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	08/05/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	07/08/2014	114.00	Call	Bond Future	7,394.8400		7.3948	7,440.2000	7.4402	0.613	0	0	0
2014/04/25	EL28	07/08/2014			Bond Future	121.3948		121.3948	121.4402	121.4402	0.037	0.0000	0.0000	0
2014/04/25	EL28	07/08/2014	114.01	Call	Bond Future	7,384.8400		7.3848	7,430.2000	7.4302	0.614	0	0	0
2014/04/25	EL28	07/08/2014	113.99	Call	Bond Future	7,404.8400		7.4048	7,450.2000	7.4502	0.613	0	0	0
2014/04/25	EL28	07/08/2014	114.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	07/08/2014	113.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	07/08/2014	114.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	06/11/2014	122.01	Put	Bond Future	226.6900		0.2267	182.3200	0.1823	(19.573)	0	0	0
2014/04/25	EL28	06/11/2014			Bond Future	121.7833		121.7833	121.8277	121.8277	0.036	0.0000	0.0000	0
2014/04/25	EL28	06/11/2014	122.00	Put	Bond Future	216.6900		0.2167	172.3200	0.1723	(20.476)	0	0	0
2014/04/25	EL28	06/11/2014	121.99	Put	Bond Future	206.6900		0.2067	162.3200	0.1623	(21.467)	0	0	0
2014/04/25	EL28	06/11/2014	122.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	06/11/2014	122.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	EL28	06/11/2014	121.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	08/05/2014	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	08/05/2014	9.55	Put	Bond Future	1,744.3500		1.7444	1,543.7300	1.5437	(11.501)	0	0	0
2014/04/25	ES33	08/05/2014			Bond Future	9.7857		81.5066	9.7582	81.7072	(0.281)	0.0000	0.0000	6,220
2014/04/25	ES33	08/05/2014	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	08/05/2014	9.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	08/05/2014	9.54	Put	Bond Future	1,819.6400		1.8196	1,619.0200	1.6190	(11.025)	0	0	0
2014/04/25	ES33	08/05/2014	9.56	Put	Bond Future	1,669.1600		1.6692	1,468.5400	1.4685	(12.019)	0	0	0
2014/04/25	ES33	07/08/2014			Bond Future	9.8936		82.6781	9.8654	82.8804	(0.286)	0.0000	0.0000	6,220
2014/04/25	ES33	07/08/2014	10.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	07/08/2014	10.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	07/08/2014	10.14	Call	Bond Future	1,731.3600		1.7314	1,933.6800	1.9337	11.686	0	0	0
2014/04/25	ES33	07/08/2014	10.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	07/08/2014	10.15	Call	Bond Future	1,800.3900		1.8004	2,002.7100	2.0027	11.238	0	0	0
2014/04/25	ES33	07/08/2014	10.16	Call	Bond Future	1,869.3200		1.8693	2,071.6400	2.0716	10.823	0	0	0
2014/04/25	ES33	06/11/2014	10.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	06/11/2014			Bond Future	9.9976		80.1539	9.9686	80.3582	(0.290)	0.0000	0.0000	0
2014/04/25	ES33	06/11/2014	10.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	06/11/2014	10.29	Call	Bond Future	2,013.4800		2.0135	2,217.8200	2.2178	10.149	0	0	0
2014/04/25	ES33	06/11/2014	10.30	Call	Bond Future	2,080.9300		2.0809	2,285.2700	2.2853	9.820	0	0	0
2014/04/25	ES33	06/11/2014	10.31	Call	Bond Future	2,148.2800		2.1483	2,352.6200	2.3526	9.512	0	0	0
2014/04/25	ES33	06/11/2014	10.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	05/02/2015	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	05/02/2015			Bond Future	10.1013		81.4229	10.0712	81.6313	(0.298)	0.0000	0.0000	0
2014/04/25	ES33	05/02/2015	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	05/02/2015	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	ES33	05/02/2015	10.00	Put	Bond Future	704.1400		0.7041	495.8100	0.4958	(29.586)	0	0	0
2014/04/25	ES33	05/02/2015	9.99	Put	Bond Future	774.1900		0.7742	565.8600	0.5659	(26.909)	0	0	0
2014/04/25	ES33	05/02/2015	10.01	Put	Bond Future	634.1800		0.6342	425.8500	0.4259	(32.850)	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
2014/04/25	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	08/05/2014			GOVI	439.4680	439.4680	440.0320	440.0320	0.128	0.0000	0.0000	320
2014/04/25	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	08/05/2014	441.99	Put	GOVI	25,220.0000	2.5220	19,580.0000	1.9580	(22.363)	0	0	0
2014/04/25	GOVI	08/05/2014	442.01	Put	GOVI	25,420.0000	2.5420	19,780.0000	1.9780	(22.187)	0	0	0
2014/04/25	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	08/05/2014	442.00	Put	GOVI	25,320.0000	2.5320	19,680.0000	1.9680	(22.275)	0	0	0
2014/04/25	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	07/08/2014			GOVI	445.7870	445.7870	446.3540	446.3540	0.127	0.0000	0.0000	220
2014/04/25	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	07/08/2014	459.99	Put	GOVI	142,030.0000	14.2030	136,360.0000	13.6360	(3.992)	0	0	0
2014/04/25	GOVI	07/08/2014	460.01	Put	GOVI	142,230.0000	14.2230	136,560.0000	13.6560	(3.987)	0	0	0
2014/04/25	GOVI	07/08/2014	460.00	Put	GOVI	142,130.0000	14.2130	136,460.0000	13.6460	(3.989)	0	0	0
2014/04/25	GOVI	06/11/2014	449.01	Call	GOVI	35,760.0000	3.5760	41,470.0000	4.1470	15.968	0	0	0
2014/04/25	GOVI	06/11/2014			GOVI	452.5860	452.5860	453.1570	453.1570	0.126	0.0000	0.0000	0
2014/04/25	GOVI	06/11/2014	448.99	Call	GOVI	35,960.0000	3.5960	41,670.0000	4.1670	15.879	0	0	0
2014/04/25	GOVI	06/11/2014	449.00	Call	GOVI	35,860.0000	3.5860	41,570.0000	4.1570	15.923	0	0	0
2014/04/25	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	GOVI	05/02/2015	459.99	Call	GOVI	0.0000	0.0000	3,410.0000	0.3410	100.000	0	0	0
2014/04/25	GOVI	05/02/2015	460.00	Put	GOVI	2,540.0000	0.2540	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	GOVI	05/02/2015			GOVI	459.7460	459.7460	460.3310	460.3310	0.127	0.0000	0.0000	0
2014/04/25	GOVI	05/02/2015	459.99	Put	GOVI	2,440.0000	0.2440	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	GOVI	05/02/2015	460.01	Put	GOVI	2,640.0000	0.2640	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	GOVI	05/02/2015	460.00	Call	GOVI	0.0000	0.0000	3,310.0000	0.3310	100.000	0	0	0
2014/04/25	GOVI	05/02/2015	460.01	Call	GOVI	0.0000	0.0000	3,210.0000	0.3210	100.000	0	0	0
2014/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/04/25	ICAA	08/05/2014			Can-Do Interest Rate	140.0795	140.0795	140.0923	140.0923	0.009	0.0000	0.0000	635
2014/04/25	IGOV	08/05/2014			Index Future	208.9110	208.9110	208.8780	208.8780	(0.016)	0.0000	0.0000	473
2014/04/25	IGOV	07/08/2014			Index Future	211.9410	211.9410	211.9050	211.9050	(0.017)	0.0000	0.0000	880
2014/04/25	IGOV	06/11/2014			Index Future	215.1990	215.1990	215.1600	215.1600	(0.018)	0.0000	0.0000	0
2014/04/25	IGOV	05/02/2015			Index Future	218.6280	218.6280	218.5910	218.5910	(0.017)	0.0000	0.0000	0
2014/04/25	ILBI	08/05/2014			Index Future	566.4490	566.4490	566.5970	566.5970	0.026	0.0000	0.0000	0
2014/04/25	ILBI	07/08/2014			Index Future	574.5900	574.5900	574.7390	574.7390	0.026	0.0000	0.0000	210
2014/04/25	ILBI	06/11/2014			Index Future	583.4640	583.4640	583.6140	583.6140	0.026	0.0000	0.0000	0
2014/04/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/04/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/04/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/04/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/04/25	JBAF	21/05/2014			Jibar Tradeable Future	5.8200	94.1800	5.8200	94.1800	0.000	0.0000	0.0000	2,000
2014/04/25	JBAF	18/06/2014			Jibar Tradeable Future	6.0700	93.9300	6.0700	93.9300	0.000	0.0000	0.0000	2,000
2014/04/25	JBAF	16/07/2014			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	800
2014/04/25	JBAF	20/08/2014			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2014/04/25	JBAF	17/09/2014			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	1,000
2014/04/25	JBAF	15/10/2014			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2014/04/25	JBAF	17/12/2014			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2014/04/25	JBAF	18/03/2015			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	2,850
2014/04/25	JBAF	17/06/2015			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	5,000
2014/04/25	JBAF	16/09/2015			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2014/04/25	JBAF	15/12/2015			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2014/04/25	JBAF	16/03/2016			Jibar Tradeable Future	7.8300	92.1700	7.8300	92.1700	0.000	0.0000	0.0000	0
2014/04/25	R023	08/05/2014			Bond Future	8.3651	97.7617	8.3426	97.8963	(0.268)	0.0000	0.0000	11,066
2014/04/25	R023	08/05/2014	7.60	Call	Bond Future	2.5500	0.0026	2.3100	0.0023	(9.412)	0	0	0
2014/04/25	R023	08/05/2014	7.61	Call	Bond Future	2.8600	0.0029	2.6000	0.0026	(9.091)	0	0	0
2014/04/25	R023	08/05/2014	7.59	Put	Bond Future	4,795.1900	4.7952	4,660.4400	4.6604	(2.810)	0	0	0
2014/04/25	R023	08/05/2014	7.61	Put	Bond Future	4,668.3200	4.6683	4,533.5400	4.5335	(2.887)	0	0	0
2014/04/25	R023	08/05/2014	7.60	Put	Bond Future	4,731.7100	4.7317	4,596.9500	4.5969	(2.848)	0	0	0
2014/04/25	R023	08/05/2014	7.59	Call	Bond Future	2.2800	0.0023	2.0500	0.0021	(10.088)	0	0	0
2014/04/25	R023	07/08/2014	8.51	Call	Bond Future	2,254.1800	2.2542	2,316.2100	2.3162	2.752	0	0	0
2014/04/25	R023	07/08/2014			Bond Future	8.4668	99.1669	8.4437	99.3019	(0.273)	0.0000	0.0000	3,681
2014/04/25	R023	07/08/2014	8.49	Call	Bond Future	2,194.0800	2.1941	2,254.9300	2.2549	2.773	0	0	0
2014/04/25	R023	07/08/2014	8.50	Call	Bond Future	2,223.9100	2.2239	2,285.3500	2.2853	2.763	0	0	0
2014/04/25	R023	07/08/2014	8.49	Put	Bond Future	2,059.1500	2.0591	1,985.0000	1.9850	(3.601)	0	0	0
2014/04/25	R023	07/08/2014	8.51	Put	Bond Future	2,002.8700	2.0029	1,929.9000	1.9299	(3.643)	0	0	0
2014/04/25	R023	07/08/2014	8.50	Put	Bond Future	2,030.7700	2.0308	1,957.2100	1.9572	(3.622)	0	0	0
2014/04/25	R023	06/11/2014			Bond Future	8.5635	96.7585	8.5396	96.8943	(0.279)	0.0000	0.0000	0
2014/04/25	R023	06/11/2014	8.59	Put	Bond Future	2,813.3500	2.8133	2,741.7300	2.7417	(2.546)	0	0	0
2014/04/25	R023	06/11/2014	8.61	Put	Bond Future	2,758.5700	2.7586	2,687.8100	2.6878	(2.565)	0	0	0
2014/04/25	R023	06/11/2014	8.59	Call	Bond Future	2,963.8600	2.9639	3,028.0300	3.0280	2.165	0	0	0
2014/04/25	R023	06/11/2014	8.60	Put	Bond Future	2,785.8600	2.7859	2,714.6700	2.7147	(2.555)	0	0	0
2014/04/25	R023	06/11/2014	8.60	Call	Bond Future	2,993.0200	2.9930	3,057.6200	3.0576	2.158	0	0	0
2014/04/25	R023	06/11/2014	8.61	Call	Bond Future	3,022.3400	3.0223	3,087.3700	3.0874	2.152	0	0	0
2014/04/25	R023	05/02/2015			Bond Future	8.6590	98.2901	8.6339	98.4289	(0.290)	0.0000	0.0000	0
2014/04/25	R023	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R023	05/02/2015	8.75	Call	Bond Future	500.6800	0.5007	639.4200	0.6394	27.710	0	0	0
2014/04/25	R023	05/02/2015	8.76	Call	Bond Future	555.5100	0.5555	694.2500	0.6942	24.975	0	0	0
2014/04/25	R023	05/02/2015	8.74	Call	Bond Future	445.8100	0.4458	584.5500	0.5845	31.121	0	0	0
2014/04/25	R023	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R023	05/02/2015	8.75	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
2014/04/25	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R157	08/05/2014			Bond Future	6.8636	110.4976	6.8379	110.5319	(0.374)	0.0000	0.0000	13,111
2014/04/25	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R157	08/05/2014	5.20	Put	Bond Future	2,256.2100	2.2562	2,221.8900	2.2219	(1.521)	0	0	0
2014/04/25	R157	08/05/2014	5.19	Put	Bond Future	2,269.9700	2.2700	2,235.6500	2.2356	(1.512)	0	0	0
2014/04/25	R157	08/05/2014	5.21	Put	Bond Future	2,242.4500	2.2425	2,208.1300	2.2081	(1.530)	0	0	0
2014/04/25	R157	07/08/2014	6.76	Put	Bond Future	550.1200	0.5501	526.3400	0.5263	(4.323)	0	0	0
2014/04/25	R157	07/08/2014			Bond Future	7.1128	112.0858	7.0823	112.1190	(0.430)	0.0000	0.0000	18,237
2014/04/25	R157	07/08/2014	6.75	Put	Bond Future	557.4100	0.5574	533.4700	0.5335	(4.295)	0	0	0
2014/04/25	R157	07/08/2014	6.74	Call	Bond Future	158.8200	0.1588	167.9300	0.1679	5.736	0	0	0
2014/04/25	R157	07/08/2014	6.75	Call	Bond Future	162.1900	0.1622	171.4500	0.1714	5.709	0	0	0
2014/04/25	R157	07/08/2014	6.76	Call	Bond Future	165.8200	0.1658	175.2400	0.1752	5.681	0	0	0
2014/04/25	R157	07/08/2014	6.74	Put	Bond Future	564.9600	0.5650	540.8700	0.5409	(4.264)	0	0	0
2014/04/25	R157	06/11/2014	6.19	Put	Bond Future	1,094.4500	1.0944	1,066.0600	1.0661	(2.594)	0	0	0
2014/04/25	R157	06/11/2014			Bond Future	7.4149	106.9821	7.3764	107.0143	(0.519)	0.0000	0.0000	0
2014/04/25	R157	06/11/2014	6.21	Put	Bond Future	1,079.6800	1.0797	1,051.4200	1.0514	(2.617)	0	0	0
2014/04/25	R157	06/11/2014	6.20	Put	Bond Future	1,087.0500	1.0870	1,058.7300	1.0587	(2.605)	0	0	0
2014/04/25	R157	06/11/2014	6.21	Call	Bond Future	62.8100	0.0628	66.7900	0.0668	6.337	0	0	0
2014/04/25	R157	06/11/2014	6.19	Call	Bond Future	60.5700	0.0606	64.4200	0.0644	6.356	0	0	0
2014/04/25	R157	06/11/2014	6.20	Call	Bond Future	61.6800	0.0617	65.6000	0.0656	6.355	0	0	0
2014/04/25	R157	05/02/2015	8.74	Call	Bond Future	493.1600	0.4932	526.8200	0.5268	6.825	0	0	0
2014/04/25	R157	05/02/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R157	05/02/2015			Bond Future	7.8945	108.6766	7.8370	108.7102	(0.728)	0.0000	0.0000	0
2014/04/25	R157	05/02/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R157	05/02/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R157	05/02/2015	8.75	Call	Bond Future	498.9700	0.4990	532.6300	0.5326	6.746	0	0	0
2014/04/25	R157	05/02/2015	8.76	Call	Bond Future	504.7700	0.5048	538.4300	0.5384	6.668	0	0	0
2014/04/25	R186	08/05/2014	8.40	Call	Bond Future	608.8400	0.6088	643.1100	0.6431	5.629	0	0	1,000
2014/04/25	R186	08/05/2014	7.50	Put	Bond Future	9,021.3200	9.0213	8,833.0700	8.8331	(2.087)	0	0	0
2014/04/25	R186	08/05/2014	8.25	Put	Bond Future	2,525.6100	2.5256	2,348.9000	2.3489	(6.997)	0	0	0
2014/04/25	R186	08/05/2014	8.75	Put	Bond Future	328.9900	0.3290	263.7700	0.2638	(19.824)	0	0	0
2014/04/25	R186	08/05/2014			Bond Future	8.5142	119.2775	8.4920	119.4657	(0.262)	0.0000	0.0000	39,594
2014/04/25	R186	08/05/2014	7.09	Put	Bond Future	12,946.0000	12.9460	12,757.7800	12.7578	(1.454)	0	0	0
2014/04/25	R186	08/05/2014	8.80	Put	Bond Future	247.5500	0.2475	193.9700	0.1940	(21.644)	0	0	900
2014/04/25	R186	08/05/2014	9.25	Put	Bond Future	9.2600	0.0093	5.5100	0.0055	(40.497)	0	0	10,000
2014/04/25	R186	08/05/2014	9.75	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	6,000
2014/04/25	R186	08/05/2014	9.10	Call	Bond Future	4,829.7500	4.8298	5,007.1200	5.0071	3.672	0	0	0
2014/04/25	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R186	08/05/2014	9.00	Put	Bond Future	67.5800	0.0676	47.5700	0.0476	(29.609)	0	0	400
2014/04/25	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R186	08/05/2014	8.50	Call	Bond Future	962.0100	0.9620	1,019.0100	1.0190	5.925	0	0	900
2014/04/25	R186	08/05/2014	9.75	Call	Bond Future	9,797.8500	9.7978	9,986.0500	9.9861	1.921	0	0	0
2014/04/25	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R186	08/05/2014	8.80	Call	Bond Future	2,623.9700	2.6240	2,758.6100	2.7586	5.131	0	0	0
2014/04/25	R186	08/05/2014	8.25	Call	Bond Future	265.5100	0.2655	277.0200	0.2770	4.335	0	0	10,000

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
2014/04/25	R186	08/05/2014	9.25	Call	Bond Future	5,990.2100	5.9902	6,174.6800	6.1747	3.080	0	0	0
2014/04/25	R186	08/05/2014	9.10	Put	Bond Future	32.0300	0.0320	21.1800	0.0212	(33.874)	0	0	1,500
2014/04/25	R186	08/05/2014	7.11	Put	Bond Future	12,750.6300	12.7506	12,562.4100	12.5624	(1.476)	0	0	0
2014/04/25	R186	08/05/2014	8.40	Put	Bond Future	1,578.3900	1.5784	1,424.4400	1.4244	(9.754)	0	0	0
2014/04/25	R186	08/05/2014	7.50	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	1,933
2014/04/25	R186	08/05/2014	8.50	Put	Bond Future	1,082.1800	1.0822	950.9600	0.9510	(12.126)	0	0	1,933
2014/04/25	R186	08/05/2014	8.75	Call	Bond Future	2,294.6100	2.2946	2,417.6100	2.4176	5.360	0	0	6,000
2014/04/25	R186	08/05/2014	7.10	Put	Bond Future	12,848.2600	12.8483	12,660.0400	12.6600	(1.465)	0	0	0
2014/04/25	R186	08/05/2014	9.00	Call	Bond Future	4,066.4100	4.0664	4,234.6200	4.2346	4.137	0	0	0
2014/04/25	R186	07/08/2014	8.31	Call	Bond Future	1,915.8000	1.9158	1,975.4300	1.9754	3.113	0	0	0
2014/04/25	R186	07/08/2014	8.70	Put	Bond Future	2,630.5000	2.6305	2,532.7300	2.5327	(3.717)	0	0	1,000
2014/04/25	R186	07/08/2014			Bond Future	8.6072	115.6989	8.5842	115.8881	(0.266)	0.0000	0.0000	31,537
2014/04/25	R186	07/08/2014	8.92	Put	Bond Future	1,899.4300	1.8994	1,819.6400	1.8196	(4.201)	0	0	840
2014/04/25	R186	07/08/2014	8.29	Call	Bond Future	1,853.6500	1.8537	1,911.7300	1.9117	3.133	0	0	0
2014/04/25	R186	07/08/2014	8.30	Call	Bond Future	1,884.5600	1.8846	1,943.4100	1.9434	3.123	0	0	0
2014/04/25	R186	07/08/2014	9.20	Put	Bond Future	1,209.8400	1.2098	1,151.0300	1.1510	(4.861)	0	0	2,100
2014/04/25	R186	07/08/2014	8.29	Put	Bond Future	4,513.6600	4.5137	4,382.5200	4.3825	(2.905)	0	0	0
2014/04/25	R186	07/08/2014	8.31	Put	Bond Future	4,405.5300	4.4055	4,275.9400	4.2759	(2.942)	0	0	0
2014/04/25	R186	07/08/2014	8.92	Call	Bond Future	4,441.3400	4.4413	4,550.7700	4.5508	2.464	0	0	0
2014/04/25	R186	07/08/2014	9.20	Call	Bond Future	5,960.0300	5.9600	6,090.4400	6.0904	2.188	0	0	0
2014/04/25	R186	07/08/2014	8.70	Call	Bond Future	3,393.2800	3.3933	3,484.7300	3.4847	2.695	0	0	0
2014/04/25	R186	07/08/2014	8.30	Put	Bond Future	4,459.3900	4.4594	4,329.0200	4.3290	(2.923)	0	0	0
2014/04/25	R186	06/11/2014	8.14	Call	Bond Future	2,208.5400	2.2085	2,265.0800	2.2651	2.560	0	0	0
2014/04/25	R186	06/11/2014	8.15	Put	Bond Future	6,731.3600	6.7314	6,597.9900	6.5980	(1.981)	0	0	0
2014/04/25	R186	06/11/2014			Bond Future	8.6915	117.4642	8.6680	117.6547	(0.271)	0.0000	0.0000	0
2014/04/25	R186	06/11/2014	9.17	Call	Bond Future	6,263.9800	6.2640	6,380.5300	6.3805	1.861	0	0	0
2014/04/25	R186	06/11/2014	8.15	Call	Bond Future	2,236.5900	2.2366	2,293.6900	2.2937	2.553	0	0	0
2014/04/25	R186	06/11/2014	8.16	Call	Bond Future	2,264.5600	2.2646	2,322.2000	2.3222	2.545	0	0	0
2014/04/25	R186	06/11/2014	9.17	Put	Bond Future	2,488.5000	2.4885	2,414.5800	2.4146	(2.970)	0	0	2,010
2014/04/25	R186	06/11/2014	8.14	Put	Bond Future	6,788.6200	6.7886	6,654.6900	6.6547	(1.973)	0	0	0
2014/04/25	R186	06/11/2014	8.16	Put	Bond Future	6,674.1100	6.6741	6,541.2800	6.5413	(1.990)	0	0	0
2014/04/25	R186	05/02/2015			Bond Future	8.7724	114.0277	8.7479	114.2222	(0.280)	0.0000	0.0000	0
2014/04/25	R186	05/02/2015	8.75	Call	Bond Future	0.0000	0.0000	16.7200	0.0167	100.000	0	0	0
2014/04/25	R186	05/02/2015	8.76	Call	Bond Future	0.0000	0.0000	95.9600	0.0960	100.000	0	0	0
2014/04/25	R186	05/02/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R186	05/02/2015	8.76	Put	Bond Future	98.4500	0.0985	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R186	05/02/2015	8.75	Put	Bond Future	177.6900	0.1777	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R186	05/02/2015	8.74	Put	Bond Future	257.0000	0.2570	62.5900	0.0626	(75.646)	0	0	0
2014/04/25	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	08/05/2014			Bond Future	282.1506	282.1506	281.8201	281.8201	(0.117)	0.0000	0.0000	668
2014/04/25	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	08/05/2014	250.01	Call	Bond Future	32,140.6100	32.1406	31,810.0700	31.8101	(1.028)	0	0	0
2014/04/25	R197	08/05/2014	249.99	Call	Bond Future	32,160.6100	32.1606	31,830.0700	31.8301	(1.028)	0	0	0
2014/04/25	R197	08/05/2014	250.00	Call	Bond Future	32,150.6100	32.1506	31,820.0700	31.8201	(1.028)	0	0	0
2014/04/25	R197	08/05/2014	249.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	07/08/2014			Bond Future	280.4217	280.4217	280.0821	280.0821	(0.121)	0.0000	0.0000	1,244
2014/04/25	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/25	R197	07/08/2014	270.00	Call	Bond Future	10,421.6600	10.4217	10,082.0900	10.0821	(3.258)	0	0	0
2014/04/25	R197	07/08/2014	270.01	Call	Bond Future	10,411.6600	10.4117	10,072.0900	10.0721	(3.261)	0	0	0
2014/04/25	R197	07/08/2014	269.99	Call	Bond Future	10,431.6600	10.4317	10,092.0900	10.0921	(3.255)	0	0	0
2014/04/25	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	06/11/2014	284.99	Put	Bond Future	257.6800	0.2577	605.9600	0.6060	135.160	0	0	0
2014/04/25	R197	06/11/2014			Bond Future	284.7323	284.7323	284.3840	284.3840	(0.122)	0.0000	0.0000	0
2014/04/25	R197	06/11/2014	285.01	Put	Bond Future	277.6800	0.2777	625.9600	0.6260	125.425	0	0	0
2014/04/25	R197	06/11/2014	285.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	06/11/2014	285.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	06/11/2014	284.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R197	06/11/2014	285.00	Put	Bond Future	267.6800	0.2677	615.9600	0.6160	130.111	0	0	0
2014/04/25	R201	08/05/2014			Bond Future	6.4235	104.7898	6.3897	104.8099	(0.526)	0.0000	0.0000	0
2014/04/25	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R201	08/05/2014	4.76	Put	Bond Future	999.2600	0.9993	979.1500	0.9792	(2.012)	0	0	0
2014/04/25	R201	08/05/2014	4.75	Put	Bond Future	1,005.3200	1.0053	985.2100	0.9852	(2.000)	0	0	0
2014/04/25	R201	08/05/2014	4.74	Put	Bond Future	1,011.3800	1.0114	991.2700	0.9913	(1.988)	0	0	0
2014/04/25	R201	07/08/2014	5.31	Put	Bond Future	585.1300	0.5851	568.7700	0.5688	(2.796)	0	0	0
2014/04/25	R201	07/08/2014			Bond Future	6.8089	101.8852	6.7561	101.9041	(0.777)	0.0000	0.0000	0
2014/04/25	R201	07/08/2014	5.30	Put	Bond Future	588.1500	0.5881	571.7600	0.5718	(2.787)	0	0	0
2014/04/25	R201	07/08/2014	5.31	Call	Bond Future	47.2600	0.0473	49.7700	0.0498	5.311	0	0	0
2014/04/25	R201	07/08/2014	5.29	Call	Bond Future	46.1000	0.0461	48.5600	0.0486	5.336	0	0	0
2014/04/25	R201	07/08/2014	5.30	Call	Bond Future	46.6800	0.0467	49.1600	0.0492	5.313	0	0	0
2014/04/25	R201	07/08/2014	5.29	Put	Bond Future	591.1800	0.5912	574.7700	0.5748	(2.776)	0	0	0
2014/04/25	R202	08/05/2014	215.00	Call	Bond Future	9,164.6600	9.1647	9,239.2500	9.2392	0.814	0	0	0
2014/04/25	R202	08/05/2014			Bond Future	224.1223	224.1223	224.2075	224.2075	0.038	0.0000	0.0000	6,149
2014/04/25	R202	08/05/2014	215.01	Call	Bond Future	9,154.9100	9.1549	9,229.4500	9.2295	0.814	0	0	0
2014/04/25	R202	08/05/2014	214.99	Put	Bond Future	42.0900	0.0421	31.5500	0.0315	(25.042)	0	0	0
2014/04/25	R202	08/05/2014	215.01	Put	Bond Future	42.5800	0.0426	31.9400	0.0319	(24.988)	0	0	0
2014/04/25	R202	08/05/2014	214.99	Call	Bond Future	9,174.4200	9.1744	9,249.0600	9.2491	0.814	0	0	0
2014/04/25	R202	08/05/2014	215.00	Put	Bond Future	42.3300	0.0423	31.7400	0.0317	(25.018)	0	0	0
2014/04/25	R202	07/08/2014	207.99	Call	Bond Future	16,828.5500	16.8286	16,894.6300	16.8946	0.393	0	0	0
2014/04/25	R202	07/08/2014	208.00	Put	Bond Future	538.8900	0.5389	521.8300	0.5218	(3.166)	0	0	0
2014/04/25	R202	07/08/2014			Bond Future	224.2806	224.2806	224.3638	224.3638	0.037	0.0000	0.0000	44,490
2014/04/25	R202	07/08/2014	207.99	Put	Bond Future	537.9000	0.5379	520.8700	0.5209	(3.166)	0	0	0
2014/04/25	R202	07/08/2014	208.01	Put	Bond Future	539.8700	0.5399	522.8000	0.5228	(3.162)	0	0	0
2014/04/25	R202	07/08/2014	208.00	Call	Bond Future	16,819.5400	16.8195	16,885.5900	16.8856	0.393	0	0	0
2014/04/25	R202	07/08/2014	208.01	Call	Bond Future	16,810.5200	16.8105	16,876.5600	16.8766	0.393	0	0	0
2014/04/25	R202	06/11/2014	226.99	Call	Bond Future	738.1800	0.7382	819.4800	0.8195	11.014	0	0	0
2014/04/25	R202	06/11/2014			Bond Future	227.7282	227.7282	227.8095	227.8095	0.036	0.0000	0.0000	0
2014/04/25	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R202	06/11/2014	227.00	Call	Bond Future	728.1800	0.7282	809.4800	0.8095	11.165	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
2014/04/25	R202	06/11/2014	227.01	Call	Bond Future	718.1800	0.7182	799.4800	0.7995	11.320	0	0	0
2014/04/25	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R203	08/05/2014	6.84	Call	Bond Future	1.0400	0.0010	0.8500	0.0009	(18.269)	0	0	29
2014/04/25	R203	08/05/2014	7.40	Put	Bond Future	750.7100	0.7507	710.2400	0.7102	(5.391)	0	0	0
2014/04/25	R203	08/05/2014			Bond Future	7.6134	103.1526	7.5997	103.1928	(0.180)	0.0000	0.0000	10,783
2014/04/25	R203	08/05/2014	5.76	Put	Bond Future	5,625.1900	5.6252	5,584.9300	5.5849	(0.716)	0	0	0
2014/04/25	R203	08/05/2014	6.84	Put	Bond Future	2,303.1300	2.3031	2,262.6800	2.2627	(1.756)	0	0	0
2014/04/25	R203	08/05/2014	5.75	Put	Bond Future	5,656.5700	5.6566	5,616.3100	5.6163	(0.712)	0	0	0
2014/04/25	R203	08/05/2014	5.74	Put	Bond Future	5,687.9500	5.6879	5,647.6900	5.6477	(0.708)	0	0	0
2014/04/25	R203	08/05/2014	7.40	Call	Bond Future	121.8500	0.1219	121.6400	0.1216	(0.172)	0	0	16
2014/04/25	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R203	07/08/2014	7.30	Call	Bond Future	419.6900	0.4197	427.4400	0.4274	1.847	0	0	0
2014/04/25	R203	07/08/2014			Bond Future	7.7748	104.6352	7.7603	104.6745	(0.185)	0.0000	0.0000	10,463
2014/04/25	R203	07/08/2014	7.31	Call	Bond Future	428.0000	0.4280	435.8900	0.4359	1.843	0	0	0
2014/04/25	R203	07/08/2014	6.84	Put	Bond Future	2,739.5900	2.7396	2,703.2100	2.7032	(1.328)	0	0	0
2014/04/25	R203	07/08/2014	7.29	Put	Bond Future	1,743.5000	1.7435	1,711.8100	1.7118	(1.818)	0	0	0
2014/04/25	R203	07/08/2014	7.31	Put	Bond Future	1,704.6300	1.7046	1,673.2100	1.6732	(1.843)	0	0	0
2014/04/25	R203	07/08/2014	7.29	Call	Bond Future	411.4900	0.4115	419.1100	0.4191	1.852	0	0	0
2014/04/25	R203	07/08/2014	7.30	Put	Bond Future	1,724.0000	1.7240	1,692.4400	1.6924	(1.831)	0	0	0
2014/04/25	R203	07/08/2014	6.84	Call	Bond Future	151.6300	0.1516	154.5600	0.1546	1.932	0	0	46
2014/04/25	R203	06/11/2014	6.86	Call	Bond Future	268.7400	0.2687	273.6600	0.2737	1.831	0	0	0
2014/04/25	R203	06/11/2014			Bond Future	7.9359	102.0674	7.9205	102.1059	(0.193)	0.0000	0.0000	0
2014/04/25	R203	06/11/2014	6.98	Call	Bond Future	325.5600	0.3256	331.4200	0.3314	1.800	0	0	14
2014/04/25	R203	06/11/2014	6.84	Call	Bond Future	260.0700	0.2601	264.8500	0.2648	1.838	0	0	45
2014/04/25	R203	06/11/2014	6.85	Call	Bond Future	264.3800	0.2644	269.2300	0.2692	1.834	0	0	0
2014/04/25	R203	06/11/2014	6.98	Put	Bond Future	2,765.8800	2.7659	2,733.2000	2.7332	(1.182)	0	0	0
2014/04/25	R203	06/11/2014	6.84	Put	Bond Future	3,063.9700	3.0640	3,030.2100	3.0302	(1.102)	0	0	0
2014/04/25	R203	06/11/2014	6.86	Put	Bond Future	3,020.6000	3.0206	2,986.9800	2.9870	(1.113)	0	0	0
2014/04/25	R203	06/11/2014	6.85	Put	Bond Future	3,042.2600	3.0423	3,008.5700	3.0086	(1.107)	0	0	0
2014/04/25	R203	05/02/2015	7.69	Call	Bond Future	915.7900	0.9158	929.3400	0.9293	1.480	0	0	55
2014/04/25	R203	05/02/2015			Bond Future	8.1095	103.6832	8.0921	103.7232	(0.214)	0.0000	0.0000	0
2014/04/25	R203	05/02/2015	8.34	Put	Bond Future	1,125.1100	1.1251	1,105.5400	1.1055	(1.739)	0	0	0
2014/04/25	R203	05/02/2015	8.35	Call	Bond Future	1,667.3300	1.6673	1,687.8700	1.6879	1.232	0	0	0
2014/04/25	R203	05/02/2015	8.36	Call	Bond Future	1,680.8100	1.6808	1,701.4600	1.7015	1.229	0	0	0
2014/04/25	R203	05/02/2015	8.34	Call	Bond Future	1,653.9000	1.6539	1,674.3400	1.6743	1.236	0	0	0
2014/04/25	R203	05/02/2015	8.36	Put	Bond Future	1,106.3100	1.1063	1,086.9500	1.0869	(1.750)	0	0	0
2014/04/25	R203	05/02/2015	7.69	Put	Bond Future	1,887.1700	1.8872	1,860.7100	1.8607	(1.402)	0	0	0
2014/04/25	R203	05/02/2015	8.35	Put	Bond Future	1,115.6800	1.1157	1,096.2100	1.0962	(1.745)	0	0	0
2014/04/25	R204	08/05/2014			Bond Future	7.8511	103.6963	7.8277	103.7858	(0.298)	0.0000	0.0000	15,095
2014/04/25	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R204	08/05/2014	6.05	Put	Bond Future	7,176.0100	7.1760	7,086.5500	7.0865	(1.247)	0	0	0
2014/04/25	R204	08/05/2014	6.04	Put	Bond Future	7,217.5600	7.2176	7,128.1000	7.1281	(1.239)	0	0	0
2014/04/25	R204	08/05/2014	6.06	Put	Bond Future	7,134.4700	7.1345	7,045.0100	7.0450	(1.254)	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
2014/04/25	R204	07/08/2014			Bond Future	7.9908	101.1540	7.9662	101.2433	(0.308)	0.0000	0.0000	15,760
2014/04/25	R204	07/08/2014	7.44	Put	Bond Future	2,523.4600	2.5235	2,453.4600	2.4535	(2.774)	0	0	0
2014/04/25	R204	07/08/2014	7.46	Put	Bond Future	2,469.3300	2.4693	2,399.9600	2.4000	(2.809)	0	0	0
2014/04/25	R204	07/08/2014	7.45	Put	Bond Future	2,496.3200	2.4963	2,426.6400	2.4266	(2.791)	0	0	0
2014/04/25	R204	07/08/2014	7.78	Call	Bond Future	925.2500	0.9253	956.4800	0.9565	3.375	0	0	0
2014/04/25	R204	07/08/2014	7.46	Call	Bond Future	523.5900	0.5236	543.4600	0.5435	3.795	0	0	0
2014/04/25	R204	07/08/2014	7.44	Call	Bond Future	503.5100	0.5035	522.7500	0.5227	3.821	0	0	0
2014/04/25	R204	07/08/2014	7.78	Put	Bond Future	1,692.4900	1.6925	1,634.4800	1.6345	(3.427)	0	0	530
2014/04/25	R204	07/08/2014	7.45	Call	Bond Future	513.4800	0.5135	533.0400	0.5330	3.809	0	0	0
2014/04/25	R204	06/11/2014	7.99	Put	Bond Future	1,876.6200	1.8766	1,825.0200	1.8250	(2.750)	0	0	1,270
2014/04/25	R204	06/11/2014			Bond Future	8.1207	102.6973	8.0947	102.7865	(0.320)	0.0000	0.0000	0
2014/04/25	R204	06/11/2014	6.99	Put	Bond Future	4,328.5100	4.3285	4,252.0400	4.2520	(1.767)	0	0	0
2014/04/25	R204	06/11/2014	7.01	Put	Bond Future	4,268.3000	4.2683	4,192.1900	4.1922	(1.783)	0	0	0
2014/04/25	R204	06/11/2014	6.99	Call	Bond Future	357.6700	0.3577	370.4600	0.3705	3.576	0	0	0
2014/04/25	R204	06/11/2014	7.00	Put	Bond Future	4,298.3600	4.2984	4,222.0800	4.2221	(1.775)	0	0	0
2014/04/25	R204	06/11/2014	7.99	Call	Bond Future	1,427.1700	1.4272	1,464.8300	1.4648	2.639	0	0	0
2014/04/25	R204	06/11/2014	7.00	Call	Bond Future	363.4700	0.3635	376.4500	0.3765	3.571	0	0	0
2014/04/25	R204	06/11/2014	7.01	Call	Bond Future	369.3600	0.3694	382.5100	0.3825	3.560	0	0	0
2014/04/25	R204	05/02/2015			Bond Future	8.2514	100.2878	8.2231	100.3793	(0.343)	0.0000	0.0000	0
2014/04/25	R204	05/02/2015	8.25	Call	Bond Future	0.0000	0.0000	86.9300	0.0869	100.000	0	0	0
2014/04/25	R204	05/02/2015	8.26	Call	Bond Future	27.7800	0.0278	119.2700	0.1193	329.338	0	0	0
2014/04/25	R204	05/02/2015	8.24	Call	Bond Future	0.0000	0.0000	54.5800	0.0546	100.000	0	0	0
2014/04/25	R204	05/02/2015	8.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R204	05/02/2015	8.25	Put	Bond Future	4.5600	0.0046	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R204	05/02/2015	8.24	Put	Bond Future	36.9100	0.0369	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R207	08/05/2014	6.19	Put	Bond Future	8,617.8600	8.6179	8,516.3500	8.5163	(1.178)	0	0	0
2014/04/25	R207	08/05/2014	6.21	Put	Bond Future	8,520.5600	8.5206	8,419.0500	8.4190	(1.191)	0	0	0
2014/04/25	R207	08/05/2014			Bond Future	8.0544	98.7403	8.0313	98.8418	(0.287)	0.0000	0.0000	19,482
2014/04/25	R207	08/05/2014	6.20	Put	Bond Future	8,569.2000	8.5692	8,467.6900	8.4677	(1.185)	0	0	0
2014/04/25	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R207	07/08/2014	7.69	Call	Bond Future	679.1800	0.6792	703.3800	0.7034	3.563	0	0	0
2014/04/25	R207	07/08/2014	7.70	Put	Bond Future	2,751.2000	2.7512	2,674.2400	2.6742	(2.797)	0	0	0
2014/04/25	R207	07/08/2014			Bond Future	8.1835	96.5185	8.1593	96.6200	(0.295)	0.0000	0.0000	9,801
2014/04/25	R207	07/08/2014	7.70	Call	Bond Future	691.7800	0.6918	716.3500	0.7164	3.552	0	0	0
2014/04/25	R207	07/08/2014	7.71	Call	Bond Future	704.5500	0.7045	729.4900	0.7295	3.540	0	0	0
2014/04/25	R207	07/08/2014	7.69	Put	Bond Future	2,781.7600	2.7818	2,704.4300	2.7044	(2.780)	0	0	0
2014/04/25	R207	07/08/2014	7.71	Put	Bond Future	2,720.8300	2.7208	2,644.2400	2.6442	(2.815)	0	0	0
2014/04/25	R207	06/11/2014	7.36	Put	Bond Future	4,500.6200	4.5006	4,418.4200	4.4184	(1.826)	0	0	0
2014/04/25	R207	06/11/2014			Bond Future	8.2974	97.9913	8.2722	98.0931	(0.304)	0.0000	0.0000	0
2014/04/25	R207	06/11/2014	7.35	Put	Bond Future	4,533.3700	4.5334	4,450.9300	4.4509	(1.819)	0	0	0
2014/04/25	R207	06/11/2014	7.36	Call	Bond Future	628.9800	0.6290	648.5600	0.6486	3.113	0	0	0
2014/04/25	R207	06/11/2014	7.34	Call	Bond Future	609.9400	0.6099	629.0400	0.6290	3.131	0	0	0
2014/04/25	R207	06/11/2014	7.35	Call	Bond Future	619.4100	0.6194	638.7500	0.6388	3.122	0	0	0
2014/04/25	R207	06/11/2014	7.34	Put	Bond Future	4,566.2400	4.5662	4,483.5600	4.4836	(1.811)	0	0	0
2014/04/25	R207	05/02/2015	8.49	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
2014/04/25	R207	05/02/2015			Bond Future	8.4121	95.9011	8.3851	96.0052	(0.321)	0.0000	0.0000	0
2014/04/25	R207	05/02/2015	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R207	05/02/2015	8.50	Call	Bond Future	338.2300	0.3382	442.4000	0.4424	30.799	0	0	0
2014/04/25	R207	05/02/2015	8.51	Call	Bond Future	376.6100	0.3766	480.7800	0.4808	27.660	0	0	0
2014/04/25	R207	05/02/2015	8.49	Call	Bond Future	299.8300	0.2998	404.0000	0.4040	34.743	0	0	0
2014/04/25	R207	05/02/2015	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R208	08/05/2014			Bond Future	8.2117	93.2105	8.1840	93.3474	(0.338)	0.0000	0.0000	10,527
2014/04/25	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R208	08/05/2014	6.31	Put	Bond Future	9,999.1400	9.9991	9,862.2200	9.8622	(1.369)	0	0	0
2014/04/25	R208	08/05/2014	6.30	Put	Bond Future	10,055.1300	10.0551	9,918.2100	9.9182	(1.362)	0	0	0
2014/04/25	R208	08/05/2014	6.29	Put	Bond Future	10,111.1400	10.1111	9,974.2200	9.9742	(1.354)	0	0	0
2014/04/25	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R208	07/08/2014	8.28	Call	Bond Future	1,633.4900	1.6335	1,693.3600	1.6934	3.665	0	0	0
2014/04/25	R208	07/08/2014			Bond Future	8.3253	94.5502	8.2965	94.6878	(0.346)	0.0000	0.0000	1,508
2014/04/25	R208	07/08/2014	7.80	Call	Bond Future	748.4900	0.7485	781.5300	0.7815	4.414	0	0	0
2014/04/25	R208	07/08/2014	7.79	Put	Bond Future	3,333.8400	3.3338	3,228.8600	3.2289	(3.149)	0	0	0
2014/04/25	R208	07/08/2014	7.81	Put	Bond Future	3,262.9400	3.2629	3,158.9400	3.1589	(3.187)	0	0	0
2014/04/25	R208	07/08/2014	7.80	Put	Bond Future	3,298.2800	3.2983	3,193.7900	3.1938	(3.168)	0	0	0
2014/04/25	R208	07/08/2014	8.28	Put	Bond Future	1,850.2000	1.8502	1,772.5400	1.7725	(4.197)	0	0	630
2014/04/25	R208	07/08/2014	7.81	Call	Bond Future	762.4800	0.7625	796.0100	0.7960	4.397	0	0	0
2014/04/25	R208	07/08/2014	7.79	Call	Bond Future	734.6800	0.7347	767.2300	0.7672	4.431	0	0	0
2014/04/25	R208	06/11/2014	7.46	Call	Bond Future	666.9400	0.6669	693.2100	0.6932	3.939	0	0	0
2014/04/25	R208	06/11/2014			Bond Future	8.4315	92.5939	8.4016	92.7323	(0.355)	0.0000	0.0000	0
2014/04/25	R208	06/11/2014	7.44	Call	Bond Future	647.6000	0.6476	673.2400	0.6732	3.959	0	0	0
2014/04/25	R208	06/11/2014	7.45	Call	Bond Future	657.2200	0.6572	683.1700	0.6832	3.948	0	0	0
2014/04/25	R208	06/11/2014	8.50	Put	Bond Future	2,131.6300	2.1316	2,062.0100	2.0620	(3.266)	0	0	1,520
2014/04/25	R208	06/11/2014	7.44	Put	Bond Future	5,364.8200	5.3648	5,252.0600	5.2521	(2.102)	0	0	0
2014/04/25	R208	06/11/2014	7.46	Put	Bond Future	5,286.1200	5.2861	5,173.9900	5.1740	(2.121)	0	0	0
2014/04/25	R208	06/11/2014	8.50	Call	Bond Future	2,446.8500	2.4469	2,515.6300	2.5156	2.811	0	0	0
2014/04/25	R208	06/11/2014	7.45	Put	Bond Future	5,325.4100	5.3254	5,212.9600	5.2130	(2.112)	0	0	0
2014/04/25	R208	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	26.5500	0.0265	100.000	0	0	0
2014/04/25	R208	05/02/2015			Bond Future	8.5358	94.0597	8.5040	94.2011	(0.371)	0.0000	0.0000	0
2014/04/25	R208	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R208	05/02/2015	8.51	Put	Bond Future	114.8100	0.1148	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R208	05/02/2015	8.50	Put	Bond Future	159.4400	0.1594	18.0800	0.0181	(88.660)	0	0	0
2014/04/25	R208	05/02/2015	8.49	Put	Bond Future	204.1000	0.2041	62.7400	0.0627	(69.260)	0	0	0
2014/04/25	R208	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R209	08/05/2014	9.63	Call	Bond Future	3,748.6600	3.7487	3,926.7500	3.9268	4.751	0	0	0
2014/04/25	R209	08/05/2014			Bond Future	9.1119	73.7827	9.0850	73.9821	(0.295)	0.0000	0.0000	4,725
2014/04/25	R209	08/05/2014	7.85	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/25	R209	08/05/2014	9.00	Put	Bond Future	1,451.5500	1.4516	1,295.1900	1.2952	(10.772)	0	0	0
2014/04/25	R209	08/05/2014	9.50	Call	Bond Future	2,938.1200	2.9381	3,098.0600	3.0981	5.444	0	0	0
2014/04/25	R209	08/05/2014	7.86	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/25	R209	08/05/2014	8.50	Put	Bond Future	4,777.3600	4.7774	4,577.9100	4.5779	(4.175)	0	0	0
2014/04/25	R209	08/05/2014	9.75	Put	Bond Future	31.3900	0.0314	20.3800	0.0204	(35.075)	0	0	7,262

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
2014/04/25	R209	08/05/2014	9.85	Put	Bond Future	15.1400	0.0151	9.2300	0.0092	(39.036)	0	0	10,000
2014/04/25	R209	08/05/2014	7.84	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2014/04/25	R209	08/05/2014	7.85	Put	Bond Future	10,338.7400	10.3387	10,139.2900	10.1393	(1.929)	0	0	0
2014/04/25	R209	08/05/2014	9.50	Put	Bond Future	154.9000	0.1549	115.3900	0.1154	(25.507)	0	0	640
2014/04/25	R209	08/05/2014	7.84	Put	Bond Future	10,429.4000	10.4294	10,229.9500	10.2300	(1.912)	0	0	0
2014/04/25	R209	08/05/2014	9.63	Put	Bond Future	70.3300	0.0703	48.9700	0.0490	(30.371)	0	0	883
2014/04/25	R209	08/05/2014	9.85	Call	Bond Future	5,167.6300	5.1676	5,361.1700	5.3612	3.745	0	0	0
2014/04/25	R209	08/05/2014	7.86	Put	Bond Future	10,248.2200	10.2482	10,048.7700	10.0488	(1.946)	0	0	0
2014/04/25	R209	08/05/2014	8.50	Call	Bond Future	25.8000	0.0258	25.8000	0.0258	0.000	0	0	640
2014/04/25	R209	08/05/2014	9.00	Call	Bond Future	616.7200	0.6167	659.8100	0.6598	6.987	0	0	640
2014/04/25	R209	08/05/2014	9.75	Call	Bond Future	4,520.0400	4.5200	4,708.4800	4.7085	4.169	0	0	0
2014/04/25	R209	07/08/2014	9.04	Put	Bond Future	3,481.5600	3.4816	3,359.7600	3.3598	(3.498)	0	0	0
2014/04/25	R209	07/08/2014			Bond Future	9.1927	74.8432	9.1651	75.0444	(0.300)	0.0000	0.0000	17,074
2014/04/25	R209	07/08/2014	9.06	Put	Bond Future	3,397.2000	3.3972	3,277.0200	3.2770	(3.538)	0	0	0
2014/04/25	R209	07/08/2014	9.05	Put	Bond Future	3,439.2000	3.4392	3,318.2000	3.3182	(3.518)	0	0	0
2014/04/25	R209	07/08/2014	9.05	Call	Bond Future	2,387.6900	2.3877	2,467.9400	2.4679	3.361	0	0	0
2014/04/25	R209	07/08/2014	9.06	Call	Bond Future	2,420.1500	2.4201	2,501.2200	2.5012	3.350	0	0	0
2014/04/25	R209	07/08/2014	9.04	Call	Bond Future	2,355.4700	2.3555	2,434.9200	2.4349	3.373	0	0	0
2014/04/25	R209	06/11/2014	8.95	Call	Bond Future	0.0000	0.0000	2,946.8600	2.9469	100.000	0	0	2,050
2014/04/25	R209	06/11/2014			Bond Future	9.2678	72.8380	9.2396	73.0413	(0.305)	0.0000	0.0000	0
2014/04/25	R209	06/11/2014	9.05	Put	Bond Future	0.0000	0.0000	4,650.0400	4.6500	100.000	0	0	0
2014/04/25	R209	06/11/2014	9.58	Put	Bond Future	2,894.7200	2.8947	2,807.5700	2.8076	(3.011)	0	0	907
2014/04/25	R209	06/11/2014	10.00	Call	Bond Future	0.0000	0.0000	6,998.7900	6.9988	100.000	0	0	0
2014/04/25	R209	06/11/2014	8.99	Put	Bond Future	5,029.9300	5.0299	4,907.8600	4.9079	(2.427)	0	0	0
2014/04/25	R209	06/11/2014	9.01	Put	Bond Future	4,941.5600	4.9416	4,820.7000	4.8207	(2.446)	0	0	0
2014/04/25	R209	06/11/2014	10.05	Call	Bond Future	0.0000	0.0000	7,223.8800	7.2239	100.000	0	0	0
2014/04/25	R209	06/11/2014	8.95	Put	Bond Future	0.0000	0.0000	5,085.7000	5.0857	100.000	0	0	0
2014/04/25	R209	06/11/2014	9.95	Call	Bond Future	0.0000	0.0000	6,775.7400	6.7757	100.000	0	0	0
2014/04/25	R209	06/11/2014	9.00	Put	Bond Future	4,985.7100	4.9857	4,864.2400	4.8642	(2.436)	0	0	0
2014/04/25	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	1,723.8000	1.7238	100.000	0	0	2,050
2014/04/25	R209	06/11/2014	8.99	Call	Bond Future	2,988.9200	2.9889	3,070.2200	3.0702	2.720	0	0	0
2014/04/25	R209	06/11/2014	9.05	Call	Bond Future	0.0000	0.0000	3,260.6800	3.2607	100.000	0	0	2,050
2014/04/25	R209	06/11/2014	9.58	Call	Bond Future	5,085.2500	5.0852	5,201.4700	5.2015	2.285	0	0	0
2014/04/25	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	1,818.6700	1.8187	100.000	0	0	1,640
2014/04/25	R209	06/11/2014	9.00	Call	Bond Future	3,019.7000	3.0197	3,101.6000	3.1016	2.712	0	0	1,640
2014/04/25	R209	06/11/2014	9.01	Call	Bond Future	3,050.4400	3.0504	3,132.9500	3.1330	2.705	0	0	0
2014/04/25	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	1,918.0200	1.9180	100.000	0	0	2,050
2014/04/25	R209	05/02/2015			Bond Future	9.3400	73.9912	9.3109	74.1985	(0.312)	0.0000	0.0000	0
2014/04/25	R209	05/02/2015	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R209	05/02/2015	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R209	05/02/2015	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R209	05/02/2015	9.25	Put	Bond Future	643.4100	0.6434	436.1800	0.4362	(32.208)	0	0	0
2014/04/25	R209	05/02/2015	9.24	Put	Bond Future	715.4100	0.7154	508.1800	0.5082	(28.967)	0	0	0
2014/04/25	R209	05/02/2015	9.26	Put	Bond Future	571.5200	0.5715	364.2900	0.3643	(36.259)	0	0	0
2014/04/25	R210	08/05/2014			Bond Future	166.1581	166.1581	166.2208	166.2208	0.038	0.0000	0.0000	183
2014/04/25	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/04/25	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	08/05/2014	160.01	Call	Bond Future	6,148.0500	6.1480	6,210.7700	6.2108	1.020	0	0	0
2014/04/25	R210	08/05/2014	159.99	Call	Bond Future	6,168.0500	6.1680	6,230.7700	6.2308	1.017	0	0	0
2014/04/25	R210	08/05/2014	160.00	Call	Bond Future	6,158.0500	6.1580	6,220.7700	6.2208	1.019	0	0	0
2014/04/25	R210	07/08/2014			Bond Future	168.5668	168.5668	168.6280	168.6280	0.036	0.0000	0.0000	536
2014/04/25	R210	07/08/2014	159.00	Call	Bond Future	9,566.8400	9.5668	9,628.0400	9.6280	0.640	0	0	0
2014/04/25	R210	07/08/2014	159.01	Call	Bond Future	9,556.8400	9.5568	9,618.0400	9.6180	0.640	0	0	0
2014/04/25	R210	07/08/2014	158.99	Call	Bond Future	9,576.8400	9.5768	9,638.0400	9.6380	0.639	0	0	0
2014/04/25	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	06/11/2014			Bond Future	169.1236	169.1236	169.1836	169.1836	0.035	0.0000	0.0000	0
2014/04/25	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R210	06/11/2014	169.00	Call	Bond Future	123.5800	0.1236	183.6100	0.1836	48.576	0	0	0
2014/04/25	R210	06/11/2014	169.01	Call	Bond Future	113.5800	0.1136	173.6100	0.1736	52.853	0	0	0
2014/04/25	R210	06/11/2014	168.99	Call	Bond Future	133.5800	0.1336	193.6100	0.1936	44.939	0	0	0
2014/04/25	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R211	08/05/2014	130.00	Put	Bond Future	2,274.4500	2.2744	2,231.8500	2.2319	(1.873)	0	0	0
2014/04/25	R211	08/05/2014			Bond Future	127.7256	127.7256	127.7682	127.7682	0.033	0.0000	0.0000	0
2014/04/25	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R211	08/05/2014	129.99	Put	Bond Future	2,264.4500	2.2644	2,221.8500	2.2219	(1.881)	0	0	0
2014/04/25	R211	08/05/2014	130.01	Put	Bond Future	2,284.4500	2.2844	2,241.8500	2.2419	(1.865)	0	0	0
2014/04/25	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R211	07/08/2014			Bond Future	128.0130	128.0130	128.0544	128.0544	0.032	0.0000	0.0000	780
2014/04/25	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R211	07/08/2014	128.00	Call	Bond Future	12.9800	0.0130	54.3600	0.0544	318.798	0	0	0
2014/04/25	R211	07/08/2014	128.01	Call	Bond Future	2.9800	0.0030	44.3600	0.0444	1388.591	0	0	0
2014/04/25	R211	07/08/2014	127.99	Call	Bond Future	22.9800	0.0230	64.3600	0.0644	180.070	0	0	0
2014/04/25	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R211	06/11/2014	130.00	Call	Bond Future	0.0000	0.0000	21.2900	0.0213	100.000	0	0	0
2014/04/25	R211	06/11/2014	130.01	Call	Bond Future	0.0000	0.0000	11.2900	0.0113	100.000	0	0	0
2014/04/25	R211	06/11/2014			Bond Future	129.9810	129.9810	130.0213	130.0213	0.031	0.0000	0.0000	0
2014/04/25	R211	06/11/2014	129.99	Call	Bond Future	0.0000	0.0000	31.2900	0.0313	100.000	0	0	0
2014/04/25	R211	06/11/2014	130.00	Put	Bond Future	19.0300	0.0190	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R211	06/11/2014	129.99	Put	Bond Future	9.0300	0.0090	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R211	06/11/2014	130.01	Put	Bond Future	29.0300	0.0290	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R212	08/05/2014			Bond Future	133.0750	133.0750	133.1236	133.1236	0.036	0.0000	0.0000	205
2014/04/25	R212	08/05/2014	132.00	Call	Bond Future	1,075.0000	1.0750	1,123.5600	1.1236	4.517	0	0	0
2014/04/25	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	08/05/2014	132.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	08/05/2014	132.01	Call	Bond Future	1,065.0000	1.0650	1,113.5600	1.1136	4.560	0	0	0
2014/04/25	R212	08/05/2014	131.99	Call	Bond Future	1,085.0000	1.0850	1,133.5600	1.1336	4.476	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
2014/04/25	R212	07/08/2014	128.99	Call	Bond Future	4,297.2600	4.2973	4,344.6700	4.3447	1.103	0	0	0
2014/04/25	R212	07/08/2014			Bond Future	133.2873	133.2873	133.3347	133.3347	0.036	0.0000	0.0000	21,797
2014/04/25	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	07/08/2014	129.00	Call	Bond Future	4,287.2600	4.2873	4,334.6700	4.3347	1.106	0	0	0
2014/04/25	R212	07/08/2014	129.01	Call	Bond Future	4,277.2600	4.2773	4,324.6700	4.3247	1.108	0	0	0
2014/04/25	R212	06/11/2014			Bond Future	135.3363	135.3363	135.3827	135.3827	0.034	0.0000	0.0000	0
2014/04/25	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	06/11/2014	135.00	Call	Bond Future	336.3400	0.3363	382.7300	0.3827	13.793	0	0	0
2014/04/25	R212	06/11/2014	135.01	Call	Bond Future	326.3400	0.3263	372.7300	0.3727	14.215	0	0	0
2014/04/25	R212	06/11/2014	134.99	Call	Bond Future	346.3400	0.3463	392.7300	0.3927	13.394	0	0	0
2014/04/25	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R213	08/05/2014	7.65	Put	Bond Future	11,130.0000	11.1300	10,964.8100	10.9648	(1.484)	0	0	0
2014/04/25	R213	08/05/2014			Bond Future	9.0078	84.1725	8.9858	84.3377	(0.245)	0.0000	0.0000	26,360
2014/04/25	R213	08/05/2014	7.64	Put	Bond Future	11,219.7000	11.2197	11,054.5100	11.0545	(1.472)	0	0	0
2014/04/25	R213	08/05/2014	7.66	Put	Bond Future	11,040.4200	11.0404	10,875.2300	10.8752	(1.496)	0	0	0
2014/04/25	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R213	07/08/2014	8.86	Call	Bond Future	2,065.5100	2.0655	2,122.7200	2.1227	2.770	0	0	0
2014/04/25	R213	07/08/2014			Bond Future	9.0949	85.3823	9.0723	85.5487	(0.248)	0.0000	0.0000	8,768
2014/04/25	R213	07/08/2014	8.84	Call	Bond Future	2,005.8600	2.0059	2,061.7500	2.0618	2.786	0	0	0
2014/04/25	R213	07/08/2014	8.85	Call	Bond Future	2,035.5500	2.0356	2,092.1000	2.0921	2.778	0	0	0
2014/04/25	R213	07/08/2014	8.84	Put	Bond Future	3,912.9600	3.9130	3,802.5200	3.8025	(2.822)	0	0	0
2014/04/25	R213	07/08/2014	8.86	Put	Bond Future	3,820.6800	3.8207	3,711.5600	3.7116	(2.856)	0	0	0
2014/04/25	R213	07/08/2014	8.85	Put	Bond Future	3,866.6400	3.8666	3,756.8600	3.7569	(2.839)	0	0	0
2014/04/25	R213	06/11/2014	8.84	Call	Bond Future	2,797.9800	2.7980	2,859.7000	2.8597	2.206	0	0	0
2014/04/25	R213	06/11/2014	8.85	Put	Bond Future	5,250.1200	5.2501	5,144.5100	5.1445	(2.012)	0	0	0
2014/04/25	R213	06/11/2014			Bond Future	9.1774	83.1431	9.1542	83.3109	(0.252)	0.0000	0.0000	0
2014/04/25	R213	06/11/2014	8.85	Call	Bond Future	2,827.8200	2.8278	2,890.0300	2.8900	2.200	0	0	0
2014/04/25	R213	06/11/2014	8.86	Call	Bond Future	2,857.8400	2.8578	2,920.5400	2.9205	2.194	0	0	0
2014/04/25	R213	06/11/2014	8.84	Put	Bond Future	5,295.8900	5.2959	5,189.7900	5.1898	(2.003)	0	0	0
2014/04/25	R213	06/11/2014	8.86	Put	Bond Future	5,204.6200	5.2046	5,099.5000	5.0995	(2.020)	0	0	0
2014/04/25	R213	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R213	05/02/2015			Bond Future	9.2584	84.4592	9.2344	84.6304	(0.259)	0.0000	0.0000	0
2014/04/25	R213	05/02/2015	9.25	Put	Bond Future	59.6500	0.0596	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R213	05/02/2015	9.24	Put	Bond Future	131.0900	0.1311	0.0000	0.0000	(100.000)	0	0	0
2014/04/25	R213	05/02/2015	9.25	Call	Bond Future	0.0000	0.0000	111.4900	0.1115	100.000	0	0	0
2014/04/25	R213	05/02/2015	9.26	Call	Bond Future	11.7000	0.0117	182.8400	0.1828	1462.735	0	0	0
2014/04/25	R213	05/02/2015	9.24	Call	Bond Future	0.0000	0.0000	40.0500	0.0400	100.000	0	0	0
2014/04/25	R214	08/05/2014			Bond Future	9.1867	74.6785	9.1598	74.8856	(0.293)	0.0000	0.0000	2,185
2014/04/25	R214	08/05/2014	9.00	Call	Bond Future	440.1800	0.4402	470.3800	0.4704	6.861	0	0	0
2014/04/25	R214	08/05/2014	8.99	Put	Bond Future	1,956.3400	1.9563	1,777.6800	1.7777	(9.132)	0	0	0
2014/04/25	R214	08/05/2014	9.01	Put	Bond Future	1,841.8700	1.8419	1,666.7200	1.6667	(9.509)	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
2014/04/25	R214	08/05/2014	9.00	Put	Bond Future	1,898.6600		1.8987	1,721.7300	1.7217	(9.319)	0	0	0
2014/04/25	R214	08/05/2014	9.01	Call	Bond Future	462.7400		0.4627	494.7200	0.4947	6.911	0	0	0
2014/04/25	R214	08/05/2014	8.99	Call	Bond Future	418.3800		0.4184	446.8500	0.4469	6.805	0	0	0
2014/04/25	R214	07/08/2014	9.54	Put	Bond Future	2,063.8100		2.0638	1,973.2500	1.9732	(4.388)	0	0	0
2014/04/25	R214	07/08/2014			Bond Future	9.2659		75.7519	9.2384	75.9609	(0.297)	0.0000	0.0000	3,043
2014/04/25	R214	07/08/2014	9.56	Put	Bond Future	2,007.1100		2.0071	1,918.1600	1.9182	(4.432)	0	0	0
2014/04/25	R214	07/08/2014	9.55	Put	Bond Future	2,035.3000		2.0353	1,945.5500	1.9456	(4.410)	0	0	0
2014/04/25	R214	07/08/2014	9.56	Call	Bond Future	4,178.2900		4.1783	4,298.3700	4.2984	2.874	0	0	0
2014/04/25	R214	07/08/2014	9.54	Call	Bond Future	4,090.8200		4.0908	4,209.2900	4.2093	2.896	0	0	0
2014/04/25	R214	07/08/2014	9.55	Call	Bond Future	4,134.4600		4.1345	4,253.7400	4.2537	2.885	0	0	0
2014/04/25	R214	06/11/2014	9.64	Call	Bond Future	5,291.9000		5.2919	5,411.5900	5.4116	2.262	0	0	0
2014/04/25	R214	06/11/2014			Bond Future	9.3407		73.6188	9.3125	73.8300	(0.302)	0.0000	0.0000	0
2014/04/25	R214	06/11/2014	9.65	Call	Bond Future	5,333.0400		5.3330	5,453.3100	5.4533	2.255	0	0	0
2014/04/25	R214	06/11/2014	9.66	Call	Bond Future	5,374.1100		5.3741	5,494.9500	5.4950	2.249	0	0	0
2014/04/25	R214	06/11/2014	9.64	Put	Bond Future	3,113.1100		3.1131	3,021.5800	3.0216	(2.940)	0	0	0
2014/04/25	R214	06/11/2014	9.66	Put	Bond Future	3,053.6500		3.0537	2,963.2700	2.9633	(2.960)	0	0	0
2014/04/25	R214	06/11/2014	9.65	Put	Bond Future	3,083.3600		3.0834	2,992.4100	2.9924	(2.950)	0	0	0
2014/04/25	R214	05/02/2015	9.50	Call	Bond Future	628.7600		0.6288	843.9300	0.8439	34.221	0	0	0
2014/04/25	R214	05/02/2015			Bond Future	9.4140		74.7842	9.3849	74.9994	(0.309)	0.0000	0.0000	0
2014/04/25	R214	05/02/2015	9.51	Call	Bond Future	701.3100		0.7013	916.4800	0.9165	30.681	0	0	0
2014/04/25	R214	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R214	05/02/2015	9.49	Call	Bond Future	556.0900		0.5561	771.2600	0.7713	38.693	0	0	0
2014/04/25	R214	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R214	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	08/05/2014	9.04	Put	Bond Future	2,223.7600		2.2238	1,958.6800	1.9587	(11.920)	0	0	0
2014/04/25	R248	08/05/2014			Bond Future	9.2621		96.4661	9.2351	96.7312	(0.291)	0.0000	0.0000	2,660
2014/04/25	R248	08/05/2014	9.06	Put	Bond Future	2,019.6900		2.0197	1,754.6100	1.7546	(13.125)	0	0	0
2014/04/25	R248	08/05/2014	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	08/05/2014	9.05	Put	Bond Future	2,121.6300		2.1216	1,856.5500	1.8566	(12.494)	0	0	0
2014/04/25	R248	08/05/2014	9.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	08/05/2014	9.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	07/08/2014			Bond Future	9.3441		97.8527	9.3165	98.1201	(0.296)	0.0000	0.0000	11,469
2014/04/25	R248	07/08/2014	9.65	Call	Bond Future	2,870.6300		2.8706	3,138.0300	3.1380	9.315	0	0	0
2014/04/25	R248	07/08/2014	9.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	07/08/2014	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	07/08/2014	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	07/08/2014	9.66	Call	Bond Future	2,961.8100		2.9618	3,229.2100	3.2292	9.028	0	0	0
2014/04/25	R248	07/08/2014	9.64	Call	Bond Future	2,779.2900		2.7793	3,046.6900	3.0467	9.621	0	0	0
2014/04/25	R248	06/11/2014	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	06/11/2014			Bond Future	9.4218		94.9184	9.3934	95.1886	(0.301)	0.0000	0.0000	0
2014/04/25	R248	06/11/2014	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	06/11/2014	9.72	Call	Bond Future	2,759.2500		2.7593	3,029.4300	3.0294	9.792	0	0	0
2014/04/25	R248	06/11/2014	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	06/11/2014	9.73	Call	Bond Future	2,849.2200		2.8492	3,119.4000	3.1194	9.483	0	0	0
2014/04/25	R248	06/11/2014	9.74	Call	Bond Future	2,939.0300		2.9390	3,209.2100	3.2092	9.193	0	0	0
2014/04/25	R248	05/02/2015			Bond Future	9.4981		96.4210	9.4688	96.6963	(0.309)	0.0000	0.0000	0
2014/04/25	R248	05/02/2015	9.49	Put	Bond Future	76.1000		0.0761	0.0000	0.0000	(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
2014/04/25	R248	05/02/2015	9.50	Call	Bond Future	17.6000	0.0176	292.8900	0.2929	1564.148	0	0	0
2014/04/25	R248	05/02/2015	9.51	Call	Bond Future	111.1200	0.1111	386.4100	0.3864	247.741	0	0	0
2014/04/25	R248	05/02/2015	9.49	Call	Bond Future	0.0000	0.0000	199.1900	0.1992	100.000	0	0	0
2014/04/25	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/04/25	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **499415**