



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 06/05/2014 TO 06/05/2014

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
2014/05/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	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
2014/05/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	2025	08/05/2014			Bond Future	114.7978	114.7978	114.8858	114.8858	0.077	0.0000	0.0000	0
2014/05/06	2025	08/05/2014	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	08/05/2014	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	08/05/2014	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	08/05/2014	111.01	Call	Bond Future	3,787.8500	3.7879	3,875.7700	3.8758	2.321	0	0	0
2014/05/06	2025	08/05/2014	110.99	Call	Bond Future	3,807.8500	3.8079	3,895.7700	3.8958	2.309	0	0	0
2014/05/06	2025	08/05/2014	111.00	Call	Bond Future	3,797.8500	3.7979	3,885.7700	3.8858	2.315	0	0	0
2014/05/06	2025	07/08/2014	109.01	Call	Bond Future	6,310.1100	6.3101	6,397.5900	6.3976	1.386	0	0	0
2014/05/06	2025	07/08/2014			Bond Future	115.3201	115.3201	115.4076	115.4076	0.076	0.0000	0.0000	0
2014/05/06	2025	07/08/2014	108.99	Call	Bond Future	6,330.1100	6.3301	6,417.5900	6.4176	1.382	0	0	0
2014/05/06	2025	07/08/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	07/08/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	07/08/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	07/08/2014	109.00	Call	Bond Future	6,320.1100	6.3201	6,407.5900	6.4076	1.384	0	0	0
2014/05/06	2025	06/11/2014	117.01	Call	Bond Future	81.7700	0.0818	169.7700	0.1698	107.619	0	0	0
2014/05/06	2025	06/11/2014			Bond Future	117.0918	117.0918	117.1798	117.1798	0.075	0.0000	0.0000	0
2014/05/06	2025	06/11/2014	116.99	Call	Bond Future	101.7700	0.1018	189.7700	0.1898	86.469	0	0	0
2014/05/06	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2025	06/11/2014	117.00	Call	Bond Future	91.7700	0.0918	179.7700	0.1798	95.892	0	0	0
2014/05/06	2030	08/05/2014			Bond Future	8.8892	94.7785	8.8210	95.3217	(0.767)	0.0000	0.0000	1,970
2014/05/06	2030	08/05/2014	9.00	Call	Bond Future	872.2700	0.8723	1,415.4700	1.4155	62.274	0	0	0
2014/05/06	2030	08/05/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	08/05/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	08/05/2014	9.01	Call	Bond Future	950.4500	0.9505	1,493.6500	1.4937	57.152	0	0	0
2014/05/06	2030	08/05/2014	8.99	Call	Bond Future	794.0000	0.7940	1,337.2000	1.3372	68.413	0	0	0
2014/05/06	2030	07/08/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	07/08/2014			Bond Future	8.9831	92.1232	8.9128	92.6727	(0.782)	0.0000	0.0000	4,431
2014/05/06	2030	07/08/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	07/08/2014	8.99	Call	Bond Future	54.0000	0.0540	603.4800	0.6035	1017.556	0	0	0
2014/05/06	2030	07/08/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	07/08/2014	9.00	Call	Bond Future	131.7200	0.1317	681.2000	0.6812	417.158	0	0	0
2014/05/06	2030	07/08/2014	9.01	Call	Bond Future	209.3500	0.2093	758.8300	0.7588	262.470	0	0	0
2014/05/06	2030	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	146.7600	0.1468	100.000	0	0	0
2014/05/06	2030	06/11/2014			Bond Future	9.0634	93.5284	8.9910	94.0857	(0.799)	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
2014/05/06	2030	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	69.6400	0.0696	100.000	0	0	0
2014/05/06	2030	06/11/2014	8.99	Put	Bond Future	564.8700	0.5649	7.5700	0.0076	(98.660)	0	0	0
2014/05/06	2030	06/11/2014	9.01	Put	Bond Future	410.5400	0.4105	0.0000	0.0000	(100.000)	0	0	0
2014/05/06	2030	06/11/2014	9.00	Put	Bond Future	487.6600	0.4877	0.0000	0.0000	(100.000)	0	0	0
2014/05/06	2030	05/02/2015			Bond Future	9.1415	91.0046	9.0668	91.5699	(0.817)	0.0000	0.0000	0
2014/05/06	2030	05/02/2015	9.25	Call	Bond Future	812.1000	0.8121	1,377.3800	1.3774	69.607	0	0	0
2014/05/06	2030	05/02/2015	9.24	Call	Bond Future	737.7000	0.7377	1,302.9800	1.3030	76.627	0	0	0
2014/05/06	2030	05/02/2015	9.26	Call	Bond Future	886.4100	0.8864	1,451.6900	1.4517	63.772	0	0	0
2014/05/06	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	08/05/2014	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	08/05/2014			Bond Future	9.0590	97.0260	9.0010	97.5594	(0.640)	0.0000	0.0000	4,046
2014/05/06	2037	08/05/2014	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	08/05/2014	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	08/05/2014	9.38	Call	Bond Future	2,867.5500	2.8675	3,400.8600	3.4009	18.598	0	0	0
2014/05/06	2037	08/05/2014	9.39	Call	Bond Future	2,954.6100	2.9546	3,487.9200	3.4879	18.050	0	0	0
2014/05/06	2037	08/05/2014	9.37	Call	Bond Future	2,780.3500	2.7804	3,313.6600	3.3137	19.181	0	0	0
2014/05/06	2037	07/08/2014	9.06	Put	Bond Future	782.3800	0.7824	243.0000	0.2430	(68.941)	0	0	0
2014/05/06	2037	07/08/2014			Bond Future	9.1463	94.1523	9.0867	94.6917	(0.652)	0.0000	0.0000	10,102
2014/05/06	2037	07/08/2014	9.05	Put	Bond Future	873.6800	0.8737	334.3000	0.3343	(61.737)	0	0	0
2014/05/06	2037	07/08/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	07/08/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	07/08/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	07/08/2014	9.04	Put	Bond Future	965.1200	0.9651	425.7400	0.4257	(55.887)	0	0	0
2014/05/06	2037	06/11/2014	9.69	Call	Bond Future	4,015.0000	4.0150	4,561.9900	4.5620	13.624	0	0	0
2014/05/06	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	06/11/2014			Bond Future	9.2213	95.5885	9.1600	96.1355	(0.665)	0.0000	0.0000	0
2014/05/06	2037	06/11/2014	9.70	Call	Bond Future	4,097.6100	4.0976	4,644.6000	4.6446	13.349	0	0	0
2014/05/06	2037	06/11/2014	9.71	Call	Bond Future	4,180.1000	4.1801	4,727.0900	4.7271	13.086	0	0	0
2014/05/06	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	05/02/2015			Bond Future	9.2940	92.8470	9.2309	93.4019	(0.679)	0.0000	0.0000	0
2014/05/06	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2037	05/02/2015	9.50	Call	Bond Future	1,773.9900	1.7740	2,328.8700	2.3289	31.279	0	0	0
2014/05/06	2037	05/02/2015	9.51	Call	Bond Future	1,858.7300	1.8587	2,413.6100	2.4136	29.853	0	0	0
2014/05/06	2037	05/02/2015	9.49	Call	Bond Future	1,689.1200	1.6891	2,244.0000	2.2440	32.850	0	0	0
2014/05/06	2038	08/05/2014			Bond Future	117.3360	117.3360	117.4291	117.4291	0.079	0.0000	0.0000	19
2014/05/06	2038	08/05/2014	109.00	Call	Bond Future	8,336.0500	8.3361	8,429.1300	8.4291	1.117	0	0	0
2014/05/06	2038	08/05/2014	108.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	08/05/2014	109.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	08/05/2014	109.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	08/05/2014	109.01	Call	Bond Future	8,326.0500	8.3261	8,419.1300	8.4191	1.118	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
2014/05/06	2038	08/05/2014	108.99	Call	Bond Future	8,346.0500	8.3461	8,439.1300	8.4391	1.115	0	0	0
2014/05/06	2038	07/08/2014			Bond Future	117.7537	117.7537	117.8461	117.8461	0.078	0.0000	0.0000	334
2014/05/06	2038	07/08/2014	106.00	Call	Bond Future	11,753.7100	11.7537	11,846.1400	11.8461	0.786	0	0	0
2014/05/06	2038	07/08/2014	106.01	Call	Bond Future	11,743.7100	11.7437	11,836.1400	11.8361	0.787	0	0	0
2014/05/06	2038	07/08/2014	105.99	Call	Bond Future	11,763.7100	11.7637	11,856.1400	11.8561	0.786	0	0	0
2014/05/06	2038	07/08/2014	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	07/08/2014	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	07/08/2014	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	06/11/2014	120.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	06/11/2014			Bond Future	119.5627	119.5627	119.6559	119.6559	0.078	0.0000	0.0000	0
2014/05/06	2038	06/11/2014	119.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2038	06/11/2014	120.00	Put	Bond Future	437.3200	0.4373	344.1100	0.3441	(21.314)	0	0	0
2014/05/06	2038	06/11/2014	120.01	Put	Bond Future	447.3200	0.4473	354.1100	0.3541	(20.837)	0	0	0
2014/05/06	2038	06/11/2014	119.99	Put	Bond Future	427.3200	0.4273	334.1100	0.3341	(21.813)	0	0	0
2014/05/06	2038	06/11/2014	120.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	08/05/2014			Bond Future	116.3842	116.3842	116.4766	116.4766	0.079	0.0000	0.0000	0
2014/05/06	2046	08/05/2014	104.35	Call	Bond Future	12,034.2300	12.0342	12,126.6300	12.1266	0.768	0	0	0
2014/05/06	2046	08/05/2014	104.36	Call	Bond Future	12,024.2300	12.0242	12,116.6300	12.1166	0.768	0	0	0
2014/05/06	2046	08/05/2014	104.34	Call	Bond Future	12,044.2300	12.0442	12,136.6300	12.1366	0.767	0	0	0
2014/05/06	2046	08/05/2014	104.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	08/05/2014	104.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	08/05/2014	104.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	07/08/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	07/08/2014			Bond Future	118.0590	118.0590	118.1511	118.1511	0.078	0.0000	0.0000	5,218
2014/05/06	2046	07/08/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	07/08/2014	104.44	Call	Bond Future	13,619.0400	13.6190	13,711.1000	13.7111	0.676	0	0	0
2014/05/06	2046	07/08/2014	104.45	Call	Bond Future	13,609.0400	13.6090	13,701.1000	13.7011	0.676	0	0	0
2014/05/06	2046	07/08/2014	104.43	Call	Bond Future	13,629.0400	13.6290	13,721.1000	13.7211	0.675	0	0	0
2014/05/06	2046	07/08/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	06/11/2014	104.45	Call	Bond Future	14,077.0600	14.0771	14,169.7200	14.1697	0.658	0	0	0
2014/05/06	2046	06/11/2014			Bond Future	118.5271	118.5271	118.6197	118.6197	0.078	0.0000	0.0000	0
2014/05/06	2046	06/11/2014	104.43	Call	Bond Future	14,097.0600	14.0971	14,189.7200	14.1897	0.657	0	0	0
2014/05/06	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2046	06/11/2014	104.44	Call	Bond Future	14,087.0600	14.0871	14,179.7200	14.1797	0.658	0	0	0
2014/05/06	2050	08/05/2014	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2050	08/05/2014			Bond Future	124.7845	124.7845	124.8844	124.8844	0.080	0.0000	0.0000	400
2014/05/06	2050	08/05/2014	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2050	08/05/2014	114.99	Call	Bond Future	9,794.4800	9.7945	9,894.3900	9.8944	1.020	0	0	0
2014/05/06	2050	08/05/2014	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2050	08/05/2014	115.00	Call	Bond Future	9,784.4800	9.7845	9,884.3900	9.8844	1.021	0	0	0
2014/05/06	2050	08/05/2014	115.01	Call	Bond Future	9,774.4800	9.7745	9,874.3900	9.8744	1.022	0	0	0
2014/05/06	2050	07/08/2014	112.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2050	07/08/2014			Bond Future	125.1692	125.1692	125.2685	125.2685	0.079	0.0000	0.0000	1,300
2014/05/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/06	2050	07/08/2014	111.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2050	07/08/2014	112.00	Call	Bond Future	13,169.2100	13.1692	13,268.4600	13.2685	0.754	0	0	0
2014/05/06	2050	07/08/2014	112.01	Call	Bond Future	13,159.2100	13.1592	13,258.4600	13.2585	0.754	0	0	0
2014/05/06	2050	07/08/2014	111.99	Call	Bond Future	13,179.2100	13.1792	13,278.4600	13.2785	0.753	0	0	0
2014/05/06	2050	06/11/2014			Bond Future	127.0920	127.0920	127.1920	127.1920	0.079	0.0000	0.0000	0
2014/05/06	2050	06/11/2014	126.00	Call	Bond Future	1,091.9800	1.0920	1,192.0100	1.1920	9.160	0	0	0
2014/05/06	2050	06/11/2014	126.01	Call	Bond Future	1,081.9800	1.0820	1,182.0100	1.1820	9.245	0	0	0
2014/05/06	2050	06/11/2014	125.99	Call	Bond Future	1,101.9800	1.1020	1,202.0100	1.2020	9.077	0	0	0
2014/05/06	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	AL12	08/05/2014			Index Future	485.6290	485.6290	487.9780	487.9780	0.484	0.0000	0.0000	0
2014/05/06	AL12	07/08/2014			Index Future	492.5560	492.5560	494.9340	494.9340	0.483	0.0000	0.0000	0
2014/05/06	AL12	06/11/2014			Index Future	500.0590	500.0590	502.4750	502.4750	0.483	0.0000	0.0000	0
2014/05/06	AL12	05/02/2015			Index Future	507.9820	507.9820	510.4340	510.4340	0.483	0.0000	0.0000	0
2014/05/06	AL37	08/05/2014			Index Future	414.8280	414.8280	415.8310	415.8310	0.242	0.0000	0.0000	0
2014/05/06	AL37	07/08/2014			Index Future	420.7450	420.7450	421.7580	421.7580	0.241	0.0000	0.0000	0
2014/05/06	AL37	06/11/2014			Index Future	427.1540	427.1540	428.1840	428.1840	0.241	0.0000	0.0000	0
2014/05/06	AL7T	08/05/2014			Index Future	487.4600	487.4600	489.3040	489.3040	0.378	0.0000	0.0000	0
2014/05/06	AL7T	07/08/2014			Index Future	494.4130	494.4130	496.2790	496.2790	0.377	0.0000	0.0000	1
2014/05/06	AL7T	06/11/2014			Index Future	501.9450	501.9450	503.8400	503.8400	0.378	0.0000	0.0000	0
2014/05/06	ALBI	08/05/2014			Index Future	443.9940	443.9940	445.5290	445.5290	0.346	0.0000	0.0000	177
2014/05/06	ALBI	07/08/2014			Index Future	450.3280	450.3280	451.8800	451.8800	0.345	0.0000	0.0000	679
2014/05/06	ALBI	06/11/2014			Index Future	457.1880	457.1880	458.7650	458.7650	0.345	0.0000	0.0000	0
2014/05/06	ALBI	05/02/2015			Index Future	464.4310	464.4310	466.0320	466.0320	0.345	0.0000	0.0000	0
2014/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	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
2014/05/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/05/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/05/06	EL28	08/05/2014	114.01	Call	Bond Future	5,918.4500	5.9185	6,013.4700	6.0135	1.605	0	0	0
2014/05/06	EL28	08/05/2014			Bond Future	119.9284	119.9284	120.0235	120.0235	0.079	0.0000	0.0000	0
2014/05/06	EL28	08/05/2014	113.99	Call	Bond Future	5,938.4500	5.9385	6,033.4700	6.0335	1.600	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
2014/05/06	EL28	08/05/2014	114.00	Call	Bond Future	5,928.4500	5.9285	6,023.4700	6.0235	1.603	0	0	0
2014/05/06	EL28	08/05/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	08/05/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	08/05/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	07/08/2014	114.00	Call	Bond Future	7,654.4700	7.6545	7,748.9100	7.7489	1.234	0	0	0
2014/05/06	EL28	07/08/2014			Bond Future	121.6545	121.6545	121.7489	121.7489	0.078	0.0000	0.0000	0
2014/05/06	EL28	07/08/2014	114.01	Call	Bond Future	7,644.4700	7.6445	7,738.9100	7.7389	1.235	0	0	0
2014/05/06	EL28	07/08/2014	113.99	Call	Bond Future	7,664.4700	7.6645	7,758.9100	7.7589	1.232	0	0	0
2014/05/06	EL28	07/08/2014	114.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	07/08/2014	113.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	07/08/2014	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	06/11/2014			Bond Future	122.0416	122.0416	122.1368	122.1368	0.078	0.0000	0.0000	0
2014/05/06	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	EL28	06/11/2014	122.00	Call	Bond Future	41.6100	0.0416	136.8400	0.1368	228.863	0	0	0
2014/05/06	EL28	06/11/2014	122.01	Call	Bond Future	31.6100	0.0316	126.8400	0.1268	301.265	0	0	0
2014/05/06	EL28	06/11/2014	121.99	Call	Bond Future	51.6100	0.0516	146.8400	0.1468	184.519	0	0	0
2014/05/06	ES33	08/05/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	08/05/2014	9.55	Put	Bond Future	744.5200	0.7445	308.6400	0.3086	(58.545)	0	0	0
2014/05/06	ES33	08/05/2014			Bond Future	9.6497	82.5064	9.5911	82.9423	(0.606)	0.0000	0.0000	6,220
2014/05/06	ES33	08/05/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	08/05/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	08/05/2014	9.54	Put	Bond Future	819.8100	0.8198	383.9300	0.3839	(53.168)	0	0	0
2014/05/06	ES33	08/05/2014	9.56	Put	Bond Future	669.3300	0.6693	233.4500	0.2334	(65.122)	0	0	0
2014/05/06	ES33	07/08/2014			Bond Future	9.7543	83.6835	9.6941	84.1243	(0.617)	0.0000	0.0000	6,220
2014/05/06	ES33	07/08/2014	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	07/08/2014	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	07/08/2014	10.14	Call	Bond Future	2,736.8000	2.7368	3,177.5700	3.1776	16.105	0	0	0
2014/05/06	ES33	07/08/2014	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	07/08/2014	10.15	Call	Bond Future	2,805.8300	2.8058	3,246.6000	3.2466	15.709	0	0	0
2014/05/06	ES33	07/08/2014	10.16	Call	Bond Future	2,874.7600	2.8748	3,315.5300	3.3155	15.332	0	0	0
2014/05/06	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	06/11/2014			Bond Future	9.8538	81.1738	9.7917	81.6208	(0.630)	0.0000	0.0000	0
2014/05/06	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	06/11/2014	10.29	Call	Bond Future	3,033.3700	3.0334	3,480.3900	3.4804	14.737	0	0	0
2014/05/06	ES33	06/11/2014	10.30	Call	Bond Future	3,100.8200	3.1008	3,547.8400	3.5478	14.416	0	0	0
2014/05/06	ES33	06/11/2014	10.31	Call	Bond Future	3,168.1700	3.1682	3,615.1900	3.6152	14.110	0	0	0
2014/05/06	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	05/02/2015	10.00	Call	Bond Future	334.3000	0.3343	787.7200	0.7877	135.633	0	0	0
2014/05/06	ES33	05/02/2015			Bond Future	9.9524	82.4614	9.8883	82.9148	(0.644)	0.0000	0.0000	0
2014/05/06	ES33	05/02/2015	10.01	Call	Bond Future	404.2600	0.4043	857.6800	0.8577	112.160	0	0	0
2014/05/06	ES33	05/02/2015	9.99	Call	Bond Future	264.2500	0.2643	717.6700	0.7177	171.588	0	0	0
2014/05/06	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	ES33	05/02/2015	10.01	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
2014/05/06	GOVI	08/05/2014	442.00	Call	GOVI	7,620.0000	0.7620	22,220.0000	2.2220	191.601	0	0	0
2014/05/06	GOVI	08/05/2014			GOVI	442.7620	442.7620	444.2220	444.2220	0.330	0.0000	0.0000	60
2014/05/06	GOVI	08/05/2014	442.01	Call	GOVI	7,520.0000	0.7520	22,120.0000	2.2120	194.149	0	0	0
2014/05/06	GOVI	08/05/2014	441.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	08/05/2014	442.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	08/05/2014	441.99	Call	GOVI	7,720.0000	0.7720	22,320.0000	2.2320	189.119	0	0	0
2014/05/06	GOVI	08/05/2014	442.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	07/08/2014	459.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	07/08/2014			GOVI	449.0780	449.0780	450.5550	450.5550	0.329	0.0000	0.0000	503
2014/05/06	GOVI	07/08/2014	460.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	07/08/2014	460.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	07/08/2014	459.99	Put	GOVI	109,120.0000	10.9120	94,350.0000	9.4350	(13.536)	0	0	0
2014/05/06	GOVI	07/08/2014	460.01	Put	GOVI	109,320.0000	10.9320	94,550.0000	9.4550	(13.511)	0	0	0
2014/05/06	GOVI	07/08/2014	460.00	Put	GOVI	109,220.0000	10.9220	94,450.0000	9.4450	(13.523)	0	0	0
2014/05/06	GOVI	06/11/2014	449.01	Call	GOVI	69,090.0000	6.9090	84,090.0000	8.4090	21.711	0	0	0
2014/05/06	GOVI	06/11/2014			GOVI	455.9190	455.9190	457.4190	457.4190	0.329	0.0000	0.0000	28
2014/05/06	GOVI	06/11/2014	448.99	Call	GOVI	69,290.0000	6.9290	84,290.0000	8.4290	21.648	0	0	0
2014/05/06	GOVI	06/11/2014	449.00	Call	GOVI	69,190.0000	6.9190	84,190.0000	8.4190	21.679	0	0	0
2014/05/06	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	05/02/2015	459.99	Call	GOVI	31,520.0000	3.1520	46,750.0000	4.6750	48.319	0	0	0
2014/05/06	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	05/02/2015			GOVI	463.1420	463.1420	464.6650	464.6650	0.329	0.0000	0.0000	0
2014/05/06	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	GOVI	05/02/2015	460.00	Call	GOVI	31,420.0000	3.1420	46,650.0000	4.6650	48.472	0	0	0
2014/05/06	GOVI	05/02/2015	460.01	Call	GOVI	31,320.0000	3.1320	46,550.0000	4.6550	48.627	0	0	0
2014/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/05/06	ICAA	08/05/2014			Can-Do Interest Rate	140.3642	140.3642	140.4655	140.4655	0.072	0.0000	0.0000	635
2014/05/06	IGOV	08/05/2014			Index Future	209.3430	209.3430	209.3970	209.3970	0.026	0.0000	0.0000	46
2014/05/06	IGOV	07/08/2014			Index Future	212.3560	212.3560	212.4080	212.4080	0.024	0.0000	0.0000	1,268
2014/05/06	IGOV	06/11/2014			Index Future	215.6160	215.6160	215.6700	215.6700	0.025	0.0000	0.0000	86
2014/05/06	IGOV	05/02/2015			Index Future	219.0580	219.0580	219.1120	219.1120	0.025	0.0000	0.0000	0
2014/05/06	ILBI	08/05/2014			Index Future	567.8230	567.8230	568.4340	568.4340	0.108	0.0000	0.0000	0
2014/05/06	ILBI	07/08/2014			Index Future	575.9710	575.9710	576.5910	576.5910	0.108	0.0000	0.0000	210
2014/05/06	ILBI	06/11/2014			Index Future	584.8400	584.8400	585.4660	585.4660	0.107	0.0000	0.0000	0
2014/05/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/05/06	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
2014/05/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/05/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/05/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/05/06	JBAF	21/05/2014			Jibar Tradeable Future	5.8200	94.1800	5.8000	94.2000	(0.344)	0.0000	0.0000	2,000
2014/05/06	JBAF	18/06/2014			Jibar Tradeable Future	6.0600	93.9400	6.0400	93.9600	(0.330)	0.0000	0.0000	2,000
2014/05/06	JBAF	16/07/2014			Jibar Tradeable Future	6.1400	93.8600	6.1200	93.8800	(0.326)	0.0000	0.0000	800
2014/05/06	JBAF	20/08/2014			Jibar Tradeable Future	6.3000	93.7000	6.2900	93.7100	(0.159)	0.0000	0.0000	0
2014/05/06	JBAF	17/09/2014			Jibar Tradeable Future	6.3800	93.6200	6.3700	93.6300	(0.157)	0.0000	0.0000	1,000
2014/05/06	JBAF	15/10/2014			Jibar Tradeable Future	6.5100	93.4900	6.4900	93.5100	(0.307)	0.0000	0.0000	0
2014/05/06	JBAF	17/12/2014			Jibar Tradeable Future	6.7300	93.2700	6.7100	93.2900	(0.297)	0.0000	0.0000	0
2014/05/06	JBAF	18/03/2015			Jibar Tradeable Future	6.9900	93.0100	6.9600	93.0400	(0.429)	0.0000	0.0000	2,850
2014/05/06	JBAF	17/06/2015			Jibar Tradeable Future	7.1700	92.8300	7.1300	92.8700	(0.558)	0.0000	0.0000	5,000
2014/05/06	JBAF	16/09/2015			Jibar Tradeable Future	7.3400	92.6600	7.3000	92.7000	(0.545)	0.0000	0.0000	0
2014/05/06	JBAF	15/12/2015			Jibar Tradeable Future	7.5100	92.4900	7.4500	92.5500	(0.799)	0.0000	0.0000	0
2014/05/06	JBAF	16/03/2016			Jibar Tradeable Future	7.6700	92.3300	7.6000	92.4000	(0.913)	0.0000	0.0000	0
2014/05/06	R023	08/05/2014			Bond Future	8.2595	98.3975	8.1961	98.7815	(0.767)	0.0000	0.0000	1,300
2014/05/06	R023	08/05/2014	7.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R023	08/05/2014	7.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R023	08/05/2014	7.59	Put	Bond Future	4,157.1700	4.1572	3,773.1200	3.7731	(9.238)	0	0	0
2014/05/06	R023	08/05/2014	7.61	Put	Bond Future	4,029.7200	4.0297	3,645.6700	3.6457	(9.530)	0	0	0
2014/05/06	R023	08/05/2014	7.60	Put	Bond Future	4,093.4200	4.0934	3,709.3700	3.7094	(9.382)	0	0	0
2014/05/06	R023	08/05/2014	7.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R023	07/08/2014	8.51	Call	Bond Future	2,470.1000	2.4701	2,690.6800	2.6907	8.930	0	0	0
2014/05/06	R023	07/08/2014			Bond Future	8.3586	99.8013	8.2928	100.1893	(0.787)	0.0000	0.0000	12,377
2014/05/06	R023	07/08/2014	8.49	Call	Bond Future	2,404.0300	2.4040	2,621.0500	2.6211	9.027	0	0	0
2014/05/06	R023	07/08/2014	8.50	Call	Bond Future	2,436.8500	2.4369	2,655.6500	2.6556	8.979	0	0	0
2014/05/06	R023	07/08/2014	8.49	Put	Bond Future	1,634.6800	1.6347	1,463.7000	1.4637	(10.460)	0	0	0
2014/05/06	R023	07/08/2014	8.51	Put	Bond Future	1,584.3700	1.5844	1,416.9500	1.4169	(10.567)	0	0	0
2014/05/06	R023	07/08/2014	8.50	Put	Bond Future	1,609.2900	1.6093	1,440.0900	1.4401	(10.514)	0	0	0
2014/05/06	R023	06/11/2014			Bond Future	8.4507	97.4016	8.3822	97.7949	(0.810)	0.0000	0.0000	0
2014/05/06	R023	06/11/2014	8.59	Put	Bond Future	2,406.0000	2.4060	2,229.6400	2.2296	(7.330)	0	0	0
2014/05/06	R023	06/11/2014	8.61	Put	Bond Future	2,355.4300	2.3554	2,181.5800	2.1816	(7.381)	0	0	0
2014/05/06	R023	06/11/2014	8.59	Call	Bond Future	3,199.5900	3.1996	3,416.5300	3.4165	6.780	0	0	0
2014/05/06	R023	06/11/2014	8.60	Put	Bond Future	2,380.6100	2.3806	2,205.5100	2.2055	(7.355)	0	0	0
2014/05/06	R023	06/11/2014	8.60	Call	Bond Future	3,230.8500	3.2308	3,449.0500	3.4490	6.754	0	0	0
2014/05/06	R023	06/11/2014	8.61	Call	Bond Future	3,262.2800	3.2623	3,481.7300	3.4817	6.727	0	0	0
2014/05/06	R023	05/02/2015			Bond Future	8.5407	98.9462	8.4694	99.3449	(0.836)	0.0000	0.0000	0
2014/05/06	R023	05/02/2015	8.74	Put	Bond Future	2,929.2200	2.9292	2,754.3800	2.7544	(5.969)	0	0	0
2014/05/06	R023	05/02/2015	8.75	Call	Bond Future	4,061.4700	4.0615	4,286.3300	4.2863	5.536	0	0	0
2014/05/06	R023	05/02/2015	8.76	Call	Bond Future	4,092.2600	4.0923	4,318.1100	4.3181	5.519	0	0	0
2014/05/06	R023	05/02/2015	8.74	Call	Bond Future	4,031.1300	4.0311	4,254.9900	4.2550	5.553	0	0	0
2014/05/06	R023	05/02/2015	8.76	Put	Bond Future	2,880.6500	2.8806	2,707.8000	2.7078	(6.000)	0	0	0
2014/05/06	R023	05/02/2015	8.75	Put	Bond Future	2,904.6900	2.9047	2,730.8500	2.7308	(5.985)	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
2014/05/06	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R157	08/05/2014			Bond Future	6.7344	110.6705	6.6772	110.7471	(0.849)	0.0000	0.0000	10,000
2014/05/06	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R157	08/05/2014	5.20	Put	Bond Future	2,083.3000	2.0833	2,006.7100	2.0067	(3.676)	0	0	0
2014/05/06	R157	08/05/2014	5.19	Put	Bond Future	2,097.0600	2.0971	2,020.4700	2.0205	(3.652)	0	0	0
2014/05/06	R157	08/05/2014	5.21	Put	Bond Future	2,069.5400	2.0695	1,992.9500	1.9929	(3.701)	0	0	0
2014/05/06	R157	07/08/2014	6.76	Put	Bond Future	425.5900	0.4256	378.8900	0.3789	(10.973)	0	0	0
2014/05/06	R157	07/08/2014			Bond Future	6.9623	112.2494	6.8926	112.3254	(1.002)	0.0000	0.0000	21,348
2014/05/06	R157	07/08/2014	6.75	Put	Bond Future	432.3400	0.4323	385.2300	0.3852	(10.897)	0	0	0
2014/05/06	R157	07/08/2014	6.74	Call	Bond Future	196.4500	0.1964	224.8800	0.2249	14.472	0	0	0
2014/05/06	R157	07/08/2014	6.75	Call	Bond Future	200.7700	0.2008	229.6200	0.2296	14.370	0	0	0
2014/05/06	R157	07/08/2014	6.76	Call	Bond Future	204.9400	0.2049	234.2000	0.2342	14.277	0	0	0
2014/05/06	R157	07/08/2014	6.74	Put	Bond Future	438.9400	0.4389	391.4100	0.3914	(10.828)	0	0	0
2014/05/06	R157	06/11/2014	6.19	Put	Bond Future	940.4300	0.9404	876.3300	0.8763	(6.816)	0	0	0
2014/05/06	R157	06/11/2014			Bond Future	7.2181	107.1471	7.1271	107.2236	(1.261)	0.0000	0.0000	0
2014/05/06	R157	06/11/2014	6.21	Put	Bond Future	926.1300	0.9261	862.4000	0.8624	(6.881)	0	0	0
2014/05/06	R157	06/11/2014	6.20	Put	Bond Future	933.2600	0.9333	869.3500	0.8694	(6.848)	0	0	0
2014/05/06	R157	06/11/2014	6.21	Call	Bond Future	74.2800	0.0743	87.0100	0.0870	17.138	0	0	0
2014/05/06	R157	06/11/2014	6.19	Call	Bond Future	71.5700	0.0716	83.9300	0.0839	17.270	0	0	0
2014/05/06	R157	06/11/2014	6.20	Call	Bond Future	72.9100	0.0729	85.4600	0.0855	17.213	0	0	0
2014/05/06	R157	05/02/2015	8.74	Call	Bond Future	812.8100	0.8128	870.7700	0.8708	7.131	0	0	0
2014/05/06	R157	05/02/2015	8.75	Put	Bond Future	147.4100	0.1474	128.7500	0.1288	(12.659)	0	0	0
2014/05/06	R157	05/02/2015			Bond Future	7.6034	108.8474	7.4728	108.9241	(1.717)	0.0000	0.0000	0
2014/05/06	R157	05/02/2015	8.74	Put	Bond Future	148.8700	0.1489	130.0700	0.1301	(12.628)	0	0	0
2014/05/06	R157	05/02/2015	8.76	Put	Bond Future	145.9600	0.1460	127.4400	0.1274	(12.688)	0	0	0
2014/05/06	R157	05/02/2015	8.75	Call	Bond Future	817.1600	0.8172	875.2600	0.8753	7.110	0	0	0
2014/05/06	R157	05/02/2015	8.76	Call	Bond Future	821.5100	0.8215	879.7500	0.8797	7.089	0	0	0
2014/05/06	R186	08/05/2014	8.40	Call	Bond Future	534.3300	0.5343	777.6700	0.7777	45.541	0	0	1,000
2014/05/06	R186	08/05/2014	7.50	Put	Bond Future	7,916.4500	7.9164	7,417.6100	7.4176	(6.301)	0	0	0
2014/05/06	R186	08/05/2014	8.25	Put	Bond Future	1,253.3400	1.2533	794.6600	0.7947	(36.597)	0	0	0
2014/05/06	R186	08/05/2014	8.75	Put	Bond Future	1.5600	0.0016	0.0200	0.0000	(98.718)	0	0	0
2014/05/06	R186	08/05/2014			Bond Future	8.3842	120.3822	8.3260	120.8811	(0.694)	0.0000	0.0000	18,275
2014/05/06	R186	08/05/2014	7.09	Put	Bond Future	11,841.2700	11.8413	11,342.4300	11.3424	(4.213)	0	0	0
2014/05/06	R186	08/05/2014	8.80	Put	Bond Future	0.4800	0.0005	0.0000	0.0000	(100.000)	0	0	900
2014/05/06	R186	08/05/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,000
2014/05/06	R186	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2014/05/06	R186	08/05/2014	9.10	Call	Bond Future	5,902.4500	5.9025	6,401.2900	6.4013	8.451	0	0	0
2014/05/06	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R186	08/05/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2014/05/06	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R186	08/05/2014	8.50	Call	Bond Future	1,112.9400	1.1129	1,507.6400	1.5076	35.465	0	0	900
2014/05/06	R186	08/05/2014	9.75	Call	Bond Future	10,902.5400	10.9025	11,401.3800	11.4014	4.575	0	0	0
2014/05/06	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R186	08/05/2014	8.80	Call	Bond Future	3,481.6300	3.4816	3,979.9900	3.9800	14.314	0	0	0
2014/05/06	R186	08/05/2014	8.25	Call	Bond Future	97.9700	0.0980	138.1300	0.1381	40.992	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
2014/05/06	R186	08/05/2014	9.25	Call	Bond Future	7,085.6800	7.0857	7,584.5200	7.5845	7.040	0	0	0
2014/05/06	R186	08/05/2014	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,500
2014/05/06	R186	08/05/2014	7.11	Put	Bond Future	11,645.9000	11.6459	11,147.0600	11.1471	(4.283)	0	0	0
2014/05/06	R186	08/05/2014	8.40	Put	Bond Future	399.1500	0.3991	143.6500	0.1437	(64.011)	0	0	0
2014/05/06	R186	08/05/2014	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,933
2014/05/06	R186	08/05/2014	8.50	Put	Bond Future	128.3800	0.1284	24.2400	0.0242	(81.119)	0	0	1,933
2014/05/06	R186	08/05/2014	8.75	Call	Bond Future	3,071.9100	3.0719	3,569.2100	3.5692	16.189	0	0	6,000
2014/05/06	R186	08/05/2014	7.10	Put	Bond Future	11,743.5300	11.7435	11,244.6900	11.2447	(4.248)	0	0	0
2014/05/06	R186	08/05/2014	9.00	Call	Bond Future	5,103.5600	5.1036	5,602.4000	5.6024	9.774	0	0	0
2014/05/06	R186	07/08/2014	8.70	Put	Bond Future	1,951.2600	1.9513	1,751.0300	1.7510	(10.262)	0	0	1,000
2014/05/06	R186	07/08/2014	8.31	Call	Bond Future	2,150.7500	2.1507	2,361.5800	2.3616	9.803	0	0	0
2014/05/06	R186	07/08/2014			Bond Future	8.4738	116.8070	8.4137	117.3110	(0.709)	0.0000	0.0000	47,290
2014/05/06	R186	07/08/2014	8.92	Put	Bond Future	1,337.4000	1.3374	1,184.5300	1.1845	(11.430)	0	0	840
2014/05/06	R186	07/08/2014	8.29	Call	Bond Future	2,080.3400	2.0803	2,286.3800	2.2864	9.904	0	0	0
2014/05/06	R186	07/08/2014	8.30	Call	Bond Future	2,115.3600	2.1154	2,323.7900	2.3238	9.853	0	0	0
2014/05/06	R186	07/08/2014	8.25	Call	Bond Future	1,943.7000	1.9437	2,140.2100	2.1402	10.110	0	0	1,200
2014/05/06	R186	07/08/2014	9.20	Put	Bond Future	790.8200	0.7908	688.3100	0.6883	(12.962)	0	0	2,100
2014/05/06	R186	07/08/2014	8.29	Put	Bond Future	3,632.2900	3.6323	3,334.2900	3.3343	(8.204)	0	0	0
2014/05/06	R186	07/08/2014	8.92	Call	Bond Future	4,987.3700	4.9874	5,338.5400	5.3385	7.041	0	0	0
2014/05/06	R186	07/08/2014	8.31	Put	Bond Future	3,532.4200	3.5324	3,239.2100	3.2392	(8.301)	0	0	0
2014/05/06	R186	07/08/2014	8.70	Call	Bond Future	3,822.1000	3.8221	4,125.9100	4.1259	7.949	0	0	0
2014/05/06	R186	07/08/2014	8.30	Put	Bond Future	3,582.1300	3.5821	3,286.5200	3.2865	(8.252)	0	0	0
2014/05/06	R186	07/08/2014	9.20	Call	Bond Future	6,649.0700	6.6491	7,050.6000	7.0506	6.039	0	0	0
2014/05/06	R186	07/08/2014	8.25	Put	Bond Future	3,837.2400	3.8372	3,529.7100	3.5297	(8.014)	0	0	0
2014/05/06	R186	06/11/2014	8.15	Put	Bond Future	5,827.8400	5.8278	5,506.5200	5.5065	(5.514)	0	0	0
2014/05/06	R186	06/11/2014	8.14	Call	Bond Future	2,425.6400	2.4256	2,613.6700	2.6137	7.752	0	0	0
2014/05/06	R186	06/11/2014			Bond Future	8.5534	118.5878	8.4912	119.0989	(0.727)	0.0000	0.0000	0
2014/05/06	R186	06/11/2014	9.17	Call	Bond Future	6,846.5600	6.8466	7,202.4800	7.2025	5.199	0	0	0
2014/05/06	R186	06/11/2014	8.15	Call	Bond Future	2,456.6800	2.4567	2,646.3800	2.6464	7.722	0	0	0
2014/05/06	R186	06/11/2014	8.16	Call	Bond Future	2,487.9600	2.4880	2,679.3500	2.6794	7.693	0	0	0
2014/05/06	R186	06/11/2014	9.17	Put	Bond Future	1,947.4700	1.9475	1,792.3700	1.7924	(7.964)	0	0	2,010
2014/05/06	R186	06/11/2014	8.14	Put	Bond Future	5,882.1100	5.8821	5,559.1200	5.5591	(5.491)	0	0	0
2014/05/06	R186	06/11/2014	8.16	Put	Bond Future	5,773.9000	5.7739	5,454.2700	5.4543	(5.536)	0	0	0
2014/05/06	R186	05/02/2015			Bond Future	8.6287	115.1725	8.5643	115.6905	(0.746)	0.0000	0.0000	0
2014/05/06	R186	05/02/2015	8.75	Call	Bond Future	5,299.0500	5.2990	5,581.1600	5.5812	5.324	0	0	0
2014/05/06	R186	05/02/2015	8.76	Call	Bond Future	5,341.6300	5.3416	5,625.1000	5.6251	5.307	0	0	0
2014/05/06	R186	05/02/2015	8.74	Call	Bond Future	5,257.0400	5.2570	5,537.7900	5.5378	5.340	0	0	0
2014/05/06	R186	05/02/2015	8.76	Put	Bond Future	4,295.3600	4.2954	4,060.7800	4.0608	(5.461)	0	0	0
2014/05/06	R186	05/02/2015	8.75	Put	Bond Future	4,332.0200	4.3320	4,096.0800	4.0961	(5.446)	0	0	0
2014/05/06	R186	05/02/2015	8.74	Put	Bond Future	4,369.3200	4.3693	4,132.0200	4.1320	(5.431)	0	0	0
2014/05/06	R197	08/05/2014	250.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R197	08/05/2014			Bond Future	282.7627	282.7627	282.9798	282.9798	0.077	0.0000	0.0000	668
2014/05/06	R197	08/05/2014	250.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R197	08/05/2014	250.01	Call	Bond Future	32,752.7000	32.7527	32,969.7700	32.9698	0.663	0	0	0
2014/05/06	R197	08/05/2014	249.99	Call	Bond Future	32,772.7000	32.7727	32,989.7700	32.9898	0.662	0	0	0
2014/05/06	R197	08/05/2014	250.00	Call	Bond Future	32,762.7000	32.7627	32,979.7700	32.9798	0.663	0	0	0
2014/05/06	R197	08/05/2014	249.99	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
2014/05/06	R197	07/08/2014			Bond Future	281.0096		281.0096	281.2256	0.077	0.0000	0.0000	1,244
2014/05/06	R197	07/08/2014	269.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R197	07/08/2014	270.00	Call	Bond Future	11,009.6200	11.0096	11,225.5900	11.2256	1.962	0	0	0
2014/05/06	R197	07/08/2014	270.01	Call	Bond Future	10,999.6200	10.9996	11,215.5900	11.2156	1.963	0	0	0
2014/05/06	R197	07/08/2014	269.99	Call	Bond Future	11,019.6200	11.0196	11,235.5900	11.2356	1.960	0	0	0
2014/05/06	R197	07/08/2014	270.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R197	07/08/2014	270.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R197	06/11/2014			Bond Future	285.3264		285.3264	285.5440	0.076	0.0000	0.0000	0
2014/05/06	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R197	06/11/2014	285.00	Call	Bond Future	326.4200	0.3264	543.9500	0.5440	66.641	0	0	0
2014/05/06	R197	06/11/2014	285.01	Call	Bond Future	316.4200	0.3164	533.9500	0.5340	68.747	0	0	0
2014/05/06	R197	06/11/2014	284.99	Call	Bond Future	336.4200	0.3364	553.9500	0.5540	64.660	0	0	0
2014/05/06	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R201	08/05/2014			Bond Future	6.2778		104.8766	6.2179	(0.953)	0.0000	0.0000	0
2014/05/06	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R201	08/05/2014	4.76	Put	Bond Future	912.4600	0.9125	876.7700	0.8768	(3.911)	0	0	0
2014/05/06	R201	08/05/2014	4.75	Put	Bond Future	918.5200	0.9185	882.8300	0.8828	(3.886)	0	0	0
2014/05/06	R201	08/05/2014	4.74	Put	Bond Future	924.5800	0.9246	888.8900	0.8889	(3.860)	0	0	0
2014/05/06	R201	07/08/2014	5.31	Put	Bond Future	513.9800	0.5140	485.4300	0.4854	(5.555)	0	0	0
2014/05/06	R201	07/08/2014			Bond Future	6.5932		101.9623	6.4965	(1.466)	0.0000	0.0000	0
2014/05/06	R201	07/08/2014	5.30	Put	Bond Future	516.9100	0.5169	488.3000	0.4883	(5.535)	0	0	0
2014/05/06	R201	07/08/2014	5.31	Call	Bond Future	53.1900	0.0532	59.2100	0.0592	11.318	0	0	0
2014/05/06	R201	07/08/2014	5.29	Call	Bond Future	51.8600	0.0519	57.7600	0.0578	11.377	0	0	0
2014/05/06	R201	07/08/2014	5.30	Call	Bond Future	52.5200	0.0525	58.4800	0.0585	11.348	0	0	0
2014/05/06	R201	07/08/2014	5.29	Put	Bond Future	519.8600	0.5199	491.1900	0.4912	(5.515)	0	0	0
2014/05/06	R202	08/05/2014	215.00	Call	Bond Future	9,288.1100	9.2881	9,463.9600	9.4640	1.893	0	0	0
2014/05/06	R202	08/05/2014			Bond Future	224.2881		224.2881	224.4640	0.078	0.0000	0.0000	6,049
2014/05/06	R202	08/05/2014	215.01	Call	Bond Future	9,278.1100	9.2781	9,453.9600	9.4540	1.895	0	0	0
2014/05/06	R202	08/05/2014	214.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R202	08/05/2014	215.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R202	08/05/2014	214.99	Call	Bond Future	9,298.1100	9.2981	9,473.9600	9.4740	1.891	0	0	0
2014/05/06	R202	08/05/2014	215.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R202	07/08/2014	207.99	Call	Bond Future	16,854.8000	16.8548	17,007.5600	17.0076	0.906	0	0	0
2014/05/06	R202	07/08/2014	208.00	Put	Bond Future	422.3300	0.4223	400.2200	0.4002	(5.235)	0	0	0
2014/05/06	R202	07/08/2014			Bond Future	224.4233		224.4233	224.5981	0.078	0.0000	0.0000	44,590
2014/05/06	R202	07/08/2014	207.99	Put	Bond Future	421.4900	0.4215	399.4200	0.3994	(5.236)	0	0	0
2014/05/06	R202	07/08/2014	208.01	Put	Bond Future	423.1700	0.4232	401.0300	0.4010	(5.232)	0	0	0
2014/05/06	R202	07/08/2014	208.00	Call	Bond Future	16,845.6400	16.8456	16,998.3600	16.9984	0.907	0	0	0
2014/05/06	R202	07/08/2014	208.01	Call	Bond Future	16,836.4800	16.8365	16,989.1700	16.9892	0.907	0	0	0
2014/05/06	R202	06/11/2014	226.99	Call	Bond Future	880.5000	0.8805	1,056.9500	1.0569	20.040	0	0	0
2014/05/06	R202	06/11/2014			Bond Future	227.8705		227.8705	228.0469	0.077	0.0000	0.0000	0
2014/05/06	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R202	06/11/2014	227.00	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
2014/05/06	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R202	06/11/2014	227.00	Call	Bond Future	870.5000	0.8705	1,046.9500	1.0469	20.270	0	0	0
2014/05/06	R202	06/11/2014	227.01	Call	Bond Future	860.5000	0.8605	1,036.9500	1.0369	20.506	0	0	0
2014/05/06	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R203	08/05/2014	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2014/05/06	R203	08/05/2014	7.40	Put	Bond Future	338.6500	0.3387	188.6800	0.1887	(44.285)	0	0	0
2014/05/06	R203	08/05/2014			Bond Future	7.4968	103.4955	7.4366	103.6731	(0.802)	0.0000	0.0000	5,654
2014/05/06	R203	08/05/2014	5.76	Put	Bond Future	5,282.2200	5.2822	5,104.6700	5.1047	(3.361)	0	0	0
2014/05/06	R203	08/05/2014	6.84	Put	Bond Future	1,959.1200	1.9591	1,781.5700	1.7816	(9.063)	0	0	0
2014/05/06	R203	08/05/2014	5.75	Put	Bond Future	5,313.6000	5.3136	5,136.0500	5.1361	(3.341)	0	0	0
2014/05/06	R203	08/05/2014	5.74	Put	Bond Future	5,344.9800	5.3450	5,167.4300	5.1674	(3.322)	0	0	0
2014/05/06	R203	08/05/2014	7.40	Call	Bond Future	52.7600	0.0528	80.3400	0.0803	52.274	0	0	16
2014/05/06	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R203	07/08/2014	7.30	Call	Bond Future	461.4400	0.4614	518.8300	0.5188	12.437	0	0	0
2014/05/06	R203	07/08/2014			Bond Future	7.6514	104.9721	7.5863	105.1506	(0.851)	0.0000	0.0000	24,254
2014/05/06	R203	07/08/2014	7.31	Call	Bond Future	470.8300	0.4708	529.0600	0.5291	12.368	0	0	0
2014/05/06	R203	07/08/2014	6.84	Put	Bond Future	2,411.0800	2.4111	2,258.0300	2.2580	(6.348)	0	0	0
2014/05/06	R203	07/08/2014	7.29	Put	Bond Future	1,447.2600	1.4473	1,325.3900	1.3254	(8.421)	0	0	0
2014/05/06	R203	07/08/2014	7.31	Put	Bond Future	1,410.5500	1.4106	1,290.3400	1.2903	(8.522)	0	0	0
2014/05/06	R203	07/08/2014	7.29	Call	Bond Future	452.1600	0.4522	508.7300	0.5087	12.511	0	0	0
2014/05/06	R203	07/08/2014	7.30	Put	Bond Future	1,428.8400	1.4288	1,307.7900	1.3078	(8.472)	0	0	0
2014/05/06	R203	07/08/2014	6.84	Call	Bond Future	160.0300	0.1600	185.4200	0.1854	15.866	0	0	46
2014/05/06	R203	06/11/2014	6.86	Call	Bond Future	292.5500	0.2925	327.3400	0.3273	11.892	0	0	0
2014/05/06	R203	06/11/2014			Bond Future	7.8006	102.4083	7.7292	102.5889	(0.915)	0.0000	0.0000	0
2014/05/06	R203	06/11/2014	6.98	Call	Bond Future	355.9800	0.3560	396.5700	0.3966	11.402	0	0	14
2014/05/06	R203	06/11/2014	6.84	Call	Bond Future	282.8900	0.2829	316.7700	0.3168	11.976	0	0	45
2014/05/06	R203	06/11/2014	6.85	Call	Bond Future	287.6900	0.2877	322.0200	0.3220	11.933	0	0	0
2014/05/06	R203	06/11/2014	6.98	Put	Bond Future	2,455.3300	2.4553	2,315.3500	2.3153	(5.701)	0	0	0
2014/05/06	R203	06/11/2014	6.84	Put	Bond Future	2,745.8200	2.7458	2,599.1300	2.5991	(5.342)	0	0	0
2014/05/06	R203	06/11/2014	6.86	Put	Bond Future	2,703.4400	2.7034	2,557.6600	2.5577	(5.392)	0	0	0
2014/05/06	R203	06/11/2014	6.85	Put	Bond Future	2,724.6000	2.7246	2,578.3600	2.5784	(5.367)	0	0	0
2014/05/06	R203	05/02/2015	7.69	Call	Bond Future	1,009.5500	1.0095	1,087.8000	1.0878	7.751	0	0	55
2014/05/06	R203	05/02/2015			Bond Future	7.9580	104.0325	7.8792	104.2151	(0.991)	0.0000	0.0000	0
2014/05/06	R203	05/02/2015	8.34	Put	Bond Future	930.9100	0.9309	859.4200	0.8594	(7.680)	0	0	0
2014/05/06	R203	05/02/2015	8.35	Call	Bond Future	1,823.4100	1.8234	1,934.9800	1.9350	6.119	0	0	0
2014/05/06	R203	05/02/2015	8.36	Call	Bond Future	1,837.8600	1.8379	1,949.9000	1.9499	6.096	0	0	0
2014/05/06	R203	05/02/2015	8.34	Call	Bond Future	1,809.0200	1.8090	1,920.1100	1.9201	6.141	0	0	0
2014/05/06	R203	05/02/2015	8.36	Put	Bond Future	914.0400	0.9140	843.5000	0.8435	(7.717)	0	0	0
2014/05/06	R203	05/02/2015	7.69	Put	Bond Future	1,631.6100	1.6316	1,527.2800	1.5273	(6.394)	0	0	0
2014/05/06	R203	05/02/2015	8.35	Put	Bond Future	922.4400	0.9224	851.4300	0.8514	(7.698)	0	0	0
2014/05/06	R204	08/05/2014			Bond Future	7.7211	104.1942	7.6615	104.4237	(0.773)	0.0000	0.0000	13,418
2014/05/06	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R204	08/05/2014	6.05	Put	Bond Future	6,678.1700	6.6782	6,448.6600	6.4487	(3.437)	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
2014/05/06	R204	08/05/2014	6.04	Put	Bond Future	6,719.7200		6.7197	6,490.2100	6.4902	(3.415)	0	0	0
2014/05/06	R204	08/05/2014	6.06	Put	Bond Future	6,636.6300		6.6366	6,407.1200	6.4071	(3.458)	0	0	0
2014/05/06	R204	07/08/2014			Bond Future	7.8548		101.6481	7.7915	101.8793	(0.806)	0.0000	0.0000	28,693
2014/05/06	R204	07/08/2014	7.44	Put	Bond Future	2,086.8700		2.0869	1,924.1000	1.9241	(7.800)	0	0	0
2014/05/06	R204	07/08/2014	7.46	Put	Bond Future	2,035.7000		2.0357	1,874.9900	1.8750	(7.895)	0	0	0
2014/05/06	R204	07/08/2014	7.45	Put	Bond Future	2,061.2000		2.0612	1,899.4600	1.8995	(7.847)	0	0	0
2014/05/06	R204	07/08/2014	7.78	Call	Bond Future	1,044.2400		1.0442	1,149.9600	1.1500	10.124	0	0	0
2014/05/06	R204	07/08/2014	7.46	Call	Bond Future	584.0200		0.5840	654.4800	0.6545	12.065	0	0	0
2014/05/06	R204	07/08/2014	7.44	Call	Bond Future	560.9800		0.5610	629.3800	0.6294	12.193	0	0	0
2014/05/06	R204	07/08/2014	7.78	Put	Bond Future	1,317.4200		1.3174	1,191.9700	1.1920	(9.522)	0	0	530
2014/05/06	R204	07/08/2014	7.45	Call	Bond Future	572.4200		0.5724	641.8500	0.6419	12.129	0	0	0
2014/05/06	R204	06/11/2014	7.99	Put	Bond Future	1,547.5100		1.5475	1,431.9900	1.4320	(7.465)	0	0	1,270
2014/05/06	R204	06/11/2014			Bond Future	7.9752		103.1977	7.9075	103.4318	(0.850)	0.0000	0.0000	0
2014/05/06	R204	06/11/2014	6.99	Put	Bond Future	3,859.1400		3.8591	3,668.4700	3.6685	(4.941)	0	0	0
2014/05/06	R204	06/11/2014	7.01	Put	Bond Future	3,800.7300		3.8007	3,611.2300	3.6112	(4.986)	0	0	0
2014/05/06	R204	06/11/2014	6.99	Call	Bond Future	388.7800		0.3888	432.1600	0.4322	11.158	0	0	0
2014/05/06	R204	06/11/2014	7.00	Put	Bond Future	3,829.6900		3.8297	3,639.5900	3.6396	(4.964)	0	0	0
2014/05/06	R204	06/11/2014	7.99	Call	Bond Future	1,598.5400		1.5985	1,717.0700	1.7171	7.415	0	0	0
2014/05/06	R204	06/11/2014	7.00	Call	Bond Future	395.2800		0.3953	439.2300	0.4392	11.119	0	0	0
2014/05/06	R204	06/11/2014	7.01	Call	Bond Future	402.2700		0.4023	446.8200	0.4468	11.075	0	0	0
2014/05/06	R204	05/02/2015			Bond Future	8.0938		100.7991	8.0212	101.0360	(0.898)	0.0000	0.0000	0
2014/05/06	R204	05/02/2015	8.25	Call	Bond Future	2,116.3700		2.1164	2,246.3300	2.2463	6.141	0	0	0
2014/05/06	R204	05/02/2015	8.26	Call	Bond Future	2,134.3800		2.1344	2,265.0000	2.2650	6.120	0	0	0
2014/05/06	R204	05/02/2015	8.24	Call	Bond Future	2,098.4300		2.0984	2,227.7400	2.2277	6.162	0	0	0
2014/05/06	R204	05/02/2015	8.26	Put	Bond Future	1,595.3100		1.5953	1,489.0400	1.4890	(6.661)	0	0	0
2014/05/06	R204	05/02/2015	8.25	Put	Bond Future	1,609.6400		1.6096	1,502.7100	1.5027	(6.643)	0	0	0
2014/05/06	R204	05/02/2015	8.24	Put	Bond Future	1,624.0500		1.6241	1,516.4700	1.5165	(6.624)	0	0	0
2014/05/06	R207	08/05/2014	6.19	Put	Bond Future	8,073.3300		8.0733	7,766.6200	7.7666	(3.799)	0	0	0
2014/05/06	R207	08/05/2014	6.21	Put	Bond Future	7,976.0300		7.9760	7,669.3200	7.6693	(3.845)	0	0	0
2014/05/06	R207	08/05/2014			Bond Future	7.9307		99.2848	7.8614	99.5915	(0.874)	0.0000	0.0000	528
2014/05/06	R207	08/05/2014	6.20	Put	Bond Future	8,024.6700		8.0247	7,717.9600	7.7180	(3.822)	0	0	0
2014/05/06	R207	08/05/2014	6.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R207	08/05/2014	6.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R207	08/05/2014	6.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R207	07/08/2014	7.69	Call	Bond Future	748.3000		0.7483	849.7100	0.8497	13.552	0	0	0
2014/05/06	R207	07/08/2014	7.70	Put	Bond Future	2,280.1100		2.2801	2,073.4300	2.0734	(9.064)	0	0	0
2014/05/06	R207	07/08/2014			Bond Future	8.0550		97.0604	7.9821	97.3699	(0.906)	0.0000	0.0000	34,069
2014/05/06	R207	07/08/2014	7.70	Call	Bond Future	762.6000		0.7626	865.4100	0.8654	13.482	0	0	0
2014/05/06	R207	07/08/2014	7.71	Call	Bond Future	777.1000		0.7771	881.3000	0.8813	13.409	0	0	0
2014/05/06	R207	07/08/2014	7.69	Put	Bond Future	2,308.9700		2.3090	2,100.8900	2.1009	(9.012)	0	0	0
2014/05/06	R207	07/08/2014	7.71	Put	Bond Future	2,251.4700		2.2515	2,046.1800	2.0462	(9.118)	0	0	0
2014/05/06	R207	06/11/2014	7.36	Put	Bond Future	4,004.3000		4.0043	3,768.2300	3.7682	(5.895)	0	0	0
2014/05/06	R207	06/11/2014			Bond Future	8.1617		98.5404	8.0846	98.8541	(0.945)	0.0000	0.0000	0
2014/05/06	R207	06/11/2014	7.35	Put	Bond Future	4,036.0600		4.0361	3,799.0900	3.7991	(5.871)	0	0	0
2014/05/06	R207	06/11/2014	7.36	Call	Bond Future	681.7800		0.6818	759.3700	0.7594	11.381	0	0	0
2014/05/06	R207	06/11/2014	7.34	Call	Bond Future	660.7800		0.6608	736.5800	0.7366	11.471	0	0	0
2014/05/06	R207	06/11/2014	7.35	Call	Bond Future	671.2200		0.6712	747.9100	0.7479	11.425	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
2014/05/06	R207	06/11/2014	7.34	Put	Bond Future	4,067.9600	4.0680	3,830.1000	3.8301	(5.847)	0	0	0
2014/05/06	R207	05/02/2015	8.49	Put	Bond Future	1,932.5700	1.9326	1,795.2400	1.7952	(7.106)	0	0	0
2014/05/06	R207	05/02/2015			Bond Future	8.2672	96.4616	8.1855	96.7794	(0.988)	0.0000	0.0000	0
2014/05/06	R207	05/02/2015	8.51	Put	Bond Future	1,899.5800	1.8996	1,763.8800	1.7639	(7.144)	0	0	0
2014/05/06	R207	05/02/2015	8.50	Call	Bond Future	2,814.6600	2.8147	2,995.9300	2.9959	6.440	0	0	0
2014/05/06	R207	05/02/2015	8.51	Call	Bond Future	2,836.7600	2.8368	3,018.8500	3.0188	6.419	0	0	0
2014/05/06	R207	05/02/2015	8.49	Call	Bond Future	2,792.9700	2.7930	2,973.4300	2.9734	6.461	0	0	0
2014/05/06	R207	05/02/2015	8.50	Put	Bond Future	1,915.8600	1.9159	1,779.3400	1.7793	(7.126)	0	0	0
2014/05/06	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R208	08/05/2014			Bond Future	8.0799	93.8640	8.0212	94.1568	(0.726)	0.0000	0.0000	543
2014/05/06	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R208	08/05/2014	6.31	Put	Bond Future	9,345.6600	9.3457	9,052.8900	9.0529	(3.133)	0	0	0
2014/05/06	R208	08/05/2014	6.30	Put	Bond Future	9,401.6500	9.4016	9,108.8800	9.1089	(3.114)	0	0	0
2014/05/06	R208	08/05/2014	6.29	Put	Bond Future	9,457.6600	9.4577	9,164.8900	9.1649	(3.096)	0	0	0
2014/05/06	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R208	07/08/2014	8.28	Call	Bond Future	1,840.7700	1.8408	1,999.4400	1.9994	8.620	0	0	0
2014/05/06	R208	07/08/2014			Bond Future	8.1891	95.2032	8.1279	95.4986	(0.748)	0.0000	0.0000	11,985
2014/05/06	R208	07/08/2014	7.80	Call	Bond Future	834.5400	0.8345	927.0600	0.9271	11.086	0	0	0
2014/05/06	R208	07/08/2014	7.79	Put	Bond Future	2,765.1500	2.7651	2,560.9300	2.5609	(7.385)	0	0	0
2014/05/06	R208	07/08/2014	7.81	Put	Bond Future	2,697.9000	2.6979	2,496.2400	2.4962	(7.475)	0	0	0
2014/05/06	R208	07/08/2014	7.80	Put	Bond Future	2,731.4000	2.7314	2,528.4600	2.5285	(7.430)	0	0	0
2014/05/06	R208	07/08/2014	8.28	Put	Bond Future	1,404.5500	1.4046	1,267.7600	1.2678	(9.739)	0	0	630
2014/05/06	R208	07/08/2014	7.81	Call	Bond Future	850.3700	0.8504	944.1700	0.9442	11.030	0	0	0
2014/05/06	R208	07/08/2014	7.79	Call	Bond Future	818.9200	0.8189	910.1600	0.9102	11.142	0	0	0
2014/05/06	R208	06/11/2014	7.46	Call	Bond Future	730.2100	0.7302	800.3200	0.8003	9.601	0	0	0
2014/05/06	R208	06/11/2014	7.44	Call	Bond Future	708.5700	0.7086	777.0500	0.7770	9.665	0	0	0
2014/05/06	R208	06/11/2014			Bond Future	8.2887	93.2557	8.2245	93.5552	(0.775)	0.0000	0.0000	0
2014/05/06	R208	06/11/2014	7.45	Call	Bond Future	719.3300	0.7193	788.6200	0.7886	9.633	0	0	0
2014/05/06	R208	06/11/2014	7.44	Put	Bond Future	4,763.9400	4.7639	4,532.9700	4.5330	(4.848)	0	0	0
2014/05/06	R208	06/11/2014	8.50	Put	Bond Future	1,722.2700	1.7223	1,594.7200	1.5947	(7.406)	0	0	1,520
2014/05/06	R208	06/11/2014	7.46	Put	Bond Future	4,687.5400	4.6875	4,458.2000	4.4582	(4.893)	0	0	0
2014/05/06	R208	06/11/2014	7.45	Put	Bond Future	4,725.6700	4.7257	4,495.5100	4.4955	(4.870)	0	0	0
2014/05/06	R208	06/11/2014	8.50	Call	Bond Future	2,699.3400	2.6993	2,871.2400	2.8712	6.368	0	0	0
2014/05/06	R208	05/02/2015	8.51	Call	Bond Future	2,983.5900	2.9836	3,147.4700	3.1475	5.493	0	0	0
2014/05/06	R208	05/02/2015			Bond Future	8.3849	94.7348	8.3175	95.0382	(0.803)	0.0000	0.0000	0
2014/05/06	R208	05/02/2015	8.49	Call	Bond Future	2,935.2200	2.9352	3,097.5000	3.0975	5.529	0	0	0
2014/05/06	R208	05/02/2015	8.51	Put	Bond Future	2,423.3400	2.4233	2,283.8000	2.2838	(5.758)	0	0	0
2014/05/06	R208	05/02/2015	8.50	Put	Bond Future	2,443.5700	2.4436	2,303.2300	2.3032	(5.743)	0	0	0
2014/05/06	R208	05/02/2015	8.49	Put	Bond Future	2,464.2600	2.4643	2,323.1200	2.3231	(5.727)	0	0	0
2014/05/06	R208	05/02/2015	8.50	Call	Bond Future	2,959.1900	2.9592	3,122.2700	3.1223	5.511	0	0	0
2014/05/06	R209	08/05/2014	9.63	Call	Bond Future	4,675.1500	4.6751	5,112.4800	5.1125	9.354	0	0	0
2014/05/06	R209	08/05/2014			Bond Future	8.9785	74.7795	8.9209	75.2168	(0.642)	0.0000	0.0000	1,504
2014/05/06	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R209	08/05/2014	9.00	Put	Bond Future	368.3900	0.3684	140.2800	0.1403	(61.921)	0	0	0
2014/05/06	R209	08/05/2014	9.50	Call	Bond Future	3,780.1400	3.7801	4,217.3700	4.2174	11.567	0	0	0
2014/05/06	R209	08/05/2014	7.86	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/06	R209	08/05/2014	8.50	Put	Bond Future	3,754.8600	3.7549	3,317.4500	3.3175	(11.649)	0	0	0
2014/05/06	R209	08/05/2014	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,262
2014/05/06	R209	08/05/2014	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,000
2014/05/06	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R209	08/05/2014	7.85	Put	Bond Future	9,341.9100	9.3419	8,904.5800	8.9046	(4.681)	0	0	0
2014/05/06	R209	08/05/2014	9.50	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	640
2014/05/06	R209	08/05/2014	7.84	Put	Bond Future	9,432.5700	9.4326	8,995.2400	8.9952	(4.636)	0	0	0
2014/05/06	R209	08/05/2014	9.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	883
2014/05/06	R209	08/05/2014	9.85	Call	Bond Future	6,149.3100	6.1493	6,586.6400	6.5866	7.112	0	0	0
2014/05/06	R209	08/05/2014	7.86	Put	Bond Future	9,251.3900	9.2514	8,814.0600	8.8141	(4.727)	0	0	0
2014/05/06	R209	08/05/2014	8.50	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	640
2014/05/06	R209	08/05/2014	9.00	Call	Bond Future	530.3800	0.5304	739.6000	0.7396	39.447	0	0	640
2014/05/06	R209	08/05/2014	9.75	Call	Bond Future	5,485.4700	5.4855	5,922.8000	5.9228	7.973	0	0	0
2014/05/06	R209	07/08/2014	9.04	Put	Bond Future	2,747.1500	2.7471	2,522.0100	2.5220	(8.195)	0	0	0
2014/05/06	R209	07/08/2014			Bond Future	9.0565	75.8464	8.9973	76.2888	(0.653)	0.0000	0.0000	24,171
2014/05/06	R209	07/08/2014	9.06	Put	Bond Future	2,671.1000	2.6711	2,449.8800	2.4499	(8.282)	0	0	0
2014/05/06	R209	07/08/2014	9.05	Put	Bond Future	2,708.9300	2.7089	2,485.7500	2.4857	(8.239)	0	0	0
2014/05/06	R209	07/08/2014	9.05	Call	Bond Future	2,660.6700	2.6607	2,879.8600	2.8799	8.238	0	0	0
2014/05/06	R209	07/08/2014	9.06	Call	Bond Future	2,697.3000	2.6973	2,918.4500	2.9185	8.199	0	0	0
2014/05/06	R209	07/08/2014	9.04	Call	Bond Future	2,624.3100	2.6243	2,841.5400	2.8415	8.278	0	0	0
2014/05/06	R209	06/11/2014	8.95	Call	Bond Future	3,131.5200	3.1315	3,336.2000	3.3362	6.536	0	0	2,050
2014/05/06	R209	06/11/2014			Bond Future	9.1278	73.8557	9.0670	74.3044	(0.666)	0.0000	0.0000	0
2014/05/06	R209	06/11/2014	9.05	Put	Bond Future	4,044.1200	4.0441	3,814.2900	3.8143	(5.683)	0	0	0
2014/05/06	R209	06/11/2014	9.58	Put	Bond Future	2,336.7100	2.3367	2,177.9300	2.1779	(6.795)	0	0	907
2014/05/06	R209	06/11/2014	10.00	Call	Bond Future	7,450.9700	7.4510	7,787.7900	7.7878	4.520	0	0	0
2014/05/06	R209	06/11/2014	8.99	Put	Bond Future	4,287.5400	4.2875	4,049.1900	4.0492	(5.559)	0	0	0
2014/05/06	R209	06/11/2014	9.01	Put	Bond Future	4,205.1300	4.2051	3,969.6300	3.9696	(5.600)	0	0	0
2014/05/06	R209	06/11/2014	10.05	Call	Bond Future	7,688.2200	7.6882	8,029.9400	8.0299	4.445	0	0	0
2014/05/06	R209	06/11/2014	8.95	Put	Bond Future	4,455.9700	4.4560	4,211.9300	4.2119	(5.477)	0	0	0
2014/05/06	R209	06/11/2014	9.95	Call	Bond Future	7,215.5800	7.2156	7,547.3500	7.5474	4.598	0	0	0
2014/05/06	R209	06/11/2014	9.00	Put	Bond Future	4,246.2900	4.2463	4,009.3700	4.0094	(5.579)	0	0	0
2014/05/06	R209	06/11/2014	10.05	Put	Bond Future	1,373.7500	1.3738	1,266.7500	1.2667	(7.789)	0	0	2,050
2014/05/06	R209	06/11/2014	8.99	Call	Bond Future	3,264.2900	3.2643	3,474.6600	3.4747	6.445	0	0	0
2014/05/06	R209	06/11/2014	9.05	Call	Bond Future	3,469.1500	3.4692	3,688.0400	3.6880	6.310	0	0	2,050
2014/05/06	R209	06/11/2014	9.58	Call	Bond Future	5,545.0000	5.5450	5,834.9400	5.8349	5.229	0	0	0
2014/05/06	R209	06/11/2014	10.00	Put	Bond Future	1,456.4600	1.4565	1,344.5600	1.3446	(7.683)	0	0	1,640
2014/05/06	R209	06/11/2014	9.00	Call	Bond Future	3,298.0400	3.2980	3,509.8400	3.5098	6.422	0	0	1,640
2014/05/06	R209	06/11/2014	9.01	Call	Bond Future	3,331.7700	3.3318	3,544.9900	3.5450	6.400	0	0	0
2014/05/06	R209	06/11/2014	9.95	Put	Bond Future	1,543.4700	1.5435	1,426.5200	1.4265	(7.577)	0	0	2,050
2014/05/06	R209	05/02/2015			Bond Future	9.1957	75.0273	9.1332	75.4825	(0.679)	0.0000	0.0000	0
2014/05/06	R209	05/02/2015	9.25	Call	Bond Future	4,797.1000	4.7971	5,040.0100	5.0400	5.064	0	0	0
2014/05/06	R209	05/02/2015	9.26	Call	Bond Future	4,833.4500	4.8335	5,077.4900	5.0775	5.049	0	0	0
2014/05/06	R209	05/02/2015	9.24	Call	Bond Future	4,760.8700	4.7609	5,002.6600	5.0027	5.079	0	0	0
2014/05/06	R209	05/02/2015	9.25	Put	Bond Future	4,404.4300	4.4044	4,192.2000	4.1922	(4.819)	0	0	0
2014/05/06	R209	05/02/2015	9.24	Put	Bond Future	4,440.2000	4.4402	4,226.8500	4.2269	(4.805)	0	0	0
2014/05/06	R209	05/02/2015	9.26	Put	Bond Future	4,368.8900	4.3689	4,157.7900	4.1578	(4.832)	0	0	0
2014/05/06	R210	08/05/2014			Bond Future	166.5240	166.5240	166.6537	166.6537	0.078	0.0000	0.0000	101

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
2014/05/06	R210	08/05/2014	159.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	08/05/2014	160.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	08/05/2014	160.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	08/05/2014	160.01	Call	Bond Future	6,514.0100	6.5140	6,643.6900	6.6437	1.991	0	0	0
2014/05/06	R210	08/05/2014	159.99	Call	Bond Future	6,534.0100	6.5340	6,663.6900	6.6637	1.985	0	0	0
2014/05/06	R210	08/05/2014	160.00	Call	Bond Future	6,524.0100	6.5240	6,653.6900	6.6537	1.988	0	0	0
2014/05/06	R210	07/08/2014			Bond Future	168.9205	168.9205	169.0495	169.0495	0.076	0.0000	0.0000	618
2014/05/06	R210	07/08/2014	159.00	Call	Bond Future	9,920.4600	9.9205	10,049.5200	10.0495	1.301	0	0	0
2014/05/06	R210	07/08/2014	159.01	Call	Bond Future	9,910.4600	9.9105	10,039.5200	10.0395	1.302	0	0	0
2014/05/06	R210	07/08/2014	158.99	Call	Bond Future	9,930.4600	9.9305	10,059.5200	10.0595	1.300	0	0	0
2014/05/06	R210	07/08/2014	159.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	07/08/2014	159.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	07/08/2014	158.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	06/11/2014			Bond Future	169.4755	169.4755	169.6054	169.6054	0.077	0.0000	0.0000	0
2014/05/06	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R210	06/11/2014	169.00	Call	Bond Future	475.5000	0.4755	605.4400	0.6054	27.327	0	0	0
2014/05/06	R210	06/11/2014	169.01	Call	Bond Future	465.5000	0.4655	595.4400	0.5954	27.914	0	0	0
2014/05/06	R210	06/11/2014	168.99	Call	Bond Future	485.5000	0.4855	615.4400	0.6154	26.764	0	0	0
2014/05/06	R211	08/05/2014	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	08/05/2014	130.00	Put	Bond Future	2,018.3100	2.0183	1,927.0000	1.9270	(4.524)	0	0	0
2014/05/06	R211	08/05/2014			Bond Future	127.9817	127.9817	128.0730	128.0730	0.071	0.0000	0.0000	0
2014/05/06	R211	08/05/2014	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	08/05/2014	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	08/05/2014	129.99	Put	Bond Future	2,008.3100	2.0083	1,917.0000	1.9170	(4.547)	0	0	0
2014/05/06	R211	08/05/2014	130.01	Put	Bond Future	2,028.3100	2.0283	1,937.0000	1.9370	(4.502)	0	0	0
2014/05/06	R211	07/08/2014	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	07/08/2014			Bond Future	128.2551	128.2551	128.3458	128.3458	0.071	0.0000	0.0000	780
2014/05/06	R211	07/08/2014	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	07/08/2014	128.00	Call	Bond Future	255.1400	0.2551	345.7900	0.3458	35.530	0	0	0
2014/05/06	R211	07/08/2014	128.01	Call	Bond Future	245.1400	0.2451	335.7900	0.3358	36.979	0	0	0
2014/05/06	R211	07/08/2014	127.99	Call	Bond Future	265.1400	0.2651	355.7900	0.3558	34.189	0	0	0
2014/05/06	R211	07/08/2014	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	06/11/2014	130.00	Call	Bond Future	225.5300	0.2255	316.8000	0.3168	40.469	0	0	0
2014/05/06	R211	06/11/2014	130.01	Call	Bond Future	215.5300	0.2155	306.8000	0.3068	42.347	0	0	0
2014/05/06	R211	06/11/2014			Bond Future	130.2255	130.2255	130.3168	130.3168	0.070	0.0000	0.0000	0
2014/05/06	R211	06/11/2014	129.99	Call	Bond Future	235.5300	0.2355	326.8000	0.3268	38.751	0	0	0
2014/05/06	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	08/05/2014			Bond Future	133.3609	133.3609	133.4625	133.4625	0.076	0.0000	0.0000	173
2014/05/06	R212	08/05/2014	132.00	Call	Bond Future	1,360.9400	1.3609	1,462.4900	1.4625	7.462	0	0	0
2014/05/06	R212	08/05/2014	131.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	08/05/2014	132.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	08/05/2014	132.00	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/05/06	R212	08/05/2014	132.01	Call	Bond Future	1,350.9400	1.3509	1,452.4900	1.4525	7.517	0	0	0
2014/05/06	R212	08/05/2014	131.99	Call	Bond Future	1,370.9400	1.3709	1,472.4900	1.4725	7.407	0	0	0
2014/05/06	R212	07/08/2014	128.99	Call	Bond Future	4,568.7100	4.5687	4,669.6200	4.6696	2.209	0	0	0
2014/05/06	R212	07/08/2014			Bond Future	133.5587	133.5587	133.6596	133.6596	0.076	0.0000	0.0000	21,797
2014/05/06	R212	07/08/2014	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	07/08/2014	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	07/08/2014	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	07/08/2014	129.00	Call	Bond Future	4,558.7100	4.5587	4,659.6200	4.6596	2.214	0	0	0
2014/05/06	R212	07/08/2014	129.01	Call	Bond Future	4,548.7100	4.5487	4,649.6200	4.6496	2.218	0	0	0
2014/05/06	R212	06/11/2014			Bond Future	135.6105	135.6105	135.7123	135.7123	0.075	0.0000	0.0000	0
2014/05/06	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	06/11/2014	135.00	Call	Bond Future	610.5400	0.6105	712.2900	0.7123	16.666	0	0	0
2014/05/06	R212	06/11/2014	135.01	Call	Bond Future	600.5400	0.6005	702.2900	0.7023	16.943	0	0	0
2014/05/06	R212	06/11/2014	134.99	Call	Bond Future	620.5400	0.6205	722.2900	0.7223	16.397	0	0	0
2014/05/06	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R213	08/05/2014	7.65	Put	Bond Future	10,156.2700	10.1563	9,714.3300	9.7143	(4.351)	0	0	0
2014/05/06	R213	08/05/2014			Bond Future	8.8788	85.1462	8.8209	85.5881	(0.652)	0.0000	0.0000	3,591
2014/05/06	R213	08/05/2014	7.64	Put	Bond Future	10,245.9700	10.2460	9,804.0300	9.8040	(4.313)	0	0	0
2014/05/06	R213	08/05/2014	7.66	Put	Bond Future	10,066.6900	10.0667	9,624.7500	9.6248	(4.390)	0	0	0
2014/05/06	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R213	07/08/2014	8.86	Call	Bond Future	2,303.4300	2.3034	2,504.8200	2.5048	8.743	0	0	0
2014/05/06	R213	07/08/2014	8.84	Call	Bond Future	2,236.0800	2.2361	2,433.4500	2.4334	8.827	0	0	0
2014/05/06	R213	07/08/2014			Bond Future	8.9630	86.3610	8.9036	86.8079	(0.664)	0.0000	0.0000	24,405
2014/05/06	R213	07/08/2014	8.85	Call	Bond Future	2,269.6100	2.2696	2,468.9900	2.4690	8.785	0	0	0
2014/05/06	R213	07/08/2014	8.84	Put	Bond Future	3,164.5400	3.1645	2,915.0000	2.9150	(7.886)	0	0	0
2014/05/06	R213	07/08/2014	8.86	Put	Bond Future	3,079.9600	3.0800	2,834.4400	2.8344	(7.972)	0	0	0
2014/05/06	R213	07/08/2014	8.85	Put	Bond Future	3,122.0600	3.1221	2,874.5300	2.8745	(7.928)	0	0	0
2014/05/06	R213	06/11/2014	8.84	Call	Bond Future	3,063.2000	3.0632	3,265.3300	3.2653	6.599	0	0	0
2014/05/06	R213	06/11/2014	8.85	Put	Bond Future	4,525.4300	4.5254	4,275.7300	4.2757	(5.518)	0	0	0
2014/05/06	R213	06/11/2014			Bond Future	9.0415	84.1358	8.9803	84.5891	(0.677)	0.0000	0.0000	0
2014/05/06	R213	06/11/2014	8.85	Call	Bond Future	3,095.8800	3.0959	3,299.4400	3.2994	6.575	0	0	0
2014/05/06	R213	06/11/2014	8.86	Call	Bond Future	3,128.7500	3.1288	3,333.7500	3.3338	6.552	0	0	0
2014/05/06	R213	06/11/2014	8.84	Put	Bond Future	4,568.3600	4.5684	4,317.2300	4.3172	(5.497)	0	0	0
2014/05/06	R213	06/11/2014	8.86	Put	Bond Future	4,482.7800	4.4828	4,234.5200	4.2345	(5.538)	0	0	0
2014/05/06	R213	05/02/2015	9.26	Put	Bond Future	4,173.0700	4.1731	3,966.8800	3.9669	(4.941)	0	0	0
2014/05/06	R213	05/02/2015			Bond Future	9.1179	85.4702	9.0548	85.9298	(0.692)	0.0000	0.0000	0
2014/05/06	R213	05/02/2015	9.25	Put	Bond Future	4,206.5500	4.2065	3,999.2500	3.9993	(4.928)	0	0	0
2014/05/06	R213	05/02/2015	9.24	Put	Bond Future	4,240.5400	4.2405	4,032.1200	4.0321	(4.915)	0	0	0
2014/05/06	R213	05/02/2015	9.25	Call	Bond Future	5,157.8400	5.1578	5,410.2100	5.4102	4.893	0	0	0
2014/05/06	R213	05/02/2015	9.26	Call	Bond Future	5,195.7100	5.1957	5,449.1900	5.4492	4.879	0	0	0
2014/05/06	R213	05/02/2015	9.24	Call	Bond Future	5,120.3900	5.1204	5,371.6400	5.3716	4.907	0	0	0
2014/05/06	R214	08/05/2014			Bond Future	9.0534	75.7147	8.9958	76.1700	(0.636)	0.0000	0.0000	0
2014/05/06	R214	08/05/2014	9.00	Call	Bond Future	278.8100	0.2788	392.9900	0.3930	40.953	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
2014/05/06	R214	08/05/2014	8.99	Put	Bond Future	753.3200	0.7533	399.9700	0.4000	(46.906)	0	0	0
2014/05/06	R214	08/05/2014	9.01	Put	Bond Future	651.0300	0.6510	322.6300	0.3226	(50.443)	0	0	0
2014/05/06	R214	08/05/2014	9.00	Put	Bond Future	701.1300	0.7011	359.9500	0.3599	(48.661)	0	0	0
2014/05/06	R214	08/05/2014	9.01	Call	Bond Future	308.0600	0.3081	435.0200	0.4350	41.213	0	0	0
2014/05/06	R214	08/05/2014	8.99	Call	Bond Future	251.5200	0.2515	353.5300	0.3535	40.557	0	0	0
2014/05/06	R214	07/08/2014	9.54	Put	Bond Future	1,506.9900	1.5070	1,354.9500	1.3550	(10.089)	0	0	0
2014/05/06	R214	07/08/2014			Bond Future	9.1298	76.7949	9.0707	77.2556	(0.647)	0.0000	0.0000	5,228
2014/05/06	R214	07/08/2014	9.56	Put	Bond Future	1,459.5100	1.4595	1,310.9400	1.3109	(10.179)	0	0	0
2014/05/06	R214	07/08/2014	9.55	Put	Bond Future	1,483.0900	1.4831	1,332.7900	1.3328	(10.134)	0	0	0
2014/05/06	R214	07/08/2014	9.56	Call	Bond Future	4,673.6900	4.6737	4,985.8200	4.9858	6.678	0	0	0
2014/05/06	R214	07/08/2014	9.54	Call	Bond Future	4,577.0000	4.5770	4,885.6600	4.8857	6.744	0	0	0
2014/05/06	R214	07/08/2014	9.55	Call	Bond Future	4,625.2500	4.6252	4,935.6500	4.9356	6.711	0	0	0
2014/05/06	R214	06/11/2014	9.64	Call	Bond Future	5,780.0800	5.7801	6,079.3100	6.0793	5.177	0	0	0
2014/05/06	R214	06/11/2014			Bond Future	9.2008	74.6769	9.1400	75.1442	(0.660)	0.0000	0.0000	0
2014/05/06	R214	06/11/2014	9.65	Call	Bond Future	5,824.4300	5.8244	6,124.9100	6.1249	5.159	0	0	0
2014/05/06	R214	06/11/2014	9.66	Call	Bond Future	5,868.7000	5.8687	6,170.4300	6.1704	5.141	0	0	0
2014/05/06	R214	06/11/2014	9.64	Put	Bond Future	2,543.1600	2.5432	2,375.1300	2.3751	(6.607)	0	0	0
2014/05/06	R214	06/11/2014	9.66	Put	Bond Future	2,490.1100	2.4901	2,324.5800	2.3246	(6.647)	0	0	0
2014/05/06	R214	06/11/2014	9.65	Put	Bond Future	2,516.6200	2.5166	2,349.8400	2.3498	(6.627)	0	0	0
2014/05/06	R214	05/02/2015	9.50	Call	Bond Future	5,832.7800	5.8328	6,105.7400	6.1057	4.680	0	0	0
2014/05/06	R214	05/02/2015			Bond Future	9.2697	75.8613	9.2073	76.3352	(0.673)	0.0000	0.0000	0
2014/05/06	R214	05/02/2015	9.51	Call	Bond Future	5,872.5400	5.8725	6,146.5900	6.1466	4.667	0	0	0
2014/05/06	R214	05/02/2015	9.50	Put	Bond Future	4,126.9600	4.1270	3,925.9700	3.9260	(4.870)	0	0	0
2014/05/06	R214	05/02/2015	9.49	Call	Bond Future	5,793.1300	5.7931	6,064.9900	6.0650	4.693	0	0	0
2014/05/06	R214	05/02/2015	9.49	Put	Bond Future	4,159.9800	4.1600	3,957.8900	3.9579	(4.858)	0	0	0
2014/05/06	R214	05/02/2015	9.51	Put	Bond Future	4,094.1700	4.0942	3,894.2700	3.8943	(4.883)	0	0	0
2014/05/06	R248	08/05/2014	9.04	Put	Bond Future	847.3400	0.8473	314.6600	0.3147	(62.865)	0	0	0
2014/05/06	R248	08/05/2014			Bond Future	9.1235	97.8426	9.0709	98.3752	(0.577)	0.0000	0.0000	2,660
2014/05/06	R248	08/05/2014	9.06	Put	Bond Future	643.2700	0.6433	110.5900	0.1106	(82.808)	0	0	0
2014/05/06	R248	08/05/2014	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	08/05/2014	9.05	Put	Bond Future	745.2100	0.7452	212.5300	0.2125	(71.481)	0	0	0
2014/05/06	R248	08/05/2014	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	08/05/2014	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	07/08/2014			Bond Future	9.2024	99.2385	9.1483	99.7773	(0.588)	0.0000	0.0000	14,129
2014/05/06	R248	07/08/2014	9.65	Call	Bond Future	4,256.4200	4.2564	4,795.2100	4.7952	12.658	0	0	0
2014/05/06	R248	07/08/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	07/08/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	07/08/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	07/08/2014	9.66	Call	Bond Future	4,347.6000	4.3476	4,886.3900	4.8864	12.393	0	0	0
2014/05/06	R248	07/08/2014	9.64	Call	Bond Future	4,165.0800	4.1651	4,703.8700	4.7039	12.936	0	0	0
2014/05/06	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	06/11/2014			Bond Future	9.2759	96.3243	9.2202	96.8707	(0.600)	0.0000	0.0000	0
2014/05/06	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	06/11/2014	9.72	Call	Bond Future	4,165.1200	4.1651	4,711.5500	4.7115	13.119	0	0	0
2014/05/06	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	06/11/2014	9.73	Call	Bond Future	4,255.0900	4.2551	4,801.5200	4.8015	12.842	0	0	0
2014/05/06	R248	06/11/2014	9.74	Call	Bond Future	4,344.9000	4.3449	4,891.3300	4.8913	12.576	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
2014/05/06	R248	05/02/2015			Bond Future	9.3474	97.8520	9.2901	98.4063	(0.613)	0.0000	0.0000	0
2014/05/06	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	05/02/2015	9.50	Call	Bond Future	1,448.5900	1.4486	2,002.8100	2.0028	38.259	0	0	0
2014/05/06	R248	05/02/2015	9.51	Call	Bond Future	1,542.1100	1.5421	2,096.3300	2.0963	35.939	0	0	0
2014/05/06	R248	05/02/2015	9.49	Call	Bond Future	1,354.8900	1.3549	1,909.1100	1.9091	40.905	0	0	0
2014/05/06	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/05/06	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **523368**