



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 02/10/2014 TO 02/10/2014

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
2014/10/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	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
2014/10/02	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	2025	06/11/2014	117.01	Call	Bond Future	349.8600	0.3499	366.9800	0.3670	4.893	0	0	0
2014/10/02	2025	06/11/2014			Bond Future	117.3599	117.3599	117.3770	117.3770	0.015	0.0000	0.0000	16
2014/10/02	2025	06/11/2014	116.99	Call	Bond Future	369.8600	0.3699	386.9800	0.3870	4.629	0	0	0
2014/10/02	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2025	06/11/2014	117.00	Call	Bond Future	359.8600	0.3599	376.9800	0.3770	4.757	0	0	0
2014/10/02	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2025	05/02/2015			Bond Future	118.0527	118.0527	118.0697	118.0697	0.014	0.0000	0.0000	0
2014/10/02	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2025	05/02/2015	118.99	Put	Bond Future	937.3400	0.9373	920.3100	0.9203	(1.817)	0	0	0
2014/10/02	2025	05/02/2015	119.01	Put	Bond Future	957.3400	0.9573	940.3100	0.9403	(1.779)	0	0	0
2014/10/02	2025	05/02/2015	119.00	Put	Bond Future	947.3400	0.9473	930.3100	0.9303	(1.798)	0	0	0
2014/10/02	2030	06/11/2014	9.01	Call	Bond Future	2,162.0100	2.1620	2,410.9300	2.4109	11.513	0	0	0
2014/10/02	2030	06/11/2014			Bond Future	8.7341	96.1009	8.7029	96.3499	(0.357)	0.0000	0.0000	4,663
2014/10/02	2030	06/11/2014	8.99	Call	Bond Future	2,007.6800	2.0077	2,256.6000	2.2566	12.398	0	0	0
2014/10/02	2030	06/11/2014	9.00	Call	Bond Future	2,084.8900	2.0849	2,333.8100	2.3338	11.939	0	0	0
2014/10/02	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	05/02/2015			Bond Future	8.8042	93.5969	8.7720	93.8494	(0.365)	0.0000	0.0000	0
2014/10/02	2030	05/02/2015	9.25	Call	Bond Future	3,404.4400	3.4044	3,656.9300	3.6569	7.416	0	0	0
2014/10/02	2030	05/02/2015	9.24	Call	Bond Future	3,330.0400	3.3300	3,582.5300	3.5825	7.582	0	0	0
2014/10/02	2030	05/02/2015	9.26	Call	Bond Future	3,478.7500	3.4788	3,731.2400	3.7312	7.258	0	0	0
2014/10/02	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	07/05/2015			Bond Future	8.8601	95.2126	8.8270	95.4687	(0.373)	0.0000	0.0000	0
2014/10/02	2030	07/05/2015	8.74	Put	Bond Future	934.8800	0.9349	678.7100	0.6787	(27.401)	0	0	0
2014/10/02	2030	07/05/2015	8.76	Put	Bond Future	778.2400	0.7782	522.0700	0.5221	(32.917)	0	0	0
2014/10/02	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	07/05/2015	8.75	Put	Bond Future	856.5100	0.8565	600.3400	0.6003	(29.909)	0	0	0
2014/10/02	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/02	2037	06/11/2014	9.69	Call	Bond Future	6,494.4400	6.4944	6,829.9700	6.8300	5.166	0	0	0
2014/10/02	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	06/11/2014			Bond Future	8.9477	98.0680	8.9115	98.4035	(0.404)	0.0000	0.0000	10,565
2014/10/02	2037	06/11/2014	9.70	Call	Bond Future	6,577.0500	6.5771	6,912.5800	6.9126	5.102	0	0	0
2014/10/02	2037	06/11/2014	9.71	Call	Bond Future	6,659.5400	6.6595	6,995.0700	6.9951	5.038	0	0	0
2014/10/02	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	05/02/2015			Bond Future	9.0146	95.3443	8.9774	95.6848	(0.413)	0.0000	0.0000	3,280
2014/10/02	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	05/02/2015	9.50	Call	Bond Future	4,271.2500	4.2713	4,611.8000	4.6118	7.973	0	0	0
2014/10/02	2037	05/02/2015	9.51	Call	Bond Future	4,355.9900	4.3560	4,696.5400	4.6965	7.818	0	0	0
2014/10/02	2037	05/02/2015	9.49	Call	Bond Future	4,186.3800	4.1864	4,526.9300	4.5269	8.135	0	0	0
2014/10/02	2037	07/05/2015	9.01	Put	Bond Future	532.5000	0.5325	186.7700	0.1868	(64.926)	0	0	0
2014/10/02	2037	07/05/2015			Bond Future	9.0688	96.9902	9.0305	97.3359	(0.421)	0.0000	0.0000	0
2014/10/02	2037	07/05/2015	9.00	Put	Bond Future	623.6000	0.6236	277.8700	0.2779	(55.441)	0	0	0
2014/10/02	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2037	07/05/2015	8.99	Put	Bond Future	714.8300	0.7148	369.1000	0.3691	(48.365)	0	0	0
2014/10/02	2038	06/11/2014	120.01	Call	Bond Future	3,001.1300	3.0011	2,795.4800	2.7955	(6.852)	0	0	0
2014/10/02	2038	06/11/2014			Bond Future	123.0111	123.0111	122.8055	122.8055	(0.167)	0.0000	0.0000	1,860
2014/10/02	2038	06/11/2014	119.99	Call	Bond Future	3,021.1300	3.0211	2,815.4800	2.8155	(6.807)	0	0	0
2014/10/02	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2038	06/11/2014	120.00	Call	Bond Future	3,011.1300	3.0111	2,805.4800	2.8055	(6.830)	0	0	0
2014/10/02	2038	05/02/2015	123.00	Call	Bond Future	648.4600	0.6485	439.0100	0.4390	(32.300)	0	0	0
2014/10/02	2038	05/02/2015			Bond Future	123.6485	123.6485	123.4390	123.4390	(0.169)	0.0000	0.0000	0
2014/10/02	2038	05/02/2015	123.01	Call	Bond Future	638.4600	0.6385	429.0100	0.4290	(32.806)	0	0	0
2014/10/02	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2038	05/02/2015	122.99	Call	Bond Future	658.4600	0.6585	449.0100	0.4490	(31.809)	0	0	0
2014/10/02	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2044	06/11/2014			Bond Future	9.0116	99.7430	8.9755	100.1061	(0.401)	0.0000	0.0000	3,123
2014/10/02	2044	06/11/2014	8.99	Put	Bond Future	217.1300	0.2171	0.0000	0.0000	(100.000)	0	0	0
2014/10/02	2044	06/11/2014	9.01	Put	Bond Future	16.3400	0.0163	0.0000	0.0000	(100.000)	0	0	0
2014/10/02	2044	06/11/2014	8.99	Call	Bond Future	0.0000	0.0000	146.0200	0.1460	100.000	0	0	0
2014/10/02	2044	06/11/2014	9.00	Put	Bond Future	116.6400	0.1166	0.0000	0.0000	(100.000)	0	0	0
2014/10/02	2044	06/11/2014	9.00	Call	Bond Future	0.0000	0.0000	246.5100	0.2465	100.000	0	0	0
2014/10/02	2044	06/11/2014	9.01	Call	Bond Future	0.0000	0.0000	346.8100	0.3468	100.000	0	0	0
2014/10/02	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2044	05/02/2015			Bond Future	9.0759	96.9202	9.0388	97.2888	(0.409)	0.0000	0.0000	0
2014/10/02	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2044	05/02/2015	8.99	Put	Bond Future	855.7700	0.8558	487.2500	0.4873	(43.063)	0	0	0

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2014/10/02	2044	05/02/2015	9.01	Put	Bond Future	655.3700		0.6554	286.8500	0.2868	(56.231)	0	0	0
2014/10/02	2044	05/02/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2044	05/02/2015	9.00	Put	Bond Future	755.4800		0.7555	386.9600	0.3870	(48.780)	0	0	0
2014/10/02	2044	07/05/2015			Bond Future	9.1282		98.5934	9.0900	98.9676	(0.418)	0.0000	0.0000	0
2014/10/02	2044	07/05/2015	8.99	Put	Bond Future	1,368.0900		1.3681	993.9300	0.9939	(27.349)	0	0	0
2014/10/02	2044	07/05/2015	9.01	Put	Bond Future	1,168.0100		1.1680	793.8500	0.7939	(32.034)	0	0	0
2014/10/02	2044	07/05/2015	9.00	Put	Bond Future	1,267.9700		1.2680	893.8100	0.8938	(29.509)	0	0	0
2014/10/02	2044	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2044	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2044	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2046	06/11/2014	104.45	Call	Bond Future	19,537.4800		19.5375	19,556.0700	19.5561	0.095	0	0	0
2014/10/02	2046	06/11/2014			Bond Future	123.9875		123.9875	124.0061	124.0061	0.015	0.0000	0.0000	5,389
2014/10/02	2046	06/11/2014	104.43	Call	Bond Future	19,557.4800		19.5575	19,576.0700	19.5761	0.095	0	0	0
2014/10/02	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2046	06/11/2014	104.44	Call	Bond Future	19,547.4800		19.5475	19,566.0700	19.5661	0.095	0	0	0
2014/10/02	2046	05/02/2015			Bond Future	125.9417		125.9417	125.9601	125.9601	0.015	0.0000	0.0000	0
2014/10/02	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2046	05/02/2015	123.99	Call	Bond Future	1,951.7400		1.9517	1,970.1400	1.9701	0.943	0	0	0
2014/10/02	2046	05/02/2015	124.01	Call	Bond Future	1,931.7400		1.9317	1,950.1400	1.9501	0.953	0	0	0
2014/10/02	2046	05/02/2015	124.00	Call	Bond Future	1,941.7400		1.9417	1,960.1400	1.9601	0.948	0	0	0
2014/10/02	2050	06/11/2014			Bond Future	131.6942		131.6942	131.7142	131.7142	0.015	0.0000	0.0000	2,640
2014/10/02	2050	06/11/2014	126.00	Call	Bond Future	5,694.1900		5.6942	5,714.1500	5.7141	0.351	0	0	0
2014/10/02	2050	06/11/2014	126.01	Call	Bond Future	5,684.1900		5.6842	5,704.1500	5.7041	0.351	0	0	0
2014/10/02	2050	06/11/2014	125.99	Call	Bond Future	5,704.1900		5.7042	5,724.1500	5.7241	0.350	0	0	0
2014/10/02	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2050	05/02/2015	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2050	05/02/2015			Bond Future	132.3217		132.3217	132.3415	132.3415	0.015	0.0000	0.0000	0
2014/10/02	2050	05/02/2015	130.01	Call	Bond Future	2,311.7100		2.3117	2,331.4600	2.3315	0.854	0	0	0
2014/10/02	2050	05/02/2015	129.99	Call	Bond Future	2,331.7100		2.3317	2,351.4600	2.3515	0.847	0	0	0
2014/10/02	2050	05/02/2015	130.00	Call	Bond Future	2,321.7100		2.3217	2,341.4600	2.3415	0.851	0	0	0
2014/10/02	2050	05/02/2015	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	2050	05/02/2015	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	AL12	06/11/2014			Index Future	510.4050	510.4050	511.9290	511.9290	0.299	0.0000	0.0000	0
2014/10/02	AL12	05/02/2015			Index Future	518.3860	518.3860	519.9330	519.9330	0.298	0.0000	0.0000	0
2014/10/02	AL12	07/05/2015			Index Future	527.3170	527.3170	528.8870	528.8870	0.298	0.0000	0.0000	0
2014/10/02	AL37	06/11/2014			Index Future	432.5590	432.5590	433.0770	433.0770	0.120	0.0000	0.0000	3
2014/10/02	AL37	05/02/2015			Index Future	439.3230	439.3230	439.8480	439.8480	0.120	0.0000	0.0000	0
2014/10/02	AL7T	06/11/2014			Index Future	508.4130	508.4130	509.5400	509.5400	0.222	0.0000	0.0000	4
2014/10/02	AL7T	05/02/2015			Index Future	516.3630	516.3630	517.5070	517.5070	0.222	0.0000	0.0000	0
2014/10/02	ALBI	06/11/2014			Index Future	464.3800	464.3800	465.3570	465.3570	0.210	0.0000	0.0000	584
2014/10/02	ALBI	05/02/2015			Index Future	471.6420	471.6420	472.6330	472.6330	0.210	0.0000	0.0000	65
2014/10/02	ALBI	07/05/2015			Index Future	479.7680	479.7680	480.7720	480.7720	0.209	0.0000	0.0000	0
2014/10/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/02	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	EL28	06/11/2014			Bond Future	122.6944	122.6944	122.7136	122.7136	0.016	0.0000	0.0000	0
2014/10/02	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	EL28	06/11/2014	122.00	Call	Bond Future	694.4400	0.6944	713.6500	0.7136	2.766	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
2014/10/02	EL28	06/11/2014	122.01	Call	Bond Future	684.4400	0.6844	703.6500	0.7036	2.807	0	0	0
2014/10/02	EL28	06/11/2014	121.99	Call	Bond Future	704.4400	0.7044	723.6500	0.7236	2.727	0	0	0
2014/10/02	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	EL28	05/02/2015			Bond Future	124.6284	124.6284	124.6475	124.6475	0.015	0.0000	0.0000	0
2014/10/02	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	EL28	05/02/2015	125.99	Put	Bond Future	1,361.5700	1.3616	1,342.4900	1.3425	(1.401)	0	0	0
2014/10/02	EL28	05/02/2015	126.01	Put	Bond Future	1,381.5700	1.3816	1,362.4900	1.3625	(1.381)	0	0	0
2014/10/02	EL28	05/02/2015	126.00	Put	Bond Future	1,371.5700	1.3716	1,352.4900	1.3525	(1.391)	0	0	0
2014/10/02	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	06/11/2014			Bond Future	9.6837	82.4075	9.6522	82.6387	(0.325)	0.0000	0.0000	6,220
2014/10/02	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	06/11/2014	10.29	Call	Bond Future	4,267.0600	4.2671	4,498.2800	4.4983	5.419	0	0	0
2014/10/02	ES33	06/11/2014	10.30	Call	Bond Future	4,334.5100	4.3345	4,565.7300	4.5657	5.334	0	0	0
2014/10/02	ES33	06/11/2014	10.31	Call	Bond Future	4,401.8600	4.4019	4,633.0800	4.6331	5.253	0	0	0
2014/10/02	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	05/02/2015	10.00	Call	Bond Future	1,569.0800	1.5691	1,803.5700	1.8036	14.944	0	0	0
2014/10/02	ES33	05/02/2015			Bond Future	9.7792	83.6962	9.7468	83.9307	(0.332)	0.0000	0.0000	0
2014/10/02	ES33	05/02/2015	10.01	Call	Bond Future	1,639.0400	1.6390	1,873.5300	1.8735	14.307	0	0	0
2014/10/02	ES33	05/02/2015	9.99	Call	Bond Future	1,499.0300	1.4990	1,733.5200	1.7335	15.643	0	0	0
2014/10/02	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	07/05/2015			Bond Future	9.8564	81.3489	9.8230	81.5869	(0.339)	0.0000	0.0000	0
2014/10/02	ES33	07/05/2015	9.74	Put	Bond Future	834.9200	0.8349	596.8600	0.5969	(28.513)	0	0	0
2014/10/02	ES33	07/05/2015	9.76	Put	Bond Future	690.5300	0.6905	452.4700	0.4525	(34.475)	0	0	0
2014/10/02	ES33	07/05/2015	9.75	Put	Bond Future	762.6800	0.7627	524.6200	0.5246	(31.214)	0	0	0
2014/10/02	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	06/11/2014	449.01	Call	GOVI	139,350.0000	13.9350	148,310.0000	14.8310	6.430	0	0	0
2014/10/02	GOVI	06/11/2014			GOVI	462.9450	462.9450	463.8410	463.8410	0.194	0.0000	0.0000	414
2014/10/02	GOVI	06/11/2014	448.99	Call	GOVI	139,550.0000	13.9550	148,510.0000	14.8510	6.421	0	0	0
2014/10/02	GOVI	06/11/2014	449.00	Call	GOVI	139,450.0000	13.9450	148,410.0000	14.8410	6.425	0	0	0
2014/10/02	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	05/02/2015	459.99	Call	GOVI	101,940.0000	10.1940	111,030.0000	11.1030	8.917	0	0	0
2014/10/02	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	05/02/2015			GOVI	470.1840	470.1840	471.0930	471.0930	0.193	0.0000	0.0000	48
2014/10/02	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	05/02/2015	460.00	Call	GOVI	101,840.0000	10.1840	110,930.0000	11.0930	8.926	0	0	0
2014/10/02	GOVI	05/02/2015	460.01	Call	GOVI	101,740.0000	10.1740	110,830.0000	11.0830	8.935	0	0	0
2014/10/02	GOVI	07/05/2015	449.99	Call	GOVI	282,940.0000	28.2940	292,160.0000	29.2160	3.259	0	0	0
2014/10/02	GOVI	07/05/2015			GOVI	478.2840	478.2840	479.2060	479.2060	0.193	0.0000	0.0000	0

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2014/10/02	GOVI	07/05/2015	450.00	Call	GOVI	282,840.0000	28.2840	292,060.0000	29.2060	3.260	0	0	0
2014/10/02	GOVI	07/05/2015	450.01	Call	GOVI	282,740.0000	28.2740	291,960.0000	29.1960	3.261	0	0	0
2014/10/02	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/02	ICAA	06/11/2014			Can-Do Interest Rate	144.8756	144.8756	144.8935	144.8935	0.012	0.0000	0.0000	571
2014/10/02	IGOV	06/11/2014			Index Future	219.2670	219.2670	219.1990	219.1990	(0.031)	0.0000	0.0000	1,159
2014/10/02	IGOV	05/02/2015			Index Future	222.7230	222.7230	222.6530	222.6530	(0.031)	0.0000	0.0000	10
2014/10/02	IGOV	07/05/2015			Index Future	226.5870	226.5870	226.5140	226.5140	(0.032)	0.0000	0.0000	0
2014/10/02	ILBI	06/11/2014			Index Future	592.6590	592.6590	592.5610	592.5610	(0.017)	0.0000	0.0000	0
2014/10/02	ILBI	05/02/2015			Index Future	602.0370	602.0370	601.9350	601.9350	(0.017)	0.0000	0.0000	157
2014/10/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/02	JBAF	15/10/2014			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	0
2014/10/02	JBAF	19/11/2014			Jibar Tradeable Future	6.1800	93.8200	6.1800	93.8200	0.000	0.0000	0.0000	0
2014/10/02	JBAF	17/12/2014			Jibar Tradeable Future	6.3500	93.6500	6.3500	93.6500	0.000	0.0000	0.0000	0
2014/10/02	JBAF	21/01/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2014/10/02	JBAF	18/02/2015			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2014/10/02	JBAF	18/03/2015			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,850
2014/10/02	JBAF	17/06/2015			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	5,000
2014/10/02	JBAF	16/09/2015			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2014/10/02	JBAF	15/12/2015			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2014/10/02	JBAF	16/03/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2014/10/02	JBAF	15/06/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2014/10/02	JBAF	21/09/2016			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2014/10/02	R023	06/11/2014			Bond Future	8.1741	99.0027	8.1376	99.2167	(0.447)	0.0000	0.0000	8,484
2014/10/02	R023	06/11/2014	8.59	Put	Bond Future	129.1400	0.1291	99.7400	0.0997	(22.766)	0	0	0
2014/10/02	R023	06/11/2014	8.61	Put	Bond Future	115.9700	0.1160	89.0200	0.0890	(23.239)	0	0	0
2014/10/02	R023	06/11/2014	8.59	Call	Bond Future	2,523.8400	2.5238	2,708.4100	2.7084	7.313	0	0	0
2014/10/02	R023	06/11/2014	8.60	Put	Bond Future	122.4100	0.1224	94.2500	0.0943	(23.005)	0	0	0

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2014/10/02	R023	06/11/2014	8.60	Call	Bond Future	2,573.7600		2.5738	2,759.5700	2.7596	7.219	0	0	0
2014/10/02	R023	06/11/2014	8.61	Call	Bond Future	2,623.9300		2.6239	2,810.9500	2.8110	7.127	0	0	0
2014/10/02	R023	05/02/2015			Bond Future	8.2557		100.5509	8.2176	100.7679	(0.461)	0.0000	0.0000	0
2014/10/02	R023	05/02/2015	8.74	Put	Bond Future	517.4900		0.5175	465.1500	0.4652	(10.114)	0	0	0
2014/10/02	R023	05/02/2015	8.75	Call	Bond Future	3,266.5400		3.2665	3,432.1300	3.4321	5.069	0	0	0
2014/10/02	R023	05/02/2015	8.76	Call	Bond Future	3,309.2100		3.3092	3,475.7600	3.4758	5.033	0	0	0
2014/10/02	R023	05/02/2015	8.74	Call	Bond Future	3,224.0700		3.2241	3,388.7000	3.3887	5.106	0	0	0
2014/10/02	R023	05/02/2015	8.76	Put	Bond Future	492.9300		0.4929	442.5100	0.4425	(10.229)	0	0	0
2014/10/02	R023	05/02/2015	8.75	Put	Bond Future	505.0900		0.5051	453.7100	0.4537	(10.172)	0	0	0
2014/10/02	R023	07/05/2015	8.15	Put	Bond Future	2,468.2500		2.4682	2,342.3100	2.3423	(5.102)	0	0	0
2014/10/02	R023	07/05/2015	8.14	Call	Bond Future	1,558.5600		1.5586	1,651.7300	1.6517	5.978	0	0	0
2014/10/02	R023	07/05/2015			Bond Future	8.3087		98.3573	8.2691	98.5774	(0.477)	0.0000	0.0000	0
2014/10/02	R023	07/05/2015	8.15	Call	Bond Future	1,582.9000		1.5829	1,677.0400	1.6770	5.947	0	0	0
2014/10/02	R023	07/05/2015	8.16	Call	Bond Future	1,607.4700		1.6075	1,702.5800	1.7026	5.917	0	0	0
2014/10/02	R023	07/05/2015	8.14	Put	Bond Future	2,500.0300		2.5000	2,373.1200	2.3731	(5.076)	0	0	0
2014/10/02	R023	07/05/2015	8.16	Put	Bond Future	2,436.7300		2.4367	2,311.7600	2.3118	(5.129)	0	0	0
2014/10/02	R023	06/08/2015	9.07	Put	Bond Future	1,032.7600		1.0328	973.3200	0.9733	(5.755)	0	0	911
2014/10/02	R023	06/08/2015	8.24	Call	Bond Future	2,180.5900		2.1806	2,283.9200	2.2839	4.739	0	0	0
2014/10/02	R023	06/08/2015			Bond Future	8.3392		100.2146	8.2983	100.4361	(0.490)	0.0000	0.0000	0
2014/10/02	R023	06/08/2015	9.07	Call	Bond Future	4,885.7900		4.8858	5,047.8700	5.0479	3.317	0	0	0
2014/10/02	R023	06/08/2015	8.26	Put	Bond Future	2,662.1600		2.6622	2,545.5500	2.5456	(4.380)	0	0	0
2014/10/02	R023	06/08/2015	8.25	Put	Bond Future	2,690.1600		2.6902	2,572.7700	2.5728	(4.364)	0	0	0
2014/10/02	R023	06/08/2015	8.24	Put	Bond Future	2,718.7600		2.7188	2,600.5700	2.6006	(4.347)	0	0	0
2014/10/02	R023	06/08/2015	8.25	Call	Bond Future	2,206.4400		2.2064	2,310.5700	2.3106	4.719	0	0	0
2014/10/02	R023	06/08/2015	8.26	Call	Bond Future	2,232.8400		2.2328	2,337.7500	2.3378	4.699	0	0	0
2014/10/02	R157	06/11/2014	6.19	Put	Bond Future	476.5600		0.4766	475.8300	0.4758	(0.153)	0	0	0
2014/10/02	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/02	R157	06/11/2014	6.21	Put	Bond Future	461.0700		0.4611	460.2800	0.4603	(0.171)	0	0	0
2014/10/02	R157	06/11/2014	6.20	Put	Bond Future	468.7900		0.4688	468.0300	0.4680	(0.162)	0	0	0
2014/10/02	R157	06/11/2014	6.21	Call	Bond Future	14.8200		0.0148	14.0300	0.0140	(5.331)	0	0	0
2014/10/02	R157	06/11/2014	6.19	Call	Bond Future	13.3000		0.0133	12.5700	0.0126	(5.489)	0	0	0
2014/10/02	R157	06/11/2014	6.20	Call	Bond Future	14.0400		0.0140	13.2800	0.0133	(5.413)	0	0	0
2014/10/02	R157	05/02/2015	8.74	Call	Bond Future	1,089.0400		1.0890	1,088.7500	1.0888	(0.027)	0	0	0
2014/10/02	R157	05/02/2015	8.75	Put	Bond Future	15.5600		0.0156	15.2700	0.0153	(1.864)	0	0	0
2014/10/02	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/02	R157	05/02/2015	8.74	Put	Bond Future	15.8800		0.0159	15.5900	0.0156	(1.826)	0	0	0
2014/10/02	R157	05/02/2015	8.76	Put	Bond Future	15.2500		0.0152	14.9600	0.0150	(1.902)	0	0	0
2014/10/02	R157	05/02/2015	8.75	Call	Bond Future	1,094.5300		1.0945	1,094.2400	1.0942	(0.026)	0	0	0
2014/10/02	R157	05/02/2015	8.76	Call	Bond Future	1,100.0200		1.1000	1,099.7300	1.0997	(0.026)	0	0	0
2014/10/02	R186	06/11/2014	7.70	Call	Bond Future	35.1400		0.0351	42.5400	0.0425	21.059	0	0	1,500
2014/10/02	R186	06/11/2014	8.14	Call	Bond Future	526.1800		0.5262	604.7100	0.6047	14.925	0	0	0
2014/10/02	R186	06/11/2014	8.15	Put	Bond Future	2,156.0200		2.1560	1,932.9600	1.9330	(10.346)	0	0	0
2014/10/02	R186	06/11/2014	8.53	Call	Bond Future	2,148.9900		2.1490	2,354.6700	2.3547	9.571	0	0	0
2014/10/02	R186	06/11/2014			Bond Future	8.3400		120.3540	8.3037	120.6585	(0.436)	0.0000	0.0000	48,781
2014/10/02	R186	06/11/2014	7.80	Put	Bond Future	4,715.9300		4.7159	4,426.0400	4.4260	(6.147)	0	0	0
2014/10/02	R186	06/11/2014	8.30	Call	Bond Future	1,028.4000		1.0284	1,158.0400	1.1580	12.606	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/02	R186	06/11/2014	8.50	Call	Bond Future	1,978.5700	1.9786	2,175.0900	2.1751	9.932	0	0	0
2014/10/02	R186	06/11/2014	9.17	Call	Bond Future	6,682.5900	6.6826	6,981.6400	6.9816	4.475	0	0	0
2014/10/02	R186	06/11/2014	7.70	Put	Bond Future	5,564.7400	5.5647	5,267.6500	5.2676	(5.339)	0	0	0
2014/10/02	R186	06/11/2014	8.15	Call	Bond Future	551.0400	0.5510	632.4700	0.6325	14.778	0	0	0
2014/10/02	R186	06/11/2014	8.45	Put	Bond Future	794.6300	0.7946	670.6700	0.6707	(15.600)	0	0	6,000
2014/10/02	R186	06/11/2014	8.53	Put	Bond Future	574.6100	0.5746	475.8000	0.4758	(17.196)	0	0	100
2014/10/02	R186	06/11/2014	8.00	Call	Bond Future	258.4000	0.2584	302.2500	0.3023	16.970	0	0	1,500
2014/10/02	R186	06/11/2014	8.16	Call	Bond Future	576.7200	0.5767	661.1000	0.6611	14.631	0	0	0
2014/10/02	R186	06/11/2014	8.60	Put	Bond Future	423.7600	0.4238	344.7500	0.3448	(18.645)	0	0	0
2014/10/02	R186	06/11/2014	8.50	Put	Bond Future	650.8400	0.6508	542.8700	0.5429	(16.589)	0	0	7,000
2014/10/02	R186	06/11/2014	7.80	Call	Bond Future	73.8400	0.0738	88.4400	0.0884	19.772	0	0	100
2014/10/02	R186	06/11/2014	8.30	Put	Bond Future	1,363.9600	1.3640	1,189.1100	1.1891	(12.819)	0	0	100
2014/10/02	R186	06/11/2014	9.17	Put	Bond Future	17.3200	0.0173	11.8800	0.0119	(31.409)	0	0	2,010
2014/10/02	R186	06/11/2014	8.14	Put	Bond Future	2,216.4700	2.2165	1,990.5100	1.9905	(10.195)	0	0	0
2014/10/02	R186	06/11/2014	8.60	Call	Bond Future	2,570.8100	2.5708	2,796.2900	2.7963	8.771	0	0	0
2014/10/02	R186	06/11/2014	8.00	Put	Bond Future	3,151.9700	3.1520	2,891.3300	2.8913	(8.269)	0	0	0
2014/10/02	R186	06/11/2014	8.16	Put	Bond Future	2,096.4800	2.0965	1,876.3700	1.8764	(10.499)	0	0	0
2014/10/02	R186	06/11/2014	8.45	Call	Bond Future	1,709.6400	1.7096	1,890.1700	1.8902	10.560	0	0	0
2014/10/02	R186	05/02/2015	9.00	Call	Bond Future	5,313.2300	5.3132	5,558.8700	5.5589	4.623	0	0	0
2014/10/02	R186	05/02/2015			Bond Future	8.4107	116.9404	8.3730	117.2493	(0.447)	0.0000	0.0000	540
2014/10/02	R186	05/02/2015	8.75	Call	Bond Future	3,839.8000	3.8398	4,050.7500	4.0507	5.494	0	0	0
2014/10/02	R186	05/02/2015	8.76	Call	Bond Future	3,895.1500	3.8951	4,107.6600	4.1077	5.456	0	0	0
2014/10/02	R186	05/02/2015	8.74	Call	Bond Future	3,784.7900	3.7848	3,994.1700	3.9942	5.532	0	0	0
2014/10/02	R186	05/02/2015	8.76	Put	Bond Future	1,080.9300	1.0809	984.6000	0.9846	(8.912)	0	0	0
2014/10/02	R186	05/02/2015	8.75	Put	Bond Future	1,104.8200	1.1048	1,006.9300	1.0069	(8.860)	0	0	0
2014/10/02	R186	05/02/2015	9.00	Put	Bond Future	620.4200	0.6204	557.2200	0.5572	(10.187)	0	0	9,600
2014/10/02	R186	05/02/2015	8.74	Put	Bond Future	1,129.1200	1.1291	1,029.6600	1.0297	(8.809)	0	0	0
2014/10/02	R186	07/05/2015			Bond Future	8.4623	118.9577	8.4234	119.2711	(0.460)	0.0000	0.0000	0
2014/10/02	R186	07/05/2015	8.25	Call	Bond Future	2,186.7300	2.1867	2,314.4400	2.3144	5.840	0	0	0
2014/10/02	R186	07/05/2015	8.24	Put	Bond Future	3,959.4400	3.9594	3,772.3500	3.7724	(4.725)	0	0	0
2014/10/02	R186	07/05/2015	8.26	Put	Bond Future	3,862.9000	3.8629	3,678.5000	3.6785	(4.774)	0	0	0
2014/10/02	R186	07/05/2015	8.25	Put	Bond Future	3,911.1500	3.9112	3,725.4100	3.7254	(4.749)	0	0	0
2014/10/02	R186	07/05/2015	8.26	Call	Bond Future	2,220.4900	2.2205	2,349.5400	2.3495	5.812	0	0	0
2014/10/02	R186	07/05/2015	8.24	Call	Bond Future	2,152.9300	2.1529	2,279.2900	2.2793	5.869	0	0	0
2014/10/02	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R197	06/11/2014			Bond Future	287.2363	287.2363	287.2785	287.2785	0.015	0.0000	0.0000	939
2014/10/02	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R197	06/11/2014	285.00	Call	Bond Future	2,236.3500	2.2363	2,278.4500	2.2784	1.883	0	0	0
2014/10/02	R197	06/11/2014	285.01	Call	Bond Future	2,226.3500	2.2263	2,268.4500	2.2684	1.891	0	0	0
2014/10/02	R197	06/11/2014	284.99	Call	Bond Future	2,246.3500	2.2463	2,288.4500	2.2884	1.874	0	0	0
2014/10/02	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R197	05/02/2015	288.99	Put	Bond Future	3,243.4700	3.2435	3,201.5000	3.2015	(1.294)	0	0	0
2014/10/02	R197	05/02/2015			Bond Future	285.7465	285.7465	285.7885	285.7885	0.015	0.0000	0.0000	0
2014/10/02	R197	05/02/2015	289.01	Put	Bond Future	3,263.4700	3.2635	3,221.5000	3.2215	(1.286)	0	0	0
2014/10/02	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R197	05/02/2015	289.00	Put	Bond Future	3,253.4700	3.2535	3,211.5000	3.2115	(1.290)	0	0	0
2014/10/02	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/02	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R202	06/11/2014	226.99	Call	Bond Future	5,561.6200	5.5616	5,258.1800	5.2582	(5.456)	0	0	0
2014/10/02	R202	06/11/2014			Bond Future	232.5516	232.5516	232.2482	232.2482	(0.130)	0.0000	0.0000	47,856
2014/10/02	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R202	06/11/2014	227.00	Call	Bond Future	5,551.6200	5.5516	5,248.1800	5.2482	(5.466)	0	0	0
2014/10/02	R202	06/11/2014	227.01	Call	Bond Future	5,541.6200	5.5416	5,238.1800	5.2382	(5.476)	0	0	0
2014/10/02	R202	05/02/2015	233.01	Call	Bond Future	11.0900	0.0111	0.0000	0.0000	(100.000)	0	0	0
2014/10/02	R202	05/02/2015			Bond Future	233.0211	233.0211	232.7120	232.7120	(0.133)	0.0000	0.0000	0
2014/10/02	R202	05/02/2015	232.99	Call	Bond Future	31.0900	0.0311	0.0000	0.0000	(100.000)	0	0	0
2014/10/02	R202	05/02/2015	233.00	Call	Bond Future	21.0900	0.0211	0.0000	0.0000	(100.000)	0	0	0
2014/10/02	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	277.9900	0.2780	100.000	0	0	0
2014/10/02	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	297.9900	0.2980	100.000	0	0	0
2014/10/02	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	287.9900	0.2880	100.000	0	0	0
2014/10/02	R203	06/11/2014	6.86	Call	Bond Future	22.5900	0.0226	25.4700	0.0255	12.749	0	0	0
2014/10/02	R203	06/11/2014			Bond Future	7.2658	103.7704	7.2437	103.8271	(0.303)	0.0000	0.0000	13,066
2014/10/02	R203	06/11/2014	6.84	Call	Bond Future	19.0800	0.0191	21.5300	0.0215	12.841	0	0	45
2014/10/02	R203	06/11/2014	6.98	Call	Bond Future	57.0300	0.0570	63.7100	0.0637	11.713	0	0	14
2014/10/02	R203	06/11/2014	6.85	Call	Bond Future	20.7700	0.0208	23.4300	0.0234	12.807	0	0	0
2014/10/02	R203	06/11/2014	6.98	Put	Bond Future	794.2900	0.7943	744.3200	0.7443	(6.291)	0	0	0
2014/10/02	R203	06/11/2014	6.84	Put	Bond Future	1,119.9200	1.1199	1,065.7200	1.0657	(4.840)	0	0	0
2014/10/02	R203	06/11/2014	6.86	Put	Bond Future	1,071.3900	1.0714	1,017.6200	1.0176	(5.019)	0	0	0
2014/10/02	R203	06/11/2014	6.85	Put	Bond Future	1,095.5900	1.0956	1,041.6000	1.0416	(4.928)	0	0	0
2014/10/02	R203	05/02/2015	7.69	Call	Bond Future	984.5600	0.9846	1,023.8600	1.0239	3.992	0	0	55
2014/10/02	R203	05/02/2015			Bond Future	7.3744	105.3932	7.3501	105.4504	(0.330)	0.0000	0.0000	0
2014/10/02	R203	05/02/2015	8.34	Put	Bond Future	31.5100	0.0315	28.0500	0.0281	(10.981)	0	0	0
2014/10/02	R203	05/02/2015	8.35	Call	Bond Future	2,291.9100	2.2919	2,345.7600	2.3458	2.350	0	0	0
2014/10/02	R203	05/02/2015	8.36	Call	Bond Future	2,313.5800	2.3136	2,367.5400	2.3675	2.332	0	0	0
2014/10/02	R203	05/02/2015	8.34	Call	Bond Future	2,270.2700	2.2703	2,324.0100	2.3240	2.367	0	0	0
2014/10/02	R203	05/02/2015	8.36	Put	Bond Future	29.1100	0.0291	25.8700	0.0259	(11.130)	0	0	0
2014/10/02	R203	05/02/2015	7.69	Put	Bond Future	245.9700	0.2460	228.0700	0.2281	(7.277)	0	0	0
2014/10/02	R203	05/02/2015	8.35	Put	Bond Future	30.2900	0.0303	26.9400	0.0269	(11.060)	0	0	0
2014/10/02	R203	07/05/2015			Bond Future	7.4192	103.0408	7.3923	103.0983	(0.362)	0.0000	0.0000	0
2014/10/02	R203	07/05/2015	7.24	Put	Bond Future	877.4800	0.8775	842.5700	0.8426	(3.978)	0	0	0
2014/10/02	R203	07/05/2015	7.26	Put	Bond Future	853.4100	0.8534	819.0700	0.8191	(4.024)	0	0	0
2014/10/02	R203	07/05/2015	7.25	Put	Bond Future	865.3900	0.8654	830.7600	0.8308	(4.002)	0	0	0
2014/10/02	R203	07/05/2015	7.25	Call	Bond Future	502.4800	0.5025	525.3600	0.5254	4.553	0	0	0
2014/10/02	R203	07/05/2015	7.26	Call	Bond Future	511.9900	0.5120	535.1600	0.5352	4.525	0	0	0
2014/10/02	R203	07/05/2015	7.24	Call	Bond Future	493.0700	0.4931	515.6700	0.5157	4.584	0	0	0
2014/10/02	R204	06/11/2014	7.99	Put	Bond Future	57.0200	0.0570	46.7900	0.0468	(17.941)	0	0	1,270
2014/10/02	R204	06/11/2014			Bond Future	7.5960	104.5165	7.5743	104.5926	(0.286)	0.0000	0.0000	11,939
2014/10/02	R204	06/11/2014	6.99	Put	Bond Future	2,159.1400	2.1591	2,083.8700	2.0839	(3.486)	0	0	0
2014/10/02	R204	06/11/2014	7.01	Put	Bond Future	2,088.8300	2.0888	2,013.7400	2.0137	(3.595)	0	0	0
2014/10/02	R204	06/11/2014	6.99	Call	Bond Future	7.5100	0.0075	8.3800	0.0084	11.585	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
2014/10/02	R204	06/11/2014	7.00	Put	Bond Future	2,123.9500	2.1240	2,048.7700	2.0488	(3.540)	0	0	0
2014/10/02	R204	06/11/2014	7.99	Call	Bond Future	1,426.7800	1.4268	1,492.6900	1.4927	4.619	0	0	0
2014/10/02	R204	06/11/2014	7.00	Call	Bond Future	8.2700	0.0083	9.2300	0.0092	11.608	0	0	0
2014/10/02	R204	06/11/2014	7.01	Call	Bond Future	9.1000	0.0091	10.1500	0.0101	11.538	0	0	0
2014/10/02	R204	05/02/2015			Bond Future	7.6925	102.1161	7.6692	102.1931	(0.302)	0.0000	0.0000	0
2014/10/02	R204	05/02/2015	8.25	Call	Bond Future	2,026.5400	2.0265	2,087.9100	2.0879	3.028	0	0	0
2014/10/02	R204	05/02/2015	8.26	Call	Bond Future	2,053.2300	2.0532	2,114.9400	2.1149	3.006	0	0	0
2014/10/02	R204	05/02/2015	8.24	Call	Bond Future	1,999.9700	2.0000	2,061.0000	2.0610	3.052	0	0	0
2014/10/02	R204	05/02/2015	8.26	Put	Bond Future	197.1300	0.1971	181.8600	0.1819	(7.746)	0	0	0
2014/10/02	R204	05/02/2015	8.25	Put	Bond Future	202.7800	0.2028	187.1700	0.1872	(7.698)	0	0	0
2014/10/02	R204	05/02/2015	8.24	Put	Bond Future	208.5600	0.2086	192.6100	0.1926	(7.648)	0	0	0
2014/10/02	R204	07/05/2015	7.51	Put	Bond Future	1,438.3800	1.4384	1,389.0900	1.3891	(3.427)	0	0	0
2014/10/02	R204	07/05/2015			Bond Future	7.7515	103.8774	7.7266	103.9550	(0.321)	0.0000	0.0000	0
2014/10/02	R204	07/05/2015	7.50	Put	Bond Future	1,457.3600	1.4574	1,407.7000	1.4077	(3.408)	0	0	0
2014/10/02	R204	07/05/2015	7.49	Call	Bond Future	658.2600	0.6583	685.8600	0.6859	4.193	0	0	0
2014/10/02	R204	07/05/2015	7.50	Call	Bond Future	670.5600	0.6706	698.5200	0.6985	4.170	0	0	0
2014/10/02	R204	07/05/2015	7.51	Call	Bond Future	683.0000	0.6830	711.3300	0.7113	4.148	0	0	0
2014/10/02	R204	07/05/2015	7.49	Put	Bond Future	1,476.5000	1.4765	1,426.4800	1.4265	(3.388)	0	0	0
2014/10/02	R204	06/08/2015	7.74	Call	Bond Future	1,178.4100	1.1784	1,214.6500	1.2147	3.075	0	0	0
2014/10/02	R204	06/08/2015	7.75	Put	Bond Future	1,243.7900	1.2438	1,203.9900	1.2040	(3.200)	0	0	0
2014/10/02	R204	06/08/2015			Bond Future	7.7673	101.7976	7.7411	101.8740	(0.336)	0.0000	0.0000	0
2014/10/02	R204	06/08/2015	8.41	Call	Bond Future	2,395.9100	2.3959	2,450.0500	2.4500	2.260	0	0	0
2014/10/02	R204	06/08/2015	7.74	Put	Bond Future	1,258.0700	1.2581	1,217.9900	1.2180	(3.186)	0	0	0
2014/10/02	R204	06/08/2015	7.76	Put	Bond Future	1,229.6100	1.2296	1,190.1000	1.1901	(3.213)	0	0	0
2014/10/02	R204	06/08/2015	8.41	Put	Bond Future	540.0300	0.5400	517.8500	0.5178	(4.107)	0	0	699
2014/10/02	R204	06/08/2015	7.75	Call	Bond Future	1,193.3600	1.1934	1,229.8800	1.2299	3.060	0	0	0
2014/10/02	R204	06/08/2015	7.76	Call	Bond Future	1,208.4000	1.2084	1,245.2100	1.2452	3.046	0	0	0
2014/10/02	R207	06/11/2014	7.36	Put	Bond Future	1,900.3600	1.9004	1,778.0500	1.7781	(6.436)	0	0	0
2014/10/02	R207	06/11/2014			Bond Future	7.8021	100.0139	7.7703	100.1451	(0.406)	0.0000	0.0000	33,691
2014/10/02	R207	06/11/2014	7.35	Put	Bond Future	1,939.1800	1.9392	1,816.3200	1.8163	(6.336)	0	0	0
2014/10/02	R207	06/11/2014	7.36	Call	Bond Future	51.2900	0.0513	60.2200	0.0602	17.411	0	0	0
2014/10/02	R207	06/11/2014	7.34	Call	Bond Future	44.5000	0.0445	52.3600	0.0524	17.663	0	0	0
2014/10/02	R207	06/11/2014	7.35	Call	Bond Future	47.7900	0.0478	56.1700	0.0562	17.535	0	0	0
2014/10/02	R207	06/11/2014	7.34	Put	Bond Future	1,978.2300	1.9782	1,854.8500	1.8549	(6.237)	0	0	0
2014/10/02	R207	05/02/2015	8.49	Put	Bond Future	235.2600	0.2353	210.9000	0.2109	(10.355)	0	0	0
2014/10/02	R207	05/02/2015			Bond Future	7.8909	97.9368	7.8573	98.0698	(0.426)	0.0000	0.0000	0
2014/10/02	R207	05/02/2015	8.51	Put	Bond Future	222.7400	0.2227	199.4200	0.1994	(10.470)	0	0	0
2014/10/02	R207	05/02/2015	8.50	Call	Bond Future	2,602.8800	2.6029	2,712.0300	2.7120	4.193	0	0	0
2014/10/02	R207	05/02/2015	8.51	Call	Bond Future	2,635.0700	2.6351	2,744.7400	2.7447	4.162	0	0	0
2014/10/02	R207	05/02/2015	8.49	Call	Bond Future	2,570.8100	2.5708	2,679.4400	2.6794	4.226	0	0	0
2014/10/02	R207	05/02/2015	8.50	Put	Bond Future	228.9300	0.2289	205.0900	0.2051	(10.414)	0	0	0
2014/10/02	R207	07/05/2015			Bond Future	7.9527	99.6265	7.9172	99.7611	(0.447)	0.0000	0.0000	0
2014/10/02	R207	07/05/2015	8.25	Call	Bond Future	1,957.6900	1.9577	2,041.7600	2.0418	4.294	0	0	0
2014/10/02	R207	07/05/2015	7.73	Call	Bond Future	914.4300	0.9144	966.9200	0.9669	5.740	0	0	66
2014/10/02	R207	07/05/2015	8.24	Put	Bond Future	854.7500	0.8547	803.5900	0.8036	(5.985)	0	0	0
2014/10/02	R207	07/05/2015	8.26	Put	Bond Future	828.5300	0.8285	778.5000	0.7785	(6.038)	0	0	0
2014/10/02	R207	07/05/2015	7.73	Put	Bond Future	1,761.1700	1.7612	1,679.0000	1.6790	(4.666)	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
2014/10/02	R207	07/05/2015	8.25	Put	Bond Future	841.5600	0.8416	790.9700	0.7910	(6.011)	0	0	0
2014/10/02	R207	07/05/2015	8.26	Call	Bond Future	1,981.9400	1.9819	2,066.5700	2.0666	4.270	0	0	0
2014/10/02	R207	07/05/2015	8.24	Call	Bond Future	1,933.5900	1.9336	2,017.0900	2.0171	4.318	0	0	0
2014/10/02	R207	06/08/2015	7.76	Call	Bond Future	1,173.1800	1.1732	1,228.8700	1.2289	4.747	0	0	0
2014/10/02	R207	06/08/2015			Bond Future	7.9810	97.8622	7.9437	97.9967	(0.467)	0.0000	0.0000	0
2014/10/02	R207	06/08/2015	7.74	Call	Bond Future	1,142.1300	1.1421	1,196.8300	1.1968	4.789	0	0	0
2014/10/02	R207	06/08/2015	7.75	Call	Bond Future	1,157.5900	1.1576	1,212.7900	1.2128	4.769	0	0	0
2014/10/02	R207	06/08/2015	7.46	Call	Bond Future	758.1200	0.7581	799.2800	0.7993	5.429	0	0	70
2014/10/02	R207	06/08/2015	7.74	Put	Bond Future	2,016.2600	2.0163	1,936.4700	1.9365	(3.957)	0	0	0
2014/10/02	R207	06/08/2015	7.76	Put	Bond Future	1,974.4000	1.9744	1,895.6000	1.8956	(3.991)	0	0	0
2014/10/02	R207	06/08/2015	7.46	Put	Bond Future	2,659.9000	2.6599	2,566.5700	2.5666	(3.509)	0	0	0
2014/10/02	R207	06/08/2015	7.75	Put	Bond Future	1,995.2500	1.9953	1,915.9600	1.9160	(3.974)	0	0	0
2014/10/02	R208	06/11/2014	7.46	Call	Bond Future	48.8400	0.0488	57.2300	0.0572	17.179	0	0	0
2014/10/02	R208	06/11/2014			Bond Future	7.9399	94.8968	7.9083	95.0470	(0.397)	0.0000	0.0000	53,508
2014/10/02	R208	06/11/2014	7.44	Call	Bond Future	42.2300	0.0422	49.5900	0.0496	17.428	0	0	0
2014/10/02	R208	06/11/2014	7.45	Call	Bond Future	45.4300	0.0454	53.3000	0.0533	17.323	0	0	0
2014/10/02	R208	06/11/2014	7.44	Put	Bond Future	2,456.4700	2.4565	2,313.6900	2.3137	(5.812)	0	0	0
2014/10/02	R208	06/11/2014	8.50	Put	Bond Future	38.1000	0.0381	28.5700	0.0286	(25.013)	0	0	1,520
2014/10/02	R208	06/11/2014	7.46	Put	Bond Future	2,365.0400	2.3650	2,223.2900	2.2233	(5.994)	0	0	0
2014/10/02	R208	06/11/2014	7.45	Put	Bond Future	2,410.6400	2.4106	2,268.3700	2.2684	(5.902)	0	0	0
2014/10/02	R208	06/11/2014	8.50	Call	Bond Future	2,656.3000	2.6563	2,796.9100	2.7969	5.293	0	0	0
2014/10/02	R208	05/02/2015	8.51	Call	Bond Future	2,590.1900	2.5902	2,706.4700	2.7065	4.489	0	0	0
2014/10/02	R208	05/02/2015			Bond Future	8.0227	96.3808	7.9896	96.5331	(0.413)	0.0000	0.0000	0
2014/10/02	R208	05/02/2015	8.49	Call	Bond Future	2,520.7200	2.5207	2,635.5900	2.6356	4.557	0	0	0
2014/10/02	R208	05/02/2015	8.51	Put	Bond Future	383.8700	0.3839	347.9500	0.3480	(9.357)	0	0	0
2014/10/02	R208	05/02/2015	8.50	Put	Bond Future	393.7600	0.3938	357.1400	0.3571	(9.300)	0	0	0
2014/10/02	R208	05/02/2015	8.49	Put	Bond Future	403.6900	0.4037	366.3600	0.3664	(9.247)	0	0	0
2014/10/02	R208	05/02/2015	8.50	Call	Bond Future	2,555.4500	2.5554	2,671.0300	2.6710	4.523	0	0	0
2014/10/02	R208	07/05/2015	8.01	Call	Bond Future	1,404.5400	1.4045	1,475.8300	1.4758	5.076	0	0	0
2014/10/02	R208	07/05/2015			Bond Future	8.0775	94.6408	8.0428	94.7950	(0.430)	0.0000	0.0000	0
2014/10/02	R208	07/05/2015	7.99	Call	Bond Future	1,362.0900	1.3621	1,431.9700	1.4320	5.130	0	0	0
2014/10/02	R208	07/05/2015	8.00	Call	Bond Future	1,382.9300	1.3829	1,453.5100	1.4535	5.104	0	0	0
2014/10/02	R208	07/05/2015	7.99	Put	Bond Future	1,751.4100	1.7514	1,667.0700	1.6671	(4.816)	0	0	0
2014/10/02	R208	07/05/2015	8.00	Put	Bond Future	1,727.6500	1.7276	1,644.0100	1.6440	(4.841)	0	0	0
2014/10/02	R208	07/05/2015	8.01	Put	Bond Future	1,704.6900	1.7047	1,621.7600	1.6218	(4.865)	0	0	0
2014/10/02	R208	06/08/2015			Bond Future	8.1043	96.4283	8.0683	96.5828	(0.444)	0.0000	0.0000	0
2014/10/02	R208	06/08/2015	8.00	Call	Bond Future	1,667.8400	1.6678	1,738.7400	1.7387	4.251	0	0	0
2014/10/02	R208	06/08/2015	8.01	Call	Bond Future	1,688.4800	1.6885	1,759.9400	1.7599	4.232	0	0	0
2014/10/02	R208	06/08/2015	8.85	Call	Bond Future	3,898.0300	3.8980	4,011.9200	4.0119	2.922	0	0	0
2014/10/02	R208	06/08/2015	7.99	Call	Bond Future	1,647.6800	1.6477	1,718.0200	1.7180	4.269	0	0	0
2014/10/02	R208	06/08/2015	8.01	Put	Bond Future	2,094.0500	2.0941	2,010.9400	2.0109	(3.969)	0	0	0
2014/10/02	R208	06/08/2015	8.00	Put	Bond Future	2,116.5200	2.1165	2,032.8500	2.0328	(3.953)	0	0	0
2014/10/02	R208	06/08/2015	7.99	Put	Bond Future	2,139.5100	2.1395	2,055.2800	2.0553	(3.937)	0	0	0
2014/10/02	R208	06/08/2015	8.85	Put	Bond Future	765.5900	0.7656	724.9100	0.7249	(5.314)	0	0	198
2014/10/02	R209	06/11/2014	8.95	Call	Bond Future	1,512.6400	1.5126	1,644.4000	1.6444	8.711	0	0	2,050
2014/10/02	R209	06/11/2014	9.50	Call	Bond Future	4,724.4500	4.7244	4,947.5400	4.9475	4.722	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
2014/10/02	R209	06/11/2014			Bond Future	8.8610	75.8569	8.8300	76.0952	(0.350)	0.0000	0.0000	28,853
2014/10/02	R209	06/11/2014	8.99	Put	Bond Future	719.0500	0.7191	622.4800	0.6225	(13.430)	0	0	0
2014/10/02	R209	06/11/2014	10.00	Call	Bond Future	7,998.5600	7.9986	8,235.9500	8.2360	2.968	0	0	0
2014/10/02	R209	06/11/2014	9.05	Put	Bond Future	569.0100	0.5690	486.7400	0.4867	(14.458)	0	0	0
2014/10/02	R209	06/11/2014	9.58	Put	Bond Future	42.1600	0.0422	31.7900	0.0318	(24.597)	0	0	907
2014/10/02	R209	06/11/2014	8.95	Put	Bond Future	835.8900	0.8359	729.3200	0.7293	(12.749)	0	0	0
2014/10/02	R209	06/11/2014	9.01	Put	Bond Future	665.7800	0.6658	574.0900	0.5741	(13.772)	0	0	0
2014/10/02	R209	06/11/2014	9.50	Put	Bond Future	66.3200	0.0663	51.0800	0.0511	(22.979)	0	0	5,500
2014/10/02	R209	06/11/2014	10.05	Call	Bond Future	8,317.6000	8.3176	8,555.2700	8.5553	2.857	0	0	0
2014/10/02	R209	06/11/2014	8.50	Call	Bond Future	244.3700	0.2444	275.8500	0.2759	12.882	0	0	5,500
2014/10/02	R209	06/11/2014	8.75	Put	Bond Future	1,624.6900	1.6247	1,467.4100	1.4674	(9.681)	0	0	0
2014/10/02	R209	06/11/2014	9.00	Put	Bond Future	691.8500	0.6919	597.7400	0.5977	(13.603)	0	0	0
2014/10/02	R209	06/11/2014	9.95	Call	Bond Future	7,677.3400	7.6773	7,914.3800	7.9144	3.088	0	0	0
2014/10/02	R209	06/11/2014	8.99	Call	Bond Future	1,697.0000	1.6970	1,838.7600	1.8388	8.354	0	0	0
2014/10/02	R209	06/11/2014	9.25	Call	Bond Future	3,129.0300	3.1290	3,324.2000	3.3242	6.237	0	0	0
2014/10/02	R209	06/11/2014	10.05	Put	Bond Future	1.9300	0.0019	1.2700	0.0013	(34.197)	0	0	2,050
2014/10/02	R209	06/11/2014	10.00	Put	Bond Future	2.8500	0.0028	1.9100	0.0019	(32.982)	0	0	1,640
2014/10/02	R209	06/11/2014	9.05	Call	Bond Future	1,995.2400	1.9952	2,151.3000	2.1513	7.822	0	0	2,050
2014/10/02	R209	06/11/2014	9.58	Call	Bond Future	5,251.6500	5.2516	5,479.6100	5.4796	4.341	0	0	0
2014/10/02	R209	06/11/2014	8.75	Call	Bond Future	766.7700	0.7668	847.8200	0.8478	10.570	0	0	2,200
2014/10/02	R209	06/11/2014	9.00	Call	Bond Future	1,744.8000	1.7448	1,889.0200	1.8890	8.266	0	0	1,640
2014/10/02	R209	06/11/2014	9.25	Put	Bond Future	238.4900	0.2385	195.3300	0.1953	(18.097)	0	0	2,200
2014/10/02	R209	06/11/2014	8.50	Put	Bond Future	3,089.9100	3.0899	2,883.0600	2.8831	(6.694)	0	0	0
2014/10/02	R209	06/11/2014	9.01	Call	Bond Future	1,793.6200	1.7936	1,940.2600	1.9403	8.176	0	0	0
2014/10/02	R209	06/11/2014	9.95	Put	Bond Future	4.0300	0.0040	2.7400	0.0027	(32.010)	0	0	2,050
2014/10/02	R209	05/02/2015	9.00	Put	Bond Future	1,875.6800	1.8757	1,762.1100	1.7621	(6.055)	0	0	0
2014/10/02	R209	05/02/2015			Bond Future	8.9236	77.0431	8.8917	77.2850	(0.357)	0.0000	0.0000	0
2014/10/02	R209	05/02/2015	9.25	Call	Bond Future	3,570.1900	3.5702	3,730.1700	3.7302	4.481	0	0	0
2014/10/02	R209	05/02/2015	9.26	Call	Bond Future	3,618.8800	3.6189	3,780.0300	3.7800	4.453	0	0	0
2014/10/02	R209	05/02/2015	9.25	Put	Bond Future	1,161.7000	1.1617	1,079.8200	1.0798	(7.048)	0	0	0
2014/10/02	R209	05/02/2015	9.24	Call	Bond Future	3,521.7800	3.5218	3,680.5700	3.6806	4.509	0	0	0
2014/10/02	R209	05/02/2015	9.00	Call	Bond Future	2,450.2900	2.4503	2,578.5800	2.5786	5.236	0	0	0
2014/10/02	R209	05/02/2015	9.24	Put	Bond Future	1,185.2900	1.1853	1,102.2200	1.1022	(7.008)	0	0	0
2014/10/02	R209	05/02/2015	9.26	Put	Bond Future	1,138.5000	1.1385	1,057.7900	1.0578	(7.089)	0	0	0
2014/10/02	R209	07/05/2015			Bond Future	8.9715	75.2218	8.9389	75.4673	(0.364)	0.0000	0.0000	0
2014/10/02	R209	07/05/2015	8.99	Put	Bond Future	2,874.1300	2.8741	2,752.8600	2.7529	(4.219)	0	0	0
2014/10/02	R209	07/05/2015	9.01	Put	Bond Future	2,801.0800	2.8011	2,681.7900	2.6818	(4.259)	0	0	0
2014/10/02	R209	07/05/2015	9.00	Put	Bond Future	2,837.2000	2.8372	2,716.9200	2.7169	(4.239)	0	0	0
2014/10/02	R209	07/05/2015	8.99	Call	Bond Future	3,012.2000	3.0122	3,136.4600	3.1365	4.125	0	0	0
2014/10/02	R209	07/05/2015	9.00	Call	Bond Future	3,049.9400	3.0499	3,175.1900	3.1752	4.107	0	0	0
2014/10/02	R209	07/05/2015	9.01	Call	Bond Future	3,088.3800	3.0884	3,214.6200	3.2146	4.088	0	0	0
2014/10/02	R209	06/08/2015	8.99	Put	Bond Future	3,685.3600	3.6854	3,561.3700	3.5614	(3.364)	0	0	0
2014/10/02	R209	06/08/2015			Bond Future	9.0060	76.6431	8.9727	76.8911	(0.369)	0.0000	0.0000	0
2014/10/02	R209	06/08/2015	9.01	Put	Bond Future	3,610.2100	3.6102	3,487.8400	3.4878	(3.390)	0	0	0
2014/10/02	R209	06/08/2015	9.90	Call	Bond Future	7,559.3200	7.5593	7,747.1000	7.7471	2.484	0	0	0
2014/10/02	R209	06/08/2015	9.00	Call	Bond Future	3,603.1400	3.6031	3,728.0400	3.7280	3.466	0	0	0
2014/10/02	R209	06/08/2015	9.01	Call	Bond Future	3,640.2400	3.6402	3,765.9400	3.7659	3.453	0	0	0
2014/10/02	R209	06/08/2015	8.99	Call	Bond Future	3,566.5200	3.5665	3,690.6000	3.6906	3.479	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
2014/10/02	R209	06/08/2015	9.00	Put	Bond Future	3,647.4900	3.6475	3,524.3200	3.5243	(3.377)	0	0	0
2014/10/02	R209	06/08/2015	9.90	Put	Bond Future	1,341.6000	1.3416	1,281.3100	1.2813	(4.494)	0	0	2,914
2014/10/02	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R210	06/11/2014			Bond Future	172.8425	172.8425	172.8680	172.8680	0.015	0.0000	0.0000	642
2014/10/02	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R210	06/11/2014	169.00	Call	Bond Future	3,842.4800	3.8425	3,868.0200	3.8680	0.665	0	0	0
2014/10/02	R210	06/11/2014	169.01	Call	Bond Future	3,832.4800	3.8325	3,858.0200	3.8580	0.666	0	0	0
2014/10/02	R210	06/11/2014	168.99	Call	Bond Future	3,852.4800	3.8525	3,878.0200	3.8780	0.663	0	0	0
2014/10/02	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R210	05/02/2015			Bond Future	175.5667	175.5667	175.5920	175.5920	0.014	0.0000	0.0000	0
2014/10/02	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R210	05/02/2015	175.01	Call	Bond Future	556.6500	0.5566	582.0400	0.5820	4.561	0	0	0
2014/10/02	R210	05/02/2015	174.99	Call	Bond Future	576.6500	0.5766	602.0400	0.6020	4.403	0	0	0
2014/10/02	R210	05/02/2015	175.00	Call	Bond Future	566.6500	0.5666	592.0400	0.5920	4.481	0	0	0
2014/10/02	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R211	06/11/2014	130.00	Call	Bond Future	2,496.4500	2.4965	2,512.2100	2.5122	0.631	0	0	0
2014/10/02	R211	06/11/2014	130.01	Call	Bond Future	2,486.4500	2.4865	2,502.2100	2.5022	0.634	0	0	0
2014/10/02	R211	06/11/2014			Bond Future	132.4965	132.4965	132.5122	132.5122	0.012	0.0000	0.0000	1,120
2014/10/02	R211	06/11/2014	129.99	Call	Bond Future	2,506.4500	2.5065	2,522.2100	2.5222	0.629	0	0	0
2014/10/02	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R211	05/02/2015			Bond Future	132.9787	132.9787	132.9943	132.9943	0.012	0.0000	0.0000	0
2014/10/02	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R211	05/02/2015	132.99	Put	Bond Future	11.2600	0.0113	0.0000	0.0000	(100.000)	0	0	0
2014/10/02	R211	05/02/2015	133.01	Put	Bond Future	31.2600	0.0313	15.6800	0.0157	(49.840)	0	0	0
2014/10/02	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	4.3200	0.0043	100.000	0	0	0
2014/10/02	R211	05/02/2015	133.00	Put	Bond Future	21.2600	0.0213	5.6800	0.0057	(73.283)	0	0	0
2014/10/02	R212	06/11/2014			Bond Future	136.9556	136.9556	136.9751	136.9751	0.014	0.0000	0.0000	14,864
2014/10/02	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R212	06/11/2014	135.00	Call	Bond Future	1,955.5800	1.9556	1,975.0600	1.9751	0.996	0	0	0
2014/10/02	R212	06/11/2014	135.01	Call	Bond Future	1,945.5800	1.9456	1,965.0600	1.9651	1.001	0	0	0
2014/10/02	R212	06/11/2014	134.99	Call	Bond Future	1,965.5800	1.9656	1,985.0600	1.9851	0.991	0	0	0
2014/10/02	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R212	05/02/2015			Bond Future	137.3514	137.3514	137.3708	137.3708	0.014	0.0000	0.0000	0
2014/10/02	R212	05/02/2015	137.99	Put	Bond Future	638.6100	0.6386	619.2200	0.6192	(3.036)	0	0	0
2014/10/02	R212	05/02/2015	138.01	Put	Bond Future	658.6100	0.6586	639.2200	0.6392	(2.944)	0	0	0
2014/10/02	R212	05/02/2015	138.00	Put	Bond Future	648.6100	0.6486	629.2200	0.6292	(2.989)	0	0	0
2014/10/02	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/02	R213	06/11/2014	8.84	Call	Bond Future	1,564.2500	1.5643	1,699.7200	1.6997	8.660	0	0	0
2014/10/02	R213	06/11/2014	8.85	Put	Bond Future	764.6600	0.7647	663.3900	0.6634	(13.244)	0	0	0
2014/10/02	R213	06/11/2014			Bond Future	8.7388	86.4116	8.7077	86.6508	(0.356)	0.0000	0.0000	28,658
2014/10/02	R213	06/11/2014	8.85	Call	Bond Future	1,610.8300	1.6108	1,748.8300	1.7488	8.567	0	0	0
2014/10/02	R213	06/11/2014	8.86	Call	Bond Future	1,658.1200	1.6581	1,798.6200	1.7986	8.473	0	0	0
2014/10/02	R213	06/11/2014	8.84	Put	Bond Future	793.6900	0.7937	689.8900	0.6899	(13.078)	0	0	0
2014/10/02	R213	06/11/2014	8.86	Put	Bond Future	736.4300	0.7364	637.6600	0.6377	(13.412)	0	0	0
2014/10/02	R213	05/02/2015	9.26	Put	Bond Future	885.5200	0.8855	817.5700	0.8176	(7.673)	0	0	0
2014/10/02	R213	05/02/2015			Bond Future	8.8083	87.7628	8.7762	88.0056	(0.364)	0.0000	0.0000	0
2014/10/02	R213	05/02/2015	9.25	Put	Bond Future	904.6100	0.9046	835.5800	0.8356	(7.631)	0	0	0
2014/10/02	R213	05/02/2015	9.24	Put	Bond Future	924.0400	0.9240	853.9200	0.8539	(7.588)	0	0	0
2014/10/02	R213	05/02/2015	9.25	Call	Bond Future	4,148.5300	4.1485	4,322.2800	4.3223	4.188	0	0	0
2014/10/02	R213	05/02/2015	9.26	Call	Bond Future	4,200.7900	4.2008	4,375.6200	4.3756	4.162	0	0	0
2014/10/02	R213	05/02/2015	9.24	Call	Bond Future	4,096.5200	4.0965	4,269.1800	4.2692	4.215	0	0	0
2014/10/02	R213	07/05/2015	8.74	Call	Bond Future	2,459.5200	2.4595	2,569.8900	2.5699	4.487	0	0	0
2014/10/02	R213	07/05/2015	8.75	Put	Bond Future	3,303.5100	3.3035	3,168.5000	3.1685	(4.087)	0	0	0
2014/10/02	R213	07/05/2015			Bond Future	8.8578	85.7288	8.8248	85.9752	(0.372)	0.0000	0.0000	0
2014/10/02	R213	07/05/2015	8.75	Call	Bond Future	2,493.6400	2.4936	2,605.0300	2.6050	4.467	0	0	0
2014/10/02	R213	07/05/2015	8.76	Call	Bond Future	2,528.0200	2.5280	2,640.4300	2.6404	4.447	0	0	0
2014/10/02	R213	07/05/2015	8.74	Put	Bond Future	3,345.0900	3.3451	3,209.0600	3.2091	(4.067)	0	0	0
2014/10/02	R213	07/05/2015	8.76	Put	Bond Future	3,262.2900	3.2623	3,128.3000	3.1283	(4.107)	0	0	0
2014/10/02	R214	06/11/2014	9.20	Call	Bond Future	2,456.6300	2.4566	2,665.1100	2.6651	8.486	0	0	2,500
2014/10/02	R214	06/11/2014	9.64	Call	Bond Future	5,283.3700	5.2834	5,558.5800	5.5586	5.209	0	0	0
2014/10/02	R214	06/11/2014			Bond Future	8.9464	76.6670	8.9103	76.9568	(0.404)	0.0000	0.0000	6,069
2014/10/02	R214	06/11/2014	9.20	Put	Bond Future	472.4500	0.4724	391.0800	0.3911	(17.223)	0	0	0
2014/10/02	R214	06/11/2014	9.65	Call	Bond Future	5,351.2500	5.3513	5,627.1300	5.6271	5.155	0	0	0
2014/10/02	R214	06/11/2014	9.66	Call	Bond Future	5,419.1600	5.4192	5,695.6900	5.6957	5.103	0	0	0
2014/10/02	R214	06/11/2014	9.80	Call	Bond Future	6,369.5200	6.3695	6,652.7800	6.6528	4.447	0	0	0
2014/10/02	R214	06/11/2014	9.64	Put	Bond Future	56.3800	0.0564	41.7400	0.0417	(25.967)	0	0	0
2014/10/02	R214	06/11/2014	9.66	Put	Bond Future	50.5000	0.0505	37.1800	0.0372	(26.376)	0	0	0
2014/10/02	R214	06/11/2014	9.65	Put	Bond Future	53.3700	0.0534	39.4000	0.0394	(26.176)	0	0	0
2014/10/02	R214	06/11/2014	9.80	Put	Bond Future	22.5700	0.0226	15.9800	0.0160	(29.198)	0	0	2,500
2014/10/02	R214	05/02/2015	9.50	Call	Bond Future	4,603.5800	4.6036	4,820.4200	4.8204	4.710	0	0	0
2014/10/02	R214	05/02/2015			Bond Future	9.0102	77.8659	8.9731	78.1600	(0.412)	0.0000	0.0000	0
2014/10/02	R214	05/02/2015	9.51	Call	Bond Future	4,657.6400	4.6576	4,875.6800	4.8757	4.681	0	0	0
2014/10/02	R214	05/02/2015	9.50	Put	Bond Future	893.1300	0.8931	815.8400	0.8158	(8.654)	0	0	0
2014/10/02	R214	05/02/2015	9.49	Call	Bond Future	4,549.7400	4.5497	4,765.3500	4.7654	4.739	0	0	0
2014/10/02	R214	05/02/2015	9.49	Put	Bond Future	911.9600	0.9120	833.4400	0.8334	(8.610)	0	0	0
2014/10/02	R214	05/02/2015	9.51	Put	Bond Future	874.6400	0.8746	798.5500	0.7986	(8.700)	0	0	0
2014/10/02	R214	07/05/2015			Bond Future	9.0566	75.9147	9.0186	76.2133	(0.420)	0.0000	0.0000	0
2014/10/02	R214	07/05/2015	9.15	Call	Bond Future	3,493.1300	3.4931	3,654.7000	3.6547	4.625	0	0	0
2014/10/02	R214	07/05/2015	9.16	Call	Bond Future	3,534.6500	3.5346	3,697.3800	3.6974	4.604	0	0	0
2014/10/02	R214	07/05/2015	9.14	Put	Bond Future	2,803.8100	2.8038	2,665.6300	2.6656	(4.928)	0	0	0
2014/10/02	R214	07/05/2015	9.16	Put	Bond Future	2,732.5200	2.7325	2,596.6800	2.5967	(4.971)	0	0	0
2014/10/02	R214	07/05/2015	9.15	Put	Bond Future	2,767.9800	2.7680	2,630.9800	2.6310	(4.949)	0	0	0
2014/10/02	R214	07/05/2015	9.14	Call	Bond Future	3,451.8500	3.4519	3,612.2400	3.6122	4.646	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
2014/10/02	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	06/11/2014			Bond Future	9.0021	99.0662	8.9659	99.4388	(0.402)	0.0000	0.0000	29,770
2014/10/02	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	06/11/2014	9.72	Call	Bond Future	6,907.0600	6.9071	7,279.6600	7.2797	5.394	0	0	0
2014/10/02	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	06/11/2014	9.73	Call	Bond Future	6,997.0300	6.9970	7,369.6300	7.3696	5.325	0	0	0
2014/10/02	R248	06/11/2014	9.74	Call	Bond Future	7,086.8400	7.0868	7,459.4400	7.4594	5.258	0	0	0
2014/10/02	R248	05/02/2015			Bond Future	9.0676	100.6155	9.0304	100.9936	(0.410)	0.0000	0.0000	1,277
2014/10/02	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	05/02/2015	9.50	Call	Bond Future	4,212.0100	4.2120	4,590.1100	4.5901	8.977	0	0	0
2014/10/02	R248	05/02/2015	9.51	Call	Bond Future	4,305.5300	4.3055	4,683.6300	4.6836	8.782	0	0	0
2014/10/02	R248	05/02/2015	9.49	Call	Bond Future	4,118.3100	4.1183	4,496.4100	4.4964	9.181	0	0	0
2014/10/02	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	07/05/2015			Bond Future	9.1157	97.9163	9.0776	98.3002	(0.418)	0.0000	0.0000	0
2014/10/02	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/02	R248	07/05/2015	9.26	Call	Bond Future	1,429.0000	1.4290	1,812.9600	1.8130	26.869	0	0	0
2014/10/02	R248	07/05/2015	9.24	Call	Bond Future	1,233.2000	1.2332	1,617.1600	1.6172	31.135	0	0	0
2014/10/02	R248	07/05/2015	9.25	Call	Bond Future	1,331.1900	1.3312	1,715.1500	1.7151	28.843	0	0	0

Total

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