



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2014 TO 08/10/2014

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
2014/10/08	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	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
2014/10/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	2025	06/11/2014	117.01	Call	Bond Future	417.8200	0.4178	469.1100	0.4691	12.276	0	0	0
2014/10/08	2025	06/11/2014			Bond Future	117.4278	117.4278	117.4791	117.4791	0.044	0.0000	0.0000	16
2014/10/08	2025	06/11/2014	116.99	Call	Bond Future	437.8200	0.4378	489.1100	0.4891	11.715	0	0	0
2014/10/08	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2025	06/11/2014	117.00	Call	Bond Future	427.8200	0.4278	479.1100	0.4791	11.989	0	0	0
2014/10/08	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2025	05/02/2015			Bond Future	118.1169	118.1169	118.1669	118.1669	0.042	0.0000	0.0000	0
2014/10/08	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2025	05/02/2015	118.99	Put	Bond Future	873.1400	0.8731	823.0600	0.8231	(5.736)	0	0	0
2014/10/08	2025	05/02/2015	119.01	Put	Bond Future	893.1400	0.8931	843.0600	0.8431	(5.607)	0	0	0
2014/10/08	2025	05/02/2015	119.00	Put	Bond Future	883.1400	0.8831	833.0600	0.8331	(5.671)	0	0	0
2014/10/08	2030	06/11/2014	9.01	Call	Bond Future	2,713.4800	2.7135	3,139.7500	3.1398	15.709	0	0	0
2014/10/08	2030	06/11/2014			Bond Future	8.6652	96.6524	8.6123	97.0787	(0.610)	0.0000	0.0000	4,663
2014/10/08	2030	06/11/2014	8.99	Call	Bond Future	2,559.1500	2.5591	2,985.4200	2.9854	16.657	0	0	0
2014/10/08	2030	06/11/2014	9.00	Call	Bond Future	2,636.3600	2.6364	3,062.6300	3.0626	16.169	0	0	0
2014/10/08	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2030	05/02/2015			Bond Future	8.7335	94.1530	8.6792	94.5843	(0.622)	0.0000	0.0000	0
2014/10/08	2030	05/02/2015	9.25	Call	Bond Future	3,960.5100	3.9605	4,391.7600	4.3918	10.889	0	0	0
2014/10/08	2030	05/02/2015	9.26	Call	Bond Future	4,034.8200	4.0348	4,466.0700	4.4661	10.688	0	0	0
2014/10/08	2030	05/02/2015	9.24	Call	Bond Future	3,886.1100	3.8861	4,317.3600	4.3174	11.097	0	0	0
2014/10/08	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2030	07/05/2015			Bond Future	8.7866	95.7831	8.7307	96.2206	(0.636)	0.0000	0.0000	0
2014/10/08	2030	07/05/2015	8.74	Put	Bond Future	364.3300	0.3643	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	2030	07/05/2015	8.76	Put	Bond Future	207.6900	0.2077	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	73.1200	0.0731	100.000	0	0	0
2014/10/08	2030	07/05/2015	8.75	Put	Bond Future	285.9600	0.2860	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	151.4900	0.1515	100.000	0	0	0
2014/10/08	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	229.7600	0.2298	100.000	0	0	0

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2014/10/08	2037	06/11/2014	9.69	Call	Bond Future	7,370.2900		7.3703	7,819.2800	7.8193	6.092	0	0	0
2014/10/08	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	06/11/2014			Bond Future	8.8537		98.9438	8.8061	99.3928	(0.538)	0.0000	0.0000	10,565
2014/10/08	2037	06/11/2014	9.70	Call	Bond Future	7,452.9000		7.4529	7,901.8900	7.9019	6.024	0	0	0
2014/10/08	2037	06/11/2014	9.71	Call	Bond Future	7,535.3900		7.5354	7,984.3800	7.9844	5.958	0	0	0
2014/10/08	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	05/02/2015			Bond Future	8.9183		96.2297	8.8694	96.6841	(0.548)	0.0000	0.0000	3,280
2014/10/08	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	05/02/2015	9.50	Call	Bond Future	5,156.6900		5.1567	5,611.0700	5.6111	8.811	0	0	0
2014/10/08	2037	05/02/2015	9.51	Call	Bond Future	5,241.4300		5.2414	5,695.8100	5.6958	8.669	0	0	0
2014/10/08	2037	05/02/2015	9.49	Call	Bond Future	5,071.8200		5.0718	5,526.2000	5.5262	8.959	0	0	0
2014/10/08	2037	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	07/05/2015			Bond Future	8.9691		97.8959	8.9190	98.3568	(0.559)	0.0000	0.0000	0
2014/10/08	2037	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2037	07/05/2015	9.01	Call	Bond Future	373.1800		0.3732	834.1600	0.8342	123.528	0	0	0
2014/10/08	2037	07/05/2015	8.99	Call	Bond Future	190.8500		0.1909	651.8300	0.6518	241.540	0	0	0
2014/10/08	2037	07/05/2015	9.00	Call	Bond Future	282.0800		0.2821	743.0600	0.7431	163.422	0	0	0
2014/10/08	2037	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2038	06/11/2014	120.01	Call	Bond Future	2,961.8800		2.9619	3,016.9600	3.0170	1.860	0	0	0
2014/10/08	2038	06/11/2014			Bond Future	122.9719		122.9719	123.0270	123.0270	0.045	0.0000	0.0000	1,860
2014/10/08	2038	06/11/2014	119.99	Call	Bond Future	2,981.8800		2.9819	3,036.9600	3.0370	1.847	0	0	0
2014/10/08	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2038	06/11/2014	120.00	Call	Bond Future	2,971.8800		2.9719	3,026.9600	3.0270	1.853	0	0	0
2014/10/08	2038	05/02/2015	123.00	Call	Bond Future	603.5400		0.6035	657.4000	0.6574	8.924	0	0	0
2014/10/08	2038	05/02/2015			Bond Future	123.6035		123.6035	123.6574	123.6574	0.044	0.0000	0.0000	0
2014/10/08	2038	05/02/2015	123.01	Call	Bond Future	593.5400		0.5935	647.4000	0.6474	9.074	0	0	0
2014/10/08	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2038	05/02/2015	122.99	Call	Bond Future	613.5400		0.6135	667.4000	0.6674	8.779	0	0	0
2014/10/08	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2044	06/11/2014			Bond Future	8.9228		100.6396	8.8803	101.0739	(0.476)	0.0000	0.0000	3,002
2014/10/08	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2044	06/11/2014	8.99	Call	Bond Future	679.4700		0.6795	1,113.7500	1.1138	63.915	0	0	0
2014/10/08	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2044	06/11/2014	9.00	Call	Bond Future	779.9600		0.7800	1,214.2400	1.2142	55.680	0	0	0
2014/10/08	2044	06/11/2014	9.01	Call	Bond Future	880.2600		0.8803	1,314.5400	1.3145	49.335	0	0	0
2014/10/08	2044	05/02/2015	9.00	Call	Bond Future	151.0000		0.1510	590.3200	0.5903	290.940	0	0	0
2014/10/08	2044	05/02/2015			Bond Future	8.9850		97.8267	8.9414	98.2660	(0.485)	0.0000	0.0000	0
2014/10/08	2044	05/02/2015	9.01	Call	Bond Future	251.1100		0.2511	690.4300	0.6904	174.951	0	0	0
2014/10/08	2044	05/02/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/08	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2044	05/02/2015	8.99	Call	Bond Future	50.7100	0.0507	490.0300	0.4900	866.338	0	0	0
2014/10/08	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2044	07/05/2015			Bond Future	9.0342	99.5206	8.9895	99.9662	(0.494)	0.0000	0.0000	0
2014/10/08	2044	07/05/2015	8.99	Put	Bond Future	440.9400	0.4409	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	2044	07/05/2015	9.01	Put	Bond Future	240.8600	0.2409	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	2044	07/05/2015	9.00	Put	Bond Future	340.8200	0.3408	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	204.8000	0.2048	100.000	0	0	0
2014/10/08	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	4.7200	0.0047	100.000	0	0	0
2014/10/08	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	104.8400	0.1048	100.000	0	0	0
2014/10/08	2046	06/11/2014	104.45	Call	Bond Future	18,777.9000	18.7779	18,833.2600	18.8333	0.295	0	0	0
2014/10/08	2046	06/11/2014			Bond Future	123.2279	123.2279	123.2833	123.2833	0.045	0.0000	0.0000	5,389
2014/10/08	2046	06/11/2014	104.43	Call	Bond Future	18,797.9000	18.7979	18,853.2600	18.8533	0.295	0	0	0
2014/10/08	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2046	06/11/2014	104.44	Call	Bond Future	18,787.9000	18.7879	18,843.2600	18.8433	0.295	0	0	0
2014/10/08	2046	05/02/2015			Bond Future	125.1650	125.1650	125.2192	125.2192	0.043	0.0000	0.0000	0
2014/10/08	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2046	05/02/2015	123.99	Call	Bond Future	1,174.9700	1.1750	1,229.2100	1.2292	4.616	0	0	0
2014/10/08	2046	05/02/2015	124.01	Call	Bond Future	1,154.9700	1.1550	1,209.2100	1.2092	4.696	0	0	0
2014/10/08	2046	05/02/2015	124.00	Call	Bond Future	1,164.9700	1.1650	1,219.2100	1.2192	4.656	0	0	0
2014/10/08	2050	06/11/2014			Bond Future	131.4502	131.4502	131.5099	131.5099	0.045	0.0000	0.0000	2,640
2014/10/08	2050	06/11/2014	126.00	Call	Bond Future	5,450.1700	5.4502	5,509.9100	5.5099	1.096	0	0	0
2014/10/08	2050	06/11/2014	126.01	Call	Bond Future	5,440.1700	5.4402	5,499.9100	5.4999	1.098	0	0	0
2014/10/08	2050	06/11/2014	125.99	Call	Bond Future	5,460.1700	5.4602	5,519.9100	5.5199	1.094	0	0	0
2014/10/08	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2050	05/02/2015			Bond Future	132.0685	132.0685	132.1267	132.1267	0.044	0.0000	0.0000	0
2014/10/08	2050	05/02/2015	130.01	Call	Bond Future	2,058.5200	2.0585	2,116.6700	2.1167	2.825	0	0	0
2014/10/08	2050	05/02/2015	129.99	Call	Bond Future	2,078.5200	2.0785	2,136.6700	2.1367	2.798	0	0	0
2014/10/08	2050	05/02/2015	130.00	Call	Bond Future	2,068.5200	2.0685	2,126.6700	2.1267	2.811	0	0	0
2014/10/08	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	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
2014/10/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	AL12	06/11/2014			Index Future	514.2630	514.2630	516.6510	516.6510	0.464	0.0000	0.0000	0
2014/10/08	AL12	05/02/2015			Index Future	522.2810	522.2810	524.7000	524.7000	0.463	0.0000	0.0000	0
2014/10/08	AL12	07/05/2015			Index Future	531.2980	531.2980	533.7600	533.7600	0.463	0.0000	0.0000	0
2014/10/08	AL37	06/11/2014			Index Future	433.7500	433.7500	435.0120	435.0120	0.291	0.0000	0.0000	3
2014/10/08	AL37	05/02/2015			Index Future	440.5120	440.5120	441.7890	441.7890	0.290	0.0000	0.0000	0
2014/10/08	AL7T	06/11/2014			Index Future	511.0500	511.0500	513.2820	513.2820	0.437	0.0000	0.0000	4
2014/10/08	AL7T	05/02/2015			Index Future	519.0180	519.0180	521.2790	521.2790	0.436	0.0000	0.0000	0
2014/10/08	ALBI	06/11/2014			Index Future	466.7780	466.7780	468.5320	468.5320	0.376	0.0000	0.0000	584
2014/10/08	ALBI	05/02/2015			Index Future	474.0560	474.0560	475.8320	475.8320	0.375	0.0000	0.0000	65
2014/10/08	ALBI	07/05/2015			Index Future	482.2400	482.2400	484.0480	484.0480	0.375	0.0000	0.0000	0
2014/10/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	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
2014/10/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/08	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	EL28	06/11/2014			Bond Future	122.4175	122.4175	122.4751	122.4751	0.047	0.0000	0.0000	0
2014/10/08	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	EL28	06/11/2014	122.00	Call	Bond Future	417.5100	0.4175	475.1400	0.4751	13.803	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
2014/10/08	EL28	06/11/2014	122.01	Call	Bond Future	407.5100	0.4075	465.1400	0.4651	14.142	0	0	0
2014/10/08	EL28	06/11/2014	121.99	Call	Bond Future	427.5100	0.4275	485.1400	0.4851	13.480	0	0	0
2014/10/08	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	EL28	05/02/2015			Bond Future	124.3421	124.3421	124.3984	124.3984	0.045	0.0000	0.0000	0
2014/10/08	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	EL28	05/02/2015	125.99	Put	Bond Future	1,647.8800	1.6479	1,591.5900	1.5916	(3.416)	0	0	0
2014/10/08	EL28	05/02/2015	126.01	Put	Bond Future	1,667.8800	1.6679	1,611.5900	1.6116	(3.375)	0	0	0
2014/10/08	EL28	05/02/2015	126.00	Put	Bond Future	1,657.8800	1.6579	1,601.5900	1.6016	(3.395)	0	0	0
2014/10/08	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	ES33	06/11/2014			Bond Future	9.6036	82.9984	9.5550	83.3602	(0.506)	0.0000	0.0000	6,220
2014/10/08	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	ES33	06/11/2014	10.29	Call	Bond Future	4,858.0100	4.8580	5,219.8000	5.2198	7.447	0	0	0
2014/10/08	ES33	06/11/2014	10.30	Call	Bond Future	4,925.4600	4.9255	5,287.2500	5.2873	7.345	0	0	0
2014/10/08	ES33	06/11/2014	10.31	Call	Bond Future	4,992.8100	4.9928	5,354.6000	5.3546	7.246	0	0	0
2014/10/08	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	ES33	05/02/2015	10.00	Call	Bond Future	2,165.7800	2.1658	2,531.7900	2.5318	16.900	0	0	0
2014/10/08	ES33	05/02/2015			Bond Future	9.6970	84.2929	9.6470	84.6589	(0.516)	0.0000	0.0000	0
2014/10/08	ES33	05/02/2015	10.01	Call	Bond Future	2,235.7400	2.2357	2,601.7500	2.6018	16.371	0	0	0
2014/10/08	ES33	05/02/2015	9.99	Call	Bond Future	2,095.7300	2.0957	2,461.7400	2.4617	17.465	0	0	0
2014/10/08	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	ES33	07/05/2015			Bond Future	9.7710	81.9601	9.7196	82.3315	(0.526)	0.0000	0.0000	0
2014/10/08	ES33	07/05/2015	9.74	Put	Bond Future	223.6300	0.2236	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	ES33	07/05/2015	9.76	Put	Bond Future	79.2400	0.0792	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	ES33	07/05/2015	9.75	Put	Bond Future	151.3900	0.1514	0.0000	0.0000	(100.000)	0	0	0
2014/10/08	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	292.0700	0.2921	100.000	0	0	0
2014/10/08	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	147.6800	0.1477	100.000	0	0	0
2014/10/08	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	219.9200	0.2199	100.000	0	0	0
2014/10/08	GOVI	06/11/2014	449.01	Call	GOVI	161,200.0000	16.1200	178,380.0000	17.8380	10.658	0	0	0
2014/10/08	GOVI	06/11/2014			GOVI	465.1300	465.1300	466.8480	466.8480	0.369	0.0000	0.0000	417
2014/10/08	GOVI	06/11/2014	448.99	Call	GOVI	161,400.0000	16.1400	178,580.0000	17.8580	10.644	0	0	0
2014/10/08	GOVI	06/11/2014	449.00	Call	GOVI	161,300.0000	16.1300	178,480.0000	17.8480	10.651	0	0	0
2014/10/08	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	05/02/2015	459.99	Call	GOVI	123,920.0000	12.3920	141,320.0000	14.1320	14.041	0	0	0
2014/10/08	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	05/02/2015			GOVI	472.3820	472.3820	474.1220	474.1220	0.368	0.0000	0.0000	48
2014/10/08	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	05/02/2015	460.00	Call	GOVI	123,820.0000	12.3820	141,220.0000	14.1220	14.053	0	0	0
2014/10/08	GOVI	05/02/2015	460.01	Call	GOVI	123,720.0000	12.3720	141,120.0000	14.1120	14.064	0	0	0
2014/10/08	GOVI	07/05/2015	449.99	Call	GOVI	305,480.0000	30.5480	323,180.0000	32.3180	5.794	0	0	0
2014/10/08	GOVI	07/05/2015			GOVI	480.5380	480.5380	482.3080	482.3080	0.368	0.0000	0.0000	0

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2014/10/08	GOVI	07/05/2015	450.00	Call	GOVI	305,380.0000		30.5380	323,080.0000	32.3080	5.796	0	0	0
2014/10/08	GOVI	07/05/2015	450.01	Call	GOVI	305,280.0000		30.5280	322,980.0000	32.2980	5.798	0	0	0
2014/10/08	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/08	ICAA	06/11/2014			Can-Do Interest Rate	144.9463		144.9463	145.0510	145.0510	0.072	0.0000	0.0000	107
2014/10/08	IGOV	06/11/2014			Index Future	219.3470		219.3470	219.5410	219.5410	0.088	0.0000	0.0000	1,159
2014/10/08	IGOV	05/02/2015			Index Future	222.7940		222.7940	222.9890	222.9890	0.088	0.0000	0.0000	10
2014/10/08	IGOV	07/05/2015			Index Future	226.6670		226.6670	226.8660	226.8660	0.088	0.0000	0.0000	0
2014/10/08	ILBI	06/11/2014			Index Future	592.2640		592.2640	591.9690	591.9690	(0.050)	0.0000	0.0000	0
2014/10/08	ILBI	05/02/2015			Index Future	601.6250		601.6250	601.3240	601.3240	(0.050)	0.0000	0.0000	157
2014/10/08	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/08	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/08	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/08	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/08	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/08	JBAF	15/10/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/10/08	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2014/10/08	JBAF	17/12/2014			Jibar Tradeable Future	6.3700		93.6300	6.3400	93.6600	(0.471)	0.0000	0.0000	0
2014/10/08	JBAF	21/01/2015			Jibar Tradeable Future	6.4700		93.5300	6.4400	93.5600	(0.464)	0.0000	0.0000	0
2014/10/08	JBAF	18/02/2015			Jibar Tradeable Future	6.5900		93.4100	6.5500	93.4500	(0.607)	0.0000	0.0000	0
2014/10/08	JBAF	18/03/2015			Jibar Tradeable Future	6.6800		93.3200	6.6300	93.3700	(0.749)	0.0000	0.0000	2,850
2014/10/08	JBAF	17/06/2015			Jibar Tradeable Future	6.9700		93.0300	6.9100	93.0900	(0.861)	0.0000	0.0000	5,000
2014/10/08	JBAF	16/09/2015			Jibar Tradeable Future	7.1800		92.8200	7.1100	92.8900	(0.975)	0.0000	0.0000	0
2014/10/08	JBAF	15/12/2015			Jibar Tradeable Future	7.3300		92.6700	7.2500	92.7500	(1.091)	0.0000	0.0000	0
2014/10/08	JBAF	16/03/2016			Jibar Tradeable Future	7.4700		92.5300	7.3900	92.6100	(1.071)	0.0000	0.0000	0
2014/10/08	JBAF	15/06/2016			Jibar Tradeable Future	7.6100		92.3900	7.5300	92.4700	(1.051)	0.0000	0.0000	0
2014/10/08	JBAF	21/09/2016			Jibar Tradeable Future	7.7500		92.2500	7.6500	92.3500	(1.290)	0.0000	0.0000	0
2014/10/08	R023	06/11/2014			Bond Future	8.0942		99.4713	8.0205	99.9062	(0.911)	0.0000	0.0000	8,484
2014/10/08	R023	06/11/2014	8.59	Put	Bond Future	55.4000		0.0554	29.6400	0.0296	(46.498)	0	0	0
2014/10/08	R023	06/11/2014	8.61	Put	Bond Future	48.5100		0.0485	25.6400	0.0256	(47.145)	0	0	0
2014/10/08	R023	06/11/2014	8.59	Call	Bond Future	2,918.6400		2.9186	3,327.8200	3.3278	14.020	0	0	0
2014/10/08	R023	06/11/2014	8.60	Put	Bond Future	51.8500		0.0518	27.5800	0.0276	(46.808)	0	0	0



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2014/10/08	R023	06/11/2014	8.60	Call	Bond Future	2,971.7400	2.9717	3,382.4100	3.3824	13.819	0	0	0
2014/10/08	R023	06/11/2014	8.61	Call	Bond Future	3,025.0100	3.0250	3,437.0800	3.4371	13.622	0	0	0
2014/10/08	R023	05/02/2015			Bond Future	8.1731	101.0227	8.0964	101.4626	(0.938)	0.0000	0.0000	0
2014/10/08	R023	05/02/2015	8.74	Put	Bond Future	392.8300	0.3928	311.5400	0.3115	(20.693)	0	0	0
2014/10/08	R023	05/02/2015	8.75	Call	Bond Future	3,615.8700	3.6159	3,976.2800	3.9763	9.967	0	0	0
2014/10/08	R023	05/02/2015	8.76	Call	Bond Future	3,660.7600	3.6608	4,022.8500	4.0229	9.891	0	0	0
2014/10/08	R023	05/02/2015	8.74	Call	Bond Future	3,571.1600	3.5712	3,929.8600	3.9299	10.044	0	0	0
2014/10/08	R023	05/02/2015	8.76	Put	Bond Future	372.7300	0.3727	294.8300	0.2948	(20.900)	0	0	0
2014/10/08	R023	05/02/2015	8.75	Put	Bond Future	382.6700	0.3827	303.0900	0.3031	(20.796)	0	0	0
2014/10/08	R023	07/05/2015	8.14	Call	Bond Future	1,751.3800	1.7514	1,965.9500	1.9659	12.251	0	0	0
2014/10/08	R023	07/05/2015	8.15	Put	Bond Future	2,178.2600	2.1783	1,948.4800	1.9485	(10.549)	0	0	0
2014/10/08	R023	07/05/2015			Bond Future	8.2215	98.8422	8.1418	99.2886	(0.970)	0.0000	0.0000	0
2014/10/08	R023	07/05/2015	8.15	Call	Bond Future	1,777.8400	1.7778	1,994.4400	1.9944	12.183	0	0	0
2014/10/08	R023	07/05/2015	8.16	Call	Bond Future	1,804.5500	1.8046	2,023.1700	2.0232	12.115	0	0	0
2014/10/08	R023	07/05/2015	8.14	Put	Bond Future	2,207.9200	2.2079	1,976.1100	1.9761	(10.499)	0	0	0
2014/10/08	R023	07/05/2015	8.16	Put	Bond Future	2,148.8800	2.1489	1,921.1200	1.9211	(10.599)	0	0	0
2014/10/08	R023	06/08/2015	9.07	Put	Bond Future	895.1200	0.8951	789.3000	0.7893	(11.822)	0	0	911
2014/10/08	R023	06/08/2015	8.24	Call	Bond Future	2,392.7900	2.3928	2,625.6700	2.6257	9.733	0	0	0
2014/10/08	R023	06/08/2015			Bond Future	8.2509	100.6937	8.1679	101.1467	(1.006)	0.0000	0.0000	0
2014/10/08	R023	06/08/2015	9.07	Call	Bond Future	5,227.2500	5.2273	5,574.3800	5.5744	6.641	0	0	0
2014/10/08	R023	06/08/2015	8.26	Put	Bond Future	2,398.6500	2.3987	2,181.8100	2.1818	(9.040)	0	0	0
2014/10/08	R023	06/08/2015	8.25	Put	Bond Future	2,424.9600	2.4250	2,206.5100	2.2065	(9.008)	0	0	0
2014/10/08	R023	06/08/2015	8.24	Put	Bond Future	2,451.8600	2.4519	2,231.7900	2.2318	(8.976)	0	0	0
2014/10/08	R023	06/08/2015	8.25	Call	Bond Future	2,420.3400	2.4203	2,654.8400	2.6548	9.689	0	0	0
2014/10/08	R023	06/08/2015	8.26	Call	Bond Future	2,448.4300	2.4484	2,684.5400	2.6845	9.643	0	0	0
2014/10/08	R157	06/11/2014	6.19	Put	Bond Future	472.3300	0.4723	471.6700	0.4717	(0.140)	0	0	0
2014/10/08	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/08	R157	06/11/2014	6.21	Put	Bond Future	456.5200	0.4565	455.8000	0.4558	(0.158)	0	0	0
2014/10/08	R157	06/11/2014	6.20	Put	Bond Future	464.4100	0.4644	463.7200	0.4637	(0.149)	0	0	0
2014/10/08	R157	06/11/2014	6.21	Call	Bond Future	10.2700	0.0103	9.5500	0.0096	(7.011)	0	0	0
2014/10/08	R157	06/11/2014	6.19	Call	Bond Future	9.0700	0.0091	8.4100	0.0084	(7.277)	0	0	0
2014/10/08	R157	06/11/2014	6.20	Call	Bond Future	9.6600	0.0097	8.9700	0.0090	(7.143)	0	0	0
2014/10/08	R157	05/02/2015	8.74	Call	Bond Future	1,087.2900	1.0873	1,087.0100	1.0870	(0.026)	0	0	0
2014/10/08	R157	05/02/2015	8.75	Put	Bond Future	13.8400	0.0138	13.5600	0.0136	(2.023)	0	0	0
2014/10/08	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/08	R157	05/02/2015	8.74	Put	Bond Future	14.1300	0.0141	13.8500	0.0139	(1.982)	0	0	0
2014/10/08	R157	05/02/2015	8.76	Put	Bond Future	13.5500	0.0136	13.2700	0.0133	(2.066)	0	0	0
2014/10/08	R157	05/02/2015	8.75	Call	Bond Future	1,092.8100	1.0928	1,092.5300	1.0925	(0.026)	0	0	0
2014/10/08	R157	05/02/2015	8.76	Call	Bond Future	1,098.3200	1.0983	1,098.0400	1.0980	(0.025)	0	0	0
2014/10/08	R186	06/11/2014	7.70	Call	Bond Future	43.7300	0.0437	69.1400	0.0691	58.107	0	0	1,500
2014/10/08	R186	06/11/2014	8.14	Call	Bond Future	694.9700	0.6950	931.6000	0.9316	34.049	0	0	0
2014/10/08	R186	06/11/2014	8.15	Put	Bond Future	1,538.3500	1.5384	1,161.8200	1.1618	(24.476)	0	0	0
2014/10/08	R186	06/11/2014	8.53	Call	Bond Future	2,666.8200	2.6668	3,172.7600	3.1728	18.972	0	0	0
2014/10/08	R186	06/11/2014			Bond Future	8.2456	121.1479	8.1724	121.7686	(0.888)	0.0000	0.0000	48,931
2014/10/08	R186	06/11/2014	7.80	Put	Bond Future	3,943.0800	3.9431	3,371.9200	3.3719	(14.485)	0	0	0
2014/10/08	R186	06/11/2014	8.30	Call	Bond Future	1,333.1600	1.3332	1,692.8200	1.6928	26.978	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
2014/10/08	R186	06/11/2014	8.50	Call	Bond Future	2,470.3500	2.4703	2,960.9500	2.9610	19.860	0	0	0
2014/10/08	R186	06/11/2014	9.17	Call	Bond Future	7,462.9500	7.4629	8,081.3900	8.0814	8.287	0	0	0
2014/10/08	R186	06/11/2014	7.70	Put	Bond Future	4,779.4200	4.7794	4,184.1100	4.1841	(12.456)	0	0	0
2014/10/08	R186	06/11/2014	8.15	Call	Bond Future	727.2800	0.7273	971.4700	0.9715	33.576	0	0	0
2014/10/08	R186	06/11/2014	8.45	Put	Bond Future	447.1900	0.4472	288.7600	0.2888	(35.428)	0	0	6,000
2014/10/08	R186	06/11/2014	8.53	Put	Bond Future	298.5300	0.2985	183.7500	0.1838	(38.448)	0	0	100
2014/10/08	R186	06/11/2014	8.00	Call	Bond Future	341.9500	0.3420	482.4300	0.4824	41.082	0	0	1,500
2014/10/08	R186	06/11/2014	8.16	Call	Bond Future	760.5800	0.7606	1,012.3700	1.0124	33.105	0	0	0
2014/10/08	R186	06/11/2014	8.60	Put	Bond Future	204.1400	0.2041	120.2800	0.1203	(41.080)	0	0	0
2014/10/08	R186	06/11/2014	8.50	Put	Bond Future	348.7100	0.3487	218.5900	0.2186	(37.315)	0	0	7,000
2014/10/08	R186	06/11/2014	7.80	Call	Bond Future	94.9000	0.0949	144.4600	0.1445	52.223	0	0	100
2014/10/08	R186	06/11/2014	8.30	Put	Bond Future	874.8100	0.8748	613.7500	0.6138	(29.842)	0	0	100
2014/10/08	R186	06/11/2014	9.17	Put	Bond Future	3.7700	0.0038	1.4900	0.0015	(60.477)	0	0	2,010
2014/10/08	R186	06/11/2014	8.14	Put	Bond Future	1,591.3500	1.5913	1,207.2600	1.2073	(24.136)	0	0	0
2014/10/08	R186	06/11/2014	8.60	Call	Bond Future	3,145.1000	3.1451	3,681.9600	3.6820	17.070	0	0	0
2014/10/08	R186	06/11/2014	8.00	Put	Bond Future	2,441.6100	2.4416	1,961.3700	1.9614	(19.669)	0	0	0
2014/10/08	R186	06/11/2014	8.16	Put	Bond Future	1,486.4300	1.4864	1,117.5000	1.1175	(24.820)	0	0	0
2014/10/08	R186	06/11/2014	8.45	Call	Bond Future	2,156.1100	2.1561	2,618.4000	2.6184	21.441	0	0	0
2014/10/08	R186	05/02/2015	9.00	Call	Bond Future	5,942.3000	5.9423	6,491.4300	6.4914	9.241	0	0	0
2014/10/08	R186	05/02/2015			Bond Future	8.3133	117.7418	8.2377	118.3702	(0.910)	0.0000	0.0000	540
2014/10/08	R186	05/02/2015	8.75	Call	Bond Future	4,375.4100	4.3754	4,869.1400	4.8691	11.284	0	0	0
2014/10/08	R186	05/02/2015	8.76	Call	Bond Future	4,434.9300	4.4349	4,931.2800	4.9313	11.192	0	0	0
2014/10/08	R186	05/02/2015	8.74	Call	Bond Future	4,316.2000	4.3162	4,807.2800	4.8073	11.378	0	0	0
2014/10/08	R186	05/02/2015	8.76	Put	Bond Future	819.3200	0.8193	687.3200	0.6873	(16.111)	0	0	0
2014/10/08	R186	05/02/2015	8.75	Put	Bond Future	839.0400	0.8390	704.4200	0.7044	(16.045)	0	0	0
2014/10/08	R186	05/02/2015	9.00	Put	Bond Future	448.1000	0.4481	368.8800	0.3689	(17.679)	0	0	9,600
2014/10/08	R186	05/02/2015	8.74	Put	Bond Future	859.1400	0.8591	721.8700	0.7219	(15.978)	0	0	0
2014/10/08	R186	07/05/2015			Bond Future	8.3607	119.7790	8.2824	120.4166	(0.936)	0.0000	0.0000	0
2014/10/08	R186	07/05/2015	8.25	Call	Bond Future	2,509.0400	2.5090	2,823.1600	2.8232	12.520	0	0	0
2014/10/08	R186	07/05/2015	8.24	Put	Bond Future	3,456.9300	3.4569	3,130.6200	3.1306	(9.439)	0	0	0
2014/10/08	R186	07/05/2015	8.26	Put	Bond Future	3,367.4300	3.3674	3,047.5000	3.0475	(9.501)	0	0	0
2014/10/08	R186	07/05/2015	8.25	Put	Bond Future	3,412.1600	3.4122	3,088.6700	3.0887	(9.481)	0	0	0
2014/10/08	R186	07/05/2015	8.26	Call	Bond Future	2,546.3200	2.5463	2,864.0000	2.8640	12.476	0	0	0
2014/10/08	R186	07/05/2015	8.24	Call	Bond Future	2,471.7200	2.4717	2,783.0200	2.7830	12.594	0	0	0
2014/10/08	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R197	06/11/2014			Bond Future	287.4033	287.4033	288.1698	288.1698	0.267	0.0000	0.0000	939
2014/10/08	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R197	06/11/2014	285.00	Call	Bond Future	2,403.3200	2.4033	3,169.7800	3.1698	31.892	0	0	0
2014/10/08	R197	06/11/2014	285.01	Call	Bond Future	2,393.3200	2.3933	3,159.7800	3.1598	32.025	0	0	0
2014/10/08	R197	06/11/2014	284.99	Call	Bond Future	2,413.3200	2.4133	3,179.7800	3.1798	31.760	0	0	0
2014/10/08	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R197	05/02/2015	288.99	Put	Bond Future	3,085.4800	3.0855	2,311.9800	2.3120	(25.069)	0	0	0
2014/10/08	R197	05/02/2015			Bond Future	285.9045	285.9045	286.6780	286.6780	0.271	0.0000	0.0000	0
2014/10/08	R197	05/02/2015	289.01	Put	Bond Future	3,105.4800	3.1055	2,331.9800	2.3320	(24.908)	0	0	0
2014/10/08	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R197	05/02/2015	289.00	Put	Bond Future	3,095.4800	3.0955	2,321.9800	2.3220	(24.988)	0	0	0
2014/10/08	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
2014/10/08	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R202	06/11/2014	226.99	Call	Bond Future	6,037.2000	6.0372	6,140.2800	6.1403	1.707	0	0	0
2014/10/08	R202	06/11/2014			Bond Future	233.0272	233.0272	233.1303	233.1303	0.044	0.0000	0.0000	51,213
2014/10/08	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R202	06/11/2014	227.00	Call	Bond Future	6,027.2000	6.0272	6,130.2800	6.1303	1.710	0	0	0
2014/10/08	R202	06/11/2014	227.01	Call	Bond Future	6,017.2000	6.0172	6,120.2800	6.1203	1.713	0	0	0
2014/10/08	R202	05/02/2015	233.01	Call	Bond Future	484.3900	0.4844	585.3200	0.5853	20.837	0	0	0
2014/10/08	R202	05/02/2015			Bond Future	233.4944	233.4944	233.5953	233.5953	0.043	0.0000	0.0000	0
2014/10/08	R202	05/02/2015	232.99	Call	Bond Future	504.3900	0.5044	605.3200	0.6053	20.010	0	0	0
2014/10/08	R202	05/02/2015	233.00	Call	Bond Future	494.3900	0.4944	595.3200	0.5953	20.415	0	0	0
2014/10/08	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R203	06/11/2014	6.86	Call	Bond Future	21.7200	0.0217	39.4800	0.0395	81.768	0	0	0
2014/10/08	R203	06/11/2014			Bond Future	7.2246	103.8763	7.1486	104.0718	(1.051)	0.0000	0.0000	13,066
2014/10/08	R203	06/11/2014	6.84	Call	Bond Future	18.0800	0.0181	33.3900	0.0334	84.679	0	0	45
2014/10/08	R203	06/11/2014	6.98	Call	Bond Future	58.8100	0.0588	97.3000	0.0973	65.448	0	0	14
2014/10/08	R203	06/11/2014	6.85	Call	Bond Future	19.8300	0.0198	36.3300	0.0363	83.207	0	0	0
2014/10/08	R203	06/11/2014	6.98	Put	Bond Future	690.1900	0.6902	533.1400	0.5331	(22.755)	0	0	0
2014/10/08	R203	06/11/2014	6.84	Put	Bond Future	1,013.0400	1.0130	832.8100	0.8328	(17.791)	0	0	0
2014/10/08	R203	06/11/2014	6.86	Put	Bond Future	964.6400	0.9646	786.8600	0.7869	(18.430)	0	0	0
2014/10/08	R203	06/11/2014	6.85	Put	Bond Future	988.7700	0.9888	809.7300	0.8097	(18.107)	0	0	0
2014/10/08	R203	05/02/2015	7.69	Call	Bond Future	1,048.7600	1.0488	1,199.4600	1.1995	14.369	0	0	55
2014/10/08	R203	05/02/2015			Bond Future	7.3305	105.4964	7.2470	105.6932	(1.139)	0.0000	0.0000	0
2014/10/08	R203	05/02/2015	8.34	Put	Bond Future	23.3400	0.0233	16.3200	0.0163	(30.077)	0	0	0
2014/10/08	R203	05/02/2015	8.35	Call	Bond Future	2,387.2000	2.3872	2,577.3000	2.5773	7.963	0	0	0
2014/10/08	R203	05/02/2015	8.36	Call	Bond Future	2,409.1300	2.4091	2,599.4700	2.5995	7.901	0	0	0
2014/10/08	R203	05/02/2015	8.34	Call	Bond Future	2,365.3100	2.3653	2,555.1400	2.5551	8.026	0	0	0
2014/10/08	R203	05/02/2015	8.36	Put	Bond Future	21.4500	0.0215	14.9400	0.0149	(30.350)	0	0	0
2014/10/08	R203	05/02/2015	7.69	Put	Bond Future	206.9600	0.2070	160.8100	0.1608	(22.299)	0	0	0
2014/10/08	R203	05/02/2015	8.35	Put	Bond Future	22.3700	0.0224	15.6200	0.0156	(30.174)	0	0	0
2014/10/08	R203	07/05/2015			Bond Future	7.3677	103.1511	7.2750	103.3500	(1.258)	0.0000	0.0000	0
2014/10/08	R203	07/05/2015	7.24	Put	Bond Future	804.9400	0.8049	687.1100	0.6871	(14.638)	0	0	0
2014/10/08	R203	07/05/2015	7.26	Put	Bond Future	781.9400	0.7819	665.8600	0.6659	(14.845)	0	0	0
2014/10/08	R203	07/05/2015	7.25	Put	Bond Future	793.3800	0.7934	676.2700	0.6763	(14.761)	0	0	0
2014/10/08	R203	07/05/2015	7.25	Call	Bond Future	540.7900	0.5408	622.5900	0.6226	15.126	0	0	0
2014/10/08	R203	07/05/2015	7.26	Call	Bond Future	550.8400	0.5508	633.6700	0.6337	15.037	0	0	0
2014/10/08	R203	07/05/2015	7.24	Call	Bond Future	530.8500	0.5309	611.9300	0.6119	15.274	0	0	0
2014/10/08	R204	06/11/2014	7.99	Put	Bond Future	26.2900	0.0263	13.2100	0.0132	(49.753)	0	0	1,270
2014/10/08	R204	06/11/2014			Bond Future	7.5402	104.7121	7.4653	104.9759	(0.994)	0.0000	0.0000	11,939
2014/10/08	R204	06/11/2014	6.99	Put	Bond Future	1,963.0300	1.9630	1,706.0100	1.7060	(13.093)	0	0	0
2014/10/08	R204	06/11/2014	7.01	Put	Bond Future	1,892.7700	1.8928	1,637.0600	1.6371	(13.510)	0	0	0
2014/10/08	R204	06/11/2014	6.99	Call	Bond Future	7.0600	0.0071	13.8000	0.0138	95.467	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
2014/10/08	R204	06/11/2014	7.00	Put	Bond Future	1,927.8700	1.9279	1,671.4800	1.6715	(13.299)	0	0	0
2014/10/08	R204	06/11/2014	7.99	Call	Bond Future	1,591.7100	1.5917	1,842.3900	1.8424	15.749	0	0	0
2014/10/08	R204	06/11/2014	7.00	Call	Bond Future	7.8500	0.0079	15.2200	0.0152	93.885	0	0	0
2014/10/08	R204	06/11/2014	7.01	Call	Bond Future	8.7000	0.0087	16.7500	0.0168	92.529	0	0	0
2014/10/08	R204	05/02/2015	8.25	Call	Bond Future	2,176.4900	2.1765	2,398.7400	2.3987	10.211	0	0	0
2014/10/08	R204	05/02/2015			Bond Future	7.6338	102.3105	7.5537	102.5766	(1.050)	0.0000	0.0000	0
2014/10/08	R204	05/02/2015	8.26	Call	Bond Future	2,204.1200	2.2041	2,427.4200	2.4274	10.131	0	0	0
2014/10/08	R204	05/02/2015	8.24	Call	Bond Future	2,148.9700	2.1490	2,370.1400	2.3701	10.292	0	0	0
2014/10/08	R204	05/02/2015	8.26	Put	Bond Future	153.6100	0.1536	110.8000	0.1108	(27.869)	0	0	0
2014/10/08	R204	05/02/2015	8.25	Put	Bond Future	158.3200	0.1583	114.4600	0.1145	(27.703)	0	0	0
2014/10/08	R204	05/02/2015	8.24	Put	Bond Future	163.1500	0.1632	118.2100	0.1182	(27.545)	0	0	0
2014/10/08	R204	07/05/2015	7.51	Put	Bond Future	1,303.5300	1.3035	1,153.1900	1.1532	(11.533)	0	0	0
2014/10/08	R204	07/05/2015			Bond Future	7.6864	104.0804	7.6002	104.3497	(1.121)	0.0000	0.0000	0
2014/10/08	R204	07/05/2015	7.50	Call	Bond Future	724.5500	0.7245	840.8600	0.8409	16.053	0	0	0
2014/10/08	R204	07/05/2015	7.50	Call	Bond Future	737.7700	0.7378	855.4200	0.8554	15.947	0	0	0
2014/10/08	R204	07/05/2015	7.51	Call	Bond Future	751.1500	0.7511	870.1300	0.8701	15.840	0	0	0
2014/10/08	R204	07/05/2015	7.49	Put	Bond Future	1,339.7900	1.3398	1,186.7800	1.1868	(11.420)	0	0	0
2014/10/08	R204	06/08/2015	7.74	Call	Bond Future	1,263.6900	1.2637	1,415.7900	1.4158	12.036	0	0	0
2014/10/08	R204	06/08/2015	7.75	Put	Bond Future	1,138.5500	1.1386	1,019.1800	1.0192	(10.484)	0	0	0
2014/10/08	R204	06/08/2015			Bond Future	7.7019	101.9889	7.6089	102.2614	(1.207)	0.0000	0.0000	0
2014/10/08	R204	06/08/2015	8.41	Call	Bond Future	2,527.0100	2.5270	2,738.8100	2.7388	8.381	0	0	0
2014/10/08	R204	06/08/2015	7.74	Put	Bond Future	1,152.1100	1.1521	1,031.7100	1.0317	(10.450)	0	0	0
2014/10/08	R204	06/08/2015	7.76	Put	Bond Future	1,125.1000	1.1251	1,006.7700	1.0068	(10.517)	0	0	0
2014/10/08	R204	06/08/2015	8.41	Put	Bond Future	479.8900	0.4799	419.1900	0.4192	(12.649)	0	0	699
2014/10/08	R204	06/08/2015	7.75	Call	Bond Future	1,279.3600	1.2794	1,432.4900	1.4325	11.969	0	0	0
2014/10/08	R204	06/08/2015	7.76	Call	Bond Future	1,295.1300	1.2951	1,449.3000	1.4493	11.904	0	0	0
2014/10/08	R207	06/11/2014	7.36	Put	Bond Future	1,635.6900	1.6357	1,360.8400	1.3608	(16.803)	0	0	0
2014/10/08	R207	06/11/2014			Bond Future	7.7368	100.2843	7.6625	100.5932	(0.960)	0.0000	0.0000	33,941
2014/10/08	R207	06/11/2014	7.35	Put	Bond Future	1,673.9100	1.6739	1,397.0500	1.3971	(16.540)	0	0	0
2014/10/08	R207	06/11/2014	7.36	Call	Bond Future	57.0400	0.0570	91.1200	0.0911	59.748	0	0	0
2014/10/08	R207	06/11/2014	7.34	Call	Bond Future	49.0800	0.0491	79.2400	0.0792	61.451	0	0	0
2014/10/08	R207	06/11/2014	7.35	Call	Bond Future	52.9400	0.0529	85.0100	0.0850	60.578	0	0	0
2014/10/08	R207	06/11/2014	7.34	Put	Bond Future	1,712.3900	1.7124	1,433.6200	1.4336	(16.280)	0	0	0
2014/10/08	R207	05/02/2015	8.49	Put	Bond Future	178.7000	0.1787	138.2700	0.1383	(22.625)	0	0	0
2014/10/08	R207	05/02/2015			Bond Future	7.8226	98.2073	7.7441	98.5193	(1.003)	0.0000	0.0000	0
2014/10/08	R207	05/02/2015	8.51	Put	Bond Future	168.5200	0.1685	130.0400	0.1300	(22.834)	0	0	0
2014/10/08	R207	05/02/2015	8.50	Call	Bond Future	2,818.0400	2.8180	3,090.6100	3.0906	9.672	0	0	0
2014/10/08	R207	05/02/2015	8.51	Call	Bond Future	2,851.3900	2.8514	3,124.9300	3.1249	9.593	0	0	0
2014/10/08	R207	05/02/2015	8.49	Call	Bond Future	2,784.7900	2.7848	3,056.3800	3.0564	9.753	0	0	0
2014/10/08	R207	05/02/2015	8.50	Put	Bond Future	173.5500	0.1736	134.1000	0.1341	(22.731)	0	0	0
2014/10/08	R207	07/05/2015			Bond Future	7.8788	99.9067	7.7956	100.2229	(1.055)	0.0000	0.0000	0
2014/10/08	R207	07/05/2015	8.25	Call	Bond Future	2,124.0000	2.1240	2,320.3800	2.3204	9.246	0	0	0
2014/10/08	R207	07/05/2015	7.73	Call	Bond Future	1,014.5100	1.0145	1,140.3800	1.1404	12.407	0	0	66
2014/10/08	R207	07/05/2015	8.24	Put	Bond Future	739.5700	0.7396	618.4400	0.6184	(16.378)	0	0	0
2014/10/08	R207	07/05/2015	8.26	Put	Bond Future	715.7700	0.7158	597.3800	0.5974	(16.540)	0	0	0
2014/10/08	R207	07/05/2015	7.73	Put	Bond Future	1,580.9800	1.5810	1,390.7100	1.3907	(12.035)	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
2014/10/08	R207	07/05/2015	8.25	Put	Bond Future	727.6000	0.7276	607.8400	0.6078	(16.460)	0	0	0
2014/10/08	R207	07/05/2015	8.26	Call	Bond Future	2,149.4500	2.1494	2,347.2000	2.3472	9.200	0	0	0
2014/10/08	R207	07/05/2015	8.24	Call	Bond Future	2,098.6800	2.0987	2,293.6900	2.2937	9.292	0	0	0
2014/10/08	R207	06/08/2015	7.76	Call	Bond Future	1,277.1200	1.2771	1,428.4600	1.4285	11.850	0	0	0
2014/10/08	R207	06/08/2015			Bond Future	7.9061	98.1327	7.8178	98.4530	(1.117)	0.0000	0.0000	0
2014/10/08	R207	06/08/2015	7.74	Call	Bond Future	1,244.1000	1.2441	1,393.0100	1.3930	11.969	0	0	0
2014/10/08	R207	06/08/2015	7.75	Call	Bond Future	1,260.5500	1.2606	1,410.6800	1.4107	11.910	0	0	0
2014/10/08	R207	06/08/2015	7.46	Call	Bond Future	833.5400	0.8335	948.6400	0.9486	13.809	0	0	70
2014/10/08	R207	06/08/2015	7.74	Put	Bond Future	1,847.7100	1.8477	1,676.3300	1.6763	(9.275)	0	0	0
2014/10/08	R207	06/08/2015	7.76	Put	Bond Future	1,807.8200	1.8078	1,638.8700	1.6389	(9.346)	0	0	0
2014/10/08	R207	06/08/2015	7.46	Put	Bond Future	2,464.8000	2.4648	2,259.6100	2.2596	(8.325)	0	0	0
2014/10/08	R207	06/08/2015	7.75	Put	Bond Future	1,827.6900	1.8277	1,657.5300	1.6575	(9.310)	0	0	0
2014/10/08	R208	06/11/2014	7.46	Call	Bond Future	55.0500	0.0550	87.2300	0.0872	58.456	0	0	0
2014/10/08	R208	06/11/2014			Bond Future	7.8699	95.2302	7.7960	95.5841	(0.939)	0.0000	0.0000	53,508
2014/10/08	R208	06/11/2014	7.44	Call	Bond Future	47.2100	0.0472	75.6400	0.0756	60.220	0	0	0
2014/10/08	R208	06/11/2014	7.45	Call	Bond Future	51.0100	0.0510	81.2600	0.0813	59.302	0	0	0
2014/10/08	R208	06/11/2014	7.44	Put	Bond Future	2,128.1300	2.1281	1,802.6600	1.8027	(15.294)	0	0	0
2014/10/08	R208	06/11/2014	8.50	Put	Bond Future	13.7100	0.0137	6.4000	0.0064	(53.319)	0	0	1,520
2014/10/08	R208	06/11/2014	7.46	Put	Bond Future	2,037.9300	2.0379	1,716.2100	1.7162	(15.787)	0	0	0
2014/10/08	R208	06/11/2014	7.45	Put	Bond Future	2,082.9000	2.0829	1,759.2500	1.7593	(15.538)	0	0	0
2014/10/08	R208	06/11/2014	8.50	Call	Bond Future	2,965.2300	2.9652	3,311.8200	3.3118	11.688	0	0	0
2014/10/08	R208	05/02/2015	8.51	Call	Bond Future	2,836.9700	2.8370	3,131.7000	3.1317	10.389	0	0	0
2014/10/08	R208	05/02/2015			Bond Future	7.9500	96.7154	7.8726	97.0732	(0.973)	0.0000	0.0000	0
2014/10/08	R208	05/02/2015	8.49	Call	Bond Future	2,764.1500	2.7642	3,056.0300	3.0560	10.559	0	0	0
2014/10/08	R208	05/02/2015	8.51	Put	Bond Future	296.0600	0.2961	233.0200	0.2330	(21.293)	0	0	0
2014/10/08	R208	05/02/2015	8.50	Put	Bond Future	304.2800	0.3043	239.8100	0.2398	(21.188)	0	0	0
2014/10/08	R208	05/02/2015	8.49	Put	Bond Future	312.5300	0.3125	246.6400	0.2466	(21.083)	0	0	0
2014/10/08	R208	05/02/2015	8.50	Call	Bond Future	2,800.5600	2.8006	3,093.8600	3.0939	10.473	0	0	0
2014/10/08	R208	07/05/2015	8.01	Call	Bond Future	1,553.9700	1.5540	1,743.1400	1.7431	12.173	0	0	0
2014/10/08	R208	07/05/2015			Bond Future	7.9999	94.9860	7.9187	95.3487	(1.015)	0.0000	0.0000	0
2014/10/08	R208	07/05/2015	7.99	Call	Bond Future	1,508.3700	1.5084	1,694.1800	1.6942	12.319	0	0	0
2014/10/08	R208	07/05/2015	8.00	Call	Bond Future	1,530.7800	1.5308	1,718.2800	1.7183	12.249	0	0	0
2014/10/08	R208	07/05/2015	7.99	Put	Bond Future	1,552.4400	1.5524	1,375.5500	1.3756	(11.394)	0	0	0
2014/10/08	R208	07/05/2015	8.00	Put	Bond Future	1,530.2500	1.5303	1,355.0500	1.3550	(11.449)	0	0	0
2014/10/08	R208	07/05/2015	8.01	Put	Bond Future	1,508.8700	1.5089	1,335.3400	1.3353	(11.501)	0	0	0
2014/10/08	R208	06/08/2015			Bond Future	8.0258	96.7656	7.9406	97.1334	(1.062)	0.0000	0.0000	0
2014/10/08	R208	06/08/2015	8.00	Call	Bond Future	1,813.4100	1.8134	2,000.0700	2.0001	10.293	0	0	0
2014/10/08	R208	06/08/2015	8.01	Call	Bond Future	1,835.2800	1.8353	2,023.2800	2.0233	10.244	0	0	0
2014/10/08	R208	06/08/2015	8.85	Call	Bond Future	4,139.2800	4.1393	4,424.7900	4.4248	6.898	0	0	0
2014/10/08	R208	06/08/2015	7.99	Call	Bond Future	1,792.0400	1.7920	1,977.3400	1.9773	10.340	0	0	0
2014/10/08	R208	06/08/2015	8.01	Put	Bond Future	1,903.5400	1.9035	1,723.6800	1.7237	(9.449)	0	0	0
2014/10/08	R208	06/08/2015	8.00	Put	Bond Future	1,924.7800	1.9248	1,743.5800	1.7436	(9.414)	0	0	0
2014/10/08	R208	06/08/2015	7.99	Put	Bond Future	1,946.5600	1.9466	1,764.0000	1.7640	(9.379)	0	0	0
2014/10/08	R208	06/08/2015	8.85	Put	Bond Future	669.5300	0.6695	587.1800	0.5872	(12.300)	0	0	198
2014/10/08	R209	06/11/2014	8.95	Call	Bond Future	1,810.9400	1.8109	2,074.1900	2.0742	14.537	0	0	2,050
2014/10/08	R209	06/11/2014	9.50	Call	Bond Future	5,287.5800	5.2876	5,650.0600	5.6501	6.855	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
2014/10/08	R209	06/11/2014			Bond Future	8.7824	76.4626	8.7349	76.8323	(0.541)	0.0000	0.0000	28,853
2014/10/08	R209	06/11/2014	8.99	Put	Bond Future	439.9600	0.4400	348.6400	0.3486	(20.756)	0	0	0
2014/10/08	R209	06/11/2014	10.00	Call	Bond Future	8,601.9200	8.6019	8,971.3900	8.9714	4.295	0	0	0
2014/10/08	R209	06/11/2014	9.05	Put	Bond Future	330.7700	0.3308	258.2400	0.2582	(21.928)	0	0	0
2014/10/08	R209	06/11/2014	9.58	Put	Bond Future	13.6100	0.0136	9.2600	0.0093	(31.962)	0	0	907
2014/10/08	R209	06/11/2014	8.95	Put	Bond Future	528.4800	0.5285	422.0000	0.4220	(20.148)	0	0	0
2014/10/08	R209	06/11/2014	9.01	Put	Bond Future	400.5700	0.4006	316.0000	0.3160	(21.112)	0	0	0
2014/10/08	R209	06/11/2014	9.50	Put	Bond Future	23.7400	0.0237	16.4900	0.0165	(30.539)	0	0	5,500
2014/10/08	R209	06/11/2014	10.05	Call	Bond Future	8,921.6900	8.9217	9,291.2500	9.2913	4.142	0	0	0
2014/10/08	R209	06/11/2014	8.50	Call	Bond Future	289.8700	0.2899	364.7800	0.3648	25.843	0	0	5,500
2014/10/08	R209	06/11/2014	8.75	Put	Bond Future	1,180.2800	1.1803	984.2800	0.9843	(16.606)	0	0	0
2014/10/08	R209	06/11/2014	9.00	Put	Bond Future	419.7600	0.4198	331.9900	0.3320	(20.910)	0	0	0
2014/10/08	R209	06/11/2014	9.95	Call	Bond Future	8,279.7800	8.2798	8,649.1400	8.6491	4.461	0	0	0
2014/10/08	R209	06/11/2014	8.99	Call	Bond Future	2,023.6200	2.0236	2,302.0300	2.3020	13.758	0	0	0
2014/10/08	R209	06/11/2014	9.25	Call	Bond Future	3,610.4300	3.6104	3,950.4800	3.9505	9.419	0	0	0
2014/10/08	R209	06/11/2014	10.05	Put	Bond Future	0.3100	0.0003	0.1400	0.0001	(54.839)	0	0	2,050
2014/10/08	R209	06/11/2014	10.00	Put	Bond Future	0.5000	0.0005	0.2400	0.0002	(52.000)	0	0	1,640
2014/10/08	R209	06/11/2014	9.05	Call	Bond Future	2,362.7100	2.3627	2,659.9100	2.6599	12.579	0	0	2,050
2014/10/08	R209	06/11/2014	9.58	Call	Bond Future	5,828.8100	5.8288	6,194.1900	6.1942	6.269	0	0	0
2014/10/08	R209	06/11/2014	8.75	Call	Bond Future	928.0700	0.9281	1,101.8000	1.1018	18.719	0	0	2,200
2014/10/08	R209	06/11/2014	9.00	Call	Bond Future	2,078.4200	2.0784	2,360.3800	2.3604	13.566	0	0	1,640
2014/10/08	R209	06/11/2014	9.25	Put	Bond Future	114.1800	0.1142	84.5000	0.0845	(25.994)	0	0	2,200
2014/10/08	R209	06/11/2014	8.50	Put	Bond Future	2,529.7000	2.5297	2,234.8800	2.2349	(11.654)	0	0	0
2014/10/08	R209	06/11/2014	9.01	Call	Bond Future	2,134.1200	2.1341	2,419.2800	2.4193	13.362	0	0	0
2014/10/08	R209	06/11/2014	9.95	Put	Bond Future	0.7600	0.0008	0.3900	0.0004	(48.684)	0	0	2,050
2014/10/08	R209	05/02/2015	9.00	Put	Bond Future	1,567.3700	1.5674	1,438.8100	1.4388	(8.202)	0	0	0
2014/10/08	R209	05/02/2015			Bond Future	8.8433	77.6551	8.7946	78.0293	(0.550)	0.0000	0.0000	0
2014/10/08	R209	05/02/2015	9.25	Call	Bond Future	3,957.0600	3.9571	4,246.3200	4.2463	7.310	0	0	0
2014/10/08	R209	05/02/2015	9.26	Call	Bond Future	4,008.8600	4.0089	4,299.6400	4.2996	7.253	0	0	0
2014/10/08	R209	05/02/2015	9.25	Put	Bond Future	936.6000	0.9366	851.6300	0.8516	(9.072)	0	0	0
2014/10/08	R209	05/02/2015	9.24	Call	Bond Future	3,905.5000	3.9055	4,193.2300	4.1932	7.367	0	0	0
2014/10/08	R209	05/02/2015	9.00	Call	Bond Future	2,753.9500	2.7539	2,999.6200	2.9996	8.921	0	0	0
2014/10/08	R209	05/02/2015	9.24	Put	Bond Future	957.0400	0.9570	870.5400	0.8705	(9.038)	0	0	0
2014/10/08	R209	05/02/2015	9.26	Put	Bond Future	916.5100	0.9165	833.0600	0.8331	(9.105)	0	0	0
2014/10/08	R209	07/05/2015			Bond Future	8.8885	75.8483	8.8387	76.2280	(0.561)	0.0000	0.0000	0
2014/10/08	R209	07/05/2015	8.99	Put	Bond Future	2,547.6300	2.5476	2,368.8500	2.3688	(7.018)	0	0	0
2014/10/08	R209	07/05/2015	9.01	Put	Bond Future	2,479.7000	2.4797	2,304.0300	2.3040	(7.084)	0	0	0
2014/10/08	R209	07/05/2015	9.00	Put	Bond Future	2,513.2600	2.5133	2,336.0400	2.3360	(7.051)	0	0	0
2014/10/08	R209	07/05/2015	8.99	Call	Bond Future	3,312.1800	3.3122	3,513.1200	3.5131	6.067	0	0	0
2014/10/08	R209	07/05/2015	9.00	Call	Bond Future	3,352.4800	3.3525	3,554.9800	3.5550	6.040	0	0	0
2014/10/08	R209	07/05/2015	9.01	Call	Bond Future	3,393.4800	3.3935	3,597.5300	3.5975	6.013	0	0	0
2014/10/08	R209	06/08/2015	8.99	Put	Bond Future	3,356.7300	3.3567	3,164.9700	3.1650	(5.713)	0	0	0
2014/10/08	R209	06/08/2015			Bond Future	8.9222	77.2697	8.8713	77.6553	(0.571)	0.0000	0.0000	0
2014/10/08	R209	06/08/2015	9.01	Put	Bond Future	3,285.7000	3.2857	3,096.7800	3.0968	(5.750)	0	0	0
2014/10/08	R209	06/08/2015	9.90	Call	Bond Future	8,022.1000	8.0221	8,317.0500	8.3171	3.677	0	0	0
2014/10/08	R209	06/08/2015	9.00	Call	Bond Future	3,903.2300	3.9032	4,098.2900	4.0983	4.997	0	0	0
2014/10/08	R209	06/08/2015	9.01	Call	Bond Future	3,942.3800	3.9424	4,139.0000	4.1390	4.987	0	0	0
2014/10/08	R209	06/08/2015	8.99	Call	Bond Future	3,864.5400	3.8645	4,058.3200	4.0583	5.014	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
2014/10/08	R209	06/08/2015	9.00	Put	Bond Future	3,320.9300	3.3209	3,130.4500	3.1305	(5.736)	0	0	0
2014/10/08	R209	06/08/2015	9.90	Put	Bond Future	1,177.7300	1.1777	1,087.1400	1.0871	(7.692)	0	0	2,914
2014/10/08	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R210	06/11/2014			Bond Future	172.4485	172.4485	172.5247	172.5247	0.044	0.0000	0.0000	642
2014/10/08	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R210	06/11/2014	169.00	Call	Bond Future	3,448.4900	3.4485	3,524.7300	3.5247	2.211	0	0	0
2014/10/08	R210	06/11/2014	169.01	Call	Bond Future	3,438.4900	3.4385	3,514.7300	3.5147	2.217	0	0	0
2014/10/08	R210	06/11/2014	168.99	Call	Bond Future	3,458.4900	3.4585	3,534.7300	3.5347	2.204	0	0	0
2014/10/08	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R210	05/02/2015			Bond Future	175.1593	175.1593	175.2337	175.2337	0.042	0.0000	0.0000	0
2014/10/08	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R210	05/02/2015	175.01	Call	Bond Future	149.3200	0.1493	223.7300	0.2237	49.833	0	0	0
2014/10/08	R210	05/02/2015	174.99	Call	Bond Future	169.3200	0.1693	243.7300	0.2437	43.946	0	0	0
2014/10/08	R210	05/02/2015	175.00	Call	Bond Future	159.3200	0.1593	233.7300	0.2337	46.705	0	0	0
2014/10/08	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R211	06/11/2014	130.00	Call	Bond Future	2,558.7500	2.5588	2,605.8500	2.6058	1.841	0	0	0
2014/10/08	R211	06/11/2014	130.01	Call	Bond Future	2,548.7500	2.5488	2,595.8500	2.5958	1.848	0	0	0
2014/10/08	R211	06/11/2014			Bond Future	132.5588	132.5588	132.6058	132.6058	0.036	0.0000	0.0000	1,120
2014/10/08	R211	06/11/2014	129.99	Call	Bond Future	2,568.7500	2.5688	2,615.8500	2.6158	1.834	0	0	0
2014/10/08	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R211	05/02/2015	133.00	Call	Bond Future	36.5500	0.0365	82.1400	0.0821	124.733	0	0	0
2014/10/08	R211	05/02/2015			Bond Future	133.0366	133.0366	133.0821	133.0821	0.034	0.0000	0.0000	0
2014/10/08	R211	05/02/2015	133.01	Call	Bond Future	26.5500	0.0265	72.1400	0.0721	171.714	0	0	0
2014/10/08	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R211	05/02/2015	132.99	Call	Bond Future	46.5500	0.0466	92.1400	0.0921	97.938	0	0	0
2014/10/08	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R212	06/11/2014			Bond Future	137.0332	137.0332	137.3637	137.3637	0.241	0.0000	0.0000	14,864
2014/10/08	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R212	06/11/2014	135.00	Call	Bond Future	2,033.1600	2.0332	2,363.6600	2.3637	16.255	0	0	0
2014/10/08	R212	06/11/2014	135.01	Call	Bond Future	2,023.1600	2.0232	2,353.6600	2.3537	16.336	0	0	0
2014/10/08	R212	06/11/2014	134.99	Call	Bond Future	2,043.1600	2.0432	2,373.6600	2.3737	16.176	0	0	0
2014/10/08	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R212	05/02/2015			Bond Future	137.4245	137.4245	137.7579	137.7579	0.243	0.0000	0.0000	0
2014/10/08	R212	05/02/2015	137.99	Put	Bond Future	565.4800	0.5655	232.1000	0.2321	(58.955)	0	0	0
2014/10/08	R212	05/02/2015	138.01	Put	Bond Future	585.4800	0.5855	252.1000	0.2521	(56.941)	0	0	0
2014/10/08	R212	05/02/2015	138.00	Put	Bond Future	575.4800	0.5755	242.1000	0.2421	(57.931)	0	0	0
2014/10/08	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	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
2014/10/08	R213	06/11/2014	8.84	Call	Bond Future	1,818.7900	1.8188	2,098.2700	2.0983	15.366	0	0	0
2014/10/08	R213	06/11/2014	8.85	Put	Bond Future	495.3000	0.4953	369.0100	0.3690	(25.498)	0	0	0
2014/10/08	R213	06/11/2014			Bond Future	8.6700	86.9418	8.6171	87.3518	(0.609)	0.0000	0.0000	28,658
2014/10/08	R213	06/11/2014	8.85	Call	Bond Future	1,871.6900	1.8717	2,155.4100	2.1554	15.158	0	0	0
2014/10/08	R213	06/11/2014	8.86	Call	Bond Future	1,925.2800	1.9253	2,213.1600	2.2132	14.953	0	0	0
2014/10/08	R213	06/11/2014	8.84	Put	Bond Future	518.0100	0.5180	387.4800	0.3875	(25.198)	0	0	0
2014/10/08	R213	06/11/2014	8.86	Put	Bond Future	473.3700	0.4734	351.2400	0.3512	(25.800)	0	0	0
2014/10/08	R213	05/02/2015	9.26	Put	Bond Future	715.5700	0.7156	615.5300	0.6155	(13.980)	0	0	0
2014/10/08	R213	05/02/2015			Bond Future	8.7378	88.2977	8.6835	88.7127	(0.621)	0.0000	0.0000	0
2014/10/08	R213	05/02/2015	9.25	Put	Bond Future	732.0800	0.7321	630.2900	0.6303	(13.904)	0	0	0
2014/10/08	R213	05/02/2015	9.24	Put	Bond Future	748.9000	0.7489	645.4800	0.6455	(13.810)	0	0	0
2014/10/08	R213	05/02/2015	9.25	Call	Bond Future	4,510.9200	4.5109	4,824.0700	4.8241	6.942	0	0	0
2014/10/08	R213	05/02/2015	9.26	Call	Bond Future	4,565.7600	4.5658	4,880.6600	4.8807	6.897	0	0	0
2014/10/08	R213	05/02/2015	9.24	Call	Bond Future	4,456.3000	4.4563	4,767.8200	4.7678	6.991	0	0	0
2014/10/08	R213	07/05/2015	8.74	Call	Bond Future	2,684.5100	2.6845	2,910.6300	2.9106	8.423	0	0	0
2014/10/08	R213	07/05/2015	8.75	Put	Bond Future	2,982.2200	2.9822	2,789.1000	2.7891	(6.476)	0	0	0
2014/10/08	R213	07/05/2015			Bond Future	8.7846	86.2773	8.7289	86.6983	(0.634)	0.0000	0.0000	0
2014/10/08	R213	07/05/2015	8.75	Call	Bond Future	2,720.9000	2.7209	2,948.7800	2.9488	8.375	0	0	0
2014/10/08	R213	07/05/2015	8.76	Call	Bond Future	2,757.5600	2.7576	2,987.7300	2.9877	8.347	0	0	0
2014/10/08	R213	07/05/2015	8.74	Put	Bond Future	3,021.5300	3.0215	2,826.6500	2.8267	(6.450)	0	0	0
2014/10/08	R213	07/05/2015	8.76	Put	Bond Future	2,943.2800	2.9433	2,752.4500	2.7525	(6.484)	0	0	0
2014/10/08	R214	06/11/2014	9.20	Call	Bond Future	2,947.8500	2.9479	3,242.6000	3.2426	9.999	0	0	2,500
2014/10/08	R214	06/11/2014	9.64	Call	Bond Future	5,960.3400	5.9603	6,301.8100	6.3018	5.729	0	0	0
2014/10/08	R214	06/11/2014			Bond Future	8.8577	77.3824	8.8152	77.7289	(0.480)	0.0000	0.0000	6,069
2014/10/08	R214	06/11/2014	9.20	Put	Bond Future	248.2700	0.2483	196.5100	0.1965	(20.848)	0	0	0
2014/10/08	R214	06/11/2014	9.65	Call	Bond Future	6,030.0500	6.0300	6,371.8200	6.3718	5.668	0	0	0
2014/10/08	R214	06/11/2014	9.66	Call	Bond Future	6,099.7200	6.0997	6,441.7800	6.4418	5.608	0	0	0
2014/10/08	R214	06/11/2014	9.80	Call	Bond Future	7,068.1400	7.0681	7,412.7600	7.4128	4.876	0	0	0
2014/10/08	R214	06/11/2014	9.64	Put	Bond Future	17.9500	0.0180	12.9100	0.0129	(28.078)	0	0	0
2014/10/08	R214	06/11/2014	9.66	Put	Bond Future	15.6600	0.0157	11.2100	0.0112	(28.416)	0	0	0
2014/10/08	R214	06/11/2014	9.65	Put	Bond Future	16.7700	0.0168	12.0300	0.0120	(28.265)	0	0	0
2014/10/08	R214	06/11/2014	9.80	Put	Bond Future	5.7900	0.0058	3.9000	0.0039	(32.642)	0	0	2,500
2014/10/08	R214	05/02/2015	9.50	Call	Bond Future	5,121.7500	5.1217	5,392.3400	5.3923	5.283	0	0	0
2014/10/08	R214	05/02/2015			Bond Future	8.9193	78.5893	8.8758	78.9399	(0.488)	0.0000	0.0000	0
2014/10/08	R214	05/02/2015	9.51	Call	Bond Future	5,178.9400	5.1789	5,450.9000	5.4509	5.251	0	0	0
2014/10/08	R214	05/02/2015	9.50	Put	Bond Future	687.9200	0.6879	607.8800	0.6079	(11.635)	0	0	0
2014/10/08	R214	05/02/2015	9.49	Call	Bond Future	5,064.7300	5.0647	5,333.9400	5.3339	5.315	0	0	0
2014/10/08	R214	05/02/2015	9.49	Put	Bond Future	703.5700	0.7036	622.1500	0.6222	(11.572)	0	0	0
2014/10/08	R214	05/02/2015	9.51	Put	Bond Future	672.5600	0.6726	593.8900	0.5939	(11.697)	0	0	0
2014/10/08	R214	07/05/2015			Bond Future	8.9629	76.6544	8.9184	77.0101	(0.497)	0.0000	0.0000	0
2014/10/08	R214	07/05/2015	9.15	Call	Bond Future	3,876.5200	3.8765	4,075.1200	4.0751	5.123	0	0	0
2014/10/08	R214	07/05/2015	9.16	Call	Bond Future	3,920.9700	3.9210	4,120.9800	4.1210	5.101	0	0	0
2014/10/08	R214	07/05/2015	9.14	Put	Bond Future	2,444.5200	2.4445	2,286.0900	2.2861	(6.481)	0	0	0
2014/10/08	R214	07/05/2015	9.16	Put	Bond Future	2,379.1100	2.3791	2,223.4900	2.2235	(6.541)	0	0	0
2014/10/08	R214	07/05/2015	9.15	Put	Bond Future	2,411.6400	2.4116	2,254.6100	2.2546	(6.511)	0	0	0
2014/10/08	R214	07/05/2015	9.14	Call	Bond Future	3,832.2900	3.8323	4,029.4900	4.0295	5.146	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
2014/10/08	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	06/11/2014			Bond Future	8.9132	99.9866	8.8707	100.4328	(0.477)	0.0000	0.0000	29,870
2014/10/08	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	06/11/2014	9.72	Call	Bond Future	7,827.3800	7.8274	8,273.5900	8.2736	5.701	0	0	0
2014/10/08	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	06/11/2014	9.73	Call	Bond Future	7,917.3500	7.9174	8,363.5600	8.3636	5.636	0	0	0
2014/10/08	R248	06/11/2014	9.74	Call	Bond Future	8,007.1600	8.0072	8,453.3700	8.4534	5.573	0	0	0
2014/10/08	R248	05/02/2015			Bond Future	8.9766	101.5459	8.9329	101.9974	(0.486)	0.0000	0.0000	1,277
2014/10/08	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	05/02/2015	9.50	Call	Bond Future	5,142.4900	5.1425	5,593.9400	5.5939	8.779	0	0	0
2014/10/08	R248	05/02/2015	9.51	Call	Bond Future	5,236.0100	5.2360	5,687.4600	5.6875	8.622	0	0	0
2014/10/08	R248	05/02/2015	9.49	Call	Bond Future	5,048.7900	5.0488	5,500.2400	5.5002	8.942	0	0	0
2014/10/08	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	07/05/2015			Bond Future	9.0217	98.8680	8.9770	99.3260	(0.495)	0.0000	0.0000	0
2014/10/08	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/08	R248	07/05/2015	9.26	Call	Bond Future	2,380.6900	2.3807	2,838.6900	2.8387	19.238	0	0	0
2014/10/08	R248	07/05/2015	9.24	Call	Bond Future	2,184.8900	2.1849	2,642.8900	2.6429	20.962	0	0	0
2014/10/08	R248	07/05/2015	9.25	Call	Bond Future	2,282.8800	2.2829	2,740.8800	2.7409	20.062	0	0	0

**Total**

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