



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 15/10/2014 TO 15/10/2014

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
2014/10/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	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
2014/10/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	2025	06/11/2014	117.01	Call	Bond Future	537.2600	0.5373	588.3900	0.5884	9.517	0	0	0
2014/10/15	2025	06/11/2014			Bond Future	117.5473	117.5473	117.5984	117.5984	0.043	0.0000	0.0000	16
2014/10/15	2025	06/11/2014	116.99	Call	Bond Future	557.2600	0.5573	608.3900	0.6084	9.175	0	0	0
2014/10/15	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2025	06/11/2014	117.00	Call	Bond Future	547.2600	0.5473	598.3900	0.5984	9.343	0	0	0
2014/10/15	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2025	05/02/2015			Bond Future	118.2331	118.2331	118.2833	118.2833	0.042	0.0000	0.0000	0
2014/10/15	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2025	05/02/2015	118.99	Put	Bond Future	756.8600	0.7569	706.7300	0.7067	(6.623)	0	0	0
2014/10/15	2025	05/02/2015	119.01	Put	Bond Future	776.8600	0.7769	726.7300	0.7267	(6.453)	0	0	0
2014/10/15	2025	05/02/2015	119.00	Put	Bond Future	766.8600	0.7669	716.7300	0.7167	(6.537)	0	0	0
2014/10/15	2030	06/11/2014	9.01	Call	Bond Future	3,944.1900	3.9442	4,583.8100	4.5838	16.217	0	0	0
2014/10/15	2030	06/11/2014			Bond Future	8.5134	97.8831	8.4357	98.5227	(0.914)	0.0000	0.0000	4,663
2014/10/15	2030	06/11/2014	8.99	Call	Bond Future	3,789.8600	3.7899	4,429.4800	4.4295	16.877	0	0	0
2014/10/15	2030	06/11/2014	9.00	Call	Bond Future	3,867.0700	3.8671	4,506.6900	4.5067	16.540	0	0	0
2014/10/15	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	05/02/2015			Bond Future	8.5775	95.3988	8.4974	96.0468	(0.933)	0.0000	0.0000	0
2014/10/15	2030	05/02/2015	9.25	Call	Bond Future	5,206.3200	5.2063	5,854.2900	5.8543	12.446	0	0	0
2014/10/15	2030	05/02/2015	9.24	Call	Bond Future	5,131.9200	5.1319	5,779.8900	5.7799	12.626	0	0	0
2014/10/15	2030	05/02/2015	9.26	Call	Bond Future	5,280.6300	5.2806	5,928.6000	5.9286	12.271	0	0	0
2014/10/15	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	07/05/2015			Bond Future	8.6258	97.0493	8.5436	97.7057	(0.953)	0.0000	0.0000	0
2014/10/15	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	07/05/2015	8.74	Call	Bond Future	901.8100	0.9018	1,558.2700	1.5583	72.794	0	0	0
2014/10/15	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2030	07/05/2015	8.75	Call	Bond Future	980.1800	0.9802	1,636.6400	1.6366	66.973	0	0	0
2014/10/15	2030	07/05/2015	8.76	Call	Bond Future	1,058.4500	1.0584	1,714.9100	1.7149	62.021	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
2014/10/15	2037	06/11/2014	9.69	Call	Bond Future	8,325.4400	8.3254	9,070.5300	9.0705	8.950	0	0	0
2014/10/15	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	06/11/2014			Bond Future	8.7528	99.8990	8.6751	100.6441	(0.887)	0.0000	0.0000	10,565
2014/10/15	2037	06/11/2014	9.70	Call	Bond Future	8,408.0500	8.4080	9,153.1400	9.1531	8.862	0	0	0
2014/10/15	2037	06/11/2014	9.71	Call	Bond Future	8,490.5400	8.4905	9,235.6300	9.2356	8.776	0	0	0
2014/10/15	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	05/02/2015			Bond Future	8.8148	97.1956	8.7350	97.9506	(0.905)	0.0000	0.0000	3,280
2014/10/15	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	05/02/2015	9.50	Call	Bond Future	6,122.5800	6.1226	6,877.5600	6.8776	12.331	0	0	0
2014/10/15	2037	05/02/2015	9.51	Call	Bond Future	6,207.3200	6.2073	6,962.3000	6.9623	12.163	0	0	0
2014/10/15	2037	05/02/2015	9.49	Call	Bond Future	6,037.7100	6.0377	6,792.6900	6.7927	12.504	0	0	0
2014/10/15	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	07/05/2015			Bond Future	8.8628	98.8773	8.7811	99.6425	(0.922)	0.0000	0.0000	0
2014/10/15	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2037	07/05/2015	9.01	Call	Bond Future	1,354.5800	1.3546	2,119.7900	2.1198	56.491	0	0	0
2014/10/15	2037	07/05/2015	8.99	Call	Bond Future	1,172.2500	1.1722	1,937.4600	1.9375	65.277	0	0	0
2014/10/15	2037	07/05/2015	9.00	Call	Bond Future	1,263.4800	1.2635	2,028.6900	2.0287	60.564	0	0	0
2014/10/15	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2038	06/11/2014	120.01	Call	Bond Future	3,426.6500	3.4267	3,481.5300	3.4815	1.602	0	0	0
2014/10/15	2038	06/11/2014			Bond Future	123.4367	123.4367	123.4915	123.4915	0.044	0.0000	0.0000	1,974
2014/10/15	2038	06/11/2014	119.99	Call	Bond Future	3,446.6500	3.4467	3,501.5300	3.5015	1.592	0	0	0
2014/10/15	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2038	06/11/2014	120.00	Call	Bond Future	3,436.6500	3.4367	3,491.5300	3.4915	1.597	0	0	0
2014/10/15	2038	05/02/2015	123.00	Call	Bond Future	1,070.4200	1.0704	1,124.0700	1.1241	5.012	0	0	0
2014/10/15	2038	05/02/2015			Bond Future	124.0704	124.0704	124.1241	124.1241	0.043	0.0000	0.0000	0
2014/10/15	2038	05/02/2015	123.01	Call	Bond Future	1,060.4200	1.0604	1,114.0700	1.1141	5.059	0	0	0
2014/10/15	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2038	05/02/2015	122.99	Call	Bond Future	1,080.4200	1.0804	1,134.0700	1.1341	4.966	0	0	0
2014/10/15	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	06/11/2014			Bond Future	8.8473	101.4136	8.7747	102.1669	(0.820)	0.0000	0.0000	3,002
2014/10/15	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	06/11/2014	8.99	Call	Bond Future	1,453.4600	1.4535	2,206.7600	2.2068	51.828	0	0	0
2014/10/15	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	06/11/2014	9.00	Call	Bond Future	1,553.9500	1.5540	2,307.2500	2.3072	48.476	0	0	0
2014/10/15	2044	06/11/2014	9.01	Call	Bond Future	1,654.2500	1.6543	2,407.5500	2.4075	45.537	0	0	0
2014/10/15	2044	05/02/2015	9.00	Call	Bond Future	932.8200	0.9328	1,696.1800	1.6962	81.834	0	0	0
2014/10/15	2044	05/02/2015			Bond Future	8.9077	98.6085	8.8332	99.3719	(0.836)	0.0000	0.0000	0
2014/10/15	2044	05/02/2015	9.01	Call	Bond Future	1,032.9300	1.0329	1,796.2900	1.7963	73.902	0	0	0
2014/10/15	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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2014/10/15	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	05/02/2015	8.99	Call	Bond Future	832.5300	0.8325	1,595.8900	1.5959	91.692	0	0	0
2014/10/15	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	07/05/2015			Bond Future	8.9549	100.3148	8.8787	101.0884	(0.851)	0.0000	0.0000	0
2014/10/15	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2044	07/05/2015	9.01	Call	Bond Future	553.3300	0.5533	1,326.9700	1.3270	139.815	0	0	0
2014/10/15	2044	07/05/2015	8.99	Call	Bond Future	353.2500	0.3533	1,126.8900	1.1269	219.006	0	0	0
2014/10/15	2044	07/05/2015	9.00	Call	Bond Future	453.3700	0.4534	1,227.0100	1.2270	170.642	0	0	0
2014/10/15	2046	06/11/2014	104.45	Call	Bond Future	18,907.1200	18.9071	18,962.5600	18.9626	0.293	0	0	0
2014/10/15	2046	06/11/2014			Bond Future	123.3571	123.3571	123.4126	123.4126	0.045	0.0000	0.0000	5,389
2014/10/15	2046	06/11/2014	104.43	Call	Bond Future	18,927.1200	18.9271	18,982.5600	18.9826	0.293	0	0	0
2014/10/15	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2046	06/11/2014	104.44	Call	Bond Future	18,917.1200	18.9171	18,972.5600	18.9726	0.293	0	0	0
2014/10/15	2046	05/02/2015			Bond Future	125.2909	125.2909	125.3452	125.3452	0.043	0.0000	0.0000	0
2014/10/15	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2046	05/02/2015	123.99	Call	Bond Future	1,300.9200	1.3009	1,355.2300	1.3552	4.175	0	0	0
2014/10/15	2046	05/02/2015	124.01	Call	Bond Future	1,280.9200	1.2809	1,335.2300	1.3352	4.240	0	0	0
2014/10/15	2046	05/02/2015	124.00	Call	Bond Future	1,290.9200	1.2909	1,345.2300	1.3452	4.207	0	0	0
2014/10/15	2050	06/11/2014			Bond Future	131.5890	131.5890	131.6482	131.6482	0.045	0.0000	0.0000	2,640
2014/10/15	2050	06/11/2014	126.00	Call	Bond Future	5,588.9900	5.5890	5,648.1700	5.6482	1.059	0	0	0
2014/10/15	2050	06/11/2014	126.01	Call	Bond Future	5,578.9900	5.5790	5,638.1700	5.6382	1.061	0	0	0
2014/10/15	2050	06/11/2014	125.99	Call	Bond Future	5,598.9900	5.5990	5,658.1700	5.6582	1.057	0	0	0
2014/10/15	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2050	05/02/2015			Bond Future	132.2036	132.2036	132.2618	132.2618	0.044	0.0000	0.0000	0
2014/10/15	2050	05/02/2015	130.01	Call	Bond Future	2,193.6100	2.1936	2,251.8300	2.2518	2.654	0	0	0
2014/10/15	2050	05/02/2015	129.99	Call	Bond Future	2,213.6100	2.2136	2,271.8300	2.2718	2.630	0	0	0
2014/10/15	2050	05/02/2015	130.00	Call	Bond Future	2,203.6100	2.2036	2,261.8300	2.2618	2.642	0	0	0
2014/10/15	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	AL12	06/11/2014			Index Future	520.2820	520.2820	523.6440	523.6440	0.646	0.0000	0.0000	0
2014/10/15	AL12	05/02/2015			Index Future	528.3710	528.3710	531.7800	531.7800	0.645	0.0000	0.0000	0
2014/10/15	AL12	07/05/2015			Index Future	537.4880	537.4880	540.9480	540.9480	0.644	0.0000	0.0000	0
2014/10/15	AL37	06/11/2014			Index Future	438.0760	438.0760	439.3810	439.3810	0.298	0.0000	0.0000	3
2014/10/15	AL37	05/02/2015			Index Future	444.8880	444.8880	446.2070	446.2070	0.296	0.0000	0.0000	0
2014/10/15	AL7T	06/11/2014			Index Future	518.0230	518.0230	520.2450	520.2450	0.429	0.0000	0.0000	4
2014/10/15	AL7T	05/02/2015			Index Future	526.0770	526.0770	528.3280	528.3280	0.428	0.0000	0.0000	0
2014/10/15	ALBI	06/11/2014			Index Future	471.7520	471.7520	473.9600	473.9600	0.468	0.0000	0.0000	582
2014/10/15	ALBI	05/02/2015			Index Future	479.0860	479.0860	481.3250	481.3250	0.467	0.0000	0.0000	65
2014/10/15	ALBI	07/05/2015			Index Future	487.3530	487.3530	489.6230	489.6230	0.466	0.0000	0.0000	0
2014/10/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/15	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	EL28	06/11/2014			Bond Future	122.5514	122.5514	122.6792	122.6792	0.104	0.0000	0.0000	0
2014/10/15	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	EL28	06/11/2014	122.00	Call	Bond Future	551.4100	0.5514	679.1600	0.6792	23.168	0	0	0

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2014/10/15	EL28	06/11/2014	122.01	Call	Bond Future	541.4100	0.5414	669.1600	0.6692	23.596	0	0	0
2014/10/15	EL28	06/11/2014	121.99	Call	Bond Future	561.4100	0.5614	689.1600	0.6892	22.755	0	0	0
2014/10/15	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	EL28	05/02/2015			Bond Future	124.4728	124.4728	124.6006	124.6006	0.103	0.0000	0.0000	0
2014/10/15	EL28	05/02/2015	125.99	Put	Bond Future	1,517.2000	1.5172	1,389.4300	1.3894	(8.421)	0	0	0
2014/10/15	EL28	05/02/2015	126.01	Put	Bond Future	1,537.2000	1.5372	1,409.4300	1.4094	(8.312)	0	0	0
2014/10/15	EL28	05/02/2015	126.00	Put	Bond Future	1,527.2000	1.5272	1,399.4300	1.3994	(8.366)	0	0	0
2014/10/15	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	06/11/2014			Bond Future	9.4853	83.8832	9.4318	84.2876	(0.563)	0.0000	0.0000	6,220
2014/10/15	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	06/11/2014	10.29	Call	Bond Future	5,742.7700	5.7428	6,147.1700	6.1472	7.042	0	0	0
2014/10/15	ES33	06/11/2014	10.30	Call	Bond Future	5,810.2200	5.8102	6,214.6200	6.2146	6.960	0	0	0
2014/10/15	ES33	06/11/2014	10.31	Call	Bond Future	5,877.5700	5.8776	6,281.9700	6.2820	6.880	0	0	0
2014/10/15	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	05/02/2015	10.00	Call	Bond Future	3,060.8000	3.0608	3,470.0500	3.4700	13.371	0	0	0
2014/10/15	ES33	05/02/2015			Bond Future	9.5753	85.1879	9.5204	85.5971	(0.574)	0.0000	0.0000	0
2014/10/15	ES33	05/02/2015	10.01	Call	Bond Future	3,130.7600	3.1308	3,540.0100	3.5400	13.072	0	0	0
2014/10/15	ES33	05/02/2015	9.99	Call	Bond Future	2,990.7500	2.9907	3,400.0000	3.4000	13.684	0	0	0
2014/10/15	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	07/05/2015			Bond Future	9.6457	82.8697	9.5894	83.2836	(0.584)	0.0000	0.0000	0
2014/10/15	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	ES33	07/05/2015	9.76	Call	Bond Future	830.3400	0.8303	1,244.2500	1.2442	49.848	0	0	0
2014/10/15	ES33	07/05/2015	9.74	Call	Bond Future	685.9500	0.6859	1,099.8600	1.0999	60.341	0	0	0
2014/10/15	ES33	07/05/2015	9.75	Call	Bond Future	758.1900	0.7582	1,172.1000	1.1721	54.592	0	0	0
2014/10/15	GOVI	06/11/2014	449.01	Call	GOVI	211,750.0000	21.1750	232,110.0000	23.2110	9.615	0	0	0
2014/10/15	GOVI	06/11/2014			GOVI	470.1850	470.1850	472.2210	472.2210	0.433	0.0000	0.0000	418
2014/10/15	GOVI	06/11/2014	448.99	Call	GOVI	211,950.0000	21.1950	232,310.0000	23.2310	9.606	0	0	0
2014/10/15	GOVI	06/11/2014	449.00	Call	GOVI	211,850.0000	21.1850	232,210.0000	23.2210	9.611	0	0	0
2014/10/15	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	05/02/2015	459.99	Call	GOVI	175,050.0000	17.5050	195,680.0000	19.5680	11.785	0	0	0
2014/10/15	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	05/02/2015			GOVI	477.4950	477.4950	479.5580	479.5580	0.432	0.0000	0.0000	48
2014/10/15	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	05/02/2015	460.00	Call	GOVI	174,950.0000	17.4950	195,580.0000	19.5580	11.792	0	0	0
2014/10/15	GOVI	05/02/2015	460.01	Call	GOVI	174,850.0000	17.4850	195,480.0000	19.5480	11.799	0	0	0
2014/10/15	GOVI	07/05/2015	449.99	Call	GOVI	357,440.0000	35.7440	378,360.0000	37.8360	5.853	0	0	0
2014/10/15	GOVI	07/05/2015			GOVI	485.7340	485.7340	487.8260	487.8260	0.431	0.0000	0.0000	0

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2014/10/15	GOVI	07/05/2015	450.00	Call	GOVI	357,340.0000		35.7340	378,260.0000	37.8260	5.854	0	0	0
2014/10/15	GOVI	07/05/2015	450.01	Call	GOVI	357,240.0000		35.7240	378,160.0000	37.8160	5.856	0	0	0
2014/10/15	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/15	ICAA	06/11/2014			Can-Do Interest Rate	145.1901		145.1901	145.2433	145.2433	0.037	0.0000	0.0000	107
2014/10/15	IGOV	06/11/2014			Index Future	219.9220		219.9220	220.0430	220.0430	0.055	0.0000	0.0000	1,159
2014/10/15	IGOV	05/02/2015			Index Future	223.3680		223.3680	223.4890	223.4890	0.054	0.0000	0.0000	10
2014/10/15	IGOV	07/05/2015			Index Future	227.2490		227.2490	227.3690	227.3690	0.053	0.0000	0.0000	0
2014/10/15	ILBI	06/11/2014			Index Future	591.5740		591.5740	591.2790	591.2790	(0.050)	0.0000	0.0000	0
2014/10/15	ILBI	05/02/2015			Index Future	600.9130		600.9130	600.6120	600.6120	(0.050)	0.0000	0.0000	157
2014/10/15	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/15	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/15	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/15	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/15	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/15	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/15	JBAF	15/10/2014			Jibar Tradeable Future	6.0700		93.9300	6.0700	93.9300	0.000	0.0000	0.0000	0
2014/10/15	JBAF	19/11/2014			Jibar Tradeable Future	6.1100		93.8900	6.1100	93.8900	0.000	0.0000	0.0000	0
2014/10/15	JBAF	17/12/2014			Jibar Tradeable Future	6.2600		93.7400	6.2600	93.7400	0.000	0.0000	0.0000	0
2014/10/15	JBAF	21/01/2015			Jibar Tradeable Future	6.3400		93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2014/10/15	JBAF	18/02/2015			Jibar Tradeable Future	6.4300		93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2014/10/15	JBAF	18/03/2015			Jibar Tradeable Future	6.4800		93.5200	6.4800	93.5200	0.000	0.0000	0.0000	2,850
2014/10/15	JBAF	17/06/2015			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	5,000
2014/10/15	JBAF	16/09/2015			Jibar Tradeable Future	6.9200		93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2014/10/15	JBAF	15/12/2015			Jibar Tradeable Future	7.0800		92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2014/10/15	JBAF	16/03/2016			Jibar Tradeable Future	7.2100		92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2014/10/15	JBAF	15/06/2016			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2014/10/15	JBAF	21/09/2016			Jibar Tradeable Future	7.4600		92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2014/10/15	R023	06/11/2014			Bond Future	7.8501		100.9214	7.7719	101.3915	(0.996)	0.0000	0.0000	8,484
2014/10/15	R023	06/11/2014	8.59	Put	Bond Future	2.7000		0.0027	0.3500	0.0004	(87.037)	0	0	0
2014/10/15	R023	06/11/2014	8.61	Put	Bond Future	2.2000		0.0022	0.2700	0.0003	(87.727)	0	0	0
2014/10/15	R023	06/11/2014	8.59	Call	Bond Future	4,316.0700		4.3161	4,783.8400	4.7838	10.838	0	0	0
2014/10/15	R023	06/11/2014	8.60	Put	Bond Future	2.4400		0.0024	0.3100	0.0003	(87.295)	0	0	0

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2014/10/15	R023	06/11/2014	8.60	Call	Bond Future	4,372.4600	4.3725	4,840.4500	4.8405	10.703	0	0	0
2014/10/15	R023	06/11/2014	8.61	Call	Bond Future	4,428.8300	4.4288	4,897.0200	4.8970	10.571	0	0	0
2014/10/15	R023	05/02/2015			Bond Future	7.9190	102.4911	7.8376	102.9669	(1.027)	0.0000	0.0000	0
2014/10/15	R023	05/02/2015	8.74	Put	Bond Future	164.6000	0.1646	100.1900	0.1002	(39.131)	0	0	0
2014/10/15	R023	05/02/2015	8.75	Call	Bond Future	4,861.1300	4.8611	5,274.1800	5.2742	8.497	0	0	0
2014/10/15	R023	05/02/2015	8.76	Call	Bond Future	4,911.0300	4.9110	5,325.6700	5.3257	8.443	0	0	0
2014/10/15	R023	05/02/2015	8.74	Call	Bond Future	4,811.3300	4.8113	5,222.7600	5.2228	8.551	0	0	0
2014/10/15	R023	05/02/2015	8.76	Put	Bond Future	154.6000	0.1546	93.4000	0.0934	(39.586)	0	0	0
2014/10/15	R023	05/02/2015	8.75	Put	Bond Future	159.5300	0.1595	96.7400	0.0967	(39.359)	0	0	0
2014/10/15	R023	07/05/2015	8.14	Call	Bond Future	2,514.6600	2.5147	2,742.5100	2.7425	9.061	0	0	0
2014/10/15	R023	07/05/2015	8.15	Put	Bond Future	1,455.6400	1.4556	1,204.9000	1.2049	(17.225)	0	0	0
2014/10/15	R023	07/05/2015			Bond Future	7.9567	100.3349	7.8724	100.8161	(1.060)	0.0000	0.0000	0
2014/10/15	R023	07/05/2015	8.15	Call	Bond Future	2,547.8800	2.5479	2,778.3800	2.7784	9.047	0	0	0
2014/10/15	R023	07/05/2015	8.16	Call	Bond Future	2,581.3300	2.5813	2,814.4800	2.8145	9.032	0	0	0
2014/10/15	R023	07/05/2015	8.14	Put	Bond Future	1,478.5400	1.4785	1,225.1500	1.2252	(17.138)	0	0	0
2014/10/15	R023	07/05/2015	8.16	Put	Bond Future	1,433.0000	1.4330	1,184.9100	1.1849	(17.313)	0	0	0
2014/10/15	R023	06/08/2015	9.07	Put	Bond Future	574.1700	0.5742	468.5700	0.4686	(18.392)	0	0	911
2014/10/15	R023	06/08/2015	8.24	Call	Bond Future	3,204.6900	3.2047	3,470.3100	3.4703	8.288	0	0	0
2014/10/15	R023	06/08/2015			Bond Future	7.9766	102.2006	7.8886	102.6906	(1.104)	0.0000	0.0000	0
2014/10/15	R023	06/08/2015	9.07	Call	Bond Future	6,413.2200	6.4132	6,797.5400	6.7975	5.993	0	0	0
2014/10/15	R023	06/08/2015	8.26	Put	Bond Future	1,714.3000	1.7143	1,493.5700	1.4936	(12.876)	0	0	0
2014/10/15	R023	06/08/2015	8.25	Put	Bond Future	1,735.2900	1.7353	1,513.1300	1.5131	(12.802)	0	0	0
2014/10/15	R023	06/08/2015	8.24	Put	Bond Future	1,756.8400	1.7568	1,532.5400	1.5325	(12.767)	0	0	0
2014/10/15	R023	06/08/2015	8.25	Call	Bond Future	3,237.5900	3.2376	3,505.3500	3.5054	8.270	0	0	0
2014/10/15	R023	06/08/2015	8.26	Call	Bond Future	3,271.0000	3.2710	3,540.1900	3.5402	8.230	0	0	0
2014/10/15	R157	06/11/2014	6.19	Put	Bond Future	468.0600	0.4681	467.5300	0.4675	(0.113)	0	0	0
2014/10/15	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/15	R157	06/11/2014	6.21	Put	Bond Future	451.8400	0.4518	451.2500	0.4513	(0.131)	0	0	0
2014/10/15	R157	06/11/2014	6.20	Put	Bond Future	459.9300	0.4599	459.3700	0.4594	(0.122)	0	0	0
2014/10/15	R157	06/11/2014	6.21	Call	Bond Future	5.5900	0.0056	5.0000	0.0050	(10.555)	0	0	0
2014/10/15	R157	06/11/2014	6.19	Call	Bond Future	4.8000	0.0048	4.2700	0.0043	(11.042)	0	0	0
2014/10/15	R157	06/11/2014	6.20	Call	Bond Future	5.1800	0.0052	4.6200	0.0046	(10.811)	0	0	0
2014/10/15	R157	05/02/2015	8.74	Call	Bond Future	1,085.3400	1.0853	1,085.0700	1.0851	(0.025)	0	0	0
2014/10/15	R157	05/02/2015	8.75	Put	Bond Future	11.9200	0.0119	11.6500	0.0117	(2.265)	0	0	0
2014/10/15	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/15	R157	05/02/2015	8.74	Put	Bond Future	12.1800	0.0122	11.9100	0.0119	(2.217)	0	0	0
2014/10/15	R157	05/02/2015	8.76	Put	Bond Future	11.6500	0.0117	11.3900	0.0114	(2.232)	0	0	0
2014/10/15	R157	05/02/2015	8.75	Call	Bond Future	1,090.8900	1.0909	1,090.6200	1.0906	(0.025)	0	0	0
2014/10/15	R157	05/02/2015	8.76	Call	Bond Future	1,096.4200	1.0964	1,096.1600	1.0962	(0.024)	0	0	0
2014/10/15	R186	06/11/2014	8.14	Call	Bond Future	1,397.0300	1.3970	1,715.2500	1.7153	22.778	0	0	0
2014/10/15	R186	06/11/2014	8.15	Put	Bond Future	578.0000	0.5780	320.1900	0.3202	(44.604)	0	0	0
2014/10/15	R186	06/11/2014	8.53	Call	Bond Future	4,099.8100	4.0998	4,652.2500	4.6523	13.475	0	0	0
2014/10/15	R186	06/11/2014	7.70	Call	Bond Future	111.3400	0.1113	129.7500	0.1297	16.535	0	0	1,500
2014/10/15	R186	06/11/2014	8.30	Call	Bond Future	2,385.4000	2.3854	2,837.0700	2.8371	18.935	0	0	100
2014/10/15	R186	06/11/2014	8.50	Call	Bond Future	3,865.6700	3.8657	4,410.3800	4.4104	14.091	0	0	0
2014/10/15	R186	06/11/2014	9.17	Call	Bond Future	9,143.7700	9.1438	9,729.2600	9.7293	6.403	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
2014/10/15	R186	06/11/2014			Bond Future	8.0481	122.8324	7.9803	123.4180	(0.842)	0.0000	0.0000	47,407
2014/10/15	R186	06/11/2014	7.80	Put	Bond Future	2,397.6000	2.3976	1,862.1700	1.8622	(22.332)	0	0	0
2014/10/15	R186	06/11/2014	8.15	Call	Bond Future	1,451.4500	1.4515	1,779.2000	1.7792	22.581	0	0	0
2014/10/15	R186	06/11/2014	8.45	Put	Bond Future	86.9000	0.0869	29.9800	0.0300	(65.501)	0	0	6,000
2014/10/15	R186	06/11/2014	8.53	Put	Bond Future	47.0000	0.0470	13.8800	0.0139	(70.468)	0	0	100
2014/10/15	R186	06/11/2014	7.70	Put	Bond Future	3,162.5100	3.1625	2,595.3600	2.5954	(17.934)	0	0	0
2014/10/15	R186	06/11/2014	8.16	Call	Bond Future	1,506.9500	1.5069	1,844.0300	1.8440	22.368	0	0	0
2014/10/15	R186	06/11/2014	8.60	Put	Bond Future	26.4400	0.0264	6.7600	0.0068	(74.433)	0	0	0
2014/10/15	R186	06/11/2014	8.00	Call	Bond Future	756.8200	0.7568	940.7300	0.9407	24.300	0	0	1,500
2014/10/15	R186	06/11/2014	8.50	Put	Bond Future	59.5100	0.0595	18.6600	0.0187	(68.644)	0	0	7,000
2014/10/15	R186	06/11/2014	8.30	Put	Bond Future	242.5300	0.2425	108.6400	0.1086	(55.206)	0	0	100
2014/10/15	R186	06/11/2014	9.17	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	2,010
2014/10/15	R186	06/11/2014	7.80	Call	Bond Future	233.9400	0.2339	284.0700	0.2841	21.429	0	0	100
2014/10/15	R186	06/11/2014	8.14	Put	Bond Future	608.8900	0.6089	341.5500	0.3416	(43.906)	0	0	0
2014/10/15	R186	06/11/2014	8.60	Call	Bond Future	4,651.9200	4.6519	5,217.8000	5.2178	12.164	0	0	0
2014/10/15	R186	06/11/2014	8.00	Put	Bond Future	1,171.9600	1.1720	770.3100	0.7703	(34.272)	0	0	0
2014/10/15	R186	06/11/2014	8.16	Put	Bond Future	548.2800	0.5483	299.8000	0.2998	(45.320)	0	0	0
2014/10/15	R186	06/11/2014	8.45	Call	Bond Future	3,480.3400	3.4803	4,008.9800	4.0090	15.189	0	0	0
2014/10/15	R186	05/02/2015	9.00	Call	Bond Future	7,427.2300	7.4272	7,940.3700	7.9404	6.909	0	0	0
2014/10/15	R186	05/02/2015			Bond Future	8.1092	119.4474	8.0393	120.0401	(0.863)	0.0000	0.0000	986
2014/10/15	R186	05/02/2015	8.75	Call	Bond Future	5,707.3000	5.7073	6,159.5100	6.1595	7.923	0	0	0
2014/10/15	R186	05/02/2015	8.76	Call	Bond Future	5,774.0300	5.7740	6,229.1000	6.2291	7.881	0	0	0
2014/10/15	R186	05/02/2015	8.74	Call	Bond Future	5,640.7800	5.6408	6,090.1100	6.0901	7.966	0	0	0
2014/10/15	R186	05/02/2015	8.76	Put	Bond Future	452.8500	0.4528	315.2000	0.3152	(30.396)	0	0	0
2014/10/15	R186	05/02/2015	8.75	Put	Bond Future	465.3600	0.4654	324.8500	0.3248	(30.194)	0	0	0
2014/10/15	R186	05/02/2015	9.00	Put	Bond Future	227.4600	0.2275	147.8800	0.1479	(34.986)	0	0	9,600
2014/10/15	R186	05/02/2015	8.74	Put	Bond Future	478.1500	0.4781	334.7600	0.3348	(29.988)	0	0	0
2014/10/15	R186	07/05/2015			Bond Future	8.1493	121.5126	8.0772	122.1120	(0.885)	0.0000	0.0000	0
2014/10/15	R186	07/05/2015	8.25	Call	Bond Future	3,358.9500	3.3589	3,578.3600	3.5784	6.532	0	0	0
2014/10/15	R186	07/05/2015	8.24	Put	Bond Future	2,565.5100	2.5655	2,182.5200	2.1825	(14.928)	0	0	0
2014/10/15	R186	07/05/2015	8.26	Put	Bond Future	2,492.1200	2.4921	2,115.0200	2.1150	(15.132)	0	0	0
2014/10/15	R186	07/05/2015	8.25	Put	Bond Future	2,528.4400	2.5284	2,148.3900	2.1484	(15.031)	0	0	0
2014/10/15	R186	07/05/2015	8.26	Call	Bond Future	3,404.6400	3.4046	3,627.0000	3.6270	6.531	0	0	0
2014/10/15	R186	07/05/2015	8.24	Call	Bond Future	3,313.9300	3.3139	3,530.4000	3.5304	6.532	0	0	0
2014/10/15	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R197	06/11/2014			Bond Future	289.1920	289.1920	289.3168	289.3168	0.043	0.0000	0.0000	939
2014/10/15	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R197	06/11/2014	285.00	Call	Bond Future	4,191.9600	4.1920	4,316.7700	4.3168	2.977	0	0	0
2014/10/15	R197	06/11/2014	285.01	Call	Bond Future	4,181.9600	4.1820	4,306.7700	4.3068	2.984	0	0	0
2014/10/15	R197	06/11/2014	284.99	Call	Bond Future	4,201.9600	4.2020	4,326.7700	4.3268	2.970	0	0	0
2014/10/15	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R197	05/02/2015	288.99	Put	Bond Future	1,281.0100	1.2810	1,159.0500	1.1591	(9.521)	0	0	0
2014/10/15	R197	05/02/2015			Bond Future	287.7090	287.7090	287.8310	287.8310	0.042	0.0000	0.0000	0
2014/10/15	R197	05/02/2015	289.01	Put	Bond Future	1,301.0100	1.3010	1,179.0500	1.1791	(9.374)	0	0	0
2014/10/15	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R197	05/02/2015	289.00	Put	Bond Future	1,291.0100	1.2910	1,169.0500	1.1691	(9.447)	0	0	0
2014/10/15	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/15	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R202	06/11/2014	226.99	Call	Bond Future	6,277.1300		6.2771	6,380.0000	6.3800	1.639	0	0	0
2014/10/15	R202	06/11/2014			Bond Future	233.2671		233.2671	233.3700	233.3700	0.044	0.0000	0.0000	49,223
2014/10/15	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R202	06/11/2014	227.00	Call	Bond Future	6,267.1300		6.2671	6,370.0000	6.3700	1.641	0	0	0
2014/10/15	R202	06/11/2014	227.01	Call	Bond Future	6,257.1300		6.2571	6,360.0000	6.3600	1.644	0	0	0
2014/10/15	R202	05/02/2015	233.01	Call	Bond Future	718.6200		0.7186	819.3300	0.8193	14.014	0	0	0
2014/10/15	R202	05/02/2015			Bond Future	233.7286		233.7286	233.8293	233.8293	0.043	0.0000	0.0000	0
2014/10/15	R202	05/02/2015	232.99	Call	Bond Future	738.6200		0.7386	839.3300	0.8393	13.635	0	0	0
2014/10/15	R202	05/02/2015	233.00	Call	Bond Future	728.6200		0.7286	829.3300	0.8293	13.822	0	0	0
2014/10/15	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R203	06/11/2014	6.86	Call	Bond Future	115.2400		0.1152	156.3300	0.1563	35.656	0	0	0
2014/10/15	R203	06/11/2014	6.84	Call	Bond Future	99.7400		0.0997	135.1700	0.1352	35.522	0	0	45
2014/10/15	R203	06/11/2014	6.98	Call	Bond Future	245.1200		0.2451	326.0600	0.3261	33.021	0	0	14
2014/10/15	R203	06/11/2014			Bond Future	6.9694		104.5352	6.8999	104.7155	(0.997)	0.0000	0.0000	13,305
2014/10/15	R203	06/11/2014	6.85	Call	Bond Future	107.2900		0.1073	145.4900	0.1455	35.604	0	0	0
2014/10/15	R203	06/11/2014	6.98	Put	Bond Future	217.6400		0.2176	118.2100	0.1182	(45.686)	0	0	0
2014/10/15	R203	06/11/2014	6.84	Put	Bond Future	435.8400		0.4358	290.9000	0.2909	(33.255)	0	0	0
2014/10/15	R203	06/11/2014	6.86	Put	Bond Future	399.3000		0.3993	260.0200	0.2600	(34.881)	0	0	0
2014/10/15	R203	06/11/2014	6.85	Put	Bond Future	417.3700		0.4174	275.2000	0.2752	(34.063)	0	0	0
2014/10/15	R203	05/02/2015	7.69	Call	Bond Future	1,582.6000		1.5826	1,734.3100	1.7343	9.586	0	0	55
2014/10/15	R203	05/02/2015			Bond Future	7.0493		106.1611	6.9729	106.3425	(1.084)	0.0000	0.0000	0
2014/10/15	R203	05/02/2015	8.34	Put	Bond Future	5.3900		0.0054	2.0100	0.0020	(62.709)	0	0	0
2014/10/15	R203	05/02/2015	8.35	Call	Bond Future	3,034.6400		3.0346	3,212.8900	3.2129	5.874	0	0	0
2014/10/15	R203	05/02/2015	8.36	Call	Bond Future	3,057.2300		3.0572	3,235.6300	3.2356	5.835	0	0	0
2014/10/15	R203	05/02/2015	8.34	Call	Bond Future	3,012.0500		3.0120	3,190.1500	3.1901	5.913	0	0	0
2014/10/15	R203	05/02/2015	8.36	Put	Bond Future	4.8600		0.0049	1.7800	0.0018	(63.374)	0	0	0
2014/10/15	R203	05/02/2015	7.69	Put	Bond Future	76.1100		0.0761	46.3400	0.0463	(39.114)	0	0	0
2014/10/15	R203	05/02/2015	8.35	Put	Bond Future	5.1200		0.0051	1.8900	0.0019	(63.086)	0	0	0
2014/10/15	R203	07/05/2015			Bond Future	7.0540		103.8261	6.9700	104.0078	(1.191)	0.0000	0.0000	0
2014/10/15	R203	07/05/2015	7.24	Put	Bond Future	460.4000		0.4604	381.4700	0.3815	(17.144)	0	0	0
2014/10/15	R203	07/05/2015	7.26	Put	Bond Future	444.1300		0.4441	367.4000	0.3674	(17.276)	0	0	0
2014/10/15	R203	07/05/2015	7.25	Put	Bond Future	452.0600		0.4521	374.3800	0.3744	(17.184)	0	0	0
2014/10/15	R203	07/05/2015	7.25	Call	Bond Future	874.4700		0.8745	978.5100	0.9785	11.897	0	0	0
2014/10/15	R203	07/05/2015	7.26	Call	Bond Future	888.0300		0.8880	993.0200	0.9930	11.823	0	0	0
2014/10/15	R203	07/05/2015	7.24	Call	Bond Future	861.3100		0.8613	964.1000	0.9641	11.934	0	0	0
2014/10/15	R204	06/11/2014	7.99	Put	Bond Future	0.6100		0.0006	0.0600	0.0001	(90.164)	0	0	1,270
2014/10/15	R204	06/11/2014			Bond Future	7.2673		105.6765	7.1985	105.9215	(0.947)	0.0000	0.0000	11,939
2014/10/15	R204	06/11/2014	6.99	Put	Bond Future	1,041.5200		1.0415	809.2200	0.8092	(22.304)	0	0	0
2014/10/15	R204	06/11/2014	7.01	Put	Bond Future	979.0600		0.9791	749.8500	0.7498	(23.411)	0	0	0
2014/10/15	R204	06/11/2014	6.99	Call	Bond Future	49.9100		0.0499	62.6500	0.0626	25.526	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
2014/10/15	R204	06/11/2014	7.00	Put	Bond Future	1,010.1200	1.0101	779.3100	0.7793	(22.850)	0	0	0
2014/10/15	R204	06/11/2014	7.99	Call	Bond Future	2,530.3900	2.5304	2,774.8800	2.7749	9.662	0	0	0
2014/10/15	R204	06/11/2014	7.00	Call	Bond Future	54.4600	0.0545	68.6900	0.0687	26.129	0	0	0
2014/10/15	R204	06/11/2014	7.01	Call	Bond Future	59.3500	0.0593	75.1800	0.0752	26.672	0	0	0
2014/10/15	R204	05/02/2015			Bond Future	7.3415	103.2854	7.2679	103.5326	(1.002)	0.0000	0.0000	0
2014/10/15	R204	05/02/2015	8.25	Call	Bond Future	3,039.8700	3.0399	3,268.9500	3.2689	7.536	0	0	0
2014/10/15	R204	05/02/2015	8.26	Call	Bond Future	3,070.4700	3.0705	3,300.0300	3.3000	7.476	0	0	0
2014/10/15	R204	05/02/2015	8.24	Call	Bond Future	3,009.3100	3.0093	3,237.8100	3.2378	7.593	0	0	0
2014/10/15	R204	05/02/2015	8.26	Put	Bond Future	45.0400	0.0450	27.4500	0.0275	(39.054)	0	0	0
2014/10/15	R204	05/02/2015	8.25	Put	Bond Future	46.7800	0.0468	28.7100	0.0287	(38.628)	0	0	0
2014/10/15	R204	05/02/2015	8.24	Put	Bond Future	48.5700	0.0486	29.9200	0.0299	(38.398)	0	0	0
2014/10/15	R204	07/05/2015	7.51	Put	Bond Future	790.6100	0.7906	651.2100	0.6512	(17.632)	0	0	0
2014/10/15	R204	07/05/2015			Bond Future	7.3709	105.0709	7.2924	105.3194	(1.066)	0.0000	0.0000	0
2014/10/15	R204	07/05/2015	7.50	Put	Bond Future	803.7300	0.8037	662.9900	0.6630	(17.511)	0	0	0
2014/10/15	R204	07/05/2015	7.49	Call	Bond Future	1,192.2900	1.1923	1,298.6900	1.2987	8.924	0	0	0
2014/10/15	R204	07/05/2015	7.50	Call	Bond Future	1,210.4400	1.2104	1,318.1900	1.3182	8.902	0	0	0
2014/10/15	R204	07/05/2015	7.51	Call	Bond Future	1,228.7400	1.2287	1,337.8300	1.3378	8.878	0	0	0
2014/10/15	R204	07/05/2015	7.49	Put	Bond Future	817.0200	0.8170	674.9300	0.6749	(17.391)	0	0	0
2014/10/15	R204	06/08/2015	7.74	Call	Bond Future	1,839.3500	1.8394	1,998.6000	1.9986	8.658	0	0	0
2014/10/15	R204	06/08/2015	7.75	Put	Bond Future	723.0000	0.7230	630.3600	0.6304	(12.813)	0	0	0
2014/10/15	R204	06/08/2015			Bond Future	7.3641	102.9838	7.2789	103.2366	(1.157)	0.0000	0.0000	0
2014/10/15	R204	06/08/2015	8.41	Call	Bond Future	3,313.8900	3.3139	3,518.5400	3.5185	6.176	0	0	0
2014/10/15	R204	06/08/2015	7.74	Put	Bond Future	732.8600	0.7329	639.3200	0.6393	(12.764)	0	0	0
2014/10/15	R204	06/08/2015	7.76	Put	Bond Future	713.2400	0.7132	621.5100	0.6215	(12.861)	0	0	0
2014/10/15	R204	06/08/2015	8.41	Put	Bond Future	271.8600	0.2719	223.7200	0.2237	(17.708)	0	0	699
2014/10/15	R204	06/08/2015	7.75	Call	Bond Future	1,858.7200	1.8587	2,018.8700	2.0189	8.616	0	0	0
2014/10/15	R204	06/08/2015	7.76	Call	Bond Future	1,878.1800	1.8782	2,039.2400	2.0392	8.575	0	0	0
2014/10/15	R207	06/11/2014	7.36	Put	Bond Future	776.9100	0.7769	519.4000	0.5194	(33.145)	0	0	0
2014/10/15	R207	06/11/2014			Bond Future	7.4961	101.2891	7.4175	101.6200	(1.049)	0.0000	0.0000	35,869
2014/10/15	R207	06/11/2014	7.35	Put	Bond Future	806.8300	0.8068	545.0000	0.5450	(32.452)	0	0	0
2014/10/15	R207	06/11/2014	7.36	Call	Bond Future	203.0300	0.2030	276.4900	0.2765	36.182	0	0	0
2014/10/15	R207	06/11/2014	7.34	Call	Bond Future	178.8000	0.1788	243.7500	0.2438	36.326	0	0	0
2014/10/15	R207	06/11/2014	7.35	Call	Bond Future	190.6300	0.1906	259.7700	0.2598	36.269	0	0	0
2014/10/15	R207	06/11/2014	7.34	Put	Bond Future	837.3400	0.8373	571.3200	0.5713	(31.770)	0	0	0
2014/10/15	R207	05/02/2015	8.49	Put	Bond Future	67.3400	0.0673	37.6100	0.0376	(44.149)	0	0	0
2014/10/15	R207	05/02/2015			Bond Future	7.5682	99.2234	7.4852	99.5579	(1.097)	0.0000	0.0000	3,106
2014/10/15	R207	05/02/2015	8.51	Put	Bond Future	62.8100	0.0628	34.6400	0.0346	(44.850)	0	0	0
2014/10/15	R207	05/02/2015	8.50	Call	Bond Future	3,725.6400	3.7256	4,031.2300	4.0312	8.202	0	0	0
2014/10/15	R207	05/02/2015	8.51	Call	Bond Future	3,761.7900	3.7618	4,068.0800	4.0681	8.142	0	0	0
2014/10/15	R207	05/02/2015	8.49	Call	Bond Future	3,689.5400	3.6895	3,994.2700	3.9943	8.259	0	0	0
2014/10/15	R207	05/02/2015	8.50	Put	Bond Future	65.0400	0.0650	36.1700	0.0362	(44.388)	0	0	0
2014/10/15	R207	07/05/2015			Bond Future	7.6084	100.9393	7.5208	101.2767	(1.151)	0.0000	0.0000	0
2014/10/15	R207	07/05/2015	8.25	Call	Bond Future	2,839.4700	2.8395	3,093.8400	3.0938	8.958	0	0	0
2014/10/15	R207	07/05/2015	7.73	Call	Bond Future	1,494.8400	1.4948	1,666.1500	1.6662	11.460	0	0	66
2014/10/15	R207	07/05/2015	8.24	Put	Bond Future	418.4100	0.4184	334.1600	0.3342	(20.136)	0	0	0
2014/10/15	R207	07/05/2015	8.26	Put	Bond Future	402.7400	0.4027	320.9300	0.3209	(20.313)	0	0	0
2014/10/15	R207	07/05/2015	7.73	Put	Bond Future	1,028.7500	1.0288	862.6700	0.8627	(16.144)	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
2014/10/15	R207	07/05/2015	8.25	Put	Bond Future	410.5100	0.4105	327.4900	0.3275	(20.224)	0	0	0
2014/10/15	R207	07/05/2015	8.26	Call	Bond Future	2,868.9800	2.8690	3,124.5600	3.1246	8.908	0	0	0
2014/10/15	R207	07/05/2015	8.24	Call	Bond Future	2,810.0800	2.8101	3,063.2200	3.0632	9.008	0	0	0
2014/10/15	R207	06/08/2015	7.76	Call	Bond Future	1,788.8100	1.7888	1,954.0000	1.9540	9.235	0	0	0
2014/10/15	R207	06/08/2015			Bond Future	7.6212	99.1710	7.5277	99.5144	(1.226)	0.0000	0.0000	0
2014/10/15	R207	06/08/2015	7.74	Call	Bond Future	1,747.9100	1.7479	1,910.0500	1.9100	9.276	0	0	0
2014/10/15	R207	06/08/2015	7.75	Call	Bond Future	1,768.3000	1.7683	1,931.7900	1.9318	9.246	0	0	0
2014/10/15	R207	06/08/2015	7.46	Call	Bond Future	1,227.0900	1.2271	1,354.3500	1.3544	10.371	0	0	70
2014/10/15	R207	06/08/2015	7.74	Put	Bond Future	1,313.3000	1.3133	1,132.0300	1.1320	(13.803)	0	0	0
2014/10/15	R207	06/08/2015	7.76	Put	Bond Future	1,281.2900	1.2813	1,103.0700	1.1031	(13.909)	0	0	0
2014/10/15	R207	06/08/2015	7.46	Put	Bond Future	1,820.1300	1.8201	1,603.9800	1.6040	(11.876)	0	0	0
2014/10/15	R207	06/08/2015	7.75	Put	Bond Future	1,297.2200	1.2972	1,117.3000	1.1173	(13.870)	0	0	0
2014/10/15	R208	06/11/2014	7.46	Call	Bond Future	181.7900	0.1818	236.0200	0.2360	29.831	0	0	0
2014/10/15	R208	06/11/2014			Bond Future	7.6404	96.3342	7.5671	96.6900	(0.959)	0.0000	0.0000	53,508
2014/10/15	R208	06/11/2014	7.44	Call	Bond Future	159.0100	0.1590	205.7200	0.2057	29.376	0	0	0
2014/10/15	R208	06/11/2014	7.45	Call	Bond Future	170.1100	0.1701	220.4900	0.2205	29.616	0	0	0
2014/10/15	R208	06/11/2014	7.44	Put	Bond Future	1,135.9100	1.1359	826.7700	0.8268	(27.215)	0	0	0
2014/10/15	R208	06/11/2014	8.50	Put	Bond Future	0.3800	0.0004	0.0300	0.0000	(92.105)	0	0	1,520
2014/10/15	R208	06/11/2014	7.46	Put	Bond Future	1,060.6500	1.0606	759.0300	0.7590	(28.437)	0	0	0
2014/10/15	R208	06/11/2014	7.45	Put	Bond Future	1,097.9800	1.0980	792.5100	0.7925	(27.821)	0	0	0
2014/10/15	R208	06/11/2014	8.50	Call	Bond Future	4,055.9200	4.0559	4,411.4200	4.4114	8.765	0	0	0
2014/10/15	R208	05/02/2015	8.51	Call	Bond Future	3,784.0500	3.7840	4,094.7600	4.0948	8.211	0	0	0
2014/10/15	R208	05/02/2015			Bond Future	7.7096	97.8325	7.6329	98.1924	(0.995)	0.0000	0.0000	0
2014/10/15	R208	05/02/2015	8.49	Call	Bond Future	3,703.1300	3.7031	4,011.2100	4.0112	8.319	0	0	0
2014/10/15	R208	05/02/2015	8.51	Put	Bond Future	126.0600	0.1261	76.9200	0.0769	(38.981)	0	0	0
2014/10/15	R208	05/02/2015	8.50	Put	Bond Future	130.2400	0.1302	79.7800	0.0798	(38.744)	0	0	0
2014/10/15	R208	05/02/2015	8.49	Put	Bond Future	134.4300	0.1344	82.6600	0.0827	(38.511)	0	0	0
2014/10/15	R208	05/02/2015	8.50	Call	Bond Future	3,743.6000	3.7436	4,052.9900	4.0530	8.265	0	0	0
2014/10/15	R208	07/05/2015	8.01	Call	Bond Future	2,177.6200	2.1776	2,367.2200	2.3672	8.707	0	0	0
2014/10/15	R208	07/05/2015			Bond Future	7.7471	96.1214	7.6670	96.4847	(1.034)	0.0000	0.0000	0
2014/10/15	R208	07/05/2015	7.99	Call	Bond Future	2,121.5900	2.1216	2,307.5800	2.3076	8.767	0	0	0
2014/10/15	R208	07/05/2015	8.00	Call	Bond Future	2,149.2500	2.1493	2,337.3100	2.3373	8.750	0	0	0
2014/10/15	R208	07/05/2015	7.99	Put	Bond Future	1,030.3400	1.0303	852.9900	0.8530	(17.213)	0	0	0
2014/10/15	R208	07/05/2015	8.00	Put	Bond Future	1,013.4000	1.0134	838.1200	0.8381	(17.296)	0	0	0
2014/10/15	R208	07/05/2015	8.01	Put	Bond Future	997.2000	0.9972	823.4600	0.8235	(17.423)	0	0	0
2014/10/15	R208	06/08/2015			Bond Future	7.7623	97.9091	7.6778	98.2790	(1.088)	0.0000	0.0000	0
2014/10/15	R208	06/08/2015	8.00	Call	Bond Future	2,419.2700	2.4193	2,615.9400	2.6159	8.129	0	0	0
2014/10/15	R208	06/08/2015	8.01	Call	Bond Future	2,445.3000	2.4453	2,643.3600	2.6434	8.100	0	0	0
2014/10/15	R208	06/08/2015	8.85	Call	Bond Future	5,044.7700	5.0448	5,333.8400	5.3338	5.730	0	0	0
2014/10/15	R208	06/08/2015	7.99	Call	Bond Future	2,393.7000	2.3937	2,588.6500	2.5887	8.144	0	0	0
2014/10/15	R208	06/08/2015	8.01	Put	Bond Future	1,370.0400	1.3700	1,198.2400	1.1982	(12.540)	0	0	0
2014/10/15	R208	06/08/2015	8.00	Put	Bond Future	1,387.1200	1.3871	1,213.9300	1.2139	(12.486)	0	0	0
2014/10/15	R208	06/08/2015	7.99	Put	Bond Future	1,404.7000	1.4047	1,229.7900	1.2298	(12.452)	0	0	0
2014/10/15	R208	06/08/2015	8.85	Put	Bond Future	431.5000	0.4315	350.7100	0.3507	(18.723)	0	0	198
2014/10/15	R209	06/11/2014	8.95	Call	Bond Future	2,409.9700	2.4100	2,858.7300	2.8587	18.621	0	0	2,050
2014/10/15	R209	06/11/2014	9.50	Call	Bond Future	6,173.1100	6.1731	6,745.6900	6.7457	9.275	0	0	0

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2014/10/15	R209	06/11/2014			Bond Future	8.6667	77.3683	8.5942	77.9440	(0.836)	0.0000	0.0000	28,853
2014/10/15	R209	06/11/2014	8.99	Put	Bond Future	174.2900	0.1743	69.9200	0.0699	(59.883)	0	0	0
2014/10/15	R209	06/11/2014	10.00	Call	Bond Future	9,507.1400	9.5071	10,082.7600	10.0828	6.055	0	0	0
2014/10/15	R209	06/11/2014	9.05	Put	Bond Future	119.2000	0.1192	43.1800	0.0432	(63.775)	0	0	0
2014/10/15	R209	06/11/2014	9.58	Put	Bond Future	1.7000	0.0017	0.2000	0.0002	(88.235)	0	0	907
2014/10/15	R209	06/11/2014	8.95	Put	Bond Future	221.8100	0.2218	94.9300	0.0949	(57.202)	0	0	0
2014/10/15	R209	06/11/2014	9.01	Put	Bond Future	153.9200	0.1539	59.7200	0.0597	(61.201)	0	0	0
2014/10/15	R209	06/11/2014	9.50	Put	Bond Future	3.5700	0.0036	0.5100	0.0005	(85.714)	0	0	5,500
2014/10/15	R209	06/11/2014	10.05	Call	Bond Future	9,827.0900	9.8271	10,402.7200	10.4027	5.858	0	0	0
2014/10/15	R209	06/11/2014	8.50	Call	Bond Future	413.7900	0.4138	513.9300	0.5139	24.201	0	0	5,500
2014/10/15	R209	06/11/2014	8.75	Put	Bond Future	640.7100	0.6407	363.2700	0.3633	(43.302)	0	0	0
2014/10/15	R209	06/11/2014	9.00	Put	Bond Future	163.8400	0.1638	64.6400	0.0646	(60.547)	0	0	0
2014/10/15	R209	06/11/2014	9.95	Call	Bond Future	9,184.7500	9.1848	9,760.3600	9.7604	6.267	0	0	0
2014/10/15	R209	06/11/2014	8.99	Call	Bond Future	2,663.6500	2.6637	3,134.9200	3.1349	17.693	0	0	0
2014/10/15	R209	06/11/2014	9.25	Call	Bond Future	4,430.7400	4.4307	4,984.7200	4.9847	12.503	0	0	0
2014/10/15	R209	06/11/2014	10.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,050
2014/10/15	R209	06/11/2014	10.00	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,640
2014/10/15	R209	06/11/2014	9.05	Call	Bond Future	3,056.8400	3.0568	3,556.4600	3.5565	16.344	0	0	2,050
2014/10/15	R209	06/11/2014	9.58	Call	Bond Future	6,722.6000	6.7226	7,296.7400	7.2967	8.540	0	0	0
2014/10/15	R209	06/11/2014	8.75	Call	Bond Future	1,294.2000	1.2942	1,592.4000	1.5924	23.041	0	0	2,200
2014/10/15	R209	06/11/2014	9.00	Call	Bond Future	2,728.2000	2.7282	3,204.6400	3.2046	17.464	0	0	1,640
2014/10/15	R209	06/11/2014	9.25	Put	Bond Future	28.7900	0.0288	7.1300	0.0071	(75.234)	0	0	2,200
2014/10/15	R209	06/11/2014	8.50	Put	Bond Future	1,747.9200	1.7479	1,272.4200	0.1724	(27.204)	0	0	0
2014/10/15	R209	06/11/2014	9.01	Call	Bond Future	2,793.1700	2.7932	3,274.6100	3.2746	17.236	0	0	0
2014/10/15	R209	06/11/2014	9.95	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	2,050
2014/10/15	R209	05/02/2015	9.00	Put	Bond Future	1,197.3500	1.1973	924.9200	0.9249	(22.753)	0	0	0
2014/10/15	R209	05/02/2015			Bond Future	8.7248	78.5717	8.6505	79.1550	(0.851)	0.0000	0.0000	0
2014/10/15	R209	05/02/2015	9.25	Call	Bond Future	4,619.5700	4.6196	5,016.3300	5.0163	8.589	0	0	0
2014/10/15	R209	05/02/2015	9.26	Call	Bond Future	4,675.5200	4.6755	5,075.4000	5.0754	8.553	0	0	0
2014/10/15	R209	05/02/2015	9.25	Put	Bond Future	682.5000	0.6825	495.9400	0.4959	(27.335)	0	0	0
2014/10/15	R209	05/02/2015	9.24	Call	Bond Future	4,563.8200	4.5638	4,957.4500	4.9575	8.625	0	0	0
2014/10/15	R209	05/02/2015	9.00	Call	Bond Future	3,300.5400	3.3005	3,611.4300	3.6114	9.419	0	0	0
2014/10/15	R209	05/02/2015	9.24	Put	Bond Future	698.7500	0.6988	509.0600	0.5091	(27.147)	0	0	0
2014/10/15	R209	05/02/2015	9.26	Put	Bond Future	666.5600	0.6666	483.1200	0.4831	(27.520)	0	0	0
2014/10/15	R209	07/05/2015			Bond Future	8.7669	76.7798	8.6909	77.3711	(0.867)	0.0000	0.0000	0
2014/10/15	R209	07/05/2015	8.99	Put	Bond Future	2,105.2600	2.1053	1,838.5800	1.8386	(12.667)	0	0	0
2014/10/15	R209	07/05/2015	9.01	Put	Bond Future	2,045.0100	2.0450	1,783.7400	1.7837	(12.776)	0	0	0
2014/10/15	R209	07/05/2015	9.00	Put	Bond Future	2,074.7500	2.0747	1,810.9900	1.8110	(12.713)	0	0	0
2014/10/15	R209	07/05/2015	8.99	Call	Bond Future	3,801.3100	3.8013	4,125.9100	4.1259	8.539	0	0	0
2014/10/15	R209	07/05/2015	9.00	Call	Bond Future	3,845.4700	3.8455	4,172.9900	4.1730	8.517	0	0	0
2014/10/15	R209	07/05/2015	9.01	Call	Bond Future	3,890.2900	3.8903	4,220.3000	4.2203	8.483	0	0	0
2014/10/15	R209	06/08/2015	8.99	Put	Bond Future	2,894.1800	2.8942	2,660.3100	2.6603	(8.081)	0	0	0
2014/10/15	R209	06/08/2015			Bond Future	8.7988	78.2082	8.7209	78.8102	(0.886)	0.0000	0.0000	0
2014/10/15	R209	06/08/2015	9.01	Put	Bond Future	2,829.6700	2.8297	2,600.1700	2.6002	(8.110)	0	0	0
2014/10/15	R209	06/08/2015	9.90	Call	Bond Future	8,741.7800	8.7418	9,230.8000	9.2308	5.594	0	0	0
2014/10/15	R209	06/08/2015	9.00	Call	Bond Future	4,382.3100	4.3823	4,752.8800	4.7529	8.456	0	0	0
2014/10/15	R209	06/08/2015	9.01	Call	Bond Future	4,424.8600	4.4249	4,797.3300	4.7973	8.418	0	0	0
2014/10/15	R209	06/08/2015	8.99	Call	Bond Future	4,340.5000	4.3405	4,708.6000	4.7086	8.481	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/15	R209	06/08/2015	9.00	Put	Bond Future	2,861.5000		2.8615	2,630.1000	2.6301	(8.087)	0	0	0
2014/10/15	R209	06/08/2015	9.90	Put	Bond Future	958.9000		0.9589	845.9500	0.8459	(11.779)	0	0	2,914
2014/10/15	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R210	06/11/2014			Bond Future	172.6257		172.6257	172.8004	172.8004	0.101	0.0000	0.0000	642
2014/10/15	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R210	06/11/2014	169.00	Call	Bond Future	3,625.7300		3.6257	3,800.4400	3.8004	4.819	0	0	0
2014/10/15	R210	06/11/2014	169.01	Call	Bond Future	3,615.7300		3.6157	3,790.4400	3.7904	4.832	0	0	0
2014/10/15	R210	06/11/2014	168.99	Call	Bond Future	3,635.7300		3.6357	3,810.4400	3.8104	4.805	0	0	0
2014/10/15	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R210	05/02/2015			Bond Future	175.3319		175.3319	175.5065	175.5065	0.100	0.0000	0.0000	0
2014/10/15	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R210	05/02/2015	175.01	Call	Bond Future	321.9500		0.3220	496.5300	0.4965	54.226	0	0	0
2014/10/15	R210	05/02/2015	174.99	Call	Bond Future	341.9500		0.3420	516.5300	0.5165	51.054	0	0	0
2014/10/15	R210	05/02/2015	175.00	Call	Bond Future	331.9500		0.3320	506.5300	0.5065	52.592	0	0	0
2014/10/15	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R211	06/11/2014	130.00	Call	Bond Future	2,668.2400		2.6682	2,715.1300	2.7151	1.757	0	0	0
2014/10/15	R211	06/11/2014	130.01	Call	Bond Future	2,658.2400		2.6582	2,705.1300	2.7051	1.764	0	0	0
2014/10/15	R211	06/11/2014			Bond Future	132.6682		132.6682	132.7151	132.7151	0.035	0.0000	0.0000	1,120
2014/10/15	R211	06/11/2014	129.99	Call	Bond Future	2,678.2400		2.6782	2,725.1300	2.7251	1.751	0	0	0
2014/10/15	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R211	05/02/2015	133.00	Call	Bond Future	142.1400		0.1421	187.6400	0.1876	32.011	0	0	0
2014/10/15	R211	05/02/2015			Bond Future	133.1421		133.1421	133.1876	133.1876	0.034	0.0000	0.0000	0
2014/10/15	R211	05/02/2015	133.01	Call	Bond Future	132.1400		0.1321	177.6400	0.1776	34.433	0	0	0
2014/10/15	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R211	05/02/2015	133.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R211	05/02/2015	132.99	Call	Bond Future	152.1400		0.1521	197.6400	0.1976	29.907	0	0	0
2014/10/15	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R212	06/11/2014			Bond Future	137.3504		137.3504	137.8620	137.8620	0.372	0.0000	0.0000	14,864
2014/10/15	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R212	06/11/2014	135.00	Call	Bond Future	2,350.3900		2.3504	2,862.0100	2.8620	21.767	0	0	0
2014/10/15	R212	06/11/2014	135.01	Call	Bond Future	2,340.3900		2.3404	2,852.0100	2.8520	21.860	0	0	0
2014/10/15	R212	06/11/2014	134.99	Call	Bond Future	2,360.3900		2.3604	2,872.0100	2.8720	21.675	0	0	0
2014/10/15	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R212	05/02/2015			Bond Future	137.7410		137.7410	138.2584	138.2584	0.376	0.0000	0.0000	0
2014/10/15	R212	05/02/2015	137.99	Put	Bond Future	249.0100		0.2490	0.0000	0.0000	(100.000)	0	0	0
2014/10/15	R212	05/02/2015	138.01	Put	Bond Future	269.0100		0.2690	0.0000	0.0000	(100.000)	0	0	0
2014/10/15	R212	05/02/2015	138.00	Put	Bond Future	259.0100		0.2590	0.0000	0.0000	(100.000)	0	0	0
2014/10/15	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	248.4100	0.2484	100.000	0	0	0
2014/10/15	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	268.4100	0.2684	100.000	0	0	0
2014/10/15	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	258.4100	0.2584	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/15	R213	06/11/2014	8.84	Call	Bond Future	2,579.7700		2.5798	3,092.4700	3.0925	19.874	0	0	0
2014/10/15	R213	06/11/2014	8.85	Put	Bond Future	163.2600		0.1633	65.5600	0.0656	(59.843)	0	0	0
2014/10/15	R213	06/11/2014			Bond Future	8.5284		88.0468	8.4506	88.6625	(0.912)	0.0000	0.0000	28,658
2014/10/15	R213	06/11/2014	8.85	Call	Bond Future	2,644.7100		2.6447	3,162.6800	3.1627	19.585	0	0	0
2014/10/15	R213	06/11/2014	8.86	Call	Bond Future	2,710.1100		2.7101	3,233.1900	3.2332	19.301	0	0	0
2014/10/15	R213	06/11/2014	8.84	Put	Bond Future	173.9300		0.1739	70.9600	0.0710	(59.202)	0	0	0
2014/10/15	R213	06/11/2014	8.86	Put	Bond Future	153.1400		0.1531	60.5500	0.0605	(60.461)	0	0	0
2014/10/15	R213	05/02/2015	9.26	Put	Bond Future	453.8900		0.4539	321.5600	0.3216	(29.155)	0	0	0
2014/10/15	R213	05/02/2015			Bond Future	8.5923		89.4163	8.5124	90.0401	(0.930)	0.0000	0.0000	0
2014/10/15	R213	05/02/2015	9.25	Put	Bond Future	465.7000		0.4657	330.7300	0.3307	(28.982)	0	0	0
2014/10/15	R213	05/02/2015	9.24	Put	Bond Future	477.8900		0.4779	340.1300	0.3401	(28.827)	0	0	0
2014/10/15	R213	05/02/2015	9.25	Call	Bond Future	5,363.1200		5.3631	5,851.9200	5.8519	9.114	0	0	0
2014/10/15	R213	05/02/2015	9.26	Call	Bond Future	5,422.6600		5.4227	5,914.1000	5.9141	9.063	0	0	0
2014/10/15	R213	05/02/2015	9.24	Call	Bond Future	5,303.8700		5.3039	5,789.8800	5.7899	9.163	0	0	0
2014/10/15	R213	07/05/2015	8.74	Call	Bond Future	3,256.9100		3.2569	3,528.8900	3.5289	8.351	0	0	0
2014/10/15	R213	07/05/2015	8.75	Put	Bond Future	2,422.4800		2.4225	2,065.2900	2.0653	(14.745)	0	0	0
2014/10/15	R213	07/05/2015			Bond Future	8.6351		87.4143	8.5532	88.0463	(0.949)	0.0000	0.0000	0
2014/10/15	R213	07/05/2015	8.75	Call	Bond Future	3,298.1000		3.2981	3,572.9700	3.5730	8.334	0	0	0
2014/10/15	R213	07/05/2015	8.76	Call	Bond Future	3,340.0800		3.3401	3,617.8200	3.6178	8.315	0	0	0
2014/10/15	R213	07/05/2015	8.74	Put	Bond Future	2,456.9900		2.4570	2,096.9100	2.0969	(14.655)	0	0	0
2014/10/15	R213	07/05/2015	8.76	Put	Bond Future	2,388.8600		2.3889	2,034.5400	2.0345	(14.832)	0	0	0
2014/10/15	R214	06/11/2014	9.20	Call	Bond Future	3,461.9100		3.4619	4,037.2400	4.0372	16.619	0	0	2,500
2014/10/15	R214	06/11/2014	9.64	Call	Bond Future	6,604.9200		6.6049	7,245.4500	7.2454	9.698	0	0	0
2014/10/15	R214	06/11/2014			Bond Future	8.7771		78.0414	8.6996	78.6849	(0.884)	0.0000	0.0000	6,069
2014/10/15	R214	06/11/2014	9.20	Put	Bond Future	103.3100		0.1033	35.0900	0.0351	(66.034)	0	0	0
2014/10/15	R214	06/11/2014	9.65	Call	Bond Future	6,675.5200		6.6755	7,316.2900	7.3163	9.599	0	0	0
2014/10/15	R214	06/11/2014	9.66	Call	Bond Future	6,746.0200		6.7460	7,387.0300	7.3870	9.502	0	0	0
2014/10/15	R214	06/11/2014	9.80	Call	Bond Future	7,722.1500		7.7222	8,364.9900	8.3650	8.325	0	0	0
2014/10/15	R214	06/11/2014	9.64	Put	Bond Future	3.5100		0.0035	0.4900	0.0005	(86.040)	0	0	0
2014/10/15	R214	06/11/2014	9.66	Put	Bond Future	2.9400		0.0029	0.4000	0.0004	(86.395)	0	0	0
2014/10/15	R214	06/11/2014	9.80	Put	Bond Future	0.7800		0.0008	0.0700	0.0001	(91.026)	0	0	2,500
2014/10/15	R214	06/11/2014	9.65	Put	Bond Future	3.2200		0.0032	0.4400	0.0004	(86.335)	0	0	0
2014/10/15	R214	05/02/2015	9.50	Call	Bond Future	5,614.2700		5.6143	6,129.8500	6.1299	9.183	0	0	0
2014/10/15	R214	05/02/2015			Bond Future	8.8370		79.2552	8.7574	79.9075	(0.900)	0.0000	0.0000	0
2014/10/15	R214	05/02/2015	9.51	Call	Bond Future	5,674.3300		5.6743	6,192.4800	6.1925	9.131	0	0	0
2014/10/15	R214	05/02/2015	9.50	Put	Bond Future	514.5300		0.5145	377.8200	0.3778	(26.570)	0	0	0
2014/10/15	R214	05/02/2015	9.49	Call	Bond Future	5,554.3600		5.5544	6,067.3400	6.0673	9.236	0	0	0
2014/10/15	R214	05/02/2015	9.49	Put	Bond Future	527.2900		0.5273	387.9800	0.3880	(26.420)	0	0	0
2014/10/15	R214	05/02/2015	9.51	Put	Bond Future	502.0400		0.5020	367.9000	0.3679	(26.719)	0	0	0
2014/10/15	R214	07/05/2015			Bond Future	8.8785		77.3310	8.7972	77.9923	(0.916)	0.0000	0.0000	0
2014/10/15	R214	07/05/2015	9.15	Call	Bond Future	4,231.8400		4.2318	4,585.7500	4.5857	8.363	0	0	0
2014/10/15	R214	07/05/2015	9.16	Call	Bond Future	4,279.0300		4.2790	4,635.7300	4.6357	8.336	0	0	0
2014/10/15	R214	07/05/2015	9.14	Put	Bond Future	2,120.4800		2.1205	1,810.2900	1.8103	(14.628)	0	0	0
2014/10/15	R214	07/05/2015	9.16	Put	Bond Future	2,060.5600		2.0606	1,755.9600	1.7560	(14.782)	0	0	0
2014/10/15	R214	07/05/2015	9.15	Put	Bond Future	2,090.3500		2.0903	1,782.9600	1.7830	(14.705)	0	0	0
2014/10/15	R214	07/05/2015	9.14	Call	Bond Future	4,184.8600		4.1849	4,535.9700	4.5360	8.390	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
2014/10/15	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	06/11/2014			Bond Future	8.8426	100.7289	8.7549	101.6649	(0.992)	0.0000	0.0000	32,476
2014/10/15	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	06/11/2014	9.72	Call	Bond Future	8,569.7000	8.5697	9,505.6700	9.5057	10.922	0	0	0
2014/10/15	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	06/11/2014	9.73	Call	Bond Future	8,659.6700	8.6597	9,595.6400	9.5956	10.808	0	0	0
2014/10/15	R248	06/11/2014	9.74	Call	Bond Future	8,749.4800	8.7495	9,685.4500	9.6854	10.697	0	0	0
2014/10/15	R248	05/02/2015			Bond Future	8.9043	102.2955	8.8143	103.2444	(1.011)	0.0000	0.0000	1,277
2014/10/15	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	05/02/2015	9.50	Call	Bond Future	5,892.0500	5.8921	6,840.9500	6.8410	16.105	0	0	0
2014/10/15	R248	05/02/2015	9.51	Call	Bond Future	5,985.5700	5.9856	6,934.4700	6.9345	15.853	0	0	0
2014/10/15	R248	05/02/2015	9.49	Call	Bond Future	5,798.3500	5.7984	6,747.2500	6.7473	16.365	0	0	0
2014/10/15	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	07/05/2015			Bond Future	8.9476	99.6294	8.8554	100.5919	(1.030)	0.0000	0.0000	0
2014/10/15	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/15	R248	07/05/2015	9.26	Call	Bond Future	3,142.1100	3.1421	4,104.6300	4.1046	30.633	0	0	0
2014/10/15	R248	07/05/2015	9.24	Call	Bond Future	2,946.3100	2.9463	3,908.8300	3.9088	32.669	0	0	0
2014/10/15	R248	07/05/2015	9.25	Call	Bond Future	3,044.3000	3.0443	4,006.8200	4.0068	31.617	0	0	0

Total

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