



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 22/10/2014 TO 22/10/2014

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
2014/10/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	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
2014/10/22	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	2025	06/11/2014	117.01	Call	Bond Future	656.5000	0.6565	707.4800	0.7075	7.765	0	0	0
2014/10/22	2025	06/11/2014			Bond Future	117.6665	117.6665	117.7175	117.7175	0.043	0.0000	0.0000	16
2014/10/22	2025	06/11/2014	116.99	Call	Bond Future	676.5000	0.6765	727.4800	0.7275	7.536	0	0	0
2014/10/22	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2025	06/11/2014	117.00	Call	Bond Future	666.5000	0.6665	717.4800	0.7175	7.649	0	0	0
2014/10/22	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2025	05/02/2015			Bond Future	118.3493	118.3493	118.4002	118.4002	0.043	0.0000	0.0000	0
2014/10/22	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2025	05/02/2015	118.99	Put	Bond Future	640.6800	0.6407	589.7500	0.5898	(7.949)	0	0	0
2014/10/22	2025	05/02/2015	119.01	Put	Bond Future	660.6800	0.6607	609.7500	0.6098	(7.709)	0	0	0
2014/10/22	2025	05/02/2015	119.00	Put	Bond Future	650.6800	0.6507	599.7500	0.5998	(7.827)	0	0	0
2014/10/22	2030	06/11/2014	9.01	Call	Bond Future	4,358.4600	4.3585	5,377.1400	5.3771	23.372	0	0	0
2014/10/22	2030	06/11/2014			Bond Future	8.4630	98.2974	8.3402	99.3161	(1.451)	0.0000	0.0000	4,663
2014/10/22	2030	06/11/2014	8.99	Call	Bond Future	4,204.1300	4.2041	5,222.8100	5.2228	24.230	0	0	0
2014/10/22	2030	06/11/2014	9.00	Call	Bond Future	4,281.3400	4.2813	5,300.0200	5.3000	23.793	0	0	0
2014/10/22	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	05/02/2015			Bond Future	8.5259	95.8153	8.3994	96.8490	(1.484)	0.0000	0.0000	0
2014/10/22	2030	05/02/2015	9.25	Call	Bond Future	5,622.8500	5.6228	6,656.5400	6.6565	18.384	0	0	0
2014/10/22	2030	05/02/2015	9.24	Call	Bond Future	5,548.4500	5.5485	6,582.1400	6.5821	18.630	0	0	0
2014/10/22	2030	05/02/2015	9.26	Call	Bond Future	5,697.1600	5.6972	6,730.8500	6.7309	18.144	0	0	0
2014/10/22	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	07/05/2015			Bond Future	8.5738	97.4636	8.4438	98.5116	(1.517)	0.0000	0.0000	0
2014/10/22	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	07/05/2015	8.74	Call	Bond Future	1,316.1600	1.3162	2,364.1900	2.3642	79.628	0	0	0
2014/10/22	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2030	07/05/2015	8.75	Call	Bond Future	1,394.5300	1.3945	2,442.5600	2.4426	75.153	0	0	0
2014/10/22	2030	07/05/2015	8.76	Call	Bond Future	1,472.8000	1.4728	2,520.8300	2.5208	71.159	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
2014/10/22	2037	06/11/2014	9.69	Call	Bond Future	8,709.9600	8.7100	9,898.2200	9.8982	13.643	0	0	0
2014/10/22	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	06/11/2014			Bond Future	8.7126	100.2835	8.5899	101.4717	(1.408)	0.0000	0.0000	10,565
2014/10/22	2037	06/11/2014	9.70	Call	Bond Future	8,792.5700	8.7926	9,980.8300	9.9808	13.514	0	0	0
2014/10/22	2037	06/11/2014	9.71	Call	Bond Future	8,875.0600	8.8751	10,063.3200	10.0633	13.389	0	0	0
2014/10/22	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	05/02/2015			Bond Future	8.7739	97.5818	8.6477	98.7877	(1.438)	0.0000	0.0000	3,280
2014/10/22	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	05/02/2015	9.50	Call	Bond Future	6,508.8100	6.5088	7,714.6800	7.7147	18.527	0	0	0
2014/10/22	2037	05/02/2015	9.51	Call	Bond Future	6,593.5500	6.5936	7,799.4200	7.7994	18.289	0	0	0
2014/10/22	2037	05/02/2015	9.49	Call	Bond Future	6,423.9400	6.4239	7,629.8100	7.6298	18.772	0	0	0
2014/10/22	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	07/05/2015			Bond Future	8.8218	99.2606	8.6925	100.4837	(1.466)	0.0000	0.0000	0
2014/10/22	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2037	07/05/2015	9.01	Call	Bond Future	1,737.9600	1.7380	2,961.0200	2.9610	70.373	0	0	0
2014/10/22	2037	07/05/2015	8.99	Call	Bond Future	1,555.6300	1.5556	2,778.6900	2.7787	78.622	0	0	0
2014/10/22	2037	07/05/2015	9.00	Call	Bond Future	1,646.8600	1.6469	2,869.9200	2.8699	74.266	0	0	0
2014/10/22	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2038	06/11/2014	120.01	Call	Bond Future	3,779.5200	3.7795	3,834.1400	3.8341	1.445	0	0	0
2014/10/22	2038	06/11/2014			Bond Future	123.7895	123.7895	123.8441	123.8441	0.044	0.0000	0.0000	1,974
2014/10/22	2038	06/11/2014	119.99	Call	Bond Future	3,799.5200	3.7995	3,854.1400	3.8541	1.438	0	0	0
2014/10/22	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2038	06/11/2014	120.00	Call	Bond Future	3,789.5200	3.7895	3,844.1400	3.8441	1.441	0	0	0
2014/10/22	2038	05/02/2015	123.00	Call	Bond Future	1,423.5800	1.4236	1,478.0900	1.4781	3.829	0	0	0
2014/10/22	2038	05/02/2015			Bond Future	124.4236	124.4236	124.4781	124.4781	0.044	0.0000	0.0000	0
2014/10/22	2038	05/02/2015	123.01	Call	Bond Future	1,413.5800	1.4136	1,468.0900	1.4681	3.856	0	0	0
2014/10/22	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2038	05/02/2015	122.99	Call	Bond Future	1,433.5800	1.4336	1,488.0900	1.4881	3.802	0	0	0
2014/10/22	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	06/11/2014			Bond Future	8.7922	101.9851	8.6696	103.2761	(1.394)	0.0000	0.0000	3,002
2014/10/22	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	06/11/2014	8.99	Call	Bond Future	2,025.0200	2.0250	3,315.9700	3.3160	63.750	0	0	0
2014/10/22	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	06/11/2014	9.00	Call	Bond Future	2,125.5100	2.1255	3,416.4600	3.4165	60.736	0	0	0
2014/10/22	2044	06/11/2014	9.01	Call	Bond Future	2,225.8100	2.2258	3,516.7600	3.5168	57.999	0	0	0
2014/10/22	2044	05/02/2015	9.00	Call	Bond Future	1,508.9700	1.5090	2,819.1300	2.8191	86.825	0	0	0
2014/10/22	2044	05/02/2015			Bond Future	8.8514	99.1847	8.7254	100.4949	(1.423)	0.0000	0.0000	0
2014/10/22	2044	05/02/2015	9.01	Call	Bond Future	1,609.0800	1.6091	2,919.2400	2.9192	81.423	0	0	0
2014/10/22	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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2014/10/22	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	05/02/2015	8.99	Call	Bond Future	1,408.6800	1.4087	2,718.8400	2.7188	93.006	0	0	0
2014/10/22	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	07/05/2015			Bond Future	8.8980	100.8911	8.7690	102.2202	(1.450)	0.0000	0.0000	0
2014/10/22	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2044	07/05/2015	9.01	Call	Bond Future	1,129.6600	1.1297	2,458.7700	2.4588	117.656	0	0	0
2014/10/22	2044	07/05/2015	8.99	Call	Bond Future	929.5800	0.9296	2,258.6900	2.2587	142.980	0	0	0
2014/10/22	2044	07/05/2015	9.00	Call	Bond Future	1,029.7000	1.0297	2,358.8100	2.3588	129.077	0	0	0
2014/10/22	2046	06/11/2014	104.45	Call	Bond Future	19,036.2400	19.0362	19,091.4700	19.0915	0.290	0	0	0
2014/10/22	2046	06/11/2014			Bond Future	123.4862	123.4862	123.5415	123.5415	0.045	0.0000	0.0000	5,389
2014/10/22	2046	06/11/2014	104.43	Call	Bond Future	19,056.2400	19.0562	19,111.4700	19.1115	0.290	0	0	0
2014/10/22	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2046	06/11/2014	104.44	Call	Bond Future	19,046.2400	19.0462	19,101.4700	19.1015	0.290	0	0	0
2014/10/22	2046	05/02/2015			Bond Future	125.4170	125.4170	125.4722	125.4722	0.044	0.0000	0.0000	0
2014/10/22	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2046	05/02/2015	123.99	Call	Bond Future	1,427.0300	1.4270	1,482.2400	1.4822	3.869	0	0	0
2014/10/22	2046	05/02/2015	124.01	Call	Bond Future	1,407.0300	1.4070	1,462.2400	1.4622	3.924	0	0	0
2014/10/22	2046	05/02/2015	124.00	Call	Bond Future	1,417.0300	1.4170	1,472.2400	1.4722	3.896	0	0	0
2014/10/22	2050	06/11/2014			Bond Future	132.0508	132.0508	132.1100	132.1100	0.045	0.0000	0.0000	2,640
2014/10/22	2050	06/11/2014	126.00	Call	Bond Future	6,050.8300	6.0508	6,109.9600	6.1100	0.977	0	0	0
2014/10/22	2050	06/11/2014	126.01	Call	Bond Future	6,040.8300	6.0408	6,099.9600	6.1000	0.979	0	0	0
2014/10/22	2050	06/11/2014	125.99	Call	Bond Future	6,060.8300	6.0608	6,119.9600	6.1200	0.976	0	0	0
2014/10/22	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2050	05/02/2015			Bond Future	132.6671	132.6671	132.7262	132.7262	0.045	0.0000	0.0000	0
2014/10/22	2050	05/02/2015	130.01	Call	Bond Future	2,657.0700	2.6571	2,716.2100	2.7162	2.226	0	0	0
2014/10/22	2050	05/02/2015	129.99	Call	Bond Future	2,677.0700	2.6771	2,736.2100	2.7362	2.209	0	0	0
2014/10/22	2050	05/02/2015	130.00	Call	Bond Future	2,667.0700	2.6671	2,726.2100	2.7262	2.217	0	0	0
2014/10/22	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	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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2014/10/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	AL12	06/11/2014			Index Future	522.0100	522.0100	527.6490	527.6490	1.080	0.0000	0.0000	0
2014/10/22	AL12	05/02/2015			Index Future	530.1050	530.1050	535.8290	535.8290	1.080	0.0000	0.0000	0
2014/10/22	AL12	07/05/2015			Index Future	539.2010	539.2010	545.0120	545.0120	1.078	0.0000	0.0000	0
2014/10/22	AL37	06/11/2014			Index Future	438.6100	438.6100	441.2190	441.2190	0.595	0.0000	0.0000	3
2014/10/22	AL37	05/02/2015			Index Future	445.4110	445.4110	448.0590	448.0590	0.595	0.0000	0.0000	0
2014/10/22	AL7T	06/11/2014			Index Future	518.7530	518.7530	522.8660	522.8660	0.793	0.0000	0.0000	4
2014/10/22	AL7T	05/02/2015			Index Future	526.7970	526.7970	530.9720	530.9720	0.793	0.0000	0.0000	0
2014/10/22	ALBI	06/11/2014			Index Future	472.8080	472.8080	476.7450	476.7450	0.833	0.0000	0.0000	579
2014/10/22	ALBI	05/02/2015			Index Future	480.1390	480.1390	484.1360	484.1360	0.832	0.0000	0.0000	65
2014/10/22	ALBI	07/05/2015			Index Future	488.3780	488.3780	492.4340	492.4340	0.831	0.0000	0.0000	0
2014/10/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	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
2014/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/22	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	EL28	06/11/2014			Bond Future	123.1809	123.1809	122.9548	122.9548	(0.184)	0.0000	0.0000	0
2014/10/22	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	EL28	06/11/2014	122.00	Call	Bond Future	1,180.8600	1.1809	954.8000	0.9548	(19.144)	0	0	0

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2014/10/22	EL28	06/11/2014	122.01	Call	Bond Future	1,170.8600	1.1709	944.8000	0.9448	(19.307)	0	0	0
2014/10/22	EL28	06/11/2014	121.99	Call	Bond Future	1,190.8600	1.1909	964.8000	0.9648	(18.983)	0	0	0
2014/10/22	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	EL28	05/02/2015			Bond Future	125.1069	125.1069	124.8763	124.8763	(0.184)	0.0000	0.0000	0
2014/10/22	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	EL28	05/02/2015	125.99	Put	Bond Future	883.1300	0.8831	1,113.7500	1.1138	26.114	0	0	0
2014/10/22	EL28	05/02/2015	126.01	Put	Bond Future	903.1300	0.9031	1,133.7500	1.1338	25.536	0	0	0
2014/10/22	EL28	05/02/2015	126.00	Put	Bond Future	893.1300	0.8931	1,123.7500	1.1238	25.822	0	0	0
2014/10/22	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	06/11/2014			Bond Future	9.4983	83.7851	9.3746	84.7240	(1.302)	0.0000	0.0000	6,220
2014/10/22	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	06/11/2014	10.29	Call	Bond Future	5,644.6800	5.6447	6,583.6000	6.5836	16.634	0	0	0
2014/10/22	ES33	06/11/2014	10.30	Call	Bond Future	5,712.1300	5.7121	6,651.0500	6.6511	16.437	0	0	0
2014/10/22	ES33	06/11/2014	10.31	Call	Bond Future	5,779.4800	5.7795	6,718.4000	6.7184	16.246	0	0	0
2014/10/22	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	05/02/2015	10.00	Call	Bond Future	2,957.6200	2.9576	3,910.4500	3.9105	32.216	0	0	0
2014/10/22	ES33	05/02/2015			Bond Future	9.5893	85.0847	9.4617	86.0375	(1.330)	0.0000	0.0000	0
2014/10/22	ES33	05/02/2015	10.01	Call	Bond Future	3,027.5800	3.0276	3,980.4100	3.9804	31.472	0	0	0
2014/10/22	ES33	05/02/2015	9.99	Call	Bond Future	2,887.5700	2.8876	3,840.4000	3.8404	32.998	0	0	0
2014/10/22	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	07/05/2015			Bond Future	9.6612	82.7567	9.5301	83.7229	(1.356)	0.0000	0.0000	0
2014/10/22	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	ES33	07/05/2015	9.76	Call	Bond Future	717.3200	0.7173	1,683.5200	1.6835	134.696	0	0	0
2014/10/22	ES33	07/05/2015	9.74	Call	Bond Future	572.9300	0.5729	1,539.1300	1.5391	168.642	0	0	0
2014/10/22	ES33	07/05/2015	9.75	Call	Bond Future	645.1700	0.6452	1,611.3700	1.6114	149.759	0	0	0
2014/10/22	GOVI	06/11/2014	449.01	Call	GOVI	221,280.0000	22.1280	258,300.0000	25.8300	16.730	0	0	0
2014/10/22	GOVI	06/11/2014			GOVI	471.1380	471.1380	474.8400	474.8400	0.786	0.0000	0.0000	426
2014/10/22	GOVI	06/11/2014	448.99	Call	GOVI	221,480.0000	22.1480	258,500.0000	25.8500	16.715	0	0	0
2014/10/22	GOVI	06/11/2014	449.00	Call	GOVI	221,380.0000	22.1380	258,400.0000	25.8400	16.722	0	0	0
2014/10/22	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	05/02/2015	459.99	Call	GOVI	184,540.0000	18.4540	222,120.0000	22.2120	20.364	0	0	0
2014/10/22	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	05/02/2015			GOVI	478.4440	478.4440	482.2020	482.2020	0.785	0.0000	0.0000	48
2014/10/22	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	05/02/2015	460.00	Call	GOVI	184,440.0000	18.4440	222,020.0000	22.2020	20.375	0	0	0
2014/10/22	GOVI	05/02/2015	460.01	Call	GOVI	184,340.0000	18.4340	221,920.0000	22.1920	20.386	0	0	0
2014/10/22	GOVI	07/05/2015	449.99	Call	GOVI	366,640.0000	36.6640	404,760.0000	40.4760	10.397	0	0	0
2014/10/22	GOVI	07/05/2015			GOVI	486.6540	486.6540	490.4660	490.4660	0.783	0.0000	0.0000	0

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2014/10/22	GOVI	07/05/2015	450.00	Call	GOVI	366,540.0000		36.6540	404,660.0000	40.4660	10.400	0	0	0
2014/10/22	GOVI	07/05/2015	450.01	Call	GOVI	366,440.0000		36.6440	404,560.0000	40.4560	10.403	0	0	0
2014/10/22	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/22	ICAA	06/11/2014			Can-Do Interest Rate	145.1601		145.1601	145.2136	145.2136	0.037	0.0000	0.0000	107
2014/10/22	IGOV	06/11/2014			Index Future	220.7110		220.7110	220.6770	220.6770	(0.015)	0.0000	0.0000	1,164
2014/10/22	IGOV	05/02/2015			Index Future	224.1610		224.1610	224.1260	224.1260	(0.016)	0.0000	0.0000	10
2014/10/22	IGOV	07/05/2015			Index Future	228.0340		228.0340	227.9940	227.9940	(0.018)	0.0000	0.0000	0
2014/10/22	ILBI	06/11/2014			Index Future	598.2420		598.2420	598.3210	598.3210	0.013	0.0000	0.0000	0
2014/10/22	ILBI	05/02/2015			Index Future	607.6740		607.6740	607.7530	607.7530	0.013	0.0000	0.0000	157
2014/10/22	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/22	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/22	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/22	JBAF	19/11/2014			Jibar Tradeable Future	6.0900		93.9100	6.0500	93.9500	(0.657)	0.0000	0.0000	0
2014/10/22	JBAF	17/12/2014			Jibar Tradeable Future	6.2300		93.7700	6.1400	93.8600	(1.445)	0.0000	0.0000	0
2014/10/22	JBAF	21/01/2015			Jibar Tradeable Future	6.2700		93.7300	6.1800	93.8200	(1.435)	0.0000	0.0000	0
2014/10/22	JBAF	18/02/2015			Jibar Tradeable Future	6.3700		93.6300	6.2600	93.7400	(1.727)	0.0000	0.0000	0
2014/10/22	JBAF	18/03/2015			Jibar Tradeable Future	6.4200		93.5800	6.2900	93.7100	(2.025)	0.0000	0.0000	2,850
2014/10/22	JBAF	15/04/2015			Jibar Tradeable Future	6.5200		93.4800	6.3900	93.6100	(1.994)	0.0000	0.0000	0
2014/10/22	JBAF	17/06/2015			Jibar Tradeable Future	6.6600		93.3400	6.5300	93.4700	(1.952)	0.0000	0.0000	5,000
2014/10/22	JBAF	16/09/2015			Jibar Tradeable Future	6.8500		93.1500	6.6700	93.3300	(2.628)	0.0000	0.0000	0
2014/10/22	JBAF	15/12/2015			Jibar Tradeable Future	7.0100		92.9900	6.8200	93.1800	(2.710)	0.0000	0.0000	0
2014/10/22	JBAF	16/03/2016			Jibar Tradeable Future	7.1400		92.8600	6.9500	93.0500	(2.661)	0.0000	0.0000	0
2014/10/22	JBAF	15/06/2016			Jibar Tradeable Future	7.2600		92.7400	7.0700	92.9300	(2.617)	0.0000	0.0000	0
2014/10/22	JBAF	21/09/2016			Jibar Tradeable Future	7.3900		92.6100	7.2000	92.8000	(2.571)	0.0000	0.0000	0
2014/10/22	R023	06/11/2014			Bond Future	7.8192		101.1066	7.6860	101.9117	(1.705)	0.0000	0.0000	7,833
2014/10/22	R023	06/11/2014	8.59	Put	Bond Future	0.0900		0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/10/22	R023	06/11/2014	8.61	Put	Bond Future	0.0600		0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/10/22	R023	06/11/2014	8.59	Call	Bond Future	4,498.6900		4.4987	5,303.6500	5.3037	17.893	0	0	0
2014/10/22	R023	06/11/2014	8.60	Put	Bond Future	0.0700		0.0001	0.0000	0.0000	(100.000)	0	0	0

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2014/10/22	R023	06/11/2014	8.60	Call	Bond Future	4,555.3200	4.5553	5,360.3000	5.3603	17.671	0	0	0
2014/10/22	R023	06/11/2014	8.61	Call	Bond Future	4,611.9200	4.6119	5,416.9100	5.4169	17.455	0	0	0
2014/10/22	R023	05/02/2015			Bond Future	7.8875	102.6749	7.7485	103.4916	(1.762)	0.0000	0.0000	0
2014/10/22	R023	05/02/2015	8.74	Put	Bond Future	107.6200	0.1076	59.7700	0.0598	(44.462)	0	0	0
2014/10/22	R023	05/02/2015	8.75	Call	Bond Future	4,989.3100	4.9893	5,759.6900	5.7597	15.441	0	0	0
2014/10/22	R023	05/02/2015	8.76	Call	Bond Future	5,040.5000	5.0405	5,812.3300	5.8123	15.313	0	0	0
2014/10/22	R023	05/02/2015	8.74	Call	Bond Future	4,938.2100	4.9382	5,707.0800	5.7071	15.570	0	0	0
2014/10/22	R023	05/02/2015	8.76	Put	Bond Future	100.2100	0.1002	55.3200	0.0553	(44.796)	0	0	0
2014/10/22	R023	05/02/2015	8.75	Put	Bond Future	103.8500	0.1038	57.5100	0.0575	(44.622)	0	0	0
2014/10/22	R023	07/05/2015	8.14	Call	Bond Future	2,526.3300	2.5263	3,052.8100	3.0528	20.840	0	0	0
2014/10/22	R023	07/05/2015	8.15	Put	Bond Future	1,291.2900	1.2913	994.3100	0.9943	(22.999)	0	0	0
2014/10/22	R023	07/05/2015			Bond Future	7.9255	100.5123	7.7813	101.3394	(1.821)	0.0000	0.0000	0
2014/10/22	R023	07/05/2015	8.15	Call	Bond Future	2,560.9100	2.5609	3,091.0900	3.0911	20.703	0	0	0
2014/10/22	R023	07/05/2015	8.16	Call	Bond Future	2,595.7400	2.5957	3,129.5900	3.1296	20.566	0	0	0
2014/10/22	R023	07/05/2015	8.14	Put	Bond Future	1,312.8300	1.3128	1,012.1500	1.0122	(22.903)	0	0	0
2014/10/22	R023	07/05/2015	8.16	Put	Bond Future	1,270.0300	1.2700	976.7200	0.9767	(23.095)	0	0	0
2014/10/22	R023	06/08/2015	9.07	Put	Bond Future	499.3200	0.4993	380.7700	0.3808	(23.742)	0	0	911
2014/10/22	R023	06/08/2015	8.24	Call	Bond Future	3,251.9200	3.2519	3,785.9900	3.7860	16.423	0	0	0
2014/10/22	R023	06/08/2015			Bond Future	7.9442	102.3804	7.7936	103.2225	(1.896)	0.0000	0.0000	0
2014/10/22	R023	06/08/2015	9.07	Call	Bond Future	6,518.1100	6.5181	7,241.7100	7.2417	11.101	0	0	0
2014/10/22	R023	06/08/2015	8.26	Put	Bond Future	1,583.3500	1.5834	1,281.3800	1.2814	(19.072)	0	0	0
2014/10/22	R023	06/08/2015	8.25	Put	Bond Future	1,603.9100	1.6039	1,298.7200	1.2987	(19.028)	0	0	0
2014/10/22	R023	06/08/2015	8.24	Put	Bond Future	1,624.3300	1.6243	1,316.2500	1.3163	(18.967)	0	0	0
2014/10/22	R023	06/08/2015	8.25	Call	Bond Future	3,285.9500	3.2860	3,822.9100	3.8229	16.341	0	0	0
2014/10/22	R023	06/08/2015	8.26	Call	Bond Future	3,319.7900	3.3198	3,859.9700	3.8600	16.272	0	0	0
2014/10/22	R157	06/11/2014	6.19	Put	Bond Future	464.9200	0.4649	464.6000	0.4646	(0.069)	0	0	0
2014/10/22	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/22	R157	06/11/2014	6.21	Put	Bond Future	448.2800	0.4483	447.9000	0.4479	(0.085)	0	0	0
2014/10/22	R157	06/11/2014	6.20	Put	Bond Future	456.5900	0.4566	456.2400	0.4562	(0.077)	0	0	0
2014/10/22	R157	06/11/2014	6.21	Call	Bond Future	2.0300	0.0020	1.6500	0.0017	(18.719)	0	0	0
2014/10/22	R157	06/11/2014	6.19	Call	Bond Future	1.6600	0.0017	1.3400	0.0013	(19.277)	0	0	0
2014/10/22	R157	06/11/2014	6.20	Call	Bond Future	1.8400	0.0018	1.4900	0.0015	(19.022)	0	0	0
2014/10/22	R157	05/02/2015	8.74	Call	Bond Future	1,083.5000	1.0835	1,083.2500	1.0833	(0.023)	0	0	0
2014/10/22	R157	05/02/2015	8.75	Put	Bond Future	10.1000	0.0101	9.8500	0.0099	(2.475)	0	0	0
2014/10/22	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/22	R157	05/02/2015	8.74	Put	Bond Future	10.3400	0.0103	10.0900	0.0101	(2.418)	0	0	0
2014/10/22	R157	05/02/2015	8.76	Put	Bond Future	9.8700	0.0099	9.6200	0.0096	(2.533)	0	0	0
2014/10/22	R157	05/02/2015	8.75	Call	Bond Future	1,089.0700	1.0891	1,088.8200	1.0888	(0.023)	0	0	0
2014/10/22	R157	05/02/2015	8.76	Call	Bond Future	1,094.6400	1.0946	1,094.3900	1.0944	(0.023)	0	0	0
2014/10/22	R186	06/11/2014	7.70	Call	Bond Future	45.7900	0.0458	145.4500	0.1454	217.646	0	0	1,500
2014/10/22	R186	06/11/2014	8.14	Call	Bond Future	1,341.9500	1.3419	2,180.7900	2.1808	62.509	0	0	0
2014/10/22	R186	06/11/2014	8.15	Put	Bond Future	312.3800	0.3124	97.7400	0.0977	(68.711)	0	0	0
2014/10/22	R186	06/11/2014	8.53	Call	Bond Future	4,277.6800	4.2777	5,338.7800	5.3388	24.806	0	0	0
2014/10/22	R186	06/11/2014			Bond Future	8.0228	123.0500	7.9000	124.1175	(1.531)	7.9360	7.8960	42,992
2014/10/22	R186	06/11/2014	7.80	Put	Bond Future	2,077.4900	2.0775	1,227.8100	1.2278	(40.899)	0	0	0
2014/10/22	R186	06/11/2014	8.30	Call	Bond Future	2,449.1600	2.4492	3,447.4400	3.4474	40.760	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
2014/10/22	R186	06/11/2014	8.50	Call	Bond Future	4,034.2300	4.0342	5,092.6300	5.0926	26.235	0	0	0
2014/10/22	R186	06/11/2014	9.17	Call	Bond Future	9,361.3000	9.3613	10,428.8000	10.4288	11.403	0	0	0
2014/10/22	R186	06/11/2014	7.70	Put	Bond Future	2,879.3600	2.8794	1,911.5200	1.9115	(33.613)	0	0	0
2014/10/22	R186	06/11/2014	8.15	Call	Bond Future	1,403.4300	1.4034	2,256.2900	2.2563	60.770	0	0	0
2014/10/22	R186	06/11/2014	8.45	Put	Bond Future	18.7600	0.0188	2.8000	0.0028	(85.075)	0	0	6,000
2014/10/22	R186	06/11/2014	8.53	Put	Bond Future	7.2700	0.0073	0.8700	0.0009	(88.033)	0	0	100
2014/10/22	R186	06/11/2014	8.00	Call	Bond Future	631.7000	0.6317	1,223.8900	1.2239	93.745	0	0	1,500
2014/10/22	R186	06/11/2014	8.16	Call	Bond Future	1,466.0700	1.4661	2,332.4300	2.3324	59.094	0	0	0
2014/10/22	R186	06/11/2014	8.60	Put	Bond Future	2.9700	0.0030	0.2900	0.0003	(90.236)	0	0	0
2014/10/22	R186	06/11/2014	8.50	Put	Bond Future	10.4700	0.0105	1.3700	0.0014	(86.915)	0	0	7,000
2014/10/22	R186	06/11/2014	7.80	Call	Bond Future	131.4300	0.1314	349.2500	0.3492	165.731	0	0	100
2014/10/22	R186	06/11/2014	8.30	Put	Bond Future	88.6900	0.0887	19.4700	0.0195	(78.047)	0	0	100
2014/10/22	R186	06/11/2014	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/22	R186	06/11/2014	8.14	Put	Bond Future	336.2100	0.3362	107.5500	0.1076	(68.011)	0	0	0
2014/10/22	R186	06/11/2014	8.60	Call	Bond Future	4,846.0500	4.8461	5,910.8700	5.9109	21.973	0	0	0
2014/10/22	R186	06/11/2014	8.00	Put	Bond Future	829.2400	0.8292	353.9300	0.3539	(57.319)	0	0	0
2014/10/22	R186	06/11/2014	8.16	Put	Bond Future	289.8000	0.2898	88.6600	0.0887	(69.406)	0	0	0
2014/10/22	R186	06/11/2014	8.45	Call	Bond Future	3,629.8000	3.6298	4,681.3400	4.6813	28.970	0	0	0
2014/10/22	R186	05/02/2015	9.00	Call	Bond Future	7,569.7800	7.5698	8,590.2600	8.5903	13.481	0	0	0
2014/10/22	R186	05/02/2015			Bond Future	8.0837	119.6632	7.9565	120.7463	(1.573)	0.0000	0.0000	2,936
2014/10/22	R186	05/02/2015	8.75	Call	Bond Future	5,801.1800	5.8012	6,759.1600	6.7592	16.514	0	0	0
2014/10/22	R186	05/02/2015	8.76	Call	Bond Future	5,870.0700	5.8701	6,831.2900	6.8313	16.375	0	0	0
2014/10/22	R186	05/02/2015	8.74	Call	Bond Future	5,732.5000	5.7325	6,687.1600	6.6872	16.653	0	0	0
2014/10/22	R186	05/02/2015	8.76	Put	Bond Future	333.0400	0.3330	211.2100	0.2112	(36.581)	0	0	0
2014/10/22	R186	05/02/2015	8.75	Put	Bond Future	343.3900	0.3434	218.3200	0.2183	(36.422)	0	0	0
2014/10/22	R186	05/02/2015	9.00	Put	Bond Future	154.1600	0.1542	91.5900	0.0916	(40.588)	0	0	9,600
2014/10/22	R186	05/02/2015	8.74	Put	Bond Future	354.0200	0.3540	225.6300	0.2256	(36.266)	0	0	0
2014/10/22	R186	07/05/2015			Bond Future	8.1242	121.7204	7.9929	122.8178	(1.616)	0.0000	0.0000	0
2014/10/22	R186	07/05/2015	8.25	Call	Bond Future	3,309.7600	3.3098	3,959.7400	3.9597	19.638	0	0	0
2014/10/22	R186	07/05/2015	8.24	Put	Bond Future	2,307.3100	2.3073	1,854.8000	1.8548	(19.612)	0	0	0
2014/10/22	R186	07/05/2015	8.26	Put	Bond Future	2,236.3600	2.2364	1,793.9100	1.7939	(19.784)	0	0	0
2014/10/22	R186	07/05/2015	8.25	Put	Bond Future	2,271.4500	2.2715	1,823.9800	1.8240	(19.700)	0	0	0
2014/10/22	R186	07/05/2015	8.26	Call	Bond Future	3,356.6800	3.3567	4,011.6800	4.0117	19.513	0	0	0
2014/10/22	R186	07/05/2015	8.24	Call	Bond Future	3,263.5300	3.2635	3,908.4700	3.9085	19.762	0	0	0
2014/10/22	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R197	06/11/2014			Bond Future	289.9110	289.9110	290.0349	290.0349	0.043	0.0000	0.0000	908
2014/10/22	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R197	06/11/2014	285.00	Call	Bond Future	4,910.9600	4.9110	5,034.8700	5.0349	2.523	0	0	0
2014/10/22	R197	06/11/2014	285.01	Call	Bond Future	4,900.9600	4.9010	5,024.8700	5.0249	2.528	0	0	0
2014/10/22	R197	06/11/2014	284.99	Call	Bond Future	4,920.9600	4.9210	5,044.8700	5.0449	2.518	0	0	0
2014/10/22	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R197	05/02/2015	288.99	Put	Bond Future	562.9500	0.5630	439.3700	0.4394	(21.952)	0	0	0
2014/10/22	R197	05/02/2015			Bond Future	288.4271	288.4271	288.5506	288.5506	0.043	0.0000	0.0000	0
2014/10/22	R197	05/02/2015	289.01	Put	Bond Future	582.9500	0.5830	459.3700	0.4594	(21.199)	0	0	0
2014/10/22	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R197	05/02/2015	289.00	Put	Bond Future	572.9500	0.5730	449.3700	0.4494	(21.569)	0	0	0
2014/10/22	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/22	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R202	06/11/2014	226.99	Call	Bond Future	7,536.2400	7.5362	7,638.4300	7.6384	1.356	0	0	0
2014/10/22	R202	06/11/2014			Bond Future	234.5262	234.5262	234.6284	234.6284	0.044	0.0000	0.0000	50,353
2014/10/22	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R202	06/11/2014	227.00	Call	Bond Future	7,526.2400	7.5262	7,628.4300	7.6284	1.358	0	0	0
2014/10/22	R202	06/11/2014	227.01	Call	Bond Future	7,516.2400	7.5162	7,618.4300	7.6184	1.360	0	0	0
2014/10/22	R202	05/02/2015	233.01	Call	Bond Future	1,987.1900	1.9872	2,089.5800	2.0896	5.153	0	0	0
2014/10/22	R202	05/02/2015			Bond Future	234.9972	234.9972	235.0996	235.0996	0.044	0.0000	0.0000	0
2014/10/22	R202	05/02/2015	232.99	Call	Bond Future	2,007.1900	2.0072	2,109.5800	2.1096	5.101	0	0	0
2014/10/22	R202	05/02/2015	233.00	Call	Bond Future	1,997.1900	1.9972	2,099.5800	2.0996	5.127	0	0	0
2014/10/22	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R203	06/11/2014	6.86	Call	Bond Future	87.6500	0.0877	307.9500	0.3080	251.341	0	0	0
2014/10/22	R203	06/11/2014			Bond Future	6.9421	104.6059	6.7716	105.0496	(2.457)	0.0000	0.0000	13,305
2014/10/22	R203	06/11/2014	6.84	Call	Bond Future	72.2200	0.0722	272.1500	0.2721	276.835	0	0	45
2014/10/22	R203	06/11/2014	6.98	Call	Bond Future	228.7700	0.2288	562.1900	0.5622	145.745	0	0	14
2014/10/22	R203	06/11/2014	6.85	Call	Bond Future	79.6600	0.0797	289.7700	0.2898	263.758	0	0	0
2014/10/22	R203	06/11/2014	6.98	Put	Bond Future	130.5200	0.1305	20.2900	0.0203	(84.454)	0	0	0
2014/10/22	R203	06/11/2014	6.84	Put	Bond Future	337.5500	0.3376	93.8300	0.0938	(72.203)	0	0	0
2014/10/22	R203	06/11/2014	6.86	Put	Bond Future	300.9400	0.3009	77.5900	0.0776	(74.217)	0	0	0
2014/10/22	R203	06/11/2014	6.85	Put	Bond Future	318.9700	0.3190	85.4300	0.0854	(73.217)	0	0	0
2014/10/22	R203	05/02/2015	7.69	Call	Bond Future	1,624.9600	1.6250	2,044.3400	2.0443	25.809	0	0	55
2014/10/22	R203	05/02/2015			Bond Future	7.0209	106.2285	6.8321	106.6782	(2.689)	0.0000	0.0000	0
2014/10/22	R203	05/02/2015	8.34	Put	Bond Future	2.0900	0.0021	0.5600	0.0006	(73.206)	0	0	0
2014/10/22	R203	05/02/2015	8.35	Call	Bond Future	3,098.9500	3.0989	3,547.2100	3.5472	14.465	0	0	0
2014/10/22	R203	05/02/2015	8.36	Call	Bond Future	3,121.6800	3.1217	3,570.0200	3.5700	14.362	0	0	0
2014/10/22	R203	05/02/2015	8.34	Call	Bond Future	3,076.2100	3.0762	3,524.3800	3.5244	14.569	0	0	0
2014/10/22	R203	05/02/2015	8.36	Put	Bond Future	1.8500	0.0019	0.4900	0.0005	(73.514)	0	0	0
2014/10/22	R203	05/02/2015	7.69	Put	Bond Future	51.0100	0.0510	20.6900	0.0207	(59.439)	0	0	0
2014/10/22	R203	05/02/2015	8.35	Put	Bond Future	1.9700	0.0020	0.5300	0.0005	(73.096)	0	0	0
2014/10/22	R203	07/05/2015			Bond Future	7.0269	103.8847	6.8177	104.3385	(2.978)	0.0000	0.0000	0
2014/10/22	R203	07/05/2015	7.24	Put	Bond Future	417.8300	0.4178	267.8500	0.2679	(35.895)	0	0	0
2014/10/22	R203	07/05/2015	7.26	Put	Bond Future	402.5900	0.4026	256.9800	0.2570	(36.168)	0	0	0
2014/10/22	R203	07/05/2015	7.25	Put	Bond Future	410.1500	0.4102	262.3700	0.2624	(36.031)	0	0	0
2014/10/22	R203	07/05/2015	7.25	Call	Bond Future	891.1500	0.8911	1,197.1400	1.1971	34.337	0	0	0
2014/10/22	R203	07/05/2015	7.26	Call	Bond Future	905.0800	0.9051	1,213.2400	1.2132	34.048	0	0	0
2014/10/22	R203	07/05/2015	7.24	Call	Bond Future	877.3300	0.8773	1,181.1200	1.1811	34.627	0	0	0
2014/10/22	R204	06/11/2014	7.99	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,270
2014/10/22	R204	06/11/2014			Bond Future	7.2408	105.7710	7.0863	106.3224	(2.133)	0.0000	0.0000	11,939
2014/10/22	R204	06/11/2014	6.99	Put	Bond Future	920.1100	0.9201	457.4200	0.4574	(50.286)	0	0	0
2014/10/22	R204	06/11/2014	7.01	Put	Bond Future	854.7000	0.8547	407.9400	0.4079	(52.271)	0	0	0
2014/10/22	R204	06/11/2014	6.99	Call	Bond Future	23.0600	0.0231	111.6800	0.1117	384.302	0	0	0

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2014/10/22	R204	06/11/2014	7.00	Put	Bond Future	887.2300	0.8872	432.3100	0.4323	(51.274)	0	0	0
2014/10/22	R204	06/11/2014	7.99	Call	Bond Future	2,624.3500	2.6244	3,175.6500	3.1756	21.007	0	0	0
2014/10/22	R204	06/11/2014	7.00	Call	Bond Future	26.1300	0.0261	122.5200	0.1225	368.886	0	0	0
2014/10/22	R204	06/11/2014	7.01	Call	Bond Future	29.5500	0.0296	134.1000	0.1341	353.807	0	0	0
2014/10/22	R204	05/02/2015			Bond Future	7.3142	103.3771	7.1483	103.9361	(2.268)	0.0000	0.0000	0
2014/10/22	R204	05/02/2015	8.25	Call	Bond Future	3,115.3200	3.1153	3,657.2000	3.6572	17.394	0	0	0
2014/10/22	R204	05/02/2015	8.26	Call	Bond Future	3,146.3000	3.1463	3,688.8700	3.6889	17.245	0	0	0
2014/10/22	R204	05/02/2015	8.24	Call	Bond Future	3,084.2800	3.0843	3,625.4800	3.6255	17.547	0	0	0
2014/10/22	R204	05/02/2015	8.26	Put	Bond Future	29.2300	0.0292	12.7800	0.0128	(56.278)	0	0	0
2014/10/22	R204	05/02/2015	8.25	Put	Bond Future	30.5900	0.0306	13.4500	0.0135	(56.031)	0	0	0
2014/10/22	R204	05/02/2015	8.24	Put	Bond Future	31.9000	0.0319	14.0800	0.0141	(55.862)	0	0	0
2014/10/22	R204	07/05/2015	7.51	Put	Bond Future	702.9000	0.7029	509.6400	0.5096	(27.495)	0	0	0
2014/10/22	R204	07/05/2015			Bond Future	7.3446	105.1540	7.1666	105.7190	(2.424)	0.0000	0.0000	0
2014/10/22	R204	07/05/2015	7.50	Put	Bond Future	715.4800	0.7155	519.5000	0.5195	(27.391)	0	0	0
2014/10/22	R204	07/05/2015	7.49	Call	Bond Future	1,186.6100	1.1866	1,552.8200	1.5528	30.862	0	0	0
2014/10/22	R204	07/05/2015	7.50	Call	Bond Future	1,205.3000	1.2053	1,574.2500	1.5743	30.611	0	0	0
2014/10/22	R204	07/05/2015	7.51	Call	Bond Future	1,224.1400	1.2241	1,595.8100	1.5958	30.362	0	0	0
2014/10/22	R204	07/05/2015	7.49	Put	Bond Future	728.2300	0.7282	529.5100	0.5295	(27.288)	0	0	0
2014/10/22	R204	06/08/2015	7.74	Call	Bond Future	1,874.0300	1.8740	2,271.9800	2.2720	21.235	0	0	0
2014/10/22	R204	06/08/2015	7.75	Put	Bond Future	674.3700	0.6744	499.2700	0.4993	(25.965)	0	0	0
2014/10/22	R204	06/08/2015			Bond Future	7.3358	103.0675	7.1427	103.6425	(2.633)	0.0000	0.0000	0
2014/10/22	R204	06/08/2015	8.41	Call	Bond Future	3,366.4800	3.3665	3,864.8100	3.8648	14.803	0	0	0
2014/10/22	R204	06/08/2015	7.74	Put	Bond Future	683.8700	0.6839	506.8400	0.5068	(25.886)	0	0	0
2014/10/22	R204	06/08/2015	7.76	Put	Bond Future	664.9800	0.6650	491.8000	0.4918	(26.043)	0	0	0
2014/10/22	R204	06/08/2015	8.41	Put	Bond Future	240.7800	0.2408	164.1300	0.1641	(31.834)	0	0	699
2014/10/22	R204	06/08/2015	7.75	Call	Bond Future	1,893.7600	1.8938	2,293.6400	2.2936	21.116	0	0	0
2014/10/22	R204	06/08/2015	7.76	Call	Bond Future	1,913.5900	1.9136	2,315.3900	2.3154	20.997	0	0	0
2014/10/22	R207	06/11/2014	7.36	Put	Bond Future	581.3900	0.5814	234.2000	0.2342	(59.717)	0	0	0
2014/10/22	R207	06/11/2014			Bond Future	7.4598	101.4417	7.3160	102.0493	(1.928)	0.0000	0.0000	35,969
2014/10/22	R207	06/11/2014	7.35	Put	Bond Future	611.1100	0.6111	251.8000	0.2518	(58.796)	0	0	0
2014/10/22	R207	06/11/2014	7.36	Call	Bond Future	160.1900	0.1602	420.6100	0.4206	162.569	0	0	0
2014/10/22	R207	06/11/2014	7.34	Call	Bond Future	135.7300	0.1357	372.0300	0.3720	174.096	0	0	0
2014/10/22	R207	06/11/2014	7.35	Call	Bond Future	147.5900	0.1476	395.8900	0.3959	168.236	0	0	0
2014/10/22	R207	06/11/2014	7.34	Put	Bond Future	641.5900	0.6416	270.2800	0.2703	(57.873)	0	0	0
2014/10/22	R207	05/02/2015	8.49	Put	Bond Future	39.6800	0.0397	18.9800	0.0190	(52.167)	0	0	0
2014/10/22	R207	05/02/2015			Bond Future	7.5308	99.3742	7.3783	99.9905	(2.024)	0.0000	0.0000	3,106
2014/10/22	R207	05/02/2015	8.51	Put	Bond Future	36.5000	0.0365	17.3100	0.0173	(52.575)	0	0	0
2014/10/22	R207	05/02/2015	8.50	Call	Bond Future	3,849.5000	3.8495	4,445.7800	4.4458	15.490	0	0	0
2014/10/22	R207	05/02/2015	8.51	Call	Bond Future	3,886.2500	3.8863	4,483.3000	4.4833	15.363	0	0	0
2014/10/22	R207	05/02/2015	8.49	Call	Bond Future	3,812.6500	3.8126	4,408.1900	4.4082	15.620	0	0	0
2014/10/22	R207	05/02/2015	8.50	Put	Bond Future	38.1300	0.0381	18.1700	0.0182	(52.347)	0	0	0
2014/10/22	R207	07/05/2015			Bond Future	7.5710	101.0829	7.4098	101.7062	(2.130)	0.0000	0.0000	0
2014/10/22	R207	07/05/2015	8.25	Call	Bond Future	2,924.3700	2.9244	3,436.6400	3.4366	17.517	0	0	0
2014/10/22	R207	07/05/2015	7.73	Call	Bond Future	1,532.7300	1.5327	1,916.9300	1.9169	25.066	0	0	66
2014/10/22	R207	07/05/2015	8.24	Put	Bond Future	358.9400	0.3589	246.0100	0.2460	(31.462)	0	0	0
2014/10/22	R207	07/05/2015	8.26	Put	Bond Future	344.7200	0.3447	235.5500	0.2355	(31.669)	0	0	0
2014/10/22	R207	07/05/2015	7.73	Put	Bond Future	923.0000	0.9230	683.8900	0.6839	(25.906)	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
2014/10/22	R207	07/05/2015	8.25	Put	Bond Future	351.7700	0.3518	240.7300	0.2407	(31.566)	0	0	0
2014/10/22	R207	07/05/2015	8.26	Call	Bond Future	2,954.6000	2.9546	3,468.7400	3.4687	17.401	0	0	0
2014/10/22	R207	07/05/2015	8.24	Call	Bond Future	2,894.2500	2.8943	3,404.6300	3.4046	17.634	0	0	0
2014/10/22	R207	06/08/2015	7.76	Call	Bond Future	1,822.7600	1.8228	2,227.5700	2.2276	22.209	0	0	0
2014/10/22	R207	06/08/2015			Bond Future	7.5815	99.3164	7.4095	99.9508	(2.269)	0.0000	0.0000	0
2014/10/22	R207	06/08/2015	7.74	Call	Bond Future	1,780.2700	1.7803	2,180.1100	2.1801	22.460	0	0	0
2014/10/22	R207	06/08/2015	7.75	Call	Bond Future	1,801.2800	1.8013	2,203.7800	2.2038	22.345	0	0	0
2014/10/22	R207	06/08/2015	7.46	Call	Bond Future	1,246.3600	1.2464	1,570.8500	1.5709	26.035	0	0	70
2014/10/22	R207	06/08/2015	7.74	Put	Bond Future	1,200.2600	1.2003	965.6200	0.9656	(19.549)	0	0	0
2014/10/22	R207	06/08/2015	7.76	Put	Bond Future	1,169.8400	1.1698	940.1700	0.9402	(19.633)	0	0	0
2014/10/22	R207	06/08/2015	7.46	Put	Bond Future	1,694.0000	1.6940	1,384.0100	1.3840	(18.299)	0	0	0
2014/10/22	R207	06/08/2015	7.75	Put	Bond Future	1,184.8000	1.1848	952.8200	0.9528	(19.580)	0	0	0
2014/10/22	R208	06/11/2014	7.46	Call	Bond Future	118.8300	0.1188	339.3600	0.3394	185.584	0	0	0
2014/10/22	R208	06/11/2014			Bond Future	7.6145	96.4599	7.4760	97.1349	(1.819)	0.0000	0.0000	53,508
2014/10/22	R208	06/11/2014	7.44	Call	Bond Future	98.8200	0.0988	295.3100	0.2953	198.836	0	0	0
2014/10/22	R208	06/11/2014	7.45	Call	Bond Future	108.4700	0.1085	316.8400	0.3168	192.099	0	0	0
2014/10/22	R208	06/11/2014	7.44	Put	Bond Future	949.9600	0.9500	471.4900	0.4715	(50.367)	0	0	0
2014/10/22	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/22	R208	06/11/2014	7.46	Put	Bond Future	871.9300	0.8719	417.5000	0.4175	(52.118)	0	0	0
2014/10/22	R208	06/11/2014	7.45	Put	Bond Future	910.5800	0.9106	443.9900	0.4440	(51.241)	0	0	0
2014/10/22	R208	06/11/2014	8.50	Call	Bond Future	4,181.3000	4.1813	4,856.2600	4.8563	16.142	0	0	0
2014/10/22	R208	05/02/2015	8.51	Call	Bond Future	3,864.9200	3.8649	4,510.3500	4.5104	16.700	0	0	0
2014/10/22	R208	05/02/2015			Bond Future	7.6832	97.9562	7.5378	98.6408	(1.893)	0.0000	0.0000	0
2014/10/22	R208	05/02/2015	8.49	Call	Bond Future	3,781.9500	3.7819	4,424.7100	4.4247	16.995	0	0	0
2014/10/22	R208	05/02/2015	8.51	Put	Bond Future	83.2700	0.0833	44.0500	0.0441	(47.100)	0	0	0
2014/10/22	R208	05/02/2015	8.50	Put	Bond Future	86.4200	0.0864	45.8200	0.0458	(46.980)	0	0	0
2014/10/22	R208	05/02/2015	8.49	Put	Bond Future	89.5900	0.0896	47.7000	0.0477	(46.757)	0	0	0
2014/10/22	R208	05/02/2015	8.50	Call	Bond Future	3,823.4400	3.8234	4,467.4900	4.4675	16.845	0	0	0
2014/10/22	R208	07/05/2015	8.01	Call	Bond Future	2,184.5800	2.1846	2,651.1100	2.6511	21.356	0	0	0
2014/10/22	R208	07/05/2015			Bond Future	7.7213	96.2379	7.5691	96.9308	(1.972)	0.0000	0.0000	0
2014/10/22	R208	07/05/2015	7.99	Call	Bond Future	2,126.9700	2.1270	2,587.3900	2.5874	21.647	0	0	0
2014/10/22	R208	07/05/2015	8.00	Call	Bond Future	2,155.6800	2.1557	2,619.1700	2.6192	21.501	0	0	0
2014/10/22	R208	07/05/2015	7.99	Put	Bond Future	919.1900	0.9192	686.6400	0.6866	(25.299)	0	0	0
2014/10/22	R208	07/05/2015	8.00	Put	Bond Future	903.3000	0.9033	673.8200	0.6738	(25.405)	0	0	0
2014/10/22	R208	07/05/2015	8.01	Put	Bond Future	887.6300	0.8876	661.1900	0.6612	(25.511)	0	0	0
2014/10/22	R208	06/08/2015			Bond Future	7.7353	98.0269	7.5749	98.7324	(2.074)	0.0000	0.0000	0
2014/10/22	R208	06/08/2015	8.00	Call	Bond Future	2,441.9400	2.4419	2,886.0900	2.8861	18.188	0	0	0
2014/10/22	R208	06/08/2015	8.01	Call	Bond Future	2,468.5000	2.4685	2,915.1500	2.9151	18.094	0	0	0
2014/10/22	R208	06/08/2015	8.85	Call	Bond Future	5,106.9400	5.1069	5,715.3900	5.7154	11.914	0	0	0
2014/10/22	R208	06/08/2015	7.99	Call	Bond Future	2,415.5100	2.4155	2,857.1500	2.8571	18.284	0	0	0
2014/10/22	R208	06/08/2015	8.01	Put	Bond Future	1,275.4100	1.2754	1,016.5900	1.0166	(20.293)	0	0	0
2014/10/22	R208	06/08/2015	8.00	Put	Bond Future	1,291.9600	1.2920	1,030.6400	1.0306	(20.227)	0	0	0
2014/10/22	R208	06/08/2015	7.99	Put	Bond Future	1,308.6800	1.3087	1,044.8500	1.0448	(20.160)	0	0	0
2014/10/22	R208	06/08/2015	8.85	Put	Bond Future	375.8400	0.3758	278.8200	0.2788	(25.814)	0	0	198
2014/10/22	R209	06/11/2014	8.95	Call	Bond Future	2,534.9200	2.5349	3,462.8000	3.4628	36.604	0	0	2,050
2014/10/22	R209	06/11/2014	9.50	Call	Bond Future	6,445.7200	6.4457	7,427.9200	7.4279	15.238	0	0	0

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2014/10/22	R209	06/11/2014			Bond Future	8.6318	77.6444	8.5093	78.6267	(1.419)	0.0000	0.0000	28,814
2014/10/22	R209	06/11/2014	8.99	Put	Bond Future	48.8500	0.0488	10.2800	0.0103	(78.956)	0	0	0
2014/10/22	R209	06/11/2014	10.00	Call	Bond Future	9,783.2000	9.7832	10,765.4900	10.7655	10.041	0	0	0
2014/10/22	R209	06/11/2014	9.05	Put	Bond Future	27.1400	0.0271	4.9800	0.0050	(81.651)	0	0	0
2014/10/22	R209	06/11/2014	9.58	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	907
2014/10/22	R209	06/11/2014	8.95	Put	Bond Future	70.6800	0.0707	16.2700	0.0163	(76.981)	0	0	0
2014/10/22	R209	06/11/2014	9.01	Put	Bond Future	40.3300	0.0403	8.1100	0.0081	(79.891)	0	0	0
2014/10/22	R209	06/11/2014	9.50	Put	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	5,500
2014/10/22	R209	06/11/2014	10.05	Call	Bond Future	10,103.1600	10.1032	11,085.4500	11.0855	9.723	0	0	0
2014/10/22	R209	06/11/2014	8.50	Call	Bond Future	306.4900	0.3065	658.1200	0.6581	114.728	0	0	5,500
2014/10/22	R209	06/11/2014	8.75	Put	Bond Future	343.0700	0.3431	119.9800	0.1200	(65.028)	0	0	0
2014/10/22	R209	06/11/2014	9.00	Put	Bond Future	44.4100	0.0444	9.1400	0.0091	(79.419)	0	0	0
2014/10/22	R209	06/11/2014	9.95	Call	Bond Future	9,460.8000	9.4608	10,443.0900	10.4431	10.383	0	0	0
2014/10/22	R209	06/11/2014	8.99	Call	Bond Future	2,814.2900	2.8143	3,758.0100	3.7580	33.533	0	0	0
2014/10/22	R209	06/11/2014	9.25	Call	Bond Future	4,680.9200	4.6809	5,660.6500	5.6607	20.930	0	0	0
2014/10/22	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/22	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/22	R209	06/11/2014	9.05	Call	Bond Future	3,240.8600	3.2409	4,200.9900	4.2010	29.626	0	0	2,050
2014/10/22	R209	06/11/2014	9.58	Call	Bond Future	6,997.0100	6.9970	7,979.2700	7.9793	14.038	0	0	0
2014/10/22	R209	06/11/2014	8.75	Call	Bond Future	1,272.6400	1.2726	2,031.8400	2.0318	59.656	0	0	2,200
2014/10/22	R209	06/11/2014	9.00	Call	Bond Future	2,884.8500	2.8849	3,831.8700	3.8319	32.827	0	0	1,640
2014/10/22	R209	06/11/2014	9.25	Put	Bond Future	2.8900	0.0029	0.3300	0.0003	(88.581)	0	0	2,200
2014/10/22	R209	06/11/2014	8.50	Put	Bond Future	1,364.5400	1.3645	733.8800	0.7339	(46.218)	0	0	0
2014/10/22	R209	06/11/2014	9.01	Call	Bond Future	2,955.6600	2.9557	3,905.7300	3.9057	32.144	0	0	0
2014/10/22	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/22	R209	05/02/2015	9.00	Put	Bond Future	967.6300	0.9676	693.5000	0.6935	(28.330)	0	0	0
2014/10/22	R209	05/02/2015			Bond Future	8.6894	78.8488	8.5636	79.8457	(1.447)	0.0000	0.0000	26
2014/10/22	R209	05/02/2015	9.25	Call	Bond Future	4,728.7600	4.7288	5,561.2200	5.5612	17.604	0	0	0
2014/10/22	R209	05/02/2015	9.26	Call	Bond Future	4,787.1300	4.7871	5,623.2000	5.6232	17.465	0	0	0
2014/10/22	R209	05/02/2015	9.25	Put	Bond Future	514.6500	0.5147	350.1400	0.3501	(31.965)	0	0	0
2014/10/22	R209	05/02/2015	9.24	Call	Bond Future	4,670.5900	4.6706	5,499.3800	5.4994	17.745	0	0	0
2014/10/22	R209	05/02/2015	9.00	Call	Bond Future	3,347.8600	3.3479	4,070.7000	4.0707	21.591	0	0	0
2014/10/22	R209	05/02/2015	9.24	Put	Bond Future	528.4800	0.5285	360.3000	0.3603	(31.823)	0	0	0
2014/10/22	R209	05/02/2015	9.26	Put	Bond Future	501.1300	0.5011	340.2300	0.3402	(32.107)	0	0	0
2014/10/22	R209	07/05/2015			Bond Future	8.7315	77.0542	8.6028	78.0655	(1.474)	0.0000	0.0000	0
2014/10/22	R209	07/05/2015	8.99	Put	Bond Future	1,913.8000	1.9138	1,556.2200	1.5562	(18.684)	0	0	0
2014/10/22	R209	07/05/2015	9.01	Put	Bond Future	1,856.7000	1.8567	1,507.0900	1.5071	(18.830)	0	0	0
2014/10/22	R209	07/05/2015	9.00	Put	Bond Future	1,885.0800	1.8851	1,531.4900	1.5315	(18.757)	0	0	0
2014/10/22	R209	07/05/2015	8.99	Call	Bond Future	3,884.2700	3.8843	4,538.0200	4.5380	16.831	0	0	0
2014/10/22	R209	07/05/2015	9.00	Call	Bond Future	3,930.2200	3.9302	4,587.9600	4.5880	16.735	0	0	0
2014/10/22	R209	07/05/2015	9.01	Call	Bond Future	3,976.4000	3.9764	4,638.1200	4.6381	16.641	0	0	0
2014/10/22	R209	06/08/2015	8.99	Put	Bond Future	2,751.9000	2.7519	2,350.4100	2.3504	(14.590)	0	0	0
2014/10/22	R209	06/08/2015			Bond Future	8.7626	78.4870	8.6306	79.5168	(1.507)	0.0000	0.0000	0
2014/10/22	R209	06/08/2015	9.01	Put	Bond Future	2,689.8100	2.6898	2,294.9000	2.2949	(14.682)	0	0	0
2014/10/22	R209	06/08/2015	9.90	Call	Bond Future	8,936.4800	8.9365	9,801.7200	9.8017	9.682	0	0	0
2014/10/22	R209	06/08/2015	9.00	Call	Bond Future	4,520.2900	4.5203	5,151.9000	5.1519	13.973	0	0	0
2014/10/22	R209	06/08/2015	9.01	Call	Bond Future	4,563.7700	4.5638	5,198.6600	5.1987	13.912	0	0	0
2014/10/22	R209	06/08/2015	8.99	Call	Bond Future	4,476.9900	4.4770	5,105.3000	5.1053	14.034	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
2014/10/22	R209	06/08/2015	9.00	Put	Bond Future	2,720.7100	2.7207	2,322.5200	2.3225	(14.636)	0	0	0
2014/10/22	R209	06/08/2015	9.90	Put	Bond Future	874.8300	0.8748	710.2700	0.7103	(18.811)	0	0	2,914
2014/10/22	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R210	06/11/2014			Bond Future	173.6930	173.6930	173.3721	173.3721	(0.185)	0.0000	0.0000	628
2014/10/22	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R210	06/11/2014	169.00	Call	Bond Future	4,693.0300	4.6930	4,372.1100	4.3721	(6.838)	0	0	0
2014/10/22	R210	06/11/2014	169.01	Call	Bond Future	4,683.0300	4.6830	4,362.1100	4.3621	(6.853)	0	0	0
2014/10/22	R210	06/11/2014	168.99	Call	Bond Future	4,703.0300	4.7030	4,382.1100	4.3821	(6.824)	0	0	0
2014/10/22	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R210	05/02/2015			Bond Future	176.4089	176.4089	176.0816	176.0816	(0.186)	0.0000	0.0000	0
2014/10/22	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R210	05/02/2015	175.01	Call	Bond Future	1,398.9300	1.3989	1,071.6100	1.0716	(23.398)	0	0	0
2014/10/22	R210	05/02/2015	174.99	Call	Bond Future	1,418.9300	1.4189	1,091.6100	1.0916	(23.068)	0	0	0
2014/10/22	R210	05/02/2015	175.00	Call	Bond Future	1,408.9300	1.4089	1,081.6100	1.0816	(23.232)	0	0	0
2014/10/22	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R211	06/11/2014	130.00	Call	Bond Future	2,573.0700	2.5731	2,620.4000	2.6204	1.839	0	0	0
2014/10/22	R211	06/11/2014	130.01	Call	Bond Future	2,563.0700	2.5631	2,610.4000	2.6104	1.847	0	0	0
2014/10/22	R211	06/11/2014			Bond Future	132.5731	132.5731	132.6204	132.6204	0.036	0.0000	0.0000	1,120
2014/10/22	R211	06/11/2014	129.99	Call	Bond Future	2,583.0700	2.5831	2,630.4000	2.6304	1.832	0	0	0
2014/10/22	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R211	05/02/2015	133.00	Call	Bond Future	39.9200	0.0399	86.9700	0.0870	117.861	0	0	0
2014/10/22	R211	05/02/2015			Bond Future	133.0399	133.0399	133.0870	133.0870	0.035	0.0000	0.0000	0
2014/10/22	R211	05/02/2015	133.01	Call	Bond Future	29.9200	0.0299	76.9700	0.0770	157.253	0	0	0
2014/10/22	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R211	05/02/2015	132.99	Call	Bond Future	49.9200	0.0499	96.9700	0.0970	94.251	0	0	0
2014/10/22	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R212	06/11/2014			Bond Future	138.0298	138.0298	138.0874	138.0874	0.042	0.0000	0.0000	14,864
2014/10/22	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R212	06/11/2014	135.00	Call	Bond Future	3,029.8200	3.0298	3,087.4300	3.0874	1.901	0	0	0
2014/10/22	R212	06/11/2014	135.01	Call	Bond Future	3,019.8200	3.0198	3,077.4300	3.0774	1.908	0	0	0
2014/10/22	R212	06/11/2014	134.99	Call	Bond Future	3,039.8200	3.0398	3,097.4300	3.0974	1.895	0	0	0
2014/10/22	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R212	05/02/2015			Bond Future	138.4253	138.4253	138.4827	138.4827	0.041	0.0000	0.0000	0
2014/10/22	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R212	05/02/2015	138.01	Call	Bond Future	415.2900	0.4153	472.6700	0.4727	13.817	0	0	0
2014/10/22	R212	05/02/2015	137.99	Call	Bond Future	435.2900	0.4353	492.6700	0.4927	13.182	0	0	0
2014/10/22	R212	05/02/2015	138.00	Call	Bond Future	425.2900	0.4253	482.6700	0.4827	13.492	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
2014/10/22	R213	06/11/2014	8.84	Call	Bond Future	2,812.0000		2.8120	3,754.8200	3.7548	33.528	0	0	0
2014/10/22	R213	06/11/2014	8.85	Put	Bond Future	43.0100		0.0430	8.6100	0.0086	(79.981)	0	0	0
2014/10/22	R213	06/11/2014			Bond Future	8.4830		88.4056	8.3602	89.3861	(1.447)	0.0000	0.0000	28,658
2014/10/22	R213	06/11/2014	8.85	Call	Bond Future	2,883.2400		2.8832	3,829.3400	3.8293	32.814	0	0	0
2014/10/22	R213	06/11/2014	8.86	Call	Bond Future	2,954.7700		2.9548	3,903.8800	3.9039	32.121	0	0	0
2014/10/22	R213	06/11/2014	8.84	Put	Bond Future	47.3800		0.0474	9.7000	0.0097	(79.527)	0	0	0
2014/10/22	R213	06/11/2014	8.86	Put	Bond Future	39.0200		0.0390	7.6300	0.0076	(80.446)	0	0	0
2014/10/22	R213	05/02/2015	9.26	Put	Bond Future	326.2600		0.3263	212.3600	0.2124	(34.911)	0	0	0
2014/10/22	R213	05/02/2015			Bond Future	8.5460		89.7768	8.4197	90.7719	(1.479)	0.0000	0.0000	0
2014/10/22	R213	05/02/2015	9.25	Put	Bond Future	335.7700		0.3358	219.0400	0.2190	(34.765)	0	0	0
2014/10/22	R213	05/02/2015	9.24	Put	Bond Future	345.5300		0.3455	225.9000	0.2259	(34.622)	0	0	0
2014/10/22	R213	05/02/2015	9.25	Call	Bond Future	5,593.7300		5.5937	6,472.0400	6.4720	15.702	0	0	0
2014/10/22	R213	05/02/2015	9.26	Call	Bond Future	5,655.5700		5.6556	6,536.7100	6.5367	15.580	0	0	0
2014/10/22	R213	05/02/2015	9.24	Call	Bond Future	5,532.0500		5.5321	6,407.4600	6.4075	15.824	0	0	0
2014/10/22	R213	07/05/2015	8.74	Call	Bond Future	3,327.3100		3.3273	3,968.8400	3.9688	19.281	0	0	0
2014/10/22	R213	07/05/2015	8.75	Put	Bond Future	2,136.3100		2.1363	1,773.5500	1.7735	(16.981)	0	0	0
2014/10/22	R213	07/05/2015			Bond Future	8.5885		87.7726	8.4589	88.7816	(1.509)	0.0000	0.0000	0
2014/10/22	R213	07/05/2015	8.75	Call	Bond Future	3,370.2900		3.3703	4,016.5200	4.0165	19.174	0	0	0
2014/10/22	R213	07/05/2015	8.76	Call	Bond Future	3,414.0600		3.4141	4,064.4400	4.0644	19.050	0	0	0
2014/10/22	R213	07/05/2015	8.74	Put	Bond Future	2,169.0300		2.1690	1,801.5700	1.8016	(16.941)	0	0	0
2014/10/22	R213	07/05/2015	8.76	Put	Bond Future	2,104.4800		2.1045	1,745.8700	1.7459	(17.040)	0	0	0
2014/10/22	R214	06/11/2014	9.20	Call	Bond Future	3,750.5900		3.7506	4,763.6800	4.7637	27.011	0	0	2,500
2014/10/22	R214	06/11/2014	9.64	Call	Bond Future	6,974.0600		6.9741	8,003.1400	8.0031	14.756	0	0	0
2014/10/22	R214	06/11/2014			Bond Future	8.7321		78.4140	8.6096	79.4431	(1.404)	0.0000	0.0000	6,069
2014/10/22	R214	06/11/2014	9.20	Put	Bond Future	19.4300		0.0194	3.3600	0.0034	(82.707)	0	0	0
2014/10/22	R214	06/11/2014	9.65	Call	Bond Future	7,044.9300		7.0449	8,074.0200	8.0740	14.608	0	0	0
2014/10/22	R214	06/11/2014	9.66	Call	Bond Future	7,115.7000		7.1157	8,144.8000	8.1448	14.462	0	0	0
2014/10/22	R214	06/11/2014	9.80	Call	Bond Future	8,093.9400		8.0939	9,123.0900	9.1231	12.715	0	0	0
2014/10/22	R214	06/11/2014	9.64	Put	Bond Future	0.0900		0.0001	0.0100	0.0000	(88.889)	0	0	0
2014/10/22	R214	06/11/2014	9.66	Put	Bond Future	0.0600		0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/10/22	R214	06/11/2014	9.65	Put	Bond Future	0.0700		0.0001	0.0000	0.0000	(100.000)	0	0	0
2014/10/22	R214	06/11/2014	9.80	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	2,500
2014/10/22	R214	05/02/2015	9.50	Call	Bond Future	5,857.8400		5.8578	6,773.9700	6.7740	15.639	0	0	0
2014/10/22	R214	05/02/2015			Bond Future	8.7911		79.6303	8.6652	80.6747	(1.431)	0.0000	0.0000	0
2014/10/22	R214	05/02/2015	9.51	Call	Bond Future	5,920.1200		5.9201	6,839.1800	6.8392	15.524	0	0	0
2014/10/22	R214	05/02/2015	9.50	Put	Bond Future	383.0100		0.3830	254.6800	0.2547	(33.506)	0	0	0
2014/10/22	R214	05/02/2015	9.49	Call	Bond Future	5,795.6900		5.7957	6,708.8300	6.7088	15.756	0	0	0
2014/10/22	R214	05/02/2015	9.49	Put	Bond Future	393.5300		0.3935	262.2100	0.2622	(33.370)	0	0	0
2014/10/22	R214	05/02/2015	9.51	Put	Bond Future	372.7400		0.3727	247.3400	0.2473	(33.643)	0	0	0
2014/10/22	R214	07/05/2015			Bond Future	8.8324		77.7050	8.7037	78.7646	(1.457)	0.0000	0.0000	0
2014/10/22	R214	07/05/2015	9.15	Call	Bond Future	4,355.3700		4.3554	5,100.8300	5.1008	17.116	0	0	0
2014/10/22	R214	07/05/2015	9.16	Call	Bond Future	4,404.4100		4.4044	5,153.6900	5.1537	17.012	0	0	0
2014/10/22	R214	07/05/2015	9.14	Put	Bond Future	1,868.1800		1.8682	1,550.2100	1.5502	(17.020)	0	0	0
2014/10/22	R214	07/05/2015	9.16	Put	Bond Future	1,811.9500		1.8119	1,501.6300	1.5016	(17.126)	0	0	0
2014/10/22	R214	07/05/2015	9.15	Put	Bond Future	1,839.8900		1.8399	1,525.7500	1.5257	(17.074)	0	0	0
2014/10/22	R214	07/05/2015	9.14	Call	Bond Future	4,306.5500		4.3065	5,048.1800	5.0482	17.221	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
2014/10/22	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	06/11/2014			Bond Future	8.7824	101.3703	8.6598	102.6984	(1.396)	0.0000	0.0000	31,463
2014/10/22	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	06/11/2014	9.72	Call	Bond Future	9,211.1500	9.2112	10,539.2300	10.5392	14.418	0	0	0
2014/10/22	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	06/11/2014	9.73	Call	Bond Future	9,301.1200	9.3011	10,629.2000	10.6292	14.279	0	0	0
2014/10/22	R248	06/11/2014	9.74	Call	Bond Future	9,390.9300	9.3909	10,719.0100	10.7190	14.142	0	0	0
2014/10/22	R248	05/02/2015			Bond Future	8.8427	102.9427	8.7167	104.2905	(1.425)	0.0000	0.0000	1,277
2014/10/22	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	05/02/2015	9.50	Call	Bond Future	6,539.2500	6.5392	7,887.0900	7.8871	20.612	0	0	0
2014/10/22	R248	05/02/2015	9.51	Call	Bond Future	6,632.7700	6.6328	7,980.6100	7.9806	20.321	0	0	0
2014/10/22	R248	05/02/2015	9.49	Call	Bond Future	6,445.5500	6.4455	7,793.3900	7.7934	20.911	0	0	0
2014/10/22	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	07/05/2015			Bond Future	8.8853	100.2780	8.7563	101.6455	(1.452)	0.0000	0.0000	0
2014/10/22	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/22	R248	07/05/2015	9.26	Call	Bond Future	3,790.7100	3.7907	5,158.2100	5.1582	36.075	0	0	0
2014/10/22	R248	07/05/2015	9.24	Call	Bond Future	3,594.9100	3.5949	4,962.4100	4.9624	38.040	0	0	0
2014/10/22	R248	07/05/2015	9.25	Call	Bond Future	3,692.9000	3.6929	5,060.4000	5.0604	37.031	0	0	0

Total

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