



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 26/09/2014 TO 26/09/2014

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
2014/09/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	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
2014/09/26	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	2025	06/11/2014	117.01	Call	Bond Future	267.7800	0.2678	264.6600	0.2647	(1.165)	0	0	0
2014/09/26	2025	06/11/2014			Bond Future	117.2778	117.2778	117.2747	117.2747	(0.003)	0.0000	0.0000	16
2014/09/26	2025	06/11/2014	116.99	Call	Bond Future	287.7800	0.2878	284.6600	0.2847	(1.084)	0	0	0
2014/09/26	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2025	06/11/2014	117.00	Call	Bond Future	277.7800	0.2778	274.6600	0.2747	(1.123)	0	0	0
2014/09/26	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2025	05/02/2015			Bond Future	117.9753	117.9753	117.9716	117.9716	(0.003)	0.0000	0.0000	0
2014/09/26	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2025	05/02/2015	118.99	Put	Bond Future	1,014.7400	1.0147	1,018.3600	1.0184	0.357	0	0	0
2014/09/26	2025	05/02/2015	119.01	Put	Bond Future	1,034.7400	1.0347	1,038.3600	1.0384	0.350	0	0	0
2014/09/26	2025	05/02/2015	119.00	Put	Bond Future	1,024.7400	1.0247	1,028.3600	1.0284	0.353	0	0	0
2014/09/26	2030	06/11/2014	9.01	Call	Bond Future	3,223.2500	3.2232	2,575.8300	2.5758	(20.086)	0	0	0
2014/09/26	2030	06/11/2014			Bond Future	8.6020	97.1622	8.6824	96.5148	0.934	0.0000	0.0000	4,663
2014/09/26	2030	06/11/2014	8.99	Call	Bond Future	3,068.9200	3.0689	2,421.5000	2.4215	(21.096)	0	0	0
2014/09/26	2030	06/11/2014	9.00	Call	Bond Future	3,146.1300	3.1461	2,498.7100	2.4987	(20.578)	0	0	0
2014/09/26	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2030	05/02/2015			Bond Future	8.6672	94.6795	8.7502	94.0216	0.957	0.0000	0.0000	0
2014/09/26	2030	05/02/2015	9.25	Call	Bond Future	4,487.0200	4.4870	3,829.0600	3.8291	(14.664)	0	0	0
2014/09/26	2030	05/02/2015	9.24	Call	Bond Future	4,412.6200	4.4126	3,754.6600	3.7547	(14.911)	0	0	0
2014/09/26	2030	05/02/2015	9.26	Call	Bond Future	4,561.3300	4.5613	3,903.3700	3.9034	(14.425)	0	0	0
2014/09/26	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2030	07/05/2015			Bond Future	8.7193	96.3097	8.8048	95.6413	0.980	0.0000	0.0000	0
2014/09/26	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	506.1900	0.5062	100.000	0	0	0
2014/09/26	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	349.5500	0.3495	100.000	0	0	0
2014/09/26	2030	07/05/2015	8.74	Call	Bond Future	162.2000	0.1622	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	427.8200	0.4278	100.000	0	0	0
2014/09/26	2030	07/05/2015	8.75	Call	Bond Future	240.5700	0.2406	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2030	07/05/2015	8.76	Call	Bond Future	318.8400	0.3188	0.0000	0.0000	(100.000)	0	0	0

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2014/09/26	2037	06/11/2014	9.69	Call	Bond Future	7,634.6700	7.6347	6,787.8300	6.7878	(11.092)	0	0	0
2014/09/26	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2037	06/11/2014			Bond Future	8.8256	99.2082	8.9161	98.3614	1.025	0.0000	0.0000	10,565
2014/09/26	2037	06/11/2014	9.70	Call	Bond Future	7,717.2800	7.7173	6,870.4400	6.8704	(10.973)	0	0	0
2014/09/26	2037	06/11/2014	9.71	Call	Bond Future	7,799.7700	7.7998	6,952.9300	6.9529	(10.857)	0	0	0
2014/09/26	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2037	05/02/2015			Bond Future	8.8884	96.5072	8.9815	95.6468	1.048	0.0000	0.0000	3,280
2014/09/26	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2037	05/02/2015	9.50	Call	Bond Future	5,434.1400	5.4341	4,573.7200	4.5737	(15.834)	0	0	0
2014/09/26	2037	05/02/2015	9.51	Call	Bond Future	5,518.8800	5.5189	4,658.4600	4.6585	(15.590)	0	0	0
2014/09/26	2037	05/02/2015	9.49	Call	Bond Future	5,349.2700	5.3493	4,488.8500	4.4888	(16.085)	0	0	0
2014/09/26	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	228.0400	0.2280	100.000	0	0	0
2014/09/26	2037	07/05/2015			Bond Future	8.9394	98.1690	9.0351	97.2946	1.071	0.0000	0.0000	0
2014/09/26	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	319.1400	0.3191	100.000	0	0	0
2014/09/26	2037	07/05/2015	9.01	Call	Bond Future	646.2800	0.6463	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2037	07/05/2015	8.99	Call	Bond Future	463.9500	0.4640	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2037	07/05/2015	9.00	Call	Bond Future	555.1800	0.5552	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	410.3700	0.4104	100.000	0	0	0
2014/09/26	2038	06/11/2014	120.01	Call	Bond Future	2,576.7300	2.5767	2,573.8400	2.5738	(0.112)	0	0	0
2014/09/26	2038	06/11/2014			Bond Future	122.5867	122.5867	122.5838	122.5838	(0.002)	0.0000	0.0000	1,860
2014/09/26	2038	06/11/2014	119.99	Call	Bond Future	2,596.7300	2.5967	2,593.8400	2.5938	(0.111)	0	0	0
2014/09/26	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2038	06/11/2014	120.00	Call	Bond Future	2,586.7300	2.5867	2,583.8400	2.5838	(0.112)	0	0	0
2014/09/26	2038	05/02/2015	123.00	Call	Bond Future	223.6300	0.2236	220.2900	0.2203	(1.494)	0	0	0
2014/09/26	2038	05/02/2015			Bond Future	123.2236	123.2236	123.2203	123.2203	(0.003)	0.0000	0.0000	0
2014/09/26	2038	05/02/2015	123.01	Call	Bond Future	213.6300	0.2136	210.2900	0.2103	(1.563)	0	0	0
2014/09/26	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2038	05/02/2015	122.99	Call	Bond Future	233.6300	0.2336	230.2900	0.2303	(1.430)	0	0	0
2014/09/26	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2044	06/11/2014			Bond Future	8.8894	100.9808	8.9748	100.1133	0.960	0.0000	0.0000	3,123
2014/09/26	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2044	06/11/2014	8.99	Call	Bond Future	1,020.7200	1.0207	153.1700	0.1532	(84.994)	0	0	0
2014/09/26	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2044	06/11/2014	9.00	Call	Bond Future	1,121.2100	1.1212	253.6600	0.2537	(77.376)	0	0	0
2014/09/26	2044	06/11/2014	9.01	Call	Bond Future	1,221.5100	1.2215	353.9600	0.3540	(71.023)	0	0	0
2014/09/26	2044	05/02/2015	9.00	Call	Bond Future	506.6500	0.5066	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2044	05/02/2015			Bond Future	8.9497	98.1824	9.0375	97.3009	0.982	0.0000	0.0000	0
2014/09/26	2044	05/02/2015	9.01	Call	Bond Future	606.7600	0.6068	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	475.1100	0.4751	100.000	0	0	0

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2014/09/26	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	274.7100	0.2747	100.000	0	0	0
2014/09/26	2044	05/02/2015	8.99	Call	Bond Future	406.3600	0.4064	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	374.8200	0.3748	100.000	0	0	0
2014/09/26	2044	07/05/2015			Bond Future	8.9988	99.8730	9.0891	98.9772	1.003	0.0000	0.0000	0
2014/09/26	2044	07/05/2015	8.99	Put	Bond Future	88.5200	0.0885	984.2800	0.9843	1011.930	0	0	0
2014/09/26	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	784.2000	0.7842	100.000	0	0	0
2014/09/26	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	884.1600	0.8842	100.000	0	0	0
2014/09/26	2044	07/05/2015	9.01	Call	Bond Future	111.5600	0.1116	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2044	07/05/2015	9.00	Call	Bond Future	11.6000	0.0116	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	2046	06/11/2014	104.45	Call	Bond Future	19,448.0600	19.4481	19,445.2900	19.4453	(0.014)	0	0	0
2014/09/26	2046	06/11/2014			Bond Future	123.8981	123.8981	123.8953	123.8953	(0.002)	0.0000	0.0000	5,389
2014/09/26	2046	06/11/2014	104.43	Call	Bond Future	19,468.0600	19.4681	19,465.2900	19.4653	(0.014)	0	0	0
2014/09/26	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2046	06/11/2014	104.44	Call	Bond Future	19,458.0600	19.4581	19,455.2900	19.4553	(0.014)	0	0	0
2014/09/26	2046	05/02/2015			Bond Future	125.8570	125.8570	125.8537	125.8537	(0.003)	0.0000	0.0000	0
2014/09/26	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2046	05/02/2015	123.99	Call	Bond Future	1,867.0000	1.8670	1,863.6600	1.8637	(0.179)	0	0	0
2014/09/26	2046	05/02/2015	124.01	Call	Bond Future	1,847.0000	1.8470	1,843.6600	1.8437	(0.181)	0	0	0
2014/09/26	2046	05/02/2015	124.00	Call	Bond Future	1,857.0000	1.8570	1,853.6600	1.8537	(0.180)	0	0	0
2014/09/26	2050	06/11/2014			Bond Future	131.5984	131.5984	131.5955	131.5955	(0.002)	0.0000	0.0000	2,640
2014/09/26	2050	06/11/2014	126.00	Call	Bond Future	5,598.3800	5.5984	5,595.4900	5.5955	(0.052)	0	0	0
2014/09/26	2050	06/11/2014	126.01	Call	Bond Future	5,588.3800	5.5884	5,585.4900	5.5855	(0.052)	0	0	0
2014/09/26	2050	06/11/2014	125.99	Call	Bond Future	5,608.3800	5.6084	5,605.4900	5.6055	(0.052)	0	0	0
2014/09/26	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2050	05/02/2015			Bond Future	132.2308	132.2308	132.2275	132.2275	(0.002)	0.0000	0.0000	0
2014/09/26	2050	05/02/2015	130.01	Call	Bond Future	2,220.7700	2.2208	2,217.5300	2.2175	(0.146)	0	0	0
2014/09/26	2050	05/02/2015	129.99	Call	Bond Future	2,240.7700	2.2408	2,237.5300	2.2375	(0.145)	0	0	0
2014/09/26	2050	05/02/2015	130.00	Call	Bond Future	2,230.7700	2.2308	2,227.5300	2.2275	(0.145)	0	0	0
2014/09/26	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	AL12	06/11/2014			Index Future	516.4360	516.4360	512.7300	512.7300	(0.718)	0.0000	0.0000	0
2014/09/26	AL12	05/02/2015			Index Future	524.5370	524.5370	520.7710	520.7710	(0.718)	0.0000	0.0000	0
2014/09/26	AL12	07/05/2015			Index Future	533.5510	533.5510	529.7260	529.7260	(0.717)	0.0000	0.0000	0
2014/09/26	AL37	06/11/2014			Index Future	437.4660	437.4660	436.0510	436.0510	(0.323)	0.0000	0.0000	3
2014/09/26	AL37	05/02/2015			Index Future	444.3280	444.3280	442.8900	442.8900	(0.324)	0.0000	0.0000	0
2014/09/26	AL7T	06/11/2014			Index Future	515.7730	515.7730	513.2780	513.2780	(0.484)	0.0000	0.0000	4
2014/09/26	AL7T	05/02/2015			Index Future	523.8640	523.8640	521.3280	521.3280	(0.484)	0.0000	0.0000	0
2014/09/26	ALBI	06/11/2014			Index Future	469.5620	469.5620	467.1570	467.1570	(0.512)	0.0000	0.0000	584
2014/09/26	ALBI	05/02/2015			Index Future	476.9280	476.9280	474.4840	474.4840	(0.512)	0.0000	0.0000	65
2014/09/26	ALBI	07/05/2015			Index Future	485.1240	485.1240	482.6430	482.6430	(0.511)	0.0000	0.0000	0
2014/09/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	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
2014/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/26	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	EL28	06/11/2014			Bond Future	123.3117	123.3117	123.3093	123.3093	(0.002)	0.0000	0.0000	0
2014/09/26	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	EL28	06/11/2014	122.00	Call	Bond Future	1,311.7100	1.3117	1,309.3100	1.3093	(0.183)	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
2014/09/26	EL28	06/11/2014	122.01	Call	Bond Future	1,301.7100	1.3017	1,299.3100	1.2993	(0.184)	0	0	0
2014/09/26	EL28	06/11/2014	121.99	Call	Bond Future	1,321.7100	1.3217	1,319.3100	1.3193	(0.182)	0	0	0
2014/09/26	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	EL28	05/02/2015			Bond Future	125.2614	125.2614	125.2585	125.2585	(0.002)	0.0000	0.0000	0
2014/09/26	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	EL28	05/02/2015	125.99	Put	Bond Future	728.5600	0.7286	731.5000	0.7315	0.404	0	0	0
2014/09/26	EL28	05/02/2015	126.01	Put	Bond Future	748.5600	0.7486	751.5000	0.7515	0.393	0	0	0
2014/09/26	EL28	05/02/2015	126.00	Put	Bond Future	738.5600	0.7386	741.5000	0.7415	0.398	0	0	0
2014/09/26	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	ES33	06/11/2014			Bond Future	9.5582	83.3358	9.6383	82.7413	0.838	0.0000	0.0000	6,220
2014/09/26	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	ES33	06/11/2014	10.29	Call	Bond Future	5,195.4600	5.1955	4,600.8600	4.6009	(11.445)	0	0	0
2014/09/26	ES33	06/11/2014	10.30	Call	Bond Future	5,262.9100	5.2629	4,668.3100	4.6683	(11.298)	0	0	0
2014/09/26	ES33	06/11/2014	10.31	Call	Bond Future	5,330.2600	5.3303	4,735.6600	4.7357	(11.155)	0	0	0
2014/09/26	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	ES33	05/02/2015	10.00	Call	Bond Future	2,516.0700	2.5161	1,911.8800	1.9119	(24.013)	0	0	0
2014/09/26	ES33	05/02/2015			Bond Future	9.6491	84.6432	9.7319	84.0390	0.857	0.0000	0.0000	0
2014/09/26	ES33	05/02/2015	10.01	Call	Bond Future	2,586.0300	2.5860	1,981.8400	1.9818	(23.364)	0	0	0
2014/09/26	ES33	05/02/2015	9.99	Call	Bond Future	2,446.0200	2.4460	1,841.8300	1.8418	(24.701)	0	0	0
2014/09/26	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	ES33	07/05/2015			Bond Future	9.7227	82.3086	9.8079	81.6948	0.876	0.0000	0.0000	0
2014/09/26	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	488.9600	0.4890	100.000	0	0	0
2014/09/26	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	344.5700	0.3446	100.000	0	0	0
2014/09/26	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	416.7200	0.4167	100.000	0	0	0
2014/09/26	ES33	07/05/2015	9.76	Call	Bond Future	269.2400	0.2692	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	ES33	07/05/2015	9.74	Call	Bond Future	124.8500	0.1248	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	ES33	07/05/2015	9.75	Call	Bond Future	197.0900	0.1971	0.0000	0.0000	(100.000)	0	0	0
2014/09/26	GOVI	06/11/2014	449.01	Call	GOVI	189,990.0000	18.9990	167,830.0000	16.7830	(11.664)	0	0	0
2014/09/26	GOVI	06/11/2014			GOVI	468.0090	468.0090	465.7930	465.7930	(0.473)	0.0000	0.0000	407
2014/09/26	GOVI	06/11/2014	448.99	Call	GOVI	190,190.0000	19.0190	168,030.0000	16.8030	(11.652)	0	0	0
2014/09/26	GOVI	06/11/2014	449.00	Call	GOVI	190,090.0000	19.0090	167,930.0000	16.7930	(11.658)	0	0	0
2014/09/26	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	05/02/2015	459.99	Call	GOVI	153,610.0000	15.3610	131,090.0000	13.1090	(14.661)	0	0	0
2014/09/26	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	05/02/2015			GOVI	475.3510	475.3510	473.0990	473.0990	(0.474)	0.0000	0.0000	48
2014/09/26	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	05/02/2015	460.00	Call	GOVI	153,510.0000	15.3510	130,990.0000	13.0990	(14.670)	0	0	0
2014/09/26	GOVI	05/02/2015	460.01	Call	GOVI	153,410.0000	15.3410	130,890.0000	13.0890	(14.680)	0	0	0
2014/09/26	GOVI	07/05/2015	449.99	Call	GOVI	335,300.0000	33.5300	312,430.0000	31.2430	(6.821)	0	0	0
2014/09/26	GOVI	07/05/2015			GOVI	483.5200	483.5200	481.2330	481.2330	(0.473)	0.0000	0.0000	0

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2014/09/26	GOVI	07/05/2015	450.00	Call	GOVI	335,200.0000		33.5200	312,330.0000	31.2330	(6.823)	0	0	0
2014/09/26	GOVI	07/05/2015	450.01	Call	GOVI	335,100.0000		33.5100	312,230.0000	31.2230	(6.825)	0	0	0
2014/09/26	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/26	ICAA	06/11/2014			Can-Do Interest Rate	144.7733		144.7733	144.7490	144.7490	(0.017)	0.0000	0.0000	571
2014/09/26	IGOV	06/11/2014			Index Future	219.2640		219.2640	219.2170	219.2170	(0.021)	0.0000	0.0000	1,161
2014/09/26	IGOV	05/02/2015			Index Future	222.7300		222.7300	222.6820	222.6820	(0.022)	0.0000	0.0000	10
2014/09/26	IGOV	07/05/2015			Index Future	226.5840		226.5840	226.5380	226.5380	(0.020)	0.0000	0.0000	0
2014/09/26	ILBI	06/11/2014			Index Future	593.2500		593.2500	593.1520	593.1520	(0.017)	0.0000	0.0000	0
2014/09/26	ILBI	05/02/2015			Index Future	602.6470		602.6470	602.5460	602.5460	(0.017)	0.0000	0.0000	157
2014/09/26	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/26	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/26	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/26	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/26	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/26	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/26	JBAF	15/10/2014			Jibar Tradeable Future	6.1500		93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/09/26	JBAF	19/11/2014			Jibar Tradeable Future	6.2000		93.8000	6.1900	93.8100	(0.161)	0.0000	0.0000	0
2014/09/26	JBAF	17/12/2014			Jibar Tradeable Future	6.3100		93.6900	6.3200	93.6800	0.158	0.0000	0.0000	0
2014/09/26	JBAF	21/01/2015			Jibar Tradeable Future	6.3900		93.6100	6.4400	93.5600	0.782	0.0000	0.0000	0
2014/09/26	JBAF	18/02/2015			Jibar Tradeable Future	6.4500		93.5500	6.5000	93.5000	0.775	0.0000	0.0000	0
2014/09/26	JBAF	18/03/2015			Jibar Tradeable Future	6.5400		93.4600	6.6000	93.4000	0.917	0.0000	0.0000	2,850
2014/09/26	JBAF	17/06/2015			Jibar Tradeable Future	6.7800		93.2200	6.8600	93.1400	1.180	0.0000	0.0000	5,000
2014/09/26	JBAF	16/09/2015			Jibar Tradeable Future	6.9700		93.0300	7.0700	92.9300	1.435	0.0000	0.0000	0
2014/09/26	JBAF	15/12/2015			Jibar Tradeable Future	7.1200		92.8800	7.2400	92.7600	1.685	0.0000	0.0000	0
2014/09/26	JBAF	16/03/2016			Jibar Tradeable Future	7.2800		92.7200	7.3900	92.6100	1.511	0.0000	0.0000	0
2014/09/26	JBAF	15/06/2016			Jibar Tradeable Future	7.4200		92.5800	7.5200	92.4800	1.348	0.0000	0.0000	0
2014/09/26	JBAF	21/09/2016			Jibar Tradeable Future	7.5700		92.4300	7.6600	92.3400	1.189	0.0000	0.0000	0
2014/09/26	R023	06/11/2014			Bond Future	7.9198		100.5048	8.0004	100.0251	1.019	0.0000	0.0000	9,834
2014/09/26	R023	06/11/2014	8.59	Put	Bond Future	41.9100		0.0419	64.3400	0.0643	53.519	0	0	0
2014/09/26	R023	06/11/2014	8.61	Put	Bond Future	37.2900		0.0373	57.5400	0.0575	54.304	0	0	0
2014/09/26	R023	06/11/2014	8.59	Call	Bond Future	3,938.6800		3.9387	3,481.4400	3.4814	(11.609)	0	0	0
2014/09/26	R023	06/11/2014	8.60	Put	Bond Future	39.5400		0.0395	60.8600	0.0609	53.920	0	0	0

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2014/09/26	R023	06/11/2014	8.60	Call	Bond Future	3,992.9600	3.9930	3,534.6100	3.5346	(11.479)	0	0	0
2014/09/26	R023	06/11/2014	8.61	Call	Bond Future	4,047.3200	4.0473	3,587.9000	3.5879	(11.351)	0	0	0
2014/09/26	R023	05/02/2015			Bond Future	7.9894	102.0814	8.0737	101.5939	1.055	0.0000	0.0000	0
2014/09/26	R023	05/02/2015	8.74	Put	Bond Future	311.9500	0.3120	384.9200	0.3849	23.392	0	0	0
2014/09/26	R023	05/02/2015	8.75	Call	Bond Future	4,596.1000	4.5961	4,180.0600	4.1801	(9.052)	0	0	0
2014/09/26	R023	05/02/2015	8.76	Call	Bond Future	4,643.3200	4.6433	4,225.8100	4.2258	(8.992)	0	0	0
2014/09/26	R023	05/02/2015	8.74	Call	Bond Future	4,549.0000	4.5490	4,134.4500	4.1344	(9.113)	0	0	0
2014/09/26	R023	05/02/2015	8.76	Put	Bond Future	296.5700	0.2966	366.5800	0.3666	23.607	0	0	0
2014/09/26	R023	05/02/2015	8.75	Put	Bond Future	304.1800	0.3042	375.6600	0.3757	23.499	0	0	0
2014/09/26	R023	07/05/2015	8.14	Call	Bond Future	2,484.3200	2.4843	2,213.4100	2.2134	(10.905)	0	0	0
2014/09/26	R023	07/05/2015	8.15	Put	Bond Future	1,848.4100	1.8484	2,070.4900	2.0705	12.015	0	0	0
2014/09/26	R023	07/05/2015			Bond Future	8.0316	99.9099	8.1193	99.4148	1.093	0.0000	0.0000	0
2014/09/26	R023	07/05/2015	8.15	Call	Bond Future	2,515.6400	2.5156	2,242.7000	2.2427	(10.850)	0	0	0
2014/09/26	R023	07/05/2015	8.16	Call	Bond Future	2,547.1700	2.5472	2,272.2000	2.2722	(10.795)	0	0	0
2014/09/26	R023	07/05/2015	8.14	Put	Bond Future	1,873.2100	1.8732	2,097.3200	2.0973	11.964	0	0	0
2014/09/26	R023	07/05/2015	8.16	Put	Bond Future	1,823.8500	1.8238	2,043.9000	2.0439	12.065	0	0	0
2014/09/26	R023	06/08/2015	9.07	Put	Bond Future	798.4400	0.7984	902.1500	0.9022	12.989	0	0	911
2014/09/26	R023	06/08/2015	8.24	Call	Bond Future	3,205.8800	3.2059	2,916.0400	2.9160	(9.041)	0	0	0
2014/09/26	R023	06/08/2015			Bond Future	8.0462	101.8154	8.1387	101.3067	1.149	0.0000	0.0000	0
2014/09/26	R023	06/08/2015	9.07	Call	Bond Future	6,252.2800	6.2523	5,847.2400	5.8472	(6.478)	0	0	0
2014/09/26	R023	06/08/2015	8.26	Put	Bond Future	2,097.3000	2.0973	2,312.9100	2.3129	10.280	0	0	0
2014/09/26	R023	06/08/2015	8.25	Put	Bond Future	2,120.3600	2.1204	2,337.6100	2.3376	10.246	0	0	0
2014/09/26	R023	06/08/2015	8.24	Put	Bond Future	2,143.2400	2.1432	2,362.1500	2.3622	10.214	0	0	0
2014/09/26	R023	06/08/2015	8.25	Call	Bond Future	3,237.4500	3.2375	2,945.9500	2.9460	(9.004)	0	0	0
2014/09/26	R023	06/08/2015	8.26	Call	Bond Future	3,268.7900	3.2688	2,975.6500	2.9756	(8.968)	0	0	0
2014/09/26	R157	06/11/2014	6.19	Put	Bond Future	481.1100	0.4811	480.3300	0.4803	(0.162)	0	0	0
2014/09/26	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/26	R157	06/11/2014	6.21	Put	Bond Future	465.9100	0.4659	465.0900	0.4651	(0.176)	0	0	0
2014/09/26	R157	06/11/2014	6.20	Put	Bond Future	473.4900	0.4735	472.6900	0.4727	(0.169)	0	0	0
2014/09/26	R157	06/11/2014	6.21	Call	Bond Future	19.6600	0.0197	18.8400	0.0188	(4.171)	0	0	0
2014/09/26	R157	06/11/2014	6.19	Call	Bond Future	17.8500	0.0178	17.0700	0.0171	(4.370)	0	0	0
2014/09/26	R157	06/11/2014	6.20	Call	Bond Future	18.7400	0.0187	17.9400	0.0179	(4.269)	0	0	0
2014/09/26	R157	05/02/2015	8.74	Call	Bond Future	1,090.8600	1.0909	1,090.5500	1.0906	(0.028)	0	0	0
2014/09/26	R157	05/02/2015	8.75	Put	Bond Future	17.3500	0.0174	17.0500	0.0171	(1.729)	0	0	0
2014/09/26	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/26	R157	05/02/2015	8.74	Put	Bond Future	17.7000	0.0177	17.3900	0.0174	(1.751)	0	0	0
2014/09/26	R157	05/02/2015	8.76	Put	Bond Future	17.0100	0.0170	16.7100	0.0167	(1.764)	0	0	0
2014/09/26	R157	05/02/2015	8.75	Call	Bond Future	1,096.3200	1.0963	1,096.0200	1.0960	(0.027)	0	0	0
2014/09/26	R157	05/02/2015	8.76	Call	Bond Future	1,101.7800	1.1018	1,101.4800	1.1015	(0.027)	0	0	0
2014/09/26	R186	06/11/2014	7.70	Call	Bond Future	151.9700	0.1520	89.8300	0.0898	(40.890)	0	0	1,500
2014/09/26	R186	06/11/2014	8.14	Call	Bond Future	1,133.0100	1.1330	831.6000	0.8316	(26.603)	0	0	0
2014/09/26	R186	06/11/2014	8.15	Put	Bond Future	1,447.4400	1.4474	1,820.6900	1.8207	25.787	0	0	0
2014/09/26	R186	06/11/2014	8.53	Call	Bond Future	3,252.1100	3.2521	2,704.8700	2.7049	(16.827)	0	0	0
2014/09/26	R186	06/11/2014			Bond Future	8.1823	121.6840	8.2628	121.0022	0.984	0.0000	0.0000	48,751
2014/09/26	R186	06/11/2014	7.80	Put	Bond Future	3,576.1400	3.5761	4,159.0400	4.1590	16.300	0	0	0
2014/09/26	R186	06/11/2014	8.30	Call	Bond Future	1,865.8400	1.8658	1,452.0300	1.4520	(22.178)	0	0	100

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2014/09/26	R186	06/11/2014	8.50	Call	Bond Future	3,053.7400	3.0537	2,521.0000	2.5210	(17.445)	0	0	0
2014/09/26	R186	06/11/2014	9.17	Call	Bond Future	8,006.0900	8.0061	7,330.9000	7.3309	(8.433)	0	0	0
2014/09/26	R186	06/11/2014	7.70	Put	Bond Future	4,351.6300	4.3516	4,971.2400	4.9712	14.239	0	0	0
2014/09/26	R186	06/11/2014	8.15	Call	Bond Future	1,172.4000	1.1724	863.9000	0.8639	(26.314)	0	0	0
2014/09/26	R186	06/11/2014	8.45	Put	Bond Future	488.5300	0.4885	663.7800	0.6638	35.873	0	0	6,000
2014/09/26	R186	06/11/2014	8.53	Put	Bond Future	347.7900	0.3478	482.3000	0.4823	38.676	0	0	100
2014/09/26	R186	06/11/2014	8.00	Call	Bond Future	668.8300	0.6688	462.4900	0.4625	(30.851)	0	0	1,500
2014/09/26	R186	06/11/2014	8.16	Call	Bond Future	1,212.6400	1.2126	897.0300	0.8970	(26.027)	0	0	0
2014/09/26	R186	06/11/2014	8.60	Put	Bond Future	253.8400	0.2538	358.2700	0.3583	41.140	0	0	0
2014/09/26	R186	06/11/2014	8.50	Put	Bond Future	396.0700	0.3961	545.0800	0.5451	37.622	0	0	7,000
2014/09/26	R186	06/11/2014	7.80	Call	Bond Future	263.9900	0.2640	165.1400	0.1651	(37.445)	0	0	100
2014/09/26	R186	06/11/2014	8.30	Put	Bond Future	871.4600	0.8715	1,139.4000	1.1394	30.746	0	0	100
2014/09/26	R186	06/11/2014	9.17	Put	Bond Future	10.8800	0.0109	17.4400	0.0174	60.294	0	0	2,010
2014/09/26	R186	06/11/2014	8.14	Put	Bond Future	1,493.3600	1.4934	1,873.7000	1.8737	25.469	0	0	0
2014/09/26	R186	06/11/2014	8.60	Call	Bond Future	3,730.8300	3.7308	3,153.5100	3.1535	(15.474)	0	0	0
2014/09/26	R186	06/11/2014	8.00	Put	Bond Future	2,232.4600	2.2325	2,707.8700	2.7079	21.295	0	0	0
2014/09/26	R186	06/11/2014	8.16	Put	Bond Future	1,402.4600	1.4025	1,768.6000	1.7686	26.107	0	0	0
2014/09/26	R186	06/11/2014	8.45	Call	Bond Future	2,733.4800	2.7335	2,226.9800	2.2270	(18.529)	0	0	0
2014/09/26	R186	05/02/2015	9.00	Call	Bond Future	6,547.2400	6.5472	5,962.7400	5.9627	(8.927)	0	0	0
2014/09/26	R186	05/02/2015			Bond Future	8.2464	118.2970	8.3300	117.6042	1.013	0.0000	0.0000	540
2014/09/26	R186	05/02/2015	8.75	Call	Bond Future	4,972.7400	4.9727	4,450.6200	4.4506	(10.500)	0	0	0
2014/09/26	R186	05/02/2015	8.76	Call	Bond Future	5,033.0000	5.0330	4,508.0100	4.5080	(10.431)	0	0	0
2014/09/26	R186	05/02/2015	8.74	Call	Bond Future	4,912.7500	4.9127	4,393.5200	4.3935	(10.569)	0	0	0
2014/09/26	R186	05/02/2015	8.76	Put	Bond Future	862.1800	0.8622	1,030.0400	1.0300	19.469	0	0	0
2014/09/26	R186	05/02/2015	8.75	Put	Bond Future	881.1600	0.8812	1,051.8900	1.0519	19.376	0	0	0
2014/09/26	R186	05/02/2015	9.00	Put	Bond Future	497.8300	0.4978	606.1800	0.6062	21.764	0	0	9,600
2014/09/26	R186	05/02/2015	8.74	Put	Bond Future	900.4800	0.9005	1,074.1000	1.0741	19.281	0	0	0
2014/09/26	R186	07/05/2015			Bond Future	8.2927	120.3326	8.3791	119.6290	1.043	0.0000	0.0000	0
2014/09/26	R186	07/05/2015	8.25	Call	Bond Future	3,036.4900	3.0365	2,692.7200	2.6927	(11.321)	0	0	0
2014/09/26	R186	07/05/2015	8.24	Put	Bond Future	3,428.5500	3.4286	3,791.2800	3.7913	10.580	0	0	0
2014/09/26	R186	07/05/2015	8.26	Put	Bond Future	3,344.4900	3.3445	3,701.4600	3.7015	10.673	0	0	0
2014/09/26	R186	07/05/2015	8.25	Put	Bond Future	3,385.9600	3.3860	3,745.8100	3.7458	10.628	0	0	0
2014/09/26	R186	07/05/2015	8.26	Call	Bond Future	3,077.0300	3.0770	2,730.3800	2.7304	(11.266)	0	0	0
2014/09/26	R186	07/05/2015	8.24	Call	Bond Future	2,996.9900	2.9970	2,656.1000	2.6561	(11.374)	0	0	0
2014/09/26	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R197	06/11/2014			Bond Future	287.4628	287.4628	287.2410	287.2410	(0.077)	0.0000	0.0000	939
2014/09/26	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R197	06/11/2014	285.00	Call	Bond Future	2,462.7500	2.4628	2,241.0000	2.2410	(9.004)	0	0	0
2014/09/26	R197	06/11/2014	285.01	Call	Bond Future	2,452.7500	2.4528	2,231.0000	2.2310	(9.041)	0	0	0
2014/09/26	R197	06/11/2014	284.99	Call	Bond Future	2,472.7500	2.4728	2,251.0000	2.2510	(8.968)	0	0	0
2014/09/26	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R197	05/02/2015	288.99	Put	Bond Future	2,998.3100	2.9983	3,224.6100	3.2246	7.548	0	0	0
2014/09/26	R197	05/02/2015			Bond Future	285.9917	285.9917	285.7654	285.7654	(0.079)	0.0000	0.0000	0
2014/09/26	R197	05/02/2015	289.01	Put	Bond Future	3,018.3100	3.0183	3,244.6100	3.2446	7.498	0	0	0
2014/09/26	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R197	05/02/2015	289.00	Put	Bond Future	3,008.3100	3.0083	3,234.6100	3.2346	7.522	0	0	0
2014/09/26	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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2014/09/26	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R202	06/11/2014	226.99	Call	Bond Future	5,057.8300	5.0578	5,052.1400	5.0521	(0.112)	0	0	0
2014/09/26	R202	06/11/2014			Bond Future	232.0478	232.0478	232.0421	232.0421	(0.002)	0.0000	0.0000	47,856
2014/09/26	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R202	06/11/2014	227.00	Call	Bond Future	5,047.8300	5.0478	5,042.1400	5.0421	(0.113)	0	0	0
2014/09/26	R202	06/11/2014	227.01	Call	Bond Future	5,037.8300	5.0378	5,032.1400	5.0321	(0.113)	0	0	0
2014/09/26	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R202	05/02/2015			Bond Future	232.5211	232.5211	232.5147	232.5147	(0.003)	0.0000	0.0000	0
2014/09/26	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R202	05/02/2015	232.99	Put	Bond Future	468.9000	0.4689	475.2500	0.4752	1.354	0	0	0
2014/09/26	R202	05/02/2015	233.01	Put	Bond Future	488.9000	0.4889	495.2500	0.4952	1.299	0	0	0
2014/09/26	R202	05/02/2015	233.00	Put	Bond Future	478.9000	0.4789	485.2500	0.4852	1.326	0	0	0
2014/09/26	R203	06/11/2014	6.86	Call	Bond Future	161.1100	0.1611	113.6100	0.1136	(29.483)	0	0	0
2014/09/26	R203	06/11/2014			Bond Future	7.0120	104.4249	7.0736	104.2655	0.879	0.0000	0.0000	14,299
2014/09/26	R203	06/11/2014	6.84	Call	Bond Future	145.3000	0.1453	101.3600	0.1014	(30.241)	0	0	45
2014/09/26	R203	06/11/2014	6.98	Call	Bond Future	282.3600	0.2824	211.4200	0.2114	(25.124)	0	0	14
2014/09/26	R203	06/11/2014	6.85	Call	Bond Future	153.0600	0.1531	107.3500	0.1073	(29.864)	0	0	0
2014/09/26	R203	06/11/2014	6.98	Put	Bond Future	365.1100	0.3651	453.6100	0.4536	24.239	0	0	0
2014/09/26	R203	06/11/2014	6.84	Put	Bond Future	591.6300	0.5916	707.1300	0.7071	19.522	0	0	0
2014/09/26	R203	06/11/2014	6.86	Put	Bond Future	555.4000	0.5554	667.3400	0.6673	20.155	0	0	0
2014/09/26	R203	06/11/2014	6.85	Put	Bond Future	573.3700	0.5734	687.1000	0.6871	19.835	0	0	0
2014/09/26	R203	05/02/2015	7.69	Call	Bond Future	1,542.3900	1.5424	1,408.1700	1.4082	(8.702)	0	0	55
2014/09/26	R203	05/02/2015			Bond Future	7.0907	106.0630	7.1592	105.9008	0.966	0.0000	0.0000	0
2014/09/26	R203	05/02/2015	8.34	Put	Bond Future	14.7600	0.0148	19.0400	0.0190	28.997	0	0	0
2014/09/26	R203	05/02/2015	8.35	Call	Bond Future	2,945.6500	2.9456	2,787.5300	2.7875	(5.368)	0	0	0
2014/09/26	R203	05/02/2015	8.36	Call	Bond Future	2,967.9300	2.9679	2,809.6600	2.8097	(5.333)	0	0	0
2014/09/26	R203	05/02/2015	8.34	Call	Bond Future	2,923.3900	2.9234	2,765.4100	2.7654	(5.404)	0	0	0
2014/09/26	R203	05/02/2015	8.36	Put	Bond Future	13.5900	0.0136	17.5800	0.0176	29.360	0	0	0
2014/09/26	R203	05/02/2015	7.69	Put	Bond Future	133.9300	0.1339	161.9700	0.1620	20.936	0	0	0
2014/09/26	R203	05/02/2015	8.35	Put	Bond Future	14.1600	0.0142	18.3000	0.0183	29.237	0	0	0
2014/09/26	R203	07/05/2015			Bond Future	7.1042	103.7177	7.1803	103.5536	1.071	0.0000	0.0000	0
2014/09/26	R203	07/05/2015	7.24	Put	Bond Future	578.2600	0.5783	650.5000	0.6505	12.493	0	0	0
2014/09/26	R203	07/05/2015	7.26	Put	Bond Future	560.5600	0.5606	631.2500	0.6313	12.611	0	0	0
2014/09/26	R203	07/05/2015	7.25	Put	Bond Future	569.2000	0.5692	640.6600	0.6407	12.554	0	0	0
2014/09/26	R203	07/05/2015	7.25	Call	Bond Future	883.2200	0.8832	790.5600	0.7906	(10.491)	0	0	0
2014/09/26	R203	07/05/2015	7.26	Call	Bond Future	896.0700	0.8961	802.6400	0.8026	(10.427)	0	0	0
2014/09/26	R203	07/05/2015	7.24	Call	Bond Future	870.7800	0.8708	778.9000	0.7789	(10.551)	0	0	0
2014/09/26	R204	06/11/2014	7.99	Put	Bond Future	14.6600	0.0147	22.6400	0.0226	54.434	0	0	1,270
2014/09/26	R204	06/11/2014			Bond Future	7.3134	105.5130	7.3847	105.2602	0.976	0.0000	0.0000	12,674
2014/09/26	R204	06/11/2014	6.99	Put	Bond Future	1,258.2700	1.2583	1,472.6200	1.4726	17.035	0	0	0
2014/09/26	R204	06/11/2014	7.01	Put	Bond Future	1,199.0200	1.1990	1,409.5600	1.4096	17.559	0	0	0
2014/09/26	R204	06/11/2014	6.99	Call	Bond Future	103.1300	0.1031	64.7500	0.0647	(37.215)	0	0	0

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2014/09/26	R204	06/11/2014	7.00	Put	Bond Future	1,228.5000	1.2285	1,440.9800	1.4410	17.296	0	0	0
2014/09/26	R204	06/11/2014	7.99	Call	Bond Future	2,380.9100	2.3809	2,136.1600	2.1362	(10.280)	0	0	0
2014/09/26	R204	06/11/2014	7.00	Call	Bond Future	109.3100	0.1093	69.0600	0.0691	(36.822)	0	0	0
2014/09/26	R204	06/11/2014	7.01	Call	Bond Future	115.7800	0.1158	73.5900	0.0736	(36.440)	0	0	0
2014/09/26	R204	05/02/2015			Bond Future	7.3869	103.1332	7.4637	102.8762	1.040	0.0000	0.0000	0
2014/09/26	R204	05/02/2015	8.25	Call	Bond Future	2,937.3000	2.9373	2,705.3000	2.7053	(7.898)	0	0	0
2014/09/26	R204	05/02/2015	8.26	Call	Bond Future	2,966.7500	2.9668	2,734.1200	2.7341	(7.841)	0	0	0
2014/09/26	R204	05/02/2015	8.24	Call	Bond Future	2,907.9100	2.9079	2,676.5500	2.6765	(7.956)	0	0	0
2014/09/26	R204	05/02/2015	8.26	Put	Bond Future	93.5200	0.0935	117.8800	0.1179	26.048	0	0	0
2014/09/26	R204	05/02/2015	8.25	Put	Bond Future	96.4100	0.0964	121.4000	0.1214	25.921	0	0	0
2014/09/26	R204	05/02/2015	8.24	Put	Bond Future	99.3700	0.0994	125.0000	0.1250	25.792	0	0	0
2014/09/26	R204	07/05/2015	7.51	Put	Bond Future	975.3400	0.9753	1,096.3500	1.0964	12.407	0	0	0
2014/09/26	R204	07/05/2015			Bond Future	7.4227	104.9077	7.5054	104.6471	1.115	0.0000	0.0000	0
2014/09/26	R204	07/05/2015	7.50	Put	Bond Future	989.3900	0.9894	1,111.5800	1.1116	12.350	0	0	0
2014/09/26	R204	07/05/2015	7.49	Call	Bond Future	1,215.6200	1.2156	1,078.4600	1.0785	(11.283)	0	0	0
2014/09/26	R204	07/05/2015	7.50	Call	Bond Future	1,232.8500	1.2328	1,094.5200	1.0945	(11.220)	0	0	0
2014/09/26	R204	07/05/2015	7.51	Call	Bond Future	1,250.2200	1.2502	1,110.7100	1.1107	(11.159)	0	0	0
2014/09/26	R204	07/05/2015	7.49	Put	Bond Future	1,003.6000	1.0036	1,126.9600	1.1270	12.292	0	0	0
2014/09/26	R204	06/08/2015	7.74	Call	Bond Future	1,873.0100	1.8730	1,706.7900	1.7068	(8.874)	0	0	0
2014/09/26	R204	06/08/2015	7.75	Put	Bond Future	872.6800	0.8727	975.4900	0.9755	11.781	0	0	0
2014/09/26	R204	06/08/2015			Bond Future	7.4035	102.8670	7.4949	102.5971	1.234	0.0000	0.0000	0
2014/09/26	R204	06/08/2015	8.41	Call	Bond Future	3,294.4300	3.2944	3,077.3400	3.0773	(6.590)	0	0	0
2014/09/26	R204	06/08/2015	7.74	Put	Bond Future	883.2700	0.8833	986.9700	0.9870	11.740	0	0	0
2014/09/26	R204	06/08/2015	7.76	Put	Bond Future	862.2000	0.8622	964.1000	0.9641	11.819	0	0	0
2014/09/26	R204	06/08/2015	8.41	Put	Bond Future	369.1500	0.3691	421.9800	0.4220	14.311	0	0	699
2014/09/26	R204	06/08/2015	7.75	Call	Bond Future	1,891.6500	1.8916	1,724.5400	1.7245	(8.834)	0	0	0
2014/09/26	R204	06/08/2015	7.76	Call	Bond Future	1,910.3900	1.9104	1,742.3700	1.7424	(8.795)	0	0	0
2014/09/26	R207	06/11/2014	7.36	Put	Bond Future	1,019.7900	1.0198	1,260.1500	1.2602	23.570	0	0	0
2014/09/26	R207	06/11/2014			Bond Future	7.5309	101.1431	7.6121	100.8031	1.079	0.0000	0.0000	33,691
2014/09/26	R207	06/11/2014	7.35	Put	Bond Future	1,048.9200	1.0489	1,292.6300	1.2926	23.234	0	0	0
2014/09/26	R207	06/11/2014	7.36	Call	Bond Future	299.9200	0.2999	200.3400	0.2003	(33.202)	0	0	0
2014/09/26	R207	06/11/2014	7.34	Call	Bond Future	273.9600	0.2740	181.0200	0.1810	(33.925)	0	0	0
2014/09/26	R207	06/11/2014	7.35	Call	Bond Future	286.7300	0.2867	190.5000	0.1905	(33.561)	0	0	0
2014/09/26	R207	06/11/2014	7.34	Put	Bond Future	1,078.4900	1.0785	1,325.4900	1.3255	22.902	0	0	0
2014/09/26	R207	05/02/2015	8.49	Put	Bond Future	120.2400	0.1202	154.4700	0.1545	28.468	0	0	0
2014/09/26	R207	05/02/2015			Bond Future	7.6018	99.0886	7.6881	98.7430	1.135	0.0000	0.0000	0
2014/09/26	R207	05/02/2015	8.51	Put	Bond Future	113.4700	0.1135	146.0600	0.1461	28.721	0	0	0
2014/09/26	R207	05/02/2015	8.50	Call	Bond Future	3,642.5500	3.6425	3,330.3400	3.3303	(8.571)	0	0	0
2014/09/26	R207	05/02/2015	8.51	Call	Bond Future	3,677.5800	3.6776	3,364.5700	3.3646	(8.511)	0	0	0
2014/09/26	R207	05/02/2015	8.49	Call	Bond Future	3,607.5700	3.6076	3,296.2000	3.2962	(8.631)	0	0	0
2014/09/26	R207	05/02/2015	8.50	Put	Bond Future	116.8200	0.1168	150.2100	0.1502	28.582	0	0	0
2014/09/26	R207	07/05/2015			Bond Future	7.6463	100.7938	7.7378	100.4432	1.198	0.0000	0.0000	0
2014/09/26	R207	07/05/2015	8.25	Call	Bond Future	2,841.8400	2.8418	2,583.2900	2.5833	(9.098)	0	0	0
2014/09/26	R207	07/05/2015	7.73	Call	Bond Future	1,551.8700	1.5519	1,365.2100	1.3652	(12.028)	0	0	66
2014/09/26	R207	07/05/2015	8.24	Put	Bond Future	567.5500	0.5676	660.8100	0.6608	16.432	0	0	0
2014/09/26	R207	07/05/2015	8.26	Put	Bond Future	549.2300	0.5492	640.1500	0.6402	16.554	0	0	0
2014/09/26	R207	07/05/2015	7.73	Put	Bond Future	1,231.2300	1.2312	1,395.2000	1.3952	13.318	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
2014/09/26	R207	07/05/2015	8.25	Put	Bond Future	558.3300	0.5583	650.4100	0.6504	16.492	0	0	0
2014/09/26	R207	07/05/2015	8.26	Call	Bond Future	2,870.0200	2.8700	2,610.3100	2.6103	(9.049)	0	0	0
2014/09/26	R207	07/05/2015	8.24	Call	Bond Future	2,813.7700	2.8138	2,556.4000	2.5564	(9.147)	0	0	0
2014/09/26	R207	06/08/2015	7.76	Call	Bond Future	1,876.0000	1.8760	1,681.6700	1.6817	(10.359)	0	0	0
2014/09/26	R207	06/08/2015			Bond Future	7.6485	99.0706	7.7475	98.7090	1.294	0.0000	0.0000	0
2014/09/26	R207	06/08/2015	7.74	Call	Bond Future	1,835.7500	1.8357	1,643.9400	1.6439	(10.449)	0	0	0
2014/09/26	R207	06/08/2015	7.75	Call	Bond Future	1,855.6400	1.8556	1,662.5700	1.6626	(10.404)	0	0	0
2014/09/26	R207	06/08/2015	7.46	Call	Bond Future	1,324.0700	1.3241	1,168.1100	1.1681	(11.779)	0	0	70
2014/09/26	R207	06/08/2015	7.74	Put	Bond Future	1,501.4700	1.5015	1,671.3300	1.6713	11.313	0	0	0
2014/09/26	R207	06/08/2015	7.76	Put	Bond Future	1,468.8100	1.4688	1,636.1500	1.6362	11.393	0	0	0
2014/09/26	R207	06/08/2015	7.46	Put	Bond Future	2,017.4400	2.0174	2,223.1500	2.2231	10.197	0	0	0
2014/09/26	R207	06/08/2015	7.75	Put	Bond Future	1,484.8900	1.4849	1,653.4900	1.6535	11.354	0	0	0
2014/09/26	R208	06/11/2014	7.46	Call	Bond Future	286.9600	0.2870	188.7500	0.1888	(34.224)	0	0	0
2014/09/26	R208	06/11/2014			Bond Future	7.6798	96.1437	7.7607	95.7537	1.054	0.0000	0.0000	50,537
2014/09/26	R208	06/11/2014	7.44	Call	Bond Future	261.0900	0.2611	169.8600	0.1699	(34.942)	0	0	0
2014/09/26	R208	06/11/2014	7.45	Call	Bond Future	273.8000	0.2738	179.1200	0.1791	(34.580)	0	0	0
2014/09/26	R208	06/11/2014	7.44	Put	Bond Future	1,428.4300	1.4284	1,727.2800	1.7273	20.922	0	0	0
2014/09/26	R208	06/11/2014	8.50	Put	Bond Future	11.3500	0.0114	18.5000	0.0185	62.996	0	0	1,520
2014/09/26	R208	06/11/2014	7.46	Put	Bond Future	1,356.2600	1.3563	1,648.1300	1.6481	21.520	0	0	0
2014/09/26	R208	06/11/2014	7.45	Put	Bond Future	1,392.1100	1.3921	1,687.5100	1.6875	21.220	0	0	0
2014/09/26	R208	06/11/2014	8.50	Call	Bond Future	3,876.4500	3.8764	3,493.5200	3.4935	(9.878)	0	0	0
2014/09/26	R208	05/02/2015	8.51	Call	Bond Future	3,699.6900	3.6997	3,358.7300	3.3587	(9.216)	0	0	0
2014/09/26	R208	05/02/2015			Bond Future	7.7482	97.6520	7.8334	97.2554	1.099	0.0000	0.0000	0
2014/09/26	R208	05/02/2015	8.49	Call	Bond Future	3,622.3800	3.6224	3,283.8700	3.2839	(9.345)	0	0	0
2014/09/26	R208	05/02/2015	8.51	Put	Bond Future	222.2400	0.2222	277.8300	0.2778	25.013	0	0	0
2014/09/26	R208	05/02/2015	8.50	Put	Bond Future	228.2200	0.2282	285.0400	0.2850	24.897	0	0	0
2014/09/26	R208	05/02/2015	8.49	Put	Bond Future	234.2200	0.2342	292.2600	0.2923	24.780	0	0	0
2014/09/26	R208	05/02/2015	8.50	Call	Bond Future	3,661.0400	3.6610	3,321.3100	3.3213	(9.280)	0	0	0
2014/09/26	R208	07/05/2015	8.01	Call	Bond Future	2,226.2200	2.2262	1,988.0200	1.9880	(10.700)	0	0	0
2014/09/26	R208	07/05/2015			Bond Future	7.7895	95.9297	7.8789	95.5272	1.148	0.0000	0.0000	0
2014/09/26	R208	07/05/2015	7.99	Call	Bond Future	2,172.7800	2.1728	1,937.8800	1.9379	(10.811)	0	0	0
2014/09/26	R208	07/05/2015	8.00	Call	Bond Future	2,199.4200	2.1994	1,962.8700	1.9629	(10.755)	0	0	0
2014/09/26	R208	07/05/2015	7.99	Put	Bond Future	1,273.2100	1.2732	1,440.7600	1.4408	13.160	0	0	0
2014/09/26	R208	07/05/2015	8.00	Put	Bond Future	1,255.2500	1.2553	1,421.1500	1.4212	13.216	0	0	0
2014/09/26	R208	07/05/2015	8.01	Put	Bond Future	1,237.4800	1.2375	1,401.7300	1.4017	13.273	0	0	0
2014/09/26	R208	06/08/2015			Bond Future	7.7965	97.7597	7.8917	97.3454	1.221	0.0000	0.0000	0
2014/09/26	R208	06/08/2015	8.00	Call	Bond Future	2,512.8300	2.5128	2,276.4000	2.2764	(9.409)	0	0	0
2014/09/26	R208	06/08/2015	8.01	Call	Bond Future	2,538.0300	2.5380	2,300.2300	2.3002	(9.369)	0	0	0
2014/09/26	R208	06/08/2015	8.85	Call	Bond Future	5,036.5800	5.0366	4,702.7600	4.7028	(6.628)	0	0	0
2014/09/26	R208	06/08/2015	7.99	Call	Bond Future	2,487.7500	2.4878	2,252.7000	2.2527	(9.448)	0	0	0
2014/09/26	R208	06/08/2015	8.01	Put	Bond Future	1,612.1800	1.6122	1,788.6500	1.7887	10.946	0	0	0
2014/09/26	R208	06/08/2015	8.00	Put	Bond Future	1,630.0900	1.6301	1,807.9300	1.8079	10.910	0	0	0
2014/09/26	R208	06/08/2015	7.99	Put	Bond Future	1,648.1600	1.6482	1,827.3800	1.8274	10.874	0	0	0
2014/09/26	R208	06/08/2015	8.85	Put	Bond Future	572.7200	0.5727	653.1700	0.6532	14.047	0	0	198
2014/09/26	R209	06/11/2014	8.95	Call	Bond Future	2,285.0100	2.2850	1,852.7500	1.8528	(18.917)	0	0	2,050
2014/09/26	R209	06/11/2014	9.50	Call	Bond Future	5,699.0200	5.6990	5,101.4200	5.1014	(10.486)	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
2014/09/26	R209	06/11/2014			Bond Future	8.7337	76.8419	8.8140	76.2184	0.919	0.0000	0.0000	28,923
2014/09/26	R209	06/11/2014	8.99	Put	Bond Future	537.7900	0.5378	708.9700	0.7090	31.830	0	0	0
2014/09/26	R209	06/11/2014	10.00	Call	Bond Future	8,983.4800	8.9835	8,361.6800	8.3617	(6.922)	0	0	0
2014/09/26	R209	06/11/2014	9.05	Put	Bond Future	427.3900	0.4274	570.8300	0.5708	33.562	0	0	0
2014/09/26	R209	06/11/2014	9.58	Put	Bond Future	36.9600	0.0370	54.8400	0.0548	48.377	0	0	907
2014/09/26	R209	06/11/2014	8.95	Put	Bond Future	623.2800	0.6233	814.5100	0.8145	30.681	0	0	0
2014/09/26	R209	06/11/2014	9.01	Put	Bond Future	498.6700	0.4987	660.2800	0.6603	32.408	0	0	0
2014/09/26	R209	06/11/2014	9.50	Put	Bond Future	55.9100	0.0559	81.8000	0.0818	46.307	0	0	5,500
2014/09/26	R209	06/11/2014	10.05	Call	Bond Future	9,302.6100	9.3026	8,680.3300	8.6803	(6.689)	0	0	0
2014/09/26	R209	06/11/2014	8.50	Call	Bond Future	562.3700	0.5624	391.2400	0.3912	(30.430)	0	0	5,500
2014/09/26	R209	06/11/2014	8.75	Put	Bond Future	1,218.5000	1.2185	1,524.2800	1.5243	25.095	0	0	0
2014/09/26	R209	06/11/2014	9.00	Put	Bond Future	517.9400	0.5179	684.2900	0.6843	32.118	0	0	0
2014/09/26	R209	06/11/2014	9.95	Call	Bond Future	8,662.2500	8.6623	8,041.0900	8.0411	(7.171)	0	0	0
2014/09/26	R209	06/11/2014	8.99	Call	Bond Future	2,500.7200	2.5007	2,048.4100	2.0484	(18.087)	0	0	0
2014/09/26	R209	06/11/2014	9.25	Call	Bond Future	4,060.4500	4.0605	3,509.7100	3.5097	(13.564)	0	0	0
2014/09/26	R209	06/11/2014	10.05	Put	Bond Future	1.9600	0.0020	3.1700	0.0032	61.735	0	0	2,050
2014/09/26	R209	06/11/2014	10.00	Put	Bond Future	2.7900	0.0028	4.4800	0.0045	60.573	0	0	1,640
2014/09/26	R209	06/11/2014	9.05	Call	Bond Future	2,838.6000	2.8386	2,358.5500	2.3585	(16.912)	0	0	2,050
2014/09/26	R209	06/11/2014	9.58	Call	Bond Future	6,231.4300	6.2314	5,625.8200	5.6258	(9.719)	0	0	0
2014/09/26	R209	06/11/2014	8.75	Call	Bond Future	1,345.5600	1.3456	1,027.8500	1.0278	(23.612)	0	0	2,200
2014/09/26	R209	06/11/2014	9.00	Call	Bond Future	2,555.8700	2.5559	2,098.7300	2.0987	(17.886)	0	0	1,640
2014/09/26	R209	06/11/2014	9.25	Put	Bond Future	184.9300	0.1849	257.6800	0.2577	39.339	0	0	2,200
2014/09/26	R209	06/11/2014	8.50	Put	Bond Future	2,422.9300	2.4229	2,875.2900	2.8753	18.670	0	0	0
2014/09/26	R209	06/11/2014	9.01	Call	Bond Future	2,611.4900	2.6115	2,149.6100	2.1496	(17.686)	0	0	0
2014/09/26	R209	06/11/2014	9.95	Put	Bond Future	3.9600	0.0040	6.2900	0.0063	58.838	0	0	2,050
2014/09/26	R209	05/02/2015	9.00	Put	Bond Future	1,632.9500	1.6329	1,877.6700	1.8777	14.986	0	0	0
2014/09/26	R209	05/02/2015			Bond Future	8.7923	78.0473	8.8748	77.4138	0.939	0.0000	0.0000	0
2014/09/26	R209	05/02/2015	9.25	Call	Bond Future	4,432.6100	4.4326	3,972.0900	3.9721	(10.389)	0	0	0
2014/09/26	R209	05/02/2015	9.26	Call	Bond Future	4,484.6200	4.4846	4,021.5200	4.0215	(10.326)	0	0	0
2014/09/26	R209	05/02/2015	9.25	Put	Bond Future	1,019.9300	1.0199	1,192.9600	1.1930	16.965	0	0	0
2014/09/26	R209	05/02/2015	9.24	Call	Bond Future	4,380.8100	4.3808	3,922.8900	3.9229	(10.453)	0	0	0
2014/09/26	R209	05/02/2015	9.00	Call	Bond Future	3,211.7500	3.2118	2,822.9200	2.8229	(12.106)	0	0	0
2014/09/26	R209	05/02/2015	9.24	Put	Bond Future	1,040.1300	1.0401	1,215.7600	1.2158	16.885	0	0	0
2014/09/26	R209	05/02/2015	9.26	Put	Bond Future	1,000.0500	1.0000	1,170.5000	1.1705	17.044	0	0	0
2014/09/26	R209	07/05/2015			Bond Future	8.8371	76.2400	8.9218	75.5963	0.958	0.0000	0.0000	0
2014/09/26	R209	07/05/2015	8.99	Put	Bond Future	2,658.2400	2.6582	2,932.8100	2.9328	10.329	0	0	0
2014/09/26	R209	07/05/2015	9.01	Put	Bond Future	2,592.8400	2.5928	2,862.6900	2.8627	10.408	0	0	0
2014/09/26	R209	07/05/2015	9.00	Put	Bond Future	2,625.3800	2.6254	2,897.5900	2.8976	10.368	0	0	0
2014/09/26	R209	07/05/2015	8.99	Call	Bond Future	3,814.5200	3.8145	3,445.3800	3.4454	(9.677)	0	0	0
2014/09/26	R209	07/05/2015	9.00	Call	Bond Future	3,856.3300	3.8563	3,484.8300	3.4848	(9.634)	0	0	0
2014/09/26	R209	07/05/2015	9.01	Call	Bond Future	3,898.3500	3.8983	3,524.4900	3.5245	(9.590)	0	0	0
2014/09/26	R209	06/08/2015	8.99	Put	Bond Future	3,487.5300	3.4875	3,778.1500	3.7781	8.333	0	0	0
2014/09/26	R209	06/08/2015			Bond Future	8.8660	77.6950	8.9534	77.0357	0.985	0.0000	0.0000	0
2014/09/26	R209	06/08/2015	9.01	Put	Bond Future	3,419.3300	3.4193	3,706.0000	3.7060	8.384	0	0	0
2014/09/26	R209	06/08/2015	9.90	Call	Bond Future	8,576.3100	8.5763	8,056.6700	8.0567	(6.059)	0	0	0
2014/09/26	R209	06/08/2015	9.00	Call	Bond Future	4,460.8500	4.4608	4,090.2000	4.0902	(8.309)	0	0	0
2014/09/26	R209	06/08/2015	9.01	Call	Bond Future	4,501.2700	4.5013	4,128.6500	4.1287	(8.278)	0	0	0
2014/09/26	R209	06/08/2015	8.99	Call	Bond Future	4,420.6000	4.4206	4,051.9300	4.0519	(8.340)	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
2014/09/26	R209	06/08/2015	9.00	Put	Bond Future	3,453.2900	3.4533	3,741.9300	3.7419	8.358	0	0	0
2014/09/26	R209	06/08/2015	9.90	Put	Bond Future	1,306.6800	1.3067	1,446.3300	1.4463	10.687	0	0	2,914
2014/09/26	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R210	06/11/2014			Bond Future	172.7210	172.7210	172.7164	172.7164	(0.003)	0.0000	0.0000	642
2014/09/26	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R210	06/11/2014	169.00	Call	Bond Future	3,720.9500	3.7210	3,716.4300	3.7164	(0.121)	0	0	0
2014/09/26	R210	06/11/2014	169.01	Call	Bond Future	3,710.9500	3.7110	3,706.4300	3.7064	(0.122)	0	0	0
2014/09/26	R210	06/11/2014	168.99	Call	Bond Future	3,730.9500	3.7310	3,726.4300	3.7264	(0.121)	0	0	0
2014/09/26	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R210	05/02/2015			Bond Future	175.4517	175.4517	175.4464	175.4464	(0.003)	0.0000	0.0000	0
2014/09/26	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R210	05/02/2015	175.01	Call	Bond Future	441.6600	0.4417	436.3900	0.4364	(1.193)	0	0	0
2014/09/26	R210	05/02/2015	174.99	Call	Bond Future	461.6600	0.4617	456.3900	0.4564	(1.142)	0	0	0
2014/09/26	R210	05/02/2015	175.00	Call	Bond Future	451.6600	0.4517	446.3900	0.4464	(1.167)	0	0	0
2014/09/26	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R211	06/11/2014	130.00	Call	Bond Future	2,365.5200	2.3655	2,358.4000	2.3584	(0.301)	0	0	0
2014/09/26	R211	06/11/2014	130.01	Call	Bond Future	2,355.5200	2.3555	2,348.4000	2.3484	(0.302)	0	0	0
2014/09/26	R211	06/11/2014			Bond Future	132.3655	132.3655	132.3584	132.3584	(0.005)	0.0000	0.0000	1,120
2014/09/26	R211	06/11/2014	129.99	Call	Bond Future	2,375.5200	2.3755	2,368.4000	2.3684	(0.300)	0	0	0
2014/09/26	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R211	05/02/2015			Bond Future	132.8525	132.8525	132.8449	132.8449	(0.006)	0.0000	0.0000	0
2014/09/26	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R211	05/02/2015	132.99	Put	Bond Future	137.4500	0.1374	145.1200	0.1451	5.580	0	0	0
2014/09/26	R211	05/02/2015	133.01	Put	Bond Future	157.4500	0.1574	165.1200	0.1651	4.871	0	0	0
2014/09/26	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R211	05/02/2015	133.00	Put	Bond Future	147.4500	0.1474	155.1200	0.1551	5.202	0	0	0
2014/09/26	R212	06/11/2014			Bond Future	136.8625	136.8625	136.8583	136.8583	(0.003)	0.0000	0.0000	14,864
2014/09/26	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R212	06/11/2014	135.00	Call	Bond Future	1,862.5500	1.8625	1,858.3500	1.8584	(0.225)	0	0	0
2014/09/26	R212	06/11/2014	135.01	Call	Bond Future	1,852.5500	1.8525	1,848.3500	1.8484	(0.227)	0	0	0
2014/09/26	R212	06/11/2014	134.99	Call	Bond Future	1,872.5500	1.8725	1,868.3500	1.8684	(0.224)	0	0	0
2014/09/26	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R212	05/02/2015			Bond Future	137.2639	137.2639	137.2593	137.2593	(0.003)	0.0000	0.0000	0
2014/09/26	R212	05/02/2015	137.99	Put	Bond Future	726.0900	0.7261	730.7200	0.7307	0.638	0	0	0
2014/09/26	R212	05/02/2015	138.01	Put	Bond Future	746.0900	0.7461	750.7200	0.7507	0.621	0	0	0
2014/09/26	R212	05/02/2015	138.00	Put	Bond Future	736.0900	0.7361	740.7200	0.7407	0.629	0	0	0
2014/09/26	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/26	R213	06/11/2014	8.84	Call	Bond Future	2,399.4100		2.3994	1,955.8600	1.9559	(18.486)	0	0	0
2014/09/26	R213	06/11/2014	8.85	Put	Bond Future	547.2300		0.5472	722.1700	0.7222	31.968	0	0	0
2014/09/26	R213	06/11/2014			Bond Future	8.6017		87.4723	8.6820	86.8488	0.934	0.0000	0.0000	28,658
2014/09/26	R213	06/11/2014	8.85	Call	Bond Future	2,454.1400		2.4541	2,005.5900	2.0056	(18.277)	0	0	0
2014/09/26	R213	06/11/2014	8.86	Call	Bond Future	2,509.4900		2.5095	2,056.0200	2.0560	(18.070)	0	0	0
2014/09/26	R213	06/11/2014	8.84	Put	Bond Future	568.1100		0.5681	748.0500	0.7481	31.673	0	0	0
2014/09/26	R213	06/11/2014	8.86	Put	Bond Future	527.0600		0.5271	697.0800	0.6971	32.258	0	0	0
2014/09/26	R213	05/02/2015	9.26	Put	Bond Future	734.9600		0.7350	872.8200	0.8728	18.757	0	0	0
2014/09/26	R213	05/02/2015			Bond Future	8.6663		88.8444	8.7492	88.2109	0.956	0.0000	0.0000	0
2014/09/26	R213	05/02/2015	9.25	Put	Bond Future	750.7300		0.7507	890.9100	0.8909	18.672	0	0	0
2014/09/26	R213	05/02/2015	9.24	Put	Bond Future	766.7800		0.7668	909.3100	0.9093	18.588	0	0	0
2014/09/26	R213	05/02/2015	9.25	Call	Bond Future	5,076.2600		5.0763	4,582.9400	4.5829	(9.718)	0	0	0
2014/09/26	R213	05/02/2015	9.26	Call	Bond Future	5,131.8400		5.1318	4,636.2000	4.6362	(9.658)	0	0	0
2014/09/26	R213	05/02/2015	9.24	Call	Bond Future	5,020.8700		5.0209	4,529.9000	4.5299	(9.779)	0	0	0
2014/09/26	R213	07/05/2015	8.74	Call	Bond Future	3,226.3800		3.2264	2,889.7200	2.8897	(10.435)	0	0	0
2014/09/26	R213	07/05/2015	8.75	Put	Bond Future	2,978.5400		2.9785	3,282.9900	3.2830	10.221	0	0	0
2014/09/26	R213	07/05/2015			Bond Future	8.7122		86.8253	8.7973	86.1817	0.977	0.0000	0.0000	0
2014/09/26	R213	07/05/2015	8.75	Call	Bond Future	3,265.1800		3.2652	2,926.0200	2.9260	(10.387)	0	0	0
2014/09/26	R213	07/05/2015	8.76	Call	Bond Future	3,304.4900		3.3045	2,962.8500	2.9629	(10.339)	0	0	0
2014/09/26	R213	07/05/2015	8.74	Put	Bond Future	3,015.4400		3.0154	3,322.3900	3.3224	10.179	0	0	0
2014/09/26	R213	07/05/2015	8.76	Put	Bond Future	2,942.2500		2.9423	3,244.2200	3.2442	10.263	0	0	0
2014/09/26	R214	06/11/2014	9.20	Call	Bond Future	3,308.6100		3.3086	2,755.5400	2.7555	(16.716)	0	0	2,500
2014/09/26	R214	06/11/2014	9.64	Call	Bond Future	6,226.3800		6.2264	5,560.7500	5.5608	(10.690)	0	0	0
2014/09/26	R214	06/11/2014			Bond Future	8.8293		77.6138	8.9146	76.9220	0.967	0.0000	0.0000	6,069
2014/09/26	R214	06/11/2014	9.20	Put	Bond Future	377.6300		0.3776	516.2800	0.5163	36.716	0	0	0
2014/09/26	R214	06/11/2014	9.65	Call	Bond Future	6,294.7100		6.2947	5,627.9600	5.6280	(10.592)	0	0	0
2014/09/26	R214	06/11/2014	9.66	Call	Bond Future	6,363.0500		6.3630	5,695.2100	5.6952	(10.496)	0	0	0
2014/09/26	R214	06/11/2014	9.80	Call	Bond Future	7,316.2700		7.3163	6,636.7800	6.6368	(9.287)	0	0	0
2014/09/26	R214	06/11/2014	9.64	Put	Bond Future	52.5900		0.0526	78.6800	0.0787	49.610	0	0	0
2014/09/26	R214	06/11/2014	9.66	Put	Bond Future	47.5900		0.0476	71.4700	0.0715	50.179	0	0	0
2014/09/26	R214	06/11/2014	9.65	Put	Bond Future	50.0300		0.0500	75.0000	0.0750	49.910	0	0	0
2014/09/26	R214	06/11/2014	9.80	Put	Bond Future	22.5200		0.0225	34.7500	0.0348	54.307	0	0	2,500
2014/09/26	R214	05/02/2015	9.50	Call	Bond Future	5,465.9300		5.4659	4,916.0100	4.9160	(10.061)	0	0	0
2014/09/26	R214	05/02/2015			Bond Future	8.8893		78.8313	8.9770	78.1285	0.987	0.0000	0.0000	0
2014/09/26	R214	05/02/2015	9.51	Call	Bond Future	5,522.4800		5.5225	4,970.1200	4.9701	(10.002)	0	0	0
2014/09/26	R214	05/02/2015	9.50	Put	Bond Future	790.1200		0.7901	942.9800	0.9430	19.346	0	0	0
2014/09/26	R214	05/02/2015	9.49	Call	Bond Future	5,409.5300		5.4095	4,862.0900	4.8621	(10.120)	0	0	0
2014/09/26	R214	05/02/2015	9.49	Put	Bond Future	806.3900		0.8064	961.7300	0.9617	19.264	0	0	0
2014/09/26	R214	05/02/2015	9.51	Put	Bond Future	774.1200		0.7741	924.5400	0.9245	19.431	0	0	0
2014/09/26	R214	07/05/2015			Bond Future	8.9330		76.8934	9.0230	76.1791	1.008	0.0000	0.0000	0
2014/09/26	R214	07/05/2015	9.15	Call	Bond Future	4,276.1800		4.2762	3,850.6600	3.8507	(9.951)	0	0	0
2014/09/26	R214	07/05/2015	9.16	Call	Bond Future	4,320.9400		4.3209	3,892.8600	3.8929	(9.907)	0	0	0
2014/09/26	R214	07/05/2015	9.14	Put	Bond Future	2,604.9200		2.6049	2,896.2400	2.8962	11.183	0	0	0
2014/09/26	R214	07/05/2015	9.16	Put	Bond Future	2,540.1400		2.5401	2,826.3500	2.8263	11.267	0	0	0
2014/09/26	R214	07/05/2015	9.15	Put	Bond Future	2,572.3600		2.5724	2,861.1300	2.8611	11.226	0	0	0
2014/09/26	R214	07/05/2015	9.14	Call	Bond Future	4,231.6300		4.2316	3,808.6600	3.8087	(9.995)	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
2014/09/26	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	06/11/2014			Bond Future	8.8850	100.2823	8.9704	99.3931	0.961	0.0000	0.0000	29,570
2014/09/26	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	06/11/2014	9.72	Call	Bond Future	8,123.1300	8.1231	7,233.8700	7.2339	(10.947)	0	0	0
2014/09/26	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	06/11/2014	9.73	Call	Bond Future	8,213.1000	8.2131	7,323.8400	7.3238	(10.827)	0	0	0
2014/09/26	R248	06/11/2014	9.74	Call	Bond Future	8,302.9100	8.3029	7,413.6500	7.4137	(10.710)	0	0	0
2014/09/26	R248	05/02/2015			Bond Future	8.9466	101.8554	9.0345	100.9518	0.982	0.0000	0.0000	1,277
2014/09/26	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	05/02/2015	9.50	Call	Bond Future	5,451.9600	5.4520	4,548.3900	4.5484	(16.573)	0	0	0
2014/09/26	R248	05/02/2015	9.51	Call	Bond Future	5,545.4800	5.5455	4,641.9100	4.6419	(16.294)	0	0	0
2014/09/26	R248	05/02/2015	9.49	Call	Bond Future	5,358.2600	5.3583	4,454.6900	4.4547	(16.863)	0	0	0
2014/09/26	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	07/05/2015			Bond Future	8.9918	99.1734	9.0820	98.2552	1.003	0.0000	0.0000	0
2014/09/26	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/26	R248	07/05/2015	9.26	Call	Bond Future	2,686.1200	2.6861	1,767.9100	1.7679	(34.184)	0	0	0
2014/09/26	R248	07/05/2015	9.24	Call	Bond Future	2,490.3200	2.4903	1,572.1100	1.5721	(36.871)	0	0	0
2014/09/26	R248	07/05/2015	9.25	Call	Bond Future	2,588.3100	2.5883	1,670.1000	1.6701	(35.475)	0	0	0

Total

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