



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2014 TO 14/10/2014

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
2014/10/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	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
2014/10/14	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	2025	06/11/2014	117.01	Call	Bond Future	520.2200	0.5202	537.2600	0.5373	3.276	0	0	0
2014/10/14	2025	06/11/2014			Bond Future	117.5302	117.5302	117.5473	117.5473	0.014	0.0000	0.0000	16
2014/10/14	2025	06/11/2014	116.99	Call	Bond Future	540.2200	0.5402	557.2600	0.5573	3.154	0	0	0
2014/10/14	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2025	06/11/2014	117.00	Call	Bond Future	530.2200	0.5302	547.2600	0.5473	3.214	0	0	0
2014/10/14	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2025	05/02/2015			Bond Future	118.2162	118.2162	118.2331	118.2331	0.014	0.0000	0.0000	0
2014/10/14	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2025	05/02/2015	118.99	Put	Bond Future	773.8200	0.7738	756.8600	0.7569	(2.192)	0	0	0
2014/10/14	2025	05/02/2015	119.01	Put	Bond Future	793.8200	0.7938	776.8600	0.7769	(2.137)	0	0	0
2014/10/14	2025	05/02/2015	119.00	Put	Bond Future	783.8200	0.7838	766.8600	0.7669	(2.164)	0	0	0
2014/10/14	2030	06/11/2014	9.01	Call	Bond Future	3,938.1400	3.9381	3,944.1900	3.9442	0.154	0	0	0
2014/10/14	2030	06/11/2014			Bond Future	8.5142	97.8771	8.5134	97.8831	(0.009)	0.0000	0.0000	4,663
2014/10/14	2030	06/11/2014	8.99	Call	Bond Future	3,783.8100	3.7838	3,789.8600	3.7899	0.160	0	0	0
2014/10/14	2030	06/11/2014	9.00	Call	Bond Future	3,861.0200	3.8610	3,867.0700	3.8671	0.157	0	0	0
2014/10/14	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	05/02/2015			Bond Future	8.5782	95.3929	8.5775	95.3988	(0.009)	0.0000	0.0000	0
2014/10/14	2030	05/02/2015	9.25	Call	Bond Future	5,200.3600	5.2004	5,206.3200	5.2063	0.115	0	0	0
2014/10/14	2030	05/02/2015	9.24	Call	Bond Future	5,125.9600	5.1260	5,131.9200	5.1319	0.116	0	0	0
2014/10/14	2030	05/02/2015	9.26	Call	Bond Future	5,274.6700	5.2747	5,280.6300	5.2806	0.113	0	0	0
2014/10/14	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	07/05/2015			Bond Future	8.6264	97.0440	8.6258	97.0493	(0.008)	0.0000	0.0000	0
2014/10/14	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	07/05/2015	8.74	Call	Bond Future	896.5700	0.8966	901.8100	0.9018	0.584	0	0	0
2014/10/14	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2030	07/05/2015	8.75	Call	Bond Future	974.9400	0.9749	980.1800	0.9802	0.537	0	0	0
2014/10/14	2030	07/05/2015	8.76	Call	Bond Future	1,053.2100	1.0532	1,058.4500	1.0584	0.498	0	0	0

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2014/10/14	2037	06/11/2014	9.69	Call	Bond Future	8,366.7400	8.3667	8,325.4400	8.3254	(0.494)	0	0	0
2014/10/14	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	06/11/2014			Bond Future	8.7485	99.9403	8.7528	99.8990	0.049	0.0000	0.0000	10,565
2014/10/14	2037	06/11/2014	9.70	Call	Bond Future	8,449.3500	8.4493	8,408.0500	8.4080	(0.489)	0	0	0
2014/10/14	2037	06/11/2014	9.71	Call	Bond Future	8,531.8400	8.5318	8,490.5400	8.4905	(0.484)	0	0	0
2014/10/14	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	05/02/2015			Bond Future	8.8103	97.2378	8.8148	97.1956	0.051	0.0000	0.0000	3,280
2014/10/14	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	05/02/2015	9.50	Call	Bond Future	6,164.7400	6.1647	6,122.5800	6.1226	(0.684)	0	0	0
2014/10/14	2037	05/02/2015	9.51	Call	Bond Future	6,249.4800	6.2495	6,207.3200	6.2073	(0.675)	0	0	0
2014/10/14	2037	05/02/2015	9.49	Call	Bond Future	6,079.8700	6.0799	6,037.7100	6.0377	(0.693)	0	0	0
2014/10/14	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	07/05/2015			Bond Future	8.8582	98.9209	8.8628	98.8773	0.053	0.0000	0.0000	0
2014/10/14	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2037	07/05/2015	9.01	Call	Bond Future	1,398.2500	1.3982	1,354.5800	1.3546	(3.123)	0	0	0
2014/10/14	2037	07/05/2015	8.99	Call	Bond Future	1,215.9200	1.2159	1,172.2500	1.1722	(3.592)	0	0	0
2014/10/14	2037	07/05/2015	9.00	Call	Bond Future	1,307.1500	1.3072	1,263.4800	1.2635	(3.341)	0	0	0
2014/10/14	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2038	06/11/2014	120.01	Call	Bond Future	3,408.2900	3.4083	3,426.6500	3.4267	0.539	0	0	0
2014/10/14	2038	06/11/2014			Bond Future	123.4183	123.4183	123.4367	123.4367	0.015	0.0000	0.0000	1,974
2014/10/14	2038	06/11/2014	119.99	Call	Bond Future	3,428.2900	3.4283	3,446.6500	3.4467	0.536	0	0	0
2014/10/14	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2038	06/11/2014	120.00	Call	Bond Future	3,418.2900	3.4183	3,436.6500	3.4367	0.537	0	0	0
2014/10/14	2038	05/02/2015	123.00	Call	Bond Future	1,052.0200	1.0520	1,070.4200	1.0704	1.749	0	0	0
2014/10/14	2038	05/02/2015			Bond Future	124.0520	124.0520	124.0704	124.0704	0.015	0.0000	0.0000	0
2014/10/14	2038	05/02/2015	123.01	Call	Bond Future	1,042.0200	1.0420	1,060.4200	1.0604	1.766	0	0	0
2014/10/14	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2038	05/02/2015	122.99	Call	Bond Future	1,062.0200	1.0620	1,080.4200	1.0804	1.733	0	0	0
2014/10/14	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	06/11/2014			Bond Future	8.8278	101.6147	8.8473	101.4136	0.221	0.0000	0.0000	3,002
2014/10/14	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	06/11/2014	8.99	Call	Bond Future	1,654.6300	1.6546	1,453.4600	1.4535	(12.158)	0	0	0
2014/10/14	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	06/11/2014	9.00	Call	Bond Future	1,755.1200	1.7551	1,553.9500	1.5540	(11.462)	0	0	0
2014/10/14	2044	06/11/2014	9.01	Call	Bond Future	1,855.4200	1.8554	1,654.2500	1.6543	(10.842)	0	0	0
2014/10/14	2044	05/02/2015	9.00	Call	Bond Future	1,137.3800	1.1374	932.8200	0.9328	(17.985)	0	0	0
2014/10/14	2044	05/02/2015			Bond Future	8.8876	98.8131	8.9077	98.6085	0.226	0.0000	0.0000	0
2014/10/14	2044	05/02/2015	9.01	Call	Bond Future	1,237.4900	1.2375	1,032.9300	1.0329	(16.530)	0	0	0
2014/10/14	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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2014/10/14	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	05/02/2015	8.99	Call	Bond Future	1,037.0900	1.0371	832.5300	0.8325	(19.724)	0	0	0
2014/10/14	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	07/05/2015			Bond Future	8.9342	100.5236	8.9549	100.3148	0.231	0.0000	0.0000	0
2014/10/14	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2044	07/05/2015	9.01	Call	Bond Future	762.1400	0.7621	553.3300	0.5533	(27.398)	0	0	0
2014/10/14	2044	07/05/2015	8.99	Call	Bond Future	562.0600	0.5621	353.2500	0.3533	(37.151)	0	0	0
2014/10/14	2044	07/05/2015	9.00	Call	Bond Future	662.1800	0.6622	453.3700	0.4534	(31.534)	0	0	0
2014/10/14	2046	06/11/2014	104.45	Call	Bond Future	18,888.6500	18.8887	18,907.1200	18.9071	0.098	0	0	0
2014/10/14	2046	06/11/2014			Bond Future	123.3386	123.3386	123.3571	123.3571	0.015	0.0000	0.0000	5,389
2014/10/14	2046	06/11/2014	104.43	Call	Bond Future	18,908.6500	18.9087	18,927.1200	18.9271	0.098	0	0	0
2014/10/14	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2046	06/11/2014	104.44	Call	Bond Future	18,898.6500	18.8987	18,917.1200	18.9171	0.098	0	0	0
2014/10/14	2046	05/02/2015			Bond Future	125.2726	125.2726	125.2909	125.2909	0.015	0.0000	0.0000	0
2014/10/14	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2046	05/02/2015	123.99	Call	Bond Future	1,282.6400	1.2826	1,300.9200	1.3009	1.425	0	0	0
2014/10/14	2046	05/02/2015	124.01	Call	Bond Future	1,262.6400	1.2626	1,280.9200	1.2809	1.448	0	0	0
2014/10/14	2046	05/02/2015	124.00	Call	Bond Future	1,272.6400	1.2726	1,290.9200	1.2909	1.436	0	0	0
2014/10/14	2050	06/11/2014			Bond Future	131.5691	131.5691	131.5890	131.5890	0.015	0.0000	0.0000	2,640
2014/10/14	2050	06/11/2014	126.00	Call	Bond Future	5,569.0500	5.5690	5,588.9900	5.5890	0.358	0	0	0
2014/10/14	2050	06/11/2014	126.01	Call	Bond Future	5,559.0500	5.5590	5,578.9900	5.5790	0.359	0	0	0
2014/10/14	2050	06/11/2014	125.99	Call	Bond Future	5,579.0500	5.5790	5,598.9900	5.5990	0.357	0	0	0
2014/10/14	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2050	05/02/2015			Bond Future	132.1839	132.1839	132.2036	132.2036	0.015	0.0000	0.0000	0
2014/10/14	2050	05/02/2015	130.01	Call	Bond Future	2,173.8800	2.1739	2,193.6100	2.1936	0.908	0	0	0
2014/10/14	2050	05/02/2015	129.99	Call	Bond Future	2,193.8800	2.1939	2,213.6100	2.2136	0.899	0	0	0
2014/10/14	2050	05/02/2015	130.00	Call	Bond Future	2,183.8800	2.1839	2,203.6100	2.2036	0.903	0	0	0
2014/10/14	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	AL12	06/11/2014			Index Future	520.4570	520.4570	520.2820	520.2820	(0.034)	0.0000	0.0000	0
2014/10/14	AL12	05/02/2015			Index Future	528.5510	528.5510	528.3710	528.3710	(0.034)	0.0000	0.0000	0
2014/10/14	AL12	07/05/2015			Index Future	537.6740	537.6740	537.4880	537.4880	(0.035)	0.0000	0.0000	0
2014/10/14	AL37	06/11/2014			Index Future	437.5660	437.5660	438.0760	438.0760	0.117	0.0000	0.0000	3
2014/10/14	AL37	05/02/2015			Index Future	444.3710	444.3710	444.8880	444.8880	0.116	0.0000	0.0000	0
2014/10/14	AL7T	06/11/2014			Index Future	517.1390	517.1390	518.0230	518.0230	0.171	0.0000	0.0000	4
2014/10/14	AL7T	05/02/2015			Index Future	525.1810	525.1810	526.0770	526.0770	0.171	0.0000	0.0000	0
2014/10/14	ALBI	06/11/2014			Index Future	471.5590	471.5590	471.7520	471.7520	0.041	0.0000	0.0000	582
2014/10/14	ALBI	05/02/2015			Index Future	478.8920	478.8920	479.0860	479.0860	0.041	0.0000	0.0000	65
2014/10/14	ALBI	07/05/2015			Index Future	487.1580	487.1580	487.3530	487.3530	0.040	0.0000	0.0000	0
2014/10/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	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
2014/10/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/14	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	EL28	06/11/2014			Bond Future	122.5322	122.5322	122.5514	122.5514	0.016	0.0000	0.0000	0
2014/10/14	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	EL28	06/11/2014	122.00	Call	Bond Future	532.2300	0.5322	551.4100	0.5514	3.604	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
2014/10/14	EL28	06/11/2014	122.01	Call	Bond Future	522.2300	0.5222	541.4100	0.5414	3.673	0	0	0
2014/10/14	EL28	06/11/2014	121.99	Call	Bond Future	542.2300	0.5422	561.4100	0.5614	3.537	0	0	0
2014/10/14	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	EL28	05/02/2015			Bond Future	124.4538	124.4538	124.4728	124.4728	0.015	0.0000	0.0000	0
2014/10/14	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	EL28	05/02/2015	125.99	Put	Bond Future	1,536.2500	1.5363	1,517.2000	1.5172	(1.240)	0	0	0
2014/10/14	EL28	05/02/2015	126.01	Put	Bond Future	1,556.2500	1.5563	1,537.2000	1.5372	(1.224)	0	0	0
2014/10/14	EL28	05/02/2015	126.00	Put	Bond Future	1,546.2500	1.5463	1,527.2000	1.5272	(1.232)	0	0	0
2014/10/14	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	06/11/2014			Bond Future	9.4813	83.9136	9.4853	83.8832	0.043	0.0000	0.0000	6,220
2014/10/14	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	06/11/2014	10.29	Call	Bond Future	5,773.1700	5.7732	5,742.7700	5.7428	(0.527)	0	0	0
2014/10/14	ES33	06/11/2014	10.30	Call	Bond Future	5,840.6200	5.8406	5,810.2200	5.8102	(0.520)	0	0	0
2014/10/14	ES33	06/11/2014	10.31	Call	Bond Future	5,907.9700	5.9080	5,877.5700	5.8776	(0.515)	0	0	0
2014/10/14	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	05/02/2015	10.00	Call	Bond Future	3,091.9000	3.0919	3,060.8000	3.0608	(1.006)	0	0	0
2014/10/14	ES33	05/02/2015			Bond Future	9.5712	85.2190	9.5753	85.1879	0.044	0.0000	0.0000	0
2014/10/14	ES33	05/02/2015	10.01	Call	Bond Future	3,161.8600	3.1619	3,130.7600	3.1308	(0.984)	0	0	0
2014/10/14	ES33	05/02/2015	9.99	Call	Bond Future	3,021.8500	3.0219	2,990.7500	2.9907	(1.029)	0	0	0
2014/10/14	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	07/05/2015			Bond Future	9.6413	82.9019	9.6457	82.8697	0.046	0.0000	0.0000	0
2014/10/14	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	ES33	07/05/2015	9.76	Call	Bond Future	862.5600	0.8626	830.3400	0.8303	(3.735)	0	0	0
2014/10/14	ES33	07/05/2015	9.74	Call	Bond Future	718.1700	0.7182	685.9500	0.6859	(4.486)	0	0	0
2014/10/14	ES33	07/05/2015	9.75	Call	Bond Future	790.4100	0.7904	758.1900	0.7582	(4.076)	0	0	0
2014/10/14	GOVI	06/11/2014	449.01	Call	GOVI	208,710.0000	20.8710	211,750.0000	21.1750	1.457	0	0	0
2014/10/14	GOVI	06/11/2014			GOVI	469.8810	469.8810	470.1850	470.1850	0.065	0.0000	0.0000	418
2014/10/14	GOVI	06/11/2014	448.99	Call	GOVI	208,910.0000	20.8910	211,950.0000	21.1950	1.455	0	0	0
2014/10/14	GOVI	06/11/2014	449.00	Call	GOVI	208,810.0000	20.8810	211,850.0000	21.1850	1.456	0	0	0
2014/10/14	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	05/02/2015	459.99	Call	GOVI	171,980.0000	17.1980	175,050.0000	17.5050	1.785	0	0	0
2014/10/14	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	05/02/2015			GOVI	477.1880	477.1880	477.4950	477.4950	0.064	0.0000	0.0000	48
2014/10/14	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	05/02/2015	460.00	Call	GOVI	171,880.0000	17.1880	174,950.0000	17.4950	1.786	0	0	0
2014/10/14	GOVI	05/02/2015	460.01	Call	GOVI	171,780.0000	17.1780	174,850.0000	17.4850	1.787	0	0	0
2014/10/14	GOVI	07/05/2015	449.99	Call	GOVI	354,350.0000	35.4350	357,440.0000	35.7440	0.872	0	0	0
2014/10/14	GOVI	07/05/2015			GOVI	485.4250	485.4250	485.7340	485.7340	0.064	0.0000	0.0000	0

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2014/10/14	GOVI	07/05/2015	450.00	Call	GOVI	354,250.0000		35.4250	357,340.0000	35.7340	0.872	0	0	0
2014/10/14	GOVI	07/05/2015	450.01	Call	GOVI	354,150.0000		35.4150	357,240.0000	35.7240	0.873	0	0	0
2014/10/14	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/14	ICAA	06/11/2014			Can-Do Interest Rate	145.1553		145.1553	145.1901	145.1901	0.024	0.0000	0.0000	107
2014/10/14	IGOV	06/11/2014			Index Future	219.8500		219.8500	219.9220	219.9220	0.033	0.0000	0.0000	1,159
2014/10/14	IGOV	05/02/2015			Index Future	223.2960		223.2960	223.3680	223.3680	0.032	0.0000	0.0000	10
2014/10/14	IGOV	07/05/2015			Index Future	227.1770		227.1770	227.2490	227.2490	0.032	0.0000	0.0000	0
2014/10/14	ILBI	06/11/2014			Index Future	591.6730		591.6730	591.5740	591.5740	(0.017)	0.0000	0.0000	0
2014/10/14	ILBI	05/02/2015			Index Future	601.0150		601.0150	600.9130	600.9130	(0.017)	0.0000	0.0000	157
2014/10/14	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/14	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/14	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/14	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/14	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/14	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/14	JBAF	15/10/2014			Jibar Tradeable Future	6.0800		93.9200	6.0700	93.9300	(0.164)	0.0000	0.0000	0
2014/10/14	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1100	93.8900	(0.163)	0.0000	0.0000	0
2014/10/14	JBAF	17/12/2014			Jibar Tradeable Future	6.2800		93.7200	6.2600	93.7400	(0.318)	0.0000	0.0000	0
2014/10/14	JBAF	21/01/2015			Jibar Tradeable Future	6.3600		93.6400	6.3400	93.6600	(0.314)	0.0000	0.0000	0
2014/10/14	JBAF	18/02/2015			Jibar Tradeable Future	6.4700		93.5300	6.4300	93.5700	(0.618)	0.0000	0.0000	0
2014/10/14	JBAF	18/03/2015			Jibar Tradeable Future	6.5200		93.4800	6.4800	93.5200	(0.613)	0.0000	0.0000	2,850
2014/10/14	JBAF	17/06/2015			Jibar Tradeable Future	6.7800		93.2200	6.7300	93.2700	(0.737)	0.0000	0.0000	5,000
2014/10/14	JBAF	16/09/2015			Jibar Tradeable Future	6.9700		93.0300	6.9200	93.0800	(0.717)	0.0000	0.0000	0
2014/10/14	JBAF	15/12/2015			Jibar Tradeable Future	7.1300		92.8700	7.0800	92.9200	(0.701)	0.0000	0.0000	0
2014/10/14	JBAF	16/03/2016			Jibar Tradeable Future	7.2700		92.7300	7.2100	92.7900	(0.825)	0.0000	0.0000	0
2014/10/14	JBAF	15/06/2016			Jibar Tradeable Future	7.3900		92.6100	7.3300	92.6700	(0.812)	0.0000	0.0000	0
2014/10/14	JBAF	21/09/2016			Jibar Tradeable Future	7.5200		92.4800	7.4600	92.5400	(0.798)	0.0000	0.0000	0
2014/10/14	R023	06/11/2014			Bond Future	7.8813		100.7347	7.8501	100.9214	(0.395)	0.0000	0.0000	8,484
2014/10/14	R023	06/11/2014	8.59	Put	Bond Future	4.5300		0.0045	2.7000	0.0027	(40.397)	0	0	0
2014/10/14	R023	06/11/2014	8.61	Put	Bond Future	3.7400		0.0037	2.2000	0.0022	(41.176)	0	0	0
2014/10/14	R023	06/11/2014	8.59	Call	Bond Future	4,131.2400		4.1312	4,316.0700	4.3161	4.474	0	0	0
2014/10/14	R023	06/11/2014	8.60	Put	Bond Future	4.1100		0.0041	2.4400	0.0024	(40.633)	0	0	0



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2014/10/14	R023	06/11/2014	8.60	Call	Bond Future	4,187.4700		4.1875	4,372.4600	4.3725	4.418	0	0	0
2014/10/14	R023	06/11/2014	8.61	Call	Bond Future	4,243.7100		4.2437	4,428.8300	4.4288	4.362	0	0	0
2014/10/14	R023	05/02/2015			Bond Future	7.9515		102.3017	7.9190	102.4911	(0.409)	0.0000	0.0000	0
2014/10/14	R023	05/02/2015	8.74	Put	Bond Future	186.2100		0.1862	164.6000	0.1646	(11.605)	0	0	0
2014/10/14	R023	05/02/2015	8.75	Call	Bond Future	4,692.9000		4.6929	4,861.1300	4.8611	3.585	0	0	0
2014/10/14	R023	05/02/2015	8.76	Call	Bond Future	4,742.2700		4.7423	4,911.0300	4.9110	3.559	0	0	0
2014/10/14	R023	05/02/2015	8.74	Call	Bond Future	4,643.6300		4.6436	4,811.3300	4.8113	3.611	0	0	0
2014/10/14	R023	05/02/2015	8.76	Put	Bond Future	175.1500		0.1752	154.6000	0.1546	(11.733)	0	0	0
2014/10/14	R023	05/02/2015	8.75	Put	Bond Future	180.6100		0.1806	159.5300	0.1595	(11.672)	0	0	0
2014/10/14	R023	07/05/2015	8.14	Call	Bond Future	2,406.9900		2.4070	2,514.6600	2.5147	4.473	0	0	0
2014/10/14	R023	07/05/2015	8.15	Put	Bond Future	1,538.9100		1.5389	1,455.6400	1.4556	(5.411)	0	0	0
2014/10/14	R023	07/05/2015			Bond Future	7.9904		100.1431	7.9567	100.3349	(0.422)	0.0000	0.0000	0
2014/10/14	R023	07/05/2015	8.15	Call	Bond Future	2,439.3500		2.4394	2,547.8800	2.5479	4.449	0	0	0
2014/10/14	R023	07/05/2015	8.16	Call	Bond Future	2,471.9400		2.4719	2,581.3300	2.5813	4.425	0	0	0
2014/10/14	R023	07/05/2015	8.14	Put	Bond Future	1,562.6700		1.5627	1,478.5400	1.4785	(5.384)	0	0	0
2014/10/14	R023	07/05/2015	8.16	Put	Bond Future	1,515.4100		1.5154	1,433.0000	1.4330	(5.438)	0	0	0
2014/10/14	R023	06/08/2015	9.07	Put	Bond Future	609.4600		0.6095	574.1700	0.5742	(5.790)	0	0	911
2014/10/14	R023	06/08/2015	8.24	Call	Bond Future	3,093.0000		3.0930	3,204.6900	3.2047	3.611	0	0	0
2014/10/14	R023	06/08/2015			Bond Future	8.0114		102.0079	7.9766	102.2006	(0.434)	0.0000	0.0000	0
2014/10/14	R023	06/08/2015	9.07	Call	Bond Future	6,255.7300		6.2557	6,413.2200	6.4132	2.518	0	0	0
2014/10/14	R023	06/08/2015	8.26	Put	Bond Future	1,794.0500		1.7941	1,714.3000	1.7143	(4.445)	0	0	0
2014/10/14	R023	06/08/2015	8.25	Put	Bond Future	1,815.7000		1.8157	1,735.2900	1.7353	(4.429)	0	0	0
2014/10/14	R023	06/08/2015	8.24	Put	Bond Future	1,837.9300		1.8379	1,756.8400	1.7568	(4.412)	0	0	0
2014/10/14	R023	06/08/2015	8.25	Call	Bond Future	3,125.2200		3.1252	3,237.5900	3.2376	3.596	0	0	0
2014/10/14	R023	06/08/2015	8.26	Call	Bond Future	3,157.9700		3.1580	3,271.0000	3.2710	3.579	0	0	0
2014/10/14	R157	06/11/2014	6.19	Put	Bond Future	468.6200		0.4686	468.0600	0.4681	(0.119)	0	0	0
2014/10/14	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/14	R157	06/11/2014	6.21	Put	Bond Future	452.4500		0.4524	451.8400	0.4518	(0.135)	0	0	0
2014/10/14	R157	06/11/2014	6.20	Put	Bond Future	460.5200		0.4605	459.9300	0.4599	(0.128)	0	0	0
2014/10/14	R157	06/11/2014	6.21	Call	Bond Future	6.2000		0.0062	5.5900	0.0056	(9.839)	0	0	0
2014/10/14	R157	06/11/2014	6.19	Call	Bond Future	5.3600		0.0054	4.8000	0.0048	(10.448)	0	0	0
2014/10/14	R157	06/11/2014	6.20	Call	Bond Future	5.7700		0.0058	5.1800	0.0052	(10.225)	0	0	0
2014/10/14	R157	05/02/2015	8.74	Call	Bond Future	1,085.6200		1.0856	1,085.3400	1.0853	(0.026)	0	0	0
2014/10/14	R157	05/02/2015	8.75	Put	Bond Future	12.1800		0.0122	11.9200	0.0119	(2.135)	0	0	0
2014/10/14	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/14	R157	05/02/2015	8.74	Put	Bond Future	12.4600		0.0125	12.1800	0.0122	(2.247)	0	0	0
2014/10/14	R157	05/02/2015	8.76	Put	Bond Future	11.9200		0.0119	11.6500	0.0117	(2.265)	0	0	0
2014/10/14	R157	05/02/2015	8.75	Call	Bond Future	1,091.1500		1.0911	1,090.8900	1.0909	(0.024)	0	0	0
2014/10/14	R157	05/02/2015	8.76	Call	Bond Future	1,096.6900		1.0967	1,096.4200	1.0964	(0.025)	0	0	0
2014/10/14	R186	06/11/2014	7.70	Call	Bond Future	106.6300		0.1066	111.3400	0.1113	4.417	0	0	1,500
2014/10/14	R186	06/11/2014	8.14	Call	Bond Future	1,331.6900		1.3317	1,397.0300	1.3970	4.907	0	0	0
2014/10/14	R186	06/11/2014	8.15	Put	Bond Future	647.3000		0.6473	578.0000	0.5780	(10.706)	0	0	0
2014/10/14	R186	06/11/2014	8.53	Call	Bond Future	3,975.5400		3.9755	4,099.8100	4.0998	3.126	0	0	0
2014/10/14	R186	06/11/2014			Bond Future	8.0640		122.6958	8.0481	122.8324	(0.197)	0.0000	0.0000	47,407
2014/10/14	R186	06/11/2014	7.80	Put	Bond Future	2,523.0700		2.5231	2,397.6000	2.3976	(4.973)	0	0	0
2014/10/14	R186	06/11/2014	8.30	Call	Bond Future	2,289.2900		2.2893	2,385.4000	2.3854	4.198	0	0	100

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2014/10/14	R186	06/11/2014	8.50	Call	Bond Future	3,743.8400	3.7438	3,865.6700	3.8657	3.254	0	0	0
2014/10/14	R186	06/11/2014	9.17	Call	Bond Future	9,007.1400	9.0071	9,143.7700	9.1438	1.517	0	0	0
2014/10/14	R186	06/11/2014	7.70	Put	Bond Future	3,294.4800	3.2945	3,162.5100	3.1625	(4.006)	0	0	0
2014/10/14	R186	06/11/2014	8.15	Call	Bond Future	1,384.0700	1.3841	1,451.4500	1.4515	4.868	0	0	0
2014/10/14	R186	06/11/2014	8.45	Put	Bond Future	106.6000	0.1066	86.9000	0.0869	(18.480)	0	0	6,000
2014/10/14	R186	06/11/2014	8.53	Put	Bond Future	59.4100	0.0594	47.0000	0.0470	(20.889)	0	0	100
2014/10/14	R186	06/11/2014	8.00	Call	Bond Future	718.8500	0.7189	756.8200	0.7568	5.282	0	0	1,500
2014/10/14	R186	06/11/2014	8.16	Call	Bond Future	1,437.5300	1.4375	1,506.9500	1.5069	4.829	0	0	0
2014/10/14	R186	06/11/2014	8.60	Put	Bond Future	34.3700	0.0344	26.4400	0.0264	(23.072)	0	0	0
2014/10/14	R186	06/11/2014	8.50	Put	Bond Future	74.3600	0.0744	59.5100	0.0595	(19.970)	0	0	7,000
2014/10/14	R186	06/11/2014	7.80	Call	Bond Future	222.7300	0.2227	233.9400	0.2339	5.033	0	0	100
2014/10/14	R186	06/11/2014	8.30	Put	Bond Future	283.1000	0.2831	242.5300	0.2425	(14.331)	0	0	100
2014/10/14	R186	06/11/2014	9.17	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	2,010
2014/10/14	R186	06/11/2014	8.14	Put	Bond Future	680.2300	0.6802	608.8900	0.6089	(10.488)	0	0	0
2014/10/14	R186	06/11/2014	8.60	Call	Bond Future	4,523.1700	4.5232	4,651.9200	4.6519	2.846	0	0	0
2014/10/14	R186	06/11/2014	8.00	Put	Bond Future	1,270.6700	1.2707	1,171.9600	1.1720	(7.768)	0	0	0
2014/10/14	R186	06/11/2014	8.16	Put	Bond Future	615.5400	0.6155	548.2800	0.5483	(10.927)	0	0	0
2014/10/14	R186	06/11/2014	8.45	Call	Bond Future	3,363.3600	3.3634	3,480.3400	3.4803	3.478	0	0	0
2014/10/14	R186	05/02/2015	9.00	Call	Bond Future	7,305.0900	7.3051	7,427.2300	7.4272	1.672	0	0	0
2014/10/14	R186	05/02/2015			Bond Future	8.1257	119.3089	8.1092	119.4474	(0.202)	0.0000	0.0000	836
2014/10/14	R186	05/02/2015	8.75	Call	Bond Future	5,597.1300	5.5971	5,707.3000	5.7073	1.968	0	0	0
2014/10/14	R186	05/02/2015	8.76	Call	Bond Future	5,663.2900	5.6633	5,774.0300	5.7740	1.955	0	0	0
2014/10/14	R186	05/02/2015	8.74	Call	Bond Future	5,531.1900	5.5312	5,640.7800	5.6408	1.981	0	0	0
2014/10/14	R186	05/02/2015	8.76	Put	Bond Future	480.5900	0.4806	452.8500	0.4528	(5.772)	0	0	0
2014/10/14	R186	05/02/2015	8.75	Put	Bond Future	493.6700	0.4937	465.3600	0.4654	(5.735)	0	0	0
2014/10/14	R186	05/02/2015	9.00	Put	Bond Future	243.8000	0.2438	227.4600	0.2275	(6.702)	0	0	9,600
2014/10/14	R186	05/02/2015	8.74	Put	Bond Future	507.0400	0.5070	478.1500	0.4781	(5.698)	0	0	0
2014/10/14	R186	07/05/2015			Bond Future	8.1662	121.3726	8.1493	121.5126	(0.207)	0.0000	0.0000	0
2014/10/14	R186	07/05/2015	8.25	Call	Bond Future	3,288.5800	3.2886	3,358.9500	3.3589	2.140	0	0	0
2014/10/14	R186	07/05/2015	8.24	Put	Bond Future	2,635.7500	2.6357	2,565.5100	2.5655	(2.665)	0	0	0
2014/10/14	R186	07/05/2015	8.26	Put	Bond Future	2,561.1100	2.5611	2,492.1200	2.4921	(2.694)	0	0	0
2014/10/14	R186	07/05/2015	8.25	Put	Bond Future	2,598.0500	2.5981	2,528.4400	2.5284	(2.679)	0	0	0
2014/10/14	R186	07/05/2015	8.26	Call	Bond Future	3,333.6500	3.3337	3,404.6400	3.4046	2.129	0	0	0
2014/10/14	R186	07/05/2015	8.24	Call	Bond Future	3,244.1900	3.2442	3,313.9300	3.3139	2.150	0	0	0
2014/10/14	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R197	06/11/2014			Bond Future	288.9362	288.9362	289.1920	289.1920	0.089	0.0000	0.0000	939
2014/10/14	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R197	06/11/2014	285.00	Call	Bond Future	3,936.1600	3.9362	4,191.9600	4.1920	6.499	0	0	0
2014/10/14	R197	06/11/2014	285.01	Call	Bond Future	3,926.1600	3.9262	4,181.9600	4.1820	6.515	0	0	0
2014/10/14	R197	06/11/2014	284.99	Call	Bond Future	3,946.1600	3.9462	4,201.9600	4.2020	6.482	0	0	0
2014/10/14	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R197	05/02/2015	288.99	Put	Bond Future	1,540.1600	1.5402	1,281.0100	1.2810	(16.826)	0	0	0
2014/10/14	R197	05/02/2015			Bond Future	287.4498	287.4498	287.7090	287.7090	0.090	0.0000	0.0000	0
2014/10/14	R197	05/02/2015	289.01	Put	Bond Future	1,560.1600	1.5602	1,301.0100	1.3010	(16.610)	0	0	0
2014/10/14	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R197	05/02/2015	289.00	Put	Bond Future	1,550.1600	1.5502	1,291.0100	1.2910	(16.718)	0	0	0
2014/10/14	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/14	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R202	06/11/2014	226.99	Call	Bond Future	6,243.0700		6.2431	6,277.1300	6.2771	0.546	0	0	0
2014/10/14	R202	06/11/2014			Bond Future	233.2331		233.2331	233.2671	233.2671	0.015	0.0000	0.0000	49,223
2014/10/14	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R202	06/11/2014	227.00	Call	Bond Future	6,233.0700		6.2331	6,267.1300	6.2671	0.546	0	0	0
2014/10/14	R202	06/11/2014	227.01	Call	Bond Future	6,223.0700		6.2231	6,257.1300	6.2571	0.547	0	0	0
2014/10/14	R202	05/02/2015	233.01	Call	Bond Future	684.2700		0.6843	718.6200	0.7186	5.020	0	0	0
2014/10/14	R202	05/02/2015			Bond Future	233.6943		233.6943	233.7286	233.7286	0.015	0.0000	0.0000	0
2014/10/14	R202	05/02/2015	232.99	Call	Bond Future	704.2700		0.7043	738.6200	0.7386	4.877	0	0	0
2014/10/14	R202	05/02/2015	233.00	Call	Bond Future	694.2700		0.6943	728.6200	0.7286	4.948	0	0	0
2014/10/14	R202	05/02/2015	232.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R202	05/02/2015	233.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R202	05/02/2015	233.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R203	06/11/2014	6.86	Call	Bond Future	95.5900		0.0956	115.2400	0.1152	20.557	0	0	0
2014/10/14	R203	06/11/2014			Bond Future	7.0012		104.4527	6.9694	104.5352	(0.455)	0.0000	0.0000	13,305
2014/10/14	R203	06/11/2014	6.84	Call	Bond Future	82.3400		0.0823	99.7400	0.0997	21.132	0	0	45
2014/10/14	R203	06/11/2014	6.98	Call	Bond Future	209.5000		0.2095	245.1200	0.2451	17.002	0	0	14
2014/10/14	R203	06/11/2014	6.85	Call	Bond Future	88.7800		0.0888	107.2900	0.1073	20.849	0	0	0
2014/10/14	R203	06/11/2014	6.98	Put	Bond Future	264.5200		0.2645	217.6400	0.2176	(17.723)	0	0	0
2014/10/14	R203	06/11/2014	6.84	Put	Bond Future	500.9400		0.5009	435.8400	0.4358	(12.996)	0	0	0
2014/10/14	R203	06/11/2014	6.86	Put	Bond Future	462.1500		0.4622	399.3000	0.3993	(13.599)	0	0	0
2014/10/14	R203	06/11/2014	6.85	Put	Bond Future	481.3600		0.4814	417.3700	0.4174	(13.294)	0	0	0
2014/10/14	R203	05/02/2015	7.69	Call	Bond Future	1,510.8400		1.5108	1,582.6000	1.5826	4.750	0	0	55
2014/10/14	R203	05/02/2015			Bond Future	7.0845		106.0776	7.0493	106.1611	(0.497)	0.0000	0.0000	0
2014/10/14	R203	05/02/2015	8.34	Put	Bond Future	6.6400		0.0066	5.3900	0.0054	(18.825)	0	0	0
2014/10/14	R203	05/02/2015	8.35	Call	Bond Future	2,952.3700		2.9524	3,034.6400	3.0346	2.787	0	0	0
2014/10/14	R203	05/02/2015	8.36	Call	Bond Future	2,974.9100		2.9749	3,057.2300	3.0572	2.767	0	0	0
2014/10/14	R203	05/02/2015	8.34	Call	Bond Future	2,929.8300		2.9298	3,012.0500	3.0120	2.806	0	0	0
2014/10/14	R203	05/02/2015	8.36	Put	Bond Future	6.0100		0.0060	4.8600	0.0049	(19.135)	0	0	0
2014/10/14	R203	05/02/2015	7.69	Put	Bond Future	87.8200		0.0878	76.1100	0.0761	(13.334)	0	0	0
2014/10/14	R203	05/02/2015	8.35	Put	Bond Future	6.3200		0.0063	5.1200	0.0051	(18.987)	0	0	0
2014/10/14	R203	07/05/2015			Bond Future	7.0930		103.7420	7.0540	103.8261	(0.549)	0.0000	0.0000	0
2014/10/14	R203	07/05/2015	7.24	Put	Bond Future	496.3200		0.4963	460.4000	0.4604	(7.237)	0	0	0
2014/10/14	R203	07/05/2015	7.26	Put	Bond Future	479.1800		0.4792	444.1300	0.4441	(7.315)	0	0	0
2014/10/14	R203	07/05/2015	7.25	Put	Bond Future	487.5400		0.4875	452.0600	0.4521	(7.277)	0	0	0
2014/10/14	R203	07/05/2015	7.25	Call	Bond Future	825.8000		0.8258	874.4700	0.8745	5.894	0	0	0
2014/10/14	R203	07/05/2015	7.26	Call	Bond Future	838.9300		0.8389	888.0300	0.8880	5.853	0	0	0
2014/10/14	R203	07/05/2015	7.24	Call	Bond Future	813.0800		0.8131	861.3100	0.8613	5.932	0	0	0
2014/10/14	R204	06/11/2014	7.99	Put	Bond Future	1.2000		0.0012	0.6100	0.0006	(49.167)	0	0	1,270
2014/10/14	R204	06/11/2014			Bond Future	7.3040		105.5464	7.2673	105.6765	(0.502)	0.0000	0.0000	11,939
2014/10/14	R204	06/11/2014	6.99	Put	Bond Future	1,160.8400		1.1608	1,041.5200	1.0415	(10.279)	0	0	0
2014/10/14	R204	06/11/2014	7.01	Put	Bond Future	1,096.5700		1.0966	979.0600	0.9791	(10.716)	0	0	0
2014/10/14	R204	06/11/2014	6.99	Call	Bond Future	39.1300		0.0391	49.9100	0.0499	27.549	0	0	0

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2014/10/14	R204	06/11/2014	7.00	Put	Bond Future	1,128.5600	1.1286	1,010.1200	1.0101	(10.495)	0	0	0
2014/10/14	R204	06/11/2014	7.99	Call	Bond Future	2,400.8800	2.4009	2,530.3900	2.5304	5.394	0	0	0
2014/10/14	R204	06/11/2014	7.00	Call	Bond Future	42.8000	0.0428	54.4600	0.0545	27.243	0	0	0
2014/10/14	R204	06/11/2014	7.01	Call	Bond Future	46.7600	0.0468	59.3500	0.0593	26.925	0	0	0
2014/10/14	R204	05/02/2015			Bond Future	7.3808	103.1536	7.3415	103.2854	(0.533)	0.0000	0.0000	0
2014/10/14	R204	05/02/2015	8.25	Call	Bond Future	2,917.1100	2.9171	3,039.8700	3.0399	4.208	0	0	0
2014/10/14	R204	05/02/2015	8.26	Call	Bond Future	2,947.4300	2.9474	3,070.4700	3.0705	4.174	0	0	0
2014/10/14	R204	05/02/2015	8.24	Call	Bond Future	2,886.8400	2.8868	3,009.3100	3.0093	4.242	0	0	0
2014/10/14	R204	05/02/2015	8.26	Put	Bond Future	53.8100	0.0538	45.0400	0.0450	(16.298)	0	0	0
2014/10/14	R204	05/02/2015	8.25	Put	Bond Future	55.8300	0.0558	46.7800	0.0468	(16.210)	0	0	0
2014/10/14	R204	05/02/2015	8.24	Put	Bond Future	57.9100	0.0579	48.5700	0.0486	(16.128)	0	0	0
2014/10/14	R204	07/05/2015	7.51	Put	Bond Future	851.1400	0.8511	790.6100	0.7906	(7.112)	0	0	0
2014/10/14	R204	07/05/2015			Bond Future	7.4132	104.9376	7.3709	105.0709	(0.570)	0.0000	0.0000	0
2014/10/14	R204	07/05/2015	7.50	Put	Bond Future	864.9300	0.8649	803.7300	0.8037	(7.076)	0	0	0
2014/10/14	R204	07/05/2015	7.49	Call	Bond Future	1,120.8300	1.1208	1,192.2900	1.1923	6.376	0	0	0
2014/10/14	R204	07/05/2015	7.50	Call	Bond Future	1,138.3200	1.1383	1,210.4400	1.2104	6.336	0	0	0
2014/10/14	R204	07/05/2015	7.51	Call	Bond Future	1,155.9500	1.1559	1,228.7400	1.2287	6.297	0	0	0
2014/10/14	R204	07/05/2015	7.49	Put	Bond Future	878.8800	0.8789	817.0200	0.8170	(7.039)	0	0	0
2014/10/14	R204	06/08/2015	7.74	Call	Bond Future	1,756.0800	1.7561	1,839.3500	1.8394	4.742	0	0	0
2014/10/14	R204	06/08/2015	7.75	Put	Bond Future	772.3600	0.7724	723.0000	0.7230	(6.391)	0	0	0
2014/10/14	R204	06/08/2015			Bond Future	7.4090	102.8507	7.3641	102.9838	(0.607)	0.0000	0.0000	0
2014/10/14	R204	06/08/2015	8.41	Call	Bond Future	3,204.2300	3.2042	3,313.8900	3.3139	3.422	0	0	0
2014/10/14	R204	06/08/2015	7.74	Put	Bond Future	782.7000	0.7827	732.8600	0.7329	(6.368)	0	0	0
2014/10/14	R204	06/08/2015	7.76	Put	Bond Future	762.1200	0.7621	713.2400	0.7132	(6.414)	0	0	0
2014/10/14	R204	06/08/2015	8.41	Put	Bond Future	295.3100	0.2953	271.8600	0.2719	(7.941)	0	0	699
2014/10/14	R204	06/08/2015	7.75	Call	Bond Future	1,774.9700	1.7750	1,858.7200	1.8587	4.718	0	0	0
2014/10/14	R204	06/08/2015	7.76	Call	Bond Future	1,793.9500	1.7940	1,878.1800	1.8782	4.695	0	0	0
2014/10/14	R207	06/11/2014	7.36	Put	Bond Future	863.6900	0.8637	776.9100	0.7769	(10.048)	0	0	0
2014/10/14	R207	06/11/2014			Bond Future	7.5224	101.1788	7.4961	101.2891	(0.349)	0.0000	0.0000	34,018
2014/10/14	R207	06/11/2014	7.35	Put	Bond Future	894.8700	0.8949	806.8300	0.8068	(9.838)	0	0	0
2014/10/14	R207	06/11/2014	7.36	Call	Bond Future	179.5600	0.1796	203.0300	0.2030	13.071	0	0	0
2014/10/14	R207	06/11/2014	7.34	Call	Bond Future	157.8000	0.1578	178.8000	0.1788	13.308	0	0	0
2014/10/14	R207	06/11/2014	7.35	Call	Bond Future	168.4200	0.1684	190.6300	0.1906	13.187	0	0	0
2014/10/14	R207	06/11/2014	7.34	Put	Bond Future	926.5900	0.9266	837.3400	0.8373	(9.632)	0	0	0
2014/10/14	R207	05/02/2015	8.49	Put	Bond Future	76.1300	0.0761	67.3400	0.0673	(11.546)	0	0	0
2014/10/14	R207	05/02/2015			Bond Future	7.5960	99.1117	7.5682	99.2234	(0.366)	0.0000	0.0000	3,106
2014/10/14	R207	05/02/2015	8.51	Put	Bond Future	71.1100	0.0711	62.8100	0.0628	(11.672)	0	0	0
2014/10/14	R207	05/02/2015	8.50	Call	Bond Future	3,622.4700	3.6225	3,725.6400	3.7256	2.848	0	0	0
2014/10/14	R207	05/02/2015	8.51	Call	Bond Future	3,658.3800	3.6584	3,761.7900	3.7618	2.827	0	0	0
2014/10/14	R207	05/02/2015	8.49	Call	Bond Future	3,586.6200	3.5866	3,689.5400	3.6895	2.870	0	0	0
2014/10/14	R207	05/02/2015	8.50	Put	Bond Future	73.5800	0.0736	65.0400	0.0650	(11.606)	0	0	0
2014/10/14	R207	07/05/2015			Bond Future	7.6378	100.8264	7.6084	100.9393	(0.385)	0.0000	0.0000	0
2014/10/14	R207	07/05/2015	8.25	Call	Bond Future	2,754.2000	2.7542	2,839.4700	2.8395	3.096	0	0	0
2014/10/14	R207	07/05/2015	7.73	Call	Bond Future	1,434.8300	1.4348	1,494.8400	1.4948	4.182	0	0	66
2014/10/14	R207	07/05/2015	8.24	Put	Bond Future	446.4500	0.4465	418.4100	0.4184	(6.281)	0	0	0
2014/10/14	R207	07/05/2015	8.26	Put	Bond Future	429.9800	0.4300	402.7400	0.4027	(6.335)	0	0	0
2014/10/14	R207	07/05/2015	7.73	Put	Bond Future	1,081.6500	1.0817	1,028.7500	1.0288	(4.891)	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
2014/10/14	R207	07/05/2015	8.25	Put	Bond Future	438.1500	0.4381	410.5100	0.4105	(6.308)	0	0	0
2014/10/14	R207	07/05/2015	8.26	Call	Bond Future	2,783.3100	2.7833	2,868.9800	2.8690	3.078	0	0	0
2014/10/14	R207	07/05/2015	8.24	Call	Bond Future	2,725.2100	2.7252	2,810.0800	2.8101	3.114	0	0	0
2014/10/14	R207	06/08/2015	7.76	Call	Bond Future	1,729.0000	1.7290	1,788.8100	1.7888	3.459	0	0	0
2014/10/14	R207	06/08/2015			Bond Future	7.6518	99.0586	7.6212	99.1710	(0.401)	0.0000	0.0000	0
2014/10/14	R207	06/08/2015	7.74	Call	Bond Future	1,688.9600	1.6890	1,747.9100	1.7479	3.490	0	0	0
2014/10/14	R207	06/08/2015	7.75	Call	Bond Future	1,708.9200	1.7089	1,768.3000	1.7683	3.475	0	0	0
2014/10/14	R207	06/08/2015	7.46	Call	Bond Future	1,180.2200	1.1802	1,227.0900	1.2271	3.971	0	0	70
2014/10/14	R207	06/08/2015	7.74	Put	Bond Future	1,366.7600	1.3668	1,313.3000	1.3133	(3.911)	0	0	0
2014/10/14	R207	06/08/2015	7.76	Put	Bond Future	1,333.8900	1.3339	1,281.2900	1.2813	(3.943)	0	0	0
2014/10/14	R207	06/08/2015	7.46	Put	Bond Future	1,885.6700	1.8857	1,820.1300	1.8201	(3.476)	0	0	0
2014/10/14	R207	06/08/2015	7.75	Put	Bond Future	1,350.2500	1.3503	1,297.2200	1.2972	(3.927)	0	0	0
2014/10/14	R208	06/11/2014	7.46	Call	Bond Future	160.6100	0.1606	181.7900	0.1818	13.187	0	0	0
2014/10/14	R208	06/11/2014			Bond Future	7.6666	96.2075	7.6404	96.3342	(0.341)	0.0000	0.0000	53,508
2014/10/14	R208	06/11/2014	7.44	Call	Bond Future	140.2400	0.1402	159.0100	0.1590	13.384	0	0	0
2014/10/14	R208	06/11/2014	7.45	Call	Bond Future	150.1600	0.1502	170.1100	0.1701	13.286	0	0	0
2014/10/14	R208	06/11/2014	7.44	Put	Bond Future	1,243.8200	1.2438	1,135.9100	1.1359	(8.676)	0	0	0
2014/10/14	R208	06/11/2014	8.50	Put	Bond Future	0.6800	0.0007	0.3800	0.0004	(44.118)	0	0	1,520
2014/10/14	R208	06/11/2014	7.46	Put	Bond Future	1,166.1500	1.1661	1,060.6500	1.0606	(9.047)	0	0	0
2014/10/14	R208	06/11/2014	7.45	Put	Bond Future	1,204.7100	1.2047	1,097.9800	1.0980	(8.859)	0	0	0
2014/10/14	R208	06/11/2014	8.50	Call	Bond Future	3,929.5400	3.9295	4,055.9200	4.0559	3.216	0	0	0
2014/10/14	R208	05/02/2015	8.51	Call	Bond Future	3,670.3800	3.6704	3,784.0500	3.7840	3.097	0	0	0
2014/10/14	R208	05/02/2015			Bond Future	7.7371	97.7042	7.7096	97.8325	(0.355)	0.0000	0.0000	0
2014/10/14	R208	05/02/2015	8.49	Call	Bond Future	3,590.2400	3.5902	3,703.1300	3.7031	3.144	0	0	0
2014/10/14	R208	05/02/2015	8.51	Put	Bond Future	140.7600	0.1408	126.0600	0.1261	(10.443)	0	0	0
2014/10/14	R208	05/02/2015	8.50	Put	Bond Future	145.3200	0.1453	130.2400	0.1302	(10.377)	0	0	0
2014/10/14	R208	05/02/2015	8.49	Put	Bond Future	149.9100	0.1499	134.4300	0.1344	(10.326)	0	0	0
2014/10/14	R208	05/02/2015	8.50	Call	Bond Future	3,630.3100	3.6303	3,743.6000	3.7436	3.121	0	0	0
2014/10/14	R208	07/05/2015	8.01	Call	Bond Future	2,100.2500	2.1003	2,177.6200	2.1776	3.684	0	0	0
2014/10/14	R208	07/05/2015			Bond Future	7.7758	95.9915	7.7471	96.1214	(0.369)	0.0000	0.0000	0
2014/10/14	R208	07/05/2015	7.99	Call	Bond Future	2,045.3900	2.0454	2,121.5900	2.1216	3.725	0	0	0
2014/10/14	R208	07/05/2015	8.00	Call	Bond Future	2,072.4500	2.0725	2,149.2500	2.1493	3.706	0	0	0
2014/10/14	R208	07/05/2015	7.99	Put	Bond Future	1,084.0100	1.0840	1,030.3400	1.0303	(4.951)	0	0	0
2014/10/14	R208	07/05/2015	8.00	Put	Bond Future	1,066.4700	1.0665	1,013.4000	1.0134	(4.976)	0	0	0
2014/10/14	R208	07/05/2015	8.01	Put	Bond Future	1,049.7000	1.0497	997.2000	0.9972	(5.001)	0	0	0
2014/10/14	R208	06/08/2015			Bond Future	7.7920	97.7793	7.7623	97.9091	(0.382)	0.0000	0.0000	0
2014/10/14	R208	06/08/2015	8.00	Call	Bond Future	2,345.5400	2.3455	2,419.2700	2.4193	3.143	0	0	0
2014/10/14	R208	06/08/2015	8.01	Call	Bond Future	2,371.1100	2.3711	2,445.3000	2.4453	3.129	0	0	0
2014/10/14	R208	06/08/2015	8.85	Call	Bond Future	4,938.5300	4.9385	5,044.7700	5.0448	2.151	0	0	0
2014/10/14	R208	06/08/2015	7.99	Call	Bond Future	2,320.4500	2.3204	2,393.7000	2.3937	3.157	0	0	0
2014/10/14	R208	06/08/2015	8.01	Put	Bond Future	1,425.6700	1.4257	1,370.0400	1.3700	(3.902)	0	0	0
2014/10/14	R208	06/08/2015	8.00	Put	Bond Future	1,443.2100	1.4432	1,387.1200	1.3871	(3.886)	0	0	0
2014/10/14	R208	06/08/2015	7.99	Put	Bond Future	1,461.2700	1.4613	1,404.7000	1.4047	(3.871)	0	0	0
2014/10/14	R208	06/08/2015	8.85	Put	Bond Future	455.0800	0.4551	431.5000	0.4315	(5.182)	0	0	198
2014/10/14	R209	06/11/2014	8.95	Call	Bond Future	2,451.6200	2.4516	2,409.9700	2.4100	(1.699)	0	0	2,050
2014/10/14	R209	06/11/2014	9.50	Call	Bond Future	6,208.2200	6.2082	6,173.1100	6.1731	(0.566)	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
2014/10/14	R209	06/11/2014			Bond Future	8.6623		77.4028	8.6667	77.3683	0.050	0.0000	0.0000	28,853
2014/10/14	R209	06/11/2014	8.99	Put	Bond Future	180.9300		0.1809	174.2900	0.1743	(3.670)	0	0	0
2014/10/14	R209	06/11/2014	10.00	Call	Bond Future	9,541.6700		9.5417	9,507.1400	9.5071	(0.362)	0	0	0
2014/10/14	R209	06/11/2014	9.05	Put	Bond Future	124.9300		0.1249	119.2000	0.1192	(4.587)	0	0	0
2014/10/14	R209	06/11/2014	9.58	Put	Bond Future	2.0300		0.0020	1.7000	0.0017	(16.256)	0	0	907
2014/10/14	R209	06/11/2014	8.95	Put	Bond Future	228.9300		0.2289	221.8100	0.2218	(3.110)	0	0	0
2014/10/14	R209	06/11/2014	9.01	Put	Bond Future	160.2700		0.1603	153.9200	0.1539	(3.962)	0	0	0
2014/10/14	R209	06/11/2014	9.50	Put	Bond Future	4.1500		0.0042	3.5700	0.0036	(13.976)	0	0	5,500
2014/10/14	R209	06/11/2014	10.05	Call	Bond Future	9,861.6200		9.8616	9,827.0900	9.8271	(0.350)	0	0	0
2014/10/14	R209	06/11/2014	8.50	Call	Bond Future	441.1200		0.4411	413.7900	0.4138	(6.196)	0	0	5,500
2014/10/14	R209	06/11/2014	8.75	Put	Bond Future	646.7400		0.6467	640.7100	0.6407	(0.932)	0	0	0
2014/10/14	R209	06/11/2014	9.00	Put	Bond Future	170.3400		0.1703	163.8400	0.1638	(3.816)	0	0	0
2014/10/14	R209	06/11/2014	9.95	Call	Bond Future	9,219.2900		9.2193	9,184.7500	9.1848	(0.375)	0	0	0
2014/10/14	R209	06/11/2014	8.99	Call	Bond Future	2,704.8200		2.7048	2,663.6500	2.6637	(1.522)	0	0	0
2014/10/14	R209	06/11/2014	9.25	Call	Bond Future	4,467.8600		4.4679	4,430.7400	4.4307	(0.831)	0	0	0
2014/10/14	R209	06/11/2014	10.05	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	2,050
2014/10/14	R209	06/11/2014	10.00	Put	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	1,640
2014/10/14	R209	06/11/2014	9.05	Call	Bond Future	3,097.1000		3.0971	3,056.8400	3.0568	(1.300)	0	0	2,050
2014/10/14	R209	06/11/2014	9.58	Call	Bond Future	6,757.4600		6.7575	6,722.6000	6.7226	(0.516)	0	0	0
2014/10/14	R209	06/11/2014	8.75	Call	Bond Future	1,334.7600		1.3348	1,294.2000	1.2942	(3.039)	0	0	2,200
2014/10/14	R209	06/11/2014	9.00	Call	Bond Future	2,769.2300		2.7692	2,728.2000	2.7282	(1.482)	0	0	1,640
2014/10/14	R209	06/11/2014	9.25	Put	Bond Future	31.3800		0.0314	28.7900	0.0288	(8.254)	0	0	2,200
2014/10/14	R209	06/11/2014	8.50	Put	Bond Future	1,740.7200		1.7407	1,747.9200	1.7479	0.414	0	0	0
2014/10/14	R209	06/11/2014	9.01	Call	Bond Future	2,834.0500		2.8340	2,793.1700	2.7932	(1.442)	0	0	0
2014/10/14	R209	06/11/2014	9.95	Put	Bond Future	0.0400		0.0000	0.0300	0.0000	(25.000)	0	0	2,050
2014/10/14	R209	05/02/2015	9.00	Put	Bond Future	1,194.1100		1.1941	1,197.3500	1.1973	0.271	0	0	0
2014/10/14	R209	05/02/2015			Bond Future	8.7202		78.6069	8.7248	78.5717	0.052	0.0000	0.0000	0
2014/10/14	R209	05/02/2015	9.25	Call	Bond Future	4,654.0800		4.6541	4,619.5700	4.6196	(0.741)	0	0	0
2014/10/14	R209	05/02/2015	9.26	Call	Bond Future	4,710.1000		4.7101	4,675.5200	4.6755	(0.734)	0	0	0
2014/10/14	R209	05/02/2015	9.25	Put	Bond Future	681.7900		0.6818	682.5000	0.6825	0.104	0	0	0
2014/10/14	R209	05/02/2015	9.24	Call	Bond Future	4,598.2600		4.5983	4,563.8200	4.5638	(0.749)	0	0	0
2014/10/14	R209	05/02/2015	9.00	Call	Bond Future	3,332.5200		3.3325	3,300.5400	3.3005	(0.960)	0	0	0
2014/10/14	R209	05/02/2015	9.24	Put	Bond Future	697.9700		0.6980	698.7500	0.6988	0.112	0	0	0
2014/10/14	R209	05/02/2015	9.26	Put	Bond Future	665.9200		0.6659	666.5600	0.6666	0.096	0	0	0
2014/10/14	R209	07/05/2015			Bond Future	8.7622		76.8162	8.7669	76.7798	0.054	0.0000	0.0000	0
2014/10/14	R209	07/05/2015	8.99	Put	Bond Future	2,097.9300		2.0979	2,105.2600	2.1053	0.349	0	0	0
2014/10/14	R209	07/05/2015	9.01	Put	Bond Future	2,037.9400		2.0379	2,045.0100	2.0450	0.347	0	0	0
2014/10/14	R209	07/05/2015	9.00	Put	Bond Future	2,067.5400		2.0675	2,074.7500	2.0747	0.349	0	0	0
2014/10/14	R209	07/05/2015	8.99	Call	Bond Future	3,830.4200		3.8304	3,801.3100	3.8013	(0.760)	0	0	0
2014/10/14	R209	07/05/2015	9.00	Call	Bond Future	3,874.7000		3.8747	3,845.4700	3.8455	(0.754)	0	0	0
2014/10/14	R209	07/05/2015	9.01	Call	Bond Future	3,919.6600		3.9197	3,890.2900	3.8903	(0.749)	0	0	0
2014/10/14	R209	06/08/2015	8.99	Put	Bond Future	2,883.9900		2.8840	2,894.1800	2.8942	0.353	0	0	0
2014/10/14	R209	06/08/2015			Bond Future	8.7937		78.2473	8.7988	78.2082	0.058	0.0000	0.0000	0
2014/10/14	R209	06/08/2015	9.01	Put	Bond Future	2,819.7200		2.8197	2,829.6700	2.8297	0.353	0	0	0
2014/10/14	R209	06/08/2015	9.90	Call	Bond Future	8,778.1100		8.7781	8,741.7800	8.7418	(0.414)	0	0	0
2014/10/14	R209	06/08/2015	9.00	Call	Bond Future	4,411.3500		4.4113	4,382.3100	4.3823	(0.658)	0	0	0
2014/10/14	R209	06/08/2015	9.01	Call	Bond Future	4,454.0100		4.4540	4,424.8600	4.4249	(0.654)	0	0	0
2014/10/14	R209	06/08/2015	8.99	Call	Bond Future	4,369.4100		4.3694	4,340.5000	4.3405	(0.662)	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
2014/10/14	R209	06/08/2015	9.00	Put	Bond Future	2,851.4400		2.8514	2,861.5000	2.8615	0.353	0	0	0
2014/10/14	R209	06/08/2015	9.90	Put	Bond Future	956.1300		0.9561	958.9000	0.9589	0.290	0	0	2,914
2014/10/14	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R210	06/11/2014			Bond Future	172.6004		172.6004	172.6257	172.6257	0.015	0.0000	0.0000	642
2014/10/14	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R210	06/11/2014	169.00	Call	Bond Future	3,600.4300		3.6004	3,625.7300	3.6257	0.703	0	0	0
2014/10/14	R210	06/11/2014	169.01	Call	Bond Future	3,590.4300		3.5904	3,615.7300	3.6157	0.705	0	0	0
2014/10/14	R210	06/11/2014	168.99	Call	Bond Future	3,610.4300		3.6104	3,635.7300	3.6357	0.701	0	0	0
2014/10/14	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R210	05/02/2015			Bond Future	175.3068		175.3068	175.3319	175.3319	0.014	0.0000	0.0000	0
2014/10/14	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R210	05/02/2015	175.01	Call	Bond Future	296.8000		0.2968	321.9500	0.3220	8.474	0	0	0
2014/10/14	R210	05/02/2015	174.99	Call	Bond Future	316.8000		0.3168	341.9500	0.3420	7.939	0	0	0
2014/10/14	R210	05/02/2015	175.00	Call	Bond Future	306.8000		0.3068	331.9500	0.3320	8.198	0	0	0
2014/10/14	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R211	06/11/2014	130.00	Call	Bond Future	2,652.5900		2.6526	2,668.2400	2.6682	0.590	0	0	0
2014/10/14	R211	06/11/2014	130.01	Call	Bond Future	2,642.5900		2.6426	2,658.2400	2.6582	0.592	0	0	0
2014/10/14	R211	06/11/2014			Bond Future	132.6526		132.6526	132.6682	132.6682	0.012	0.0000	0.0000	1,120
2014/10/14	R211	06/11/2014	129.99	Call	Bond Future	2,662.5900		2.6626	2,678.2400	2.6782	0.588	0	0	0
2014/10/14	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R211	05/02/2015	133.00	Call	Bond Future	126.6100		0.1266	142.1400	0.1421	12.266	0	0	0
2014/10/14	R211	05/02/2015			Bond Future	133.1266		133.1266	133.1421	133.1421	0.012	0.0000	0.0000	0
2014/10/14	R211	05/02/2015	133.01	Call	Bond Future	116.6100		0.1166	132.1400	0.1321	13.318	0	0	0
2014/10/14	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R211	05/02/2015	133.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R211	05/02/2015	132.99	Call	Bond Future	136.6100		0.1366	152.1400	0.1521	11.368	0	0	0
2014/10/14	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R212	06/11/2014			Bond Future	137.3310		137.3310	137.3504	137.3504	0.014	0.0000	0.0000	14,864
2014/10/14	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R212	06/11/2014	135.00	Call	Bond Future	2,331.0300		2.3310	2,350.3900	2.3504	0.831	0	0	0
2014/10/14	R212	06/11/2014	135.01	Call	Bond Future	2,321.0300		2.3210	2,340.3900	2.3404	0.834	0	0	0
2014/10/14	R212	06/11/2014	134.99	Call	Bond Future	2,341.0300		2.3410	2,360.3900	2.3604	0.827	0	0	0
2014/10/14	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R212	05/02/2015			Bond Future	137.7216		137.7216	137.7410	137.7410	0.014	0.0000	0.0000	0
2014/10/14	R212	05/02/2015	137.99	Put	Bond Future	268.3800		0.2684	249.0100	0.2490	(7.217)	0	0	0
2014/10/14	R212	05/02/2015	138.01	Put	Bond Future	288.3800		0.2884	269.0100	0.2690	(6.717)	0	0	0
2014/10/14	R212	05/02/2015	138.00	Put	Bond Future	278.3800		0.2784	259.0100	0.2590	(6.958)	0	0	0
2014/10/14	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	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
2014/10/14	R213	06/11/2014	8.84	Call	Bond Future	2,620.1400		2.6201	2,579.7700	2.5798	(1.541)	0	0	0
2014/10/14	R213	06/11/2014	8.85	Put	Bond Future	169.6100		0.1696	163.2600	0.1633	(3.744)	0	0	0
2014/10/14	R213	06/11/2014			Bond Future	8.5241		88.0807	8.5284	88.0468	0.050	0.0000	0.0000	28,658
2014/10/14	R213	06/11/2014	8.85	Call	Bond Future	2,684.9400		2.6849	2,644.7100	2.6447	(1.498)	0	0	0
2014/10/14	R213	06/11/2014	8.86	Call	Bond Future	2,750.2000		2.7502	2,710.1100	2.7101	(1.458)	0	0	0
2014/10/14	R213	06/11/2014	8.84	Put	Bond Future	180.4200		0.1804	173.9300	0.1739	(3.597)	0	0	0
2014/10/14	R213	06/11/2014	8.86	Put	Bond Future	159.3500		0.1594	153.1400	0.1531	(3.897)	0	0	0
2014/10/14	R213	05/02/2015	9.26	Put	Bond Future	453.9700		0.4540	453.8900	0.4539	(0.018)	0	0	0
2014/10/14	R213	05/02/2015			Bond Future	8.5879		89.4510	8.5923	89.4163	0.052	0.0000	0.0000	0
2014/10/14	R213	05/02/2015	9.25	Put	Bond Future	465.7400		0.4657	465.7000	0.4657	(0.009)	0	0	0
2014/10/14	R213	05/02/2015	9.24	Put	Bond Future	477.8800		0.4779	477.8900	0.4779	0.002	0	0	0
2014/10/14	R213	05/02/2015	9.25	Call	Bond Future	5,397.8800		5.3979	5,363.1200	5.3631	(0.644)	0	0	0
2014/10/14	R213	05/02/2015	9.26	Call	Bond Future	5,457.4600		5.4575	5,422.6600	5.4227	(0.638)	0	0	0
2014/10/14	R213	05/02/2015	9.24	Call	Bond Future	5,338.5800		5.3386	5,303.8700	5.3039	(0.650)	0	0	0
2014/10/14	R213	07/05/2015	8.74	Call	Bond Future	3,283.9600		3.2840	3,256.9100	3.2569	(0.824)	0	0	0
2014/10/14	R213	07/05/2015	8.75	Put	Bond Future	2,413.7500		2.4138	2,422.4800	2.4225	0.362	0	0	0
2014/10/14	R213	07/05/2015			Bond Future	8.6304		87.4502	8.6351	87.4143	0.054	0.0000	0.0000	0
2014/10/14	R213	07/05/2015	8.75	Call	Bond Future	3,325.3000		3.3253	3,298.1000	3.2981	(0.818)	0	0	0
2014/10/14	R213	07/05/2015	8.76	Call	Bond Future	3,367.4200		3.3674	3,340.0800	3.3401	(0.812)	0	0	0
2014/10/14	R213	07/05/2015	8.74	Put	Bond Future	2,448.1100		2.4481	2,456.9900	2.4570	0.363	0	0	0
2014/10/14	R213	07/05/2015	8.76	Put	Bond Future	2,380.2700		2.3803	2,388.8600	2.3889	0.361	0	0	0
2014/10/14	R214	06/11/2014	9.20	Call	Bond Future	3,617.5200		3.6175	3,461.9100	3.4619	(4.302)	0	0	2,500
2014/10/14	R214	06/11/2014	9.64	Call	Bond Future	6,765.5900		6.7656	6,604.9200	6.6049	(2.375)	0	0	0
2014/10/14	R214	06/11/2014			Bond Future	8.7577		78.2020	8.7771	78.0414	0.222	0.0000	0.0000	6,069
2014/10/14	R214	06/11/2014	9.20	Put	Bond Future	98.2800		0.0983	103.3100	0.1033	5.118	0	0	0
2014/10/14	R214	06/11/2014	9.65	Call	Bond Future	6,836.1900		6.8362	6,675.5200	6.6755	(2.350)	0	0	0
2014/10/14	R214	06/11/2014	9.66	Call	Bond Future	6,906.7000		6.9067	6,746.0200	6.7460	(2.326)	0	0	0
2014/10/14	R214	06/11/2014	9.80	Call	Bond Future	7,882.8300		7.8828	7,722.1500	7.7222	(2.038)	0	0	0
2014/10/14	R214	06/11/2014	9.64	Put	Bond Future	3.5400		0.0035	3.5100	0.0035	(0.847)	0	0	0
2014/10/14	R214	06/11/2014	9.66	Put	Bond Future	2.9800		0.0030	2.9400	0.0029	(1.342)	0	0	0
2014/10/14	R214	06/11/2014	9.65	Put	Bond Future	3.2500		0.0033	3.2200	0.0032	(0.923)	0	0	0
2014/10/14	R214	06/11/2014	9.80	Put	Bond Future	0.8200		0.0008	0.7800	0.0008	(4.878)	0	0	2,500
2014/10/14	R214	05/02/2015	9.50	Call	Bond Future	5,757.1700		5.7572	5,614.2700	5.6143	(2.482)	0	0	0
2014/10/14	R214	05/02/2015			Bond Future	8.8169		79.4186	8.8370	79.2552	0.227	0.0000	0.0000	0
2014/10/14	R214	05/02/2015	9.51	Call	Bond Future	5,817.6900		5.8177	5,674.3300	5.6743	(2.464)	0	0	0
2014/10/14	R214	05/02/2015	9.50	Put	Bond Future	493.9700		0.4940	514.5300	0.5145	4.162	0	0	0
2014/10/14	R214	05/02/2015	9.49	Call	Bond Future	5,696.8000		5.6968	5,554.3600	5.5544	(2.500)	0	0	0
2014/10/14	R214	05/02/2015	9.49	Put	Bond Future	506.2700		0.5063	527.2900	0.5273	4.152	0	0	0
2014/10/14	R214	05/02/2015	9.51	Put	Bond Future	481.9400		0.4819	502.0400	0.5020	4.171	0	0	0
2014/10/14	R214	07/05/2015			Bond Future	8.8579		77.4978	8.8785	77.3310	0.233	0.0000	0.0000	0
2014/10/14	R214	07/05/2015	9.15	Call	Bond Future	4,344.6100		4.3446	4,231.8400	4.2318	(2.596)	0	0	0
2014/10/14	R214	07/05/2015	9.16	Call	Bond Future	4,392.4200		4.3924	4,279.0300	4.2790	(2.581)	0	0	0
2014/10/14	R214	07/05/2015	9.14	Put	Bond Future	2,065.8400		2.0658	2,120.4800	2.1205	2.645	0	0	0
2014/10/14	R214	07/05/2015	9.16	Put	Bond Future	2,007.1500		2.0072	2,060.5600	2.0606	2.661	0	0	0
2014/10/14	R214	07/05/2015	9.15	Put	Bond Future	2,036.3200		2.0363	2,090.3500	2.0903	2.653	0	0	0
2014/10/14	R214	07/05/2015	9.14	Call	Bond Future	4,297.0200		4.2970	4,184.8600	4.1849	(2.610)	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
2014/10/14	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	06/11/2014			Bond Future	8.8131	101.0423	8.8426	100.7289	0.335	0.0000	0.0000	32,476
2014/10/14	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	06/11/2014	9.72	Call	Bond Future	8,883.1200	8.8831	8,569.7000	8.5697	(3.528)	0	0	0
2014/10/14	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	06/11/2014	9.73	Call	Bond Future	8,973.0900	8.9731	8,659.6700	8.6597	(3.493)	0	0	0
2014/10/14	R248	06/11/2014	9.74	Call	Bond Future	9,062.9000	9.0629	8,749.4800	8.7495	(3.458)	0	0	0
2014/10/14	R248	05/02/2015			Bond Future	8.8739	102.6141	8.9043	102.2955	0.343	0.0000	0.0000	1,277
2014/10/14	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	05/02/2015	9.50	Call	Bond Future	6,210.6700	6.2107	5,892.0500	5.8921	(5.130)	0	0	0
2014/10/14	R248	05/02/2015	9.51	Call	Bond Future	6,304.1900	6.3042	5,985.5700	5.9856	(5.054)	0	0	0
2014/10/14	R248	05/02/2015	9.49	Call	Bond Future	6,116.9700	6.1170	5,798.3500	5.7984	(5.209)	0	0	0
2014/10/14	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	07/05/2015			Bond Future	8.9163	99.9543	8.9476	99.6294	0.351	0.0000	0.0000	0
2014/10/14	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/14	R248	07/05/2015	9.26	Call	Bond Future	3,466.9800	3.4670	3,142.1100	3.1421	(9.370)	0	0	0
2014/10/14	R248	07/05/2015	9.24	Call	Bond Future	3,271.1800	3.2712	2,946.3100	2.9463	(9.931)	0	0	0
2014/10/14	R248	07/05/2015	9.25	Call	Bond Future	3,369.1700	3.3692	3,044.3000	3.0443	(9.642)	0	0	0

**Total**

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