



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 31/10/2014 TO 31/10/2014

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
2014/10/31	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/31	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	2025	06/11/2014	117.01	Call	Bond Future	901.2500	0.9013	1,009.9700	1.0100	12.063	0	0	0
2014/10/31	2025	06/11/2014			Bond Future	117.9113	117.9113	118.0200	118.0200	0.092	0.0000	0.0000	16
2014/10/31	2025	06/11/2014	116.99	Call	Bond Future	921.2500	0.9213	1,029.9700	1.0300	11.801	0	0	0
2014/10/31	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	06/11/2014	117.00	Call	Bond Future	911.2500	0.9113	1,019.9700	1.0200	11.931	0	0	0
2014/10/31	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	05/02/2015			Bond Future	118.5930	118.5930	118.7030	118.7030	0.093	0.0000	0.0000	0
2014/10/31	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	05/02/2015	118.99	Put	Bond Future	397.0100	0.3970	286.9600	0.2870	(27.720)	0	0	0
2014/10/31	2025	05/02/2015	119.01	Put	Bond Future	417.0100	0.4170	306.9600	0.3070	(26.390)	0	0	0
2014/10/31	2025	05/02/2015	119.00	Put	Bond Future	407.0100	0.4070	296.9600	0.2970	(27.039)	0	0	0
2014/10/31	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	07/05/2015			Bond Future	120.6279	120.6279	120.7390	120.7390	0.092	0.0000	0.0000	0
2014/10/31	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2025	07/05/2015	120.99	Put	Bond Future	362.1400	0.3621	250.9800	0.2510	(30.695)	0	0	0
2014/10/31	2025	07/05/2015	121.01	Put	Bond Future	382.1400	0.3821	270.9800	0.2710	(29.089)	0	0	0
2014/10/31	2025	07/05/2015	121.00	Put	Bond Future	372.1400	0.3721	260.9800	0.2610	(29.870)	0	0	0
2014/10/31	2030	06/11/2014	9.01	Call	Bond Future	5,422.7200	5.4227	5,638.2800	5.6383	3.975	0	0	0
2014/10/31	2030	06/11/2014			Bond Future	8.3348	99.3616	8.3090	99.5772	(0.309)	0.0000	0.0000	4,191
2014/10/31	2030	06/11/2014	8.99	Call	Bond Future	5,268.3900	5.2684	5,483.9500	5.4839	4.092	0	0	0
2014/10/31	2030	06/11/2014	9.00	Call	Bond Future	5,345.6000	5.3456	5,561.1600	5.5612	4.032	0	0	0
2014/10/31	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	05/02/2015			Bond Future	8.3942	96.8918	8.3677	97.1105	(0.316)	0.0000	0.0000	470
2014/10/31	2030	05/02/2015	9.25	Call	Bond Future	6,699.3500	6.6993	6,918.0400	6.9180	3.264	0	0	0
2014/10/31	2030	05/02/2015	9.24	Call	Bond Future	6,624.9500	6.6250	6,843.6400	6.8436	3.301	0	0	0
2014/10/31	2030	05/02/2015	9.26	Call	Bond Future	6,773.6600	6.7737	6,992.3500	6.9924	3.229	0	0	0
2014/10/31	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	07/05/2015			Bond Future	8.4397	98.5445	8.4125	98.7662	(0.323)	0.0000	0.0000	0
2014/10/31	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/31	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	07/05/2015	8.74	Call	Bond Future	2,397.0900	2.3971	2,618.7900	2.6188	9.249	0	0	0
2014/10/31	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2030	07/05/2015	8.75	Call	Bond Future	2,475.4600	2.4755	2,697.1600	2.6972	8.956	0	0	0
2014/10/31	2030	07/05/2015	8.76	Call	Bond Future	2,553.7300	2.5537	2,775.4300	2.7754	8.681	0	0	0
2014/10/31	2032	06/11/2014	8.51	Call	Bond Future	310.6700	0.3107	450.4900	0.4505	45.006	0	0	0
2014/10/31	2032	06/11/2014			Bond Future	8.4749	98.9097	8.4592	99.0495	(0.186)	0.0000	0.0000	0
2014/10/31	2032	06/11/2014	8.49	Call	Bond Future	133.6700	0.1337	273.4900	0.2735	104.601	0	0	0
2014/10/31	2032	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	06/11/2014	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	06/11/2014	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	06/11/2014	8.50	Call	Bond Future	222.2300	0.2222	362.0500	0.3620	62.917	0	0	0
2014/10/31	2032	05/02/2015			Bond Future	8.5368	100.4397	8.5206	100.5815	(0.190)	0.0000	0.0000	2
2014/10/31	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	05/02/2015	8.50	Put	Bond Future	323.0200	0.3230	181.2700	0.1813	(43.883)	0	0	0
2014/10/31	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	05/02/2015	8.49	Put	Bond Future	411.0200	0.4110	269.2700	0.2693	(34.487)	0	0	0
2014/10/31	2032	05/02/2015	8.51	Put	Bond Future	235.1300	0.2351	93.3800	0.0934	(60.286)	0	0	0
2014/10/31	2032	07/05/2015	8.51	Put	Bond Future	630.0700	0.6301	486.6000	0.4866	(22.770)	0	0	0
2014/10/31	2032	07/05/2015			Bond Future	8.5825	97.9943	8.5660	98.1378	(0.193)	0.0000	0.0000	0
2014/10/31	2032	07/05/2015	8.50	Put	Bond Future	717.3800	0.7174	573.9100	0.5739	(19.999)	0	0	0
2014/10/31	2032	07/05/2015	8.49	Put	Bond Future	804.8100	0.8048	661.3400	0.6613	(17.827)	0	0	0
2014/10/31	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	06/08/2015			Bond Future	8.6145	99.8125	8.5975	99.9581	(0.197)	0.0000	0.0000	0
2014/10/31	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	06/08/2015	8.50	Put	Bond Future	986.4200	0.9864	840.8800	0.8409	(14.754)	0	0	0
2014/10/31	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2032	06/08/2015	8.49	Put	Bond Future	1,073.2600	1.0733	927.7200	0.9277	(13.561)	0	0	0
2014/10/31	2032	06/08/2015	8.51	Put	Bond Future	899.6900	0.8997	754.1500	0.7542	(16.177)	0	0	0
2014/10/31	2037	06/11/2014	9.69	Call	Bond Future	10,048.2200	10.0482	10,054.6900	10.0547	0.064	0	0	0
2014/10/31	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	06/11/2014			Bond Future	8.5746	101.6217	8.5739	101.6282	(0.008)	0.0000	0.0000	8,898
2014/10/31	2037	06/11/2014	9.70	Call	Bond Future	10,130.8300	10.1308	10,137.3000	10.1373	0.064	0	0	0
2014/10/31	2037	06/11/2014	9.71	Call	Bond Future	10,213.3200	10.2133	10,219.7900	10.2198	0.063	0	0	0
2014/10/31	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	05/02/2015			Bond Future	8.6323	98.9366	8.6317	98.9428	(0.007)	0.0000	0.0000	5,098
2014/10/31	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	05/02/2015	9.50	Call	Bond Future	7,863.5300	7.8635	7,869.7200	7.8697	0.079	0	0	0
2014/10/31	2037	05/02/2015	9.51	Call	Bond Future	7,948.2700	7.9483	7,954.4600	7.9545	0.078	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
2014/10/31	2037	05/02/2015	9.49	Call	Bond Future	7,778.6600	7.7787	7,784.8500	7.7849	0.080	0	0	0
2014/10/31	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	07/05/2015			Bond Future	8.6778	100.6242	8.6772	100.6299	(0.007)	0.0000	0.0000	500
2014/10/31	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	07/05/2015	9.01	Call	Bond Future	3,101.5000	3.1015	3,107.2500	3.1073	0.185	0	0	0
2014/10/31	2037	07/05/2015	8.99	Call	Bond Future	2,919.1700	2.9192	2,924.9200	2.9249	0.197	0	0	0
2014/10/31	2037	07/05/2015	9.00	Call	Bond Future	3,010.4000	3.0104	3,016.1500	3.0162	0.191	0	0	0
2014/10/31	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	06/08/2015			Bond Future	8.7118	98.2301	8.7113	98.2353	(0.006)	0.0000	0.0000	0
2014/10/31	2037	06/08/2015	8.75	Call	Bond Future	361.0800	0.3611	366.3000	0.3663	1.446	0	0	0
2014/10/31	2037	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2037	06/08/2015	8.76	Call	Bond Future	455.3100	0.4553	460.5300	0.4605	1.146	0	0	0
2014/10/31	2037	06/08/2015	8.74	Call	Bond Future	266.7100	0.2667	271.9300	0.2719	1.957	0	0	0
2014/10/31	2038	06/11/2014	120.01	Call	Bond Future	4,831.7300	4.8317	5,287.3700	5.2874	9.430	0	0	0
2014/10/31	2038	06/11/2014			Bond Future	124.8417	124.8417	125.2974	125.2974	0.365	0.0000	0.0000	1,974
2014/10/31	2038	06/11/2014	119.99	Call	Bond Future	4,851.7300	4.8517	5,307.3700	5.3074	9.391	0	0	0
2014/10/31	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	06/11/2014	120.00	Call	Bond Future	4,841.7300	4.8417	5,297.3700	5.2974	9.411	0	0	0
2014/10/31	2038	05/02/2015	123.00	Call	Bond Future	2,486.8100	2.4868	2,949.5400	2.9495	18.607	0	0	0
2014/10/31	2038	05/02/2015			Bond Future	125.4868	125.4868	125.9495	125.9495	0.369	0.0000	0.0000	0
2014/10/31	2038	05/02/2015	123.01	Call	Bond Future	2,476.8100	2.4768	2,939.5400	2.9395	18.682	0	0	0
2014/10/31	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	05/02/2015	122.99	Call	Bond Future	2,496.8100	2.4968	2,959.5400	2.9595	18.533	0	0	0
2014/10/31	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	07/05/2015			Bond Future	127.6401	127.6401	128.1097	128.1097	0.368	0.0000	0.0000	0
2014/10/31	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2038	07/05/2015	126.99	Call	Bond Future	650.0900	0.6501	1,119.6900	1.1197	72.236	0	0	0
2014/10/31	2038	07/05/2015	127.00	Call	Bond Future	640.0900	0.6401	1,109.6900	1.1097	73.365	0	0	0
2014/10/31	2038	07/05/2015	127.01	Call	Bond Future	630.0900	0.6301	1,099.6900	1.0997	74.529	0	0	0
2014/10/31	2044	06/11/2014			Bond Future	8.6645	103.3306	8.6638	103.3374	(0.007)	0.0000	0.0000	3,002
2014/10/31	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	06/11/2014	8.99	Call	Bond Future	3,370.5100	3.3705	3,377.3300	3.3773	0.202	0	0	0
2014/10/31	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	06/11/2014	9.00	Call	Bond Future	3,471.0000	3.4710	3,477.8200	3.4778	0.196	0	0	0
2014/10/31	2044	06/11/2014	9.01	Call	Bond Future	3,571.3000	3.5713	3,578.1200	3.5781	0.191	0	0	0
2014/10/31	2044	05/02/2015	9.00	Call	Bond Future	2,870.9100	2.8709	2,877.5400	2.8775	0.231	0	0	0
2014/10/31	2044	05/02/2015			Bond Future	8.7205	100.5466	8.7199	100.5533	(0.007)	0.0000	0.0000	0
2014/10/31	2044	05/02/2015	9.01	Call	Bond Future	2,971.0200	2.9710	2,977.6500	2.9776	0.223	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
2014/10/31	2044	05/02/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	05/02/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	05/02/2015	8.99	Call	Bond Future	2,770.6200		2.7706	2,777.2500	2.7773	0.239	0	0	0
2014/10/31	2044	05/02/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	07/05/2015			Bond Future	8.7650		102.2618	8.7644	102.2678	(0.007)	0.0000	0.0000	0
2014/10/31	2044	07/05/2015	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	07/05/2015	9.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	07/05/2015	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	07/05/2015	9.01	Call	Bond Future	2,500.3600		2.5004	2,506.4000	2.5064	0.242	0	0	0
2014/10/31	2044	07/05/2015	8.99	Call	Bond Future	2,300.2800		2.3003	2,306.3200	2.3063	0.263	0	0	0
2014/10/31	2044	07/05/2015	9.00	Call	Bond Future	2,400.4000		2.4004	2,406.4400	2.4064	0.252	0	0	0
2014/10/31	2044	06/08/2015	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	06/08/2015			Bond Future	8.7988		99.7728	8.7983	99.7783	(0.006)	0.0000	0.0000	0
2014/10/31	2044	06/08/2015	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	06/08/2015	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2044	06/08/2015	8.74	Put	Bond Future	611.2500		0.6113	605.7700	0.6058	(0.897)	0	0	0
2014/10/31	2044	06/08/2015	8.76	Put	Bond Future	402.6300		0.4026	397.1500	0.3972	(1.361)	0	0	0
2014/10/31	2044	06/08/2015	8.75	Put	Bond Future	506.8500		0.5069	501.3700	0.5014	(1.081)	0	0	0
2014/10/31	2046	06/11/2014	104.45	Call	Bond Future	20,019.2300		20.0192	20,020.0600	20.0201	0.004	0	0	0
2014/10/31	2046	06/11/2014			Bond Future	124.4692		124.4692	124.4701	124.4701	0.001	0.0000	0.0000	5,389
2014/10/31	2046	06/11/2014	104.43	Call	Bond Future	20,039.2300		20.0392	20,040.0600	20.0401	0.004	0	0	0
2014/10/31	2046	06/11/2014	104.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	06/11/2014	104.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	06/11/2014	104.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	06/11/2014	104.44	Call	Bond Future	20,029.2300		20.0292	20,030.0600	20.0301	0.004	0	0	0
2014/10/31	2046	05/02/2015			Bond Future	126.4101		126.4101	126.4106	126.4106	0.000	0.0000	0.0000	0
2014/10/31	2046	05/02/2015	123.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	05/02/2015	124.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	05/02/2015	124.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	05/02/2015	123.99	Call	Bond Future	2,420.0700		2.4201	2,420.6400	2.4206	0.024	0	0	0
2014/10/31	2046	05/02/2015	124.01	Call	Bond Future	2,400.0700		2.4001	2,400.6400	2.4006	0.024	0	0	0
2014/10/31	2046	05/02/2015	124.00	Call	Bond Future	2,410.0700		2.4101	2,410.6400	2.4106	0.024	0	0	0
2014/10/31	2046	07/05/2015			Bond Future	127.2017		127.2017	127.2012	127.2012	0.000	0.0000	0.0000	0
2014/10/31	2046	07/05/2015	126.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	07/05/2015	127.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	07/05/2015	126.99	Call	Bond Future	211.7400		0.2117	211.1700	0.2112	(0.269)	0	0	0
2014/10/31	2046	07/05/2015	127.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2046	07/05/2015	127.00	Call	Bond Future	201.7400		0.2017	201.1700	0.2012	(0.283)	0	0	0
2014/10/31	2046	07/05/2015	127.01	Call	Bond Future	191.7400		0.1917	191.1700	0.1912	(0.297)	0	0	0
2014/10/31	2050	06/11/2014			Bond Future	133.1870		133.1870	133.1880	133.1880	0.001	0.0000	0.0000	2,640
2014/10/31	2050	06/11/2014	126.00	Call	Bond Future	7,186.9700		7.1870	7,187.9500	7.1879	0.014	0	0	0
2014/10/31	2050	06/11/2014	126.01	Call	Bond Future	7,176.9700		7.1770	7,177.9500	7.1779	0.014	0	0	0
2014/10/31	2050	06/11/2014	125.99	Call	Bond Future	7,196.9700		7.1970	7,197.9500	7.1979	0.014	0	0	0
2014/10/31	2050	06/11/2014	126.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2050	06/11/2014	125.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2050	06/11/2014	126.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/31	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2050	05/02/2015			Bond Future	133.8158	133.8158	133.8161	133.8161	0.000	0.0000	0.0000	0
2014/10/31	2050	05/02/2015	130.01	Call	Bond Future	3,805.7900	3.8058	3,806.1200	3.8061	0.009	0	0	0
2014/10/31	2050	05/02/2015	129.99	Call	Bond Future	3,825.7900	3.8258	3,826.1200	3.8261	0.009	0	0	0
2014/10/31	2050	05/02/2015	130.00	Call	Bond Future	3,815.7900	3.8158	3,816.1200	3.8161	0.009	0	0	0
2014/10/31	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2050	07/05/2015			Bond Future	136.1116	136.1116	136.1112	136.1112	0.000	0.0000	0.0000	0
2014/10/31	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	2050	07/05/2015	135.01	Call	Bond Future	1,101.5600	1.1016	1,101.2300	1.1012	(0.030)	0	0	0
2014/10/31	2050	07/05/2015	134.99	Call	Bond Future	1,121.5600	1.1216	1,121.2300	1.1212	(0.029)	0	0	0
2014/10/31	2050	07/05/2015	135.00	Call	Bond Future	1,111.5600	1.1116	1,111.2300	1.1112	(0.030)	0	0	0
2014/10/31	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	AL12	06/11/2014			Index Future	527.9810	527.9810	528.4470	528.4470	0.088	0.0000	0.0000	0
2014/10/31	AL12	05/02/2015			Index Future	536.1480	536.1480	536.6200	536.6200	0.088	0.0000	0.0000	0
2014/10/31	AL12	07/05/2015			Index Future	545.2800	545.2800	545.7560	545.7560	0.087	0.0000	0.0000	0
2014/10/31	AL37	06/11/2014			Index Future	441.6850	441.6850	442.1510	442.1510	0.106	0.0000	0.0000	2
2014/10/31	AL37	05/02/2015			Index Future	448.5170	448.5170	448.9890	448.9890	0.105	0.0000	0.0000	115
2014/10/31	AL37	07/05/2015			Index Future	456.1560	456.1560	456.6330	456.6330	0.105	0.0000	0.0000	0
2014/10/31	AL7T	06/11/2014			Index Future	523.3050	523.3050	524.0990	524.0990	0.152	0.0000	0.0000	3
2014/10/31	AL7T	05/02/2015			Index Future	531.4000	531.4000	532.2050	532.2050	0.151	0.0000	0.0000	3
2014/10/31	AL7T	07/05/2015			Index Future	540.4500	540.4500	541.2660	541.2660	0.151	0.0000	0.0000	0
2014/10/31	ALBI	06/11/2014			Index Future	477.1210	477.1210	477.5840	477.5840	0.097	0.0000	0.0000	236
2014/10/31	ALBI	05/02/2015			Index Future	484.5010	484.5010	484.9700	484.9700	0.097	0.0000	0.0000	408
2014/10/31	ALBI	07/05/2015			Index Future	492.7530	492.7530	493.2270	493.2270	0.096	0.0000	0.0000	0
2014/10/31	ALBI	06/08/2015			Index Future	501.7870	501.7870	502.2670	502.2670	0.096	0.0000	0.0000	0
2014/10/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C214	28/02/2041			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
2014/10/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/31	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	06/11/2014			Bond Future	123.0526	123.0526	123.0541	123.0541	0.001	0.0000	0.0000	0
2014/10/31	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	06/11/2014	122.00	Call	Bond Future	1,052.6500	1.0527	1,054.0600	1.0541	0.134	0	0	0
2014/10/31	EL28	06/11/2014	122.01	Call	Bond Future	1,042.6500	1.0427	1,044.0600	1.0441	0.135	0	0	0
2014/10/31	EL28	06/11/2014	121.99	Call	Bond Future	1,062.6500	1.0627	1,064.0600	1.0641	0.133	0	0	0
2014/10/31	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	05/02/2015			Bond Future	124.9715	124.9715	124.9726	124.9726	0.001	0.0000	0.0000	0
2014/10/31	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	05/02/2015	125.99	Put	Bond Future	1,018.4900	1.0185	1,017.3700	1.0174	(0.110)	0	0	0
2014/10/31	EL28	05/02/2015	126.01	Put	Bond Future	1,038.4900	1.0385	1,037.3700	1.0374	(0.108)	0	0	0
2014/10/31	EL28	05/02/2015	126.00	Put	Bond Future	1,028.4900	1.0285	1,027.3700	1.0274	(0.109)	0	0	0
2014/10/31	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	07/05/2015	125.00	Call	Bond Future	597.1500	0.5972	597.4200	0.5974	0.045	0	0	0
2014/10/31	EL28	07/05/2015			Bond Future	125.5972	125.5972	125.5974	125.5974	0.000	0.0000	0.0000	0
2014/10/31	EL28	07/05/2015	125.01	Call	Bond Future	587.1500	0.5872	587.4200	0.5874	0.046	0	0	0
2014/10/31	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	EL28	07/05/2015	124.99	Call	Bond Future	607.1500	0.6072	607.4200	0.6074	0.044	0	0	0
2014/10/31	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	06/11/2014			Bond Future	9.3568	84.8608	9.3558	84.8682	(0.010)	0.0000	0.0000	6,220
2014/10/31	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	06/11/2014	10.29	Call	Bond Future	6,720.3900	6.7204	6,727.8400	6.7278	0.111	0	0	0
2014/10/31	ES33	06/11/2014	10.30	Call	Bond Future	6,787.8400	6.7878	6,795.2900	6.7953	0.110	0	0	0
2014/10/31	ES33	06/11/2014	10.31	Call	Bond Future	6,855.1900	6.8552	6,862.6400	6.8626	0.109	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
2014/10/31	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	05/02/2015	10.00	Call	Bond Future	4,046.4300	4.0464	4,053.7600	4.0538	0.181	0	0	0
2014/10/31	ES33	05/02/2015			Bond Future	9.4437	86.1735	9.4427	86.1808	(0.010)	0.0000	0.0000	0
2014/10/31	ES33	05/02/2015	10.01	Call	Bond Future	4,116.3900	4.1164	4,123.7200	4.1237	0.178	0	0	0
2014/10/31	ES33	05/02/2015	9.99	Call	Bond Future	3,976.3800	3.9764	3,983.7100	3.9837	0.184	0	0	0
2014/10/31	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	07/05/2015			Bond Future	9.5128	83.8521	9.5118	83.8590	(0.010)	0.0000	0.0000	0
2014/10/31	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	07/05/2015	9.76	Call	Bond Future	1,812.7300	1.8127	1,819.5900	1.8196	0.378	0	0	0
2014/10/31	ES33	07/05/2015	9.74	Call	Bond Future	1,668.3400	1.6683	1,675.2000	1.6752	0.411	0	0	0
2014/10/31	ES33	07/05/2015	9.75	Call	Bond Future	1,740.5800	1.7406	1,747.4400	1.7474	0.394	0	0	0
2014/10/31	ES33	06/08/2015			Bond Future	9.5689	85.4077	9.5680	85.4142	(0.009)	0.0000	0.0000	0
2014/10/31	ES33	06/08/2015	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	06/08/2015	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	06/08/2015	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	ES33	06/08/2015	9.61	Call	Bond Future	302.0200	0.3020	308.5100	0.3085	2.149	0	0	0
2014/10/31	ES33	06/08/2015	9.59	Call	Bond Future	155.2200	0.1552	161.7100	0.1617	4.181	0	0	0
2014/10/31	ES33	06/08/2015	9.60	Call	Bond Future	228.6700	0.2287	235.1600	0.2352	2.838	0	0	0
2014/10/31	GOVI	06/11/2014	449.01	Call	GOVI	261,930.0000	26.1930	266,970.0000	26.6970	1.924	0	0	0
2014/10/31	GOVI	06/11/2014			GOVI	475.2030	475.2030	475.7070	475.7070	0.106	0.0000	0.0000	270
2014/10/31	GOVI	06/11/2014	448.99	Call	GOVI	262,130.0000	26.2130	267,170.0000	26.7170	1.923	0	0	0
2014/10/31	GOVI	06/11/2014	449.00	Call	GOVI	262,030.0000	26.2030	267,070.0000	26.7070	1.923	0	0	0
2014/10/31	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	05/02/2015	459.99	Call	GOVI	225,640.0000	22.5640	230,740.0000	23.0740	2.260	0	0	0
2014/10/31	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	05/02/2015			GOVI	482.5540	482.5540	483.0640	483.0640	0.106	0.0000	0.0000	178
2014/10/31	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	05/02/2015	460.00	Call	GOVI	225,540.0000	22.5540	230,640.0000	23.0640	2.261	0	0	0
2014/10/31	GOVI	05/02/2015	460.01	Call	GOVI	225,440.0000	22.5440	230,540.0000	23.0540	2.262	0	0	0
2014/10/31	GOVI	07/05/2015	449.99	Call	GOVI	407,830.0000	40.7830	412,980.0000	41.2980	1.263	0	0	0
2014/10/31	GOVI	07/05/2015			GOVI	490.7730	490.7730	491.2880	491.2880	0.105	0.0000	0.0000	25
2014/10/31	GOVI	07/05/2015	450.00	Call	GOVI	407,730.0000	40.7730	412,880.0000	41.2880	1.263	0	0	0
2014/10/31	GOVI	07/05/2015	450.01	Call	GOVI	407,630.0000	40.7630	412,780.0000	41.2780	1.263	0	0	0
2014/10/31	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	GOVI	06/08/2015			GOVI	499.7710	499.7710	500.2930	500.2930	0.104	0.0000	0.0000	0
2014/10/31	GOVI	06/08/2015	499.99	Put	GOVI	2,190.0000	0.2190	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	GOVI	06/08/2015	500.01	Put	GOVI	2,390.0000	0.2390	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	3,030.0000	0.3030	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/31	GOVI	06/08/2015	500.00	Put	GOVI	2,290.0000	0.2290	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	2,930.0000	0.2930	100.000	0	0	0
2014/10/31	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	2,830.0000	0.2830	100.000	0	0	0
2014/10/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/31	ICAA	06/11/2014			Can-Do Interest Rate	145.2938	145.2938	145.3251	145.3251	0.022	0.0000	0.0000	107
2014/10/31	IGOV	06/11/2014			Index Future	221.2470	221.2470	221.5110	221.5110	0.119	0.0000	0.0000	368
2014/10/31	IGOV	05/02/2015			Index Future	224.6970	224.6970	224.9640	224.9640	0.119	0.0000	0.0000	723
2014/10/31	IGOV	07/05/2015			Index Future	228.5510	228.5510	228.8210	228.8210	0.118	0.0000	0.0000	80
2014/10/31	IGOV	06/08/2015			Index Future	232.7680	232.7680	233.0420	233.0420	0.118	0.0000	0.0000	0
2014/10/31	ILBI	06/11/2014			Index Future	599.6210	599.6210	600.2530	600.2530	0.105	0.0000	0.0000	0
2014/10/31	ILBI	05/02/2015			Index Future	609.0600	609.0600	609.7000	609.7000	0.105	0.0000	0.0000	157
2014/10/31	ILBI	07/05/2015			Index Future	619.7310	619.7310	620.3780	620.3780	0.104	0.0000	0.0000	0
2014/10/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/31	JBAF	19/11/2014			Jibar Tradeable Future	6.1000	93.9000	6.1000	93.9000	0.000	0.0000	0.0000	0
2014/10/31	JBAF	17/12/2014			Jibar Tradeable Future	6.1800	93.8200	6.1700	93.8300	(0.162)	0.0000	0.0000	0
2014/10/31	JBAF	21/01/2015			Jibar Tradeable Future	6.2000	93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2014/10/31	JBAF	18/02/2015			Jibar Tradeable Future	6.3000	93.7000	6.2900	93.7100	(0.159)	0.0000	0.0000	0
2014/10/31	JBAF	18/03/2015			Jibar Tradeable Future	6.3400	93.6600	6.3200	93.6800	(0.315)	0.0000	0.0000	2,850
2014/10/31	JBAF	15/04/2015			Jibar Tradeable Future	6.4200	93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2014/10/31	JBAF	17/06/2015			Jibar Tradeable Future	6.5500	93.4500	6.5300	93.4700	(0.305)	0.0000	0.0000	5,000
2014/10/31	JBAF	16/09/2015			Jibar Tradeable Future	6.6800	93.3200	6.6600	93.3400	(0.299)	0.0000	0.0000	0
2014/10/31	JBAF	15/12/2015			Jibar Tradeable Future	6.8500	93.1500	6.8100	93.1900	(0.584)	0.0000	0.0000	0
2014/10/31	JBAF	16/03/2016			Jibar Tradeable Future	6.9700	93.0300	6.9300	93.0700	(0.574)	0.0000	0.0000	0
2014/10/31	JBAF	15/06/2016			Jibar Tradeable Future	7.0900	92.9100	7.0500	92.9500	(0.564)	0.0000	0.0000	0
2014/10/31	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.1900	92.8100	(0.416)	0.0000	0.0000	0
2014/10/31	R023	06/11/2014			Bond Future	7.6701	102.0082	7.6443	102.1652	(0.336)	0.0000	0.0000	8,612
2014/10/31	R023	06/11/2014	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R023	06/11/2014	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R023	06/11/2014	8.59	Call	Bond Future	5,400.1800	5.4002	5,557.1500	5.5572	2.907	0	0	0
2014/10/31	R023	06/11/2014	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/31	R023	06/11/2014	8.60	Call	Bond Future	5,456.8300	5.4568	5,613.8000	5.6138	2.877	0	0	0
2014/10/31	R023	06/11/2014	8.61	Call	Bond Future	5,513.4400	5.5134	5,670.4100	5.6704	2.847	0	0	0
2014/10/31	R023	05/02/2015			Bond Future	7.7325	103.5862	7.7057	103.7453	(0.347)	0.0000	0.0000	1,050
2014/10/31	R023	05/02/2015	8.74	Put	Bond Future	45.1900	0.0452	44.1700	0.0442	(2.257)	0	0	0
2014/10/31	R023	05/02/2015	8.75	Call	Bond Future	5,840.0700	5.8401	5,998.2100	5.9982	2.708	0	0	0
2014/10/31	R023	05/02/2015	8.76	Call	Bond Future	5,893.1400	5.8931	6,051.1900	6.0512	2.682	0	0	0
2014/10/31	R023	05/02/2015	8.74	Call	Bond Future	5,787.0300	5.7870	5,945.1100	5.9451	2.732	0	0	0
2014/10/31	R023	05/02/2015	8.76	Put	Bond Future	41.6000	0.0416	40.5500	0.0405	(2.524)	0	0	0
2014/10/31	R023	05/02/2015	8.75	Put	Bond Future	43.3600	0.0434	42.4000	0.0424	(2.214)	0	0	0
2014/10/31	R023	07/05/2015	8.14	Call	Bond Future	3,076.5900	3.0766	3,206.9400	3.2069	4.237	0	0	0
2014/10/31	R023	07/05/2015	8.15	Put	Bond Future	933.4200	0.9334	903.2200	0.9032	(3.235)	0	0	0
2014/10/31	R023	07/05/2015			Bond Future	7.7665	101.4246	7.7386	101.5857	(0.359)	0.0000	0.0000	0
2014/10/31	R023	07/05/2015	8.15	Call	Bond Future	3,115.4200	3.1154	3,246.3300	3.2463	4.202	0	0	0
2014/10/31	R023	07/05/2015	8.16	Call	Bond Future	3,154.4600	3.1545	3,285.9300	3.2859	4.168	0	0	0
2014/10/31	R023	07/05/2015	8.14	Put	Bond Future	950.7100	0.9507	919.9500	0.9200	(3.235)	0	0	0
2014/10/31	R023	07/05/2015	8.16	Put	Bond Future	916.3700	0.9164	886.7300	0.8867	(3.235)	0	0	0
2014/10/31	R023	06/08/2015	9.07	Put	Bond Future	353.7700	0.3538	319.8400	0.3198	(9.591)	0	0	911
2014/10/31	R023	06/08/2015	8.24	Call	Bond Future	3,812.1400	3.8121	3,926.8300	3.9268	3.009	0	0	0
2014/10/31	R023	06/08/2015			Bond Future	7.7789	103.3054	7.7498	103.4689	(0.373)	0.0000	0.0000	0
2014/10/31	R023	06/08/2015	9.07	Call	Bond Future	7,297.5900	7.2976	7,427.1600	7.4272	1.776	0	0	0
2014/10/31	R023	06/08/2015	8.26	Put	Bond Future	1,225.4100	1.2254	1,177.6400	1.1776	(3.898)	0	0	0
2014/10/31	R023	06/08/2015	8.25	Put	Bond Future	1,242.3700	1.2424	1,194.0800	1.1941	(3.887)	0	0	0
2014/10/31	R023	06/08/2015	8.24	Put	Bond Future	1,259.5200	1.2595	1,210.7100	1.2107	(3.875)	0	0	0
2014/10/31	R023	06/08/2015	8.25	Call	Bond Future	3,849.4400	3.8494	3,964.6500	3.9646	2.993	0	0	0
2014/10/31	R023	06/08/2015	8.26	Call	Bond Future	3,886.8800	3.8869	4,002.6100	4.0026	2.977	0	0	0
2014/10/31	R157	06/11/2014	6.19	Put	Bond Future	463.3000	0.4633	463.2700	0.4633	(0.006)	0	0	0
2014/10/31	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/31	R157	06/11/2014	6.21	Put	Bond Future	446.3100	0.4463	446.2700	0.4463	(0.009)	0	0	0
2014/10/31	R157	06/11/2014	6.20	Put	Bond Future	454.8000	0.4548	454.7700	0.4548	(0.007)	0	0	0
2014/10/31	R157	06/11/2014	6.21	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2014/10/31	R157	06/11/2014	6.19	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2014/10/31	R157	06/11/2014	6.20	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2014/10/31	R157	05/02/2015	8.74	Call	Bond Future	1,081.3100	1.0813	1,081.0700	1.0811	(0.022)	0	0	0
2014/10/31	R157	05/02/2015	8.75	Put	Bond Future	7.9400	0.0079	7.7200	0.0077	(2.771)	0	0	0
2014/10/31	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/31	R157	05/02/2015	8.74	Put	Bond Future	8.1500	0.0082	7.9100	0.0079	(2.945)	0	0	0
2014/10/31	R157	05/02/2015	8.76	Put	Bond Future	7.7500	0.0078	7.5300	0.0075	(2.839)	0	0	0
2014/10/31	R157	05/02/2015	8.75	Call	Bond Future	1,086.9100	1.0869	1,086.6900	1.0867	(0.020)	0	0	0
2014/10/31	R157	05/02/2015	8.76	Call	Bond Future	1,092.5200	1.0925	1,092.3000	1.0923	(0.020)	0	0	0
2014/10/31	R186	06/11/2014	7.70	Call	Bond Future	37.9300	0.0379	33.1600	0.0332	(12.576)	0	0	1,500
2014/10/31	R186	06/11/2014	8.14	Call	Bond Future	2,098.0500	2.0981	2,264.7700	2.2648	7.946	0	0	0
2014/10/31	R186	06/11/2014	8.15	Put	Bond Future	18.5000	0.0185	5.9700	0.0060	(67.730)	0	0	0
2014/10/31	R186	06/11/2014	8.53	Call	Bond Future	5,340.8000	5.3408	5,522.0500	5.5221	3.394	0	0	0
2014/10/31	R186	06/11/2014			Bond Future	7.8997	124.1204	7.8789	124.3017	(0.262)	0.0000	0.0000	42,810
2014/10/31	R186	06/11/2014	7.80	Put	Bond Future	1,039.7800	1.0398	862.0200	0.8620	(17.096)	0	0	0
2014/10/31	R186	06/11/2014	8.30	Call	Bond Future	3,431.8100	3.4318	3,612.2500	3.6123	5.258	0	0	100

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
2014/10/31	R186	06/11/2014	8.50	Call	Bond Future	5,094.1600		5.0942	5,275.4000	5.2754	3.558	0	0	0
2014/10/31	R186	06/11/2014	9.17	Call	Bond Future	10,431.6900		10.4317	10,612.9400	10.6129	1.737	0	0	0
2014/10/31	R186	06/11/2014	7.70	Put	Bond Future	1,801.1100		1.8011	1,615.0900	1.6151	(10.328)	0	0	0
2014/10/31	R186	06/11/2014	8.15	Call	Bond Future	2,179.9400		2.1799	2,348.6600	2.3487	7.740	0	0	0
2014/10/31	R186	06/11/2014	8.45	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	6,000
2014/10/31	R186	06/11/2014	8.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	100
2014/10/31	R186	06/11/2014	8.00	Call	Bond Future	1,038.8100		1.0388	1,147.2600	1.1473	10.440	0	0	1,500
2014/10/31	R186	06/11/2014	8.16	Call	Bond Future	2,262.2000		2.2622	2,432.7000	2.4327	7.537	0	0	0
2014/10/31	R186	06/11/2014	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R186	06/11/2014	8.50	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,000
2014/10/31	R186	06/11/2014	7.80	Call	Bond Future	164.1100		0.1641	167.6000	0.1676	2.127	0	0	100
2014/10/31	R186	06/11/2014	8.30	Put	Bond Future	0.9500		0.0010	0.1400	0.0001	(85.263)	0	0	100
2014/10/31	R186	06/11/2014	9.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,010
2014/10/31	R186	06/11/2014	8.14	Put	Bond Future	21.9200		0.0219	7.3900	0.0074	(66.286)	0	0	0
2014/10/31	R186	06/11/2014	8.60	Call	Bond Future	5,913.4700		5.9135	6,094.7200	6.0947	3.065	0	0	0
2014/10/31	R186	06/11/2014	8.00	Put	Bond Future	165.9600		0.1660	93.1600	0.0932	(43.866)	0	0	0
2014/10/31	R186	06/11/2014	8.16	Put	Bond Future	15.5400		0.0155	4.7900	0.0048	(69.176)	0	0	0
2014/10/31	R186	06/11/2014	8.45	Call	Bond Future	4,681.4500		4.6814	4,862.6800	4.8627	3.871	0	0	0
2014/10/31	R186	05/02/2015	9.00	Call	Bond Future	8,571.8300		8.5718	8,749.5500	8.7496	2.073	0	0	0
2014/10/31	R186	05/02/2015			Bond Future	7.9567		120.7449	7.9352	120.9287	(0.269)	7.8820	7.8770	5,070
2014/10/31	R186	05/02/2015	8.75	Call	Bond Future	6,726.9300		6.7269	6,896.0900	6.8961	2.515	0	0	0
2014/10/31	R186	05/02/2015	8.76	Call	Bond Future	6,799.7100		6.7997	6,969.3000	6.9693	2.494	0	0	0
2014/10/31	R186	05/02/2015	8.74	Call	Bond Future	6,654.2800		6.6543	6,822.9900	6.8230	2.535	0	0	0
2014/10/31	R186	05/02/2015	8.76	Put	Bond Future	181.0100		0.1810	166.7800	0.1668	(7.861)	0	0	0
2014/10/31	R186	05/02/2015	8.75	Put	Bond Future	187.4700		0.1875	172.8100	0.1728	(7.820)	0	0	0
2014/10/31	R186	05/02/2015	9.00	Put	Bond Future	74.5400		0.0745	68.4400	0.0684	(8.184)	0	0	9,600
2014/10/31	R186	05/02/2015	8.74	Put	Bond Future	194.1300		0.1941	179.0200	0.1790	(7.783)	0	0	0
2014/10/31	R186	07/05/2015			Bond Future	7.9947		122.8032	7.9726	122.9893	(0.276)	0.0000	0.0000	0
2014/10/31	R186	07/05/2015	8.25	Call	Bond Future	3,896.5200		3.8965	4,051.3600	4.0514	3.974	0	0	0
2014/10/31	R186	07/05/2015	8.24	Put	Bond Future	1,806.0900		1.8061	1,773.8400	1.7738	(1.786)	0	0	0
2014/10/31	R186	07/05/2015	8.26	Put	Bond Future	1,745.4400		1.7454	1,714.8800	1.7149	(1.751)	0	0	0
2014/10/31	R186	07/05/2015	8.25	Put	Bond Future	1,775.3900		1.7754	1,744.1700	1.7442	(1.758)	0	0	0
2014/10/31	R186	07/05/2015	8.26	Call	Bond Future	3,948.5800		3.9486	4,104.0800	4.1041	3.938	0	0	0
2014/10/31	R186	07/05/2015	8.24	Call	Bond Future	3,845.1300		3.8451	3,998.9400	3.9989	4.000	0	0	0
2014/10/31	R186	06/08/2015	8.00	Put	Bond Future	122.8400		0.1228	3,388.2500	3.3882	2658.263	0	0	0
2014/10/31	R186	06/08/2015			Bond Future	8.0149		119.7770	7.9920	119.9658	(0.285)	0.0000	0.0000	0
2014/10/31	R186	06/08/2015	8.01	Call	Bond Future	0.0000		0.0000	3,496.8500	3.4969	100.000	0	0	0
2014/10/31	R186	06/08/2015	8.00	Call	Bond Future	0.0000		0.0000	3,454.1600	3.4542	100.000	0	0	0
2014/10/31	R186	06/08/2015	7.99	Call	Bond Future	0.0000		0.0000	3,412.1700	3.4122	100.000	0	0	0
2014/10/31	R186	06/08/2015	7.99	Put	Bond Future	205.6500		0.2057	3,429.0700	3.4291	1567.430	0	0	0
2014/10/31	R186	06/08/2015	8.01	Put	Bond Future	40.1000		0.0401	3,348.2000	3.3482	8249.626	0	0	0
2014/10/31	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R197	06/11/2014			Bond Future	290.2409		290.2409	290.6684	290.6684	0.147	0.0000	0.0000	908
2014/10/31	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R197	06/11/2014	285.00	Call	Bond Future	5,240.8900		5.2409	5,668.4100	5.6684	8.157	0	0	0
2014/10/31	R197	06/11/2014	285.01	Call	Bond Future	5,230.8900		5.2309	5,658.4100	5.6584	8.173	0	0	0
2014/10/31	R197	06/11/2014	284.99	Call	Bond Future	5,250.8900		5.2509	5,678.4100	5.6784	8.142	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
2014/10/31	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R197	05/02/2015	288.99	Put	Bond Future	239.9600	0.2400	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	R197	05/02/2015			Bond Future	288.7500	288.7500	289.1835	289.1835	0.150	0.0000	0.0000	0
2014/10/31	R197	05/02/2015	289.01	Put	Bond Future	259.9600	0.2600	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	193.5300	0.1935	100.000	0	0	0
2014/10/31	R197	05/02/2015	289.00	Put	Bond Future	249.9600	0.2500	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	183.5300	0.1835	100.000	0	0	0
2014/10/31	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	173.5300	0.1735	100.000	0	0	0
2014/10/31	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	142.9800	0.1430	100.000	0	0	0
2014/10/31	R197	07/05/2015			Bond Future	293.7040	293.7040	294.1430	294.1430	0.149	0.0000	0.0000	0
2014/10/31	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	132.9800	0.1330	100.000	0	0	0
2014/10/31	R197	07/05/2015	293.99	Put	Bond Future	285.9700	0.2860	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	R197	07/05/2015	294.01	Put	Bond Future	305.9700	0.3060	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	R197	07/05/2015	294.00	Put	Bond Future	295.9700	0.2960	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	152.9800	0.1530	100.000	0	0	0
2014/10/31	R202	06/11/2014	226.99	Call	Bond Future	8,151.5400	8.1515	8,493.3400	8.4933	4.193	0	0	0
2014/10/31	R202	06/11/2014			Bond Future	235.1415	235.1415	235.4833	235.4833	0.145	0.0000	0.0000	48,833
2014/10/31	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	06/11/2014	227.00	Call	Bond Future	8,141.5400	8.1415	8,483.3400	8.4833	4.198	0	0	0
2014/10/31	R202	06/11/2014	227.01	Call	Bond Future	8,131.5400	8.1315	8,473.3400	8.4733	4.203	0	0	0
2014/10/31	R202	05/02/2015	233.01	Call	Bond Future	2,602.3200	2.6023	2,948.7600	2.9488	13.313	0	0	0
2014/10/31	R202	05/02/2015			Bond Future	235.6123	235.6123	235.9588	235.9588	0.147	0.0000	0.0000	1,520
2014/10/31	R202	05/02/2015	232.99	Call	Bond Future	2,622.3200	2.6223	2,968.7600	2.9688	13.211	0	0	0
2014/10/31	R202	05/02/2015	233.00	Call	Bond Future	2,612.3200	2.6123	2,958.7600	2.9588	13.262	0	0	0
2014/10/31	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	07/05/2015			Bond Future	239.6545	239.6545	240.0052	240.0052	0.146	0.0000	0.0000	0
2014/10/31	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R202	07/05/2015	238.51	Call	Bond Future	1,144.4900	1.1445	1,495.1600	1.4952	30.640	0	0	0
2014/10/31	R202	07/05/2015	238.49	Call	Bond Future	1,164.4900	1.1645	1,515.1600	1.5152	30.114	0	0	0
2014/10/31	R202	07/05/2015	238.50	Call	Bond Future	1,154.4900	1.1545	1,505.1600	1.5052	30.374	0	0	0
2014/10/31	R203	06/11/2014	6.86	Call	Bond Future	344.1100	0.3441	413.5500	0.4135	20.180	0	0	0
2014/10/31	R203	06/11/2014			Bond Future	6.7351	105.1447	6.7042	105.2254	(0.459)	0.0000	0.0000	11,227
2014/10/31	R203	06/11/2014	6.84	Call	Bond Future	299.8100	0.2998	365.4300	0.3654	21.887	0	0	45
2014/10/31	R203	06/11/2014	6.98	Call	Bond Future	638.4000	0.6384	718.0700	0.7181	12.480	0	0	14
2014/10/31	R203	06/11/2014	6.85	Call	Bond Future	321.6900	0.3217	389.3100	0.3893	21.020	0	0	0
2014/10/31	R203	06/11/2014	6.98	Put	Bond Future	1.4300	0.0014	0.3200	0.0003	(77.622)	0	0	0
2014/10/31	R203	06/11/2014	6.84	Put	Bond Future	26.4200	0.0264	11.2600	0.0113	(57.381)	0	0	0
2014/10/31	R203	06/11/2014	6.86	Put	Bond Future	18.6800	0.0187	7.3400	0.0073	(60.707)	0	0	0
2014/10/31	R203	06/11/2014	6.85	Put	Bond Future	22.2800	0.0223	9.1200	0.0091	(59.066)	0	0	0
2014/10/31	R203	05/02/2015	7.69	Call	Bond Future	2,130.2000	2.1302	2,208.3800	2.2084	3.670	0	0	55

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2014/10/31	R203	05/02/2015			Bond Future	6.7932	106.7711	6.7590	106.8529	(0.503)	0.0000	0.0000	2,093
2014/10/31	R203	05/02/2015	8.34	Put	Bond Future	0.2700	0.0003	0.1200	0.0001	(55.556)	0	0	0
2014/10/31	R203	05/02/2015	8.35	Call	Bond Future	3,639.8200	3.6398	3,721.4700	3.7215	2.243	0	0	0
2014/10/31	R203	05/02/2015	8.36	Call	Bond Future	3,662.6500	3.6626	3,744.3200	3.7443	2.230	0	0	0
2014/10/31	R203	05/02/2015	8.34	Call	Bond Future	3,616.9800	3.6170	3,698.6200	3.6986	2.257	0	0	0
2014/10/31	R203	05/02/2015	8.36	Put	Bond Future	0.2300	0.0002	0.1100	0.0001	(52.174)	0	0	0
2014/10/31	R203	05/02/2015	7.69	Put	Bond Future	13.6600	0.0137	10.0500	0.0100	(26.428)	0	0	0
2014/10/31	R203	05/02/2015	8.35	Put	Bond Future	0.2500	0.0003	0.1100	0.0001	(56.000)	0	0	0
2014/10/31	R203	07/05/2015			Bond Future	6.7795	104.4217	6.7416	104.5041	(0.558)	0.0000	0.0000	0
2014/10/31	R203	07/05/2015	7.24	Put	Bond Future	235.2900	0.2353	204.5700	0.2046	(13.056)	0	0	0
2014/10/31	R203	07/05/2015	7.26	Put	Bond Future	225.3000	0.2253	195.4800	0.1955	(13.236)	0	0	0
2014/10/31	R203	07/05/2015	7.25	Put	Bond Future	230.2500	0.2302	199.9800	0.2000	(13.147)	0	0	0
2014/10/31	R203	07/05/2015	7.25	Call	Bond Future	1,248.2000	1.2482	1,300.3800	1.3004	4.180	0	0	0
2014/10/31	R203	07/05/2015	7.26	Call	Bond Future	1,264.7400	1.2647	1,317.3700	1.3174	4.161	0	0	0
2014/10/31	R203	07/05/2015	7.24	Call	Bond Future	1,231.7400	1.2317	1,283.4700	1.2835	4.200	0	0	0
2014/10/31	R203	06/08/2015	6.75	Put	Bond Future	0.0000	0.0000	569.0200	0.5690	100.000	0	0	0
2014/10/31	R203	06/08/2015	6.74	Call	Bond Future	104.4900	0.1045	765.4200	0.7654	632.529	0	0	0
2014/10/31	R203	06/08/2015			Bond Future	6.6867	106.3585	6.6442	106.4418	(0.635)	0.0000	0.0000	0
2014/10/31	R203	06/08/2015	6.75	Call	Bond Future	124.0800	0.1241	776.4500	0.7764	525.766	0	0	0
2014/10/31	R203	06/08/2015	6.76	Call	Bond Future	143.6600	0.1437	787.9200	0.7879	448.462	0	0	0
2014/10/31	R203	06/08/2015	6.74	Put	Bond Future	0.0000	0.0000	577.5800	0.5776	100.000	0	0	0
2014/10/31	R203	06/08/2015	6.76	Put	Bond Future	0.0000	0.0000	560.9100	0.5609	100.000	0	0	0
2014/10/31	R204	06/11/2014	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,270
2014/10/31	R204	06/11/2014			Bond Future	7.0451	106.4703	7.0192	106.5631	(0.367)	0.0000	0.0000	8,741
2014/10/31	R204	06/11/2014	6.99	Put	Bond Future	285.8900	0.2859	215.0200	0.2150	(24.789)	0	0	0
2014/10/31	R204	06/11/2014	7.01	Put	Bond Future	239.4100	0.2394	174.2800	0.1743	(27.204)	0	0	0
2014/10/31	R204	06/11/2014	6.99	Call	Bond Future	88.0600	0.0881	110.0000	0.1100	24.915	0	0	0
2014/10/31	R204	06/11/2014	7.00	Put	Bond Future	262.0800	0.2621	193.9700	0.1940	(25.988)	0	0	0
2014/10/31	R204	06/11/2014	7.99	Call	Bond Future	3,323.5600	3.3236	3,416.3700	3.4164	2.792	0	0	0
2014/10/31	R204	06/11/2014	7.00	Call	Bond Future	100.2000	0.1002	124.9000	0.1249	24.651	0	0	0
2014/10/31	R204	06/11/2014	7.01	Call	Bond Future	113.4800	0.1135	141.1600	0.1412	24.392	0	0	0
2014/10/31	R204	05/02/2015			Bond Future	7.1050	104.0826	7.0773	104.1766	(0.390)	0.0000	0.0000	1,988
2014/10/31	R204	05/02/2015	8.25	Call	Bond Future	3,798.4300	3.7984	3,890.2200	3.8902	2.417	0	0	0
2014/10/31	R204	05/02/2015	8.26	Call	Bond Future	3,830.3300	3.8303	3,922.2200	3.9222	2.399	0	0	0
2014/10/31	R204	05/02/2015	8.24	Call	Bond Future	3,766.5000	3.7665	3,858.2200	3.8582	2.435	0	0	0
2014/10/31	R204	05/02/2015	8.26	Put	Bond Future	7.7200	0.0077	5.6300	0.0056	(27.073)	0	0	0
2014/10/31	R204	05/02/2015	8.25	Put	Bond Future	8.1600	0.0082	5.9700	0.0060	(26.838)	0	0	0
2014/10/31	R204	05/02/2015	8.24	Put	Bond Future	8.5800	0.0086	6.3200	0.0063	(26.340)	0	0	0
2014/10/31	R204	07/05/2015	7.51	Put	Bond Future	449.6300	0.4496	402.0200	0.4020	(10.589)	0	0	0
2014/10/31	R204	07/05/2015			Bond Future	7.1234	105.8567	7.0936	105.9515	(0.417)	0.0000	0.0000	0
2014/10/31	R204	07/05/2015	7.50	Put	Bond Future	458.7600	0.4588	410.5700	0.4106	(10.504)	0	0	0
2014/10/31	R204	07/05/2015	7.49	Call	Bond Future	1,629.0500	1.6291	1,675.1000	1.6751	2.827	0	0	0
2014/10/31	R204	07/05/2015	7.50	Call	Bond Future	1,651.2100	1.6512	1,697.8400	1.6978	2.824	0	0	0
2014/10/31	R204	07/05/2015	7.51	Call	Bond Future	1,673.5000	1.6735	1,720.7100	1.7207	2.821	0	0	0
2014/10/31	R204	07/05/2015	7.49	Put	Bond Future	468.0400	0.4680	419.2700	0.4193	(10.420)	0	0	0
2014/10/31	R204	06/08/2015	7.74	Call	Bond Future	2,358.7200	2.3587	2,420.6200	2.4206	2.624	0	0	0
2014/10/31	R204	06/08/2015	7.75	Put	Bond Future	450.3000	0.4503	416.6200	0.4166	(7.479)	0	0	0

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2014/10/31	R204	06/08/2015			Bond Future	7.0971	103.7787	7.0650	103.8746	(0.452)	0.0000	0.0000	0
2014/10/31	R204	06/08/2015	8.41	Call	Bond Future	3,979.2100	3.9792	4,053.3800	4.0534	1.864	0	0	0
2014/10/31	R204	06/08/2015	7.74	Put	Bond Future	457.3600	0.4574	423.3300	0.4233	(7.441)	0	0	0
2014/10/31	R204	06/08/2015	7.76	Put	Bond Future	443.3200	0.4433	410.0100	0.4100	(7.514)	0	0	0
2014/10/31	R204	06/08/2015	8.41	Put	Bond Future	142.3100	0.1423	120.5500	0.1205	(15.291)	0	0	699
2014/10/31	R204	06/08/2015	7.75	Call	Bond Future	2,380.8900	2.3809	2,443.1400	2.4431	2.615	0	0	0
2014/10/31	R204	06/08/2015	7.76	Call	Bond Future	2,403.1300	2.4031	2,465.7500	2.4657	2.606	0	0	0
2014/10/31	R207	06/11/2014	7.36	Put	Bond Future	94.8500	0.0948	54.0900	0.0541	(42.973)	0	0	0
2014/10/31	R207	06/11/2014			Bond Future	7.2850	102.1809	7.2592	102.2906	(0.354)	0.0000	0.0000	35,198
2014/10/31	R207	06/11/2014	7.35	Put	Bond Future	107.2100	0.1072	62.7500	0.0628	(41.470)	0	0	0
2014/10/31	R207	06/11/2014	7.36	Call	Bond Future	412.7800	0.4128	481.7200	0.4817	16.701	0	0	0
2014/10/31	R207	06/11/2014	7.34	Call	Bond Future	353.9900	0.3540	415.4300	0.4154	17.356	0	0	0
2014/10/31	R207	06/11/2014	7.35	Call	Bond Future	382.8200	0.3828	448.0600	0.4481	17.042	0	0	0
2014/10/31	R207	06/11/2014	7.34	Put	Bond Future	120.7200	0.1207	72.4600	0.0725	(39.977)	0	0	0
2014/10/31	R207	05/02/2015	8.49	Put	Bond Future	12.4600	0.0125	10.2800	0.0103	(17.496)	0	0	0
2014/10/31	R207	05/02/2015			Bond Future	7.3463	100.1205	7.3190	100.2316	(0.372)	0.0000	0.0000	4,527
2014/10/31	R207	05/02/2015	8.51	Put	Bond Future	11.2800	0.0113	9.2300	0.0092	(18.174)	0	0	0
2014/10/31	R207	05/02/2015	8.50	Call	Bond Future	4,569.5400	4.5695	4,678.5400	4.6785	2.385	0	0	0
2014/10/31	R207	05/02/2015	8.51	Call	Bond Future	4,607.3100	4.6073	4,716.4100	4.7164	2.368	0	0	0
2014/10/31	R207	05/02/2015	8.49	Call	Bond Future	4,531.7100	4.5317	4,640.6800	4.6407	2.405	0	0	0
2014/10/31	R207	05/02/2015	8.50	Put	Bond Future	11.8900	0.0119	9.7400	0.0097	(18.082)	0	0	0
2014/10/31	R207	07/05/2015			Bond Future	7.3785	101.8276	7.3496	101.9399	(0.392)	0.0000	0.0000	0
2014/10/31	R207	07/05/2015	8.25	Call	Bond Future	3,526.6400	3.5266	3,615.2800	3.6153	2.513	0	0	0
2014/10/31	R207	07/05/2015	7.73	Call	Bond Future	1,976.1900	1.9762	2,038.0300	2.0380	3.129	0	0	66
2014/10/31	R207	07/05/2015	8.24	Put	Bond Future	214.1900	0.2142	190.1000	0.1901	(11.247)	0	0	0
2014/10/31	R207	07/05/2015	8.26	Put	Bond Future	204.7100	0.2047	181.2700	0.1813	(11.450)	0	0	0
2014/10/31	R207	07/05/2015	7.73	Put	Bond Future	621.8200	0.6218	571.3300	0.5713	(8.120)	0	0	0
2014/10/31	R207	07/05/2015	8.25	Put	Bond Future	209.4000	0.2094	185.7100	0.1857	(11.313)	0	0	0
2014/10/31	R207	07/05/2015	8.26	Call	Bond Future	3,559.2300	3.5592	3,648.1200	3.6481	2.497	0	0	0
2014/10/31	R207	07/05/2015	8.24	Call	Bond Future	3,494.1400	3.4941	3,582.3800	3.5824	2.525	0	0	0
2014/10/31	R207	06/08/2015	7.76	Call	Bond Future	2,285.5100	2.2855	2,329.6300	2.3296	1.930	0	0	0
2014/10/31	R207	06/08/2015			Bond Future	7.3772	100.0705	7.3465	100.1843	(0.416)	0.0000	0.0000	0
2014/10/31	R207	06/08/2015	7.74	Call	Bond Future	2,237.0900	2.2371	2,280.4600	2.2805	1.939	0	0	0
2014/10/31	R207	06/08/2015	7.75	Call	Bond Future	2,261.2500	2.2613	2,304.8300	2.3048	1.927	0	0	0
2014/10/31	R207	06/08/2015	7.46	Call	Bond Future	1,614.1600	1.6142	1,646.1000	1.6461	1.979	0	0	70
2014/10/31	R207	06/08/2015	7.74	Put	Bond Future	902.9400	0.9029	832.5200	0.8325	(7.799)	0	0	0
2014/10/31	R207	06/08/2015	7.76	Put	Bond Future	878.4500	0.8784	808.7800	0.8088	(7.931)	0	0	0
2014/10/31	R207	06/08/2015	7.46	Put	Bond Future	1,307.6600	1.3077	1,225.8100	1.2258	(6.259)	0	0	0
2014/10/31	R207	06/08/2015	7.75	Put	Bond Future	890.6300	0.8906	820.4200	0.8204	(7.883)	0	0	0
2014/10/31	R208	06/11/2014	7.46	Call	Bond Future	257.6000	0.2576	299.8700	0.2999	16.409	0	0	0
2014/10/31	R208	06/11/2014			Bond Future	7.4601	97.2127	7.4343	97.3392	(0.346)	0.0000	0.0000	52,023
2014/10/31	R208	06/11/2014	7.44	Call	Bond Future	211.3700	0.2114	245.4900	0.2455	16.142	0	0	0
2014/10/31	R208	06/11/2014	7.45	Call	Bond Future	233.7500	0.2338	271.8700	0.2719	16.308	0	0	0
2014/10/31	R208	06/11/2014	7.44	Put	Bond Future	309.7000	0.3097	217.3300	0.2173	(29.826)	0	0	0
2014/10/31	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,520
2014/10/31	R208	06/11/2014	7.46	Put	Bond Future	257.8900	0.2579	173.6700	0.1737	(32.657)	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
2014/10/31	R208	06/11/2014	7.45	Put	Bond Future	283.0500		0.2830	194.6800	0.1947	(31.221)	0	0	0
2014/10/31	R208	06/11/2014	8.50	Call	Bond Future	4,934.1100		4.9341	5,060.6000	5.0606	2.564	0	0	0
2014/10/31	R208	05/02/2015	8.51	Call	Bond Future	4,575.0800		4.5751	4,702.5000	4.7025	2.785	0	0	0
2014/10/31	R208	05/02/2015			Bond Future	7.5218		98.7165	7.4947	98.8448	(0.360)	0.0000	0.0000	4
2014/10/31	R208	05/02/2015	8.49	Call	Bond Future	4,488.7400		4.4887	4,616.1700	4.6162	2.839	0	0	0
2014/10/31	R208	05/02/2015	8.51	Put	Bond Future	33.0900		0.0331	32.2800	0.0323	(2.448)	0	0	0
2014/10/31	R208	05/02/2015	8.50	Put	Bond Future	34.5200		0.0345	33.8000	0.0338	(2.086)	0	0	0
2014/10/31	R208	05/02/2015	8.49	Put	Bond Future	36.0400		0.0360	35.2400	0.0352	(2.220)	0	0	0
2014/10/31	R208	05/02/2015	8.50	Call	Bond Future	4,531.8800		4.5319	4,659.3900	4.6594	2.814	0	0	0
2014/10/31	R208	07/05/2015	8.01	Call	Bond Future	2,673.7900		2.6738	2,781.7400	2.7817	4.037	0	0	0
2014/10/31	R208	07/05/2015			Bond Future	7.5545		96.9974	7.5262	97.1271	(0.375)	0.0000	0.0000	0
2014/10/31	R208	07/05/2015	7.99	Call	Bond Future	2,609.1900		2.6092	2,716.0500	2.7161	4.096	0	0	0
2014/10/31	R208	07/05/2015	8.00	Call	Bond Future	2,641.4100		2.6414	2,748.7000	2.7487	4.062	0	0	0
2014/10/31	R208	07/05/2015	7.99	Put	Bond Future	641.9100		0.6419	619.0200	0.6190	(3.566)	0	0	0
2014/10/31	R208	07/05/2015	8.00	Put	Bond Future	629.5300		0.6295	607.0700	0.6071	(3.568)	0	0	0
2014/10/31	R208	07/05/2015	8.01	Put	Bond Future	617.3400		0.6173	595.5400	0.5955	(3.531)	0	0	0
2014/10/31	R208	06/08/2015			Bond Future	7.5604		98.7965	7.5306	98.9280	(0.393)	0.0000	0.0000	0
2014/10/31	R208	06/08/2015	8.00	Call	Bond Future	2,905.8900		2.9059	2,998.5700	2.9986	3.189	0	0	0
2014/10/31	R208	06/08/2015	8.01	Call	Bond Future	2,935.2500		2.9352	3,028.3600	3.0284	3.172	0	0	0
2014/10/31	R208	06/08/2015	8.85	Call	Bond Future	5,759.2600		5.7593	5,865.6500	5.8657	1.847	0	0	0
2014/10/31	R208	06/08/2015	7.99	Call	Bond Future	2,876.6500		2.8767	2,968.5900	2.9686	3.196	0	0	0
2014/10/31	R208	06/08/2015	8.01	Put	Bond Future	972.6300		0.9726	934.1800	0.9342	(3.953)	0	0	0
2014/10/31	R208	06/08/2015	8.00	Put	Bond Future	986.3800		0.9864	947.5000	0.9475	(3.942)	0	0	0
2014/10/31	R208	06/08/2015	7.99	Put	Bond Future	1,000.2900		1.0003	960.6700	0.9607	(3.961)	0	0	0
2014/10/31	R208	06/08/2015	8.85	Put	Bond Future	258.6300		0.2586	233.4600	0.2335	(9.732)	0	0	198
2014/10/31	R209	06/11/2014	8.95	Call	Bond Future	3,568.7800		3.5688	3,573.4800	3.5735	0.132	0	0	2,050
2014/10/31	R209	06/11/2014	9.50	Call	Bond Future	7,549.6700		7.5497	7,554.7000	7.5547	0.067	0	0	0
2014/10/31	R209	06/11/2014			Bond Future	8.4943		78.7485	8.4937	78.7535	(0.007)	0.0000	0.0000	27,253
2014/10/31	R209	06/11/2014	8.99	Put	Bond Future	0.2000		0.0002	0.0600	0.0001	(70.000)	0	0	0
2014/10/31	R209	06/11/2014	10.00	Call	Bond Future	10,887.2500		10.8872	10,892.2800	10.8923	0.046	0	0	0
2014/10/31	R209	06/11/2014	9.05	Put	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	0
2014/10/31	R209	06/11/2014	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	907
2014/10/31	R209	06/11/2014	8.95	Put	Bond Future	0.4900		0.0005	0.1600	0.0002	(67.347)	0	0	0
2014/10/31	R209	06/11/2014	9.01	Put	Bond Future	0.1300		0.0001	0.0300	0.0000	(76.923)	0	0	0
2014/10/31	R209	06/11/2014	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	5,500
2014/10/31	R209	06/11/2014	10.05	Call	Bond Future	11,207.2100		11.2072	11,212.2400	11.2122	0.045	0	0	0
2014/10/31	R209	06/11/2014	8.50	Call	Bond Future	498.7400		0.4987	455.6600	0.4557	(8.638)	0	0	5,500
2014/10/31	R209	06/11/2014	8.75	Put	Bond Future	21.3400		0.0213	12.8200	0.0128	(39.925)	0	0	0
2014/10/31	R209	06/11/2014	9.00	Put	Bond Future	0.1600		0.0002	0.0400	0.0000	(75.000)	0	0	0
2014/10/31	R209	06/11/2014	9.95	Call	Bond Future	10,564.8500		10.5648	10,569.8800	10.5699	0.048	0	0	0
2014/10/31	R209	06/11/2014	8.99	Call	Bond Future	3,869.6900		3.8697	3,874.5800	3.8746	0.126	0	0	0
2014/10/31	R209	06/11/2014	9.25	Call	Bond Future	5,782.0800		5.7821	5,787.1100	5.7871	0.087	0	0	0
2014/10/31	R209	06/11/2014	10.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/31	R209	06/11/2014	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/31	R209	06/11/2014	9.05	Call	Bond Future	4,317.8200		4.3178	4,322.8100	4.3228	0.116	0	0	2,050
2014/10/31	R209	06/11/2014	9.58	Call	Bond Future	8,101.0300		8.1010	8,106.0600	8.1061	0.062	0	0	0
2014/10/31	R209	06/11/2014	8.75	Call	Bond Future	2,054.9600		2.0550	2,051.4700	2.0515	(0.170)	0	0	2,200



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
2014/10/31	R209	06/11/2014	9.00	Call	Bond Future	3,944.6500	3.9446	3,949.5600	3.9496	0.124	0	0	1,640
2014/10/31	R209	06/11/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,200
2014/10/31	R209	06/11/2014	8.50	Put	Bond Future	452.7400	0.4527	404.6300	0.4046	(10.626)	0	0	0
2014/10/31	R209	06/11/2014	9.01	Call	Bond Future	4,019.5100	4.0195	4,024.4400	4.0244	0.123	0	0	0
2014/10/31	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/31	R209	05/02/2015	9.00	Put	Bond Future	609.1500	0.6091	637.4400	0.6374	4.644	0	0	0
2014/10/31	R209	05/02/2015			Bond Future	8.5485	79.9666	8.5479	79.9715	(0.007)	0.0000	0.0000	1,577
2014/10/31	R209	05/02/2015	9.25	Call	Bond Future	5,626.3700	5.6264	5,650.7700	5.6508	0.434	0	0	0
2014/10/31	R209	05/02/2015	9.26	Call	Bond Future	5,689.3900	5.6894	5,713.4500	5.7135	0.423	0	0	0
2014/10/31	R209	05/02/2015	9.25	Put	Bond Future	294.4100	0.2944	313.9200	0.3139	6.627	0	0	0
2014/10/31	R209	05/02/2015	9.24	Call	Bond Future	5,563.4900	5.5635	5,588.2300	5.5882	0.445	0	0	0
2014/10/31	R209	05/02/2015	9.00	Call	Bond Future	4,107.2300	4.1072	4,140.4100	4.1404	0.808	0	0	0
2014/10/31	R209	05/02/2015	9.24	Put	Bond Future	303.5300	0.3035	323.3800	0.3234	6.540	0	0	0
2014/10/31	R209	05/02/2015	9.26	Put	Bond Future	285.5400	0.2855	304.7100	0.3047	6.714	0	0	0
2014/10/31	R209	07/05/2015			Bond Future	8.5884	78.1800	8.5878	78.1845	(0.007)	0.0000	0.0000	0
2014/10/31	R209	07/05/2015	8.99	Put	Bond Future	1,468.0700	1.4681	1,507.7100	1.5077	2.700	0	0	0
2014/10/31	R209	07/05/2015	9.01	Put	Bond Future	1,420.3000	1.4203	1,459.5200	1.4595	2.761	0	0	0
2014/10/31	R209	07/05/2015	9.00	Put	Bond Future	1,444.0200	1.4440	1,483.4500	1.4834	2.731	0	0	0
2014/10/31	R209	07/05/2015	8.99	Call	Bond Future	4,564.3400	4.5643	4,608.4400	4.6084	0.966	0	0	0
2014/10/31	R209	07/05/2015	9.00	Call	Bond Future	4,614.9600	4.6150	4,658.8500	4.6588	0.951	0	0	0
2014/10/31	R209	07/05/2015	9.01	Call	Bond Future	4,665.8000	4.6658	4,709.4800	4.7095	0.936	0	0	0
2014/10/31	R209	06/08/2015	8.99	Put	Bond Future	2,262.8600	2.2629	2,239.9900	2.2400	(1.011)	0	0	0
2014/10/31	R209	06/08/2015			Bond Future	8.6162	79.6304	8.6157	79.6345	(0.006)	0.0000	0.0000	0
2014/10/31	R209	06/08/2015	9.01	Put	Bond Future	2,208.3100	2.2083	2,185.6100	2.1856	(1.028)	0	0	0
2014/10/31	R209	06/08/2015	9.90	Call	Bond Future	9,870.7400	9.8707	9,860.2000	9.8602	(0.107)	0	0	0
2014/10/31	R209	06/08/2015	9.00	Call	Bond Future	5,178.4200	5.1784	5,159.7300	5.1597	(0.361)	0	0	0
2014/10/31	R209	06/08/2015	9.01	Call	Bond Future	5,225.6600	5.2257	5,207.0600	5.2071	(0.356)	0	0	0
2014/10/31	R209	06/08/2015	8.99	Call	Bond Future	5,131.3400	5.1313	5,112.5700	5.1126	(0.366)	0	0	0
2014/10/31	R209	06/08/2015	9.00	Put	Bond Future	2,235.4500	2.2354	2,212.6600	2.2127	(1.019)	0	0	0
2014/10/31	R209	06/08/2015	9.90	Put	Bond Future	665.7000	0.6657	651.0600	0.6511	(2.199)	0	0	2,914
2014/10/31	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	06/11/2014			Bond Future	173.4991	173.4991	173.4995	173.4995	0.000	0.0000	0.0000	628
2014/10/31	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	06/11/2014	169.00	Call	Bond Future	4,499.1300	4.4991	4,499.5300	4.4995	0.009	0	0	0
2014/10/31	R210	06/11/2014	169.01	Call	Bond Future	4,489.1300	4.4891	4,489.5300	4.4895	0.009	0	0	0
2014/10/31	R210	06/11/2014	168.99	Call	Bond Future	4,509.1300	4.5091	4,509.5300	4.5095	0.009	0	0	0
2014/10/31	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	05/02/2015			Bond Future	176.2045	176.2045	176.2045	176.2045	0.000	0.0000	0.0000	0
2014/10/31	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	05/02/2015	175.01	Call	Bond Future	1,194.5000	1.1945	1,194.5000	1.1945	0.000	0	0	0
2014/10/31	R210	05/02/2015	174.99	Call	Bond Future	1,214.5000	1.2145	1,214.5000	1.2145	0.000	0	0	0
2014/10/31	R210	05/02/2015	175.00	Call	Bond Future	1,204.5000	1.2045	1,204.5000	1.2045	0.000	0	0	0
2014/10/31	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	07/05/2015			Bond Future	177.1396	177.1396	177.1385	177.1385	(0.001)	0.0000	0.0000	0
2014/10/31	R210	07/05/2015	177.00	Call	Bond Future	139.6400	0.1396	138.4700	0.1385	(0.838)	0	0	0
2014/10/31	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/31	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R210	07/05/2015	177.01	Call	Bond Future	129.6400	0.1296	128.4700	0.1285	(0.902)	0	0	0
2014/10/31	R210	07/05/2015	176.99	Call	Bond Future	149.6400	0.1496	148.4700	0.1485	(0.782)	0	0	0
2014/10/31	R211	06/11/2014	130.00	Call	Bond Future	2,689.6800	2.6897	2,686.5400	2.6865	(0.117)	0	0	0
2014/10/31	R211	06/11/2014	130.01	Call	Bond Future	2,679.6800	2.6797	2,676.5400	2.6765	(0.117)	0	0	0
2014/10/31	R211	06/11/2014			Bond Future	132.6897	132.6897	132.6865	132.6865	(0.002)	0.0000	0.0000	1,120
2014/10/31	R211	06/11/2014	129.99	Call	Bond Future	2,699.6800	2.6997	2,696.5400	2.6965	(0.116)	0	0	0
2014/10/31	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	05/02/2015	133.00	Call	Bond Future	152.7800	0.1528	149.2300	0.1492	(2.324)	0	0	0
2014/10/31	R211	05/02/2015			Bond Future	133.1528	133.1528	133.1492	133.1492	(0.003)	0.0000	0.0000	0
2014/10/31	R211	05/02/2015	133.01	Call	Bond Future	142.7800	0.1428	139.2300	0.1392	(2.486)	0	0	0
2014/10/31	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	05/02/2015	132.99	Call	Bond Future	162.7800	0.1628	159.2300	0.1592	(2.181)	0	0	0
2014/10/31	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	07/05/2015			Bond Future	135.4376	135.4376	135.4331	135.4331	(0.003)	0.0000	0.0000	0
2014/10/31	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	07/05/2015	134.99	Call	Bond Future	447.6300	0.4476	443.1200	0.4431	(1.008)	0	0	0
2014/10/31	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R211	07/05/2015	135.00	Call	Bond Future	437.6300	0.4376	433.1200	0.4331	(1.031)	0	0	0
2014/10/31	R211	07/05/2015	135.01	Call	Bond Future	427.6300	0.4276	423.1200	0.4231	(1.055)	0	0	0
2014/10/31	R212	06/11/2014			Bond Future	137.9105	137.9105	137.9551	137.9551	0.032	0.0000	0.0000	14,864
2014/10/31	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	06/11/2014	135.00	Call	Bond Future	2,910.4500	2.9105	2,955.1200	2,9551	1.535	0	0	0
2014/10/31	R212	06/11/2014	135.01	Call	Bond Future	2,900.4500	2.9005	2,945.1200	2,9451	1.540	0	0	0
2014/10/31	R212	06/11/2014	134.99	Call	Bond Future	2,920.4500	2.9205	2,965.1200	2,9651	1.530	0	0	0
2014/10/31	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	05/02/2015			Bond Future	138.2982	138.2982	138.3433	138.3433	0.033	0.0000	0.0000	0
2014/10/31	R212	05/02/2015	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	05/02/2015	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	05/02/2015	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	05/02/2015	138.01	Call	Bond Future	288.1900	0.2882	333.2700	0.3333	15.642	0	0	0
2014/10/31	R212	05/02/2015	137.99	Call	Bond Future	308.1900	0.3082	353.2700	0.3533	14.627	0	0	0
2014/10/31	R212	05/02/2015	138.00	Call	Bond Future	298.1900	0.2982	343.2700	0.3433	15.118	0	0	0
2014/10/31	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	07/05/2015			Bond Future	140.6714	140.6714	140.7163	140.7163	0.032	0.0000	0.0000	0
2014/10/31	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R212	07/05/2015	140.99	Put	Bond Future	318.6300	0.3186	273.7100	0.2737	(14.098)	0	0	0
2014/10/31	R212	07/05/2015	141.01	Put	Bond Future	338.6300	0.3386	293.7100	0.2937	(13.265)	0	0	0
2014/10/31	R212	07/05/2015	141.00	Put	Bond Future	328.6300	0.3286	283.7100	0.2837	(13.669)	0	0	0

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2014/10/31	R213	06/11/2014	8.84	Call	Bond Future	3,708.7100	3.7087	3,875.4300	3.8754	4.495	0	0	0
2014/10/31	R213	06/11/2014	8.85	Put	Bond Future	0.2300	0.0002	0.0400	0.0000	(82.609)	0	0	0
2014/10/31	R213	06/11/2014			Bond Future	8.3648	89.3494	8.3441	89.5164	(0.248)	0.0000	0.0000	26,757
2014/10/31	R213	06/11/2014	8.85	Call	Bond Future	3,784.2600	3.7843	3,951.0300	3.9510	4.407	0	0	0
2014/10/31	R213	06/11/2014	8.86	Call	Bond Future	3,859.7400	3.8597	4,026.5400	4.0265	4.322	0	0	0
2014/10/31	R213	06/11/2014	8.84	Put	Bond Future	0.2900	0.0003	0.0500	0.0001	(82.759)	0	0	0
2014/10/31	R213	06/11/2014	8.86	Put	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	0
2014/10/31	R213	05/02/2015	9.26	Put	Bond Future	185.6100	0.1856	173.8900	0.1739	(6.314)	0	0	0
2014/10/31	R213	05/02/2015			Bond Future	8.4248	90.7316	8.4034	90.9009	(0.253)	0.0000	0.0000	1,900
2014/10/31	R213	05/02/2015	9.25	Put	Bond Future	191.7900	0.1918	179.7200	0.1797	(6.293)	0	0	0
2014/10/31	R213	05/02/2015	9.24	Put	Bond Future	198.1500	0.1982	185.7200	0.1857	(6.273)	0	0	0
2014/10/31	R213	05/02/2015	9.25	Call	Bond Future	6,404.4800	6.4045	6,561.7700	6.5618	2.456	0	0	0
2014/10/31	R213	05/02/2015	9.26	Call	Bond Future	6,469.6500	6.4697	6,627.2900	6.6273	2.437	0	0	0
2014/10/31	R213	05/02/2015	9.24	Call	Bond Future	6,339.4000	6.3394	6,496.3300	6.4963	2.475	0	0	0
2014/10/31	R213	07/05/2015	8.74	Call	Bond Future	3,882.8900	3.8829	3,993.4700	3.9935	2.848	0	0	0
2014/10/31	R213	07/05/2015	8.75	Put	Bond Future	1,738.1700	1.7382	1,677.8600	1.6779	(3.470)	0	0	0
2014/10/31	R213	07/05/2015			Bond Future	8.4654	88.7310	8.4435	88.9026	(0.258)	0.0000	0.0000	0
2014/10/31	R213	07/05/2015	8.75	Call	Bond Future	3,930.5400	3.9305	4,041.8300	4.0418	2.831	0	0	0
2014/10/31	R213	07/05/2015	8.76	Call	Bond Future	3,978.4400	3.9784	4,090.4400	4.0904	2.815	0	0	0
2014/10/31	R213	07/05/2015	8.74	Put	Bond Future	1,766.2200	1.7662	1,705.2000	1.7052	(3.455)	0	0	0
2014/10/31	R213	07/05/2015	8.76	Put	Bond Future	1,710.4700	1.7105	1,650.8700	1.6509	(3.484)	0	0	0
2014/10/31	R213	06/08/2015			Bond Future	8.4928	90.3765	8.4703	90.5507	(0.264)	0.0000	0.0000	0
2014/10/31	R213	06/08/2015	8.49	Put	Bond Future	21.4300	0.0214	3,326.6000	3.3266	15423.098	0	0	0
2014/10/31	R213	06/08/2015	8.51	Put	Bond Future	0.0000	0.0000	3,250.9400	3.2509	100.000	0	0	0
2014/10/31	R213	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	3,479.3900	3.4794	100.000	0	0	0
2014/10/31	R213	06/08/2015	8.50	Put	Bond Future	0.0000	0.0000	3,288.2900	3.2883	100.000	0	0	0
2014/10/31	R213	06/08/2015	8.50	Call	Bond Future	56.1800	0.0562	3,518.6900	3.5187	6163.243	0	0	0
2014/10/31	R213	06/08/2015	8.51	Call	Bond Future	133.6900	0.1337	3,558.8500	3.5588	2562.017	0	0	0
2014/10/31	R214	06/11/2014	9.20	Call	Bond Future	4,888.8700	4.8889	4,894.2100	4.8942	0.109	0	0	2,500
2014/10/31	R214	06/11/2014	9.64	Call	Bond Future	8,131.6600	8.1317	8,137.0200	8.1370	0.066	0	0	0
2014/10/31	R214	06/11/2014			Bond Future	8.5944	79.5716	8.5938	79.5770	(0.007)	0.0000	0.0000	5,747
2014/10/31	R214	06/11/2014	9.20	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2014/10/31	R214	06/11/2014	9.65	Call	Bond Future	8,202.5500	8.2025	8,207.9100	8.2079	0.065	0	0	0
2014/10/31	R214	06/11/2014	9.66	Call	Bond Future	8,273.3300	8.2733	8,278.6900	8.2787	0.065	0	0	0
2014/10/31	R214	06/11/2014	9.80	Call	Bond Future	9,251.6200	9.2516	9,256.9800	9.2570	0.058	0	0	0
2014/10/31	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2014/10/31	R214	05/02/2015	9.50	Call	Bond Future	6,855.9900	6.8560	6,866.4100	6.8664	0.152	0	0	0
2014/10/31	R214	05/02/2015			Bond Future	8.6500	80.8025	8.6494	80.8078	(0.007)	0.0000	0.0000	1,193
2014/10/31	R214	05/02/2015	9.51	Call	Bond Future	6,922.1200	6.9221	6,932.4400	6.9324	0.149	0	0	0
2014/10/31	R214	05/02/2015	9.50	Put	Bond Future	208.8900	0.2089	214.0900	0.2141	2.489	0	0	0
2014/10/31	R214	05/02/2015	9.49	Call	Bond Future	6,789.9200	6.7899	6,800.4400	6.8004	0.155	0	0	0
2014/10/31	R214	05/02/2015	9.49	Put	Bond Future	215.4900	0.2155	220.7900	0.2208	2.460	0	0	0
2014/10/31	R214	05/02/2015	9.51	Put	Bond Future	202.4700	0.2025	207.5700	0.2076	2.519	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
2014/10/31	R214	07/05/2015			Bond Future	8.6891	78.8861	8.6885	78.8909	(0.007)	0.0000	0.0000	0
2014/10/31	R214	07/05/2015	9.15	Call	Bond Future	5,132.3800	5.1324	5,146.4700	5.1465	0.275	0	0	0
2014/10/31	R214	07/05/2015	9.16	Call	Bond Future	5,185.9400	5.1859	5,199.9900	5.2000	0.271	0	0	0
2014/10/31	R214	07/05/2015	9.14	Put	Bond Future	1,459.6000	1.4596	1,468.8900	1.4689	0.636	0	0	0
2014/10/31	R214	07/05/2015	9.16	Put	Bond Future	1,412.4400	1.4124	1,421.6400	1.4216	0.651	0	0	0
2014/10/31	R214	07/05/2015	9.15	Put	Bond Future	1,435.8600	1.4359	1,445.1000	1.4451	0.644	0	0	0
2014/10/31	R214	07/05/2015	9.14	Call	Bond Future	5,079.0100	5.0790	5,093.1500	5.0931	0.278	0	0	0
2014/10/31	R214	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	3,544.9400	3.5449	100.000	0	0	0
2014/10/31	R214	06/08/2015			Bond Future	8.7170	80.3492	8.7165	80.3536	(0.006)	0.0000	0.0000	0
2014/10/31	R214	06/08/2015	8.75	Put	Bond Future	0.0000	0.0000	3,584.9700	3.5850	100.000	0	0	0
2014/10/31	R214	06/08/2015	8.74	Call	Bond Future	190.0900	0.1901	3,820.3900	3.8204	1909.780	0	0	0
2014/10/31	R214	06/08/2015	8.75	Call	Bond Future	272.6000	0.2726	3,861.9600	3.8620	1316.713	0	0	0
2014/10/31	R214	06/08/2015	8.76	Call	Bond Future	354.9800	0.3550	3,904.3100	3.9043	999.868	0	0	0
2014/10/31	R214	06/08/2015	8.74	Put	Bond Future	0.0000	0.0000	3,625.9100	3.6259	100.000	0	0	0
2014/10/31	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	06/11/2014			Bond Future	8.6495	102.8105	8.6539	102.7626	0.050	0.0000	0.0000	26,526
2014/10/31	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	06/11/2014	9.72	Call	Bond Future	10,651.3200	10.6513	10,603.4700	10.6035	(0.449)	0	0	0
2014/10/31	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	06/11/2014	9.73	Call	Bond Future	10,741.2900	10.7413	10,693.4400	10.6934	(0.445)	0	0	0
2014/10/31	R248	06/11/2014	9.74	Call	Bond Future	10,831.1000	10.8311	10,783.2500	10.7833	(0.442)	0	0	0
2014/10/31	R248	05/02/2015			Bond Future	8.7065	104.4008	8.7111	104.3519	0.052	0.0000	0.0000	6,597
2014/10/31	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	05/02/2015	9.50	Call	Bond Future	7,997.3800	7.9974	7,948.4900	7.9485	(0.611)	0	0	0
2014/10/31	R248	05/02/2015	9.51	Call	Bond Future	8,090.9000	8.0909	8,042.0100	8.0420	(0.604)	0	0	0
2014/10/31	R248	05/02/2015	9.49	Call	Bond Future	7,903.6800	7.9037	7,854.7900	7.8548	(0.619)	0	0	0
2014/10/31	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	07/05/2015			Bond Future	8.7469	101.7466	8.7516	101.6962	0.054	0.0000	0.0000	0
2014/10/31	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	07/05/2015	9.26	Call	Bond Future	5,259.2600	5.2593	5,208.8700	5.2089	(0.958)	0	0	0
2014/10/31	R248	07/05/2015	9.24	Call	Bond Future	5,063.4600	5.0635	5,013.0700	5.0131	(0.995)	0	0	0
2014/10/31	R248	07/05/2015	9.25	Call	Bond Future	5,161.4500	5.1614	5,111.0600	5.1111	(0.976)	0	0	0
2014/10/31	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	06/08/2015			Bond Future	8.7762	103.6338	8.7811	103.5818	0.055	0.0000	0.0000	0
2014/10/31	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/31	R248	06/08/2015	8.74	Put	Bond Future	388.1200	0.3881	440.0700	0.4401	13.385	0	0	0
2014/10/31	R248	06/08/2015	8.76	Put	Bond Future	173.6000	0.1736	225.5500	0.2255	29.925	0	0	0
2014/10/31	R248	06/08/2015	8.75	Put	Bond Future	280.7600	0.2808	332.7100	0.3327	18.503	0	0	0

**Total**

**456250**