



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2014 TO 18/09/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	2025	06/11/2014	117.01	Call	Bond Future	403.5300	0.4035	400.4000	0.4004	(0.776)	0	0	0
2014/09/18	2025	06/11/2014			Bond Future	117.4135	117.4135	117.4104	117.4104	(0.003)	0.0000	0.0000	16
2014/09/18	2025	06/11/2014	116.99	Call	Bond Future	423.5300	0.4235	420.4000	0.4204	(0.739)	0	0	0
2014/09/18	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2025	06/11/2014	117.00	Call	Bond Future	413.5300	0.4135	410.4000	0.4104	(0.757)	0	0	0
2014/09/18	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2025	05/02/2015			Bond Future	118.1206	118.1206	118.1169	118.1169	(0.003)	0.0000	0.0000	0
2014/09/18	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2025	05/02/2015	118.99	Put	Bond Future	869.4400	0.8694	873.0600	0.8731	0.416	0	0	0
2014/09/18	2025	05/02/2015	119.01	Put	Bond Future	889.4400	0.8894	893.0600	0.8931	0.407	0	0	0
2014/09/18	2025	05/02/2015	119.00	Put	Bond Future	879.4400	0.8794	883.0600	0.8831	0.412	0	0	0
2014/09/18	2030	06/11/2014	9.01	Call	Bond Future	3,256.7000	3.2567	2,893.2300	2.8932	(11.161)	0	0	0
2014/09/18	2030	06/11/2014			Bond Future	8.5979	97.1956	8.6429	96.8322	0.523	0.0000	0.0000	4,192
2014/09/18	2030	06/11/2014	8.99	Call	Bond Future	3,102.3700	3.1024	2,738.9000	2.7389	(11.716)	0	0	0
2014/09/18	2030	06/11/2014	9.00	Call	Bond Future	3,179.5800	3.1796	2,816.1100	2.8161	(11.431)	0	0	0
2014/09/18	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2030	05/02/2015			Bond Future	8.6622	94.7196	8.7087	94.3501	0.536	0.0000	0.0000	0
2014/09/18	2030	05/02/2015	9.25	Call	Bond Future	4,527.1200	4.5271	4,157.6200	4.1576	(8.162)	0	0	0
2014/09/18	2030	05/02/2015	9.24	Call	Bond Future	4,452.7200	4.4527	4,083.2200	4.0832	(8.298)	0	0	0
2014/09/18	2030	05/02/2015	9.26	Call	Bond Future	4,601.4300	4.6014	4,231.9300	4.2319	(8.030)	0	0	0
2014/09/18	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2030	07/05/2015			Bond Future	8.7149	96.3444	8.7627	95.9695	0.548	0.0000	0.0000	0
2014/09/18	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	177.9200	0.1779	100.000	0	0	0
2014/09/18	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	21.2800	0.0213	100.000	0	0	0
2014/09/18	2030	07/05/2015	8.74	Call	Bond Future	196.9600	0.1970	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	99.5500	0.0996	100.000	0	0	0
2014/09/18	2030	07/05/2015	8.75	Call	Bond Future	275.3300	0.2753	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	2030	07/05/2015	8.76	Call	Bond Future	353.6000	0.3536	0.0000	0.0000	(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
2014/09/18	2037	06/11/2014	9.69	Call	Bond Future	7,723.8400	7.7238	7,253.0500	7.2530	(6.095)	0	0	0
2014/09/18	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	06/11/2014			Bond Future	8.8162	99.2974	8.8662	98.8266	0.568	0.0000	0.0000	6,708
2014/09/18	2037	06/11/2014	9.70	Call	Bond Future	7,806.4500	7.8064	7,335.6600	7.3357	(6.031)	0	0	0
2014/09/18	2037	06/11/2014	9.71	Call	Bond Future	7,888.9400	7.8889	7,418.1500	7.4182	(5.968)	0	0	0
2014/09/18	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	05/02/2015			Bond Future	8.8780	96.6040	8.9295	96.1255	0.581	0.0000	0.0000	3,280
2014/09/18	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	05/02/2015	9.50	Call	Bond Future	5,530.9800	5.5310	5,052.4900	5.0525	(8.651)	0	0	0
2014/09/18	2037	05/02/2015	9.51	Call	Bond Future	5,615.7200	5.6157	5,137.2300	5.1372	(8.521)	0	0	0
2014/09/18	2037	05/02/2015	9.49	Call	Bond Future	5,446.1100	5.4461	4,967.6200	4.9676	(8.786)	0	0	0
2014/09/18	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	07/05/2015			Bond Future	8.9294	98.2612	8.9823	97.7755	0.593	0.0000	0.0000	0
2014/09/18	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2037	07/05/2015	9.01	Call	Bond Future	738.5300	0.7385	252.8500	0.2529	(65.763)	0	0	0
2014/09/18	2037	07/05/2015	8.99	Call	Bond Future	556.2000	0.5562	70.5200	0.0705	(87.321)	0	0	0
2014/09/18	2037	07/05/2015	9.00	Call	Bond Future	647.4300	0.6474	161.7500	0.1618	(75.017)	0	0	0
2014/09/18	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2038	06/11/2014	120.01	Call	Bond Future	2,712.9800	2.7130	2,710.0900	2.7101	(0.107)	0	0	0
2014/09/18	2038	06/11/2014			Bond Future	122.7230	122.7230	122.7201	122.7201	(0.002)	0.0000	0.0000	1,860
2014/09/18	2038	06/11/2014	119.99	Call	Bond Future	2,732.9800	2.7330	2,730.0900	2.7301	(0.106)	0	0	0
2014/09/18	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2038	06/11/2014	120.00	Call	Bond Future	2,722.9800	2.7230	2,720.0900	2.7201	(0.106)	0	0	0
2014/09/18	2038	05/02/2015	123.00	Call	Bond Future	369.5500	0.3695	366.2100	0.3662	(0.904)	0	0	0
2014/09/18	2038	05/02/2015			Bond Future	123.3695	123.3695	123.3662	123.3662	(0.003)	0.0000	0.0000	0
2014/09/18	2038	05/02/2015	123.01	Call	Bond Future	359.5500	0.3595	356.2100	0.3562	(0.929)	0	0	0
2014/09/18	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2038	05/02/2015	122.99	Call	Bond Future	379.5500	0.3795	376.2100	0.3762	(0.880)	0	0	0
2014/09/18	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2044	06/11/2014			Bond Future	8.8696	101.1841	8.9146	100.7238	0.507	0.0000	0.0000	3,123
2014/09/18	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2044	06/11/2014	8.99	Call	Bond Future	1,223.9900	1.2240	763.7000	0.7637	(37.606)	0	0	0
2014/09/18	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2044	06/11/2014	9.00	Call	Bond Future	1,324.4800	1.3245	864.1900	0.8642	(34.753)	0	0	0
2014/09/18	2044	06/11/2014	9.01	Call	Bond Future	1,424.7800	1.4248	964.4900	0.9645	(32.306)	0	0	0
2014/09/18	2044	05/02/2015	9.00	Call	Bond Future	719.5500	0.7195	251.6600	0.2517	(65.025)	0	0	0
2014/09/18	2044	05/02/2015			Bond Future	8.9286	98.3953	8.9749	97.9274	0.519	0.0000	0.0000	0
2014/09/18	2044	05/02/2015	9.01	Call	Bond Future	819.6600	0.8197	351.7700	0.3518	(57.083)	0	0	0
2014/09/18	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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2014/09/18	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2044	05/02/2015	8.99	Call	Bond Future	619.2600	0.6193	151.3700	0.1514	(75.556)	0	0	0
2014/09/18	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2044	07/05/2015			Bond Future	8.9779	100.0833	9.0253	99.6083	0.529	0.0000	0.0000	0
2014/09/18	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	353.1700	0.3532	100.000	0	0	0
2014/09/18	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	153.0900	0.1531	100.000	0	0	0
2014/09/18	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	253.0500	0.2530	100.000	0	0	0
2014/09/18	2044	07/05/2015	9.01	Call	Bond Future	321.8800	0.3219	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	2044	07/05/2015	8.99	Call	Bond Future	121.8000	0.1218	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	2044	07/05/2015	9.00	Call	Bond Future	221.9200	0.2219	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	2046	06/11/2014	104.45	Call	Bond Future	19,193.6100	19.1936	19,190.8500	19.1909	(0.014)	0	0	0
2014/09/18	2046	06/11/2014			Bond Future	123.6436	123.6436	123.6408	123.6408	(0.002)	0.0000	0.0000	5,389
2014/09/18	2046	06/11/2014	104.43	Call	Bond Future	19,213.6100	19.2136	19,210.8500	19.2109	(0.014)	0	0	0
2014/09/18	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2046	06/11/2014	104.44	Call	Bond Future	19,203.6100	19.2036	19,200.8500	19.2009	(0.014)	0	0	0
2014/09/18	2046	05/02/2015			Bond Future	125.6063	125.6063	125.6030	125.6030	(0.003)	0.0000	0.0000	0
2014/09/18	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2046	05/02/2015	123.99	Call	Bond Future	1,616.3200	1.6163	1,612.9900	1.6130	(0.206)	0	0	0
2014/09/18	2046	05/02/2015	124.01	Call	Bond Future	1,596.3200	1.5963	1,592.9900	1.5930	(0.209)	0	0	0
2014/09/18	2046	05/02/2015	124.00	Call	Bond Future	1,606.3200	1.6063	1,602.9900	1.6030	(0.207)	0	0	0
2014/09/18	2050	06/11/2014			Bond Future	131.6225	131.6225	131.6196	131.6196	(0.002)	0.0000	0.0000	2,640
2014/09/18	2050	06/11/2014	126.00	Call	Bond Future	5,622.5100	5.6225	5,619.6100	5.6196	(0.052)	0	0	0
2014/09/18	2050	06/11/2014	126.01	Call	Bond Future	5,612.5100	5.6125	5,609.6100	5.6096	(0.052)	0	0	0
2014/09/18	2050	06/11/2014	125.99	Call	Bond Future	5,632.5100	5.6325	5,629.6100	5.6296	(0.051)	0	0	0
2014/09/18	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2050	05/02/2015			Bond Future	132.2638	132.2638	132.2605	132.2605	(0.002)	0.0000	0.0000	0
2014/09/18	2050	05/02/2015	130.01	Call	Bond Future	2,253.7700	2.2538	2,250.5300	2.2505	(0.144)	0	0	0
2014/09/18	2050	05/02/2015	129.99	Call	Bond Future	2,273.7700	2.2738	2,270.5300	2.2705	(0.142)	0	0	0
2014/09/18	2050	05/02/2015	130.00	Call	Bond Future	2,263.7700	2.2638	2,260.5300	2.2605	(0.143)	0	0	0
2014/09/18	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	AL12	06/11/2014			Index Future	516.1510	516.1510	514.1400	514.1400	(0.390)	0.0000	0.0000	0
2014/09/18	AL12	05/02/2015			Index Future	524.2810	524.2810	522.2360	522.2360	(0.390)	0.0000	0.0000	0
2014/09/18	AL12	07/05/2015			Index Future	533.2580	533.2580	531.1840	531.1840	(0.389)	0.0000	0.0000	0
2014/09/18	AL37	06/11/2014			Index Future	437.4620	437.4620	436.3780	436.3780	(0.248)	0.0000	0.0000	3
2014/09/18	AL37	05/02/2015			Index Future	444.3520	444.3520	443.2490	443.2490	(0.248)	0.0000	0.0000	0
2014/09/18	AL7T	06/11/2014			Index Future	516.2350	516.2350	514.1570	514.1570	(0.403)	0.0000	0.0000	4
2014/09/18	AL7T	05/02/2015			Index Future	524.3660	524.3660	522.2540	522.2540	(0.403)	0.0000	0.0000	0
2014/09/18	ALBI	06/11/2014			Index Future	469.4050	469.4050	467.9350	467.9350	(0.313)	0.0000	0.0000	584
2014/09/18	ALBI	05/02/2015			Index Future	476.7980	476.7980	475.3040	475.3040	(0.313)	0.0000	0.0000	65
2014/09/18	ALBI	07/05/2015			Index Future	484.9630	484.9630	483.4470	483.4470	(0.313)	0.0000	0.0000	0
2014/09/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/18	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	EL28	06/11/2014			Bond Future	123.1901	123.1901	123.1877	123.1877	(0.002)	0.0000	0.0000	0
2014/09/18	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	EL28	06/11/2014	122.00	Call	Bond Future	1,190.1000	1.1901	1,187.7000	1.1877	(0.202)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	EL28	06/11/2014	122.01	Call	Bond Future	1,180.1000	1.1801	1,177.7000	1.1777	(0.203)	0	0	0
2014/09/18	EL28	06/11/2014	121.99	Call	Bond Future	1,200.1000	1.2001	1,197.7000	1.1977	(0.200)	0	0	0
2014/09/18	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	EL28	05/02/2015			Bond Future	125.1458	125.1458	125.1428	125.1428	(0.002)	0.0000	0.0000	0
2014/09/18	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	EL28	05/02/2015	125.99	Put	Bond Future	844.2400	0.8442	847.1800	0.8472	0.348	0	0	0
2014/09/18	EL28	05/02/2015	126.01	Put	Bond Future	864.2400	0.8642	867.1800	0.8672	0.340	0	0	0
2014/09/18	EL28	05/02/2015	126.00	Put	Bond Future	854.2400	0.8542	857.1800	0.8572	0.344	0	0	0
2014/09/18	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	ES33	06/11/2014			Bond Future	9.5563	83.3506	9.6061	82.9800	0.521	0.0000	0.0000	6,220
2014/09/18	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	ES33	06/11/2014	10.29	Call	Bond Future	5,210.2400	5.2102	4,839.6100	4.8396	(7.113)	0	0	0
2014/09/18	ES33	06/11/2014	10.30	Call	Bond Future	5,277.6900	5.2777	4,907.0600	4.9071	(7.023)	0	0	0
2014/09/18	ES33	06/11/2014	10.31	Call	Bond Future	5,345.0400	5.3450	4,974.4100	4.9744	(6.934)	0	0	0
2014/09/18	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	ES33	05/02/2015	10.00	Call	Bond Future	2,536.3500	2.5363	2,159.5800	2.1596	(14.855)	0	0	0
2014/09/18	ES33	05/02/2015			Bond Future	9.6464	84.6634	9.6978	84.2867	0.533	0.0000	0.0000	0
2014/09/18	ES33	05/02/2015	10.01	Call	Bond Future	2,606.3100	2.6063	2,229.5400	2.2295	(14.456)	0	0	0
2014/09/18	ES33	05/02/2015	9.99	Call	Bond Future	2,466.3000	2.4663	2,089.5300	2.0895	(15.277)	0	0	0
2014/09/18	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	ES33	07/05/2015			Bond Future	9.7206	82.3241	9.7736	81.9417	0.545	0.0000	0.0000	0
2014/09/18	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	242.0600	0.2421	100.000	0	0	0
2014/09/18	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	97.6700	0.0977	100.000	0	0	0
2014/09/18	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	169.8200	0.1698	100.000	0	0	0
2014/09/18	ES33	07/05/2015	9.76	Call	Bond Future	284.6700	0.2847	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	ES33	07/05/2015	9.74	Call	Bond Future	140.2800	0.1403	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	ES33	07/05/2015	9.75	Call	Bond Future	212.5200	0.2125	0.0000	0.0000	(100.000)	0	0	0
2014/09/18	GOVI	06/11/2014	449.01	Call	GOVI	187,100.0000	18.7100	173,530.0000	17.3530	(7.253)	0	0	0
2014/09/18	GOVI	06/11/2014			GOVI	467.7200	467.7200	466.3630	466.3630	(0.290)	0.0000	0.0000	404
2014/09/18	GOVI	06/11/2014	448.99	Call	GOVI	187,300.0000	18.7300	173,730.0000	17.3730	(7.245)	0	0	0
2014/09/18	GOVI	06/11/2014	449.00	Call	GOVI	187,200.0000	18.7200	173,630.0000	17.3630	(7.249)	0	0	0
2014/09/18	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	05/02/2015	459.99	Call	GOVI	150,970.0000	15.0970	137,170.0000	13.7170	(9.141)	0	0	0
2014/09/18	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	05/02/2015			GOVI	475.0870	475.0870	473.7070	473.7070	(0.290)	0.0000	0.0000	48
2014/09/18	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	05/02/2015	460.00	Call	GOVI	150,870.0000	15.0870	137,070.0000	13.7070	(9.147)	0	0	0
2014/09/18	GOVI	05/02/2015	460.01	Call	GOVI	150,770.0000	15.0770	136,970.0000	13.6970	(9.153)	0	0	0
2014/09/18	GOVI	07/05/2015	449.99	Call	GOVI	332,320.0000	33.2320	318,330.0000	31.8330	(4.210)	0	0	0
2014/09/18	GOVI	07/05/2015			GOVI	483.2220	483.2220	481.8230	481.8230	(0.290)	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
2014/09/18	GOVI	07/05/2015	450.00	Call	GOVI	332,220.0000	33.2220	318,230.0000	31.8230	(4.211)	0	0	0
2014/09/18	GOVI	07/05/2015	450.01	Call	GOVI	332,120.0000	33.2120	318,130.0000	31.8130	(4.212)	0	0	0
2014/09/18	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/18	ICAA	06/11/2014			Can-Do Interest Rate	144.7698	144.7698	144.7627	144.7627	(0.005)	0.0000	0.0000	571
2014/09/18	IGOV	06/11/2014			Index Future	219.3860	219.3860	219.3800	219.3800	(0.003)	0.0000	0.0000	1,161
2014/09/18	IGOV	05/02/2015			Index Future	222.8680	222.8680	222.8610	222.8610	(0.003)	0.0000	0.0000	10
2014/09/18	IGOV	07/05/2015			Index Future	226.7100	226.7100	226.7060	226.7060	(0.002)	0.0000	0.0000	0
2014/09/18	ILBI	06/11/2014			Index Future	594.3160	594.3160	594.2990	594.2990	(0.003)	0.0000	0.0000	0
2014/09/18	ILBI	05/02/2015			Index Future	603.7430	603.7430	603.7240	603.7240	(0.003)	0.0000	0.0000	157
2014/09/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/18	JBAF	15/10/2014			Jibar Tradeable Future	6.2800	93.7200	6.2800	93.7200	0.000	0.0000	0.0000	0
2014/09/18	JBAF	19/11/2014			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	0
2014/09/18	JBAF	17/12/2014			Jibar Tradeable Future	6.4600	93.5400	6.4600	93.5400	0.000	0.0000	0.0000	0
2014/09/18	JBAF	21/01/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2014/09/18	JBAF	18/02/2015			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2014/09/18	JBAF	18/03/2015			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,850
2014/09/18	JBAF	17/06/2015			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	5,000
2014/09/18	JBAF	16/09/2015			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2014/09/18	JBAF	15/12/2015			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2014/09/18	JBAF	16/03/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2014/09/18	JBAF	15/06/2016			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2014/09/18	JBAF	21/09/2016			Jibar Tradeable Future	7.7000	7.7000	7.6950	92.3050	(0.065)	0.0000	0.0000	0
2014/09/18	R023	06/11/2014			Bond Future	7.8905	100.6795	7.9664	100.2273	0.962	0.0000	0.0000	9,834
2014/09/18	R023	06/11/2014	8.59	Put	Bond Future	66.7600	0.0668	93.8700	0.0939	40.608	0	0	0
2014/09/18	R023	06/11/2014	8.61	Put	Bond Future	60.5400	0.0605	85.4400	0.0854	41.130	0	0	0
2014/09/18	R023	06/11/2014	8.59	Call	Bond Future	4,138.2200	4.1382	3,713.1700	3.7132	(10.271)	0	0	0
2014/09/18	R023	06/11/2014	8.60	Put	Bond Future	63.5800	0.0636	89.5600	0.0896	40.862	0	0	0

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2014/09/18	R023	06/11/2014	8.60	Call	Bond Future	4,191.6900	4.1917	3,765.5100	3.7655	(10.167)	0	0	0
2014/09/18	R023	06/11/2014	8.61	Call	Bond Future	4,245.2600	4.2453	3,818.0000	3.8180	(10.064)	0	0	0
2014/09/18	R023	05/02/2015			Bond Future	7.9577	102.2652	8.0370	101.8056	0.996	0.0000	0.0000	0
2014/09/18	R023	05/02/2015	8.74	Put	Bond Future	388.8600	0.3889	462.7800	0.4628	19.009	0	0	0
2014/09/18	R023	05/02/2015	8.75	Call	Bond Future	4,856.0400	4.8560	4,468.9800	4.4690	(7.971)	0	0	0
2014/09/18	R023	05/02/2015	8.76	Call	Bond Future	4,902.4600	4.9025	4,514.0800	4.5141	(7.922)	0	0	0
2014/09/18	R023	05/02/2015	8.74	Call	Bond Future	4,809.7400	4.8097	4,424.0200	4.4240	(8.020)	0	0	0
2014/09/18	R023	05/02/2015	8.76	Put	Bond Future	371.8800	0.3719	443.1400	0.4431	19.162	0	0	0
2014/09/18	R023	05/02/2015	8.75	Put	Bond Future	380.2900	0.3803	452.8700	0.4529	19.085	0	0	0
2014/09/18	R023	07/05/2015	8.14	Call	Bond Future	2,788.9400	2.7889	2,527.6200	2.5276	(9.370)	0	0	0
2014/09/18	R023	07/05/2015	8.15	Put	Bond Future	1,972.8300	1.9728	2,176.2600	2.1763	10.312	0	0	0
2014/09/18	R023	07/05/2015			Bond Future	7.9997	100.0905	8.0822	99.6240	1.031	0.0000	0.0000	0
2014/09/18	R023	07/05/2015	8.15	Call	Bond Future	2,820.6700	2.8207	2,557.6000	2.5576	(9.327)	0	0	0
2014/09/18	R023	07/05/2015	8.16	Call	Bond Future	2,852.5900	2.8526	2,587.7900	2.5878	(9.283)	0	0	0
2014/09/18	R023	07/05/2015	8.14	Put	Bond Future	1,997.2200	1.9972	2,202.4000	2.2024	10.273	0	0	0
2014/09/18	R023	07/05/2015	8.16	Put	Bond Future	1,948.6600	1.9487	2,150.3600	2.1504	10.351	0	0	0
2014/09/18	R023	06/08/2015	9.07	Put	Bond Future	892.2100	0.8922	992.1500	0.9922	11.201	0	0	911
2014/09/18	R023	06/08/2015	8.24	Call	Bond Future	3,512.4300	3.5124	3,233.8000	3.2338	(7.933)	0	0	0
2014/09/18	R023	06/08/2015			Bond Future	8.0088	102.0223	8.0958	101.5423	1.086	0.0000	0.0000	0
2014/09/18	R023	06/08/2015	9.07	Call	Bond Future	6,552.8700	6.5529	6,172.8500	6.1728	(5.799)	0	0	0
2014/09/18	R023	06/08/2015	8.26	Put	Bond Future	2,197.7100	2.1977	2,396.1600	2.3962	9.030	0	0	0
2014/09/18	R023	06/08/2015	8.25	Put	Bond Future	2,220.4300	2.2204	2,420.3300	2.4203	9.003	0	0	0
2014/09/18	R023	06/08/2015	8.24	Put	Bond Future	2,242.9700	2.2430	2,444.3000	2.4443	8.976	0	0	0
2014/09/18	R023	06/08/2015	8.25	Call	Bond Future	3,544.3400	3.5443	3,264.2800	3.2643	(7.902)	0	0	0
2014/09/18	R023	06/08/2015	8.26	Call	Bond Future	3,576.0200	3.5760	3,294.5100	3.2945	(7.872)	0	0	0
2014/09/18	R157	06/11/2014	6.19	Put	Bond Future	487.4800	0.4875	486.6700	0.4867	(0.166)	0	0	0
2014/09/18	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/18	R157	06/11/2014	6.21	Put	Bond Future	472.6200	0.4726	471.7700	0.4718	(0.180)	0	0	0
2014/09/18	R157	06/11/2014	6.20	Put	Bond Future	480.0300	0.4800	479.2000	0.4792	(0.173)	0	0	0
2014/09/18	R157	06/11/2014	6.21	Call	Bond Future	26.3700	0.0264	25.5200	0.0255	(3.223)	0	0	0
2014/09/18	R157	06/11/2014	6.19	Call	Bond Future	24.2200	0.0242	23.4100	0.0234	(3.344)	0	0	0
2014/09/18	R157	06/11/2014	6.20	Call	Bond Future	25.2800	0.0253	24.4500	0.0244	(3.283)	0	0	0
2014/09/18	R157	05/02/2015	8.74	Call	Bond Future	1,093.3700	1.0934	1,093.0500	1.0931	(0.029)	0	0	0
2014/09/18	R157	05/02/2015	8.75	Put	Bond Future	19.8300	0.0198	19.5100	0.0195	(1.614)	0	0	0
2014/09/18	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/18	R157	05/02/2015	8.74	Put	Bond Future	20.2100	0.0202	19.8900	0.0199	(1.583)	0	0	0
2014/09/18	R157	05/02/2015	8.76	Put	Bond Future	19.4600	0.0195	19.1500	0.0192	(1.593)	0	0	0
2014/09/18	R157	05/02/2015	8.75	Call	Bond Future	1,098.8000	1.0988	1,098.4800	1.0985	(0.029)	0	0	0
2014/09/18	R157	05/02/2015	8.76	Call	Bond Future	1,104.2300	1.1042	1,103.9200	1.1039	(0.028)	0	0	0
2014/09/18	R186	06/11/2014	7.70	Call	Bond Future	186.9100	0.1869	151.0100	0.1510	(19.207)	0	0	1,500
2014/09/18	R186	06/11/2014	8.14	Call	Bond Future	1,128.5000	1.1285	993.7000	0.9937	(11.945)	0	0	0
2014/09/18	R186	06/11/2014	8.15	Put	Bond Future	1,837.4400	1.8374	1,994.5200	1.9945	8.549	0	0	0
2014/09/18	R186	06/11/2014	8.53	Call	Bond Future	3,066.7000	3.0667	2,835.7500	2.8357	(7.531)	0	0	0
2014/09/18	R186	06/11/2014			Bond Future	8.2292	121.2864	8.2641	120.9917	0.424	0.0000	0.0000	48,550
2014/09/18	R186	06/11/2014	7.80	Put	Bond Future	4,013.2600	4.0133	4,255.2300	4.2552	6.029	0	0	0
2014/09/18	R186	06/11/2014	8.30	Call	Bond Future	1,797.7000	1.7977	1,619.5800	1.6196	(9.908)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R186	06/11/2014	8.50	Call	Bond Future	2,883.5100	2.8835	2,658.4800	2.6585	(7.804)	0	0	0
2014/09/18	R186	06/11/2014	9.17	Call	Bond Future	7,630.0100	7.6300	7,340.1200	7.3401	(3.799)	0	0	0
2014/09/18	R186	06/11/2014	7.70	Put	Bond Future	4,784.1500	4.7842	5,042.8800	5.0429	5.408	0	0	0
2014/09/18	R186	06/11/2014	8.15	Call	Bond Future	1,164.8200	1.1648	1,027.2700	1.0273	(11.809)	0	0	0
2014/09/18	R186	06/11/2014	8.45	Put	Bond Future	741.7500	0.7417	821.9300	0.8219	10.810	0	0	6,000
2014/09/18	R186	06/11/2014	8.53	Put	Bond Future	559.9600	0.5600	623.6400	0.6236	11.372	0	0	100
2014/09/18	R186	06/11/2014	8.00	Call	Bond Future	697.0700	0.6971	599.5700	0.5996	(13.987)	0	0	1,500
2014/09/18	R186	06/11/2014	8.16	Call	Bond Future	1,201.8700	1.2019	1,061.5800	1.0616	(11.673)	0	0	0
2014/09/18	R186	06/11/2014	8.60	Put	Bond Future	431.6800	0.4317	482.8200	0.4828	11.847	0	0	0
2014/09/18	R186	06/11/2014	8.50	Put	Bond Future	623.4200	0.6234	693.0200	0.6930	11.164	0	0	7,000
2014/09/18	R186	06/11/2014	7.80	Call	Bond Future	303.5300	0.3035	250.8700	0.2509	(17.349)	0	0	100
2014/09/18	R186	06/11/2014	8.30	Put	Bond Future	1,200.9000	1.2009	1,317.4100	1.3174	9.702	0	0	100
2014/09/18	R186	06/11/2014	9.17	Put	Bond Future	32.3800	0.0324	37.1200	0.0371	14.639	0	0	2,010
2014/09/18	R186	06/11/2014	8.14	Put	Bond Future	1,886.4300	1.8864	2,046.2600	2.0463	8.473	0	0	0
2014/09/18	R186	06/11/2014	8.60	Call	Bond Future	3,511.0900	3.5111	3,267.6000	3.2676	(6.935)	0	0	0
2014/09/18	R186	06/11/2014	8.00	Put	Bond Future	2,658.2800	2.6583	2,855.4100	2.8554	7.416	0	0	0
2014/09/18	R186	06/11/2014	8.16	Put	Bond Future	1,789.2700	1.7893	1,943.6100	1.9436	8.626	0	0	0
2014/09/18	R186	06/11/2014	8.45	Call	Bond Future	2,589.1200	2.5891	2,374.6700	2.3747	(8.283)	0	0	0
2014/09/18	R186	05/02/2015	9.00	Call	Bond Future	6,360.3800	6.3604	6,111.8500	6.1118	(3.907)	0	0	0
2014/09/18	R186	05/02/2015			Bond Future	8.2941	117.9007	8.3304	117.6010	0.437	0.0000	0.0000	540
2014/09/18	R186	05/02/2015	8.75	Call	Bond Future	4,862.7500	4.8627	4,640.1500	4.6401	(4.578)	0	0	0
2014/09/18	R186	05/02/2015	8.76	Call	Bond Future	4,919.7000	4.9197	4,695.9200	4.6959	(4.549)	0	0	0
2014/09/18	R186	05/02/2015	8.74	Call	Bond Future	4,805.8300	4.8058	4,584.4100	4.5844	(4.607)	0	0	0
2014/09/18	R186	05/02/2015	8.76	Put	Bond Future	1,145.1800	1.1452	1,221.0900	1.2211	6.629	0	0	0
2014/09/18	R186	05/02/2015	8.75	Put	Bond Future	1,167.4700	1.1675	1,244.5600	1.2446	6.603	0	0	0
2014/09/18	R186	05/02/2015	9.00	Put	Bond Future	707.2700	0.7073	758.4300	0.7584	7.233	0	0	9,600
2014/09/18	R186	05/02/2015	8.74	Put	Bond Future	1,189.8600	1.1899	1,268.1300	1.2681	6.578	0	0	0
2014/09/18	R186	07/05/2015			Bond Future	8.3430	119.9222	8.3804	119.6185	0.448	0.0000	0.0000	0
2014/09/18	R186	07/05/2015	8.25	Call	Bond Future	3,045.8500	3.0458	2,895.3400	2.8953	(4.941)	0	0	0
2014/09/18	R186	07/05/2015	8.24	Put	Bond Future	3,849.4800	3.8495	4,003.7900	4.0038	4.009	0	0	0
2014/09/18	R186	07/05/2015	8.26	Put	Bond Future	3,762.3600	3.7624	3,914.3200	3.9143	4.039	0	0	0
2014/09/18	R186	07/05/2015	8.25	Put	Bond Future	3,805.7400	3.8057	3,958.8800	3.9589	4.024	0	0	0
2014/09/18	R186	07/05/2015	8.26	Call	Bond Future	3,084.4800	3.0845	2,932.7900	2.9328	(4.918)	0	0	0
2014/09/18	R186	07/05/2015	8.24	Call	Bond Future	3,007.5000	3.0075	2,858.1600	2.8582	(4.966)	0	0	0
2014/09/18	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R197	06/11/2014			Bond Future	287.0983	287.0983	287.0908	287.0908	(0.003)	0.0000	0.0000	939
2014/09/18	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R197	06/11/2014	285.00	Call	Bond Future	2,098.3300	2.0983	2,090.7500	2.0907	(0.361)	0	0	0
2014/09/18	R197	06/11/2014	285.01	Call	Bond Future	2,088.3300	2.0883	2,080.7500	2.0807	(0.363)	0	0	0
2014/09/18	R197	06/11/2014	284.99	Call	Bond Future	2,108.3300	2.1083	2,100.7500	2.1007	(0.360)	0	0	0
2014/09/18	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R197	05/02/2015	288.99	Put	Bond Future	3,350.7000	3.3507	3,359.3800	3.3594	0.259	0	0	0
2014/09/18	R197	05/02/2015			Bond Future	285.6393	285.6393	285.6306	285.6306	(0.003)	0.0000	0.0000	0
2014/09/18	R197	05/02/2015	289.01	Put	Bond Future	3,370.7000	3.3707	3,379.3800	3.3794	0.258	0	0	0
2014/09/18	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R197	05/02/2015	289.00	Put	Bond Future	3,360.7000	3.3607	3,369.3800	3.3694	0.258	0	0	0
2014/09/18	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R202	06/11/2014	226.99	Call	Bond Future	5,954.1600	5.9542	5,948.1000	5.9481	(0.102)	0	0	0
2014/09/18	R202	06/11/2014	226.99	Put	Bond Future	232.9442	232.9442	232.9381	232.9381	(0.003)	0.0000	0.0000	47,856
2014/09/18	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R202	06/11/2014	227.00	Call	Bond Future	5,944.1600	5.9442	5,938.1000	5.9381	(0.102)	0	0	0
2014/09/18	R202	06/11/2014	227.01	Call	Bond Future	5,934.1600	5.9342	5,928.1000	5.9281	(0.102)	0	0	0
2014/09/18	R202	05/02/2015	233.01	Call	Bond Future	436.2800	0.4363	429.5500	0.4295	(1.543)	0	0	0
2014/09/18	R202	05/02/2015	232.99	Call	Bond Future	233.4463	233.4463	233.4396	233.4396	(0.003)	0.0000	0.0000	0
2014/09/18	R202	05/02/2015	233.00	Call	Bond Future	456.2800	0.4563	449.5500	0.4495	(1.475)	0	0	0
2014/09/18	R202	05/02/2015	233.00	Call	Bond Future	446.2800	0.4463	439.5500	0.4395	(1.508)	0	0	0
2014/09/18	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R203	06/11/2014	6.86	Call	Bond Future	166.5000	0.1665	135.0100	0.1350	(18.913)	0	0	0
2014/09/18	R203	06/11/2014	6.84	Call	Bond Future	7.0619	104.2957	7.1030	104.1896	0.581	0.0000	0.0000	14,449
2014/09/18	R203	06/11/2014	6.84	Call	Bond Future	151.8900	0.1519	122.4500	0.1224	(19.382)	0	0	45
2014/09/18	R203	06/11/2014	6.98	Call	Bond Future	276.3000	0.2763	231.4000	0.2314	(16.250)	0	0	14
2014/09/18	R203	06/11/2014	6.85	Call	Bond Future	159.0800	0.1591	128.6100	0.1286	(19.154)	0	0	0
2014/09/18	R203	06/11/2014	6.98	Put	Bond Future	488.3000	0.4883	549.4400	0.5494	12.521	0	0	0
2014/09/18	R203	06/11/2014	6.84	Put	Bond Future	727.4700	0.7275	804.0700	0.8041	10.530	0	0	0
2014/09/18	R203	06/11/2014	6.86	Put	Bond Future	690.0400	0.6900	764.5900	0.7646	10.804	0	0	0
2014/09/18	R203	06/11/2014	6.85	Put	Bond Future	708.6400	0.7086	784.2100	0.7842	10.664	0	0	0
2014/09/18	R203	05/02/2015	7.69	Call	Bond Future	1,474.9500	1.4750	1,388.7900	1.3888	(5.842)	0	0	55
2014/09/18	R203	05/02/2015	8.34	Put	Bond Future	7.1433	105.9383	7.1890	105.8303	0.640	0.0000	0.0000	0
2014/09/18	R203	05/02/2015	8.34	Put	Bond Future	30.5400	0.0305	35.0700	0.0351	14.833	0	0	0
2014/09/18	R203	05/02/2015	8.35	Call	Bond Future	2,836.3000	2.8363	2,732.6300	2.7326	(3.655)	0	0	0
2014/09/18	R203	05/02/2015	8.36	Call	Bond Future	2,858.1500	2.8581	2,754.3400	2.7543	(3.632)	0	0	0
2014/09/18	R203	05/02/2015	8.34	Call	Bond Future	2,814.4800	2.8145	2,710.9400	2.7109	(3.679)	0	0	0
2014/09/18	R203	05/02/2015	8.36	Put	Bond Future	28.5000	0.0285	32.7600	0.0328	14.947	0	0	0
2014/09/18	R203	05/02/2015	7.69	Put	Bond Future	191.1800	0.1912	213.0900	0.2131	11.460	0	0	0
2014/09/18	R203	05/02/2015	8.35	Put	Bond Future	29.5000	0.0295	33.9000	0.0339	14.915	0	0	0
2014/09/18	R203	07/05/2015	7.24	Put	Bond Future	7.1661	103.5844	7.2166	103.4755	0.706	0.0000	0.0000	0
2014/09/18	R203	07/05/2015	7.24	Put	Bond Future	712.7200	0.7127	762.7400	0.7627	7.018	0	0	0
2014/09/18	R203	07/05/2015	7.26	Put	Bond Future	693.6100	0.6936	742.6900	0.7427	7.076	0	0	0
2014/09/18	R203	07/05/2015	7.25	Put	Bond Future	702.9600	0.7030	752.5000	0.7525	7.047	0	0	0
2014/09/18	R203	07/05/2015	7.25	Call	Bond Future	883.6200	0.8836	824.3000	0.8243	(6.713)	0	0	0
2014/09/18	R203	07/05/2015	7.26	Call	Bond Future	895.7600	0.8958	835.9800	0.8360	(6.674)	0	0	0
2014/09/18	R203	07/05/2015	7.24	Call	Bond Future	871.8800	0.8719	813.0400	0.8130	(6.749)	0	0	0
2014/09/18	R204	06/11/2014	7.99	Put	Bond Future	29.3500	0.0294	36.7100	0.0367	25.077	0	0	1,270
2014/09/18	R204	06/11/2014	6.99	Put	Bond Future	7.3362	105.4322	7.3820	105.2701	0.624	0.0000	0.0000	12,674
2014/09/18	R204	06/11/2014	7.01	Put	Bond Future	1,364.4300	1.3644	1,496.9100	1.4969	9.710	0	0	0
2014/09/18	R204	06/11/2014	6.99	Call	Bond Future	1,306.1300	1.3061	1,436.1800	1.4362	9.957	0	0	0
2014/09/18	R204	06/11/2014	6.99	Call	Bond Future	128.5500	0.1286	98.8700	0.0989	(23.088)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R204	06/11/2014	7.00	Put	Bond Future	1,335.1500	1.3351	1,466.4300	1.4664	9.833	0	0	0
2014/09/18	R204	06/11/2014	7.99	Call	Bond Future	2,314.8600	2.3149	2,160.0600	2.1601	(6.687)	0	0	0
2014/09/18	R204	06/11/2014	7.00	Call	Bond Future	135.2200	0.1352	104.3400	0.1043	(22.837)	0	0	0
2014/09/18	R204	06/11/2014	7.01	Call	Bond Future	142.1500	0.1421	110.0400	0.1100	(22.589)	0	0	0
2014/09/18	R204	05/02/2015			Bond Future	7.4094	103.0578	7.4588	102.8928	0.667	0.0000	0.0000	0
2014/09/18	R204	05/02/2015	8.25	Call	Bond Future	2,912.8200	2.9128	2,767.1200	2.7671	(5.002)	0	0	0
2014/09/18	R204	05/02/2015	8.26	Call	Bond Future	2,941.3600	2.9414	2,795.2400	2.7952	(4.968)	0	0	0
2014/09/18	R204	05/02/2015	8.24	Call	Bond Future	2,884.3400	2.8843	2,739.0700	2.7391	(5.037)	0	0	0
2014/09/18	R204	05/02/2015	8.26	Put	Bond Future	143.5100	0.1435	162.4700	0.1625	13.212	0	0	0
2014/09/18	R204	05/02/2015	8.25	Put	Bond Future	147.3100	0.1473	166.6900	0.1667	13.156	0	0	0
2014/09/18	R204	05/02/2015	8.24	Put	Bond Future	151.1800	0.1512	170.9900	0.1710	13.104	0	0	0
2014/09/18	R204	07/05/2015	7.51	Put	Bond Future	1,116.3200	1.1163	1,193.8200	1.1938	6.942	0	0	0
2014/09/18	R204	07/05/2015			Bond Future	7.4490	104.8245	7.5021	104.6576	0.712	0.0000	0.0000	0
2014/09/18	R204	07/05/2015	7.50	Put	Bond Future	1,130.8200	1.1308	1,209.0100	1.2090	6.914	0	0	0
2014/09/18	R204	07/05/2015	7.49	Call	Bond Future	1,274.3300	1.2743	1,186.3400	1.1863	(6.905)	0	0	0
2014/09/18	R204	07/05/2015	7.50	Call	Bond Future	1,291.1300	1.2911	1,202.4500	1.2025	(6.868)	0	0	0
2014/09/18	R204	07/05/2015	7.51	Call	Bond Future	1,308.0500	1.3081	1,218.6800	1.2187	(6.832)	0	0	0
2014/09/18	R204	07/05/2015	7.49	Put	Bond Future	1,145.4600	1.1455	1,224.3400	1.2243	6.886	0	0	0
2014/09/18	R204	06/08/2015	7.74	Call	Bond Future	1,888.0700	1.8881	1,780.6300	1.7806	(5.690)	0	0	0
2014/09/18	R204	06/08/2015	7.75	Put	Bond Future	948.5800	0.9486	1,015.3100	1.0153	7.035	0	0	0
2014/09/18	R204	06/08/2015			Bond Future	7.4242	102.8059	7.4833	102.6311	0.797	0.0000	0.0000	0
2014/09/18	R204	06/08/2015	8.41	Call	Bond Future	3,282.7300	3.2827	3,143.2700	3.1433	(4.248)	0	0	0
2014/09/18	R204	06/08/2015	7.74	Put	Bond Future	959.5000	0.9595	1,026.7900	1.0268	7.013	0	0	0
2014/09/18	R204	06/08/2015	7.76	Put	Bond Future	937.7700	0.9378	1,003.9400	1.0039	7.056	0	0	0
2014/09/18	R204	06/08/2015	8.41	Put	Bond Future	418.6200	0.4186	453.8900	0.4539	8.425	0	0	699
2014/09/18	R204	06/08/2015	7.75	Call	Bond Future	1,906.3800	1.9064	1,798.3800	1.7984	(5.665)	0	0	0
2014/09/18	R204	06/08/2015	7.76	Call	Bond Future	1,924.7900	1.9248	1,816.2300	1.8162	(5.640)	0	0	0
2014/09/18	R207	06/11/2014	7.36	Put	Bond Future	1,074.0200	1.0740	1,242.0900	1.2421	15.649	0	0	0
2014/09/18	R207	06/11/2014			Bond Future	7.5221	101.1798	7.5832	100.9242	0.811	0.0000	0.0000	35,188
2014/09/18	R207	06/11/2014	7.35	Put	Bond Future	1,101.8300	1.1018	1,272.2600	1.2723	15.468	0	0	0
2014/09/18	R207	06/11/2014	7.36	Call	Bond Future	390.8900	0.3909	303.3100	0.3033	(22.405)	0	0	0
2014/09/18	R207	06/11/2014	7.34	Call	Bond Future	362.2600	0.3623	279.3600	0.2794	(22.884)	0	0	0
2014/09/18	R207	06/11/2014	7.35	Call	Bond Future	376.3800	0.3764	291.1600	0.2912	(22.642)	0	0	0
2014/09/18	R207	06/11/2014	7.34	Put	Bond Future	1,130.0500	1.1300	1,302.8000	1.3028	15.287	0	0	0
2014/09/18	R207	05/02/2015	8.49	Put	Bond Future	169.0900	0.1691	198.6300	0.1986	17.470	0	0	0
2014/09/18	R207	05/02/2015			Bond Future	7.5909	99.1322	7.6558	98.8723	0.854	0.0000	0.0000	0
2014/09/18	R207	05/02/2015	8.51	Put	Bond Future	160.7900	0.1608	189.0900	0.1891	17.601	0	0	0
2014/09/18	R207	05/02/2015	8.50	Call	Bond Future	3,734.3000	3.7343	3,503.2400	3.5032	(6.188)	0	0	0
2014/09/18	R207	05/02/2015	8.51	Call	Bond Future	3,768.5700	3.7686	3,536.9000	3.5369	(6.147)	0	0	0
2014/09/18	R207	05/02/2015	8.49	Call	Bond Future	3,700.0900	3.7001	3,469.6600	3.4697	(6.228)	0	0	0
2014/09/18	R207	05/02/2015	8.50	Put	Bond Future	164.9000	0.1649	193.8100	0.1938	17.532	0	0	0
2014/09/18	R207	07/05/2015			Bond Future	7.6363	100.8320	7.7051	100.5685	0.900	0.0000	0.0000	0
2014/09/18	R207	07/05/2015	8.25	Call	Bond Future	2,987.6200	2.9876	2,795.2500	2.7952	(6.439)	0	0	0
2014/09/18	R207	07/05/2015	7.73	Call	Bond Future	1,714.3400	1.7143	1,571.1000	1.5711	(8.355)	0	0	66
2014/09/18	R207	07/05/2015	8.24	Put	Bond Future	675.7400	0.6757	747.6500	0.7477	10.642	0	0	0
2014/09/18	R207	07/05/2015	8.26	Put	Bond Future	655.9700	0.6560	726.2400	0.7262	10.712	0	0	0
2014/09/18	R207	07/05/2015	7.73	Put	Bond Future	1,355.5200	1.3555	1,475.7400	1.4757	8.869	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R207	07/05/2015	8.25	Put	Bond Future	665.9300	0.6659	737.0200	0.7370	10.675	0	0	0
2014/09/18	R207	07/05/2015	8.26	Call	Bond Future	3,014.9400	3.0149	2,821.7500	2.8218	(6.408)	0	0	0
2014/09/18	R207	07/05/2015	8.24	Call	Bond Future	2,960.1400	2.9601	2,768.5900	2.7686	(6.471)	0	0	0
2014/09/18	R207	06/08/2015	7.76	Call	Bond Future	0.0000	0.0000	1,880.5700	1.8806	100.000	0	0	0
2014/09/18	R207	06/08/2015			Bond Future	7.6300	7.6300	7.7063	98.8592	1.001	0.0000	0.0000	0
2014/09/18	R207	06/08/2015	7.74	Call	Bond Future	0.0000	0.0000	1,841.8900	1.8419	100.000	0	0	0
2014/09/18	R207	06/08/2015	7.75	Call	Bond Future	0.0000	0.0000	1,860.9900	1.8610	100.000	0	0	0
2014/09/18	R207	06/08/2015	7.46	Call	Bond Future	0.0000	0.0000	1,348.1300	1.3481	100.000	0	0	70
2014/09/18	R207	06/08/2015	7.74	Put	Bond Future	0.0000	0.0000	1,719.0400	1.7190	100.000	0	0	0
2014/09/18	R207	06/08/2015	7.76	Put	Bond Future	0.0000	0.0000	1,684.8100	1.6848	100.000	0	0	0
2014/09/18	R207	06/08/2015	7.46	Put	Bond Future	0.0000	0.0000	2,252.9300	2.2529	100.000	0	0	0
2014/09/18	R207	06/08/2015	7.75	Put	Bond Future	0.0000	0.0000	1,701.6700	1.7017	100.000	0	0	0
2014/09/18	R208	06/11/2014	7.46	Call	Bond Future	383.0000	0.3830	281.8600	0.2819	(26.407)	0	0	0
2014/09/18	R208	06/11/2014			Bond Future	7.6707	96.1875	7.7417	95.8448	0.926	0.0000	0.0000	38,437
2014/09/18	R208	06/11/2014	7.44	Call	Bond Future	354.0000	0.3540	258.6700	0.2587	(26.929)	0	0	0
2014/09/18	R208	06/11/2014	7.45	Call	Bond Future	368.2900	0.3683	270.0800	0.2701	(26.666)	0	0	0
2014/09/18	R208	06/11/2014	7.44	Put	Bond Future	1,477.5500	1.4775	1,724.9100	1.7249	16.741	0	0	0
2014/09/18	R208	06/11/2014	8.50	Put	Bond Future	22.5200	0.0225	32.2600	0.0323	43.250	0	0	1,520
2014/09/18	R208	06/11/2014	7.46	Put	Bond Future	1,408.5100	1.4085	1,650.0600	1.6501	17.149	0	0	0
2014/09/18	R208	06/11/2014	7.45	Put	Bond Future	1,442.8100	1.4428	1,687.2900	1.6873	16.945	0	0	0
2014/09/18	R208	06/11/2014	8.50	Call	Bond Future	3,931.4100	3.9314	3,598.4600	3.5985	(8.469)	0	0	0
2014/09/18	R208	05/02/2015	8.51	Call	Bond Future	3,821.2200	3.8212	3,527.3500	3.5274	(7.690)	0	0	0
2014/09/18	R208	05/02/2015			Bond Future	7.7374	97.7025	7.8121	97.3541	0.966	0.0000	0.0000	0
2014/09/18	R208	05/02/2015	8.49	Call	Bond Future	3,745.8800	3.7459	3,454.1200	3.4541	(7.789)	0	0	0
2014/09/18	R208	05/02/2015	8.51	Put	Bond Future	293.2800	0.2933	347.8000	0.3478	18.590	0	0	0
2014/09/18	R208	05/02/2015	8.50	Put	Bond Future	300.1900	0.3002	355.7600	0.3558	18.512	0	0	0
2014/09/18	R208	05/02/2015	8.49	Put	Bond Future	307.2300	0.3072	363.8600	0.3639	18.432	0	0	0
2014/09/18	R208	05/02/2015	8.50	Call	Bond Future	3,783.5000	3.7835	3,490.6800	3.4907	(7.739)	0	0	0
2014/09/18	R208	07/05/2015	8.01	Call	Bond Future	2,374.0900	2.3741	2,163.7600	2.1638	(8.859)	0	0	0
2014/09/18	R208	07/05/2015			Bond Future	7.7795	95.9750	7.8579	95.6216	1.008	0.0000	0.0000	0
2014/09/18	R208	07/05/2015	7.99	Call	Bond Future	2,320.8600	2.3209	2,113.2200	2.1132	(8.947)	0	0	0
2014/09/18	R208	07/05/2015	8.00	Call	Bond Future	2,347.4000	2.3474	2,138.4100	2.1384	(8.903)	0	0	0
2014/09/18	R208	07/05/2015	7.99	Put	Bond Future	1,375.9600	1.3760	1,521.7200	1.5217	10.593	0	0	0
2014/09/18	R208	07/05/2015	8.00	Put	Bond Future	1,357.9000	1.3579	1,502.3100	1.5023	10.635	0	0	0
2014/09/18	R208	07/05/2015	8.01	Put	Bond Future	1,340.0200	1.3400	1,483.0900	1.4831	10.677	0	0	0
2014/09/18	R208	06/08/2015			Bond Future	7.7809	97.8277	7.8646	97.4632	1.075	0.0000	0.0000	0
2014/09/18	R208	06/08/2015	8.00	Call	Bond Future	2,602.8300	2.6028	2,392.2600	2.3923	(8.090)	0	0	0
2014/09/18	R208	06/08/2015	8.01	Call	Bond Future	2,628.1700	2.6282	2,416.4400	2.4164	(8.056)	0	0	0
2014/09/18	R208	06/08/2015	8.85	Call	Bond Future	5,133.0300	5.1330	4,839.5100	4.8395	(5.718)	0	0	0
2014/09/18	R208	06/08/2015	7.99	Call	Bond Future	2,577.9600	2.5780	2,368.5700	2.3686	(8.122)	0	0	0
2014/09/18	R208	06/08/2015	8.01	Put	Bond Future	1,634.3300	1.6343	1,787.0900	1.7871	9.347	0	0	0
2014/09/18	R208	06/08/2015	8.00	Put	Bond Future	1,652.1000	1.6521	1,806.0200	1.8060	9.317	0	0	0
2014/09/18	R208	06/08/2015	7.99	Put	Bond Future	1,670.3800	1.6704	1,825.4800	1.8255	9.285	0	0	0
2014/09/18	R208	06/08/2015	8.85	Put	Bond Future	601.1800	0.6012	672.1500	0.6722	11.805	0	0	198
2014/09/18	R209	06/11/2014	8.95	Call	Bond Future	2,458.0000	2.4580	2,183.5100	2.1835	(11.167)	0	0	2,050
2014/09/18	R209	06/11/2014	9.50	Call	Bond Future	5,775.1500	5.7751	5,404.9300	5.4049	(6.411)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R209	06/11/2014			Bond Future	8.7289	76.8796	8.7789	76.4897	0.573	0.0000	0.0000	27,475
2014/09/18	R209	06/11/2014	8.99	Put	Bond Future	666.7800	0.6668	771.1500	0.7711	15.653	0	0	0
2014/09/18	R209	06/11/2014	10.00	Call	Bond Future	9,025.7600	9.0258	8,637.7300	8.6377	(4.299)	0	0	0
2014/09/18	R209	06/11/2014	9.05	Put	Bond Future	545.7500	0.5458	634.7700	0.6348	16.311	0	0	0
2014/09/18	R209	06/11/2014	9.58	Put	Bond Future	66.0400	0.0660	80.2500	0.0803	21.517	0	0	907
2014/09/18	R209	06/11/2014	8.95	Put	Bond Future	758.5900	0.7586	873.9800	0.8740	15.211	0	0	0
2014/09/18	R209	06/11/2014	9.01	Put	Bond Future	624.2500	0.6242	723.3400	0.7233	15.873	0	0	0
2014/09/18	R209	06/11/2014	9.50	Put	Bond Future	94.3600	0.0944	114.0200	0.1140	20.835	0	0	5,500
2014/09/18	R209	06/11/2014	10.05	Call	Bond Future	9,343.8100	9.3438	8,955.3300	8.9553	(4.158)	0	0	0
2014/09/18	R209	06/11/2014	8.50	Call	Bond Future	721.7000	0.7217	593.4200	0.5934	(17.775)	0	0	5,500
2014/09/18	R209	06/11/2014	8.75	Put	Bond Future	1,370.4400	1.3704	1,548.4700	1.5485	12.991	0	0	0
2014/09/18	R209	06/11/2014	9.00	Put	Bond Future	645.2400	0.6452	746.9500	0.7469	15.763	0	0	0
2014/09/18	R209	06/11/2014	9.95	Call	Bond Future	8,705.8600	8.7059	8,318.4200	8.3184	(4.450)	0	0	0
2014/09/18	R209	06/11/2014	8.99	Call	Bond Future	2,667.3900	2.6674	2,381.8800	2.3819	(10.704)	0	0	0
2014/09/18	R209	06/11/2014	9.25	Call	Bond Future	4,177.3600	4.1774	3,836.1600	3.8362	(8.168)	0	0	0
2014/09/18	R209	06/11/2014	10.05	Put	Bond Future	5.4800	0.0055	6.8800	0.0069	25.547	0	0	2,050
2014/09/18	R209	06/11/2014	10.00	Put	Bond Future	7.3900	0.0074	9.2400	0.0092	25.034	0	0	1,640
2014/09/18	R209	06/11/2014	9.05	Call	Bond Future	2,994.6400	2.9946	2,693.7800	2.6938	(10.047)	0	0	2,050
2014/09/18	R209	06/11/2014	9.58	Call	Bond Future	6,298.1900	6.2982	5,922.5200	5.9225	(5.965)	0	0	0
2014/09/18	R209	06/11/2014	8.75	Call	Bond Future	1,535.1800	1.5352	1,323.3300	1.3233	(13.800)	0	0	2,200
2014/09/18	R209	06/11/2014	9.00	Call	Bond Future	2,720.8500	2.7208	2,432.6800	2.4327	(10.591)	0	0	1,640
2014/09/18	R209	06/11/2014	9.25	Put	Bond Future	264.1600	0.2642	312.8400	0.3128	18.428	0	0	2,200
2014/09/18	R209	06/11/2014	8.50	Put	Bond Future	2,544.5800	2.5446	2,806.1800	2.8062	10.281	0	0	0
2014/09/18	R209	06/11/2014	9.01	Call	Bond Future	2,774.7500	2.7748	2,483.9600	2.4840	(10.480)	0	0	0
2014/09/18	R209	06/11/2014	9.95	Put	Bond Future	9.8900	0.0099	12.3300	0.0123	24.671	0	0	2,050
2014/09/18	R209	05/02/2015	9.00	Put	Bond Future	1,835.1600	1.8352	1,983.2600	1.9833	8.070	0	0	0
2014/09/18	R209	05/02/2015			Bond Future	8.7867	78.0905	8.8382	77.6941	0.586	0.0000	0.0000	0
2014/09/18	R209	05/02/2015	9.25	Call	Bond Future	4,654.2600	4.6543	4,365.3200	4.3653	(6.208)	0	0	0
2014/09/18	R209	05/02/2015	9.26	Call	Bond Future	4,705.1300	4.7051	4,414.7200	4.4147	(6.172)	0	0	0
2014/09/18	R209	05/02/2015	9.25	Put	Bond Future	1,198.4500	1.1984	1,305.8400	1.3058	8.961	0	0	0
2014/09/18	R209	05/02/2015	9.24	Call	Bond Future	4,603.7500	4.6038	4,316.3000	4.3163	(6.244)	0	0	0
2014/09/18	R209	05/02/2015	9.00	Call	Bond Future	3,457.0900	3.4571	3,208.8600	3.2089	(7.180)	0	0	0
2014/09/18	R209	05/02/2015	9.24	Put	Bond Future	1,219.9400	1.2199	1,328.8200	1.3288	8.925	0	0	0
2014/09/18	R209	05/02/2015	9.26	Put	Bond Future	1,177.4300	1.1774	1,283.3500	1.2834	8.996	0	0	0
2014/09/18	R209	07/05/2015			Bond Future	8.8320	76.2791	8.8847	75.8768	0.597	0.0000	0.0000	0
2014/09/18	R209	07/05/2015	8.99	Put	Bond Future	2,838.4400	2.8384	3,004.6800	3.0047	5.857	0	0	0
2014/09/18	R209	07/05/2015	9.01	Put	Bond Future	2,772.4100	2.7724	2,935.8900	2.9359	5.897	0	0	0
2014/09/18	R209	07/05/2015	9.00	Put	Bond Future	2,805.1500	2.8051	2,970.0100	2.9700	5.877	0	0	0
2014/09/18	R209	07/05/2015	8.99	Call	Bond Future	4,033.7600	4.0338	3,797.7000	3.7977	(5.852)	0	0	0
2014/09/18	R209	07/05/2015	9.00	Call	Bond Future	4,075.1400	4.0751	3,837.7000	3.8377	(5.827)	0	0	0
2014/09/18	R209	07/05/2015	9.01	Call	Bond Future	4,116.9600	4.1170	3,878.1400	3.8781	(5.801)	0	0	0
2014/09/18	R209	06/08/2015	8.99	Put	Bond Future	3,572.7400	3.5727	3,749.7400	3.7497	4.954	0	0	0
2014/09/18	R209	06/08/2015			Bond Future	8.8585	77.7522	8.9131	77.3387	0.616	0.0000	0.0000	0
2014/09/18	R209	06/08/2015	9.01	Put	Bond Future	3,504.3600	3.5044	3,678.9600	3.6790	4.982	0	0	0
2014/09/18	R209	06/08/2015	9.90	Call	Bond Future	8,723.1300	8.7231	8,395.8800	8.3959	(3.752)	0	0	0
2014/09/18	R209	06/08/2015	9.00	Call	Bond Future	4,603.0000	4.6030	4,365.3400	4.3653	(5.163)	0	0	0
2014/09/18	R209	06/08/2015	9.01	Call	Bond Future	4,643.4700	4.6435	4,404.6100	4.4046	(5.144)	0	0	0
2014/09/18	R209	06/08/2015	8.99	Call	Bond Future	4,562.9800	4.5630	4,326.5200	4.3265	(5.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R209	06/08/2015	9.00	Put	Bond Future	3,538.2700	3.5383	3,714.0700	3.7141	4.969	0	0	0
2014/09/18	R209	06/08/2015	9.90	Put	Bond Future	1,396.3300	1.3963	1,482.5400	1.4825	6.174	0	0	2,914
2014/09/18	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R210	06/11/2014			Bond Future	172.5604	172.5604	172.5559	172.5559	(0.003)	0.0000	0.0000	642
2014/09/18	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R210	06/11/2014	169.00	Call	Bond Future	3,560.4500	3.5605	3,555.9400	3.5559	(0.127)	0	0	0
2014/09/18	R210	06/11/2014	169.01	Call	Bond Future	3,550.4500	3.5505	3,545.9400	3.5459	(0.127)	0	0	0
2014/09/18	R210	06/11/2014	168.99	Call	Bond Future	3,570.4500	3.5705	3,565.9400	3.5659	(0.126)	0	0	0
2014/09/18	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R210	05/02/2015			Bond Future	175.2994	175.2994	175.2943	175.2943	(0.003)	0.0000	0.0000	0
2014/09/18	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R210	05/02/2015	175.01	Call	Bond Future	289.3600	0.2894	284.2900	0.2843	(1.752)	0	0	0
2014/09/18	R210	05/02/2015	174.99	Call	Bond Future	309.3600	0.3094	304.2900	0.3043	(1.639)	0	0	0
2014/09/18	R210	05/02/2015	175.00	Call	Bond Future	299.3600	0.2994	294.2900	0.2943	(1.694)	0	0	0
2014/09/18	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R211	06/11/2014	130.00	Call	Bond Future	2,393.4000	2.3934	2,386.3100	2.3863	(0.296)	0	0	0
2014/09/18	R211	06/11/2014	130.01	Call	Bond Future	2,383.4000	2.3834	2,376.3100	2.3763	(0.297)	0	0	0
2014/09/18	R211	06/11/2014			Bond Future	132.3934	132.3934	132.3863	132.3863	(0.005)	0.0000	0.0000	1,120
2014/09/18	R211	06/11/2014	129.99	Call	Bond Future	2,403.4000	2.4034	2,396.3100	2.3963	(0.295)	0	0	0
2014/09/18	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R211	05/02/2015			Bond Future	132.8892	132.8892	132.8815	132.8815	(0.006)	0.0000	0.0000	0
2014/09/18	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R211	05/02/2015	132.99	Put	Bond Future	100.8400	0.1008	108.4600	0.1085	7.557	0	0	0
2014/09/18	R211	05/02/2015	133.01	Put	Bond Future	120.8400	0.1208	128.4600	0.1285	6.306	0	0	0
2014/09/18	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R211	05/02/2015	133.00	Put	Bond Future	110.8400	0.1108	118.4600	0.1185	6.875	0	0	0
2014/09/18	R212	06/11/2014			Bond Future	136.8969	136.8969	136.8928	136.8928	(0.003)	0.0000	0.0000	14,864
2014/09/18	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R212	06/11/2014	135.00	Call	Bond Future	1,896.9200	1.8969	1,892.8200	1.8928	(0.216)	0	0	0
2014/09/18	R212	06/11/2014	135.01	Call	Bond Future	1,886.9200	1.8869	1,882.8200	1.8828	(0.217)	0	0	0
2014/09/18	R212	06/11/2014	134.99	Call	Bond Future	1,906.9200	1.9069	1,902.8200	1.9028	(0.215)	0	0	0
2014/09/18	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R212	05/02/2015			Bond Future	137.3075	137.3075	137.3028	137.3028	(0.003)	0.0000	0.0000	0
2014/09/18	R212	05/02/2015	137.99	Put	Bond Future	682.5300	0.6825	687.2400	0.6872	0.690	0	0	0
2014/09/18	R212	05/02/2015	138.01	Put	Bond Future	702.5300	0.7025	707.2400	0.7072	0.670	0	0	0
2014/09/18	R212	05/02/2015	138.00	Put	Bond Future	692.5300	0.6925	697.2400	0.6972	0.680	0	0	0
2014/09/18	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R213	06/11/2014	8.84	Call	Bond Future	2,498.4700	2.4985	2,273.6100	2.2736	(9.000)	0	0	0
2014/09/18	R213	06/11/2014	8.85	Put	Bond Future	690.9100	0.6909	773.9900	0.7740	12.025	0	0	0
2014/09/18	R213	06/11/2014			Bond Future	8.6076	87.4257	8.6475	87.1155	0.463	0.0000	0.0000	28,658
2014/09/18	R213	06/11/2014	8.85	Call	Bond Future	2,551.1800	2.5512	2,324.1200	2.3241	(8.900)	0	0	0
2014/09/18	R213	06/11/2014	8.86	Call	Bond Future	2,604.3800	2.6044	2,375.1600	2.3752	(8.801)	0	0	0
2014/09/18	R213	06/11/2014	8.84	Put	Bond Future	713.8100	0.7138	799.0900	0.7991	11.947	0	0	0
2014/09/18	R213	06/11/2014	8.86	Put	Bond Future	668.5900	0.6686	749.5100	0.7495	12.103	0	0	0
2014/09/18	R213	05/02/2015	9.26	Put	Bond Future	926.9900	0.9270	996.1100	0.9961	7.456	0	0	0
2014/09/18	R213	05/02/2015			Bond Future	8.6718	88.8026	8.7129	88.4872	0.474	0.0000	0.0000	0
2014/09/18	R213	05/02/2015	9.25	Put	Bond Future	944.5000	0.9445	1,014.6800	1.0147	7.430	0	0	0
2014/09/18	R213	05/02/2015	9.24	Put	Bond Future	962.2900	0.9623	1,033.5300	1.0335	7.403	0	0	0
2014/09/18	R213	05/02/2015	9.25	Call	Bond Future	5,228.2100	5.2282	4,983.0400	4.9830	(4.689)	0	0	0
2014/09/18	R213	05/02/2015	9.26	Call	Bond Future	5,282.0500	5.2821	5,035.8200	5.0358	(4.662)	0	0	0
2014/09/18	R213	05/02/2015	9.24	Call	Bond Future	5,174.5600	5.1746	4,930.4500	4.9305	(4.718)	0	0	0
2014/09/18	R213	07/05/2015	8.74	Call	Bond Future	3,479.2700	3.4793	3,305.7100	3.3057	(4.988)	0	0	0
2014/09/18	R213	07/05/2015	8.75	Put	Bond Future	3,279.1000	3.2791	3,424.2900	3.4243	4.428	0	0	0
2014/09/18	R213	07/05/2015			Bond Future	8.7185	86.7773	8.7608	86.4574	0.484	0.0000	0.0000	0
2014/09/18	R213	07/05/2015	8.75	Call	Bond Future	3,517.7200	3.5177	3,343.0300	3.3430	(4.966)	0	0	0
2014/09/18	R213	07/05/2015	8.76	Call	Bond Future	3,556.6600	3.5567	3,380.8400	3.3808	(4.943)	0	0	0
2014/09/18	R213	07/05/2015	8.74	Put	Bond Future	3,316.3500	3.3163	3,462.6700	3.4627	4.412	0	0	0
2014/09/18	R213	07/05/2015	8.76	Put	Bond Future	3,242.4400	3.2424	3,386.5000	3.3865	4.443	0	0	0
2014/09/18	R214	06/11/2014	9.20	Call	Bond Future	3,549.8400	3.5498	3,187.1600	3.1872	(10.217)	0	0	2,500
2014/09/18	R214	06/11/2014	9.64	Call	Bond Future	6,417.1400	6.4171	5,987.1100	5.9871	(6.701)	0	0	0
2014/09/18	R214	06/11/2014			Bond Future	8.8094	77.7760	8.8646	77.3266	0.626	0.0000	0.0000	6,066
2014/09/18	R214	06/11/2014	9.20	Put	Bond Future	456.6600	0.4567	543.3600	0.5434	18.986	0	0	0
2014/09/18	R214	06/11/2014	9.65	Call	Bond Future	6,484.5900	6.4846	6,053.8200	6.0538	(6.643)	0	0	0
2014/09/18	R214	06/11/2014	9.66	Call	Bond Future	6,552.0600	6.5521	6,120.5700	6.1206	(6.586)	0	0	0
2014/09/18	R214	06/11/2014	9.80	Call	Bond Future	7,495.6500	7.4957	7,056.3300	7.0563	(5.861)	0	0	0
2014/09/18	R214	06/11/2014	9.64	Put	Bond Future	81.1500	0.0812	100.5000	0.1005	23.845	0	0	0
2014/09/18	R214	06/11/2014	9.66	Put	Bond Future	74.4000	0.0744	92.2900	0.0923	24.046	0	0	0
2014/09/18	R214	06/11/2014	9.65	Put	Bond Future	77.7100	0.0777	96.3200	0.0963	23.948	0	0	0
2014/09/18	R214	06/11/2014	9.80	Put	Bond Future	39.7000	0.0397	49.7600	0.0498	25.340	0	0	2,500
2014/09/18	R214	05/02/2015	9.50	Call	Bond Future	5,785.3700	5.7854	5,427.5500	5.4275	(6.185)	0	0	0
2014/09/18	R214	05/02/2015			Bond Future	8.8683	79.0010	8.9250	78.5443	0.639	0.0000	0.0000	0
2014/09/18	R214	05/02/2015	9.51	Call	Bond Future	5,840.7300	5.8407	5,481.4500	5.4814	(6.151)	0	0	0
2014/09/18	R214	05/02/2015	9.50	Put	Bond Future	939.8100	0.9398	1,038.7300	1.0387	10.526	0	0	0
2014/09/18	R214	05/02/2015	9.49	Call	Bond Future	5,730.0200	5.7300	5,373.6500	5.3737	(6.219)	0	0	0
2014/09/18	R214	05/02/2015	9.49	Put	Bond Future	957.1300	0.9571	1,057.5000	1.0575	10.487	0	0	0
2014/09/18	R214	05/02/2015	9.51	Put	Bond Future	922.6200	0.9226	1,020.0800	1.0201	10.563	0	0	0
2014/09/18	R214	07/05/2015			Bond Future	8.9120	77.0611	8.9701	76.5973	0.651	0.0000	0.0000	0
2014/09/18	R214	07/05/2015	9.15	Call	Bond Future	4,657.8900	4.6579	4,374.3600	4.3744	(6.087)	0	0	0
2014/09/18	R214	07/05/2015	9.16	Call	Bond Future	4,702.5900	4.7026	4,417.5500	4.4175	(6.061)	0	0	0
2014/09/18	R214	07/05/2015	9.14	Put	Bond Future	2,818.9400	2.8189	3,000.6800	3.0007	6.447	0	0	0
2014/09/18	R214	07/05/2015	9.16	Put	Bond Future	2,754.0700	2.7541	2,932.7800	2.9328	6.489	0	0	0
2014/09/18	R214	07/05/2015	9.15	Put	Bond Future	2,786.3500	2.7863	2,966.5700	2.9666	6.468	0	0	0
2014/09/18	R214	07/05/2015	9.14	Call	Bond Future	4,613.3700	4.6134	4,331.3600	4.3314	(6.113)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/18	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	06/11/2014			Bond Future	8.8602	100.5433	8.9102	100.0177	0.565	0.0000	0.0000	26,250
2014/09/18	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	06/11/2014	9.72	Call	Bond Future	8,384.1400	8.3841	7,858.5200	7.8585	(6.269)	0	0	0
2014/09/18	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	06/11/2014	9.73	Call	Bond Future	8,474.1100	8.4741	7,948.4900	7.9485	(6.203)	0	0	0
2014/09/18	R248	06/11/2014	9.74	Call	Bond Future	8,563.9200	8.5639	8,038.3000	8.0383	(6.138)	0	0	0
2014/09/18	R248	05/02/2015			Bond Future	8.9205	102.1268	8.9720	101.5926	0.578	0.0000	0.0000	1,277
2014/09/18	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	05/02/2015	9.50	Call	Bond Future	5,723.3600	5.7234	5,189.2000	5.1892	(9.333)	0	0	0
2014/09/18	R248	05/02/2015	9.51	Call	Bond Future	5,816.8800	5.8169	5,282.7200	5.2827	(9.183)	0	0	0
2014/09/18	R248	05/02/2015	9.49	Call	Bond Future	5,629.6600	5.6297	5,095.5000	5.0955	(9.488)	0	0	0
2014/09/18	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	07/05/2015			Bond Future	8.9656	99.4432	9.0185	98.9009	0.589	0.0000	0.0000	0
2014/09/18	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/18	R248	07/05/2015	9.26	Call	Bond Future	2,955.8800	2.9559	2,413.5800	2.4136	(18.346)	0	0	0
2014/09/18	R248	07/05/2015	9.24	Call	Bond Future	2,760.0800	2.7601	2,217.7800	2.2178	(19.648)	0	0	0
2014/09/18	R248	07/05/2015	9.25	Call	Bond Future	2,858.0700	2.8581	2,315.7700	2.3158	(18.974)	0	0	0

Total

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