



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 09/10/2014 TO 09/10/2014

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
2014/10/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/09	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	2025	06/11/2014	117.01	Call	Bond Future	469.1100	0.4691	486.2500	0.4863	3.654	0	0	0
2014/10/09	2025	06/11/2014			Bond Future	117.4791	117.4791	117.4963	117.4963	0.015	0.0000	0.0000	16
2014/10/09	2025	06/11/2014	116.99	Call	Bond Future	489.1100	0.4891	506.2500	0.5063	3.504	0	0	0
2014/10/09	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2025	06/11/2014	117.00	Call	Bond Future	479.1100	0.4791	496.2500	0.4963	3.577	0	0	0
2014/10/09	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2025	05/02/2015			Bond Future	118.1669	118.1669	118.1840	118.1840	0.014	0.0000	0.0000	0
2014/10/09	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2025	05/02/2015	118.99	Put	Bond Future	823.0600	0.8231	806.0100	0.8060	(2.072)	0	0	0
2014/10/09	2025	05/02/2015	119.01	Put	Bond Future	843.0600	0.8431	826.0100	0.8260	(2.022)	0	0	0
2014/10/09	2025	05/02/2015	119.00	Put	Bond Future	833.0600	0.8331	816.0100	0.8160	(2.047)	0	0	0
2014/10/09	2030	06/11/2014	9.01	Call	Bond Future	3,139.7500	3.1398	3,678.8000	3.6788	17.169	0	0	0
2014/10/09	2030	06/11/2014			Bond Future	8.6123	97.0787	8.5459	97.6177	(0.771)	0.0000	0.0000	4,663
2014/10/09	2030	06/11/2014	8.99	Call	Bond Future	2,985.4200	2.9854	3,524.4700	3.5245	18.056	0	0	0
2014/10/09	2030	06/11/2014	9.00	Call	Bond Future	3,062.6300	3.0626	3,601.6800	3.6017	17.601	0	0	0
2014/10/09	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	05/02/2015			Bond Future	8.6792	94.5843	8.6107	95.1315	(0.789)	0.0000	0.0000	0
2014/10/09	2030	05/02/2015	9.25	Call	Bond Future	4,391.7600	4.3918	4,938.9600	4.9390	12.460	0	0	0
2014/10/09	2030	05/02/2015	9.24	Call	Bond Future	4,317.3600	4.3174	4,864.5600	4.8646	12.674	0	0	0
2014/10/09	2030	05/02/2015	9.26	Call	Bond Future	4,466.0700	4.4661	5,013.2700	5.0133	12.252	0	0	0
2014/10/09	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	07/05/2015			Bond Future	8.7307	96.2206	8.6600	96.7779	(0.810)	0.0000	0.0000	0
2014/10/09	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	07/05/2015	8.74	Call	Bond Future	73.1200	0.0731	630.4600	0.6305	762.226	0	0	0
2014/10/09	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2030	07/05/2015	8.75	Call	Bond Future	151.4900	0.1515	708.8300	0.7088	367.905	0	0	0
2014/10/09	2030	07/05/2015	8.76	Call	Bond Future	229.7600	0.2298	787.1000	0.7871	242.575	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
2014/10/09	2037	06/11/2014	9.69	Call	Bond Future	7,819.2800	7.8193	8,257.1100	8.2571	5.599	0	0	0
2014/10/09	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	06/11/2014			Bond Future	8.8061	99.3928	8.7600	99.8306	(0.524)	0.0000	0.0000	10,565
2014/10/09	2037	06/11/2014	9.70	Call	Bond Future	7,901.8900	7.9019	8,339.7200	8.3397	5.541	0	0	0
2014/10/09	2037	06/11/2014	9.71	Call	Bond Future	7,984.3800	7.9844	8,422.2100	8.4222	5.484	0	0	0
2014/10/09	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	05/02/2015			Bond Future	8.8694	96.6841	8.8219	97.1285	(0.535)	0.0000	0.0000	3,280
2014/10/09	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	05/02/2015	9.50	Call	Bond Future	5,611.0700	5.6111	6,055.4300	6.0554	7.919	0	0	0
2014/10/09	2037	05/02/2015	9.51	Call	Bond Future	5,695.8100	5.6958	6,140.1700	6.1402	7.802	0	0	0
2014/10/09	2037	05/02/2015	9.49	Call	Bond Future	5,526.2000	5.5262	5,970.5600	5.9706	8.041	0	0	0
2014/10/09	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	07/05/2015			Bond Future	8.9190	98.3568	8.8701	98.8095	(0.548)	0.0000	0.0000	0
2014/10/09	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2037	07/05/2015	9.01	Call	Bond Future	834.1600	0.8342	1,286.8600	1.2869	54.270	0	0	0
2014/10/09	2037	07/05/2015	8.99	Call	Bond Future	651.8300	0.6518	1,104.5300	1.1045	69.451	0	0	0
2014/10/09	2037	07/05/2015	9.00	Call	Bond Future	743.0600	0.7431	1,195.7600	1.1958	60.924	0	0	0
2014/10/09	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2038	06/11/2014	120.01	Call	Bond Future	3,016.9600	3.0170	3,147.3200	3.1473	4.321	0	0	0
2014/10/09	2038	06/11/2014			Bond Future	123.0270	123.0270	123.1573	123.1573	0.106	0.0000	0.0000	1,860
2014/10/09	2038	06/11/2014	119.99	Call	Bond Future	3,036.9600	3.0370	3,167.3200	3.1673	4.292	0	0	0
2014/10/09	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2038	06/11/2014	120.00	Call	Bond Future	3,026.9600	3.0270	3,157.3200	3.1573	4.307	0	0	0
2014/10/09	2038	05/02/2015	123.00	Call	Bond Future	657.4000	0.6574	789.3700	0.7894	20.075	0	0	0
2014/10/09	2038	05/02/2015			Bond Future	123.6574	123.6574	123.7894	123.7894	0.107	0.0000	0.0000	0
2014/10/09	2038	05/02/2015	123.01	Call	Bond Future	647.4000	0.6474	779.3700	0.7794	20.385	0	0	0
2014/10/09	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2038	05/02/2015	122.99	Call	Bond Future	667.4000	0.6674	799.3700	0.7994	19.774	0	0	0
2014/10/09	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	06/11/2014			Bond Future	8.8803	101.0739	8.8342	101.5484	(0.519)	0.0000	0.0000	3,002
2014/10/09	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	06/11/2014	8.99	Call	Bond Future	1,113.7500	1.1138	1,588.3200	1.5883	42.610	0	0	0
2014/10/09	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	06/11/2014	9.00	Call	Bond Future	1,214.2400	1.2142	1,688.8100	1.6888	39.084	0	0	0
2014/10/09	2044	06/11/2014	9.01	Call	Bond Future	1,314.5400	1.3145	1,789.1100	1.7891	36.102	0	0	0
2014/10/09	2044	05/02/2015	9.00	Call	Bond Future	590.3200	0.5903	1,072.1100	1.0721	81.615	0	0	0
2014/10/09	2044	05/02/2015			Bond Future	8.9414	98.2660	8.8940	98.7478	(0.530)	0.0000	0.0000	0
2014/10/09	2044	05/02/2015	9.01	Call	Bond Future	690.4300	0.6904	1,172.2200	1.1722	69.781	0	0	0
2014/10/09	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/09	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	05/02/2015	8.99	Call	Bond Future	490.0300	0.4900	971.8200	0.9718	98.318	0	0	0
2014/10/09	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	07/05/2015			Bond Future	8.9895	99.9662	8.9408	100.4570	(0.542)	0.0000	0.0000	0
2014/10/09	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2044	07/05/2015	9.01	Call	Bond Future	204.8000	0.2048	695.5900	0.6956	239.644	0	0	0
2014/10/09	2044	07/05/2015	8.99	Call	Bond Future	4.7200	0.0047	495.5100	0.4955	10398.093	0	0	0
2014/10/09	2044	07/05/2015	9.00	Call	Bond Future	104.8400	0.1048	595.6300	0.5956	468.132	0	0	0
2014/10/09	2046	06/11/2014	104.45	Call	Bond Future	18,833.2600	18.8333	18,852.0000	18.8520	0.100	0	0	0
2014/10/09	2046	06/11/2014			Bond Future	123.2833	123.2833	123.3020	123.3020	0.015	0.0000	0.0000	5,389
2014/10/09	2046	06/11/2014	104.43	Call	Bond Future	18,853.2600	18.8533	18,872.0000	18.8720	0.099	0	0	0
2014/10/09	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2046	06/11/2014	104.44	Call	Bond Future	18,843.2600	18.8433	18,862.0000	18.8620	0.099	0	0	0
2014/10/09	2046	05/02/2015			Bond Future	125.2192	125.2192	125.2377	125.2377	0.015	0.0000	0.0000	0
2014/10/09	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2046	05/02/2015	123.99	Call	Bond Future	1,229.2100	1.2292	1,247.7500	1.2478	1.508	0	0	0
2014/10/09	2046	05/02/2015	124.01	Call	Bond Future	1,209.2100	1.2092	1,227.7500	1.2278	1.533	0	0	0
2014/10/09	2046	05/02/2015	124.00	Call	Bond Future	1,219.2100	1.2192	1,237.7500	1.2378	1.521	0	0	0
2014/10/09	2050	06/11/2014			Bond Future	131.5099	131.5099	131.5295	131.5295	0.015	0.0000	0.0000	2,640
2014/10/09	2050	06/11/2014	126.00	Call	Bond Future	5,509.9100	5.5099	5,529.5200	5.5295	0.356	0	0	0
2014/10/09	2050	06/11/2014	126.01	Call	Bond Future	5,499.9100	5.4999	5,519.5200	5.5195	0.357	0	0	0
2014/10/09	2050	06/11/2014	125.99	Call	Bond Future	5,519.9100	5.5199	5,539.5200	5.5395	0.355	0	0	0
2014/10/09	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2050	05/02/2015			Bond Future	132.1267	132.1267	132.1464	132.1464	0.015	0.0000	0.0000	0
2014/10/09	2050	05/02/2015	130.01	Call	Bond Future	2,116.6700	2.1167	2,136.3800	2.1364	0.931	0	0	0
2014/10/09	2050	05/02/2015	129.99	Call	Bond Future	2,136.6700	2.1367	2,156.3800	2.1564	0.922	0	0	0
2014/10/09	2050	05/02/2015	130.00	Call	Bond Future	2,126.6700	2.1267	2,146.3800	2.1464	0.927	0	0	0
2014/10/09	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	AL12	06/11/2014			Index Future	516.6510	516.6510	519.3790	519.3790	0.528	0.0000	0.0000	0
2014/10/09	AL12	05/02/2015			Index Future	524.7000	524.7000	527.4690	527.4690	0.528	0.0000	0.0000	0
2014/10/09	AL12	07/05/2015			Index Future	533.7600	533.7600	536.5800	536.5800	0.528	0.0000	0.0000	0
2014/10/09	AL37	06/11/2014			Index Future	435.0120	435.0120	436.8110	436.8110	0.414	0.0000	0.0000	3
2014/10/09	AL37	05/02/2015			Index Future	441.7890	441.7890	443.6150	443.6150	0.413	0.0000	0.0000	0
2014/10/09	AL7T	06/11/2014			Index Future	513.2820	513.2820	515.6580	515.6580	0.463	0.0000	0.0000	4
2014/10/09	AL7T	05/02/2015			Index Future	521.2790	521.2790	523.6910	523.6910	0.463	0.0000	0.0000	0
2014/10/09	ALBI	06/11/2014			Index Future	468.5320	468.5320	470.6580	470.6580	0.454	0.0000	0.0000	584
2014/10/09	ALBI	05/02/2015			Index Future	475.8320	475.8320	477.9890	477.9890	0.453	0.0000	0.0000	65
2014/10/09	ALBI	07/05/2015			Index Future	484.0480	484.0480	486.2460	486.2460	0.454	0.0000	0.0000	0
2014/10/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/09	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	EL28	06/11/2014			Bond Future	122.4751	122.4751	122.4942	122.4942	0.016	0.0000	0.0000	0
2014/10/09	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	EL28	06/11/2014	122.00	Call	Bond Future	475.1400	0.4751	494.1600	0.4942	4.003	0	0	0

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2014/10/09	EL28	06/11/2014	122.01	Call	Bond Future	465.1400	0.4651	484.1600	0.4842	4.089	0	0	0
2014/10/09	EL28	06/11/2014	121.99	Call	Bond Future	485.1400	0.4851	504.1600	0.5042	3.921	0	0	0
2014/10/09	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	EL28	05/02/2015			Bond Future	124.3984	124.3984	124.4175	124.4175	0.015	0.0000	0.0000	0
2014/10/09	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	EL28	05/02/2015	125.99	Put	Bond Future	1,591.5900	1.5916	1,572.5500	1.5725	(1.196)	0	0	0
2014/10/09	EL28	05/02/2015	126.01	Put	Bond Future	1,611.5900	1.6116	1,592.5500	1.5925	(1.181)	0	0	0
2014/10/09	EL28	05/02/2015	126.00	Put	Bond Future	1,601.5900	1.6016	1,582.5500	1.5825	(1.189)	0	0	0
2014/10/09	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	06/11/2014			Bond Future	9.5550	83.3602	9.4984	83.7843	(0.592)	0.0000	0.0000	6,220
2014/10/09	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	06/11/2014	10.29	Call	Bond Future	5,219.8000	5.2198	5,643.9300	5.6439	8.125	0	0	0
2014/10/09	ES33	06/11/2014	10.30	Call	Bond Future	5,287.2500	5.2873	5,711.3800	5.7114	8.022	0	0	0
2014/10/09	ES33	06/11/2014	10.31	Call	Bond Future	5,354.6000	5.3546	5,778.7300	5.7787	7.921	0	0	0
2014/10/09	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	05/02/2015	10.00	Call	Bond Future	2,531.7900	2.5318	2,962.2800	2.9623	17.003	0	0	0
2014/10/09	ES33	05/02/2015			Bond Future	9.6470	84.6589	9.5886	85.0894	(0.605)	0.0000	0.0000	0
2014/10/09	ES33	05/02/2015	10.01	Call	Bond Future	2,601.7500	2.6018	3,032.2400	3.0322	16.546	0	0	0
2014/10/09	ES33	05/02/2015	9.99	Call	Bond Future	2,461.7400	2.4617	2,892.2300	2.8922	17.487	0	0	0
2014/10/09	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	07/05/2015			Bond Future	9.7196	82.3315	9.6594	82.7699	(0.620)	0.0000	0.0000	0
2014/10/09	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	ES33	07/05/2015	9.76	Call	Bond Future	292.0700	0.2921	730.5500	0.7306	150.128	0	0	0
2014/10/09	ES33	07/05/2015	9.74	Call	Bond Future	147.6800	0.1477	586.1600	0.5862	296.912	0	0	0
2014/10/09	ES33	07/05/2015	9.75	Call	Bond Future	219.9200	0.2199	658.4000	0.6584	199.382	0	0	0
2014/10/09	GOVI	06/11/2014	449.01	Call	GOVI	178,380.0000	17.8380	199,700.0000	19.9700	11.952	0	0	0
2014/10/09	GOVI	06/11/2014			GOVI	466.8480	466.8480	468.9800	468.9800	0.457	0.0000	0.0000	417
2014/10/09	GOVI	06/11/2014	448.99	Call	GOVI	178,580.0000	17.8580	199,900.0000	19.9900	11.939	0	0	0
2014/10/09	GOVI	06/11/2014	449.00	Call	GOVI	178,480.0000	17.8480	199,800.0000	19.9800	11.945	0	0	0
2014/10/09	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	05/02/2015	459.99	Call	GOVI	141,320.0000	14.1320	162,950.0000	16.2950	15.306	0	0	0
2014/10/09	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	05/02/2015			GOVI	474.1220	474.1220	476.2850	476.2850	0.456	0.0000	0.0000	48
2014/10/09	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	05/02/2015	460.00	Call	GOVI	141,220.0000	14.1220	162,850.0000	16.2850	15.317	0	0	0
2014/10/09	GOVI	05/02/2015	460.01	Call	GOVI	141,120.0000	14.1120	162,750.0000	16.2750	15.327	0	0	0
2014/10/09	GOVI	07/05/2015	449.99	Call	GOVI	323,180.0000	32.3180	345,220.0000	34.5220	6.820	0	0	0
2014/10/09	GOVI	07/05/2015			GOVI	482.3080	482.3080	484.5120	484.5120	0.457	0.0000	0.0000	0

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2014/10/09	GOVI	07/05/2015	450.00	Call	GOVI	323,080.0000		32.3080	345,120.0000	34.5120	6.822	0	0	0
2014/10/09	GOVI	07/05/2015	450.01	Call	GOVI	322,980.0000		32.2980	345,020.0000	34.5020	6.824	0	0	0
2014/10/09	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/09	ICAA	06/11/2014			Can-Do Interest Rate	145.0510		145.0510	145.0687	145.0687	0.012	0.0000	0.0000	107
2014/10/09	IGOV	06/11/2014			Index Future	219.5410		219.5410	219.5590	219.5590	0.008	0.0000	0.0000	1,159
2014/10/09	IGOV	05/02/2015			Index Future	222.9890		222.9890	223.0060	223.0060	0.008	0.0000	0.0000	10
2014/10/09	IGOV	07/05/2015			Index Future	226.8660		226.8660	226.8850	226.8850	0.008	0.0000	0.0000	0
2014/10/09	ILBI	06/11/2014			Index Future	591.9690		591.9690	591.8710	591.8710	(0.017)	0.0000	0.0000	0
2014/10/09	ILBI	05/02/2015			Index Future	601.3240		601.3240	601.2230	601.2230	(0.017)	0.0000	0.0000	157
2014/10/09	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/09	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/09	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/09	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/09	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/09	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/09	JBAF	15/10/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/10/09	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2014/10/09	JBAF	17/12/2014			Jibar Tradeable Future	6.3400		93.6600	6.2900	93.7100	(0.789)	0.0000	0.0000	0
2014/10/09	JBAF	21/01/2015			Jibar Tradeable Future	6.4400		93.5600	6.3900	93.6100	(0.776)	0.0000	0.0000	0
2014/10/09	JBAF	18/02/2015			Jibar Tradeable Future	6.5500		93.4500	6.5000	93.5000	(0.763)	0.0000	0.0000	0
2014/10/09	JBAF	18/03/2015			Jibar Tradeable Future	6.6300		93.3700	6.5700	93.4300	(0.905)	0.0000	0.0000	2,850
2014/10/09	JBAF	17/06/2015			Jibar Tradeable Future	6.9100		93.0900	6.8300	93.1700	(1.158)	0.0000	0.0000	5,000
2014/10/09	JBAF	16/09/2015			Jibar Tradeable Future	7.1100		92.8900	7.0300	92.9700	(1.125)	0.0000	0.0000	0
2014/10/09	JBAF	15/12/2015			Jibar Tradeable Future	7.2500		92.7500	7.1800	92.8200	(0.966)	0.0000	0.0000	0
2014/10/09	JBAF	16/03/2016			Jibar Tradeable Future	7.3900		92.6100	7.3200	92.6800	(0.947)	0.0000	0.0000	0
2014/10/09	JBAF	15/06/2016			Jibar Tradeable Future	7.5300		92.4700	7.4500	92.5500	(1.062)	0.0000	0.0000	0
2014/10/09	JBAF	21/09/2016			Jibar Tradeable Future	7.6500		92.3500	7.5900	92.4100	(0.784)	0.0000	0.0000	0
2014/10/09	R023	06/11/2014			Bond Future	8.0205		99.9062	7.9285	100.4529	(1.148)	0.0000	0.0000	8,484
2014/10/09	R023	06/11/2014	8.59	Put	Bond Future	29.6400		0.0296	12.5800	0.0126	(57.557)	0	0	0
2014/10/09	R023	06/11/2014	8.61	Put	Bond Future	25.6400		0.0256	10.7000	0.0107	(58.268)	0	0	0
2014/10/09	R023	06/11/2014	8.59	Call	Bond Future	3,327.8200		3.3278	3,857.4800	3.8575	15.916	0	0	0
2014/10/09	R023	06/11/2014	8.60	Put	Bond Future	27.5800		0.0276	11.6000	0.0116	(57.941)	0	0	0



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2014/10/09	R023	06/11/2014	8.60	Call	Bond Future	3,382.4100		3.3824	3,913.1500	3.9131	15.691	0	0	0
2014/10/09	R023	06/11/2014	8.61	Call	Bond Future	3,437.0800		3.4371	3,968.8600	3.9689	15.472	0	0	0
2014/10/09	R023	05/02/2015			Bond Future	8.0964		101.4626	8.0004	102.0176	(1.186)	0.0000	0.0000	0
2014/10/09	R023	05/02/2015	8.74	Put	Bond Future	311.5400		0.3115	230.6600	0.2307	(25.961)	0	0	0
2014/10/09	R023	05/02/2015	8.75	Call	Bond Future	3,976.2800		3.9763	4,452.1600	4.4522	11.968	0	0	0
2014/10/09	R023	05/02/2015	8.76	Call	Bond Future	4,022.8500		4.0229	4,500.5400	4.5005	11.874	0	0	0
2014/10/09	R023	05/02/2015	8.74	Call	Bond Future	3,929.8600		3.9299	4,403.9000	4.4039	12.063	0	0	0
2014/10/09	R023	05/02/2015	8.76	Put	Bond Future	294.8300		0.2948	217.6000	0.2176	(26.195)	0	0	0
2014/10/09	R023	05/02/2015	8.75	Put	Bond Future	303.0900		0.3031	224.0500	0.2241	(26.078)	0	0	0
2014/10/09	R023	07/05/2015	8.14	Call	Bond Future	1,965.9500		1.9659	2,261.8700	2.2619	15.052	0	0	0
2014/10/09	R023	07/05/2015	8.15	Put	Bond Future	1,948.4800		1.9485	1,681.7500	1.6818	(13.689)	0	0	0
2014/10/09	R023	07/05/2015			Bond Future	8.1418		99.2886	8.0415	99.8538	(1.232)	0.0000	0.0000	0
2014/10/09	R023	07/05/2015	8.15	Call	Bond Future	1,994.4400		1.9944	2,292.9100	2.2929	14.965	0	0	0
2014/10/09	R023	07/05/2015	8.16	Call	Bond Future	2,023.1700		2.0232	2,324.1800	2.3242	14.878	0	0	0
2014/10/09	R023	07/05/2015	8.14	Put	Bond Future	1,976.1100		1.9761	1,706.8300	1.7068	(13.627)	0	0	0
2014/10/09	R023	07/05/2015	8.16	Put	Bond Future	1,921.1200		1.9211	1,656.9300	1.6569	(13.752)	0	0	0
2014/10/09	R023	06/08/2015	9.07	Put	Bond Future	789.3000		0.7893	672.6500	0.6727	(14.779)	0	0	911
2014/10/09	R023	06/08/2015	8.24	Call	Bond Future	2,625.6700		2.6257	2,939.7600	2.9398	11.962	0	0	0
2014/10/09	R023	06/08/2015			Bond Future	8.1679		101.1467	8.0638	101.7184	(1.274)	0.0000	0.0000	0
2014/10/09	R023	06/08/2015	9.07	Call	Bond Future	5,574.3800		5.5744	6,029.4400	6.0294	8.163	0	0	0
2014/10/09	R023	06/08/2015	8.26	Put	Bond Future	2,181.8100		2.1818	1,928.2300	1.9282	(11.622)	0	0	0
2014/10/09	R023	06/08/2015	8.25	Put	Bond Future	2,206.5100		2.2065	1,950.9100	1.9509	(11.584)	0	0	0
2014/10/09	R023	06/08/2015	8.24	Put	Bond Future	2,231.7900		2.2318	1,974.1700	1.9742	(11.543)	0	0	0
2014/10/09	R023	06/08/2015	8.25	Call	Bond Future	2,654.8400		2.6548	2,970.9500	2.9710	11.907	0	0	0
2014/10/09	R023	06/08/2015	8.26	Call	Bond Future	2,684.5400		2.6845	3,002.6700	3.0027	11.850	0	0	0
2014/10/09	R157	06/11/2014	6.19	Put	Bond Future	471.6700		0.4717	471.0300	0.4710	(0.136)	0	0	0
2014/10/09	R157	06/11/2014			Bond Future	6.7365		107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/09	R157	06/11/2014	6.21	Put	Bond Future	455.8000		0.4558	455.1000	0.4551	(0.154)	0	0	0
2014/10/09	R157	06/11/2014	6.20	Put	Bond Future	463.7200		0.4637	463.0400	0.4630	(0.147)	0	0	0
2014/10/09	R157	06/11/2014	6.21	Call	Bond Future	9.5500		0.0096	8.8500	0.0089	(7.330)	0	0	0
2014/10/09	R157	06/11/2014	6.19	Call	Bond Future	8.4100		0.0084	7.7700	0.0078	(7.610)	0	0	0
2014/10/09	R157	06/11/2014	6.20	Call	Bond Future	8.9700		0.0090	8.2900	0.0083	(7.581)	0	0	0
2014/10/09	R157	05/02/2015	8.74	Call	Bond Future	1,087.0100		1.0870	1,086.7300	1.0867	(0.026)	0	0	0
2014/10/09	R157	05/02/2015	8.75	Put	Bond Future	13.5600		0.0136	13.2800	0.0133	(2.065)	0	0	0
2014/10/09	R157	05/02/2015			Bond Future	6.9095		109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/09	R157	05/02/2015	8.74	Put	Bond Future	13.8500		0.0139	13.5700	0.0136	(2.022)	0	0	0
2014/10/09	R157	05/02/2015	8.76	Put	Bond Future	13.2700		0.0133	13.0000	0.0130	(2.035)	0	0	0
2014/10/09	R157	05/02/2015	8.75	Call	Bond Future	1,092.5300		1.0925	1,092.2500	1.0922	(0.026)	0	0	0
2014/10/09	R157	05/02/2015	8.76	Call	Bond Future	1,098.0400		1.0980	1,097.7700	1.0978	(0.025)	0	0	0
2014/10/09	R186	06/11/2014	7.70	Call	Bond Future	69.1400		0.0691	109.0300	0.1090	57.695	0	0	1,500
2014/10/09	R186	06/11/2014	8.14	Call	Bond Future	931.6000		0.9316	1,224.0500	1.2241	31.392	0	0	0
2014/10/09	R186	06/11/2014	8.15	Put	Bond Future	1,161.8200		1.1618	851.1400	0.8511	(26.741)	0	0	0
2014/10/09	R186	06/11/2014	8.53	Call	Bond Future	3,172.7600		3.1728	3,708.6900	3.7087	16.892	0	0	0
2014/10/09	R186	06/11/2014			Bond Future	8.1724		121.7686	8.1008	122.3796	(0.876)	8.1170	8.0870	48,931
2014/10/09	R186	06/11/2014	7.80	Put	Bond Future	3,371.9200		3.3719	2,834.4800	2.8345	(15.939)	0	0	0
2014/10/09	R186	06/11/2014	8.30	Call	Bond Future	1,692.8200		1.6928	2,105.7500	2.1057	24.393	0	0	100

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2014/10/09	R186	06/11/2014	8.50	Call	Bond Future	2,960.9500		2.9610	3,485.0900	3.4851	17.702	0	0	0
2014/10/09	R186	06/11/2014	9.17	Call	Bond Future	8,081.3900		8.0814	8,691.4400	8.6914	7.549	0	0	0
2014/10/09	R186	06/11/2014	7.70	Put	Bond Future	4,184.1100		4.1841	3,613.0300	3.6130	(13.649)	0	0	0
2014/10/09	R186	06/11/2014	8.15	Call	Bond Future	971.4700		0.9715	1,271.7600	1.2718	30.911	0	0	0
2014/10/09	R186	06/11/2014	8.45	Put	Bond Future	288.7600		0.2888	179.4200	0.1794	(37.865)	0	0	6,000
2014/10/09	R186	06/11/2014	8.53	Put	Bond Future	183.7500		0.1838	108.7100	0.1087	(40.838)	0	0	100
2014/10/09	R186	06/11/2014	8.00	Call	Bond Future	482.4300		0.4824	669.0400	0.6690	38.681	0	0	1,500
2014/10/09	R186	06/11/2014	8.16	Call	Bond Future	1,012.3700		1.0124	1,320.5100	1.3205	30.437	0	0	0
2014/10/09	R186	06/11/2014	8.60	Put	Bond Future	120.2800		0.1203	68.0700	0.0681	(43.407)	0	0	0
2014/10/09	R186	06/11/2014	8.50	Put	Bond Future	218.5900		0.2186	131.7600	0.1318	(39.723)	0	0	7,000
2014/10/09	R186	06/11/2014	7.80	Call	Bond Future	144.4600		0.1445	217.9900	0.2180	50.900	0	0	100
2014/10/09	R186	06/11/2014	8.30	Put	Bond Future	613.7500		0.6138	415.7100	0.4157	(32.267)	0	0	100
2014/10/09	R186	06/11/2014	9.17	Put	Bond Future	1.4900		0.0015	0.5700	0.0006	(61.745)	0	0	2,010
2014/10/09	R186	06/11/2014	8.14	Put	Bond Future	1,207.2600		1.2073	888.7400	0.8887	(26.384)	0	0	0
2014/10/09	R186	06/11/2014	8.60	Call	Bond Future	3,681.9600		3.6820	4,240.7200	4.2407	15.176	0	0	0
2014/10/09	R186	06/11/2014	8.00	Put	Bond Future	1,961.3700		1.9614	1,537.0100	1.5370	(21.636)	0	0	0
2014/10/09	R186	06/11/2014	8.16	Put	Bond Future	1,117.5000		1.1175	814.6700	0.8147	(27.099)	0	0	0
2014/10/09	R186	06/11/2014	8.45	Call	Bond Future	2,618.4000		2.6184	3,120.0300	3.1200	19.158	0	0	0
2014/10/09	R186	05/02/2015	9.00	Call	Bond Future	6,491.4300		6.4914	7,034.5500	7.0346	8.367	0	0	0
2014/10/09	R186	05/02/2015			Bond Future	8.2377		118.3702	8.1636	118.9902	(0.900)	0.0000	0.0000	540
2014/10/09	R186	05/02/2015	8.75	Call	Bond Future	4,869.1400		4.8691	5,358.5600	5.3586	10.051	0	0	0
2014/10/09	R186	05/02/2015	8.76	Call	Bond Future	4,931.2800		4.9313	5,423.2400	5.4232	9.976	0	0	0
2014/10/09	R186	05/02/2015	8.74	Call	Bond Future	4,807.2800		4.8073	5,294.1300	5.2941	10.127	0	0	0
2014/10/09	R186	05/02/2015	8.76	Put	Bond Future	687.3200		0.6873	559.2500	0.5592	(18.633)	0	0	0
2014/10/09	R186	05/02/2015	8.75	Put	Bond Future	704.4200		0.7044	573.8100	0.5738	(18.541)	0	0	0
2014/10/09	R186	05/02/2015	9.00	Put	Bond Future	368.8800		0.3689	291.9700	0.2920	(20.850)	0	0	9,600
2014/10/09	R186	05/02/2015	8.74	Put	Bond Future	721.8700		0.7219	588.6900	0.5887	(18.449)	0	0	0
2014/10/09	R186	07/05/2015			Bond Future	8.2824		120.4166	8.2055	121.0482	(0.929)	0.0000	0.0000	0
2014/10/09	R186	07/05/2015	8.25	Call	Bond Future	2,823.1600		2.8232	3,141.4200	3.1414	11.273	0	0	0
2014/10/09	R186	07/05/2015	8.24	Put	Bond Future	3,130.6200		3.1306	2,814.4200	2.8144	(10.100)	0	0	0
2014/10/09	R186	07/05/2015	8.26	Put	Bond Future	3,047.5000		3.0475	2,736.8800	2.7369	(10.193)	0	0	0
2014/10/09	R186	07/05/2015	8.25	Put	Bond Future	3,088.6700		3.0887	2,775.2700	2.7753	(10.147)	0	0	0
2014/10/09	R186	07/05/2015	8.26	Call	Bond Future	2,864.0000		2.8640	3,185.0400	3.1850	11.209	0	0	0
2014/10/09	R186	07/05/2015	8.24	Call	Bond Future	2,783.0200		2.7830	3,098.4800	3.0985	11.335	0	0	0
2014/10/09	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R197	06/11/2014			Bond Future	288.1698		288.1698	288.2114	288.2114	0.014	0.0000	0.0000	939
2014/10/09	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R197	06/11/2014	285.00	Call	Bond Future	3,169.7800		3.1698	3,211.4100	3.2114	1.313	0	0	0
2014/10/09	R197	06/11/2014	285.01	Call	Bond Future	3,159.7800		3.1598	3,201.4100	3.2014	1.317	0	0	0
2014/10/09	R197	06/11/2014	284.99	Call	Bond Future	3,179.7800		3.1798	3,221.4100	3.2214	1.309	0	0	0
2014/10/09	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R197	05/02/2015	288.99	Put	Bond Future	2,311.9800		2.3120	2,270.4700	2.2705	(1.795)	0	0	0
2014/10/09	R197	05/02/2015			Bond Future	286.6780		286.6780	286.7195	286.7195	0.014	0.0000	0.0000	0
2014/10/09	R197	05/02/2015	289.01	Put	Bond Future	2,331.9800		2.3320	2,290.4700	2.2905	(1.780)	0	0	0
2014/10/09	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R197	05/02/2015	289.00	Put	Bond Future	2,321.9800		2.3220	2,280.4700	2.2805	(1.788)	0	0	0
2014/10/09	R197	05/02/2015	289.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/09	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R202	06/11/2014	226.99	Call	Bond Future	6,140.2800	6.1403	6,174.6500	6.1747	0.560	0	0	0
2014/10/09	R202	06/11/2014			Bond Future	233.1303	233.1303	233.1647	233.1647	0.015	0.0000	0.0000	49,213
2014/10/09	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R202	06/11/2014	227.00	Call	Bond Future	6,130.2800	6.1303	6,164.6500	6.1647	0.561	0	0	0
2014/10/09	R202	06/11/2014	227.01	Call	Bond Future	6,120.2800	6.1203	6,154.6500	6.1547	0.562	0	0	0
2014/10/09	R202	05/02/2015	233.01	Call	Bond Future	585.3200	0.5853	619.6400	0.6196	5.863	0	0	0
2014/10/09	R202	05/02/2015			Bond Future	233.5953	233.5953	233.6296	233.6296	0.015	0.0000	0.0000	0
2014/10/09	R202	05/02/2015	232.99	Call	Bond Future	605.3200	0.6053	639.6400	0.6396	5.670	0	0	0
2014/10/09	R202	05/02/2015	233.00	Call	Bond Future	595.3200	0.5953	629.6400	0.6296	5.765	0	0	0
2014/10/09	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R203	06/11/2014	6.86	Call	Bond Future	39.4800	0.0395	82.8900	0.0829	109.954	0	0	0
2014/10/09	R203	06/11/2014			Bond Future	7.1486	104.0718	7.0444	104.3409	(1.458)	0.0000	0.0000	13,066
2014/10/09	R203	06/11/2014	6.84	Call	Bond Future	33.3900	0.0334	71.6500	0.0717	114.585	0	0	45
2014/10/09	R203	06/11/2014	6.98	Call	Bond Future	97.3000	0.0973	180.0200	0.1800	85.015	0	0	14
2014/10/09	R203	06/11/2014	6.85	Call	Bond Future	36.3300	0.0363	77.1100	0.0771	112.249	0	0	0
2014/10/09	R203	06/11/2014	6.98	Put	Bond Future	533.1400	0.5331	346.7800	0.3468	(34.955)	0	0	0
2014/10/09	R203	06/11/2014	6.84	Put	Bond Future	832.8100	0.8328	601.9900	0.6020	(27.716)	0	0	0
2014/10/09	R203	06/11/2014	6.86	Put	Bond Future	786.8600	0.7869	561.1900	0.5612	(28.680)	0	0	0
2014/10/09	R203	06/11/2014	6.85	Put	Bond Future	809.7300	0.8097	581.4300	0.5814	(28.195)	0	0	0
2014/10/09	R203	05/02/2015	7.69	Call	Bond Future	1,199.4600	1.1995	1,420.6800	1.4207	18.443	0	0	55
2014/10/09	R203	05/02/2015			Bond Future	7.2470	105.6932	7.1315	105.9662	(1.593)	0.0000	0.0000	0
2014/10/09	R203	05/02/2015	8.34	Put	Bond Future	16.3200	0.0163	9.3900	0.0094	(42.463)	0	0	0
2014/10/09	R203	05/02/2015	8.35	Call	Bond Future	2,577.3000	2.5773	2,843.5800	2.8436	10.332	0	0	0
2014/10/09	R203	05/02/2015	8.36	Call	Bond Future	2,599.4700	2.5995	2,866.0200	2.8660	10.254	0	0	0
2014/10/09	R203	05/02/2015	8.34	Call	Bond Future	2,555.1400	2.5551	2,821.1500	2.8212	10.411	0	0	0
2014/10/09	R203	05/02/2015	8.36	Put	Bond Future	14.9400	0.0149	8.5500	0.0086	(42.771)	0	0	0
2014/10/09	R203	05/02/2015	7.69	Put	Bond Future	160.8100	0.1608	109.0900	0.1091	(32.162)	0	0	0
2014/10/09	R203	05/02/2015	8.35	Put	Bond Future	15.6200	0.0156	8.9600	0.0090	(42.638)	0	0	0
2014/10/09	R203	07/05/2015			Bond Future	7.2750	103.3500	7.1456	103.6284	(1.778)	0.0000	0.0000	0
2014/10/09	R203	07/05/2015	7.24	Put	Bond Future	687.1100	0.6871	551.6200	0.5516	(19.719)	0	0	0
2014/10/09	R203	07/05/2015	7.26	Put	Bond Future	665.8600	0.6659	533.2800	0.5333	(19.911)	0	0	0
2014/10/09	R203	07/05/2015	7.25	Put	Bond Future	676.2700	0.6763	542.2400	0.5422	(19.819)	0	0	0
2014/10/09	R203	07/05/2015	7.25	Call	Bond Future	622.5900	0.6226	766.9500	0.7669	23.187	0	0	0
2014/10/09	R203	07/05/2015	7.26	Call	Bond Future	633.6700	0.6337	779.4800	0.7795	23.010	0	0	0
2014/10/09	R203	07/05/2015	7.24	Call	Bond Future	611.9300	0.6119	754.8300	0.7548	23.352	0	0	0
2014/10/09	R204	06/11/2014	7.99	Put	Bond Future	13.2100	0.0132	3.7600	0.0038	(71.537)	0	0	1,270
2014/10/09	R204	06/11/2014			Bond Future	7.4653	104.9759	7.3467	105.3950	(1.589)	0.0000	0.0000	11,939
2014/10/09	R204	06/11/2014	6.99	Put	Bond Future	1,706.0100	1.7060	1,309.6400	1.3096	(23.234)	0	0	0
2014/10/09	R204	06/11/2014	7.01	Put	Bond Future	1,637.0600	1.6371	1,244.4900	1.2445	(23.980)	0	0	0
2014/10/09	R204	06/11/2014	6.99	Call	Bond Future	13.8000	0.0138	36.5600	0.0366	164.928	0	0	0

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2014/10/09	R204	06/11/2014	7.00	Put	Bond Future	1,671.4800	1.6715	1,276.9500	1.2769	(23.604)	0	0	0
2014/10/09	R204	06/11/2014	7.99	Call	Bond Future	1,842.3900	1.8424	2,252.0700	2.2521	22.236	0	0	0
2014/10/09	R204	06/11/2014	7.00	Call	Bond Future	15.2200	0.0152	39.8200	0.0398	161.629	0	0	0
2014/10/09	R204	06/11/2014	7.01	Call	Bond Future	16.7500	0.0168	43.3100	0.0433	158.567	0	0	0
2014/10/09	R204	05/02/2015			Bond Future	7.5537	102.5766	7.4261	103.0020	(1.688)	0.0000	0.0000	0
2014/10/09	R204	05/02/2015	8.25	Call	Bond Future	2,398.7400	2.3987	2,781.0300	2.7810	15.937	0	0	0
2014/10/09	R204	05/02/2015	8.26	Call	Bond Future	2,427.4200	2.4274	2,810.9100	2.8109	15.798	0	0	0
2014/10/09	R204	05/02/2015	8.24	Call	Bond Future	2,370.1400	2.3701	2,751.2100	2.7512	16.078	0	0	0
2014/10/09	R204	05/02/2015	8.26	Put	Bond Future	110.8000	0.1108	68.9500	0.0689	(37.771)	0	0	0
2014/10/09	R204	05/02/2015	8.25	Put	Bond Future	114.4600	0.1145	71.4100	0.0714	(37.611)	0	0	0
2014/10/09	R204	05/02/2015	8.24	Put	Bond Future	118.2100	0.1182	73.9400	0.0739	(37.450)	0	0	0
2014/10/09	R204	07/05/2015	7.51	Put	Bond Future	1,153.1900	1.1532	931.6300	0.9316	(19.213)	0	0	0
2014/10/09	R204	07/05/2015			Bond Future	7.6002	104.3497	7.4622	104.7831	(1.816)	0.0000	0.0000	0
2014/10/09	R204	07/05/2015	7.50	Put	Bond Future	1,169.9000	1.1699	946.1900	0.9462	(19.122)	0	0	0
2014/10/09	R204	07/05/2015	7.49	Call	Bond Future	840.8600	0.8409	1,048.4200	1.0484	24.684	0	0	0
2014/10/09	R204	07/05/2015	7.50	Call	Bond Future	855.4200	0.8554	1,065.1300	1.0651	24.515	0	0	0
2014/10/09	R204	07/05/2015	7.51	Call	Bond Future	870.1300	0.8701	1,081.9900	1.0820	24.348	0	0	0
2014/10/09	R204	07/05/2015	7.49	Put	Bond Future	1,186.7800	1.1868	960.9200	0.9609	(19.031)	0	0	0
2014/10/09	R204	06/08/2015	7.74	Call	Bond Future	1,415.7900	1.4158	1,669.3200	1.6693	17.907	0	0	0
2014/10/09	R204	06/08/2015	7.75	Put	Bond Future	1,019.1800	1.0192	837.0100	0.8370	(17.874)	0	0	0
2014/10/09	R204	06/08/2015			Bond Future	7.6089	102.2614	7.4604	102.6987	(1.952)	0.0000	0.0000	0
2014/10/09	R204	06/08/2015	8.41	Call	Bond Future	2,738.8100	2.7388	3,084.9500	3.0850	12.638	0	0	0
2014/10/09	R204	06/08/2015	7.74	Put	Bond Future	1,031.7100	1.0317	847.9200	0.8479	(17.814)	0	0	0
2014/10/09	R204	06/08/2015	7.76	Put	Bond Future	1,006.7700	1.0068	826.2100	0.8262	(17.935)	0	0	0
2014/10/09	R204	06/08/2015	8.41	Put	Bond Future	419.1900	0.4192	328.0100	0.3280	(21.751)	0	0	699
2014/10/09	R204	06/08/2015	7.75	Call	Bond Future	1,432.4900	1.4325	1,687.6400	1.6876	17.812	0	0	0
2014/10/09	R204	06/08/2015	7.76	Call	Bond Future	1,449.3000	1.4493	1,706.0600	1.7061	17.716	0	0	0
2014/10/09	R207	06/11/2014	7.36	Put	Bond Future	1,360.8400	1.3608	1,024.7200	1.0247	(24.699)	0	0	0
2014/10/09	R207	06/11/2014			Bond Future	7.6625	100.5932	7.5648	101.0010	(1.275)	0.0000	0.0000	33,941
2014/10/09	R207	06/11/2014	7.35	Put	Bond Future	1,397.0500	1.3971	1,057.2600	1.0573	(24.322)	0	0	0
2014/10/09	R207	06/11/2014	7.36	Call	Bond Future	91.1200	0.0911	162.8100	0.1628	78.676	0	0	0
2014/10/09	R207	06/11/2014	7.34	Call	Bond Future	79.2400	0.0792	143.7000	0.1437	81.348	0	0	0
2014/10/09	R207	06/11/2014	7.35	Call	Bond Future	85.0100	0.0850	153.0300	0.1530	80.014	0	0	0
2014/10/09	R207	06/11/2014	7.34	Put	Bond Future	1,433.6200	1.4336	1,090.2700	1.0903	(23.950)	0	0	0
2014/10/09	R207	05/02/2015	8.49	Put	Bond Future	138.2700	0.1383	95.8700	0.0959	(30.665)	0	0	0
2014/10/09	R207	05/02/2015			Bond Future	7.7441	98.5193	7.6405	98.9333	(1.338)	0.0000	0.0000	0
2014/10/09	R207	05/02/2015	8.51	Put	Bond Future	130.0400	0.1300	89.8300	0.0898	(30.921)	0	0	0
2014/10/09	R207	05/02/2015	8.50	Call	Bond Future	3,090.6100	3.0906	3,463.2200	3.4632	12.056	0	0	0
2014/10/09	R207	05/02/2015	8.51	Call	Bond Future	3,124.9300	3.1249	3,498.6200	3.4986	11.958	0	0	0
2014/10/09	R207	05/02/2015	8.49	Call	Bond Future	3,056.3800	3.0564	3,427.8800	3.4279	12.155	0	0	0
2014/10/09	R207	05/02/2015	8.50	Put	Bond Future	134.1000	0.1341	92.8100	0.0928	(30.790)	0	0	0
2014/10/09	R207	07/05/2015			Bond Future	7.7956	100.2229	7.6852	100.6446	(1.416)	0.0000	0.0000	0
2014/10/09	R207	07/05/2015	8.25	Call	Bond Future	2,320.3800	2.3204	2,625.6000	2.6256	13.154	0	0	0
2014/10/09	R207	07/05/2015	7.73	Call	Bond Future	1,140.3800	1.1404	1,348.8100	1.3488	18.277	0	0	66
2014/10/09	R207	07/05/2015	8.24	Put	Bond Future	618.4400	0.6184	500.3200	0.5003	(19.100)	0	0	0
2014/10/09	R207	07/05/2015	8.26	Put	Bond Future	597.3800	0.5974	482.4300	0.4824	(19.242)	0	0	0
2014/10/09	R207	07/05/2015	7.73	Put	Bond Future	1,390.7100	1.3907	1,177.3900	1.1774	(15.339)	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
2014/10/09	R207	07/05/2015	8.25	Put	Bond Future	607.8400	0.6078	491.3100	0.4913	(19.171)	0	0	0
2014/10/09	R207	07/05/2015	8.26	Call	Bond Future	2,347.2000	2.3472	2,654.0000	2.6540	13.071	0	0	0
2014/10/09	R207	07/05/2015	8.24	Call	Bond Future	2,293.6900	2.2937	2,597.3200	2.5973	13.238	0	0	0
2014/10/09	R207	06/08/2015	7.76	Call	Bond Future	1,428.4600	1.4285	1,642.0900	1.6421	14.955	0	0	0
2014/10/09	R207	06/08/2015	7.74	Call	Bond Future	1,393.0100	1.3930	1,603.4200	1.6034	15.105	0	0	0
2014/10/09	R207	06/08/2015			Bond Future	7.8178	98.4530	7.7010	98.8786	(1.494)	0.0000	0.0000	0
2014/10/09	R207	06/08/2015	7.75	Call	Bond Future	1,410.6800	1.4107	1,622.7000	1.6227	15.030	0	0	0
2014/10/09	R207	06/08/2015	7.46	Call	Bond Future	948.6400	0.9486	1,113.7300	1.1137	17.403	0	0	70
2014/10/09	R207	06/08/2015	7.74	Put	Bond Future	1,676.3300	1.6763	1,461.2100	1.4612	(12.833)	0	0	0
2014/10/09	R207	06/08/2015	7.76	Put	Bond Future	1,638.8700	1.6389	1,426.9700	1.4270	(12.930)	0	0	0
2014/10/09	R207	06/08/2015	7.46	Put	Bond Future	2,259.6100	2.2596	1,999.1700	1.9992	(11.526)	0	0	0
2014/10/09	R207	06/08/2015	7.75	Put	Bond Future	1,657.5300	1.6575	1,444.0200	1.4440	(12.881)	0	0	0
2014/10/09	R208	06/11/2014	7.46	Call	Bond Future	87.2300	0.0872	152.5800	0.1526	74.917	0	0	0
2014/10/09	R208	06/11/2014			Bond Future	7.7960	95.5841	7.7038	96.0279	(1.183)	0.0000	0.0000	53,508
2014/10/09	R208	06/11/2014	7.44	Call	Bond Future	75.6400	0.0756	134.0900	0.1341	77.274	0	0	0
2014/10/09	R208	06/11/2014	7.45	Call	Bond Future	81.2600	0.0813	143.1000	0.1431	76.101	0	0	0
2014/10/09	R208	06/11/2014	7.44	Put	Bond Future	1,802.6600	1.8027	1,417.2300	1.4172	(21.381)	0	0	0
2014/10/09	R208	06/11/2014	8.50	Put	Bond Future	6.4000	0.0064	2.2500	0.0023	(64.844)	0	0	1,520
2014/10/09	R208	06/11/2014	7.46	Put	Bond Future	1,716.2100	1.7162	1,337.6800	1.3377	(22.056)	0	0	0
2014/10/09	R208	06/11/2014	7.45	Put	Bond Future	1,759.2500	1.7593	1,377.2100	1.3772	(21.716)	0	0	0
2014/10/09	R208	06/11/2014	8.50	Call	Bond Future	3,311.8200	3.3118	3,751.5500	3.7515	13.278	0	0	0
2014/10/09	R208	05/02/2015	8.51	Call	Bond Future	3,131.7000	3.1317	3,519.0200	3.5190	12.368	0	0	0
2014/10/09	R208	05/02/2015			Bond Future	7.8726	97.0732	7.7757	97.5237	(1.231)	0.0000	0.0000	0
2014/10/09	R208	05/02/2015	8.49	Call	Bond Future	3,056.0300	3.0560	3,440.2700	3.4403	12.573	0	0	0
2014/10/09	R208	05/02/2015	8.51	Put	Bond Future	233.0200	0.2330	169.8300	0.1698	(27.118)	0	0	0
2014/10/09	R208	05/02/2015	8.50	Put	Bond Future	239.8100	0.2398	175.0900	0.1751	(26.988)	0	0	0
2014/10/09	R208	05/02/2015	8.49	Put	Bond Future	246.6400	0.2466	180.3700	0.1804	(26.869)	0	0	0
2014/10/09	R208	05/02/2015	8.50	Call	Bond Future	3,093.8600	3.0939	3,479.6500	3.4796	12.470	0	0	0
2014/10/09	R208	07/05/2015	8.01	Call	Bond Future	1,743.1400	1.7431	2,002.9500	2.0029	14.905	0	0	0
2014/10/09	R208	07/05/2015			Bond Future	7.9187	95.3487	7.8165	95.8077	(1.290)	0.0000	0.0000	0
2014/10/09	R208	07/05/2015	7.99	Call	Bond Future	1,694.1800	1.6942	1,949.8100	1.9498	15.089	0	0	0
2014/10/09	R208	07/05/2015	8.00	Call	Bond Future	1,718.2800	1.7183	1,976.0100	1.9760	14.999	0	0	0
2014/10/09	R208	07/05/2015	7.99	Put	Bond Future	1,375.5500	1.3756	1,172.1700	1.1722	(14.785)	0	0	0
2014/10/09	R208	07/05/2015	8.00	Put	Bond Future	1,355.0500	1.3550	1,153.7700	1.1538	(14.854)	0	0	0
2014/10/09	R208	07/05/2015	8.01	Put	Bond Future	1,335.3400	1.3353	1,136.1400	1.1361	(14.918)	0	0	0
2014/10/09	R208	06/08/2015			Bond Future	7.9406	97.1334	7.8338	97.5971	(1.345)	0.0000	0.0000	0
2014/10/09	R208	06/08/2015	8.00	Call	Bond Future	2,000.0700	2.0001	2,252.4800	2.2525	12.620	0	0	0
2014/10/09	R208	06/08/2015	8.01	Call	Bond Future	2,023.2800	2.0233	2,277.3700	2.2774	12.558	0	0	0
2014/10/09	R208	06/08/2015	8.85	Call	Bond Future	4,424.7900	4.4248	4,796.6800	4.7967	8.405	0	0	0
2014/10/09	R208	06/08/2015	7.99	Call	Bond Future	1,977.3400	1.9773	2,228.0600	2.2281	12.680	0	0	0
2014/10/09	R208	06/08/2015	8.01	Put	Bond Future	1,723.6800	1.7237	1,514.1000	1.5141	(12.159)	0	0	0
2014/10/09	R208	06/08/2015	8.00	Put	Bond Future	1,743.5800	1.7436	1,532.3200	1.5323	(12.116)	0	0	0
2014/10/09	R208	06/08/2015	7.99	Put	Bond Future	1,764.0000	1.7640	1,551.0500	1.5510	(12.072)	0	0	0
2014/10/09	R208	06/08/2015	8.85	Put	Bond Future	587.1800	0.5872	495.4000	0.4954	(15.631)	0	0	198
2014/10/09	R209	06/11/2014	8.95	Call	Bond Future	2,074.1900	2.0742	2,398.8800	2.3989	15.654	0	0	2,050
2014/10/09	R209	06/11/2014	9.50	Call	Bond Future	5,650.0600	5.6501	6,083.4300	6.0834	7.670	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
2014/10/09	R209	06/11/2014			Bond Future	8.7349	76.8323	8.6788	77.2730	(0.643)	0.0000	0.0000	28,853
2014/10/09	R209	06/11/2014	8.99	Put	Bond Future	348.6400	0.3486	248.5800	0.2486	(28.700)	0	0	0
2014/10/09	R209	06/11/2014	10.00	Call	Bond Future	8,971.3900	8.9714	9,411.9100	9.4119	4.910	0	0	0
2014/10/09	R209	06/11/2014	9.05	Put	Bond Future	258.2400	0.2582	179.3500	0.1793	(30.549)	0	0	0
2014/10/09	R209	06/11/2014	9.58	Put	Bond Future	9.2600	0.0093	4.9500	0.0050	(46.544)	0	0	907
2014/10/09	R209	06/11/2014	8.95	Put	Bond Future	422.0000	0.4220	306.0300	0.3060	(27.481)	0	0	0
2014/10/09	R209	06/11/2014	9.01	Put	Bond Future	316.0000	0.3160	223.3600	0.2234	(29.316)	0	0	0
2014/10/09	R209	06/11/2014	9.50	Put	Bond Future	16.4900	0.0165	9.2000	0.0092	(44.209)	0	0	5,500
2014/10/09	R209	06/11/2014	10.05	Call	Bond Future	9,291.2500	9.2913	9,731.8300	9.7318	4.742	0	0	0
2014/10/09	R209	06/11/2014	8.50	Call	Bond Future	364.7800	0.3648	468.2300	0.4682	28.360	0	0	5,500
2014/10/09	R209	06/11/2014	8.75	Put	Bond Future	984.2800	0.9843	771.7600	0.7718	(21.591)	0	0	0
2014/10/09	R209	06/11/2014	9.00	Put	Bond Future	331.9900	0.3320	235.6900	0.2357	(29.007)	0	0	0
2014/10/09	R209	06/11/2014	9.95	Call	Bond Future	8,649.1400	8.6491	9,089.5800	9.0896	5.092	0	0	0
2014/10/09	R209	06/11/2014	8.99	Call	Bond Future	2,302.0300	2.3020	2,642.6300	2.6426	14.796	0	0	0
2014/10/09	R209	06/11/2014	9.25	Call	Bond Future	3,950.4800	3.9505	4,360.1000	4.3601	10.369	0	0	0
2014/10/09	R209	06/11/2014	10.05	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	2,050
2014/10/09	R209	06/11/2014	10.00	Put	Bond Future	0.2400	0.0002	0.1000	0.0001	(58.333)	0	0	1,640
2014/10/09	R209	06/11/2014	9.05	Call	Bond Future	2,659.9100	2.6599	3,021.6800	3.0217	13.601	0	0	2,050
2014/10/09	R209	06/11/2014	9.58	Call	Bond Future	6,194.1900	6.1942	6,630.5400	6.6305	7.045	0	0	0
2014/10/09	R209	06/11/2014	8.75	Call	Bond Future	1,101.8000	1.1018	1,329.9400	1.3299	20.706	0	0	2,200
2014/10/09	R209	06/11/2014	9.00	Call	Bond Future	2,360.3800	2.3604	2,704.7400	2.7047	14.589	0	0	1,640
2014/10/09	R209	06/11/2014	9.25	Put	Bond Future	84.5000	0.0845	53.4600	0.0535	(36.734)	0	0	2,200
2014/10/09	R209	06/11/2014	8.50	Put	Bond Future	2,234.8800	2.2349	1,897.6700	1.8977	(15.089)	0	0	0
2014/10/09	R209	06/11/2014	9.01	Call	Bond Future	2,419.2800	2.4193	2,767.3000	2.7673	14.385	0	0	0
2014/10/09	R209	06/11/2014	9.95	Put	Bond Future	0.3900	0.0004	0.1700	0.0002	(56.410)	0	0	2,050
2014/10/09	R209	05/02/2015	9.00	Put	Bond Future	1,438.8100	1.4388	1,271.1200	1.2711	(11.655)	0	0	0
2014/10/09	R209	05/02/2015			Bond Future	8.7946	78.0293	8.7369	78.4766	(0.656)	0.0000	0.0000	0
2014/10/09	R209	05/02/2015	9.25	Call	Bond Future	4,246.3200	4.2463	4,579.9600	4.5800	7.857	0	0	0
2014/10/09	R209	05/02/2015	9.26	Call	Bond Future	4,299.6400	4.2996	4,635.1900	4.6352	7.804	0	0	0
2014/10/09	R209	05/02/2015	9.25	Put	Bond Future	851.6300	0.8516	737.9600	0.7380	(13.347)	0	0	0
2014/10/09	R209	05/02/2015	9.24	Call	Bond Future	4,193.2300	4.1932	4,524.9300	4.5249	7.910	0	0	0
2014/10/09	R209	05/02/2015	9.00	Call	Bond Future	2,999.6200	2.9996	3,279.2400	3.2792	9.322	0	0	0
2014/10/09	R209	05/02/2015	9.24	Put	Bond Future	870.5400	0.8705	754.9300	0.7549	(13.280)	0	0	0
2014/10/09	R209	05/02/2015	9.26	Put	Bond Future	833.0600	0.8331	721.3000	0.7213	(13.416)	0	0	0
2014/10/09	R209	07/05/2015			Bond Future	8.8387	76.2280	8.7794	76.6836	(0.671)	0.0000	0.0000	0
2014/10/09	R209	07/05/2015	8.99	Put	Bond Future	2,368.8500	2.3688	2,176.8600	2.1769	(8.105)	0	0	0
2014/10/09	R209	07/05/2015	9.01	Put	Bond Future	2,304.0300	2.3040	2,115.6800	2.1157	(8.175)	0	0	0
2014/10/09	R209	07/05/2015	9.00	Put	Bond Future	2,336.0400	2.3360	2,145.8700	2.1459	(8.141)	0	0	0
2014/10/09	R209	07/05/2015	8.99	Call	Bond Future	3,513.1200	3.5131	3,776.6900	3.7767	7.502	0	0	0
2014/10/09	R209	07/05/2015	9.00	Call	Bond Future	3,554.9800	3.5550	3,820.3700	3.8204	7.465	0	0	0
2014/10/09	R209	07/05/2015	9.01	Call	Bond Future	3,597.5300	3.5975	3,864.7400	3.8647	7.428	0	0	0
2014/10/09	R209	06/08/2015	8.99	Put	Bond Future	3,164.9700	3.1650	2,962.0400	2.9620	(6.412)	0	0	0
2014/10/09	R209	06/08/2015			Bond Future	8.8713	77.6553	8.8108	78.1162	(0.681)	0.0000	0.0000	0
2014/10/09	R209	06/08/2015	9.01	Put	Bond Future	3,096.7800	3.0968	2,896.8500	2.8969	(6.456)	0	0	0
2014/10/09	R209	06/08/2015	9.90	Call	Bond Future	8,317.0500	8.3171	8,687.0600	8.6871	4.449	0	0	0
2014/10/09	R209	06/08/2015	9.00	Call	Bond Future	4,098.2900	4.0983	4,357.7900	4.3578	6.332	0	0	0
2014/10/09	R209	06/08/2015	9.01	Call	Bond Future	4,139.0000	4.1390	4,400.0000	4.4000	6.306	0	0	0
2014/10/09	R209	06/08/2015	8.99	Call	Bond Future	4,058.3200	4.0583	4,316.3200	4.3163	6.357	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
2014/10/09	R209	06/08/2015	9.00	Put	Bond Future	3,130.4500		3.1305	2,929.0200	2.9290	(6.435)	0	0	0
2014/10/09	R209	06/08/2015	9.90	Put	Bond Future	1,087.1400		1.0871	996.2200	0.9962	(8.363)	0	0	2,914
2014/10/09	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R210	06/11/2014			Bond Future	172.5247		172.5247	172.5500	172.5500	0.015	0.0000	0.0000	642
2014/10/09	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R210	06/11/2014	169.00	Call	Bond Future	3,524.7300		3.5247	3,550.0200	3.5500	0.718	0	0	0
2014/10/09	R210	06/11/2014	169.01	Call	Bond Future	3,514.7300		3.5147	3,540.0200	3.5400	0.720	0	0	0
2014/10/09	R210	06/11/2014	168.99	Call	Bond Future	3,534.7300		3.5347	3,560.0200	3.5600	0.715	0	0	0
2014/10/09	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R210	05/02/2015			Bond Future	175.2337		175.2337	175.2590	175.2590	0.014	0.0000	0.0000	0
2014/10/09	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R210	05/02/2015	175.01	Call	Bond Future	223.7300		0.2237	249.0500	0.2491	11.317	0	0	0
2014/10/09	R210	05/02/2015	174.99	Call	Bond Future	243.7300		0.2437	269.0500	0.2691	10.389	0	0	0
2014/10/09	R210	05/02/2015	175.00	Call	Bond Future	233.7300		0.2337	259.0500	0.2591	10.833	0	0	0
2014/10/09	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R211	06/11/2014	130.00	Call	Bond Future	2,605.8500		2.6058	2,621.5100	2.6215	0.601	0	0	0
2014/10/09	R211	06/11/2014	130.01	Call	Bond Future	2,595.8500		2.5958	2,611.5100	2.6115	0.603	0	0	0
2014/10/09	R211	06/11/2014			Bond Future	132.6058		132.6058	132.6215	132.6215	0.012	0.0000	0.0000	1,120
2014/10/09	R211	06/11/2014	129.99	Call	Bond Future	2,615.8500		2.6158	2,631.5100	2.6315	0.599	0	0	0
2014/10/09	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R211	05/02/2015	133.00	Call	Bond Future	82.1400		0.0821	97.6800	0.0977	18.919	0	0	0
2014/10/09	R211	05/02/2015			Bond Future	133.0821		133.0821	133.0977	133.0977	0.012	0.0000	0.0000	0
2014/10/09	R211	05/02/2015	133.01	Call	Bond Future	72.1400		0.0721	87.6800	0.0877	21.541	0	0	0
2014/10/09	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R211	05/02/2015	133.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R211	05/02/2015	132.99	Call	Bond Future	92.1400		0.0921	107.6800	0.1077	16.866	0	0	0
2014/10/09	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R212	06/11/2014			Bond Future	137.3637		137.3637	137.2018	137.2018	(0.118)	0.0000	0.0000	14,864
2014/10/09	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R212	06/11/2014	135.00	Call	Bond Future	2,363.6600		2.3637	2,201.7800	2.2018	(6.849)	0	0	0
2014/10/09	R212	06/11/2014	135.01	Call	Bond Future	2,353.6600		2.3537	2,191.7800	2.1918	(6.878)	0	0	0
2014/10/09	R212	06/11/2014	134.99	Call	Bond Future	2,373.6600		2.3737	2,211.7800	2.2118	(6.820)	0	0	0
2014/10/09	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R212	05/02/2015			Bond Future	137.7579		137.7579	137.5931	137.5931	(0.120)	0.0000	0.0000	0
2014/10/09	R212	05/02/2015	137.99	Put	Bond Future	232.1000		0.2321	396.9300	0.3969	71.017	0	0	0
2014/10/09	R212	05/02/2015	138.01	Put	Bond Future	252.1000		0.2521	416.9300	0.4169	65.383	0	0	0
2014/10/09	R212	05/02/2015	138.00	Put	Bond Future	242.1000		0.2421	406.9300	0.4069	68.083	0	0	0
2014/10/09	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	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
2014/10/09	R213	06/11/2014	8.84	Call	Bond Future	2,098.2700	2.0983	2,492.1700	2.4922	18.773	0	0	0
2014/10/09	R213	06/11/2014	8.85	Put	Bond Future	369.0100	0.3690	248.6100	0.2486	(32.628)	0	0	0
2014/10/09	R213	06/11/2014			Bond Future	8.6171	87.3518	8.5508	87.8708	(0.770)	0.0000	0.0000	28,658
2014/10/09	R213	06/11/2014	8.85	Call	Bond Future	2,155.4100	2.1554	2,554.0100	2.5540	18.493	0	0	0
2014/10/09	R213	06/11/2014	8.86	Call	Bond Future	2,213.1600	2.2132	2,616.3700	2.6164	18.219	0	0	0
2014/10/09	R213	06/11/2014	8.84	Put	Bond Future	387.4800	0.3875	262.3800	0.2624	(32.286)	0	0	0
2014/10/09	R213	06/11/2014	8.86	Put	Bond Future	351.2400	0.3512	235.4500	0.2355	(32.966)	0	0	0
2014/10/09	R213	05/02/2015	9.26	Put	Bond Future	615.5300	0.6155	511.6800	0.5117	(16.872)	0	0	0
2014/10/09	R213	05/02/2015			Bond Future	8.6835	88.7127	8.6151	89.2395	(0.787)	0.0000	0.0000	0
2014/10/09	R213	05/02/2015	9.25	Put	Bond Future	630.2900	0.6303	524.4500	0.5245	(16.792)	0	0	0
2014/10/09	R213	05/02/2015	9.24	Put	Bond Future	645.4800	0.6455	537.6200	0.5376	(16.710)	0	0	0
2014/10/09	R213	05/02/2015	9.25	Call	Bond Future	4,824.0700	4.8241	5,245.1100	5.2451	8.728	0	0	0
2014/10/09	R213	05/02/2015	9.26	Call	Bond Future	4,880.6600	4.8807	5,303.6900	5.3037	8.667	0	0	0
2014/10/09	R213	05/02/2015	9.24	Call	Bond Future	4,767.8200	4.7678	5,186.8400	5.1868	8.789	0	0	0
2014/10/09	R213	07/05/2015	8.74	Call	Bond Future	2,910.6300	2.9106	3,191.4300	3.1914	9.647	0	0	0
2014/10/09	R213	07/05/2015	8.75	Put	Bond Future	2,789.1000	2.7891	2,535.5600	2.5356	(9.090)	0	0	0
2014/10/09	R213	07/05/2015			Bond Future	8.7289	86.6983	8.6585	87.2349	(0.807)	0.0000	0.0000	0
2014/10/09	R213	07/05/2015	8.75	Call	Bond Future	2,948.7800	2.9488	3,231.8400	3.2318	9.599	0	0	0
2014/10/09	R213	07/05/2015	8.76	Call	Bond Future	2,987.7300	2.9877	3,273.0300	3.2730	9.549	0	0	0
2014/10/09	R213	07/05/2015	8.74	Put	Bond Future	2,826.6500	2.8267	2,570.8500	2.5708	(9.050)	0	0	0
2014/10/09	R213	07/05/2015	8.76	Put	Bond Future	2,752.4500	2.7525	2,501.1500	2.5012	(9.130)	0	0	0
2014/10/09	R214	06/11/2014	9.20	Call	Bond Future	3,242.6000	3.2426	3,603.8900	3.6039	11.142	0	0	2,500
2014/10/09	R214	06/11/2014	9.64	Call	Bond Future	6,301.8100	6.3018	6,716.6400	6.7166	6.583	0	0	0
2014/10/09	R214	06/11/2014			Bond Future	8.8152	77.7289	8.7641	78.1492	(0.580)	0.0000	0.0000	6,069
2014/10/09	R214	06/11/2014	9.20	Put	Bond Future	196.5100	0.1965	137.4600	0.1375	(30.049)	0	0	0
2014/10/09	R214	06/11/2014	9.65	Call	Bond Future	6,371.8200	6.3718	6,787.0000	6.7870	6.516	0	0	0
2014/10/09	R214	06/11/2014	9.66	Call	Bond Future	6,441.7800	6.4418	6,857.2800	6.8573	6.450	0	0	0
2014/10/09	R214	06/11/2014	9.80	Call	Bond Future	7,412.7600	7.4128	7,831.2600	7.8313	5.646	0	0	0
2014/10/09	R214	06/11/2014	9.64	Put	Bond Future	12.9100	0.0129	7.4000	0.0074	(42.680)	0	0	0
2014/10/09	R214	06/11/2014	9.66	Put	Bond Future	11.2100	0.0112	6.3700	0.0064	(43.176)	0	0	0
2014/10/09	R214	06/11/2014	9.65	Put	Bond Future	12.0300	0.0120	6.8700	0.0069	(42.893)	0	0	0
2014/10/09	R214	06/11/2014	9.80	Put	Bond Future	3.9000	0.0039	2.0600	0.0021	(47.179)	0	0	2,500
2014/10/09	R214	05/02/2015	9.50	Call	Bond Future	5,392.3400	5.3923	5,737.6800	5.7377	6.404	0	0	0
2014/10/09	R214	05/02/2015			Bond Future	8.8758	78.9399	8.8233	79.3665	(0.592)	0.0000	0.0000	0
2014/10/09	R214	05/02/2015	9.51	Call	Bond Future	5,450.9000	5.4509	5,797.7300	5.7977	6.363	0	0	0
2014/10/09	R214	05/02/2015	9.50	Put	Bond Future	607.8800	0.6079	526.5800	0.5266	(13.374)	0	0	0
2014/10/09	R214	05/02/2015	9.49	Call	Bond Future	5,333.9400	5.3339	5,677.7600	5.6778	6.446	0	0	0
2014/10/09	R214	05/02/2015	9.49	Put	Bond Future	622.1500	0.6222	539.3300	0.5393	(13.312)	0	0	0
2014/10/09	R214	05/02/2015	9.51	Put	Bond Future	593.8900	0.5939	514.0800	0.5141	(13.439)	0	0	0
2014/10/09	R214	07/05/2015			Bond Future	8.9184	77.0101	8.8645	77.4446	(0.605)	0.0000	0.0000	0
2014/10/09	R214	07/05/2015	9.15	Call	Bond Future	4,075.1200	4.0751	4,338.9800	4.3390	6.475	0	0	0
2014/10/09	R214	07/05/2015	9.16	Call	Bond Future	4,120.9800	4.1210	4,386.5000	4.3865	6.443	0	0	0
2014/10/09	R214	07/05/2015	9.14	Put	Bond Future	2,286.0900	2.2861	2,113.7000	2.1137	(7.541)	0	0	0
2014/10/09	R214	07/05/2015	9.16	Put	Bond Future	2,223.4900	2.2235	2,054.4400	2.0544	(7.603)	0	0	0
2014/10/09	R214	07/05/2015	9.15	Put	Bond Future	2,254.6100	2.2546	2,083.9000	2.0839	(7.572)	0	0	0
2014/10/09	R214	07/05/2015	9.14	Call	Bond Future	4,029.4900	4.0295	4,291.6700	4.2917	6.507	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
2014/10/09	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	06/11/2014			Bond Future	8.8707	100.4328	8.8246	100.9204	(0.520)	0.0000	0.0000	29,870
2014/10/09	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	06/11/2014	9.72	Call	Bond Future	8,273.5900	8.2736	8,761.1800	8.7612	5.893	0	0	0
2014/10/09	R248	06/11/2014	9.73	Call	Bond Future	8,363.5600	8.3636	8,851.1500	8.8512	5.830	0	0	0
2014/10/09	R248	06/11/2014	9.74	Call	Bond Future	8,453.3700	8.4534	8,940.9600	8.9410	5.768	0	0	0
2014/10/09	R248	05/02/2015			Bond Future	8.9329	101.9974	8.8855	102.4924	(0.531)	0.0000	0.0000	1,277
2014/10/09	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	05/02/2015	9.50	Call	Bond Future	5,593.9400	5.5939	6,088.9100	6.0889	8.848	0	0	0
2014/10/09	R248	05/02/2015	9.51	Call	Bond Future	5,687.4600	5.6875	6,182.4300	6.1824	8.703	0	0	0
2014/10/09	R248	05/02/2015	9.49	Call	Bond Future	5,500.2400	5.5002	5,995.2100	5.9952	8.999	0	0	0
2014/10/09	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	07/05/2015			Bond Future	8.9770	99.3260	8.9283	99.8301	(0.543)	0.0000	0.0000	0
2014/10/09	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/09	R248	07/05/2015	9.26	Call	Bond Future	2,838.6900	2.8387	3,342.7900	3.3428	17.758	0	0	0
2014/10/09	R248	07/05/2015	9.24	Call	Bond Future	2,642.8900	2.6429	3,146.9900	3.1470	19.074	0	0	0
2014/10/09	R248	07/05/2015	9.25	Call	Bond Future	2,740.8800	2.7409	3,244.9800	3.2450	18.392	0	0	0

**Total**

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