



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 20/10/2014 TO 20/10/2014

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
2014/10/20	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	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
2014/10/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	2025	06/11/2014	117.01	Call	Bond Future	622.5000	0.6225	639.5500	0.6395	2.739	0	0	0
2014/10/20	2025	06/11/2014			Bond Future	117.6325	117.6325	117.6495	117.6495	0.014	0.0000	0.0000	16
2014/10/20	2025	06/11/2014	116.99	Call	Bond Future	642.5000	0.6425	659.5500	0.6595	2.654	0	0	0
2014/10/20	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2025	06/11/2014	117.00	Call	Bond Future	632.5000	0.6325	649.5500	0.6495	2.696	0	0	0
2014/10/20	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2025	05/02/2015			Bond Future	118.3172	118.3172	118.3333	118.3333	0.014	0.0000	0.0000	0
2014/10/20	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2025	05/02/2015	118.99	Put	Bond Future	672.8000	0.6728	656.6900	0.6567	(2.394)	0	0	0
2014/10/20	2025	05/02/2015	119.01	Put	Bond Future	692.8000	0.6928	676.6900	0.6767	(2.325)	0	0	0
2014/10/20	2025	05/02/2015	119.00	Put	Bond Future	682.8000	0.6828	666.6900	0.6667	(2.359)	0	0	0
2014/10/20	2030	06/11/2014	9.01	Call	Bond Future	3,522.6200	3.5226	3,857.0800	3.8571	9.495	0	0	0
2014/10/20	2030	06/11/2014			Bond Future	8.5651	97.4615	8.5241	97.7960	(0.479)	0.0000	0.0000	4,663
2014/10/20	2030	06/11/2014	8.99	Call	Bond Future	3,368.2900	3.3683	3,702.7500	3.7027	9.930	0	0	0
2014/10/20	2030	06/11/2014	9.00	Call	Bond Future	3,445.5000	3.4455	3,779.9600	3.7800	9.707	0	0	0
2014/10/20	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	05/02/2015			Bond Future	8.6310	94.9685	8.5888	95.3072	(0.489)	0.0000	0.0000	0
2014/10/20	2030	05/02/2015	9.25	Call	Bond Future	4,776.0200	4.7760	5,114.6900	5.1147	7.091	0	0	0
2014/10/20	2030	05/02/2015	9.24	Call	Bond Future	4,701.6200	4.7016	5,040.2900	5.0403	7.203	0	0	0
2014/10/20	2030	05/02/2015	9.26	Call	Bond Future	4,850.3300	4.8503	5,189.0000	5.1890	6.982	0	0	0
2014/10/20	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	07/05/2015			Bond Future	8.6817	96.6062	8.6385	96.9480	(0.497)	0.0000	0.0000	0
2014/10/20	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	07/05/2015	8.74	Call	Bond Future	458.7400	0.4587	800.5500	0.8006	74.511	0	0	0
2014/10/20	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2030	07/05/2015	8.75	Call	Bond Future	537.1100	0.5371	878.9200	0.8789	63.639	0	0	0
2014/10/20	2030	07/05/2015	8.76	Call	Bond Future	615.3800	0.6154	957.1900	0.9572	55.545	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
2014/10/20	2037	06/11/2014	9.69	Call	Bond Future	7,691.1800	7.6912	8,031.3100	8.0313	4.422	0	0	0
2014/10/20	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	06/11/2014			Bond Future	8.8197	99.2647	8.7837	99.6048	(0.407)	0.0000	0.0000	10,565
2014/10/20	2037	06/11/2014	9.70	Call	Bond Future	7,773.7900	7.7738	8,113.9200	8.1139	4.375	0	0	0
2014/10/20	2037	06/11/2014	9.71	Call	Bond Future	7,856.2800	7.8563	8,196.4100	8.1964	4.329	0	0	0
2014/10/20	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	05/02/2015			Bond Future	8.8838	96.5492	8.8470	96.8937	(0.415)	0.0000	0.0000	3,280
2014/10/20	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	05/02/2015	9.50	Call	Bond Future	5,476.2100	5.4762	5,820.6300	5.8206	6.289	0	0	0
2014/10/20	2037	05/02/2015	9.51	Call	Bond Future	5,560.9500	5.5610	5,905.3700	5.9054	6.194	0	0	0
2014/10/20	2037	05/02/2015	9.49	Call	Bond Future	5,391.3400	5.3913	5,735.7600	5.7358	6.388	0	0	0
2014/10/20	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	07/05/2015			Bond Future	8.9345	98.2142	8.8968	98.5620	(0.422)	0.0000	0.0000	0
2014/10/20	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2037	07/05/2015	9.01	Call	Bond Future	691.5600	0.6916	1,039.3000	1.0393	50.283	0	0	0
2014/10/20	2037	07/05/2015	8.99	Call	Bond Future	509.2300	0.5092	856.9700	0.8570	68.287	0	0	0
2014/10/20	2037	07/05/2015	9.00	Call	Bond Future	600.4600	0.6005	948.2000	0.9482	57.912	0	0	0
2014/10/20	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2038	06/11/2014	120.01	Call	Bond Future	3,743.1200	3.7431	3,761.3200	3.7613	0.486	0	0	0
2014/10/20	2038	06/11/2014			Bond Future	123.7531	123.7531	123.7713	123.7713	0.015	0.0000	0.0000	1,974
2014/10/20	2038	06/11/2014	119.99	Call	Bond Future	3,763.1200	3.7631	3,781.3200	3.7813	0.484	0	0	0
2014/10/20	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2038	06/11/2014	120.00	Call	Bond Future	3,753.1200	3.7531	3,771.3200	3.7713	0.485	0	0	0
2014/10/20	2038	05/02/2015	123.00	Call	Bond Future	1,389.1400	1.3891	1,406.2500	1.4063	1.232	0	0	0
2014/10/20	2038	05/02/2015			Bond Future	124.3891	124.3891	124.4063	124.4063	0.014	0.0000	0.0000	0
2014/10/20	2038	05/02/2015	123.01	Call	Bond Future	1,379.1400	1.3791	1,396.2500	1.3963	1.241	0	0	0
2014/10/20	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2038	05/02/2015	122.99	Call	Bond Future	1,399.1400	1.3991	1,416.2500	1.4163	1.223	0	0	0
2014/10/20	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2044	06/11/2014			Bond Future	8.9142	100.7271	8.8783	101.0944	(0.403)	0.0000	0.0000	3,002
2014/10/20	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2044	06/11/2014	8.99	Call	Bond Future	766.9600	0.7670	1,134.2700	1.1343	47.892	0	0	0
2014/10/20	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2044	06/11/2014	9.00	Call	Bond Future	867.4500	0.8675	1,234.7600	1.2348	42.344	0	0	0
2014/10/20	2044	06/11/2014	9.01	Call	Bond Future	967.7500	0.9678	1,335.0600	1.3351	37.955	0	0	0
2014/10/20	2044	05/02/2015	9.00	Call	Bond Future	233.3400	0.2333	605.3000	0.6053	159.407	0	0	0
2014/10/20	2044	05/02/2015			Bond Future	8.9768	97.9091	8.9399	98.2810	(0.411)	0.0000	0.0000	0
2014/10/20	2044	05/02/2015	9.01	Call	Bond Future	333.4500	0.3334	705.4100	0.7054	111.549	0	0	0
2014/10/20	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/20	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2044	05/02/2015	8.99	Call	Bond Future	133.0500	0.1330	505.0100	0.5050	279.564	0	0	0
2014/10/20	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2044	07/05/2015			Bond Future	9.0264	99.5976	8.9888	99.9733	(0.417)	0.0000	0.0000	0
2014/10/20	2044	07/05/2015	8.99	Put	Bond Future	363.9200	0.3639	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	2044	07/05/2015	9.01	Put	Bond Future	163.8400	0.1638	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	2044	07/05/2015	9.00	Put	Bond Future	263.8000	0.2638	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	211.9100	0.2119	100.000	0	0	0
2014/10/20	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	11.8300	0.0118	100.000	0	0	0
2014/10/20	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	111.9500	0.1120	100.000	0	0	0
2014/10/20	2046	06/11/2014	104.45	Call	Bond Future	18,999.5300	18.9995	19,017.7500	19.0178	0.096	0	0	0
2014/10/20	2046	06/11/2014			Bond Future	123.4495	123.4495	123.4677	123.4677	0.015	0.0000	0.0000	5,389
2014/10/20	2046	06/11/2014	104.43	Call	Bond Future	19,019.5300	19.0195	19,037.7500	19.0378	0.096	0	0	0
2014/10/20	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2046	06/11/2014	104.44	Call	Bond Future	19,009.5300	19.0095	19,027.7500	19.0278	0.096	0	0	0
2014/10/20	2046	05/02/2015			Bond Future	125.3821	125.3821	125.3996	125.3996	0.014	0.0000	0.0000	0
2014/10/20	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2046	05/02/2015	123.99	Call	Bond Future	1,392.0900	1.3921	1,409.5600	1.4096	1.255	0	0	0
2014/10/20	2046	05/02/2015	124.01	Call	Bond Future	1,372.0900	1.3721	1,389.5600	1.3896	1.273	0	0	0
2014/10/20	2046	05/02/2015	124.00	Call	Bond Future	1,382.0900	1.3821	1,399.5600	1.3996	1.264	0	0	0
2014/10/20	2050	06/11/2014			Bond Future	132.0111	132.0111	132.0308	132.0308	0.015	0.0000	0.0000	2,640
2014/10/20	2050	06/11/2014	126.00	Call	Bond Future	6,011.1100	6.0111	6,030.8100	6.0308	0.328	0	0	0
2014/10/20	2050	06/11/2014	126.01	Call	Bond Future	6,001.1100	6.0011	6,020.8100	6.0208	0.328	0	0	0
2014/10/20	2050	06/11/2014	125.99	Call	Bond Future	6,021.1100	6.0211	6,040.8100	6.0408	0.327	0	0	0
2014/10/20	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2050	05/02/2015			Bond Future	132.6297	132.6297	132.6486	132.6486	0.014	0.0000	0.0000	0
2014/10/20	2050	05/02/2015	130.01	Call	Bond Future	2,619.7300	2.6197	2,638.5600	2.6386	0.719	0	0	0
2014/10/20	2050	05/02/2015	129.99	Call	Bond Future	2,639.7300	2.6397	2,658.5600	2.6586	0.713	0	0	0
2014/10/20	2050	05/02/2015	130.00	Call	Bond Future	2,629.7300	2.6297	2,648.5600	2.6486	0.716	0	0	0
2014/10/20	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	AL12	06/11/2014			Index Future	517.2250	517.2250	518.9760	518.9760	0.339	0.0000	0.0000	0
2014/10/20	AL12	05/02/2015			Index Future	525.2590	525.2590	527.0290	527.0290	0.337	0.0000	0.0000	0
2014/10/20	AL12	07/05/2015			Index Future	534.3000	534.3000	536.0790	536.0790	0.333	0.0000	0.0000	0
2014/10/20	AL37	06/11/2014			Index Future	437.0760	437.0760	437.7680	437.7680	0.158	0.0000	0.0000	3
2014/10/20	AL37	05/02/2015			Index Future	443.8650	443.8650	444.5610	444.5610	0.157	0.0000	0.0000	0
2014/10/20	AL7T	06/11/2014			Index Future	516.0320	516.0320	517.2290	517.2290	0.232	0.0000	0.0000	4
2014/10/20	AL7T	05/02/2015			Index Future	524.0470	524.0470	525.2550	525.2550	0.231	0.0000	0.0000	0
2014/10/20	ALBI	06/11/2014			Index Future	469.8170	469.8170	470.9770	470.9770	0.247	0.0000	0.0000	582
2014/10/20	ALBI	05/02/2015			Index Future	477.1140	477.1140	478.2850	478.2850	0.245	0.0000	0.0000	65
2014/10/20	ALBI	07/05/2015			Index Future	485.3260	485.3260	486.4980	486.4980	0.241	0.0000	0.0000	0
2014/10/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	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
2014/10/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/20	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	EL28	06/11/2014			Bond Future	123.7084	123.7084	123.0207	123.0207	(0.556)	0.0000	0.0000	0
2014/10/20	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	EL28	06/11/2014	122.00	Call	Bond Future	1,708.4100	1.7084	1,020.7300	1.0207	(40.253)	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
2014/10/20	EL28	06/11/2014	122.01	Call	Bond Future	1,698.4100	1.6984	1,010.7300	1.0107	(40.490)	0	0	0
2014/10/20	EL28	06/11/2014	121.99	Call	Bond Future	1,718.4100	1.7184	1,030.7300	1.0307	(40.018)	0	0	0
2014/10/20	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	EL28	05/02/2015			Bond Future	125.6452	125.6452	124.9454	124.9454	(0.557)	0.0000	0.0000	0
2014/10/20	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	EL28	05/02/2015	125.99	Put	Bond Future	344.8000	0.3448	1,044.6200	1.0446	202.964	0	0	0
2014/10/20	EL28	05/02/2015	126.01	Put	Bond Future	364.8000	0.3648	1,064.6200	1.0646	191.837	0	0	0
2014/10/20	EL28	05/02/2015	126.00	Put	Bond Future	354.8000	0.3548	1,054.6200	1.0546	197.244	0	0	0
2014/10/20	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	ES33	06/11/2014			Bond Future	9.6061	82.9799	9.5698	83.2497	(0.378)	0.0000	0.0000	6,220
2014/10/20	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	ES33	06/11/2014	10.29	Call	Bond Future	4,839.5400	4.8395	5,109.3100	5.1093	5.574	0	0	0
2014/10/20	ES33	06/11/2014	10.30	Call	Bond Future	4,906.9900	4.9070	5,176.7600	5.1768	5.498	0	0	0
2014/10/20	ES33	06/11/2014	10.31	Call	Bond Future	4,974.3400	4.9743	5,244.1100	5.2441	5.423	0	0	0
2014/10/20	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	ES33	05/02/2015	10.00	Call	Bond Future	2,141.7100	2.1417	2,414.8100	2.4148	12.751	0	0	0
2014/10/20	ES33	05/02/2015			Bond Future	9.7003	84.2688	9.6629	84.5419	(0.385)	0.0000	0.0000	0
2014/10/20	ES33	05/02/2015	10.01	Call	Bond Future	2,211.6700	2.2117	2,484.7700	2.4848	12.348	0	0	0
2014/10/20	ES33	05/02/2015	9.99	Call	Bond Future	2,071.6600	2.0717	2,344.7600	2.3448	13.183	0	0	0
2014/10/20	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	ES33	07/05/2015			Bond Future	9.7752	81.9301	9.7370	82.2057	(0.391)	0.0000	0.0000	0
2014/10/20	ES33	07/05/2015	9.74	Put	Bond Future	253.7100	0.2537	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	ES33	07/05/2015	9.76	Put	Bond Future	109.3200	0.1093	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	ES33	07/05/2015	9.75	Put	Bond Future	181.4700	0.1815	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	166.3000	0.1663	100.000	0	0	0
2014/10/20	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	21.9100	0.0219	100.000	0	0	0
2014/10/20	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	94.1500	0.0941	100.000	0	0	0
2014/10/20	GOVI	06/11/2014	449.01	Call	GOVI	194,300.0000	19.4300	205,070.0000	20.5070	5.543	0	0	0
2014/10/20	GOVI	06/11/2014			GOVI	468.4400	468.4400	469.5170	469.5170	0.230	0.0000	0.0000	426
2014/10/20	GOVI	06/11/2014	448.99	Call	GOVI	194,500.0000	19.4500	205,270.0000	20.5270	5.537	0	0	0
2014/10/20	GOVI	06/11/2014	449.00	Call	GOVI	194,400.0000	19.4400	205,170.0000	20.5170	5.540	0	0	0
2014/10/20	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	05/02/2015	459.99	Call	GOVI	157,260.0000	15.7260	168,120.0000	16.8120	6.906	0	0	0
2014/10/20	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	05/02/2015			GOVI	475.7160	475.7160	476.8020	476.8020	0.228	0.0000	0.0000	48
2014/10/20	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	05/02/2015	460.00	Call	GOVI	157,160.0000	15.7160	168,020.0000	16.8020	6.910	0	0	0
2014/10/20	GOVI	05/02/2015	460.01	Call	GOVI	157,060.0000	15.7060	167,920.0000	16.7920	6.915	0	0	0
2014/10/20	GOVI	07/05/2015	449.99	Call	GOVI	339,140.0000	33.9140	350,000.0000	35.0000	3.202	0	0	0
2014/10/20	GOVI	07/05/2015			GOVI	483.9040	483.9040	484.9900	484.9900	0.224	0.0000	0.0000	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
2014/10/20	GOVI	07/05/2015	450.00	Call	GOVI	339,040.0000		33.9040	349,900.0000	34.9900	3.203	0	0	0
2014/10/20	GOVI	07/05/2015	450.01	Call	GOVI	338,940.0000		33.8940	349,800.0000	34.9800	3.204	0	0	0
2014/10/20	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/20	ICAA	06/11/2014			Can-Do Interest Rate	145.1244		145.1244	145.0080	145.0080	(0.080)	0.0000	0.0000	107
2014/10/20	IGOV	06/11/2014			Index Future	220.5420		220.5420	220.5620	220.5620	0.009	0.0000	0.0000	1,159
2014/10/20	IGOV	05/02/2015			Index Future	223.9950		223.9950	224.0110	224.0110	0.007	0.0000	0.0000	10
2014/10/20	IGOV	07/05/2015			Index Future	227.8770		227.8770	227.8850	227.8850	0.004	0.0000	0.0000	0
2014/10/20	ILBI	06/11/2014			Index Future	591.0820		591.0820	590.9830	590.9830	(0.017)	0.0000	0.0000	0
2014/10/20	ILBI	05/02/2015			Index Future	600.4080		600.4080	600.3020	600.3020	(0.018)	0.0000	0.0000	157
2014/10/20	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/20	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/20	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/20	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/20	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/20	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/20	JBAF	19/11/2014			Jibar Tradeable Future	6.1100		93.8900	6.0900	93.9100	(0.327)	0.0000	0.0000	0
2014/10/20	JBAF	17/12/2014			Jibar Tradeable Future	6.2600		93.7400	6.2200	93.7800	(0.639)	0.0000	0.0000	0
2014/10/20	JBAF	21/01/2015			Jibar Tradeable Future	6.3100		93.6900	6.2800	93.7200	(0.475)	0.0000	0.0000	0
2014/10/20	JBAF	18/02/2015			Jibar Tradeable Future	6.4300		93.5700	6.3900	93.6100	(0.622)	0.0000	0.0000	0
2014/10/20	JBAF	18/03/2015			Jibar Tradeable Future	6.4600		93.5400	6.4400	93.5600	(0.310)	0.0000	0.0000	2,850
2014/10/20	JBAF	15/04/2015			Jibar Tradeable Future	6.5600		93.4400	6.5300	93.4700	(0.457)	0.0000	0.0000	0
2014/10/20	JBAF	17/06/2015			Jibar Tradeable Future	6.7200		93.2800	6.6800	93.3200	(0.595)	0.0000	0.0000	5,000
2014/10/20	JBAF	16/09/2015			Jibar Tradeable Future	6.9000		93.1000	6.8800	93.1200	(0.290)	0.0000	0.0000	0
2014/10/20	JBAF	15/12/2015			Jibar Tradeable Future	7.0500		92.9500	7.0400	92.9600	(0.142)	0.0000	0.0000	0
2014/10/20	JBAF	16/03/2016			Jibar Tradeable Future	7.1800		92.8200	7.1600	92.8400	(0.279)	0.0000	0.0000	0
2014/10/20	JBAF	15/06/2016			Jibar Tradeable Future	7.3000		92.7000	7.2800	92.7200	(0.274)	0.0000	0.0000	0
2014/10/20	JBAF	21/09/2016			Jibar Tradeable Future	7.4200		92.5800	7.4100	92.5900	(0.135)	0.0000	0.0000	0
2014/10/20	R023	06/11/2014			Bond Future	7.9016		100.6134	7.8654	100.8295	(0.457)	0.0000	0.0000	7,833
2014/10/20	R023	06/11/2014	8.59	Put	Bond Future	1.2300		0.0012	0.2900	0.0003	(76.423)	0	0	0
2014/10/20	R023	06/11/2014	8.61	Put	Bond Future	0.9600		0.0010	0.2100	0.0002	(78.125)	0	0	0
2014/10/20	R023	06/11/2014	8.59	Call	Bond Future	4,006.6200		4.0066	4,221.8000	4.2218	5.371	0	0	0
2014/10/20	R023	06/11/2014	8.60	Put	Bond Future	1.0800		0.0011	0.2500	0.0003	(76.852)	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
2014/10/20	R023	06/11/2014	8.60	Call	Bond Future	4,063.1200	4.0631	4,278.4100	4.2784	5.299	0	0	0
2014/10/20	R023	06/11/2014	8.61	Call	Bond Future	4,119.6100	4.1196	4,334.9800	4.3350	5.228	0	0	0
2014/10/20	R023	05/02/2015			Bond Future	7.9731	102.1761	7.9355	102.3946	(0.471)	0.0000	0.0000	0
2014/10/20	R023	05/02/2015	8.74	Put	Bond Future	158.6700	0.1587	131.4300	0.1314	(17.168)	0	0	0
2014/10/20	R023	05/02/2015	8.75	Call	Bond Future	4,540.1900	4.5402	4,732.0900	4.7321	4.227	0	0	0
2014/10/20	R023	05/02/2015	8.76	Call	Bond Future	4,590.0000	4.5900	4,782.6000	4.7826	4.196	0	0	0
2014/10/20	R023	05/02/2015	8.74	Call	Bond Future	4,490.4800	4.4905	4,681.6700	4.6817	4.258	0	0	0
2014/10/20	R023	05/02/2015	8.76	Put	Bond Future	148.4900	0.1485	122.6600	0.1227	(17.395)	0	0	0
2014/10/20	R023	05/02/2015	8.75	Put	Bond Future	153.5100	0.1535	126.9800	0.1270	(17.282)	0	0	0
2014/10/20	R023	07/05/2015	8.14	Call	Bond Future	2,247.2500	2.2472	2,360.5500	2.3606	5.042	0	0	0
2014/10/20	R023	07/05/2015	8.15	Put	Bond Future	1,513.2000	1.5132	1,408.0700	1.4081	(6.948)	0	0	0
2014/10/20	R023	07/05/2015			Bond Future	8.0141	100.0089	7.9754	100.2284	(0.483)	0.0000	0.0000	0
2014/10/20	R023	07/05/2015	8.15	Call	Bond Future	2,279.4700	2.2795	2,393.8100	2.3938	5.016	0	0	0
2014/10/20	R023	07/05/2015	8.16	Call	Bond Future	2,311.9300	2.3119	2,427.3200	2.4273	4.991	0	0	0
2014/10/20	R023	07/05/2015	8.14	Put	Bond Future	1,537.1000	1.5371	1,430.9300	1.4309	(6.907)	0	0	0
2014/10/20	R023	07/05/2015	8.16	Put	Bond Future	1,489.5700	1.4896	1,385.4900	1.3855	(6.987)	0	0	0
2014/10/20	R023	06/08/2015	9.07	Put	Bond Future	592.9600	0.5930	547.3900	0.5474	(7.685)	0	0	911
2014/10/20	R023	06/08/2015	8.24	Call	Bond Future	2,957.8300	2.9578	3,078.8200	3.0788	4.090	0	0	0
2014/10/20	R023	06/08/2015			Bond Future	8.0369	101.8666	7.9965	102.0904	(0.503)	0.0000	0.0000	0
2014/10/20	R023	06/08/2015	9.07	Call	Bond Future	6,098.0000	6.0980	6,276.2200	6.2762	2.923	0	0	0
2014/10/20	R023	06/08/2015	8.26	Put	Bond Future	1,799.3300	1.7993	1,698.1500	1.6981	(5.623)	0	0	0
2014/10/20	R023	06/08/2015	8.25	Put	Bond Future	1,821.7300	1.8217	1,719.7400	1.7197	(5.599)	0	0	0
2014/10/20	R023	06/08/2015	8.24	Put	Bond Future	1,843.9900	1.8440	1,741.1900	1.7412	(5.575)	0	0	0
2014/10/20	R023	06/08/2015	8.25	Call	Bond Future	2,990.0200	2.9900	3,111.8200	3.1118	4.074	0	0	0
2014/10/20	R023	06/08/2015	8.26	Call	Bond Future	3,022.0200	3.0220	3,144.6300	3.1446	4.057	0	0	0
2014/10/20	R157	06/11/2014	6.19	Put	Bond Future	466.5500	0.4666	465.2800	0.4653	(0.272)	0	0	0
2014/10/20	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/20	R157	06/11/2014	6.21	Put	Bond Future	450.1400	0.4501	448.7000	0.4487	(0.320)	0	0	0
2014/10/20	R157	06/11/2014	6.20	Put	Bond Future	458.3300	0.4583	456.9800	0.4570	(0.295)	0	0	0
2014/10/20	R157	06/11/2014	6.21	Call	Bond Future	3.8900	0.0039	2.4500	0.0025	(37.018)	0	0	0
2014/10/20	R157	06/11/2014	6.19	Call	Bond Future	3.2900	0.0033	2.0200	0.0020	(38.602)	0	0	0
2014/10/20	R157	06/11/2014	6.20	Call	Bond Future	3.5800	0.0036	2.2300	0.0022	(37.709)	0	0	0
2014/10/20	R157	05/02/2015	8.74	Call	Bond Future	1,084.5400	1.0845	1,083.7600	1.0838	(0.072)	0	0	0
2014/10/20	R157	05/02/2015	8.75	Put	Bond Future	11.1300	0.0111	10.3500	0.0103	(7.008)	0	0	0
2014/10/20	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/20	R157	05/02/2015	8.74	Put	Bond Future	11.3800	0.0114	10.6000	0.0106	(6.854)	0	0	0
2014/10/20	R157	05/02/2015	8.76	Put	Bond Future	10.8800	0.0109	10.1200	0.0101	(6.985)	0	0	0
2014/10/20	R157	05/02/2015	8.75	Call	Bond Future	1,090.1000	1.0901	1,089.3200	1.0893	(0.072)	0	0	0
2014/10/20	R157	05/02/2015	8.76	Call	Bond Future	1,095.6500	1.0956	1,094.8900	1.0949	(0.069)	0	0	0
2014/10/20	R186	06/11/2014	7.70	Call	Bond Future	29.1200	0.0291	27.9900	0.0280	(3.880)	0	0	1,500
2014/10/20	R186	06/11/2014	8.14	Call	Bond Future	926.7500	0.9267	1,042.6500	1.0427	12.506	0	0	0
2014/10/20	R186	06/11/2014	8.15	Put	Bond Future	675.2200	0.6752	488.1000	0.4881	(27.712)	0	0	0
2014/10/20	R186	06/11/2014	8.53	Call	Bond Future	3,519.7100	3.5197	3,804.9900	3.8050	8.105	0	0	0
2014/10/20	R186	06/11/2014			Bond Future	8.1150	122.2579	8.0790	122.5667	(0.444)	0.0000	0.0000	42,777
2014/10/20	R186	06/11/2014	7.80	Put	Bond Future	2,820.1300	2.8201	2,514.1300	2.5141	(10.851)	0	0	0
2014/10/20	R186	06/11/2014	8.30	Call	Bond Future	1,833.9300	1.8339	2,039.9400	2.0399	11.233	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
2014/10/20	R186	06/11/2014	8.50	Call	Bond Future	3,286.0100	3.2860	3,565.2100	3.5652	8.497	0	0	0
2014/10/20	R186	06/11/2014	9.17	Call	Bond Future	8,569.2100	8.5692	8,877.9500	8.8779	3.603	0	0	0
2014/10/20	R186	06/11/2014	7.70	Put	Bond Future	3,654.7900	3.6548	3,344.9100	3.3449	(8.479)	0	0	0
2014/10/20	R186	06/11/2014	8.15	Call	Bond Future	974.1700	0.9742	1,095.8000	1.0958	12.486	0	0	0
2014/10/20	R186	06/11/2014	8.45	Put	Bond Future	83.8700	0.0839	41.5300	0.0415	(50.483)	0	0	6,000
2014/10/20	R186	06/11/2014	8.53	Put	Bond Future	41.4000	0.0414	17.9300	0.0179	(56.691)	0	0	100
2014/10/20	R186	06/11/2014	8.00	Call	Bond Future	408.9100	0.4089	455.4800	0.4555	11.389	0	0	1,500
2014/10/20	R186	06/11/2014	8.16	Call	Bond Future	1,022.8200	1.0228	1,150.2300	1.1502	12.457	0	0	0
2014/10/20	R186	06/11/2014	8.60	Put	Bond Future	21.2000	0.0212	8.0800	0.0081	(61.887)	0	0	0
2014/10/20	R186	06/11/2014	8.50	Put	Bond Future	54.3500	0.0543	24.8000	0.0248	(54.370)	0	0	7,000
2014/10/20	R186	06/11/2014	7.80	Call	Bond Future	81.9700	0.0820	84.7200	0.0847	3.355	0	0	100
2014/10/20	R186	06/11/2014	8.30	Put	Bond Future	265.5600	0.2656	162.8200	0.1628	(38.688)	0	0	100
2014/10/20	R186	06/11/2014	9.17	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,010
2014/10/20	R186	06/11/2014	8.14	Put	Bond Future	713.1100	0.7131	520.2600	0.5203	(27.044)	0	0	0
2014/10/20	R186	06/11/2014	8.60	Call	Bond Future	4,072.1800	4.0722	4,367.8100	4.3678	7.260	0	0	0
2014/10/20	R186	06/11/2014	8.00	Put	Bond Future	1,398.5500	1.3985	1,136.3700	1.1364	(18.747)	0	0	0
2014/10/20	R186	06/11/2014	8.16	Put	Bond Future	638.6500	0.6387	457.3100	0.4573	(28.394)	0	0	0
2014/10/20	R186	06/11/2014	8.45	Call	Bond Future	2,902.8100	2.9028	3,169.2200	3.1692	9.178	0	0	0
2014/10/20	R186	05/02/2015	9.00	Call	Bond Future	6,845.7300	6.8457	7,119.5400	7.1195	4.000	0	0	0
2014/10/20	R186	05/02/2015			Bond Future	8.1789	118.8613	8.1417	119.1736	(0.455)	0.0000	0.0000	1,736
2014/10/20	R186	05/02/2015	8.75	Call	Bond Future	5,142.9900	5.1430	5,386.8600	5.3869	4.742	0	0	0
2014/10/20	R186	05/02/2015	8.76	Call	Bond Future	5,208.6400	5.2086	5,453.9500	5.4539	4.710	0	0	0
2014/10/20	R186	05/02/2015	8.74	Call	Bond Future	5,077.5900	5.0776	5,320.0100	5.3200	4.774	0	0	0
2014/10/20	R186	05/02/2015	8.76	Put	Bond Future	473.5100	0.4735	406.5700	0.4066	(14.137)	0	0	0
2014/10/20	R186	05/02/2015	8.75	Put	Bond Future	487.1000	0.4871	418.7200	0.4187	(14.038)	0	0	0
2014/10/20	R186	05/02/2015	9.00	Put	Bond Future	232.0100	0.2320	193.5700	0.1936	(16.568)	0	0	9,600
2014/10/20	R186	05/02/2015	8.74	Put	Bond Future	501.0100	0.5010	431.1800	0.4312	(13.938)	0	0	0
2014/10/20	R186	07/05/2015			Bond Future	8.2223	120.9096	8.1842	121.2239	(0.464)	0.0000	0.0000	0
2014/10/20	R186	07/05/2015	8.25	Call	Bond Future	2,893.2400	2.8932	3,040.2700	3.0403	5.082	0	0	0
2014/10/20	R186	07/05/2015	8.24	Put	Bond Future	2,705.4300	2.7054	2,536.6100	2.5366	(6.240)	0	0	0
2014/10/20	R186	07/05/2015	8.26	Put	Bond Future	2,626.8500	2.6269	2,461.0000	2.4610	(6.314)	0	0	0
2014/10/20	R186	07/05/2015	8.25	Put	Bond Future	2,665.7500	2.6657	2,498.4200	2.4984	(6.277)	0	0	0
2014/10/20	R186	07/05/2015	8.26	Call	Bond Future	2,936.3500	2.9363	3,084.8600	3.0849	5.058	0	0	0
2014/10/20	R186	07/05/2015	8.24	Call	Bond Future	2,850.8300	2.8508	2,996.3700	2.9964	5.105	0	0	0
2014/10/20	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R197	06/11/2014			Bond Future	289.8282	289.8282	289.8695	289.8695	0.014	0.0000	0.0000	939
2014/10/20	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R197	06/11/2014	285.00	Call	Bond Future	4,828.1700	4.8282	4,869.4600	4.8695	0.855	0	0	0
2014/10/20	R197	06/11/2014	285.01	Call	Bond Future	4,818.1700	4.8182	4,859.4600	4.8595	0.857	0	0	0
2014/10/20	R197	06/11/2014	284.99	Call	Bond Future	4,838.1700	4.8382	4,879.4600	4.8795	0.853	0	0	0
2014/10/20	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R197	05/02/2015	288.99	Put	Bond Future	641.1200	0.6411	602.0400	0.6020	(6.096)	0	0	0
2014/10/20	R197	05/02/2015			Bond Future	288.3489	288.3489	288.3880	288.3880	0.014	0.0000	0.0000	0
2014/10/20	R197	05/02/2015	289.01	Put	Bond Future	661.1200	0.6611	622.0400	0.6220	(5.911)	0	0	0
2014/10/20	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R197	05/02/2015	289.00	Put	Bond Future	651.1200	0.6511	612.0400	0.6120	(6.002)	0	0	0
2014/10/20	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/20	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R202	06/11/2014	226.99	Call	Bond Future	6,787.6300	6.7876	7,331.6900	7.3317	8.015	0	0	0
2014/10/20	R202	06/11/2014			Bond Future	233.7776	233.7776	234.3217	234.3217	0.233	0.0000	0.0000	49,953
2014/10/20	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R202	06/11/2014	227.00	Call	Bond Future	6,777.6300	6.7776	7,321.6900	7.3217	8.027	0	0	0
2014/10/20	R202	06/11/2014	227.01	Call	Bond Future	6,767.6300	6.7676	7,311.6900	7.3117	8.039	0	0	0
2014/10/20	R202	05/02/2015	233.01	Call	Bond Future	1,231.8000	1.2318	1,782.2400	1.7822	44.686	0	0	0
2014/10/20	R202	05/02/2015			Bond Future	234.2418	234.2418	234.7922	234.7922	0.235	0.0000	0.0000	0
2014/10/20	R202	05/02/2015	232.99	Call	Bond Future	1,251.8000	1.2518	1,802.2400	1.8022	43.972	0	0	0
2014/10/20	R202	05/02/2015	233.00	Call	Bond Future	1,241.8000	1.2418	1,792.2400	1.7922	44.326	0	0	0
2014/10/20	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R203	06/11/2014	6.86	Call	Bond Future	50.3900	0.0504	59.3200	0.0593	17.722	0	0	0
2014/10/20	R203	06/11/2014			Bond Future	7.0258	104.3892	6.9890	104.4844	(0.523)	0.0000	0.0000	13,305
2014/10/20	R203	06/11/2014	6.84	Call	Bond Future	41.1000	0.0411	48.1300	0.0481	17.105	0	0	45
2014/10/20	R203	06/11/2014	6.98	Call	Bond Future	142.1900	0.1422	169.1500	0.1691	18.961	0	0	14
2014/10/20	R203	06/11/2014	6.85	Call	Bond Future	45.5600	0.0456	53.5000	0.0535	17.428	0	0	0
2014/10/20	R203	06/11/2014	6.98	Put	Bond Future	260.7000	0.2607	192.4600	0.1925	(26.176)	0	0	0
2014/10/20	R203	06/11/2014	6.84	Put	Bond Future	523.1900	0.5232	435.0200	0.4350	(16.852)	0	0	0
2014/10/20	R203	06/11/2014	6.86	Put	Bond Future	480.4400	0.4804	394.1700	0.3942	(17.956)	0	0	0
2014/10/20	R203	06/11/2014	6.85	Put	Bond Future	501.6300	0.5016	414.3700	0.4144	(17.395)	0	0	0
2014/10/20	R203	05/02/2015	7.69	Call	Bond Future	1,435.0200	1.4350	1,515.8800	1.5159	5.635	0	0	55
2014/10/20	R203	05/02/2015			Bond Future	7.1128	106.0105	7.0725	106.1061	(0.567)	0.0000	0.0000	0
2014/10/20	R203	05/02/2015	8.34	Put	Bond Future	4.1800	0.0042	2.9700	0.0030	(28.947)	0	0	0
2014/10/20	R203	05/02/2015	8.35	Call	Bond Future	2,882.9300	2.8829	2,977.4000	2.9774	3.277	0	0	0
2014/10/20	R203	05/02/2015	8.36	Call	Bond Future	2,905.5600	2.9056	3,000.0900	3.0001	3.253	0	0	0
2014/10/20	R203	05/02/2015	8.34	Call	Bond Future	2,860.3000	2.8603	2,954.7100	2.9547	3.301	0	0	0
2014/10/20	R203	05/02/2015	8.36	Put	Bond Future	3.7300	0.0037	2.6400	0.0026	(29.223)	0	0	0
2014/10/20	R203	05/02/2015	7.69	Put	Bond Future	79.0700	0.0791	64.3100	0.0643	(18.667)	0	0	0
2014/10/20	R203	05/02/2015	8.35	Put	Bond Future	3.9500	0.0040	2.8000	0.0028	(29.114)	0	0	0
2014/10/20	R203	07/05/2015			Bond Future	7.1277	103.6671	7.0839	103.7616	(0.614)	0.0000	0.0000	0
2014/10/20	R203	07/05/2015	7.24	Put	Bond Future	512.7500	0.5127	468.1300	0.4681	(8.702)	0	0	0
2014/10/20	R203	07/05/2015	7.26	Put	Bond Future	495.2000	0.4952	451.6000	0.4516	(8.805)	0	0	0
2014/10/20	R203	07/05/2015	7.25	Put	Bond Future	503.9100	0.5039	459.8100	0.4598	(8.752)	0	0	0
2014/10/20	R203	07/05/2015	7.25	Call	Bond Future	767.3300	0.7673	817.6900	0.8177	6.563	0	0	0
2014/10/20	R203	07/05/2015	7.26	Call	Bond Future	780.1100	0.7801	830.9700	0.8310	6.520	0	0	0
2014/10/20	R203	07/05/2015	7.24	Call	Bond Future	754.6700	0.7547	804.5100	0.8045	6.604	0	0	0
2014/10/20	R204	06/11/2014	7.99	Put	Bond Future	0.2500	0.0003	0.0400	0.0000	(84.000)	0	0	1,270
2014/10/20	R204	06/11/2014			Bond Future	7.3238	105.4761	7.2873	105.6055	(0.498)	0.0000	0.0000	11,939
2014/10/20	R204	06/11/2014	6.99	Put	Bond Future	1,205.8600	1.2059	1,077.2200	1.0772	(10.668)	0	0	0
2014/10/20	R204	06/11/2014	7.01	Put	Bond Future	1,137.8100	1.1378	1,009.6600	1.0097	(11.263)	0	0	0
2014/10/20	R204	06/11/2014	6.99	Call	Bond Future	13.8700	0.0139	14.6500	0.0147	5.624	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
2014/10/20	R204	06/11/2014	7.00	Put	Bond Future	1,171.7400	1.1717	1,043.3200	1.0433	(10.960)	0	0	0
2014/10/20	R204	06/11/2014	7.99	Call	Bond Future	2,329.6500	2.3297	2,458.8600	2.4589	5.546	0	0	0
2014/10/20	R204	06/11/2014	7.00	Call	Bond Future	15.7000	0.0157	16.7000	0.0167	6.369	0	0	0
2014/10/20	R204	06/11/2014	7.01	Call	Bond Future	17.7200	0.0177	18.9900	0.0190	7.167	0	0	0
2014/10/20	R204	05/02/2015			Bond Future	7.4029	103.0797	7.3640	103.2100	(0.526)	0.0000	0.0000	0
2014/10/20	R204	05/02/2015	8.25	Call	Bond Future	2,836.5400	2.8365	2,956.7600	2.9568	4.238	0	0	0
2014/10/20	R204	05/02/2015	8.26	Call	Bond Future	2,866.8600	2.8669	2,987.4300	2.9874	4.206	0	0	0
2014/10/20	R204	05/02/2015	8.24	Call	Bond Future	2,806.1400	2.8061	2,926.0300	2.9260	4.272	0	0	0
2014/10/20	R204	05/02/2015	8.26	Put	Bond Future	47.2000	0.0472	37.4100	0.0374	(20.742)	0	0	0
2014/10/20	R204	05/02/2015	8.25	Put	Bond Future	49.2200	0.0492	39.0800	0.0391	(20.601)	0	0	0
2014/10/20	R204	05/02/2015	8.24	Put	Bond Future	51.1700	0.0512	40.7000	0.0407	(20.461)	0	0	0
2014/10/20	R204	07/05/2015	7.51	Put	Bond Future	841.4600	0.8415	776.3700	0.7764	(7.735)	0	0	0
2014/10/20	R204	07/05/2015			Bond Future	7.4392	104.8557	7.3980	104.9855	(0.554)	0.0000	0.0000	0
2014/10/20	R204	07/05/2015	7.50	Put	Bond Future	855.6000	0.8556	789.8200	0.7898	(7.688)	0	0	0
2014/10/20	R204	07/05/2015	7.49	Call	Bond Future	1,029.9300	1.0299	1,093.3200	1.0933	6.155	0	0	0
2014/10/20	R204	07/05/2015	7.50	Call	Bond Future	1,047.0600	1.0471	1,111.1300	1.1111	6.119	0	0	0
2014/10/20	R204	07/05/2015	7.51	Call	Bond Future	1,064.3400	1.0643	1,129.1000	1.1291	6.085	0	0	0
2014/10/20	R204	07/05/2015	7.49	Put	Bond Future	869.9100	0.8699	803.4500	0.8034	(7.640)	0	0	0
2014/10/20	R204	06/08/2015	7.74	Call	Bond Future	1,686.0500	1.6860	1,763.7900	1.7638	4.611	0	0	0
2014/10/20	R204	06/08/2015	7.75	Put	Bond Future	790.2200	0.7902	735.9900	0.7360	(6.863)	0	0	0
2014/10/20	R204	06/08/2015			Bond Future	7.4388	102.7625	7.3940	102.8950	(0.602)	0.0000	0.0000	0
2014/10/20	R204	06/08/2015	8.41	Call	Bond Future	3,115.9500	3.1160	3,222.1000	3.2221	3.407	0	0	0
2014/10/20	R204	06/08/2015	7.74	Put	Bond Future	800.8400	0.8008	746.1100	0.7461	(6.834)	0	0	0
2014/10/20	R204	06/08/2015	7.76	Put	Bond Future	779.7100	0.7797	725.9800	0.7260	(6.891)	0	0	0
2014/10/20	R204	06/08/2015	8.41	Put	Bond Future	295.2000	0.2952	268.8800	0.2689	(8.916)	0	0	699
2014/10/20	R204	06/08/2015	7.75	Call	Bond Future	1,704.6600	1.7047	1,782.9000	1.7829	4.590	0	0	0
2014/10/20	R204	06/08/2015	7.76	Call	Bond Future	1,723.3700	1.7234	1,802.1100	1.8021	4.569	0	0	0
2014/10/20	R207	06/11/2014	7.36	Put	Bond Future	872.3000	0.8723	732.1600	0.7322	(16.066)	0	0	0
2014/10/20	R207	06/11/2014			Bond Future	7.5425	101.0944	7.5062	101.2468	(0.481)	0.0000	0.0000	35,969
2014/10/20	R207	06/11/2014	7.35	Put	Bond Future	906.2800	0.9063	764.8200	0.7648	(15.609)	0	0	0
2014/10/20	R207	06/11/2014	7.36	Call	Bond Future	103.8000	0.1038	115.9800	0.1160	11.734	0	0	0
2014/10/20	R207	06/11/2014	7.34	Call	Bond Future	87.6500	0.0877	97.2900	0.0973	10.998	0	0	0
2014/10/20	R207	06/11/2014	7.35	Call	Bond Future	95.4600	0.0955	106.3200	0.1063	11.376	0	0	0
2014/10/20	R207	06/11/2014	7.34	Put	Bond Future	940.8100	0.9408	798.1300	0.7981	(15.166)	0	0	0
2014/10/20	R207	05/02/2015	8.49	Put	Bond Future	62.4200	0.0624	50.0600	0.0501	(19.801)	0	0	0
2014/10/20	R207	05/02/2015			Bond Future	7.6180	99.0236	7.5797	99.1772	(0.502)	0.0000	0.0000	3,106
2014/10/20	R207	05/02/2015	8.51	Put	Bond Future	57.7600	0.0578	46.1700	0.0462	(20.066)	0	0	0
2014/10/20	R207	05/02/2015	8.50	Call	Bond Future	3,520.9300	3.5209	3,662.5500	3.6625	4.022	0	0	0
2014/10/20	R207	05/02/2015	8.51	Call	Bond Future	3,556.9200	3.5569	3,698.9400	3.6989	3.993	0	0	0
2014/10/20	R207	05/02/2015	8.49	Call	Bond Future	3,484.8000	3.4848	3,626.0500	3.6261	4.053	0	0	0
2014/10/20	R207	05/02/2015	8.50	Put	Bond Future	60.1500	0.0601	48.1600	0.0482	(19.933)	0	0	0
2014/10/20	R207	07/05/2015			Bond Future	7.6628	100.7303	7.6228	100.8839	(0.522)	0.0000	0.0000	0
2014/10/20	R207	07/05/2015	8.25	Call	Bond Future	2,657.0700	2.6571	2,768.9900	2.7690	4.212	0	0	0
2014/10/20	R207	07/05/2015	7.73	Call	Bond Future	1,346.2400	1.3462	1,421.7000	1.4217	5.605	0	0	66
2014/10/20	R207	07/05/2015	8.24	Put	Bond Future	445.5200	0.4455	403.2400	0.4032	(9.490)	0	0	0
2014/10/20	R207	07/05/2015	8.26	Put	Bond Future	428.7500	0.4288	387.6600	0.3877	(9.584)	0	0	0
2014/10/20	R207	07/05/2015	7.73	Put	Bond Future	1,089.1100	1.0891	1,010.9700	1.0110	(7.175)	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
2014/10/20	R207	07/05/2015	8.25	Put	Bond Future	437.0700	0.4371	395.3900	0.3954	(9.536)	0	0	0
2014/10/20	R207	07/05/2015	8.26	Call	Bond Future	2,686.0300	2.6860	2,798.5400	2.7985	4.189	0	0	0
2014/10/20	R207	07/05/2015	8.24	Call	Bond Future	2,628.2300	2.6282	2,739.5500	2.7395	4.236	0	0	0
2014/10/20	R207	06/08/2015	7.76	Call	Bond Future	1,631.7600	1.6318	1,709.9500	1.7100	4.792	0	0	0
2014/10/20	R207	06/08/2015			Bond Future	7.6798	98.9562	7.6370	99.1128	(0.557)	0.0000	0.0000	0
2014/10/20	R207	06/08/2015	7.74	Call	Bond Future	1,592.0800	1.5921	1,669.0400	1.6690	4.834	0	0	0
2014/10/20	R207	06/08/2015	7.75	Call	Bond Future	1,611.6800	1.6117	1,689.2600	1.6893	4.814	0	0	0
2014/10/20	R207	06/08/2015	7.46	Call	Bond Future	1,098.0100	1.0980	1,157.7500	1.1578	5.441	0	0	70
2014/10/20	R207	06/08/2015	7.74	Put	Bond Future	1,372.2700	1.3723	1,292.5600	1.2926	(5.809)	0	0	0
2014/10/20	R207	06/08/2015	7.76	Put	Bond Future	1,339.0400	1.3390	1,260.5600	1.2606	(5.861)	0	0	0
2014/10/20	R207	06/08/2015	7.46	Put	Bond Future	1,905.8500	1.9059	1,808.9200	1.8089	(5.086)	0	0	0
2014/10/20	R207	06/08/2015	7.75	Put	Bond Future	1,355.4000	1.3554	1,276.3100	1.2763	(5.835)	0	0	0
2014/10/20	R208	06/11/2014	7.46	Call	Bond Future	77.2800	0.0773	84.3300	0.0843	9.123	0	0	0
2014/10/20	R208	06/11/2014			Bond Future	7.6970	96.0608	7.6607	96.2358	(0.470)	0.0000	0.0000	53,508
2014/10/20	R208	06/11/2014	7.44	Call	Bond Future	64.2500	0.0642	69.4700	0.0695	8.125	0	0	0
2014/10/20	R208	06/11/2014	7.45	Call	Bond Future	70.5200	0.0705	76.6200	0.0766	8.650	0	0	0
2014/10/20	R208	06/11/2014	7.44	Put	Bond Future	1,314.5700	1.3146	1,144.7900	1.1448	(12.915)	0	0	0
2014/10/20	R208	06/11/2014	8.50	Put	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	1,520
2014/10/20	R208	06/11/2014	7.46	Put	Bond Future	1,229.5600	1.2296	1,061.6100	1.0616	(13.659)	0	0	0
2014/10/20	R208	06/11/2014	7.45	Put	Bond Future	1,271.8100	1.2718	1,102.9100	1.1029	(13.280)	0	0	0
2014/10/20	R208	06/11/2014	8.50	Call	Bond Future	3,782.2500	3.7823	3,957.1400	3.9571	4.624	0	0	0
2014/10/20	R208	05/02/2015	8.51	Call	Bond Future	3,502.7100	3.5027	3,657.4800	3.6575	4.419	0	0	0
2014/10/20	R208	05/02/2015			Bond Future	7.7695	97.5528	7.7316	97.7295	(0.487)	0.0000	0.0000	0
2014/10/20	R208	05/02/2015	8.49	Call	Bond Future	3,422.1500	3.4221	3,575.7000	3.5757	4.487	0	0	0
2014/10/20	R208	05/02/2015	8.51	Put	Bond Future	124.4200	0.1244	102.4800	0.1025	(17.634)	0	0	0
2014/10/20	R208	05/02/2015	8.50	Put	Bond Future	128.7700	0.1288	106.2200	0.1062	(17.512)	0	0	0
2014/10/20	R208	05/02/2015	8.49	Put	Bond Future	133.1500	0.1331	109.9900	0.1100	(17.394)	0	0	0
2014/10/20	R208	05/02/2015	8.50	Call	Bond Future	3,462.4300	3.4624	3,616.5900	3.6166	4.452	0	0	0
2014/10/20	R208	07/05/2015	8.01	Call	Bond Future	1,944.2000	1.9442	2,042.3900	2.0424	5.050	0	0	0
2014/10/20	R208	07/05/2015			Bond Future	7.8113	95.8314	7.7720	96.0085	(0.503)	0.0000	0.0000	0
2014/10/20	R208	07/05/2015	7.99	Call	Bond Future	1,890.4500	1.8904	1,986.9300	1.9869	5.104	0	0	0
2014/10/20	R208	07/05/2015	8.00	Call	Bond Future	1,917.2200	1.9172	2,014.5700	2.0146	5.078	0	0	0
2014/10/20	R208	07/05/2015	7.99	Put	Bond Future	1,089.1500	1.0892	1,008.4800	1.0085	(7.407)	0	0	0
2014/10/20	R208	07/05/2015	8.00	Put	Bond Future	1,071.3200	1.0713	991.5200	0.9915	(7.449)	0	0	0
2014/10/20	R208	07/05/2015	8.01	Put	Bond Future	1,053.7300	1.0537	974.7700	0.9748	(7.493)	0	0	0
2014/10/20	R208	06/08/2015			Bond Future	7.8304	97.6119	7.7889	97.7926	(0.529)	0.0000	0.0000	0
2014/10/20	R208	06/08/2015	8.00	Call	Bond Future	2,208.7500	2.2088	2,304.6000	2.3046	4.340	0	0	0
2014/10/20	R208	06/08/2015	8.01	Call	Bond Future	2,233.7800	2.2338	2,330.3000	2.3303	4.321	0	0	0
2014/10/20	R208	06/08/2015	8.85	Call	Bond Future	4,766.3800	4.7664	4,910.9000	4.9109	3.032	0	0	0
2014/10/20	R208	06/08/2015	7.99	Call	Bond Future	2,183.8600	2.1839	2,279.0300	2.2790	4.358	0	0	0
2014/10/20	R208	06/08/2015	8.01	Put	Bond Future	1,455.7500	1.4557	1,371.5500	1.3716	(5.784)	0	0	0
2014/10/20	R208	06/08/2015	8.00	Put	Bond Future	1,473.8300	1.4738	1,388.9600	1.3890	(5.758)	0	0	0
2014/10/20	R208	06/08/2015	7.99	Put	Bond Future	1,492.0900	1.4921	1,406.5400	1.4065	(5.734)	0	0	0
2014/10/20	R208	06/08/2015	8.85	Put	Bond Future	450.3400	0.4503	414.1400	0.4141	(8.038)	0	0	198
2014/10/20	R209	06/11/2014	8.95	Call	Bond Future	1,858.3300	1.8583	2,048.7900	2.0488	10.249	0	0	2,050
2014/10/20	R209	06/11/2014	9.50	Call	Bond Future	5,605.2500	5.6052	5,884.9900	5.8850	4.991	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
2014/10/20	R209	06/11/2014			Bond Future	8.7388	76.8022	8.7029	77.0833	(0.411)	0.0000	0.0000	28,853
2014/10/20	R209	06/11/2014	8.99	Put	Bond Future	180.2500	0.1802	105.8600	0.1059	(41.270)	0	0	0
2014/10/20	R209	06/11/2014	10.00	Call	Bond Future	8,941.0100	8.9410	9,222.1200	9.2221	3.144	0	0	0
2014/10/20	R209	06/11/2014	9.05	Put	Bond Future	117.1200	0.1171	63.6200	0.0636	(45.680)	0	0	0
2014/10/20	R209	06/11/2014	9.58	Put	Bond Future	0.7400	0.0007	0.1500	0.0002	(79.730)	0	0	907
2014/10/20	R209	06/11/2014	8.95	Put	Bond Future	236.2800	0.2363	145.6300	0.1456	(38.365)	0	0	0
2014/10/20	R209	06/11/2014	9.01	Put	Bond Future	156.6300	0.1566	89.6900	0.0897	(42.738)	0	0	0
2014/10/20	R209	06/11/2014	9.50	Put	Bond Future	1.8200	0.0018	0.4500	0.0005	(75.275)	0	0	5,500
2014/10/20	R209	06/11/2014	10.05	Call	Bond Future	9,260.9700	9.2610	9,542.0800	9.5421	3.035	0	0	0
2014/10/20	R209	06/11/2014	8.50	Call	Bond Future	180.7800	0.1808	191.3900	0.1914	5.869	0	0	5,500
2014/10/20	R209	06/11/2014	8.75	Put	Bond Future	750.5700	0.7506	563.3500	0.5634	(24.944)	0	0	0
2014/10/20	R209	06/11/2014	9.00	Put	Bond Future	168.1000	0.1681	97.4900	0.0975	(42.005)	0	0	0
2014/10/20	R209	06/11/2014	9.95	Call	Bond Future	8,618.6100	8.6186	8,899.7200	8.8997	3.262	0	0	0
2014/10/20	R209	06/11/2014	8.99	Call	Bond Future	2,103.5000	2.1035	2,310.2200	2.3102	9.827	0	0	0
2014/10/20	R209	06/11/2014	9.25	Call	Bond Future	3,858.2700	3.8583	4,125.9200	4.1259	6.937	0	0	0
2014/10/20	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/20	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,640
2014/10/20	R209	06/11/2014	9.05	Call	Bond Future	2,488.6500	2.4887	2,716.2600	2.7163	9.146	0	0	2,050
2014/10/20	R209	06/11/2014	9.58	Call	Bond Future	6,155.5300	6.1555	6,436.0500	6.4361	4.557	0	0	0
2014/10/20	R209	06/11/2014	8.75	Call	Bond Future	837.9500	0.8380	931.8400	0.9318	11.205	0	0	2,200
2014/10/20	R209	06/11/2014	9.00	Call	Bond Future	2,166.3500	2.1663	2,376.8500	2.3769	9.717	0	0	1,640
2014/10/20	R209	06/11/2014	9.25	Put	Bond Future	22.4300	0.0224	8.9700	0.0090	(60.009)	0	0	2,200
2014/10/20	R209	06/11/2014	8.50	Put	Bond Future	2,081.0200	2.0810	1,810.5200	1.8105	(12.998)	0	0	0
2014/10/20	R209	06/11/2014	9.01	Call	Bond Future	2,229.7700	2.2298	2,443.9400	2.4439	9.605	0	0	0
2014/10/20	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,050
2014/10/20	R209	05/02/2015	9.00	Put	Bond Future	1,284.4500	1.2844	1,158.6200	1.1586	(9.796)	0	0	0
2014/10/20	R209	05/02/2015			Bond Future	8.7990	77.9952	8.7623	78.2797	(0.418)	0.0000	0.0000	0
2014/10/20	R209	05/02/2015	9.25	Call	Bond Future	4,080.6200	4.0806	4,280.0200	4.2800	4.887	0	0	0
2014/10/20	R209	05/02/2015	9.26	Call	Bond Future	4,135.1200	4.1351	4,335.9800	4.3360	4.857	0	0	0
2014/10/20	R209	05/02/2015	9.25	Put	Bond Future	720.1200	0.7201	634.9800	0.6350	(11.823)	0	0	0
2014/10/20	R209	05/02/2015	9.24	Call	Bond Future	4,026.3700	4.0264	4,224.2900	4.2243	4.916	0	0	0
2014/10/20	R209	05/02/2015	9.00	Call	Bond Future	2,811.0700	2.8111	2,969.7800	2.9698	5.646	0	0	0
2014/10/20	R209	05/02/2015	9.24	Put	Bond Future	737.8700	0.7379	651.2500	0.6513	(11.739)	0	0	0
2014/10/20	R209	05/02/2015	9.26	Put	Bond Future	702.7300	0.7027	619.0500	0.6191	(11.908)	0	0	0
2014/10/20	R209	07/05/2015			Bond Future	8.8438	76.1889	8.8063	76.4764	(0.424)	0.0000	0.0000	0
2014/10/20	R209	07/05/2015	8.99	Put	Bond Future	2,283.1100	2.2831	2,144.3600	2.1444	(6.077)	0	0	0
2014/10/20	R209	07/05/2015	9.01	Put	Bond Future	2,218.8000	2.2188	2,082.5100	2.0825	(6.143)	0	0	0
2014/10/20	R209	07/05/2015	9.00	Put	Bond Future	2,250.7700	2.2508	2,113.2500	2.1132	(6.110)	0	0	0
2014/10/20	R209	07/05/2015	8.99	Call	Bond Future	3,388.3000	3.3883	3,537.0300	3.5370	4.390	0	0	0
2014/10/20	R209	07/05/2015	9.00	Call	Bond Future	3,430.6300	3.4306	3,580.5900	3.5806	4.371	0	0	0
2014/10/20	R209	07/05/2015	9.01	Call	Bond Future	3,473.2200	3.4732	3,624.4100	3.6244	4.353	0	0	0
2014/10/20	R209	06/08/2015	8.99	Put	Bond Future	3,146.5500	3.1465	3,001.6000	3.0016	(4.607)	0	0	0
2014/10/20	R209	06/08/2015			Bond Future	8.8779	77.6049	8.8394	77.8979	(0.434)	0.0000	0.0000	0
2014/10/20	R209	06/08/2015	9.01	Put	Bond Future	3,078.6300	3.0786	2,935.6500	2.9356	(4.644)	0	0	0
2014/10/20	R209	06/08/2015	9.90	Call	Bond Future	8,229.3400	8.2293	8,454.3800	8.4544	2.735	0	0	0
2014/10/20	R209	06/08/2015	9.00	Call	Bond Future	4,029.9700	4.0300	4,178.9500	4.1789	3.697	0	0	0
2014/10/20	R209	06/08/2015	9.01	Call	Bond Future	4,070.5400	4.0705	4,220.5000	4.2205	3.684	0	0	0
2014/10/20	R209	06/08/2015	8.99	Call	Bond Future	3,989.5900	3.9896	4,137.5800	4.1376	3.709	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
2014/10/20	R209	06/08/2015	9.00	Put	Bond Future	3,112.4400		3.1124	2,968.4800	2.9685	(4.625)	0	0	0
2014/10/20	R209	06/08/2015	9.90	Put	Bond Future	1,049.7400		1.0497	981.8400	0.9818	(6.468)	0	0	2,914
2014/10/20	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R210	06/11/2014			Bond Future	174.2395		174.2395	173.2716	173.2716	(0.556)	0.0000	0.0000	642
2014/10/20	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R210	06/11/2014	169.00	Call	Bond Future	5,239.5300		5.2395	4,271.5900	4.2716	(18.474)	0	0	0
2014/10/20	R210	06/11/2014	169.01	Call	Bond Future	5,229.5300		5.2295	4,261.5900	4.2616	(18.509)	0	0	0
2014/10/20	R210	06/11/2014	168.99	Call	Bond Future	5,249.5300		5.2495	4,281.5900	4.2816	(18.439)	0	0	0
2014/10/20	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R210	05/02/2015			Bond Future	176.9673		176.9673	175.9825	175.9825	(0.556)	0.0000	0.0000	0
2014/10/20	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R210	05/02/2015	175.01	Call	Bond Future	1,957.3300		1.9573	972.5100	0.9725	(50.314)	0	0	0
2014/10/20	R210	05/02/2015	174.99	Call	Bond Future	1,977.3300		1.9773	992.5100	0.9925	(49.806)	0	0	0
2014/10/20	R210	05/02/2015	175.00	Call	Bond Future	1,967.3300		1.9673	982.5100	0.9825	(50.059)	0	0	0
2014/10/20	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R211	06/11/2014	130.00	Call	Bond Future	2,541.4400		2.5414	2,411.3400	2.4113	(5.119)	0	0	0
2014/10/20	R211	06/11/2014	130.01	Call	Bond Future	2,531.4400		2.5314	2,401.3400	2.4013	(5.139)	0	0	0
2014/10/20	R211	06/11/2014			Bond Future	132.5414		132.5414	132.4113	132.4113	(0.098)	0.0000	0.0000	1,120
2014/10/20	R211	06/11/2014	129.99	Call	Bond Future	2,551.4400		2.5514	2,421.3400	2.4213	(5.099)	0	0	0
2014/10/20	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R211	05/02/2015	133.00	Call	Bond Future	10.4900		0.0105	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	R211	05/02/2015			Bond Future	133.0105		133.0105	132.8770	132.8770	(0.100)	0.0000	0.0000	0
2014/10/20	R211	05/02/2015	133.01	Call	Bond Future	0.4900		0.0005	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	113.0100	0.1130	100.000	0	0	0
2014/10/20	R211	05/02/2015	133.01	Put	Bond Future	0.0000		0.0000	133.0100	0.1330	100.000	0	0	0
2014/10/20	R211	05/02/2015	132.99	Call	Bond Future	20.4900		0.0205	0.0000	0.0000	(100.000)	0	0	0
2014/10/20	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	123.0100	0.1230	100.000	0	0	0
2014/10/20	R212	06/11/2014			Bond Future	137.9914		137.9914	138.0106	138.0106	0.014	0.0000	0.0000	14,864
2014/10/20	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R212	06/11/2014	135.00	Call	Bond Future	2,991.4300		2.9914	3,010.6200	3.0106	0.641	0	0	0
2014/10/20	R212	06/11/2014	135.01	Call	Bond Future	2,981.4300		2.9814	3,000.6200	3.0006	0.644	0	0	0
2014/10/20	R212	06/11/2014	134.99	Call	Bond Future	3,001.4300		3.0014	3,020.6200	3.0206	0.639	0	0	0
2014/10/20	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R212	05/02/2015			Bond Future	138.3890		138.3890	138.4071	138.4071	0.013	0.0000	0.0000	0
2014/10/20	R212	05/02/2015	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R212	05/02/2015	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R212	05/02/2015	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R212	05/02/2015	138.01	Call	Bond Future	378.9900		0.3790	397.1300	0.3971	4.786	0	0	0
2014/10/20	R212	05/02/2015	137.99	Call	Bond Future	398.9900		0.3990	417.1300	0.4171	4.546	0	0	0
2014/10/20	R212	05/02/2015	138.00	Call	Bond Future	388.9900		0.3890	407.1300	0.4071	4.663	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
2014/10/20	R213	06/11/2014	8.84	Call	Bond Future	2,165.0700		2.1651	2,412.8100	2.4128	11.443	0	0	0
2014/10/20	R213	06/11/2014	8.85	Put	Bond Future	153.4200		0.1534	83.4500	0.0835	(45.607)	0	0	0
2014/10/20	R213	06/11/2014			Bond Future	8.5800		87.6412	8.5390	87.9629	(0.478)	0.0000	0.0000	28,658
2014/10/20	R213	06/11/2014	8.85	Call	Bond Future	2,229.2700		2.2293	2,480.9800	2.4810	11.291	0	0	0
2014/10/20	R213	06/11/2014	8.86	Call	Bond Future	2,294.0800		2.2941	2,549.6200	2.5496	11.139	0	0	0
2014/10/20	R213	06/11/2014	8.84	Put	Bond Future	164.8300		0.1648	90.8900	0.0909	(44.858)	0	0	0
2014/10/20	R213	06/11/2014	8.86	Put	Bond Future	142.7100		0.1427	76.5700	0.0766	(46.346)	0	0	0
2014/10/20	R213	05/02/2015	9.26	Put	Bond Future	461.8900		0.4619	393.6000	0.3936	(14.785)	0	0	0
2014/10/20	R213	05/02/2015			Bond Future	8.6458		89.0024	8.6037	89.3282	(0.487)	0.0000	0.0000	0
2014/10/20	R213	05/02/2015	9.25	Put	Bond Future	474.3300		0.4743	404.6600	0.4047	(14.688)	0	0	0
2014/10/20	R213	05/02/2015	9.24	Put	Bond Future	487.0600		0.4871	415.9800	0.4160	(14.594)	0	0	0
2014/10/20	R213	05/02/2015	9.25	Call	Bond Future	4,957.8800		4.9579	5,214.0200	5.2140	5.166	0	0	0
2014/10/20	R213	05/02/2015	9.26	Call	Bond Future	5,016.7900		5.0168	5,274.3100	5.2743	5.133	0	0	0
2014/10/20	R213	05/02/2015	9.24	Call	Bond Future	4,899.1700		4.8992	5,153.9000	5.1539	5.199	0	0	0
2014/10/20	R213	07/05/2015	8.74	Call	Bond Future	2,914.9100		2.9149	3,074.6500	3.0746	5.480	0	0	0
2014/10/20	R213	07/05/2015	8.75	Put	Bond Future	2,504.6700		2.5047	2,336.8800	2.3369	(6.699)	0	0	0
2014/10/20	R213	07/05/2015			Bond Future	8.6908		86.9884	8.6477	87.3174	(0.495)	0.0000	0.0000	0
2014/10/20	R213	07/05/2015	8.75	Call	Bond Future	2,954.4200		2.9544	3,115.6300	3.1156	5.457	0	0	0
2014/10/20	R213	07/05/2015	8.76	Call	Bond Future	2,994.7200		2.9947	3,157.4000	3.1574	5.432	0	0	0
2014/10/20	R213	07/05/2015	8.74	Put	Bond Future	2,540.8600		2.5409	2,371.6000	2.3716	(6.662)	0	0	0
2014/10/20	R213	07/05/2015	8.76	Put	Bond Future	2,469.3700		2.4694	2,303.0500	2.3031	(6.735)	0	0	0
2014/10/20	R214	06/11/2014	9.20	Call	Bond Future	2,905.0900		2.9051	3,152.8600	3.1529	8.529	0	0	2,500
2014/10/20	R214	06/11/2014	9.64	Call	Bond Future	6,054.4000		6.0544	6,346.4900	6.3465	4.824	0	0	0
2014/10/20	R214	06/11/2014			Bond Future	8.8441		77.4927	8.8082	77.7860	(0.406)	0.0000	0.0000	6,069
2014/10/20	R214	06/11/2014	9.20	Put	Bond Future	95.2100		0.0952	49.6000	0.0496	(47.905)	0	0	0
2014/10/20	R214	06/11/2014	9.65	Call	Bond Future	6,125.1200		6.1251	6,417.3300	6.4173	4.771	0	0	0
2014/10/20	R214	06/11/2014	9.66	Call	Bond Future	6,195.7400		6.1957	6,488.0700	6.4881	4.718	0	0	0
2014/10/20	R214	06/11/2014	9.80	Call	Bond Future	7,172.9200		7.1729	7,466.0800	7.4661	4.087	0	0	0
2014/10/20	R214	06/11/2014	9.64	Put	Bond Future	1.7100		0.0017	0.4200	0.0004	(75.439)	0	0	0
2014/10/20	R214	06/11/2014	9.66	Put	Bond Future	1.3800		0.0014	0.3300	0.0003	(76.087)	0	0	0
2014/10/20	R214	06/11/2014	9.65	Put	Bond Future	1.5400		0.0015	0.3700	0.0004	(75.974)	0	0	0
2014/10/20	R214	06/11/2014	9.80	Put	Bond Future	0.2700		0.0003	0.0500	0.0001	(81.481)	0	0	2,500
2014/10/20	R214	05/02/2015	9.50	Call	Bond Future	5,096.7900		5.0968	5,323.1000	5.3231	4.440	0	0	0
2014/10/20	R214	05/02/2015			Bond Future	8.9060		78.6963	8.8692	78.9934	(0.413)	0.0000	0.0000	0
2014/10/20	R214	05/02/2015	9.51	Call	Bond Future	5,155.6200		5.1556	5,383.2200	5.3832	4.415	0	0	0
2014/10/20	R214	05/02/2015	9.50	Put	Bond Future	555.9300		0.5559	485.1500	0.4852	(12.732)	0	0	0
2014/10/20	R214	05/02/2015	9.49	Call	Bond Future	5,038.1300		5.0381	5,263.1400	5.2631	4.466	0	0	0
2014/10/20	R214	05/02/2015	9.49	Put	Bond Future	569.9400		0.5699	497.8600	0.4979	(12.647)	0	0	0
2014/10/20	R214	05/02/2015	9.51	Put	Bond Future	542.2100		0.5422	472.7200	0.4727	(12.816)	0	0	0
2014/10/20	R214	07/05/2015			Bond Future	8.9499		76.7581	8.9124	77.0583	(0.419)	0.0000	0.0000	0
2014/10/20	R214	07/05/2015	9.15	Call	Bond Future	3,789.1500		3.7892	3,951.3000	3.9513	4.279	0	0	0
2014/10/20	R214	07/05/2015	9.16	Call	Bond Future	3,834.3600		3.8344	3,997.7700	3.9978	4.262	0	0	0
2014/10/20	R214	07/05/2015	9.14	Put	Bond Future	2,252.7700		2.2528	2,113.4400	2.1134	(6.185)	0	0	0
2014/10/20	R214	07/05/2015	9.16	Put	Bond Future	2,188.8600		2.1889	2,052.0600	2.0521	(6.250)	0	0	0
2014/10/20	R214	07/05/2015	9.15	Put	Bond Future	2,220.6300		2.2206	2,082.5700	2.0826	(6.217)	0	0	0
2014/10/20	R214	07/05/2015	9.14	Call	Bond Future	3,744.1800		3.7442	3,905.0600	3.9051	4.297	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
2014/10/20	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	06/11/2014			Bond Future	8.8995	100.1305	8.8635	100.5081	(0.404)	0.0000	0.0000	32,476
2014/10/20	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	06/11/2014	9.72	Call	Bond Future	7,971.2900	7.9713	8,348.9200	8.3489	4.737	0	0	0
2014/10/20	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	06/11/2014	9.73	Call	Bond Future	8,061.2600	8.0613	8,438.8900	8.4389	4.685	0	0	0
2014/10/20	R248	06/11/2014	9.74	Call	Bond Future	8,151.0700	8.1511	8,528.7000	8.5287	4.633	0	0	0
2014/10/20	R248	05/02/2015			Bond Future	8.9630	101.6857	8.9261	102.0681	(0.411)	0.0000	0.0000	1,277
2014/10/20	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	05/02/2015	9.50	Call	Bond Future	5,282.2300	5.2822	5,664.6500	5.6647	7.240	0	0	0
2014/10/20	R248	05/02/2015	9.51	Call	Bond Future	5,375.7500	5.3758	5,758.1700	5.7582	7.114	0	0	0
2014/10/20	R248	05/02/2015	9.49	Call	Bond Future	5,188.5300	5.1885	5,570.9500	5.5710	7.370	0	0	0
2014/10/20	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	07/05/2015			Bond Future	9.0084	99.0034	8.9708	99.3898	(0.417)	0.0000	0.0000	0
2014/10/20	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/20	R248	07/05/2015	9.26	Call	Bond Future	2,516.1500	2.5162	2,902.4600	2.9025	15.353	0	0	0
2014/10/20	R248	07/05/2015	9.24	Call	Bond Future	2,320.3500	2.3203	2,706.6600	2.7067	16.649	0	0	0
2014/10/20	R248	07/05/2015	9.25	Call	Bond Future	2,418.3400	2.4183	2,804.6500	2.8046	15.974	0	0	0

Total

451743