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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/10/2014 TO 03/10/2014

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
2014/10/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	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
2014/10/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	2025	06/11/2014	117.01	Call	Bond Future	366.9800	0.3670	384.1100	0.3841	4.668	0	0	0
2014/10/03	2025	06/11/2014			Bond Future	117.3770	117.3770	117.3941	117.3941	0.015	0.0000	0.0000	16
2014/10/03	2025	06/11/2014	116.99	Call	Bond Future	386.9800	0.3870	404.1100	0.4041	4.427	0	0	0
2014/10/03	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2025	06/11/2014	117.00	Call	Bond Future	376.9800	0.3770	394.1100	0.3941	4.544	0	0	0
2014/10/03	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2025	05/02/2015			Bond Future	118.0697	118.0697	118.0858	118.0858	0.014	0.0000	0.0000	0
2014/10/03	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2025	05/02/2015	118.99	Put	Bond Future	920.3100	0.9203	904.2300	0.9042	(1.747)	0	0	0
2014/10/03	2025	05/02/2015	119.01	Put	Bond Future	940.3100	0.9403	924.2300	0.9242	(1.710)	0	0	0
2014/10/03	2025	05/02/2015	119.00	Put	Bond Future	930.3100	0.9303	914.2300	0.9142	(1.728)	0	0	0
2014/10/03	2030	06/11/2014	9.01	Call	Bond Future	2,410.9300	2.4109	1,732.9700	1.7330	(28.120)	0	0	0
2014/10/03	2030	06/11/2014			Bond Future	8.7029	96.3499	8.7881	95.6719	0.979	0.0000	0.0000	4,663
2014/10/03	2030	06/11/2014	8.99	Call	Bond Future	2,256.6000	2.2566	1,578.6400	1.5786	(30.043)	0	0	0
2014/10/03	2030	06/11/2014	9.00	Call	Bond Future	2,333.8100	2.3338	1,655.8500	1.6559	(29.049)	0	0	0
2014/10/03	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	05/02/2015			Bond Future	8.7720	93.8494	8.8601	93.1598	1.004	0.0000	0.0000	0
2014/10/03	2030	05/02/2015	9.25	Call	Bond Future	3,656.9300	3.6569	2,967.2900	2.9673	(18.858)	0	0	0
2014/10/03	2030	05/02/2015	9.24	Call	Bond Future	3,582.5300	3.5825	2,892.8900	2.8929	(19.250)	0	0	0
2014/10/03	2030	05/02/2015	9.26	Call	Bond Future	3,731.2400	3.7312	3,041.6000	3.0416	(18.483)	0	0	0
2014/10/03	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	07/05/2015			Bond Future	8.8270	95.4687	8.9177	94.7689	1.027	0.0000	0.0000	0
2014/10/03	2030	07/05/2015	8.74	Put	Bond Future	678.7100	0.6787	1,378.6000	1.3786	103.121	0	0	0
2014/10/03	2030	07/05/2015	8.76	Put	Bond Future	522.0700	0.5221	1,221.9600	1.2220	134.061	0	0	0
2014/10/03	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	07/05/2015	8.75	Put	Bond Future	600.3400	0.6003	1,300.2300	1.3002	116.582	0	0	0
2014/10/03	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2030	07/05/2015	8.76	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
2014/10/03	2037	06/11/2014	9.69	Call	Bond Future	6,829.9700	6.8300	6,182.1100	6.1821	(9.486)	0	0	0
2014/10/03	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	06/11/2014			Bond Future	8.9115	98.4035	8.9815	97.7556	0.785	0.0000	0.0000	10,565
2014/10/03	2037	06/11/2014	9.70	Call	Bond Future	6,912.5800	6.9126	6,264.7200	6.2647	(9.372)	0	0	0
2014/10/03	2037	06/11/2014	9.71	Call	Bond Future	6,995.0700	6.9951	6,347.2100	6.3472	(9.262)	0	0	0
2014/10/03	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	05/02/2015			Bond Future	8.9774	95.6848	9.0496	95.0257	0.804	0.0000	0.0000	3,280
2014/10/03	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	05/02/2015	9.50	Call	Bond Future	4,611.8000	4.6118	3,952.6800	3.9527	(14.292)	0	0	0
2014/10/03	2037	05/02/2015	9.51	Call	Bond Future	4,696.5400	4.6965	4,037.4200	4.0374	(14.034)	0	0	0
2014/10/03	2037	05/02/2015	9.49	Call	Bond Future	4,526.9300	4.5269	3,867.8100	3.8678	(14.560)	0	0	0
2014/10/03	2037	07/05/2015	9.01	Put	Bond Future	186.7700	0.1868	855.6100	0.8556	358.109	0	0	0
2014/10/03	2037	07/05/2015			Bond Future	9.0305	97.3359	9.1047	96.6671	0.821	0.0000	0.0000	0
2014/10/03	2037	07/05/2015	9.00	Put	Bond Future	277.8700	0.2779	946.7100	0.9467	240.702	0	0	0
2014/10/03	2037	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2037	07/05/2015	8.99	Put	Bond Future	369.1000	0.3691	1,037.9400	1.0379	181.208	0	0	0
2014/10/03	2038	06/11/2014	120.01	Call	Bond Future	2,795.4800	2.7955	3,150.2200	3.1502	12.690	0	0	0
2014/10/03	2038	06/11/2014			Bond Future	122.8055	122.8055	123.1602	123.1602	0.289	0.0000	0.0000	1,860
2014/10/03	2038	06/11/2014	119.99	Call	Bond Future	2,815.4800	2.8155	3,170.2200	3.1702	12.600	0	0	0
2014/10/03	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2038	06/11/2014	120.00	Call	Bond Future	2,805.4800	2.8055	3,160.2200	3.1602	12.645	0	0	0
2014/10/03	2038	05/02/2015	123.00	Call	Bond Future	439.0100	0.4390	798.1000	0.7981	81.795	0	0	0
2014/10/03	2038	05/02/2015			Bond Future	123.4390	123.4390	123.7981	123.7981	0.291	0.0000	0.0000	0
2014/10/03	2038	05/02/2015	123.01	Call	Bond Future	429.0100	0.4290	788.1000	0.7881	83.702	0	0	0
2014/10/03	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2038	05/02/2015	122.99	Call	Bond Future	449.0100	0.4490	808.1000	0.8081	79.974	0	0	0
2014/10/03	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2044	06/11/2014			Bond Future	8.9755	100.1061	9.0455	99.4045	0.780	0.0000	0.0000	3,123
2014/10/03	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	555.6500	0.5556	100.000	0	0	0
2014/10/03	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	354.8600	0.3549	100.000	0	0	0
2014/10/03	2044	06/11/2014	8.99	Call	Bond Future	146.0200	0.1460	0.0000	0.0000	(100.000)	0	0	0
2014/10/03	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	455.1600	0.4552	100.000	0	0	0
2014/10/03	2044	06/11/2014	9.00	Call	Bond Future	246.5100	0.2465	0.0000	0.0000	(100.000)	0	0	0
2014/10/03	2044	06/11/2014	9.01	Call	Bond Future	346.8100	0.3468	0.0000	0.0000	(100.000)	0	0	0
2014/10/03	2044	05/02/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2044	05/02/2015			Bond Future	9.0388	97.2888	9.1109	96.5750	0.798	0.0000	0.0000	0
2014/10/03	2044	05/02/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2044	05/02/2015	8.99	Put	Bond Future	487.2500	0.4873	1,200.9600	1.2010	146.477	0	0	0

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2014/10/03	2044	05/02/2015	9.01	Put	Bond Future	286.8500	0.2868	1,000.5600	1.0006	248.809	0	0	0
2014/10/03	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2044	05/02/2015	9.00	Put	Bond Future	386.9600	0.3870	1,100.6700	1.1007	184.440	0	0	0
2014/10/03	2044	07/05/2015			Bond Future	9.0900	98.9676	9.1641	98.2432	0.814	0.0000	0.0000	0
2014/10/03	2044	07/05/2015	8.99	Put	Bond Future	993.9300	0.9939	1,718.2900	1.7183	72.878	0	0	0
2014/10/03	2044	07/05/2015	9.01	Put	Bond Future	793.8500	0.7939	1,518.2100	1.5182	91.246	0	0	0
2014/10/03	2044	07/05/2015	9.00	Put	Bond Future	893.8100	0.8938	1,618.1700	1.6182	81.042	0	0	0
2014/10/03	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2046	06/11/2014	104.45	Call	Bond Future	19,556.0700	19.5561	19,574.6700	19.5747	0.095	0	0	0
2014/10/03	2046	06/11/2014			Bond Future	124.0061	124.0061	124.0247	124.0247	0.015	0.0000	0.0000	5,389
2014/10/03	2046	06/11/2014	104.43	Call	Bond Future	19,576.0700	19.5761	19,594.6700	19.5947	0.095	0	0	0
2014/10/03	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2046	06/11/2014	104.44	Call	Bond Future	19,566.0700	19.5661	19,584.6700	19.5847	0.095	0	0	0
2014/10/03	2046	05/02/2015			Bond Future	125.9601	125.9601	125.9777	125.9777	0.014	0.0000	0.0000	0
2014/10/03	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2046	05/02/2015	123.99	Call	Bond Future	1,970.1400	1.9701	1,987.7100	1.9877	0.892	0	0	0
2014/10/03	2046	05/02/2015	124.01	Call	Bond Future	1,950.1400	1.9501	1,967.7100	1.9677	0.901	0	0	0
2014/10/03	2046	05/02/2015	124.00	Call	Bond Future	1,960.1400	1.9601	1,977.7100	1.9777	0.896	0	0	0
2014/10/03	2050	06/11/2014			Bond Future	131.7142	131.7142	131.7341	131.7341	0.015	0.0000	0.0000	2,640
2014/10/03	2050	06/11/2014	126.00	Call	Bond Future	5,714.1500	5.7141	5,734.1200	5.7341	0.349	0	0	0
2014/10/03	2050	06/11/2014	126.01	Call	Bond Future	5,704.1500	5.7041	5,724.1200	5.7241	0.350	0	0	0
2014/10/03	2050	06/11/2014	125.99	Call	Bond Future	5,724.1500	5.7241	5,744.1200	5.7441	0.349	0	0	0
2014/10/03	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2050	05/02/2015			Bond Future	132.3415	132.3415	132.3602	132.3602	0.014	0.0000	0.0000	0
2014/10/03	2050	05/02/2015	130.01	Call	Bond Future	2,331.4600	2.3315	2,350.2400	2.3502	0.806	0	0	0
2014/10/03	2050	05/02/2015	129.99	Call	Bond Future	2,351.4600	2.3515	2,370.2400	2.3702	0.799	0	0	0
2014/10/03	2050	05/02/2015	130.00	Call	Bond Future	2,341.4600	2.3415	2,360.2400	2.3602	0.802	0	0	0
2014/10/03	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	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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2014/10/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	AL12	06/11/2014			Index Future	511.9290	511.9290	508.5710	508.5710	(0.656)	0.0000	0.0000	0
2014/10/03	AL12	05/02/2015			Index Future	519.9330	519.9330	516.5170	516.5170	(0.657)	0.0000	0.0000	0
2014/10/03	AL12	07/05/2015			Index Future	528.8870	528.8870	525.4200	525.4200	(0.656)	0.0000	0.0000	0
2014/10/03	AL37	06/11/2014			Index Future	433.0770	433.0770	431.7060	431.7060	(0.317)	0.0000	0.0000	3
2014/10/03	AL37	05/02/2015			Index Future	439.8480	439.8480	438.4510	438.4510	(0.318)	0.0000	0.0000	0
2014/10/03	AL7T	06/11/2014			Index Future	509.5400	509.5400	507.2330	507.2330	(0.453)	0.0000	0.0000	4
2014/10/03	AL7T	05/02/2015			Index Future	517.5070	517.5070	515.1570	515.1570	(0.454)	0.0000	0.0000	0
2014/10/03	ALBI	06/11/2014			Index Future	465.3570	465.3570	463.1150	463.1150	(0.482)	0.0000	0.0000	584
2014/10/03	ALBI	05/02/2015			Index Future	472.6330	472.6330	470.3500	470.3500	(0.483)	0.0000	0.0000	65
2014/10/03	ALBI	07/05/2015			Index Future	480.7720	480.7720	478.4580	478.4580	(0.481)	0.0000	0.0000	0
2014/10/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	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
2014/10/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/03	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	EL28	06/11/2014			Bond Future	122.7136	122.7136	122.7329	122.7329	0.016	0.0000	0.0000	0
2014/10/03	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	EL28	06/11/2014	122.00	Call	Bond Future	713.6500	0.7136	732.8600	0.7329	2.692	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
2014/10/03	EL28	06/11/2014	122.01	Call	Bond Future	703.6500	0.7036	722.8600	0.7229	2.730	0	0	0
2014/10/03	EL28	06/11/2014	121.99	Call	Bond Future	723.6500	0.7236	742.8600	0.7429	2.655	0	0	0
2014/10/03	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	EL28	05/02/2015			Bond Future	124.6475	124.6475	124.6655	124.6655	0.014	0.0000	0.0000	0
2014/10/03	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	EL28	05/02/2015	125.99	Put	Bond Future	1,342.4900	1.3425	1,324.5100	1.3245	(1.339)	0	0	0
2014/10/03	EL28	05/02/2015	126.01	Put	Bond Future	1,362.4900	1.3625	1,344.5100	1.3445	(1.320)	0	0	0
2014/10/03	EL28	05/02/2015	126.00	Put	Bond Future	1,352.4900	1.3525	1,334.5100	1.3345	(1.329)	0	0	0
2014/10/03	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	06/11/2014			Bond Future	9.6522	82.6387	9.7271	82.0902	0.775	0.0000	0.0000	6,220
2014/10/03	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	06/11/2014	10.29	Call	Bond Future	4,498.2800	4.4983	3,949.7900	3.9498	(12.193)	0	0	0
2014/10/03	ES33	06/11/2014	10.30	Call	Bond Future	4,565.7300	4.5657	4,017.2400	4.0172	(12.013)	0	0	0
2014/10/03	ES33	06/11/2014	10.31	Call	Bond Future	4,633.0800	4.6331	4,084.5900	4.0846	(11.839)	0	0	0
2014/10/03	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	05/02/2015	10.00	Call	Bond Future	1,803.5700	1.8036	1,245.6200	1.2456	(30.936)	0	0	0
2014/10/03	ES33	05/02/2015			Bond Future	9.7468	83.9307	9.8242	83.3727	0.794	0.0000	0.0000	0
2014/10/03	ES33	05/02/2015	10.01	Call	Bond Future	1,873.5300	1.8735	1,315.5800	1.3156	(29.781)	0	0	0
2014/10/03	ES33	05/02/2015	9.99	Call	Bond Future	1,733.5200	1.7335	1,175.5700	1.1756	(32.186)	0	0	0
2014/10/03	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	07/05/2015			Bond Future	9.8230	81.5869	9.9027	81.0207	0.811	0.0000	0.0000	0
2014/10/03	ES33	07/05/2015	9.74	Put	Bond Future	596.8600	0.5969	1,163.0600	1.1631	94.863	0	0	0
2014/10/03	ES33	07/05/2015	9.76	Put	Bond Future	452.4700	0.4525	1,018.6700	1.0187	125.135	0	0	0
2014/10/03	ES33	07/05/2015	9.75	Put	Bond Future	524.6200	0.5246	1,090.8200	1.0908	107.926	0	0	0
2014/10/03	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	06/11/2014	449.01	Call	GOVI	148,310.0000	14.8310	127,300.0000	12.7300	(14.166)	0	0	0
2014/10/03	GOVI	06/11/2014			GOVI	463.8410	463.8410	461.7400	461.7400	(0.453)	0.0000	0.0000	414
2014/10/03	GOVI	06/11/2014	448.99	Call	GOVI	148,510.0000	14.8510	127,500.0000	12.7500	(14.147)	0	0	0
2014/10/03	GOVI	06/11/2014	449.00	Call	GOVI	148,410.0000	14.8410	127,400.0000	12.7400	(14.157)	0	0	0
2014/10/03	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	05/02/2015	459.99	Call	GOVI	111,030.0000	11.1030	89,640.0000	8.9640	(19.265)	0	0	0
2014/10/03	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	05/02/2015			GOVI	471.0930	471.0930	468.9540	468.9540	(0.454)	0.0000	0.0000	48
2014/10/03	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	05/02/2015	460.00	Call	GOVI	110,930.0000	11.0930	89,540.0000	8.9540	(19.282)	0	0	0
2014/10/03	GOVI	05/02/2015	460.01	Call	GOVI	110,830.0000	11.0830	89,440.0000	8.9440	(19.300)	0	0	0
2014/10/03	GOVI	07/05/2015	449.99	Call	GOVI	292,160.0000	29.2160	270,480.0000	27.0480	(7.421)	0	0	0
2014/10/03	GOVI	07/05/2015			GOVI	479.2060	479.2060	477.0380	477.0380	(0.452)	0.0000	0.0000	0

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2014/10/03	GOVI	07/05/2015	450.00	Call	GOVI	292.060	0.0000	29.2060	270,380.0000	27.0380	(7.423)	0	0	0
2014/10/03	GOVI	07/05/2015	450.01	Call	GOVI	291,960.0000		29.1960	270,280.0000	27.0280	(7.426)	0	0	0
2014/10/03	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/03	ICAA	06/11/2014			Can-Do Interest Rate	144.8935		144.8935	144.9113	144.9113	0.012	0.0000	0.0000	571
2014/10/03	IGOV	06/11/2014			Index Future	219.1990		219.1990	219.2760	219.2760	0.035	0.0000	0.0000	1,159
2014/10/03	IGOV	05/02/2015			Index Future	222.6530		222.6530	222.7290	222.7290	0.034	0.0000	0.0000	10
2014/10/03	IGOV	07/05/2015			Index Future	226.5140		226.5140	226.5950	226.5950	0.036	0.0000	0.0000	0
2014/10/03	ILBI	06/11/2014			Index Future	592.5610		592.5610	592.4620	592.4620	(0.017)	0.0000	0.0000	0
2014/10/03	ILBI	05/02/2015			Index Future	601.9350		601.9350	601.8330	601.8330	(0.017)	0.0000	0.0000	157
2014/10/03	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/03	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/03	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/03	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/03	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/03	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/03	JBAF	15/10/2014			Jibar Tradeable Future	6.1400		93.8600	6.0800	93.9200	(0.977)	0.0000	0.0000	0
2014/10/03	JBAF	19/11/2014			Jibar Tradeable Future	6.1800		93.8200	6.1200	93.8800	(0.971)	0.0000	0.0000	0
2014/10/03	JBAF	17/12/2014			Jibar Tradeable Future	6.3500		93.6500	6.2900	93.7100	(0.945)	0.0000	0.0000	0
2014/10/03	JBAF	21/01/2015			Jibar Tradeable Future	6.4700		93.5300	6.4200	93.5800	(0.773)	0.0000	0.0000	0
2014/10/03	JBAF	18/02/2015			Jibar Tradeable Future	6.5600		93.4400	6.5400	93.4600	(0.305)	0.0000	0.0000	0
2014/10/03	JBAF	18/03/2015			Jibar Tradeable Future	6.6500		93.3500	6.6300	93.3700	(0.301)	0.0000	0.0000	2,850
2014/10/03	JBAF	17/06/2015			Jibar Tradeable Future	6.9300		93.0700	6.9100	93.0900	(0.289)	0.0000	0.0000	5,000
2014/10/03	JBAF	16/09/2015			Jibar Tradeable Future	7.1300		92.8700	7.1200	92.8800	(0.140)	0.0000	0.0000	0
2014/10/03	JBAF	15/12/2015			Jibar Tradeable Future	7.2800		92.7200	7.2700	92.7300	(0.137)	0.0000	0.0000	0
2014/10/03	JBAF	16/03/2016			Jibar Tradeable Future	7.4300		92.5700	7.4200	92.5800	(0.135)	0.0000	0.0000	0
2014/10/03	JBAF	15/06/2016			Jibar Tradeable Future	7.5700		92.4300	7.5500	92.4500	(0.264)	0.0000	0.0000	0
2014/10/03	JBAF	21/09/2016			Jibar Tradeable Future	7.7000		92.3000	7.6900	92.3100	(0.130)	0.0000	0.0000	0
2014/10/03	R023	06/11/2014			Bond Future	8.1376		99.2167	8.2128	98.7766	0.925	0.0000	0.0000	8,484
2014/10/03	R023	06/11/2014	8.59	Put	Bond Future	99.7400		0.0997	146.1400	0.1461	46.521	0	0	0
2014/10/03	R023	06/11/2014	8.61	Put	Bond Future	89.0200		0.0890	131.1800	0.1312	47.360	0	0	0
2014/10/03	R023	06/11/2014	8.59	Call	Bond Future	2,708.4100		2.7084	2,314.6900	2.3147	(14.537)	0	0	0
2014/10/03	R023	06/11/2014	8.60	Put	Bond Future	94.2500		0.0943	138.4900	0.1385	46.939	0	0	0

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2014/10/03	R023	06/11/2014	8.60	Call	Bond Future	2,759.5700	2.7596	2,363.6900	2.3637	(14.346)	0	0	0
2014/10/03	R023	06/11/2014	8.61	Call	Bond Future	2,810.9500	2.8110	2,412.9900	2.4130	(14.157)	0	0	0
2014/10/03	R023	05/02/2015			Bond Future	8.2176	100.7679	8.2964	100.3197	0.959	0.0000	0.0000	0
2014/10/03	R023	05/02/2015	8.74	Put	Bond Future	465.1500	0.4652	563.2600	0.5633	21.092	0	0	0
2014/10/03	R023	05/02/2015	8.75	Call	Bond Future	3,432.1300	3.4321	3,080.2000	3.0802	(10.254)	0	0	0
2014/10/03	R023	05/02/2015	8.76	Call	Bond Future	3,475.7600	3.4758	3,121.9500	3.1219	(10.179)	0	0	0
2014/10/03	R023	05/02/2015	8.74	Call	Bond Future	3,388.7000	3.3887	3,038.6700	3.0387	(10.329)	0	0	0
2014/10/03	R023	05/02/2015	8.76	Put	Bond Future	442.5100	0.4425	536.8400	0.5368	21.317	0	0	0
2014/10/03	R023	05/02/2015	8.75	Put	Bond Future	453.7100	0.4537	549.9200	0.5499	21.205	0	0	0
2014/10/03	R023	07/05/2015	8.14	Call	Bond Future	1,651.7300	1.6517	1,449.9000	1.4499	(12.219)	0	0	0
2014/10/03	R023	07/05/2015	8.15	Put	Bond Future	2,342.3100	2.3423	2,592.7000	2.5927	10.690	0	0	0
2014/10/03	R023	07/05/2015			Bond Future	8.2691	98.5774	8.3510	98.1231	0.990	0.0000	0.0000	0
2014/10/03	R023	07/05/2015	8.15	Call	Bond Future	1,677.0400	1.6770	1,473.1800	1.4732	(12.156)	0	0	0
2014/10/03	R023	07/05/2015	8.16	Call	Bond Future	1,702.5800	1.7026	1,496.6900	1.4967	(12.093)	0	0	0
2014/10/03	R023	07/05/2015	8.14	Put	Bond Future	2,373.1200	2.3731	2,625.5400	2.6255	10.637	0	0	0
2014/10/03	R023	07/05/2015	8.16	Put	Bond Future	2,311.7600	2.3118	2,560.1200	2.5601	10.743	0	0	0
2014/10/03	R023	06/08/2015	9.07	Put	Bond Future	973.3200	0.9733	1,090.4400	1.0904	12.033	0	0	911
2014/10/03	R023	06/08/2015	8.24	Call	Bond Future	2,283.9200	2.2839	2,058.6000	2.0586	(9.865)	0	0	0
2014/10/03	R023	06/08/2015			Bond Future	8.2983	100.4361	8.3842	99.9713	1.036	0.0000	0.0000	0
2014/10/03	R023	06/08/2015	9.07	Call	Bond Future	5,047.8700	5.0479	4,700.1500	4.7001	(6.888)	0	0	0
2014/10/03	R023	06/08/2015	8.26	Put	Bond Future	2,545.5500	2.5456	2,781.7400	2.7817	9.279	0	0	0
2014/10/03	R023	06/08/2015	8.25	Put	Bond Future	2,572.7700	2.5728	2,810.6300	2.8106	9.245	0	0	0
2014/10/03	R023	06/08/2015	8.24	Put	Bond Future	2,600.5700	2.6006	2,840.0900	2.8401	9.210	0	0	0
2014/10/03	R023	06/08/2015	8.25	Call	Bond Future	2,310.5700	2.3106	2,083.5900	2.0836	(9.824)	0	0	0
2014/10/03	R023	06/08/2015	8.26	Call	Bond Future	2,337.7500	2.3378	2,109.1000	2.1091	(9.781)	0	0	0
2014/10/03	R157	06/11/2014	6.19	Put	Bond Future	475.8300	0.4758	475.1100	0.4751	(0.151)	0	0	0
2014/10/03	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/03	R157	06/11/2014	6.21	Put	Bond Future	460.2800	0.4603	459.5100	0.4595	(0.167)	0	0	0
2014/10/03	R157	06/11/2014	6.20	Put	Bond Future	468.0300	0.4680	467.2900	0.4673	(0.158)	0	0	0
2014/10/03	R157	06/11/2014	6.21	Call	Bond Future	14.0300	0.0140	13.2600	0.0133	(5.488)	0	0	0
2014/10/03	R157	06/11/2014	6.19	Call	Bond Future	12.5700	0.0126	11.8500	0.0119	(5.728)	0	0	0
2014/10/03	R157	06/11/2014	6.20	Call	Bond Future	13.2800	0.0133	12.5400	0.0125	(5.572)	0	0	0
2014/10/03	R157	05/02/2015	8.74	Call	Bond Future	1,088.7500	1.0888	1,088.4500	1.0884	(0.028)	0	0	0
2014/10/03	R157	05/02/2015	8.75	Put	Bond Future	15.2700	0.0153	14.9800	0.0150	(1.899)	0	0	0
2014/10/03	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/03	R157	05/02/2015	8.74	Put	Bond Future	15.5900	0.0156	15.2900	0.0153	(1.924)	0	0	0
2014/10/03	R157	05/02/2015	8.76	Put	Bond Future	14.9600	0.0150	14.6700	0.0147	(1.939)	0	0	0
2014/10/03	R157	05/02/2015	8.75	Call	Bond Future	1,094.2400	1.0942	1,093.9500	1.0939	(0.027)	0	0	0
2014/10/03	R157	05/02/2015	8.76	Call	Bond Future	1,099.7300	1.0997	1,099.4400	1.0994	(0.026)	0	0	0
2014/10/03	R186	06/11/2014	7.70	Call	Bond Future	42.5400	0.0425	21.7500	0.0217	(48.872)	0	0	1,500
2014/10/03	R186	06/11/2014	8.14	Call	Bond Future	604.7100	0.6047	412.1700	0.4122	(31.840)	0	0	0
2014/10/03	R186	06/11/2014	8.15	Put	Bond Future	1,932.9600	1.9330	2,362.9200	2.3629	22.244	0	0	0
2014/10/03	R186	06/11/2014	8.53	Call	Bond Future	2,354.6700	2.3547	1,895.7500	1.8957	(19.490)	0	0	0
2014/10/03	R186	06/11/2014			Bond Future	8.3037	120.6585	8.3789	120.0294	0.906	0.0000	0.0000	49,081
2014/10/03	R186	06/11/2014	7.80	Put	Bond Future	4,426.0400	4.4260	5,015.4100	5.0154	13.316	0	0	0
2014/10/03	R186	06/11/2014	8.30	Call	Bond Future	1,158.0400	1.1580	853.4700	0.8535	(26.300)	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
2014/10/03	R186	06/11/2014	8.50	Call	Bond Future	2,175.0900	2.1751	1,733.9500	1.7340	(20.281)	0	0	0
2014/10/03	R186	06/11/2014	9.17	Call	Bond Future	6,981.6400	6.9816	6,359.6200	6.3596	(8.909)	0	0	0
2014/10/03	R186	06/11/2014	7.70	Put	Bond Future	5,267.6500	5.2676	5,875.9200	5.8759	11.547	0	0	0
2014/10/03	R186	06/11/2014	8.15	Call	Bond Future	632.4700	0.6325	433.3700	0.4334	(31.480)	0	0	0
2014/10/03	R186	06/11/2014	8.45	Put	Bond Future	670.6700	0.6707	890.1900	0.8902	32.731	0	0	6,000
2014/10/03	R186	06/11/2014	8.53	Put	Bond Future	475.8000	0.4758	645.9400	0.6459	35.759	0	0	100
2014/10/03	R186	06/11/2014	8.00	Call	Bond Future	302.2500	0.3023	190.2600	0.1903	(37.052)	0	0	1,500
2014/10/03	R186	06/11/2014	8.16	Call	Bond Future	661.1000	0.6611	455.3700	0.4554	(31.119)	0	0	0
2014/10/03	R186	06/11/2014	8.60	Put	Bond Future	344.7500	0.3448	477.2800	0.4773	38.442	0	0	0
2014/10/03	R186	06/11/2014	8.50	Put	Bond Future	542.8700	0.5429	730.7900	0.7308	34.616	0	0	7,000
2014/10/03	R186	06/11/2014	7.80	Call	Bond Future	88.4400	0.0884	48.7500	0.0488	(44.878)	0	0	100
2014/10/03	R186	06/11/2014	8.30	Put	Bond Future	1,189.1100	1.1891	1,513.6000	1.5136	27.288	0	0	100
2014/10/03	R186	06/11/2014	9.17	Put	Bond Future	11.8800	0.0119	18.9200	0.0189	59.259	0	0	2,010
2014/10/03	R186	06/11/2014	8.14	Put	Bond Future	1,990.5100	1.9905	2,427.0300	2.4270	21.930	0	0	0
2014/10/03	R186	06/11/2014	8.60	Call	Bond Future	2,796.2900	2.7963	2,299.7600	2.2998	(17.757)	0	0	0
2014/10/03	R186	06/11/2014	8.00	Put	Bond Future	2,891.3300	2.8913	3,408.4000	3.4084	17.883	0	0	0
2014/10/03	R186	06/11/2014	8.16	Put	Bond Future	1,876.3700	1.8764	2,299.7000	2.2997	22.561	0	0	0
2014/10/03	R186	06/11/2014	8.45	Call	Bond Future	1,890.1700	1.8902	1,480.6300	1.4806	(21.667)	0	0	0
2014/10/03	R186	05/02/2015	9.00	Call	Bond Future	5,558.8700	5.5589	5,035.6300	5.0356	(9.413)	0	0	0
2014/10/03	R186	05/02/2015			Bond Future	8.3730	117.2493	8.4512	116.6090	0.933	0.0000	0.0000	540
2014/10/03	R186	05/02/2015	8.75	Call	Bond Future	4,050.7500	4.0507	3,596.1800	3.5962	(11.222)	0	0	0
2014/10/03	R186	05/02/2015	8.76	Call	Bond Future	4,107.6600	4.1077	3,649.9700	3.6500	(11.142)	0	0	0
2014/10/03	R186	05/02/2015	8.74	Call	Bond Future	3,994.1700	3.9942	3,542.7600	3.5428	(11.302)	0	0	0
2014/10/03	R186	05/02/2015	8.76	Put	Bond Future	984.6000	0.9846	1,167.1300	1.1671	18.538	0	0	0
2014/10/03	R186	05/02/2015	8.75	Put	Bond Future	1,006.9300	1.0069	1,192.5800	1.1926	18.437	0	0	0
2014/10/03	R186	05/02/2015	9.00	Put	Bond Future	557.2200	0.5572	674.2000	0.6742	20.994	0	0	9,600
2014/10/03	R186	05/02/2015	8.74	Put	Bond Future	1,029.6600	1.0297	1,218.4700	1.2185	18.337	0	0	0
2014/10/03	R186	07/05/2015			Bond Future	8.4234	119.2711	8.5042	118.6218	0.959	0.0000	0.0000	0
2014/10/03	R186	07/05/2015	8.25	Call	Bond Future	2,314.4400	2.3144	2,035.3400	2.0353	(12.059)	0	0	0
2014/10/03	R186	07/05/2015	8.24	Put	Bond Future	3,772.3500	3.7724	4,145.4300	4.1454	9.890	0	0	0
2014/10/03	R186	07/05/2015	8.26	Put	Bond Future	3,678.5000	3.6785	4,045.9200	4.0459	9.988	0	0	0
2014/10/03	R186	07/05/2015	8.25	Put	Bond Future	3,725.4100	3.7254	4,095.6500	4.0956	9.938	0	0	0
2014/10/03	R186	07/05/2015	8.26	Call	Bond Future	2,349.5400	2.3495	2,067.6200	2.0676	(11.999)	0	0	0
2014/10/03	R186	07/05/2015	8.24	Call	Bond Future	2,279.2900	2.2793	2,003.0300	2.0030	(12.120)	0	0	0
2014/10/03	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R197	06/11/2014			Bond Future	287.2785	287.2785	287.3206	287.3206	0.015	0.0000	0.0000	939
2014/10/03	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R197	06/11/2014	285.00	Call	Bond Future	2,278.4500	2.2784	2,320.5600	2.3206	1.848	0	0	0
2014/10/03	R197	06/11/2014	285.01	Call	Bond Future	2,268.4500	2.2684	2,310.5600	2.3106	1.856	0	0	0
2014/10/03	R197	06/11/2014	284.99	Call	Bond Future	2,288.4500	2.2884	2,330.5600	2.3306	1.840	0	0	0
2014/10/03	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R197	05/02/2015	288.99	Put	Bond Future	3,201.5000	3.2015	3,162.2100	3.1622	(1.227)	0	0	0
2014/10/03	R197	05/02/2015			Bond Future	285.7885	285.7885	285.8278	285.8278	0.014	0.0000	0.0000	0
2014/10/03	R197	05/02/2015	289.01	Put	Bond Future	3,221.5000	3.2215	3,182.2100	3.1822	(1.220)	0	0	0
2014/10/03	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R197	05/02/2015	289.00	Put	Bond Future	3,211.5000	3.2115	3,172.2100	3.1722	(1.223)	0	0	0
2014/10/03	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/10/03	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R202	06/11/2014	226.99	Call	Bond Future	5,258.1800	5.2582	5,292.4000	5.2924	0.651	0	0	0
2014/10/03	R202	06/11/2014			Bond Future	232.2482	232.2482	232.2824	232.2824	0.015	0.0000	0.0000	47,856
2014/10/03	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R202	06/11/2014	227.00	Call	Bond Future	5,248.1800	5.2482	5,282.4000	5.2824	0.652	0	0	0
2014/10/03	R202	06/11/2014	227.01	Call	Bond Future	5,238.1800	5.2382	5,272.4000	5.2724	0.653	0	0	0
2014/10/03	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R202	05/02/2015			Bond Future	232.7120	232.7120	232.7442	232.7442	0.014	0.0000	0.0000	0
2014/10/03	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R202	05/02/2015	232.99	Put	Bond Future	277.9900	0.2780	245.8300	0.2458	(11.569)	0	0	0
2014/10/03	R202	05/02/2015	233.01	Put	Bond Future	297.9900	0.2980	265.8300	0.2658	(10.792)	0	0	0
2014/10/03	R202	05/02/2015	233.00	Put	Bond Future	287.9900	0.2880	255.8300	0.2558	(11.167)	0	0	0
2014/10/03	R203	06/11/2014	6.86	Call	Bond Future	25.4700	0.0255	12.3400	0.0123	(51.551)	0	0	0
2014/10/03	R203	06/11/2014			Bond Future	7.2437	103.8271	7.3202	103.6307	1.056	0.0000	0.0000	13,066
2014/10/03	R203	06/11/2014	6.84	Call	Bond Future	21.5300	0.0215	10.2200	0.0102	(52.531)	0	0	45
2014/10/03	R203	06/11/2014	6.98	Call	Bond Future	63.7100	0.0637	34.8600	0.0349	(45.283)	0	0	14
2014/10/03	R203	06/11/2014	6.85	Call	Bond Future	23.4300	0.0234	11.2400	0.0112	(52.027)	0	0	0
2014/10/03	R203	06/11/2014	6.98	Put	Bond Future	744.3200	0.7443	911.8700	0.9119	22.510	0	0	0
2014/10/03	R203	06/11/2014	6.84	Put	Bond Future	1,065.7200	1.0657	1,250.8100	1.2508	17.368	0	0	0
2014/10/03	R203	06/11/2014	6.86	Put	Bond Future	1,017.6200	1.0176	1,200.8900	1.2009	18.010	0	0	0
2014/10/03	R203	06/11/2014	6.85	Put	Bond Future	1,041.6000	1.0416	1,225.8100	1.2258	17.685	0	0	0
2014/10/03	R203	05/02/2015	7.69	Call	Bond Future	1,023.8600	1.0239	881.4200	0.8814	(13.912)	0	0	55
2014/10/03	R203	05/02/2015			Bond Future	7.3501	105.4504	7.4355	105.2497	1.162	0.0000	0.0000	0
2014/10/03	R203	05/02/2015	8.34	Put	Bond Future	28.0500	0.0281	38.5400	0.0385	37.398	0	0	0
2014/10/03	R203	05/02/2015	8.35	Call	Bond Future	2,345.7600	2.3458	2,155.2500	2.1553	(8.121)	0	0	0
2014/10/03	R203	05/02/2015	8.36	Call	Bond Future	2,367.5400	2.3675	2,176.6800	2.1767	(8.062)	0	0	0
2014/10/03	R203	05/02/2015	8.34	Call	Bond Future	2,324.0100	2.3240	2,133.8500	2.1338	(8.182)	0	0	0
2014/10/03	R203	05/02/2015	8.36	Put	Bond Future	25.8700	0.0259	35.6600	0.0357	37.843	0	0	0
2014/10/03	R203	05/02/2015	7.69	Put	Bond Future	228.0700	0.2281	286.2800	0.2863	25.523	0	0	0
2014/10/03	R203	05/02/2015	8.35	Put	Bond Future	26.9400	0.0269	37.0800	0.0371	37.639	0	0	0
2014/10/03	R203	07/05/2015			Bond Future	7.3923	103.0983	7.4869	102.8959	1.280	0.0000	0.0000	0
2014/10/03	R203	07/05/2015	7.24	Put	Bond Future	842.5700	0.8426	962.1200	0.9621	14.189	0	0	0
2014/10/03	R203	07/05/2015	7.26	Put	Bond Future	819.0700	0.8191	936.5600	0.9366	14.344	0	0	0
2014/10/03	R203	07/05/2015	7.25	Put	Bond Future	830.7600	0.8308	949.2800	0.9493	14.266	0	0	0
2014/10/03	R203	07/05/2015	7.25	Call	Bond Future	525.3600	0.5254	441.5100	0.4415	(15.960)	0	0	0
2014/10/03	R203	07/05/2015	7.26	Call	Bond Future	535.1600	0.5352	450.2800	0.4503	(15.861)	0	0	0
2014/10/03	R203	07/05/2015	7.24	Call	Bond Future	515.6700	0.5157	432.8500	0.4328	(16.061)	0	0	0
2014/10/03	R204	06/11/2014	7.99	Put	Bond Future	46.7900	0.0468	75.9700	0.0760	62.364	0	0	1,270
2014/10/03	R204	06/11/2014			Bond Future	7.5743	104.5926	7.6553	104.3088	1.070	0.0000	0.0000	11,939
2014/10/03	R204	06/11/2014	6.99	Put	Bond Future	2,083.8700	2.0839	2,362.7200	2.3627	13.381	0	0	0
2014/10/03	R204	06/11/2014	7.01	Put	Bond Future	2,013.7400	2.0137	2,291.6400	2.2916	13.800	0	0	0
2014/10/03	R204	06/11/2014	6.99	Call	Bond Future	8.3800	0.0084	3.4200	0.0034	(59.189)	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
2014/10/03	R204	06/11/2014	7.00	Put	Bond Future	2,048.7700	2.0488	2,327.1600	2.3272	13.588	0	0	0
2014/10/03	R204	06/11/2014	7.99	Call	Bond Future	1,492.6900	1.4927	1,238.0600	1.2381	(17.058)	0	0	0
2014/10/03	R204	06/11/2014	7.00	Call	Bond Future	9.2300	0.0092	3.8100	0.0038	(58.722)	0	0	0
2014/10/03	R204	06/11/2014	7.01	Call	Bond Future	10.1500	0.0101	4.2400	0.0042	(58.227)	0	0	0
2014/10/03	R204	05/02/2015			Bond Future	7.6692	102.1931	7.7568	101.9036	1.142	0.0000	0.0000	0
2014/10/03	R204	05/02/2015	8.25	Call	Bond Future	2,087.9100	2.0879	1,850.9400	1.8509	(11.350)	0	0	0
2014/10/03	R204	05/02/2015	8.26	Call	Bond Future	2,114.9400	2.1149	1,876.7800	1.8768	(11.261)	0	0	0
2014/10/03	R204	05/02/2015	8.24	Call	Bond Future	2,061.0000	2.0610	1,825.2400	1.8252	(11.439)	0	0	0
2014/10/03	R204	05/02/2015	8.26	Put	Bond Future	181.8600	0.1819	233.1300	0.2331	28.192	0	0	0
2014/10/03	R204	05/02/2015	8.25	Put	Bond Future	187.1700	0.1872	239.6300	0.2396	28.028	0	0	0
2014/10/03	R204	05/02/2015	8.24	Put	Bond Future	192.6100	0.1926	246.2800	0.2463	27.865	0	0	0
2014/10/03	R204	07/05/2015	7.51	Put	Bond Future	1,389.0900	1.3891	1,569.1300	1.5691	12.961	0	0	0
2014/10/03	R204	07/05/2015			Bond Future	7.7266	103.9550	7.8207	103.6623	1.218	0.0000	0.0000	0
2014/10/03	R204	07/05/2015	7.50	Put	Bond Future	1,407.7000	1.4077	1,589.1500	1.5891	12.890	0	0	0
2014/10/03	R204	07/05/2015	7.49	Call	Bond Future	685.8600	0.6859	575.9900	0.5760	(16.019)	0	0	0
2014/10/03	R204	07/05/2015	7.50	Call	Bond Future	698.5200	0.6985	587.2500	0.5873	(15.929)	0	0	0
2014/10/03	R204	07/05/2015	7.51	Call	Bond Future	711.3300	0.7113	598.6500	0.5987	(15.841)	0	0	0
2014/10/03	R204	07/05/2015	7.49	Put	Bond Future	1,426.4800	1.4265	1,609.3300	1.6093	12.818	0	0	0
2014/10/03	R204	06/08/2015	7.74	Call	Bond Future	1,214.6500	1.2147	1,066.7200	1.0667	(12.179)	0	0	0
2014/10/03	R204	06/08/2015	7.75	Put	Bond Future	1,203.9900	1.2040	1,355.3100	1.3553	12.568	0	0	0
2014/10/03	R204	06/08/2015			Bond Future	7.7411	101.8740	7.8441	101.5736	1.330	0.0000	0.0000	0
2014/10/03	R204	06/08/2015	8.41	Call	Bond Future	2,450.0500	2.4500	2,232.0100	2.2320	(8.899)	0	0	0
2014/10/03	R204	06/08/2015	7.74	Put	Bond Future	1,217.9900	1.2180	1,370.4700	1.3705	12.519	0	0	0
2014/10/03	R204	06/08/2015	7.76	Put	Bond Future	1,190.1000	1.1901	1,340.2700	1.3403	12.618	0	0	0
2014/10/03	R204	06/08/2015	8.41	Put	Bond Future	517.8500	0.5178	600.2200	0.6002	15.906	0	0	699
2014/10/03	R204	06/08/2015	7.75	Call	Bond Future	1,229.8800	1.2299	1,080.7900	1.0808	(12.122)	0	0	0
2014/10/03	R204	06/08/2015	7.76	Call	Bond Future	1,245.2100	1.2452	1,094.9700	1.0950	(12.065)	0	0	0
2014/10/03	R207	06/11/2014	7.36	Put	Bond Future	1,778.0500	1.7781	2,063.5700	2.0636	16.058	0	0	0
2014/10/03	R207	06/11/2014			Bond Future	7.7703	100.1451	7.8460	99.8325	0.973	0.0000	0.0000	33,691
2014/10/03	R207	06/11/2014	7.35	Put	Bond Future	1,816.3200	1.8163	2,103.4200	2.1034	15.807	0	0	0
2014/10/03	R207	06/11/2014	7.36	Call	Bond Future	60.2200	0.0602	33.1200	0.0331	(45.002)	0	0	0
2014/10/03	R207	06/11/2014	7.34	Call	Bond Future	52.3600	0.0524	28.3400	0.0283	(45.875)	0	0	0
2014/10/03	R207	06/11/2014	7.35	Call	Bond Future	56.1700	0.0562	30.6500	0.0306	(45.434)	0	0	0
2014/10/03	R207	06/11/2014	7.34	Put	Bond Future	1,854.8500	1.8549	2,143.4500	2.1434	15.559	0	0	0
2014/10/03	R207	05/02/2015	8.49	Put	Bond Future	210.9000	0.2109	263.4900	0.2635	24.936	0	0	0
2014/10/03	R207	05/02/2015			Bond Future	7.8573	98.0698	7.9378	97.7511	1.025	0.0000	0.0000	0
2014/10/03	R207	05/02/2015	8.51	Put	Bond Future	199.4200	0.1994	249.6600	0.2497	25.193	0	0	0
2014/10/03	R207	05/02/2015	8.50	Call	Bond Future	2,712.0300	2.7120	2,444.8000	2.4448	(9.854)	0	0	0
2014/10/03	R207	05/02/2015	8.51	Call	Bond Future	2,744.7400	2.7447	2,476.3400	2.4763	(9.779)	0	0	0
2014/10/03	R207	05/02/2015	8.49	Call	Bond Future	2,679.4400	2.6794	2,413.3900	2.4134	(9.929)	0	0	0
2014/10/03	R207	05/02/2015	8.50	Put	Bond Future	205.0900	0.2051	256.5000	0.2565	25.067	0	0	0
2014/10/03	R207	07/05/2015			Bond Future	7.9172	99.7611	8.0025	99.4386	1.078	0.0000	0.0000	0
2014/10/03	R207	07/05/2015	8.25	Call	Bond Future	2,041.7600	2.0418	1,834.0100	1.8340	(10.175)	0	0	0
2014/10/03	R207	07/05/2015	7.73	Call	Bond Future	966.9200	0.9669	835.1200	0.8351	(13.631)	0	0	66
2014/10/03	R207	07/05/2015	8.24	Put	Bond Future	803.5900	0.8036	919.7000	0.9197	14.449	0	0	0
2014/10/03	R207	07/05/2015	8.26	Put	Bond Future	778.5000	0.7785	891.9400	0.8919	14.572	0	0	0
2014/10/03	R207	07/05/2015	7.73	Put	Bond Future	1,679.0000	1.6790	1,869.7200	1.8697	11.359	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
2014/10/03	R207	07/05/2015	8.25	Put	Bond Future	790.9700	0.7910	905.7400	0.9057	14.510	0	0	0
2014/10/03	R207	07/05/2015	8.26	Call	Bond Future	2,066.5700	2.0666	1,857.4900	1.8575	(10.117)	0	0	0
2014/10/03	R207	07/05/2015	8.24	Call	Bond Future	2,017.0900	2.0171	1,810.6800	1.8107	(10.233)	0	0	0
2014/10/03	R207	06/08/2015	7.76	Call	Bond Future	1,228.8700	1.2289	1,086.8400	1.0868	(11.558)	0	0	0
2014/10/03	R207	06/08/2015			Bond Future	7.9437	97.9967	8.0354	97.6661	1.154	0.0000	0.0000	0
2014/10/03	R207	06/08/2015	7.74	Call	Bond Future	1,196.8300	1.1968	1,057.2800	1.0573	(11.660)	0	0	0
2014/10/03	R207	06/08/2015	7.75	Call	Bond Future	1,212.7900	1.2128	1,072.0000	1.0720	(11.609)	0	0	0
2014/10/03	R207	06/08/2015	7.46	Call	Bond Future	799.2800	0.7993	693.6600	0.6937	(13.214)	0	0	70
2014/10/03	R207	06/08/2015	7.74	Put	Bond Future	1,936.4700	1.9365	2,127.5700	2.1276	9.868	0	0	0
2014/10/03	R207	06/08/2015	7.76	Put	Bond Future	1,895.6000	1.8956	2,084.2200	2.0842	9.950	0	0	0
2014/10/03	R207	06/08/2015	7.46	Put	Bond Future	2,566.5700	2.5666	2,791.6000	2.7916	8.768	0	0	0
2014/10/03	R207	06/08/2015	7.75	Put	Bond Future	1,915.9600	1.9160	2,105.8200	2.1058	9.909	0	0	0
2014/10/03	R208	06/11/2014	7.46	Call	Bond Future	57.2300	0.0572	31.1000	0.0311	(45.658)	0	0	0
2014/10/03	R208	06/11/2014			Bond Future	7.9083	95.0470	7.9837	94.6885	0.953	0.0000	0.0000	53,508
2014/10/03	R208	06/11/2014	7.44	Call	Bond Future	49.5900	0.0496	26.5200	0.0265	(46.521)	0	0	0
2014/10/03	R208	06/11/2014	7.45	Call	Bond Future	53.3000	0.0533	28.7300	0.0287	(46.098)	0	0	0
2014/10/03	R208	06/11/2014	7.44	Put	Bond Future	2,313.6900	2.3137	2,649.0500	2.6490	14.495	0	0	0
2014/10/03	R208	06/11/2014	8.50	Put	Bond Future	28.5700	0.0286	44.8500	0.0449	56.983	0	0	1,520
2014/10/03	R208	06/11/2014	7.46	Put	Bond Future	2,223.2900	2.2233	2,555.5900	2.5556	14.946	0	0	0
2014/10/03	R208	06/11/2014	7.45	Put	Bond Future	2,268.3700	2.2684	2,602.2300	2.6022	14.718	0	0	0
2014/10/03	R208	06/11/2014	8.50	Call	Bond Future	2,796.9100	2.7969	2,454.7600	2.4548	(12.233)	0	0	0
2014/10/03	R208	05/02/2015	8.51	Call	Bond Future	2,706.4700	2.7065	2,419.3800	2.4194	(10.608)	0	0	0
2014/10/03	R208	05/02/2015			Bond Future	7.9896	96.5331	8.0691	96.1679	0.995	0.0000	0.0000	0
2014/10/03	R208	05/02/2015	8.49	Call	Bond Future	2,635.5900	2.6356	2,351.7300	2.3517	(10.770)	0	0	0
2014/10/03	R208	05/02/2015	8.51	Put	Bond Future	347.9500	0.3480	426.0400	0.4260	22.443	0	0	0
2014/10/03	R208	05/02/2015	8.50	Put	Bond Future	357.1400	0.3571	436.8400	0.4368	22.316	0	0	0
2014/10/03	R208	05/02/2015	8.49	Put	Bond Future	366.3600	0.3664	447.6800	0.4477	22.197	0	0	0
2014/10/03	R208	05/02/2015	8.50	Call	Bond Future	2,671.0300	2.6710	2,385.5500	2.3856	(10.688)	0	0	0
2014/10/03	R208	07/05/2015	8.01	Call	Bond Future	1,475.8300	1.4758	1,296.9200	1.2969	(12.123)	0	0	0
2014/10/03	R208	07/05/2015			Bond Future	8.0428	94.7950	8.1262	94.4251	1.037	0.0000	0.0000	0
2014/10/03	R208	07/05/2015	7.99	Call	Bond Future	1,431.9700	1.4320	1,256.4700	1.2565	(12.256)	0	0	0
2014/10/03	R208	07/05/2015	8.00	Call	Bond Future	1,453.5100	1.4535	1,276.3100	1.2763	(12.191)	0	0	0
2014/10/03	R208	07/05/2015	7.99	Put	Bond Future	1,667.0700	1.6671	1,861.4700	1.8615	11.661	0	0	0
2014/10/03	R208	07/05/2015	8.00	Put	Bond Future	1,644.0100	1.6440	1,836.7100	1.8367	11.721	0	0	0
2014/10/03	R208	07/05/2015	8.01	Put	Bond Future	1,621.7600	1.6218	1,812.7500	1.8128	11.777	0	0	0
2014/10/03	R208	06/08/2015			Bond Future	8.0683	96.5828	8.1567	96.2040	1.096	0.0000	0.0000	0
2014/10/03	R208	06/08/2015	8.00	Call	Bond Future	1,738.7400	1.7387	1,558.0900	1.5581	(10.390)	0	0	0
2014/10/03	R208	06/08/2015	8.01	Call	Bond Future	1,759.9400	1.7599	1,577.9000	1.5779	(10.344)	0	0	0
2014/10/03	R208	06/08/2015	8.85	Call	Bond Future	4,011.9200	4.0119	3,726.6000	3.7266	(7.112)	0	0	0
2014/10/03	R208	06/08/2015	7.99	Call	Bond Future	1,718.0200	1.7180	1,538.7600	1.5388	(10.434)	0	0	0
2014/10/03	R208	06/08/2015	8.01	Put	Bond Future	2,010.9400	2.0109	2,207.7600	2.2078	9.787	0	0	0
2014/10/03	R208	06/08/2015	8.00	Put	Bond Future	2,032.8500	2.0328	2,231.0600	2.2311	9.750	0	0	0
2014/10/03	R208	06/08/2015	7.99	Put	Bond Future	2,055.2800	2.0553	2,254.8800	2.2549	9.712	0	0	0
2014/10/03	R208	06/08/2015	8.85	Put	Bond Future	724.9100	0.7249	818.4500	0.8184	12.904	0	0	198
2014/10/03	R209	06/11/2014	8.95	Call	Bond Future	1,644.4000	1.6444	1,286.6000	1.2866	(21.759)	0	0	2,050
2014/10/03	R209	06/11/2014	9.50	Call	Bond Future	4,947.5400	4.9475	4,397.7900	4.3978	(11.112)	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
2014/10/03	R209	06/11/2014			Bond Future	8.8300		76.0952	8.9050	75.5210	0.850	0.0000	0.0000	28,853
2014/10/03	R209	06/11/2014	8.99	Put	Bond Future	622.4800		0.6225	815.8700	0.8159	31.068	0	0	0
2014/10/03	R209	06/11/2014	10.00	Call	Bond Future	8,235.9500		8.2360	7,662.8500	7.6628	(6.959)	0	0	0
2014/10/03	R209	06/11/2014	9.05	Put	Bond Future	486.7400		0.4867	647.8300	0.6478	33.096	0	0	0
2014/10/03	R209	06/11/2014	9.58	Put	Bond Future	31.7900		0.0318	47.8300	0.0478	50.456	0	0	907
2014/10/03	R209	06/11/2014	8.95	Put	Bond Future	729.3200		0.7293	945.7900	0.9458	29.681	0	0	0
2014/10/03	R209	06/11/2014	9.01	Put	Bond Future	574.0900		0.5741	756.3600	0.7564	31.749	0	0	0
2014/10/03	R209	06/11/2014	9.50	Put	Bond Future	51.0800		0.0511	75.6000	0.0756	48.003	0	0	5,500
2014/10/03	R209	06/11/2014	10.05	Call	Bond Future	8,555.2700		8.5553	7,981.8000	7.9818	(6.703)	0	0	0
2014/10/03	R209	06/11/2014	8.50	Call	Bond Future	275.8500		0.2759	176.3300	0.1763	(36.078)	0	0	5,500
2014/10/03	R209	06/11/2014	8.75	Put	Bond Future	1,467.4100		1.4674	1,807.7900	1.8078	23.196	0	0	0
2014/10/03	R209	06/11/2014	9.00	Put	Bond Future	597.7400		0.5977	785.5300	0.7855	31.417	0	0	0
2014/10/03	R209	06/11/2014	9.95	Call	Bond Future	7,914.3800		7.9144	7,341.7600	7.3418	(7.235)	0	0	0
2014/10/03	R209	06/11/2014	8.99	Call	Bond Future	1,838.7600		1.8388	1,457.8800	1.4579	(20.714)	0	0	0
2014/10/03	R209	06/11/2014	9.25	Call	Bond Future	3,324.2000		3.3242	2,827.7800	2.8278	(14.934)	0	0	0
2014/10/03	R209	06/11/2014	10.05	Put	Bond Future	1.2700		0.0013	2.0700	0.0021	62.992	0	0	2,050
2014/10/03	R209	06/11/2014	10.00	Put	Bond Future	1.9100		0.0019	3.0800	0.0031	61.257	0	0	1,640
2014/10/03	R209	06/11/2014	9.05	Call	Bond Future	2,151.3000		2.1513	1,738.1200	1.7381	(19.206)	0	0	2,050
2014/10/03	R209	06/11/2014	9.58	Call	Bond Future	5,479.6100		5.4796	4,921.3800	4.9214	(10.187)	0	0	0
2014/10/03	R209	06/11/2014	8.75	Call	Bond Future	847.8200		0.8478	613.9300	0.6139	(27.587)	0	0	2,200
2014/10/03	R209	06/11/2014	9.00	Call	Bond Future	1,889.0200		1.8890	1,502.5400	1.5025	(20.459)	0	0	1,640
2014/10/03	R209	06/11/2014	9.25	Put	Bond Future	195.3300		0.1953	273.1800	0.2732	39.856	0	0	2,200
2014/10/03	R209	06/11/2014	8.50	Put	Bond Future	2,883.0600		2.8831	3,357.8100	3.3578	16.467	0	0	0
2014/10/03	R209	06/11/2014	9.01	Call	Bond Future	1,940.2600		1.9403	1,548.2600	1.5483	(20.203)	0	0	0
2014/10/03	R209	06/11/2014	9.95	Put	Bond Future	2.7400		0.0027	4.3900	0.0044	60.219	0	0	2,050
2014/10/03	R209	05/02/2015	9.00	Put	Bond Future	1,762.1100		1.7621	2,014.9100	2.0149	14.346	0	0	0
2014/10/03	R209	05/02/2015			Bond Future	8.8917		77.2850	8.9690	76.7008	0.869	0.0000	0.0000	0
2014/10/03	R209	05/02/2015	9.25	Call	Bond Future	3,730.1700		3.7302	3,323.8200	3.3238	(10.894)	0	0	0
2014/10/03	R209	05/02/2015	9.26	Call	Bond Future	3,780.0300		3.7800	3,370.9500	3.3710	(10.822)	0	0	0
2014/10/03	R209	05/02/2015	9.25	Put	Bond Future	1,079.8200		1.0798	1,257.6300	1.2576	16.467	0	0	0
2014/10/03	R209	05/02/2015	9.24	Call	Bond Future	3,680.5700		3.6806	3,276.9700	3.2770	(10.966)	0	0	0
2014/10/03	R209	05/02/2015	9.00	Call	Bond Future	2,578.5800		2.5786	2,247.2200	2.2472	(12.850)	0	0	0
2014/10/03	R209	05/02/2015	9.24	Put	Bond Future	1,102.2200		1.1022	1,282.7800	1.2828	16.381	0	0	0
2014/10/03	R209	05/02/2015	9.26	Put	Bond Future	1,057.7900		1.0578	1,232.8700	1.2329	16.551	0	0	0
2014/10/03	R209	07/05/2015			Bond Future	8.9389		75.4673	9.0181	74.8744	0.886	0.0000	0.0000	0
2014/10/03	R209	07/05/2015	8.99	Put	Bond Future	2,752.8600		2.7529	3,028.2100	3.0282	10.002	0	0	0
2014/10/03	R209	07/05/2015	9.01	Put	Bond Future	2,681.7900		2.6818	2,952.3500	2.9524	10.089	0	0	0
2014/10/03	R209	07/05/2015	9.00	Put	Bond Future	2,716.9200		2.7169	2,989.8700	2.9899	10.046	0	0	0
2014/10/03	R209	07/05/2015	8.99	Call	Bond Future	3,136.4600		3.1365	2,818.9000	2.8189	(10.125)	0	0	0
2014/10/03	R209	07/05/2015	9.00	Call	Bond Future	3,175.1900		3.1752	2,855.2300	2.8552	(10.077)	0	0	0
2014/10/03	R209	07/05/2015	9.01	Call	Bond Future	3,214.6200		3.2146	2,892.2700	2.8923	(10.028)	0	0	0
2014/10/03	R209	06/08/2015	8.99	Put	Bond Future	3,561.3700		3.5614	3,848.6800	3.8487	8.067	0	0	0
2014/10/03	R209	06/08/2015			Bond Future	8.9727		76.8911	9.0542	76.2855	0.909	0.0000	0.0000	0
2014/10/03	R209	06/08/2015	9.01	Put	Bond Future	3,487.8400		3.4878	3,771.1700	3.7712	8.123	0	0	0
2014/10/03	R209	06/08/2015	9.90	Call	Bond Future	7,747.1000		7.7471	7,275.9500	7.2760	(6.082)	0	0	0
2014/10/03	R209	06/08/2015	9.00	Call	Bond Future	3,728.0400		3.7280	3,407.6900	3.4077	(8.593)	0	0	0
2014/10/03	R209	06/08/2015	9.01	Call	Bond Future	3,765.9400		3.7659	3,443.6100	3.4436	(8.559)	0	0	0
2014/10/03	R209	06/08/2015	8.99	Call	Bond Future	3,690.6000		3.6906	3,372.2500	3.3723	(8.626)	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
2014/10/03	R209	06/08/2015	9.00	Put	Bond Future	3,524.3200	3.5243	3,809.6300	3.8096	8.095	0	0	0
2014/10/03	R209	06/08/2015	9.90	Put	Bond Future	1,281.3100	1.2813	1,415.8200	1.4158	10.498	0	0	2,914
2014/10/03	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R210	06/11/2014			Bond Future	172.8680	172.8680	172.8934	172.8934	0.015	0.0000	0.0000	642
2014/10/03	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R210	06/11/2014	169.00	Call	Bond Future	3,868.0200	3.8680	3,893.3700	3.8934	0.655	0	0	0
2014/10/03	R210	06/11/2014	169.01	Call	Bond Future	3,858.0200	3.8580	3,883.3700	3.8834	0.657	0	0	0
2014/10/03	R210	06/11/2014	168.99	Call	Bond Future	3,878.0200	3.8780	3,903.3700	3.9034	0.654	0	0	0
2014/10/03	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R210	05/02/2015			Bond Future	175.5920	175.5920	175.6157	175.6157	0.013	0.0000	0.0000	0
2014/10/03	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R210	05/02/2015	175.01	Call	Bond Future	582.0400	0.5820	605.6700	0.6057	4.060	0	0	0
2014/10/03	R210	05/02/2015	174.99	Call	Bond Future	602.0400	0.6020	625.6700	0.6257	3.925	0	0	0
2014/10/03	R210	05/02/2015	175.00	Call	Bond Future	592.0400	0.5920	615.6700	0.6157	3.991	0	0	0
2014/10/03	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R211	06/11/2014	130.00	Call	Bond Future	2,512.2100	2.5122	2,527.9200	2.5279	0.625	0	0	0
2014/10/03	R211	06/11/2014	130.01	Call	Bond Future	2,502.2100	2.5022	2,517.9200	2.5179	0.628	0	0	0
2014/10/03	R211	06/11/2014			Bond Future	132.5122	132.5122	132.5279	132.5279	0.012	0.0000	0.0000	1,120
2014/10/03	R211	06/11/2014	129.99	Call	Bond Future	2,522.2100	2.5222	2,537.9200	2.5379	0.623	0	0	0
2014/10/03	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	8.7700	0.0088	100.000	0	0	0
2014/10/03	R211	05/02/2015			Bond Future	132.9943	132.9943	133.0088	133.0088	0.011	0.0000	0.0000	0
2014/10/03	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R211	05/02/2015	133.01	Put	Bond Future	15.6800	0.0157	1.2300	0.0012	(92.156)	0	0	0
2014/10/03	R211	05/02/2015	132.99	Call	Bond Future	4.3200	0.0043	18.7700	0.0188	334.491	0	0	0
2014/10/03	R211	05/02/2015	133.00	Put	Bond Future	5.6800	0.0057	0.0000	0.0000	(100.000)	0	0	0
2014/10/03	R212	06/11/2014			Bond Future	136.9751	136.9751	136.9946	136.9946	0.014	0.0000	0.0000	14,864
2014/10/03	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R212	06/11/2014	135.00	Call	Bond Future	1,975.0600	1.9751	1,994.6300	1.9946	0.991	0	0	0
2014/10/03	R212	06/11/2014	135.01	Call	Bond Future	1,965.0600	1.9651	1,984.6300	1.9846	0.996	0	0	0
2014/10/03	R212	06/11/2014	134.99	Call	Bond Future	1,985.0600	1.9851	2,004.6300	2.0046	0.986	0	0	0
2014/10/03	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R212	05/02/2015			Bond Future	137.3708	137.3708	137.3890	137.3890	0.013	0.0000	0.0000	0
2014/10/03	R212	05/02/2015	137.99	Put	Bond Future	619.2200	0.6192	600.9600	0.6010	(2.949)	0	0	0
2014/10/03	R212	05/02/2015	138.01	Put	Bond Future	639.2200	0.6392	620.9600	0.6210	(2.857)	0	0	0
2014/10/03	R212	05/02/2015	138.00	Put	Bond Future	629.2200	0.6292	610.9600	0.6110	(2.902)	0	0	0
2014/10/03	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	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
2014/10/03	R213	06/11/2014	8.84	Call	Bond Future	1,699.7200	1.6997	1,291.2100	1.2912	(24.034)	0	0	0
2014/10/03	R213	06/11/2014	8.85	Put	Bond Future	663.3900	0.6634	900.0700	0.9001	35.677	0	0	0
2014/10/03	R213	06/11/2014			Bond Future	8.7077	86.6508	8.7928	85.9990	0.978	0.0000	0.0000	28,658
2014/10/03	R213	06/11/2014	8.85	Call	Bond Future	1,748.8300	1.7488	1,333.6600	1.3337	(23.740)	0	0	0
2014/10/03	R213	06/11/2014	8.86	Call	Bond Future	1,798.6200	1.7986	1,376.8800	1.3769	(23.448)	0	0	0
2014/10/03	R213	06/11/2014	8.84	Put	Bond Future	689.8900	0.6899	933.2300	0.9332	35.272	0	0	0
2014/10/03	R213	06/11/2014	8.86	Put	Bond Future	637.6600	0.6377	867.7700	0.8678	36.087	0	0	0
2014/10/03	R213	05/02/2015	9.26	Put	Bond Future	817.5700	0.8176	984.9700	0.9850	20.475	0	0	0
2014/10/03	R213	05/02/2015			Bond Future	8.7762	88.0056	8.8641	87.3426	1.002	0.0000	0.0000	0
2014/10/03	R213	05/02/2015	9.25	Put	Bond Future	835.5800	0.8356	1,005.8100	1.0058	20.373	0	0	0
2014/10/03	R213	05/02/2015	9.24	Put	Bond Future	853.9200	0.8539	1,027.0000	1.0270	20.269	0	0	0
2014/10/03	R213	05/02/2015	9.25	Call	Bond Future	4,322.2800	4.3223	3,829.5100	3.8295	(11.401)	0	0	0
2014/10/03	R213	05/02/2015	9.26	Call	Bond Future	4,375.6200	4.3756	3,880.0200	3.8800	(11.326)	0	0	0
2014/10/03	R213	05/02/2015	9.24	Call	Bond Future	4,269.1800	4.2692	3,779.2600	3.7793	(11.476)	0	0	0
2014/10/03	R213	07/05/2015	8.74	Call	Bond Future	2,569.8900	2.5699	2,251.9700	2.2520	(12.371)	0	0	0
2014/10/03	R213	07/05/2015	8.75	Put	Bond Future	3,168.5000	3.1685	3,520.8000	3.5208	11.119	0	0	0
2014/10/03	R213	07/05/2015			Bond Future	8.8248	85.9752	8.9152	85.3021	1.024	0.0000	0.0000	0
2014/10/03	R213	07/05/2015	8.75	Call	Bond Future	2,605.0300	2.6050	2,284.2800	2.2843	(12.313)	0	0	0
2014/10/03	R213	07/05/2015	8.76	Call	Bond Future	2,640.4300	2.6404	2,316.8700	2.3169	(12.254)	0	0	0
2014/10/03	R213	07/05/2015	8.74	Put	Bond Future	3,209.0600	3.2091	3,564.1900	3.5642	11.066	0	0	0
2014/10/03	R213	07/05/2015	8.76	Put	Bond Future	3,128.3000	3.1283	3,477.7900	3.4778	11.172	0	0	0
2014/10/03	R214	06/11/2014	9.20	Call	Bond Future	2,665.1100	2.6651	2,229.0600	2.2291	(16.361)	0	0	2,500
2014/10/03	R214	06/11/2014	9.64	Call	Bond Future	5,558.5800	5.5586	5,016.7700	5.0168	(9.747)	0	0	0
2014/10/03	R214	06/11/2014			Bond Future	8.9103	76.9568	8.9803	76.3968	0.786	0.0000	0.0000	6,069
2014/10/03	R214	06/11/2014	9.20	Put	Bond Future	391.0800	0.3911	515.0900	0.5151	31.710	0	0	0
2014/10/03	R214	06/11/2014	9.65	Call	Bond Future	5,627.1300	5.6271	5,084.3900	5.0844	(9.645)	0	0	0
2014/10/03	R214	06/11/2014	9.66	Call	Bond Future	5,695.6900	5.6957	5,152.0600	5.1521	(9.545)	0	0	0
2014/10/03	R214	06/11/2014	9.80	Call	Bond Future	6,652.7800	6.6528	6,100.2900	6.1003	(8.305)	0	0	0
2014/10/03	R214	06/11/2014	9.64	Put	Bond Future	41.7400	0.0417	59.9900	0.0600	43.723	0	0	0
2014/10/03	R214	06/11/2014	9.66	Put	Bond Future	37.1800	0.0372	53.6100	0.0536	44.190	0	0	0
2014/10/03	R214	06/11/2014	9.65	Put	Bond Future	39.4000	0.0394	56.7200	0.0567	43.959	0	0	0
2014/10/03	R214	06/11/2014	9.80	Put	Bond Future	15.9800	0.0160	23.5500	0.0236	47.372	0	0	2,500
2014/10/03	R214	05/02/2015	9.50	Call	Bond Future	4,820.4200	4.8204	4,382.9800	4.3830	(9.075)	0	0	0
2014/10/03	R214	05/02/2015			Bond Future	8.9731	78.1600	9.0452	77.5903	0.804	0.0000	0.0000	0
2014/10/03	R214	05/02/2015	9.51	Call	Bond Future	4,875.6800	4.8757	4,436.0400	4.4360	(9.017)	0	0	0
2014/10/03	R214	05/02/2015	9.50	Put	Bond Future	815.8400	0.8158	948.1200	0.9481	16.214	0	0	0
2014/10/03	R214	05/02/2015	9.49	Call	Bond Future	4,765.3500	4.7654	4,330.1500	4.3301	(9.133)	0	0	0
2014/10/03	R214	05/02/2015	9.49	Put	Bond Future	833.4400	0.8334	967.9600	0.9680	16.140	0	0	0
2014/10/03	R214	05/02/2015	9.51	Put	Bond Future	798.5500	0.7986	928.6300	0.9286	16.290	0	0	0
2014/10/03	R214	07/05/2015			Bond Future	9.0186	76.2133	9.0925	75.6351	0.819	0.0000	0.0000	0
2014/10/03	R214	07/05/2015	9.15	Call	Bond Future	3,654.7000	3.6547	3,324.9500	3.3250	(9.023)	0	0	0
2014/10/03	R214	07/05/2015	9.16	Call	Bond Future	3,697.3800	3.6974	3,365.3900	3.3654	(8.979)	0	0	0
2014/10/03	R214	07/05/2015	9.14	Put	Bond Future	2,665.6300	2.6656	2,916.3600	2.9164	9.406	0	0	0
2014/10/03	R214	07/05/2015	9.16	Put	Bond Future	2,596.6800	2.5967	2,842.9100	2.8429	9.482	0	0	0
2014/10/03	R214	07/05/2015	9.15	Put	Bond Future	2,630.9800	2.6310	2,879.4500	2.8794	9.444	0	0	0
2014/10/03	R214	07/05/2015	9.14	Call	Bond Future	3,612.2400	3.6122	3,284.7500	3.2848	(9.066)	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
2014/10/03	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	06/11/2014			Bond Future	8.9659	99.4388	9.0359	98.7195	0.781	0.0000	0.0000	29,770
2014/10/03	R248	06/11/2014	9.72	Call	Bond Future	7,279.6600	7.2797	6,560.3400	6.5603	(9.881)	0	0	0
2014/10/03	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	06/11/2014	9.73	Call	Bond Future	7,369.6300	7.3696	6,650.3100	6.6503	(9.761)	0	0	0
2014/10/03	R248	06/11/2014	9.74	Call	Bond Future	7,459.4400	7.4594	6,740.1200	6.7401	(9.643)	0	0	0
2014/10/03	R248	05/02/2015			Bond Future	9.0304	100.9936	9.1026	100.2618	0.799	0.0000	0.0000	1,277
2014/10/03	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	05/02/2015	9.50	Call	Bond Future	4,590.1100	4.5901	3,858.3600	3.8584	(15.942)	0	0	0
2014/10/03	R248	05/02/2015	9.51	Call	Bond Future	4,683.6300	4.6836	3,951.8800	3.9519	(15.624)	0	0	0
2014/10/03	R248	05/02/2015	9.49	Call	Bond Future	4,496.4100	4.4964	3,764.6600	3.7647	(16.274)	0	0	0
2014/10/03	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	07/05/2015			Bond Future	9.0776	98.3002	9.1515	97.5576	0.815	0.0000	0.0000	0
2014/10/03	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/03	R248	07/05/2015	9.26	Call	Bond Future	1,812.9600	1.8130	1,070.3500	1.0703	(40.961)	0	0	0
2014/10/03	R248	07/05/2015	9.24	Call	Bond Future	1,617.1600	1.6172	874.5500	0.8745	(45.921)	0	0	0
2014/10/03	R248	07/05/2015	9.25	Call	Bond Future	1,715.1500	1.7151	972.5400	0.9725	(43.297)	0	0	0

Total

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