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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2014 TO 13/10/2014

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
2014/10/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	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
2014/10/13	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	2025	06/11/2014	117.01	Call	Bond Future	611.9200	0.6119	520.2200	0.5202	(14.986)	0	0	0
2014/10/13	2025	06/11/2014			Bond Future	117.6219	117.6219	117.5302	117.5302	(0.078)	0.0000	0.0000	16
2014/10/13	2025	06/11/2014	116.99	Call	Bond Future	631.9200	0.6319	540.2200	0.5402	(14.511)	0	0	0
2014/10/13	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2025	06/11/2014	117.00	Call	Bond Future	621.9200	0.6219	530.2200	0.5302	(14.745)	0	0	0
2014/10/13	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2025	05/02/2015			Bond Future	118.3106	118.3106	118.2162	118.2162	(0.080)	0.0000	0.0000	0
2014/10/13	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2025	05/02/2015	118.99	Put	Bond Future	679.4200	0.6794	773.8200	0.7738	13.894	0	0	0
2014/10/13	2025	05/02/2015	119.01	Put	Bond Future	699.4200	0.6994	793.8200	0.7938	13.497	0	0	0
2014/10/13	2025	05/02/2015	119.00	Put	Bond Future	689.4200	0.6894	783.8200	0.7838	13.693	0	0	0
2014/10/13	2030	06/11/2014	9.01	Call	Bond Future	3,397.4000	3.3974	3,938.1400	3.9381	15.916	0	0	0
2014/10/13	2030	06/11/2014			Bond Future	8.5805	97.3363	8.5142	97.8771	(0.773)	0.0000	0.0000	4,663
2014/10/13	2030	06/11/2014	8.99	Call	Bond Future	3,243.0700	3.2431	3,783.8100	3.7838	16.674	0	0	0
2014/10/13	2030	06/11/2014	9.00	Call	Bond Future	3,320.2800	3.3203	3,861.0200	3.8610	16.286	0	0	0
2014/10/13	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	05/02/2015			Bond Future	8.6465	94.8448	8.5782	95.3929	(0.790)	0.0000	0.0000	0
2014/10/13	2030	05/02/2015	9.25	Call	Bond Future	4,652.3000	4.6523	5,200.3600	5.2004	11.780	0	0	0
2014/10/13	2030	05/02/2015	9.24	Call	Bond Future	4,577.9000	4.5779	5,125.9600	5.1260	11.972	0	0	0
2014/10/13	2030	05/02/2015	9.26	Call	Bond Future	4,726.6100	4.7266	5,274.6700	5.2747	11.595	0	0	0
2014/10/13	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	07/05/2015			Bond Future	8.6969	96.4864	8.6264	97.0440	(0.810)	0.0000	0.0000	0
2014/10/13	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	07/05/2015	8.74	Call	Bond Future	338.9100	0.3389	896.5700	0.8966	164.545	0	0	0
2014/10/13	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2030	07/05/2015	8.75	Call	Bond Future	417.2800	0.4173	974.9400	0.9749	133.642	0	0	0
2014/10/13	2030	07/05/2015	8.76	Call	Bond Future	495.5500	0.4955	1,053.2100	1.0532	112.534	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
2014/10/13	2037	06/11/2014	9.69	Call	Bond Future	7,928.4300	7.9284	8,366.7400	8.3667	5.528	0	0	0
2014/10/13	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	06/11/2014			Bond Future	8.7946	99.5020	8.7485	99.9403	(0.524)	0.0000	0.0000	10,565
2014/10/13	2037	06/11/2014	9.70	Call	Bond Future	8,011.0400	8.0110	8,449.3500	8.4493	5.471	0	0	0
2014/10/13	2037	06/11/2014	9.71	Call	Bond Future	8,093.5300	8.0935	8,531.8400	8.5318	5.416	0	0	0
2014/10/13	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	05/02/2015			Bond Future	8.8576	96.7938	8.8103	97.2378	(0.534)	0.0000	0.0000	3,280
2014/10/13	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	05/02/2015	9.50	Call	Bond Future	5,720.7200	5.7207	6,164.7400	6.1647	7.762	0	0	0
2014/10/13	2037	05/02/2015	9.51	Call	Bond Future	5,805.4600	5.8055	6,249.4800	6.2495	7.648	0	0	0
2014/10/13	2037	05/02/2015	9.49	Call	Bond Future	5,635.8500	5.6359	6,079.8700	6.0799	7.878	0	0	0
2014/10/13	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	07/05/2015			Bond Future	8.9068	98.4692	8.8582	98.9209	(0.547)	0.0000	0.0000	0
2014/10/13	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2037	07/05/2015	9.01	Call	Bond Future	946.4900	0.9465	1,398.2500	1.3982	47.730	0	0	0
2014/10/13	2037	07/05/2015	8.99	Call	Bond Future	764.1600	0.7642	1,215.9200	1.2159	59.119	0	0	0
2014/10/13	2037	07/05/2015	9.00	Call	Bond Future	855.3900	0.8554	1,307.1500	1.3072	52.813	0	0	0
2014/10/13	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2038	06/11/2014	120.01	Call	Bond Future	3,390.1500	3.3901	3,408.2900	3.4083	0.535	0	0	0
2014/10/13	2038	06/11/2014			Bond Future	123.4001	123.4001	123.4183	123.4183	0.015	0.0000	0.0000	1,974
2014/10/13	2038	06/11/2014	119.99	Call	Bond Future	3,410.1500	3.4101	3,428.2900	3.4283	0.532	0	0	0
2014/10/13	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2038	06/11/2014	120.00	Call	Bond Future	3,400.1500	3.4001	3,418.2900	3.4183	0.534	0	0	0
2014/10/13	2038	05/02/2015	123.00	Call	Bond Future	1,034.7400	1.0347	1,052.0200	1.0520	1.670	0	0	0
2014/10/13	2038	05/02/2015			Bond Future	124.0347	124.0347	124.0520	124.0520	0.014	0.0000	0.0000	0
2014/10/13	2038	05/02/2015	123.01	Call	Bond Future	1,024.7400	1.0247	1,042.0200	1.0420	1.686	0	0	0
2014/10/13	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2038	05/02/2015	122.99	Call	Bond Future	1,044.7400	1.0447	1,062.0200	1.0620	1.654	0	0	0
2014/10/13	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	06/11/2014			Bond Future	8.8688	101.1917	8.8278	101.6147	(0.463)	0.0000	0.0000	3,002
2014/10/13	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	06/11/2014	8.99	Call	Bond Future	1,231.5900	1.2316	1,654.6300	1.6546	34.349	0	0	0
2014/10/13	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	06/11/2014	9.00	Call	Bond Future	1,332.0800	1.3321	1,755.1200	1.7551	31.758	0	0	0
2014/10/13	2044	06/11/2014	9.01	Call	Bond Future	1,432.3800	1.4324	1,855.4200	1.8554	29.534	0	0	0
2014/10/13	2044	05/02/2015	9.00	Call	Bond Future	708.7900	0.7088	1,137.3800	1.1374	60.468	0	0	0
2014/10/13	2044	05/02/2015			Bond Future	8.9297	98.3845	8.8876	98.8131	(0.471)	0.0000	0.0000	0
2014/10/13	2044	05/02/2015	9.01	Call	Bond Future	808.9000	0.8089	1,237.4900	1.2375	52.984	0	0	0
2014/10/13	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/13	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	05/02/2015	8.99	Call	Bond Future	608.5000	0.6085	1,037.0900	1.0371	70.434	0	0	0
2014/10/13	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	07/05/2015			Bond Future	8.9774	100.0875	8.9342	100.5236	(0.482)	0.0000	0.0000	0
2014/10/13	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2044	07/05/2015	9.01	Call	Bond Future	326.1000	0.3261	762.1400	0.7621	133.714	0	0	0
2014/10/13	2044	07/05/2015	8.99	Call	Bond Future	126.0200	0.1260	562.0600	0.5621	346.009	0	0	0
2014/10/13	2044	07/05/2015	9.00	Call	Bond Future	226.1400	0.2261	662.1800	0.6622	192.819	0	0	0
2014/10/13	2046	06/11/2014	104.45	Call	Bond Future	18,870.1800	18.8702	18,888.6500	18.8887	0.098	0	0	0
2014/10/13	2046	06/11/2014			Bond Future	123.3202	123.3202	123.3386	123.3386	0.015	0.0000	0.0000	5,389
2014/10/13	2046	06/11/2014	104.43	Call	Bond Future	18,890.1800	18.8902	18,908.6500	18.9087	0.098	0	0	0
2014/10/13	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2046	06/11/2014	104.44	Call	Bond Future	18,880.1800	18.8802	18,898.6500	18.8987	0.098	0	0	0
2014/10/13	2046	05/02/2015			Bond Future	125.2552	125.2552	125.2726	125.2726	0.014	0.0000	0.0000	0
2014/10/13	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2046	05/02/2015	123.99	Call	Bond Future	1,265.2000	1.2652	1,282.6400	1.2826	1.378	0	0	0
2014/10/13	2046	05/02/2015	124.01	Call	Bond Future	1,245.2000	1.2452	1,262.6400	1.2626	1.401	0	0	0
2014/10/13	2046	05/02/2015	124.00	Call	Bond Future	1,255.2000	1.2552	1,272.6400	1.2726	1.389	0	0	0
2014/10/13	2050	06/11/2014			Bond Future	131.5494	131.5494	131.5691	131.5691	0.015	0.0000	0.0000	2,640
2014/10/13	2050	06/11/2014	126.00	Call	Bond Future	5,549.4400	5.5494	5,569.0500	5.5690	0.353	0	0	0
2014/10/13	2050	06/11/2014	126.01	Call	Bond Future	5,539.4400	5.5394	5,559.0500	5.5590	0.354	0	0	0
2014/10/13	2050	06/11/2014	125.99	Call	Bond Future	5,559.4400	5.5594	5,579.0500	5.5790	0.353	0	0	0
2014/10/13	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2050	05/02/2015			Bond Future	132.1651	132.1651	132.1839	132.1839	0.014	0.0000	0.0000	0
2014/10/13	2050	05/02/2015	130.01	Call	Bond Future	2,155.1300	2.1551	2,173.8800	2.1739	0.870	0	0	0
2014/10/13	2050	05/02/2015	129.99	Call	Bond Future	2,175.1300	2.1751	2,193.8800	2.1939	0.862	0	0	0
2014/10/13	2050	05/02/2015	130.00	Call	Bond Future	2,165.1300	2.1651	2,183.8800	2.1839	0.866	0	0	0
2014/10/13	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	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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2014/10/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	AL12	06/11/2014			Index Future	517.7670	517.7670	520.4570	520.4570	0.520	0.0000	0.0000	0
2014/10/13	AL12	05/02/2015			Index Future	525.8270	525.8270	528.5510	528.5510	0.518	0.0000	0.0000	0
2014/10/13	AL12	07/05/2015			Index Future	534.9100	534.9100	537.6740	537.6740	0.517	0.0000	0.0000	0
2014/10/13	AL37	06/11/2014			Index Future	436.2180	436.2180	437.5660	437.5660	0.309	0.0000	0.0000	3
2014/10/13	AL37	05/02/2015			Index Future	443.0080	443.0080	444.3710	444.3710	0.308	0.0000	0.0000	0
2014/10/13	AL7T	06/11/2014			Index Future	514.8310	514.8310	517.1390	517.1390	0.448	0.0000	0.0000	4
2014/10/13	AL7T	05/02/2015			Index Future	522.8450	522.8450	525.1810	525.1810	0.447	0.0000	0.0000	0
2014/10/13	ALBI	06/11/2014			Index Future	469.6240	469.6240	471.5590	471.5590	0.412	0.0000	0.0000	582
2014/10/13	ALBI	05/02/2015			Index Future	476.9350	476.9350	478.8920	478.8920	0.410	0.0000	0.0000	65
2014/10/13	ALBI	07/05/2015			Index Future	485.1740	485.1740	487.1580	487.1580	0.409	0.0000	0.0000	0
2014/10/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	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
2014/10/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/10/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/10/13	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	EL28	06/11/2014			Bond Future	122.5132	122.5132	122.5322	122.5322	0.016	0.0000	0.0000	0
2014/10/13	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	EL28	06/11/2014	122.00	Call	Bond Future	513.2000	0.5132	532.2300	0.5322	3.708	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
2014/10/13	EL28	06/11/2014	122.01	Call	Bond Future	503.2000	0.5032	522.2300	0.5222	3.782	0	0	0
2014/10/13	EL28	06/11/2014	121.99	Call	Bond Future	523.2000	0.5232	542.2300	0.5422	3.637	0	0	0
2014/10/13	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	EL28	05/02/2015			Bond Future	124.4355	124.4355	124.4538	124.4538	0.015	0.0000	0.0000	0
2014/10/13	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	EL28	05/02/2015	125.99	Put	Bond Future	1,554.4700	1.5545	1,536.2500	1.5363	(1.172)	0	0	0
2014/10/13	EL28	05/02/2015	126.01	Put	Bond Future	1,574.4700	1.5745	1,556.2500	1.5563	(1.157)	0	0	0
2014/10/13	EL28	05/02/2015	126.00	Put	Bond Future	1,564.4700	1.5645	1,546.2500	1.5463	(1.165)	0	0	0
2014/10/13	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	06/11/2014			Bond Future	9.5327	83.5265	9.4813	83.9136	(0.540)	0.0000	0.0000	6,220
2014/10/13	ES33	06/11/2014	10.29	Call	Bond Future	5,386.1500	5.3862	5,773.1700	5.7732	7.185	0	0	0
2014/10/13	ES33	06/11/2014	10.30	Call	Bond Future	5,453.6000	5.4536	5,840.6200	5.8406	7.097	0	0	0
2014/10/13	ES33	06/11/2014	10.31	Call	Bond Future	5,520.9500	5.5210	5,907.9700	5.9080	7.010	0	0	0
2014/10/13	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	05/02/2015	10.00	Call	Bond Future	2,699.7800	2.6998	3,091.9000	3.0919	14.524	0	0	0
2014/10/13	ES33	05/02/2015			Bond Future	9.6242	84.8269	9.5712	85.2190	(0.551)	0.0000	0.0000	0
2014/10/13	ES33	05/02/2015	10.01	Call	Bond Future	2,769.7400	2.7697	3,161.8600	3.1619	14.157	0	0	0
2014/10/13	ES33	05/02/2015	9.99	Call	Bond Future	2,629.7300	2.6297	3,021.8500	3.0219	14.911	0	0	0
2014/10/13	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	07/05/2015			Bond Future	9.6960	82.5030	9.6413	82.9019	(0.564)	0.0000	0.0000	0
2014/10/13	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	ES33	07/05/2015	9.76	Call	Bond Future	463.5700	0.4636	862.5600	0.8626	86.069	0	0	0
2014/10/13	ES33	07/05/2015	9.74	Call	Bond Future	319.1800	0.3192	718.1700	0.7182	125.005	0	0	0
2014/10/13	ES33	07/05/2015	9.75	Call	Bond Future	391.4200	0.3914	790.4100	0.7904	101.934	0	0	0
2014/10/13	GOVI	06/11/2014	449.01	Call	GOVI	190,040.0000	19.0040	208,710.0000	20.8710	9.824	0	0	0
2014/10/13	GOVI	06/11/2014			GOVI	468.0140	468.0140	469.8810	469.8810	0.399	0.0000	0.0000	419
2014/10/13	GOVI	06/11/2014	448.99	Call	GOVI	190,240.0000	19.0240	208,910.0000	20.8910	9.814	0	0	0
2014/10/13	GOVI	06/11/2014	449.00	Call	GOVI	190,140.0000	19.0140	208,810.0000	20.8810	9.819	0	0	0
2014/10/13	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	05/02/2015	459.99	Call	GOVI	153,100.0000	15.3100	171,980.0000	17.1980	12.332	0	0	0
2014/10/13	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	05/02/2015			GOVI	475.3000	475.3000	477.1880	477.1880	0.397	0.0000	0.0000	48
2014/10/13	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	05/02/2015	460.00	Call	GOVI	153,000.0000	15.3000	171,880.0000	17.1880	12.340	0	0	0
2014/10/13	GOVI	05/02/2015	460.01	Call	GOVI	152,900.0000	15.2900	171,780.0000	17.1780	12.348	0	0	0
2014/10/13	GOVI	07/05/2015	449.99	Call	GOVI	335,210.0000	33.5210	354,350.0000	35.4350	5.710	0	0	0
2014/10/13	GOVI	07/05/2015			GOVI	483.5110	483.5110	485.4250	485.4250	0.396	0.0000	0.0000	0

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2014/10/13	GOVI	07/05/2015	450.00	Call	GOVI	335,110.0000		33.5110	354,250.0000	35.4250	5.712	0	0	0
2014/10/13	GOVI	07/05/2015	450.01	Call	GOVI	335,010.0000		33.5010	354,150.0000	35.4150	5.713	0	0	0
2014/10/13	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/10/13	ICAA	06/11/2014			Can-Do Interest Rate	145.1375		145.1375	145.1553	145.1553	0.012	0.0000	0.0000	107
2014/10/13	IGOV	06/11/2014			Index Future	219.7670		219.7670	219.8500	219.8500	0.038	0.0000	0.0000	1,159
2014/10/13	IGOV	05/02/2015			Index Future	223.2150		223.2150	223.2960	223.2960	0.036	0.0000	0.0000	10
2014/10/13	IGOV	07/05/2015			Index Future	227.0980		227.0980	227.1770	227.1770	0.035	0.0000	0.0000	0
2014/10/13	ILBI	06/11/2014			Index Future	591.7720		591.7720	591.6730	591.6730	(0.017)	0.0000	0.0000	0
2014/10/13	ILBI	05/02/2015			Index Future	601.1210		601.1210	601.0150	601.0150	(0.018)	0.0000	0.0000	157
2014/10/13	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/10/13	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/10/13	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/10/13	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/10/13	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/10/13	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/10/13	JBAF	15/10/2014			Jibar Tradeable Future	6.0800		93.9200	6.0800	93.9200	0.000	0.0000	0.0000	0
2014/10/13	JBAF	19/11/2014			Jibar Tradeable Future	6.1200		93.8800	6.1200	93.8800	0.000	0.0000	0.0000	0
2014/10/13	JBAF	17/12/2014			Jibar Tradeable Future	6.3000		93.7000	6.2800	93.7200	(0.317)	0.0000	0.0000	0
2014/10/13	JBAF	21/01/2015			Jibar Tradeable Future	6.3800		93.6200	6.3600	93.6400	(0.313)	0.0000	0.0000	0
2014/10/13	JBAF	18/02/2015			Jibar Tradeable Future	6.5100		93.4900	6.4700	93.5300	(0.614)	0.0000	0.0000	0
2014/10/13	JBAF	18/03/2015			Jibar Tradeable Future	6.6000		93.4000	6.5200	93.4800	(1.212)	0.0000	0.0000	2,850
2014/10/13	JBAF	17/06/2015			Jibar Tradeable Future	6.8600		93.1400	6.7800	93.2200	(1.166)	0.0000	0.0000	5,000
2014/10/13	JBAF	16/09/2015			Jibar Tradeable Future	7.0500		92.9500	6.9700	93.0300	(1.135)	0.0000	0.0000	0
2014/10/13	JBAF	15/12/2015			Jibar Tradeable Future	7.2200		92.7800	7.1300	92.8700	(1.247)	0.0000	0.0000	0
2014/10/13	JBAF	16/03/2016			Jibar Tradeable Future	7.3600		92.6400	7.2700	92.7300	(1.223)	0.0000	0.0000	0
2014/10/13	JBAF	15/06/2016			Jibar Tradeable Future	7.4900		92.5100	7.3900	92.6100	(1.335)	0.0000	0.0000	0
2014/10/13	JBAF	21/09/2016			Jibar Tradeable Future	7.6100		92.3900	7.5200	92.4800	(1.183)	0.0000	0.0000	0
2014/10/13	R023	06/11/2014			Bond Future	7.9530		100.3070	7.8813	100.7347	(0.902)	0.0000	0.0000	8,484
2014/10/13	R023	06/11/2014	8.59	Put	Bond Future	13.7900		0.0138	4.5300	0.0045	(67.150)	0	0	0
2014/10/13	R023	06/11/2014	8.61	Put	Bond Future	11.7200		0.0117	3.7400	0.0037	(68.089)	0	0	0
2014/10/13	R023	06/11/2014	8.59	Call	Bond Future	3,712.8200		3.7128	4,131.2400	4.1312	11.270	0	0	0
2014/10/13	R023	06/11/2014	8.60	Put	Bond Future	12.7200		0.0127	4.1100	0.0041	(67.689)	0	0	0



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2014/10/13	R023	06/11/2014	8.60	Call	Bond Future	3,768.4000	3.7684	4,187.4700	4.1875	11.121	0	0	0
2014/10/13	R023	06/11/2014	8.61	Call	Bond Future	3,824.0100	3.8240	4,243.7100	4.2437	10.975	0	0	0
2014/10/13	R023	05/02/2015			Bond Future	8.0261	101.8686	7.9515	102.3017	(0.930)	0.0000	0.0000	0
2014/10/13	R023	05/02/2015	8.74	Put	Bond Future	246.2700	0.2463	186.2100	0.1862	(24.388)	0	0	0
2014/10/13	R023	05/02/2015	8.75	Call	Bond Future	4,318.3700	4.3184	4,692.9000	4.6929	8.673	0	0	0
2014/10/13	R023	05/02/2015	8.76	Call	Bond Future	4,366.3600	4.3664	4,742.2700	4.7423	8.609	0	0	0
2014/10/13	R023	05/02/2015	8.74	Call	Bond Future	4,270.5100	4.2705	4,643.6300	4.6436	8.737	0	0	0
2014/10/13	R023	05/02/2015	8.76	Put	Bond Future	232.4200	0.2324	175.1500	0.1752	(24.641)	0	0	0
2014/10/13	R023	05/02/2015	8.75	Put	Bond Future	239.2600	0.2393	180.6100	0.1806	(24.513)	0	0	0
2014/10/13	R023	07/05/2015	8.14	Call	Bond Future	2,174.0900	2.1741	2,406.9900	2.4070	10.713	0	0	0
2014/10/13	R023	07/05/2015	8.15	Put	Bond Future	1,744.8100	1.7448	1,538.9100	1.5389	(11.801)	0	0	0
2014/10/13	R023	07/05/2015			Bond Future	8.0683	99.7023	7.9904	100.1431	(0.965)	0.0000	0.0000	0
2014/10/13	R023	07/05/2015	8.15	Call	Bond Future	2,204.4500	2.2044	2,439.3500	2.4394	10.656	0	0	0
2014/10/13	R023	07/05/2015	8.16	Call	Bond Future	2,235.0500	2.2350	2,471.9400	2.4719	10.599	0	0	0
2014/10/13	R023	07/05/2015	8.14	Put	Bond Future	1,770.5700	1.7706	1,562.6700	1.5627	(11.742)	0	0	0
2014/10/13	R023	07/05/2015	8.16	Put	Bond Future	1,719.3200	1.7193	1,515.4100	1.5154	(11.860)	0	0	0
2014/10/13	R023	06/08/2015	9.07	Put	Bond Future	699.5100	0.6995	609.4600	0.6095	(12.873)	0	0	911
2014/10/13	R023	06/08/2015	8.24	Call	Bond Future	2,846.3400	2.8463	3,093.0000	3.0930	8.666	0	0	0
2014/10/13	R023	06/08/2015			Bond Future	8.0923	101.5614	8.0114	102.0079	(1.000)	0.0000	0.0000	0
2014/10/13	R023	06/08/2015	9.07	Call	Bond Future	5,899.3600	5.8994	6,255.7300	6.2557	6.041	0	0	0
2014/10/13	R023	06/08/2015	8.26	Put	Bond Future	1,990.6600	1.9907	1,794.0500	1.7941	(9.877)	0	0	0
2014/10/13	R023	06/08/2015	8.25	Put	Bond Future	2,013.8900	2.0139	1,815.7000	1.8157	(9.841)	0	0	0
2014/10/13	R023	06/08/2015	8.24	Put	Bond Future	2,037.6900	2.0377	1,837.9300	1.8379	(9.803)	0	0	0
2014/10/13	R023	06/08/2015	8.25	Call	Bond Future	2,876.9900	2.8770	3,125.2200	3.1252	8.628	0	0	0
2014/10/13	R023	06/08/2015	8.26	Call	Bond Future	2,908.1600	2.9082	3,157.9700	3.1580	8.590	0	0	0
2014/10/13	R157	06/11/2014	6.19	Put	Bond Future	470.4000	0.4704	468.6200	0.4686	(0.378)	0	0	0
2014/10/13	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/10/13	R157	06/11/2014	6.21	Put	Bond Future	454.4100	0.4544	452.4500	0.4524	(0.431)	0	0	0
2014/10/13	R157	06/11/2014	6.20	Put	Bond Future	462.3800	0.4624	460.5200	0.4605	(0.402)	0	0	0
2014/10/13	R157	06/11/2014	6.21	Call	Bond Future	8.1600	0.0082	6.2000	0.0062	(24.020)	0	0	0
2014/10/13	R157	06/11/2014	6.19	Call	Bond Future	7.1400	0.0071	5.3600	0.0054	(24.930)	0	0	0
2014/10/13	R157	06/11/2014	6.20	Call	Bond Future	7.6300	0.0076	5.7700	0.0058	(24.377)	0	0	0
2014/10/13	R157	05/02/2015	8.74	Call	Bond Future	1,086.4500	1.0864	1,085.6200	1.0856	(0.076)	0	0	0
2014/10/13	R157	05/02/2015	8.75	Put	Bond Future	13.0000	0.0130	12.1800	0.0122	(6.308)	0	0	0
2014/10/13	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/10/13	R157	05/02/2015	8.74	Put	Bond Future	13.2900	0.0133	12.4600	0.0125	(6.245)	0	0	0
2014/10/13	R157	05/02/2015	8.76	Put	Bond Future	12.7200	0.0127	11.9200	0.0119	(6.289)	0	0	0
2014/10/13	R157	05/02/2015	8.75	Call	Bond Future	1,091.9700	1.0920	1,091.1500	1.0911	(0.075)	0	0	0
2014/10/13	R157	05/02/2015	8.76	Call	Bond Future	1,097.4900	1.0975	1,096.6900	1.0967	(0.073)	0	0	0
2014/10/13	R186	06/11/2014	8.53	Call	Bond Future	3,431.8600	3.4319	3,975.5400	3.9755	15.842	0	0	0
2014/10/13	R186	06/11/2014	7.70	Call	Bond Future	78.1300	0.0781	106.6300	0.1066	36.478	0	0	1,500
2014/10/13	R186	06/11/2014	8.14	Call	Bond Future	1,047.2900	1.0473	1,331.6900	1.3317	27.156	0	0	0
2014/10/13	R186	06/11/2014	8.15	Put	Bond Future	967.0400	0.9670	647.3000	0.6473	(33.064)	0	0	0
2014/10/13	R186	06/11/2014	8.30	Call	Bond Future	1,874.6000	1.8746	2,289.2900	2.2893	22.122	0	0	100
2014/10/13	R186	06/11/2014	8.50	Call	Bond Future	3,212.1000	3.2121	3,743.8400	3.7438	16.554	0	0	0
2014/10/13	R186	06/11/2014	9.17	Call	Bond Future	8,395.0600	8.3951	9,007.1400	9.0071	7.291	0	0	0

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2014/10/13	R186	06/11/2014			Bond Future	8.1354	122.0831	8.0640	122.6958	(0.879)	0.0000	0.0000	47,407
2014/10/13	R186	06/11/2014	7.80	Put	Bond Future	3,077.1700	3.0772	2,523.0700	2.5231	(18.007)	0	0	0
2014/10/13	R186	06/11/2014	8.45	Put	Bond Future	210.6000	0.2106	106.6000	0.1066	(49.383)	0	0	6,000
2014/10/13	R186	06/11/2014	8.53	Put	Bond Future	128.3500	0.1284	59.4100	0.0594	(53.713)	0	0	100
2014/10/13	R186	06/11/2014	7.70	Put	Bond Future	3,878.6000	3.8786	3,294.4800	3.2945	(15.060)	0	0	0
2014/10/13	R186	06/11/2014	8.15	Call	Bond Future	1,091.1900	1.0912	1,384.0700	1.3841	26.840	0	0	0
2014/10/13	R186	06/11/2014	8.60	Put	Bond Future	80.6800	0.0807	34.3700	0.0344	(57.400)	0	0	0
2014/10/13	R186	06/11/2014	8.00	Call	Bond Future	547.3200	0.5473	718.8500	0.7189	31.340	0	0	1,500
2014/10/13	R186	06/11/2014	8.16	Call	Bond Future	1,136.1600	1.1362	1,437.5300	1.4375	26.525	0	0	0
2014/10/13	R186	06/11/2014	8.50	Put	Bond Future	155.2400	0.1552	74.3600	0.0744	(52.100)	0	0	7,000
2014/10/13	R186	06/11/2014	8.30	Put	Bond Future	481.0300	0.4810	283.1000	0.2831	(41.147)	0	0	100
2014/10/13	R186	06/11/2014	9.17	Put	Bond Future	0.6600	0.0007	0.1200	0.0001	(81.818)	0	0	2,010
2014/10/13	R186	06/11/2014	7.80	Call	Bond Future	164.2100	0.1642	222.7300	0.2227	35.637	0	0	100
2014/10/13	R186	06/11/2014	8.60	Call	Bond Future	3,956.8600	3.9569	4,523.1700	4.5232	14.312	0	0	0
2014/10/13	R186	06/11/2014	8.14	Put	Bond Future	1,008.4500	1.0084	680.2300	0.6802	(32.547)	0	0	0
2014/10/13	R186	06/11/2014	8.16	Put	Bond Future	926.7900	0.9268	615.5400	0.6155	(33.584)	0	0	0
2014/10/13	R186	06/11/2014	8.45	Call	Bond Future	2,854.7400	2.8547	3,363.3600	3.3634	17.817	0	0	0
2014/10/13	R186	06/11/2014	8.00	Put	Bond Future	1,711.7600	1.7118	1,270.6700	1.2707	(25.768)	0	0	0
2014/10/13	R186	05/02/2015	9.00	Call	Bond Future	6,761.3000	6.7613	7,305.0900	7.3051	8.043	0	0	0
2014/10/13	R186	05/02/2015			Bond Future	8.1996	118.6882	8.1257	119.3089	(0.902)	0.0000	0.0000	686
2014/10/13	R186	05/02/2015	8.75	Call	Bond Future	5,107.8800	5.1079	5,597.1300	5.5971	9.578	0	0	0
2014/10/13	R186	05/02/2015	8.76	Call	Bond Future	5,171.4600	5.1715	5,663.2900	5.6633	9.510	0	0	0
2014/10/13	R186	05/02/2015	8.74	Call	Bond Future	5,044.5600	5.0446	5,531.1900	5.5312	9.647	0	0	0
2014/10/13	R186	05/02/2015	8.76	Put	Bond Future	609.5100	0.6095	480.5900	0.4806	(21.151)	0	0	0
2014/10/13	R186	05/02/2015	8.75	Put	Bond Future	625.1700	0.6252	493.6700	0.4937	(21.034)	0	0	0
2014/10/13	R186	05/02/2015	9.00	Put	Bond Future	320.7600	0.3208	243.8000	0.2438	(23.993)	0	0	9,600
2014/10/13	R186	05/02/2015	8.74	Put	Bond Future	641.1600	0.6412	507.0400	0.5070	(20.918)	0	0	0
2014/10/13	R186	07/05/2015			Bond Future	8.2428	120.7410	8.1662	121.3726	(0.930)	0.0000	0.0000	0
2014/10/13	R186	07/05/2015	8.25	Call	Bond Future	2,973.5100	2.9735	3,288.5800	3.2886	10.596	0	0	0
2014/10/13	R186	07/05/2015	8.24	Put	Bond Future	2,955.0900	2.9551	2,635.7500	2.6357	(10.806)	0	0	0
2014/10/13	R186	07/05/2015	8.26	Put	Bond Future	2,874.8400	2.8748	2,561.1100	2.5611	(10.913)	0	0	0
2014/10/13	R186	07/05/2015	8.25	Put	Bond Future	2,914.5800	2.9146	2,598.0500	2.5981	(10.860)	0	0	0
2014/10/13	R186	07/05/2015	8.26	Call	Bond Future	3,015.7800	3.0158	3,333.6500	3.3337	10.540	0	0	0
2014/10/13	R186	07/05/2015	8.24	Call	Bond Future	2,931.9300	2.9319	3,244.1900	3.2442	10.650	0	0	0
2014/10/13	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R197	06/11/2014			Bond Future	288.8944	288.8944	288.9362	288.9362	0.014	0.0000	0.0000	939
2014/10/13	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R197	06/11/2014	285.00	Call	Bond Future	3,894.4000	3.8944	3,936.1600	3.9362	1.072	0	0	0
2014/10/13	R197	06/11/2014	285.01	Call	Bond Future	3,884.4000	3.8844	3,926.1600	3.9262	1.075	0	0	0
2014/10/13	R197	06/11/2014	284.99	Call	Bond Future	3,904.4000	3.9044	3,946.1600	3.9462	1.070	0	0	0
2014/10/13	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R197	05/02/2015	288.99	Put	Bond Future	1,579.3000	1.5793	1,540.1600	1.5402	(2.478)	0	0	0
2014/10/13	R197	05/02/2015			Bond Future	287.4107	287.4107	287.4498	287.4498	0.014	0.0000	0.0000	0
2014/10/13	R197	05/02/2015	289.01	Put	Bond Future	1,599.3000	1.5993	1,560.1600	1.5602	(2.447)	0	0	0
2014/10/13	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R197	05/02/2015	289.00	Put	Bond Future	1,589.3000	1.5893	1,550.1600	1.5502	(2.463)	0	0	0
2014/10/13	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/13	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R202	06/11/2014	226.99	Call	Bond Future	6,208.6900	6.2087	6,243.0700	6.2431	0.554	0	0	0
2014/10/13	R202	06/11/2014			Bond Future	233.1987	233.1987	233.2331	233.2331	0.015	0.0000	0.0000	49,223
2014/10/13	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R202	06/11/2014	227.00	Call	Bond Future	6,198.6900	6.1987	6,233.0700	6.2331	0.555	0	0	0
2014/10/13	R202	06/11/2014	227.01	Call	Bond Future	6,188.6900	6.1887	6,223.0700	6.2231	0.556	0	0	0
2014/10/13	R202	05/02/2015	233.01	Call	Bond Future	651.9600	0.6520	684.2700	0.6843	4.956	0	0	0
2014/10/13	R202	05/02/2015			Bond Future	233.6620	233.6620	233.6943	233.6943	0.014	0.0000	0.0000	0
2014/10/13	R202	05/02/2015	232.99	Call	Bond Future	671.9600	0.6720	704.2700	0.7043	4.808	0	0	0
2014/10/13	R202	05/02/2015	233.00	Call	Bond Future	661.9600	0.6620	694.2700	0.6943	4.881	0	0	0
2014/10/13	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R203	06/11/2014	6.86	Call	Bond Future	61.2100	0.0612	95.5900	0.0956	56.167	0	0	0
2014/10/13	R203	06/11/2014	6.98	Call	Bond Future	142.1900	0.1422	209.5000	0.2095	47.338	0	0	14
2014/10/13	R203	06/11/2014			Bond Future	7.0795	104.2504	7.0012	104.4527	(1.105)	0.0000	0.0000	13,066
2014/10/13	R203	06/11/2014	6.84	Call	Bond Future	52.2600	0.0523	82.3400	0.0823	57.558	0	0	45
2014/10/13	R203	06/11/2014	6.85	Call	Bond Future	56.6000	0.0566	88.7800	0.0888	56.855	0	0	0
2014/10/13	R203	06/11/2014	6.98	Put	Bond Future	399.4900	0.3995	264.5200	0.2645	(33.786)	0	0	0
2014/10/13	R203	06/11/2014	6.84	Put	Bond Future	673.1400	0.6731	500.9400	0.5009	(25.582)	0	0	0
2014/10/13	R203	06/11/2014	6.86	Put	Bond Future	630.0500	0.6301	462.1500	0.4622	(26.649)	0	0	0
2014/10/13	R203	06/11/2014	6.85	Put	Bond Future	651.4600	0.6515	481.3600	0.4814	(26.111)	0	0	0
2014/10/13	R203	05/02/2015	7.69	Call	Bond Future	1,341.7500	1.3418	1,510.8400	1.5108	12.602	0	0	55
2014/10/13	R203	05/02/2015			Bond Future	7.1708	105.8733	7.0845	106.0776	(1.203)	0.0000	0.0000	0
2014/10/13	R203	05/02/2015	8.34	Put	Bond Future	10.9800	0.0110	6.6400	0.0066	(39.526)	0	0	0
2014/10/13	R203	05/02/2015	8.35	Call	Bond Future	2,752.2000	2.7522	2,952.3700	2.9524	7.273	0	0	0
2014/10/13	R203	05/02/2015	8.36	Call	Bond Future	2,774.5700	2.7746	2,974.9100	2.9749	7.221	0	0	0
2014/10/13	R203	05/02/2015	8.34	Call	Bond Future	2,729.8400	2.7298	2,929.8300	2.9298	7.326	0	0	0
2014/10/13	R203	05/02/2015	8.36	Put	Bond Future	10.0000	0.0100	6.0100	0.0060	(39.900)	0	0	0
2014/10/13	R203	05/02/2015	7.69	Put	Bond Future	123.0600	0.1231	87.8200	0.0878	(28.636)	0	0	0
2014/10/13	R203	05/02/2015	8.35	Put	Bond Future	10.4800	0.0105	6.3200	0.0063	(39.695)	0	0	0
2014/10/13	R203	07/05/2015			Bond Future	7.1894	103.5340	7.0930	103.7420	(1.341)	0.0000	0.0000	0
2014/10/13	R203	07/05/2015	7.24	Put	Bond Future	593.3700	0.5934	496.3200	0.4963	(16.356)	0	0	0
2014/10/13	R203	07/05/2015	7.26	Put	Bond Future	574.0500	0.5741	479.1800	0.4792	(16.526)	0	0	0
2014/10/13	R203	07/05/2015	7.25	Put	Bond Future	583.4900	0.5835	487.5400	0.4875	(16.444)	0	0	0
2014/10/13	R203	07/05/2015	7.25	Call	Bond Future	713.8100	0.7138	825.8000	0.8258	15.689	0	0	0
2014/10/13	R203	07/05/2015	7.26	Call	Bond Future	725.8600	0.7259	838.9300	0.8389	15.577	0	0	0
2014/10/13	R203	07/05/2015	7.24	Call	Bond Future	702.1900	0.7022	813.0800	0.8131	15.792	0	0	0
2014/10/13	R204	06/11/2014	7.99	Put	Bond Future	4.7100	0.0047	1.2000	0.0012	(74.522)	0	0	1,270
2014/10/13	R204	06/11/2014			Bond Future	7.3815	105.2717	7.3040	105.5464	(1.050)	0.0000	0.0000	11,939
2014/10/13	R204	06/11/2014	6.99	Put	Bond Future	1,421.4300	1.4214	1,160.8400	1.1608	(18.333)	0	0	0
2014/10/13	R204	06/11/2014	7.01	Put	Bond Future	1,354.5400	1.3545	1,096.5700	1.0966	(19.045)	0	0	0
2014/10/13	R204	06/11/2014	6.99	Call	Bond Future	25.0200	0.0250	39.1300	0.0391	56.395	0	0	0

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2014/10/13	R204	06/11/2014	7.00	Put	Bond Future	1,387.8900	1.3879	1,128.5600	1.1286	(18.685)	0	0	0
2014/10/13	R204	06/11/2014	7.99	Call	Bond Future	2,129.6900	2.1297	2,400.8800	2.4009	12.734	0	0	0
2014/10/13	R204	06/11/2014	7.00	Call	Bond Future	27.4300	0.0274	42.8000	0.0428	56.034	0	0	0
2014/10/13	R204	06/11/2014	7.01	Call	Bond Future	30.0300	0.0300	46.7600	0.0468	55.711	0	0	0
2014/10/13	R204	05/02/2015			Bond Future	7.4639	102.8758	7.3808	103.1536	(1.113)	0.0000	0.0000	0
2014/10/13	R204	05/02/2015	8.25	Call	Bond Future	2,664.1800	2.6642	2,917.1100	2.9171	9.494	0	0	0
2014/10/13	R204	05/02/2015	8.26	Call	Bond Future	2,693.7800	2.6938	2,947.4300	2.9474	9.416	0	0	0
2014/10/13	R204	05/02/2015	8.24	Call	Bond Future	2,634.6500	2.6346	2,886.8400	2.8868	9.572	0	0	0
2014/10/13	R204	05/02/2015	8.26	Put	Bond Future	78.0100	0.0780	53.8100	0.0538	(31.022)	0	0	0
2014/10/13	R204	05/02/2015	8.25	Put	Bond Future	80.7500	0.0807	55.8300	0.0558	(30.861)	0	0	0
2014/10/13	R204	05/02/2015	8.24	Put	Bond Future	83.5700	0.0836	57.9100	0.0579	(30.705)	0	0	0
2014/10/13	R204	07/05/2015	7.51	Put	Bond Future	991.0100	0.9910	851.1400	0.8511	(14.114)	0	0	0
2014/10/13	R204	07/05/2015			Bond Future	7.5030	104.6549	7.4132	104.9376	(1.197)	0.0000	0.0000	0
2014/10/13	R204	07/05/2015	7.50	Put	Bond Future	1,006.2100	1.0062	864.9300	0.8649	(14.041)	0	0	0
2014/10/13	R204	07/05/2015	7.49	Call	Bond Future	980.8000	0.9808	1,120.8300	1.1208	14.277	0	0	0
2014/10/13	R204	07/05/2015	7.50	Call	Bond Future	996.8800	0.9969	1,138.3200	1.1383	14.188	0	0	0
2014/10/13	R204	07/05/2015	7.51	Call	Bond Future	1,013.1000	1.0131	1,155.9500	1.1559	14.100	0	0	0
2014/10/13	R204	07/05/2015	7.49	Put	Bond Future	1,021.5700	1.0216	878.8800	0.8789	(13.968)	0	0	0
2014/10/13	R204	06/08/2015	7.74	Call	Bond Future	1,586.8400	1.5868	1,756.0800	1.7561	10.665	0	0	0
2014/10/13	R204	06/08/2015	7.75	Put	Bond Future	887.4100	0.8874	772.3600	0.7724	(12.965)	0	0	0
2014/10/13	R204	06/08/2015			Bond Future	7.5056	102.5653	7.4090	102.8507	(1.287)	0.0000	0.0000	0
2014/10/13	R204	06/08/2015	8.41	Call	Bond Future	2,975.6500	2.9756	3,204.2300	3.2042	7.682	0	0	0
2014/10/13	R204	06/08/2015	7.74	Put	Bond Future	898.8000	0.8988	782.7000	0.7827	(12.917)	0	0	0
2014/10/13	R204	06/08/2015	7.76	Put	Bond Future	876.1300	0.8761	762.1200	0.7621	(13.013)	0	0	0
2014/10/13	R204	06/08/2015	8.41	Put	Bond Future	352.0700	0.3521	295.3100	0.2953	(16.122)	0	0	699
2014/10/13	R204	06/08/2015	7.75	Call	Bond Future	1,604.6800	1.6047	1,774.9700	1.7750	10.612	0	0	0
2014/10/13	R204	06/08/2015	7.76	Call	Bond Future	1,622.6200	1.6226	1,793.9500	1.7940	10.559	0	0	0
2014/10/13	R207	06/11/2014	7.36	Put	Bond Future	1,115.4400	1.1154	863.6900	0.8637	(22.570)	0	0	0
2014/10/13	R207	06/11/2014			Bond Future	7.5945	100.8770	7.5224	101.1788	(0.949)	0.0000	0.0000	34,018
2014/10/13	R207	06/11/2014	7.35	Put	Bond Future	1,149.4600	1.1495	894.8700	0.8949	(22.149)	0	0	0
2014/10/13	R207	06/11/2014	7.36	Call	Bond Future	129.4600	0.1295	179.5600	0.1796	38.699	0	0	0
2014/10/13	R207	06/11/2014	7.34	Call	Bond Future	113.2800	0.1133	157.8000	0.1578	39.301	0	0	0
2014/10/13	R207	06/11/2014	7.35	Call	Bond Future	121.1600	0.1212	168.4200	0.1684	39.006	0	0	0
2014/10/13	R207	06/11/2014	7.34	Put	Bond Future	1,183.9200	1.1839	926.5900	0.9266	(21.735)	0	0	0
2014/10/13	R207	05/02/2015	8.49	Put	Bond Future	105.3100	0.1053	76.1300	0.0761	(27.709)	0	0	0
2014/10/13	R207	05/02/2015	8.51	Put	Bond Future	98.7300	0.0987	71.1100	0.0711	(27.975)	0	0	0
2014/10/13	R207	05/02/2015			Bond Future	7.6723	98.8063	7.5960	99.1117	(0.994)	0.0000	0.0000	3,106
2014/10/13	R207	05/02/2015	8.50	Call	Bond Future	3,345.4300	3.3454	3,622.4700	3.6225	8.281	0	0	0
2014/10/13	R207	05/02/2015	8.51	Call	Bond Future	3,380.5700	3.3806	3,658.3800	3.6584	8.218	0	0	0
2014/10/13	R207	05/02/2015	8.50	Put	Bond Future	101.9700	0.1020	73.5800	0.0736	(27.842)	0	0	0
2014/10/13	R207	05/02/2015	8.49	Call	Bond Future	3,310.3700	3.3104	3,586.6200	3.5866	8.345	0	0	0
2014/10/13	R207	07/05/2015			Bond Future	7.7189	100.5155	7.6378	100.8264	(1.051)	0.0000	0.0000	0
2014/10/13	R207	07/05/2015	8.25	Call	Bond Future	2,526.9500	2.5269	2,754.2000	2.7542	8.993	0	0	0
2014/10/13	R207	07/05/2015	7.73	Call	Bond Future	1,278.7300	1.2787	1,434.8300	1.4348	12.207	0	0	66
2014/10/13	R207	07/05/2015	8.24	Put	Bond Future	531.1900	0.5312	446.4500	0.4465	(15.953)	0	0	0
2014/10/13	R207	07/05/2015	8.26	Put	Bond Future	512.4000	0.5124	429.9800	0.4300	(16.085)	0	0	0
2014/10/13	R207	07/05/2015	7.73	Put	Bond Future	1,236.3800	1.2364	1,081.6500	1.0817	(12.515)	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
2014/10/13	R207	07/05/2015	8.25	Put	Bond Future	521.7300	0.5217	438.1500	0.4381	(16.020)	0	0	0
2014/10/13	R207	07/05/2015	8.26	Call	Bond Future	2,554.9000	2.5549	2,783.3100	2.7833	8.940	0	0	0
2014/10/13	R207	07/05/2015	8.24	Call	Bond Future	2,499.1200	2.4991	2,725.2100	2.7252	9.047	0	0	0
2014/10/13	R207	06/08/2015	7.76	Call	Bond Future	1,569.4500	1.5694	1,729.0000	1.7290	10.166	0	0	0
2014/10/13	R207	06/08/2015			Bond Future	7.7377	98.7446	7.6518	99.0586	(1.110)	0.0000	0.0000	0
2014/10/13	R207	06/08/2015	7.74	Call	Bond Future	1,531.7900	1.5318	1,688.9600	1.6890	10.261	0	0	0
2014/10/13	R207	06/08/2015	7.75	Call	Bond Future	1,550.5600	1.5506	1,708.9200	1.7089	10.213	0	0	0
2014/10/13	R207	06/08/2015	7.46	Call	Bond Future	1,056.5800	1.0566	1,180.2200	1.1802	11.702	0	0	70
2014/10/13	R207	06/08/2015	7.74	Put	Bond Future	1,523.5900	1.5236	1,366.7600	1.3668	(10.293)	0	0	0
2014/10/13	R207	06/08/2015	7.76	Put	Bond Future	1,488.3400	1.4883	1,333.8900	1.3339	(10.377)	0	0	0
2014/10/13	R207	06/08/2015	7.46	Put	Bond Future	2,076.0300	2.0760	1,885.6700	1.8857	(9.169)	0	0	0
2014/10/13	R207	06/08/2015	7.75	Put	Bond Future	1,505.8900	1.5059	1,350.2500	1.3503	(10.335)	0	0	0
2014/10/13	R208	06/11/2014	7.46	Call	Bond Future	115.8200	0.1158	160.6100	0.1606	38.672	0	0	0
2014/10/13	R208	06/11/2014			Bond Future	7.7384	95.8607	7.6666	96.2075	(0.929)	0.0000	0.0000	53,508
2014/10/13	R208	06/11/2014	7.44	Call	Bond Future	100.8000	0.1008	140.2400	0.1402	39.127	0	0	0
2014/10/13	R208	06/11/2014	7.45	Call	Bond Future	108.1000	0.1081	150.1600	0.1502	38.908	0	0	0
2014/10/13	R208	06/11/2014	7.44	Put	Bond Future	1,551.1500	1.5512	1,243.8200	1.2438	(19.813)	0	0	0
2014/10/13	R208	06/11/2014	8.50	Put	Bond Future	2.7300	0.0027	0.6800	0.0007	(75.092)	0	0	1,520
2014/10/13	R208	06/11/2014	7.46	Put	Bond Future	1,468.1300	1.4681	1,166.1500	1.1661	(20.569)	0	0	0
2014/10/13	R208	06/11/2014	7.45	Put	Bond Future	1,509.4200	1.5094	1,204.7100	1.2047	(20.187)	0	0	0
2014/10/13	R208	06/11/2014	8.50	Call	Bond Future	3,584.8200	3.5848	3,929.5400	3.9295	9.616	0	0	0
2014/10/13	R208	05/02/2015	8.51	Call	Bond Future	3,366.8700	3.3669	3,670.3800	3.6704	9.015	0	0	0
2014/10/13	R208	05/02/2015			Bond Future	7.8124	97.3531	7.7371	97.7042	(0.964)	0.0000	0.0000	0
2014/10/13	R208	05/02/2015	8.49	Call	Bond Future	3,289.1100	3.2891	3,590.2400	3.5902	9.155	0	0	0
2014/10/13	R208	05/02/2015	8.51	Put	Bond Future	188.3500	0.1884	140.7600	0.1408	(25.267)	0	0	0
2014/10/13	R208	05/02/2015	8.50	Put	Bond Future	194.1000	0.1941	145.3200	0.1453	(25.131)	0	0	0
2014/10/13	R208	05/02/2015	8.49	Put	Bond Future	199.8800	0.1999	149.9100	0.1499	(25.000)	0	0	0
2014/10/13	R208	05/02/2015	8.50	Call	Bond Future	3,327.9900	3.3280	3,630.3100	3.6303	9.084	0	0	0
2014/10/13	R208	07/05/2015	8.01	Call	Bond Future	1,897.2700	1.8973	2,100.2500	2.1003	10.699	0	0	0
2014/10/13	R208	07/05/2015			Bond Future	7.8551	95.6342	7.7758	95.9915	(1.009)	0.0000	0.0000	0
2014/10/13	R208	07/05/2015	7.99	Call	Bond Future	1,845.6800	1.8457	2,045.3900	2.0454	10.820	0	0	0
2014/10/13	R208	07/05/2015	8.00	Call	Bond Future	1,871.1000	1.8711	2,072.4500	2.0725	10.761	0	0	0
2014/10/13	R208	07/05/2015	7.99	Put	Bond Future	1,241.5500	1.2416	1,084.0100	1.0840	(12.689)	0	0	0
2014/10/13	R208	07/05/2015	8.00	Put	Bond Future	1,222.3700	1.2224	1,066.4700	1.0665	(12.754)	0	0	0
2014/10/13	R208	07/05/2015	8.01	Put	Bond Future	1,203.9700	1.2040	1,049.7000	1.0497	(12.813)	0	0	0
2014/10/13	R208	06/08/2015			Bond Future	7.8750	97.4179	7.7920	97.7793	(1.054)	0.0000	0.0000	0
2014/10/13	R208	06/08/2015	8.00	Call	Bond Future	2,148.4800	2.1485	2,345.5400	2.3455	9.172	0	0	0
2014/10/13	R208	06/08/2015	8.01	Call	Bond Future	2,172.7300	2.1727	2,371.1100	2.3711	9.130	0	0	0
2014/10/13	R208	06/08/2015	8.85	Call	Bond Future	4,648.3900	4.6484	4,938.5300	4.9385	6.242	0	0	0
2014/10/13	R208	06/08/2015	7.99	Call	Bond Future	2,124.7100	2.1247	2,320.4500	2.3204	9.213	0	0	0
2014/10/13	R208	06/08/2015	8.01	Put	Bond Future	1,588.6900	1.5887	1,425.6700	1.4257	(10.261)	0	0	0
2014/10/13	R208	06/08/2015	8.00	Put	Bond Future	1,607.5500	1.6075	1,443.2100	1.4432	(10.223)	0	0	0
2014/10/13	R208	06/08/2015	7.99	Put	Bond Future	1,626.9300	1.6269	1,461.2700	1.4613	(10.182)	0	0	0
2014/10/13	R208	06/08/2015	8.85	Put	Bond Future	526.3400	0.5263	455.0800	0.4551	(13.539)	0	0	198
2014/10/13	R209	06/11/2014	8.95	Call	Bond Future	2,172.0800	2.1721	2,451.6200	2.4516	12.870	0	0	2,050
2014/10/13	R209	06/11/2014	9.50	Call	Bond Future	5,812.7900	5.8128	6,208.2200	6.2082	6.803	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
2014/10/13	R209	06/11/2014	8.99	Put	Bond Future	286.2600		0.2863	180.9300	0.1809	(36.795)	0	0	0
2014/10/13	R209	06/11/2014	10.00	Call	Bond Future	9,139.7700		9.1398	9,541.6700	9.5417	4.397	0	0	0
2014/10/13	R209	06/11/2014	9.05	Put	Bond Future	207.3700		0.2074	124.9300	0.1249	(39.755)	0	0	0
2014/10/13	R209	06/11/2014	9.58	Put	Bond Future	5.7500		0.0057	2.0300	0.0020	(64.696)	0	0	907
2014/10/13	R209	06/11/2014			Bond Future	8.7134		77.0009	8.6623	77.4028	(0.586)	0.0000	0.0000	28,853
2014/10/13	R209	06/11/2014	8.95	Put	Bond Future	351.3800		0.3514	228.9300	0.2289	(34.848)	0	0	0
2014/10/13	R209	06/11/2014	9.01	Put	Bond Future	257.5800		0.2576	160.2700	0.1603	(37.779)	0	0	0
2014/10/13	R209	06/11/2014	9.50	Put	Bond Future	10.7100		0.0107	4.1500	0.0042	(61.251)	0	0	5,500
2014/10/13	R209	06/11/2014	10.05	Call	Bond Future	9,459.6800		9.4597	9,861.6200	9.8616	4.249	0	0	0
2014/10/13	R209	06/11/2014	8.75	Put	Bond Future	869.9600		0.8700	646.7400	0.6467	(25.659)	0	0	0
2014/10/13	R209	06/11/2014	9.00	Put	Bond Future	271.6100		0.2716	170.3400	0.1703	(37.285)	0	0	0
2014/10/13	R209	06/11/2014	9.95	Call	Bond Future	8,817.4500		8.8175	9,219.2900	9.2193	4.557	0	0	0
2014/10/13	R209	06/11/2014	8.50	Call	Bond Future	377.9300		0.3779	441.1200	0.4411	16.720	0	0	5,500
2014/10/13	R209	06/11/2014	8.99	Call	Bond Future	2,408.1600		2.4082	2,704.8200	2.7048	12.319	0	0	0
2014/10/13	R209	06/11/2014	9.25	Call	Bond Future	4,096.8300		4.0968	4,467.8600	4.4679	9.057	0	0	0
2014/10/13	R209	06/11/2014	10.05	Put	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	0	0	2,050
2014/10/13	R209	06/11/2014	10.00	Put	Bond Future	0.1100		0.0001	0.0200	0.0000	(81.818)	0	0	1,640
2014/10/13	R209	06/11/2014	9.05	Call	Bond Future	2,777.5500		2.7775	3,097.1000	3.0971	11.505	0	0	2,050
2014/10/13	R209	06/11/2014	9.58	Call	Bond Future	6,359.1900		6.3592	6,757.4600	6.7575	6.263	0	0	0
2014/10/13	R209	06/11/2014	8.75	Call	Bond Future	1,155.9900		1.1560	1,334.7600	1.3348	15.465	0	0	2,200
2014/10/13	R209	06/11/2014	9.00	Call	Bond Future	2,468.5100		2.4685	2,769.2300	2.7692	12.182	0	0	1,640
2014/10/13	R209	06/11/2014	9.25	Put	Bond Future	62.3400		0.0623	31.3800	0.0314	(49.663)	0	0	2,200
2014/10/13	R209	06/11/2014	9.01	Call	Bond Future	2,529.3700		2.5294	2,834.0500	2.8340	12.046	0	0	0
2014/10/13	R209	06/11/2014	9.95	Put	Bond Future	0.1900		0.0002	0.0400	0.0000	(78.947)	0	0	2,050
2014/10/13	R209	06/11/2014	8.50	Put	Bond Future	2,079.5200		2.0795	1,740.7200	1.7407	(16.292)	0	0	0
2014/10/13	R209	05/02/2015	9.00	Put	Bond Future	1,359.6300		1.3596	1,194.1100	1.1941	(12.174)	0	0	0
2014/10/13	R209	05/02/2015			Bond Future	8.7726		78.1995	8.7202	78.6069	(0.597)	0.0000	0.0000	0
2014/10/13	R209	05/02/2015	9.25	Call	Bond Future	4,360.2500		4.3602	4,654.0800	4.6541	6.739	0	0	0
2014/10/13	R209	05/02/2015	9.26	Call	Bond Future	4,414.4200		4.4144	4,710.1000	4.7101	6.698	0	0	0
2014/10/13	R209	05/02/2015	9.25	Put	Bond Future	795.3900		0.7954	681.7900	0.6818	(14.282)	0	0	0
2014/10/13	R209	05/02/2015	9.24	Call	Bond Future	4,306.3100		4.3063	4,598.2600	4.5983	6.780	0	0	0
2014/10/13	R209	05/02/2015	9.00	Call	Bond Future	3,090.6100		3.0906	3,332.5200	3.3325	7.827	0	0	0
2014/10/13	R209	05/02/2015	9.24	Put	Bond Future	813.4500		0.8134	697.9700	0.6980	(14.196)	0	0	0
2014/10/13	R209	05/02/2015	9.26	Put	Bond Future	777.6700		0.7777	665.9200	0.6659	(14.370)	0	0	0
2014/10/13	R209	07/05/2015			Bond Future	8.8160		76.4017	8.7622	76.8162	(0.610)	0.0000	0.0000	0
2014/10/13	R209	07/05/2015	8.99	Put	Bond Future	2,283.3400		2.2833	2,097.9300	2.0979	(8.120)	0	0	0
2014/10/13	R209	07/05/2015	9.01	Put	Bond Future	2,219.9500		2.2200	2,037.9400	2.0379	(8.199)	0	0	0
2014/10/13	R209	07/05/2015	9.00	Put	Bond Future	2,251.2500		2.2513	2,067.5400	2.0675	(8.160)	0	0	0
2014/10/13	R209	07/05/2015	8.99	Call	Bond Future	3,601.3300		3.6013	3,830.4200	3.8304	6.361	0	0	0
2014/10/13	R209	07/05/2015	9.00	Call	Bond Future	3,643.9100		3.6439	3,874.7000	3.8747	6.334	0	0	0
2014/10/13	R209	07/05/2015	9.01	Call	Bond Future	3,687.1700		3.6872	3,919.6600	3.9197	6.305	0	0	0
2014/10/13	R209	06/08/2015	8.99	Put	Bond Future	3,078.6200		3.0786	2,883.9900	2.8840	(6.322)	0	0	0
2014/10/13	R209	06/08/2015			Bond Future	8.8487		77.8271	8.7937	78.2473	(0.621)	0.0000	0.0000	0
2014/10/13	R209	06/08/2015	9.01	Put	Bond Future	3,011.5700		3.0116	2,819.7200	2.8197	(6.370)	0	0	0
2014/10/13	R209	06/08/2015	9.90	Call	Bond Future	8,447.2600		8.4473	8,778.1100	8.7781	3.917	0	0	0
2014/10/13	R209	06/08/2015	9.00	Call	Bond Future	4,184.3100		4.1843	4,411.3500	4.4113	5.426	0	0	0
2014/10/13	R209	06/08/2015	9.01	Call	Bond Future	4,225.5900		4.2256	4,454.0100	4.4540	5.406	0	0	0
2014/10/13	R209	06/08/2015	8.99	Call	Bond Future	4,143.7700		4.1438	4,369.4100	4.3694	5.445	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
2014/10/13	R209	06/08/2015	9.00	Put	Bond Future	3,044.6700		3.0447	2,851.4400	2.8514	(6.347)	0	0	0
2014/10/13	R209	06/08/2015	9.90	Put	Bond Future	1,045.5500		1.0456	956.1300	0.9561	(8.552)	0	0	2,914
2014/10/13	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R210	06/11/2014			Bond Future	172.5751		172.5751	172.6004	172.6004	0.015	0.0000	0.0000	642
2014/10/13	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R210	06/11/2014	169.00	Call	Bond Future	3,575.1300		3.5751	3,600.4300	3.6004	0.708	0	0	0
2014/10/13	R210	06/11/2014	169.01	Call	Bond Future	3,565.1300		3.5651	3,590.4300	3.5904	0.710	0	0	0
2014/10/13	R210	06/11/2014	168.99	Call	Bond Future	3,585.1300		3.5851	3,610.4300	3.6104	0.706	0	0	0
2014/10/13	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R210	05/02/2015			Bond Future	175.2830		175.2830	175.3068	175.3068	0.014	0.0000	0.0000	0
2014/10/13	R210	05/02/2015	175.01	Call	Bond Future	273.0200		0.2730	296.8000	0.2968	8.710	0	0	0
2014/10/13	R210	05/02/2015	174.99	Call	Bond Future	293.0200		0.2930	316.8000	0.3168	8.115	0	0	0
2014/10/13	R210	05/02/2015	175.00	Call	Bond Future	283.0200		0.2830	306.8000	0.3068	8.402	0	0	0
2014/10/13	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R211	06/11/2014	130.00	Call	Bond Future	2,636.9200		2.6369	2,652.5900	2.6526	0.594	0	0	0
2014/10/13	R211	06/11/2014	130.01	Call	Bond Future	2,626.9200		2.6269	2,642.5900	2.6426	0.597	0	0	0
2014/10/13	R211	06/11/2014			Bond Future	132.6369		132.6369	132.6526	132.6526	0.012	0.0000	0.0000	1,120
2014/10/13	R211	06/11/2014	129.99	Call	Bond Future	2,646.9200		2.6469	2,662.5900	2.6626	0.592	0	0	0
2014/10/13	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R211	05/02/2015	133.00	Call	Bond Future	112.1500		0.1121	126.6100	0.1266	12.893	0	0	0
2014/10/13	R211	05/02/2015			Bond Future	133.1122		133.1122	133.1266	133.1266	0.011	0.0000	0.0000	0
2014/10/13	R211	05/02/2015	133.01	Call	Bond Future	102.1500		0.1021	116.6100	0.1166	14.156	0	0	0
2014/10/13	R211	05/02/2015	132.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R211	05/02/2015	133.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R211	05/02/2015	132.99	Call	Bond Future	122.1500		0.1221	136.6100	0.1366	11.838	0	0	0
2014/10/13	R211	05/02/2015	133.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R212	06/11/2014			Bond Future	137.3116		137.3116	137.3310	137.3310	0.014	0.0000	0.0000	14,864
2014/10/13	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R212	06/11/2014	135.00	Call	Bond Future	2,311.5900		2.3116	2,331.0300	2.3310	0.841	0	0	0
2014/10/13	R212	06/11/2014	135.01	Call	Bond Future	2,301.5900		2.3016	2,321.0300	2.3210	0.845	0	0	0
2014/10/13	R212	06/11/2014	134.99	Call	Bond Future	2,321.5900		2.3216	2,341.0300	2,3410	0.837	0	0	0
2014/10/13	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R212	05/02/2015			Bond Future	137.7034		137.7034	137.7216	137.7216	0.013	0.0000	0.0000	0
2014/10/13	R212	05/02/2015	137.99	Put	Bond Future	286.6000		0.2866	268.3800	0.2684	(6.357)	0	0	0
2014/10/13	R212	05/02/2015	138.01	Put	Bond Future	306.6000		0.3066	288.3800	0.2884	(5.943)	0	0	0
2014/10/13	R212	05/02/2015	138.00	Put	Bond Future	296.6000		0.2966	278.3800	0.2784	(6.143)	0	0	0
2014/10/13	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2014/10/13	R213	06/11/2014	8.84	Call	Bond Future	2,230.8200		2.2308	2,620.1400	2.6201	17.452	0	0	0
2014/10/13	R213	06/11/2014	8.85	Put	Bond Future	295.4900		0.2955	169.6100	0.1696	(42.600)	0	0	0
2014/10/13	R213	06/11/2014			Bond Future	8.5904		87.5603	8.5241	88.0807	(0.772)	0.0000	0.0000	28,658
2014/10/13	R213	06/11/2014	8.85	Call	Bond Future	2,290.4100		2.2904	2,684.9400	2.6849	17.225	0	0	0
2014/10/13	R213	06/11/2014	8.86	Call	Bond Future	2,350.5900		2.3506	2,750.2000	2.7502	17.000	0	0	0
2014/10/13	R213	06/11/2014	8.84	Put	Bond Future	311.5100		0.3115	180.4200	0.1804	(42.082)	0	0	0
2014/10/13	R213	06/11/2014	8.86	Put	Bond Future	280.1500		0.2802	159.3500	0.1594	(43.120)	0	0	0
2014/10/13	R213	05/02/2015	9.26	Put	Bond Future	562.4900		0.5625	453.9700	0.4540	(19.293)	0	0	0
2014/10/13	R213	05/02/2015			Bond Future	8.6561		88.9234	8.5879	89.4510	(0.788)	0.0000	0.0000	0
2014/10/13	R213	05/02/2015	9.25	Put	Bond Future	576.3200		0.5763	465.7400	0.4657	(19.187)	0	0	0
2014/10/13	R213	05/02/2015	9.24	Put	Bond Future	590.5700		0.5906	477.8800	0.4779	(19.082)	0	0	0
2014/10/13	R213	05/02/2015	9.25	Call	Bond Future	4,980.8800		4.9809	5,397.8800	5.3979	8.372	0	0	0
2014/10/13	R213	05/02/2015	9.26	Call	Bond Future	5,038.4000		5.0384	5,457.4600	5.4575	8.317	0	0	0
2014/10/13	R213	05/02/2015	9.24	Call	Bond Future	4,923.6900		4.9237	5,338.5800	5.3386	8.426	0	0	0
2014/10/13	R213	07/05/2015	8.74	Call	Bond Future	3,010.4000		3.0104	3,283.9600	3.2840	9.087	0	0	0
2014/10/13	R213	07/05/2015	8.75	Put	Bond Future	2,674.6600		2.6747	2,413.7500	2.4138	(9.755)	0	0	0
2014/10/13	R213	07/05/2015			Bond Future	8.7006		86.9134	8.6304	87.4502	(0.807)	0.0000	0.0000	0
2014/10/13	R213	07/05/2015	8.75	Call	Bond Future	3,049.4600		3.0495	3,325.3000	3.3253	9.046	0	0	0
2014/10/13	R213	07/05/2015	8.76	Call	Bond Future	3,089.3200		3.0893	3,367.4200	3.3674	9.002	0	0	0
2014/10/13	R213	07/05/2015	8.74	Put	Bond Future	2,711.3000		2.7113	2,448.1100	2.4481	(9.707)	0	0	0
2014/10/13	R213	07/05/2015	8.76	Put	Bond Future	2,638.9200		2.6389	2,380.2700	2.3803	(9.801)	0	0	0
2014/10/13	R214	06/11/2014	9.20	Call	Bond Future	3,340.3500		3.3404	3,617.5200	3.6175	8.298	0	0	2,500
2014/10/13	R214	06/11/2014	9.64	Call	Bond Future	6,432.8100		6.4328	6,765.5900	6.7656	5.173	0	0	0
2014/10/13	R214	06/11/2014			Bond Future	8.7987		77.8642	8.7577	78.2020	(0.466)	0.0000	0.0000	6,069
2014/10/13	R214	06/11/2014	9.20	Put	Bond Future	158.9200		0.1589	98.2800	0.0983	(38.158)	0	0	0
2014/10/13	R214	06/11/2014	9.65	Call	Bond Future	6,503.0800		6.5031	6,836.1900	6.8362	5.122	0	0	0
2014/10/13	R214	06/11/2014	9.66	Call	Bond Future	6,573.2800		6.5733	6,906.7000	6.9067	5.072	0	0	0
2014/10/13	R214	06/11/2014	9.80	Call	Bond Future	7,546.5600		7.5466	7,882.8300	7.8828	4.456	0	0	0
2014/10/13	R214	06/11/2014	9.64	Put	Bond Future	8.5700		0.0086	3.5400	0.0035	(58.693)	0	0	0
2014/10/13	R214	06/11/2014	9.66	Put	Bond Future	7.3700		0.0074	2.9800	0.0030	(59.566)	0	0	0
2014/10/13	R214	06/11/2014	9.65	Put	Bond Future	7.9500		0.0080	3.2500	0.0033	(59.119)	0	0	0
2014/10/13	R214	06/11/2014	9.80	Put	Bond Future	2.3600		0.0024	0.8200	0.0008	(65.254)	0	0	2,500
2014/10/13	R214	05/02/2015	9.50	Call	Bond Future	5,491.1500		5.4912	5,757.1700	5.7572	4.845	0	0	0
2014/10/13	R214	05/02/2015			Bond Future	8.8590		79.0763	8.8169	79.4186	(0.475)	0.0000	0.0000	0
2014/10/13	R214	05/02/2015	9.51	Call	Bond Future	5,550.3200		5.5503	5,817.6900	5.8177	4.817	0	0	0
2014/10/13	R214	05/02/2015	9.50	Put	Bond Future	570.2900		0.5703	493.9700	0.4940	(13.383)	0	0	0
2014/10/13	R214	05/02/2015	9.49	Call	Bond Future	5,432.1400		5.4321	5,696.8000	5.6968	4.872	0	0	0
2014/10/13	R214	05/02/2015	9.49	Put	Bond Future	583.9500		0.5840	506.2700	0.5063	(13.303)	0	0	0
2014/10/13	R214	05/02/2015	9.51	Put	Bond Future	556.9100		0.5569	481.9400	0.4819	(13.462)	0	0	0
2014/10/13	R214	07/05/2015			Bond Future	8.9010		77.1496	8.8579	77.4978	(0.485)	0.0000	0.0000	0
2014/10/13	R214	07/05/2015	9.15	Call	Bond Future	4,146.9100		4.1469	4,344.6100	4.3446	4.767	0	0	0
2014/10/13	R214	07/05/2015	9.16	Call	Bond Future	4,193.3300		4.1933	4,392.4200	4.3924	4.748	0	0	0
2014/10/13	R214	07/05/2015	9.14	Put	Bond Future	2,217.8000		2.2178	2,065.8400	2.0658	(6.852)	0	0	0
2014/10/13	R214	07/05/2015	9.16	Put	Bond Future	2,156.3400		2.1563	2,007.1500	2.0072	(6.919)	0	0	0
2014/10/13	R214	07/05/2015	9.15	Put	Bond Future	2,186.9000		2.1869	2,036.3200	2.0363	(6.886)	0	0	0
2014/10/13	R214	07/05/2015	9.14	Call	Bond Future	4,100.7000		4.1007	4,297.0200	4.2970	4.787	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
2014/10/13	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	06/11/2014			Bond Future	8.8592	100.5540	8.8131	101.0423	(0.520)	0.0000	0.0000	29,852
2014/10/13	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	06/11/2014	9.72	Call	Bond Future	8,394.8000	8.3948	8,883.1200	8.8831	5.817	0	0	0
2014/10/13	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	06/11/2014	9.73	Call	Bond Future	8,484.7700	8.4848	8,973.0900	8.9731	5.755	0	0	0
2014/10/13	R248	06/11/2014	9.74	Call	Bond Future	8,574.5800	8.5746	9,062.9000	9.0629	5.695	0	0	0
2014/10/13	R248	05/02/2015			Bond Future	8.9212	102.1193	8.8739	102.6141	(0.530)	0.0000	0.0000	1,277
2014/10/13	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	05/02/2015	9.50	Call	Bond Future	5,715.8600	5.7159	6,210.6700	6.2107	8.657	0	0	0
2014/10/13	R248	05/02/2015	9.51	Call	Bond Future	5,809.3800	5.8094	6,304.1900	6.3042	8.517	0	0	0
2014/10/13	R248	05/02/2015	9.49	Call	Bond Future	5,622.1600	5.6222	6,116.9700	6.1170	8.801	0	0	0
2014/10/13	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	07/05/2015			Bond Future	8.9649	99.4508	8.9163	99.9543	(0.542)	0.0000	0.0000	0
2014/10/13	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/10/13	R248	07/05/2015	9.26	Call	Bond Future	2,963.5100	2.9635	3,466.9800	3.4670	16.989	0	0	0
2014/10/13	R248	07/05/2015	9.24	Call	Bond Future	2,767.7100	2.7677	3,271.1800	3.2712	18.191	0	0	0
2014/10/13	R248	07/05/2015	9.25	Call	Bond Future	2,865.7000	2.8657	3,369.1700	3.3692	17.569	0	0	0

**Total**

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