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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2014 TO 06/11/2014

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
2014/11/06	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	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
2014/11/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	2025	06/11/2014	117.01	Call	Bond Future	1,010.5100	1.0105	1,010.6100	1.0106	0.010	0	0	0
2014/11/06	2025	06/11/2014			Bond Future	118.0205	118.0205	118.0206	118.0206	0.000	0.0000	0.0000	0
2014/11/06	2025	06/11/2014	116.99	Call	Bond Future	1,030.5100	1.0305	1,030.6100	1.0306	0.010	0	0	0
2014/11/06	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	06/11/2014	117.00	Call	Bond Future	1,020.5100	1.0205	1,020.6100	1.0206	0.010	0	0	0
2014/11/06	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	05/02/2015			Bond Future	118.7007	118.7007	118.6998	118.6998	(0.001)	0.0000	0.0000	16
2014/11/06	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	05/02/2015	118.99	Put	Bond Future	289.3200	0.2893	290.1800	0.2902	0.297	0	0	0
2014/11/06	2025	05/02/2015	119.01	Put	Bond Future	309.3200	0.3093	310.1800	0.3102	0.278	0	0	0
2014/11/06	2025	05/02/2015	119.00	Put	Bond Future	299.3200	0.2993	300.1800	0.3002	0.287	0	0	0
2014/11/06	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	07/05/2015			Bond Future	120.7296	120.7296	120.7272	120.7272	(0.002)	0.0000	0.0000	0
2014/11/06	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2025	07/05/2015	120.99	Put	Bond Future	260.4000	0.2604	262.8400	0.2628	0.937	0	0	0
2014/11/06	2025	07/05/2015	121.01	Put	Bond Future	280.4000	0.2804	282.8400	0.2828	0.870	0	0	0
2014/11/06	2025	07/05/2015	121.00	Put	Bond Future	270.4000	0.2704	272.8400	0.2728	0.902	0	0	0
2014/11/06	2030	06/11/2014	9.01	Call	Bond Future	4,418.2700	4.4183	5,045.2600	5.0453	14.191	0	0	0
2014/11/06	2030	06/11/2014			Bond Future	8.4557	98.3572	8.3800	98.9842	(0.895)	0.0000	0.0000	0
2014/11/06	2030	06/11/2014	8.99	Call	Bond Future	4,263.9400	4.2639	4,890.9300	4.8909	14.704	0	0	0
2014/11/06	2030	06/11/2014	9.00	Call	Bond Future	4,341.1500	4.3412	4,968.1400	4.9681	14.443	0	0	0
2014/11/06	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	05/02/2015			Bond Future	8.5193	95.8692	8.4516	96.4206	(0.794)	0.0000	0.0000	4,658
2014/11/06	2030	05/02/2015	9.25	Call	Bond Future	5,676.7000	5.6767	6,228.0500	6.2280	9.713	0	0	0
2014/11/06	2030	05/02/2015	9.24	Call	Bond Future	5,602.3000	5.6023	6,153.6500	6.1537	9.841	0	0	0
2014/11/06	2030	05/02/2015	9.26	Call	Bond Future	5,751.0100	5.7510	6,302.3600	6.3024	9.587	0	0	0
2014/11/06	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	07/05/2015			Bond Future	8.5695	97.4980	8.4999	98.0575	(0.813)	0.0000	0.0000	0
2014/11/06	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/06	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	07/05/2015	8.74	Call	Bond Future	1,350.5500	1.3506	1,910.0000	1.9100	41.424	0	0	0
2014/11/06	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2030	07/05/2015	8.75	Call	Bond Future	1,428.9200	1.4289	1,988.3700	1.9884	39.152	0	0	0
2014/11/06	2030	07/05/2015	8.76	Call	Bond Future	1,507.1900	1.5072	2,066.6400	2.0666	37.119	0	0	0
2014/11/06	2032	06/11/2014	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	06/11/2014			Bond Future	8.6058	97.7582	8.5350	98.3784	(0.822)	0.0000	0.0000	0
2014/11/06	2032	06/11/2014	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	06/11/2014	8.50	Put	Bond Future	929.3000	0.9293	309.0200	0.3090	(66.747)	0	0	0
2014/11/06	2032	06/11/2014	8.51	Put	Bond Future	840.8600	0.8409	220.5800	0.2206	(73.767)	0	0	0
2014/11/06	2032	06/11/2014	8.49	Put	Bond Future	1,017.8600	1.0179	397.5800	0.3976	(60.940)	0	0	0
2014/11/06	2032	06/11/2014	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	05/02/2015			Bond Future	8.6719	99.2676	8.6094	99.8073	(0.721)	0.0000	0.0000	3
2014/11/06	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	05/02/2015	8.50	Put	Bond Future	1,495.0800	1.4951	955.4400	0.9554	(36.094)	0	0	0
2014/11/06	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	05/02/2015	8.49	Put	Bond Future	1,583.0800	1.5831	1,043.4400	1.0434	(34.088)	0	0	0
2014/11/06	2032	05/02/2015	8.51	Put	Bond Future	1,407.1900	1.4072	867.5500	0.8675	(38.349)	0	0	0
2014/11/06	2032	07/05/2015	8.51	Put	Bond Future	1,828.5300	1.8285	1,281.0800	1.2811	(29.939)	0	0	0
2014/11/06	2032	07/05/2015			Bond Future	8.7225	96.7958	8.6582	97.3433	(0.736)	0.0000	0.0000	0
2014/11/06	2032	07/05/2015	8.50	Put	Bond Future	1,915.8400	1.9158	1,368.3900	1.3684	(28.575)	0	0	0
2014/11/06	2032	07/05/2015	8.49	Put	Bond Future	2,003.2700	2.0033	1,455.8200	1.4558	(27.328)	0	0	0
2014/11/06	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	06/08/2015			Bond Future	8.7590	98.5884	8.6928	99.1466	(0.756)	0.0000	0.0000	0
2014/11/06	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	06/08/2015	8.50	Put	Bond Future	2,210.5300	2.2105	1,652.3000	1.6523	(25.253)	0	0	0
2014/11/06	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2032	06/08/2015	8.49	Put	Bond Future	2,297.3700	2.2974	1,739.1400	1.7391	(24.299)	0	0	0
2014/11/06	2032	06/08/2015	8.51	Put	Bond Future	2,123.8000	2.1238	1,565.5700	1.5656	(26.284)	0	0	0
2014/11/06	2037	06/11/2014	9.69	Call	Bond Future	8,536.3400	8.5363	9,216.6200	9.2166	7.969	0	0	0
2014/11/06	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	06/11/2014			Bond Future	8.7307	100.1099	8.6600	100.7901	(0.810)	0.0000	0.0000	0
2014/11/06	2037	06/11/2014	9.70	Call	Bond Future	8,618.9500	8.6189	9,299.2300	9.2992	7.893	0	0	0
2014/11/06	2037	06/11/2014	9.71	Call	Bond Future	8,701.4400	8.7014	9,381.7200	9.3817	7.818	0	0	0
2014/11/06	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	05/02/2015			Bond Future	8.7933	97.3985	8.7309	97.9902	(0.709)	0.0000	0.0000	13,845
2014/11/06	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	05/02/2015	9.50	Call	Bond Future	6,325.4900	6.3255	6,917.1900	6.9172	9.354	0	0	0
2014/11/06	2037	05/02/2015	9.51	Call	Bond Future	6,410.2300	6.4102	7,001.9300	7.0019	9.231	0	0	0

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2014/11/06	2037	05/02/2015	9.49	Call	Bond Future	6,240.6200	6.2406	6,832.3200	6.8323	9.481	0	0	0
2014/11/06	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	07/05/2015			Bond Future	8.8439	99.0534	8.7799	99.6539	(0.724)	0.0000	0.0000	500
2014/11/06	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	07/05/2015	9.01	Call	Bond Future	1,530.7600	1.5308	2,131.1900	2.1312	39.224	0	0	0
2014/11/06	2037	07/05/2015	8.99	Call	Bond Future	1,348.4300	1.3484	1,948.8600	1.9489	44.528	0	0	0
2014/11/06	2037	07/05/2015	9.00	Call	Bond Future	1,439.6600	1.4397	2,040.0900	2.0401	41.706	0	0	0
2014/11/06	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	06/08/2015			Bond Future	8.8831	96.6267	8.8172	97.2389	(0.742)	0.0000	0.0000	0
2014/11/06	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	06/08/2015	8.74	Put	Bond Future	1,336.6200	1.3366	724.4100	0.7244	(45.803)	0	0	0
2014/11/06	2037	06/08/2015	8.76	Put	Bond Future	1,148.0200	1.1480	535.8100	0.5358	(53.327)	0	0	0
2014/11/06	2037	06/08/2015	8.75	Put	Bond Future	1,242.2500	1.2422	630.0400	0.6300	(49.282)	0	0	0
2014/11/06	2037	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	06/11/2014	120.01	Call	Bond Future	5,289.1900	5.2892	5,289.4100	5.2894	0.004	0	0	0
2014/11/06	2038	06/11/2014			Bond Future	125.2992	125.2992	125.2994	125.2994	0.000	0.0000	0.0000	0
2014/11/06	2038	06/11/2014	119.99	Call	Bond Future	5,309.1900	5.3092	5,309.4100	5.3094	0.004	0	0	0
2014/11/06	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	06/11/2014	120.00	Call	Bond Future	5,299.1900	5.2992	5,299.4100	5.2994	0.004	0	0	0
2014/11/06	2038	05/02/2015	123.00	Call	Bond Future	2,947.9500	2.9480	3,178.9200	3.1789	7.835	0	0	0
2014/11/06	2038	05/02/2015			Bond Future	125.9480	125.9480	126.1789	126.1789	0.183	0.0000	0.0000	1,318
2014/11/06	2038	05/02/2015	123.01	Call	Bond Future	2,937.9500	2.9380	3,168.9200	3.1689	7.862	0	0	0
2014/11/06	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	05/02/2015	122.99	Call	Bond Future	2,957.9500	2.9580	3,188.9200	3.1889	7.808	0	0	0
2014/11/06	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	07/05/2015			Bond Future	128.1008	128.1008	128.3342	128.3342	0.182	0.0000	0.0000	0
2014/11/06	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2038	07/05/2015	126.99	Call	Bond Future	1,110.7500	1.1108	1,344.2300	1.3442	21.020	0	0	0
2014/11/06	2038	07/05/2015	127.00	Call	Bond Future	1,100.7500	1.1008	1,334.2300	1.3342	21.211	0	0	0
2014/11/06	2038	07/05/2015	127.01	Call	Bond Future	1,090.7500	1.0908	1,324.2300	1.3242	21.405	0	0	0
2014/11/06	2044	06/11/2014			Bond Future	8.8207	101.6887	8.7450	102.4784	(0.858)	0.0000	0.0000	0
2014/11/06	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	06/11/2014	8.99	Call	Bond Future	1,728.5900	1.7286	2,518.3400	2.5183	45.688	0	0	0
2014/11/06	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	06/11/2014	9.00	Call	Bond Future	1,829.0800	1.8291	2,618.8300	2.6188	43.177	0	0	0
2014/11/06	2044	06/11/2014	9.01	Call	Bond Future	1,929.3800	1.9294	2,719.1300	2.7191	40.933	0	0	0
2014/11/06	2044	05/02/2015	9.00	Call	Bond Future	1,200.7900	1.2008	1,895.2700	1.8953	57.835	0	0	0
2014/11/06	2044	05/02/2015			Bond Future	8.8814	98.8765	8.8139	99.5710	(0.760)	0.0000	0.0000	3,002
2014/11/06	2044	05/02/2015	9.01	Call	Bond Future	1,300.9000	1.3009	1,995.3800	1.9954	53.385	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
2014/11/06	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	05/02/2015	8.99	Call	Bond Future	1,100.5000	1.1005	1,794.9800	1.7950	63.106	0	0	0
2014/11/06	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	07/05/2015			Bond Future	8.9309	100.5566	8.8617	101.2615	(0.775)	0.0000	0.0000	0
2014/11/06	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	07/05/2015	9.01	Call	Bond Future	795.1400	0.7951	1,500.0400	1.5000	88.651	0	0	0
2014/11/06	2044	07/05/2015	8.99	Call	Bond Future	595.0600	0.5951	1,299.9600	1.3000	118.459	0	0	0
2014/11/06	2044	07/05/2015	9.00	Call	Bond Future	695.1800	0.6952	1,400.0800	1.4001	101.398	0	0	0
2014/11/06	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	06/08/2015			Bond Future	8.9696	98.0325	8.8985	98.7510	(0.793)	0.0000	0.0000	0
2014/11/06	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2044	06/08/2015	8.74	Put	Bond Future	2,351.6000	2.3516	1,633.0400	1.6330	(30.556)	0	0	0
2014/11/06	2044	06/08/2015	8.76	Put	Bond Future	2,142.9800	2.1430	1,424.4200	1.4244	(33.531)	0	0	0
2014/11/06	2044	06/08/2015	8.75	Put	Bond Future	2,247.2000	2.2472	1,528.6400	1.5286	(31.976)	0	0	0
2014/11/06	2046	06/11/2014	104.45	Call	Bond Future	21,144.9800	21.1450	21,145.5400	21.1455	0.003	0	0	0
2014/11/06	2046	06/11/2014	104.43	Call	Bond Future	21,164.9800	21.1650	21,165.5400	21.1655	0.003	0	0	0
2014/11/06	2046	06/11/2014			Bond Future	125.5950	125.5950	125.5955	125.5955	0.000	0.0000	0.0000	0
2014/11/06	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	06/11/2014	104.44	Call	Bond Future	21,154.9800	21.1550	21,155.5400	21.1555	0.003	0	0	0
2014/11/06	2046	05/02/2015			Bond Future	127.5500	127.5500	128.7013	128.7013	0.903	0.0000	0.0000	5,389
2014/11/06	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	05/02/2015	123.99	Call	Bond Future	3,559.9700	3.5600	4,711.3100	4.7113	32.341	0	0	0
2014/11/06	2046	05/02/2015	124.01	Call	Bond Future	3,539.9700	3.5400	4,691.3100	4.6913	32.524	0	0	0
2014/11/06	2046	05/02/2015	124.00	Call	Bond Future	3,549.9700	3.5500	4,701.3100	4.7013	32.432	0	0	0
2014/11/06	2046	07/05/2015			Bond Future	128.3528	128.3528	129.5220	129.5220	0.911	0.0000	0.0000	0
2014/11/06	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	07/05/2015	126.99	Call	Bond Future	1,362.8000	1.3628	2,532.0100	2.5320	85.795	0	0	0
2014/11/06	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2046	07/05/2015	127.00	Call	Bond Future	1,352.8000	1.3528	2,522.0100	2.5220	86.429	0	0	0
2014/11/06	2046	07/05/2015	127.01	Call	Bond Future	1,342.8000	1.3428	2,512.0100	2.5120	87.073	0	0	0
2014/11/06	2050	06/11/2014			Bond Future	135.8382	135.8382	135.8385	135.8385	0.000	0.0000	0.0000	0
2014/11/06	2050	06/11/2014	126.00	Call	Bond Future	9,838.1800	9.8382	9,838.5200	9.8385	0.003	0	0	0
2014/11/06	2050	06/11/2014	126.01	Call	Bond Future	9,828.1800	9.8282	9,828.5200	9.8285	0.003	0	0	0
2014/11/06	2050	06/11/2014	125.99	Call	Bond Future	9,848.1800	9.8482	9,848.5200	9.8485	0.003	0	0	0
2014/11/06	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/11/06	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2050	05/02/2015			Bond Future	136.5042	136.5042	138.2177	138.2177	1.255	0.0000	0.0000	2,640
2014/11/06	2050	05/02/2015	130.01	Call	Bond Future	6,494.2300	6.4942	8,207.7200	8.2077	26.385	0	0	0
2014/11/06	2050	05/02/2015	129.99	Call	Bond Future	6,514.2300	6.5142	8,227.7200	8.2277	26.304	0	0	0
2014/11/06	2050	05/02/2015	130.00	Call	Bond Future	6,504.2300	6.5042	8,217.7200	8.2177	26.344	0	0	0
2014/11/06	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2050	07/05/2015			Bond Future	138.8374	138.8374	140.5784	140.5784	1.254	0.0000	0.0000	0
2014/11/06	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	2050	07/05/2015	135.01	Call	Bond Future	3,827.3900	3.8274	5,568.4000	5.5684	45.488	0	0	0
2014/11/06	2050	07/05/2015	134.99	Call	Bond Future	3,847.3900	3.8474	5,588.4000	5.5884	45.252	0	0	0
2014/11/06	2050	07/05/2015	135.00	Call	Bond Future	3,837.3900	3.8374	5,578.4000	5.5784	45.370	0	0	0
2014/11/06	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	AL12	06/11/2014			Index Future	521.5850	521.5850	524.8710	524.8710	0.630	0.0000	0.0000	0
2014/11/06	AL12	05/02/2015			Index Future	529.6390	529.6390	532.5290	532.5290	0.546	0.0000	0.0000	0
2014/11/06	AL12	07/05/2015			Index Future	538.6250	538.6250	541.5580	541.5580	0.545	0.0000	0.0000	0
2014/11/06	AL37	06/11/2014			Index Future	440.7900	440.7900	442.0380	442.0380	0.283	0.0000	0.0000	0
2014/11/06	AL37	05/02/2015			Index Future	447.5960	447.5960	448.6690	448.6690	0.240	0.0000	0.0000	115
2014/11/06	AL37	07/05/2015			Index Future	455.1900	455.1900	456.2750	456.2750	0.238	0.0000	0.0000	0
2014/11/06	AL7T	06/11/2014			Index Future	520.8420	520.8420	522.9370	522.9370	0.402	0.0000	0.0000	0
2014/11/06	AL7T	05/02/2015			Index Future	528.8840	528.8840	530.8110	530.8110	0.364	0.0000	0.0000	3
2014/11/06	AL7T	07/05/2015			Index Future	537.8570	537.8570	539.8100	539.8100	0.363	0.0000	0.0000	0
2014/11/06	ALBI	06/11/2014			Index Future	473.6600	473.6600	475.7900	475.7900	0.450	0.0000	0.0000	0
2014/11/06	ALBI	05/02/2015			Index Future	480.9740	480.9740	482.8350	482.8350	0.387	0.0000	0.0000	646
2014/11/06	ALBI	07/05/2015			Index Future	489.1340	489.1340	491.0210	491.0210	0.386	0.0000	0.0000	0
2014/11/06	ALBI	06/08/2015			Index Future	498.0860	498.0860	500.0100	500.0100	0.386	0.0000	0.0000	0
2014/11/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2014/11/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/11/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C214	28/02/2041			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
2014/11/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/11/06	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	06/11/2014			Bond Future	123.4838	123.4838	123.4851	123.4851	0.001	0.0000	0.0000	0
2014/11/06	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	06/11/2014	122.00	Call	Bond Future	1,483.7800	1.4838	1,485.0600	1.4851	0.086	0	0	0
2014/11/06	EL28	06/11/2014	122.01	Call	Bond Future	1,473.7800	1.4738	1,475.0600	1.4751	0.087	0	0	0
2014/11/06	EL28	06/11/2014	121.99	Call	Bond Future	1,493.7800	1.4938	1,495.0600	1.4951	0.086	0	0	0
2014/11/06	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	05/02/2015			Bond Future	125.4059	125.4059	125.4061	125.4061	0.000	0.0000	0.0000	0
2014/11/06	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	05/02/2015	125.99	Put	Bond Future	584.1400	0.5841	583.8600	0.5839	(0.048)	0	0	0
2014/11/06	EL28	05/02/2015	126.01	Put	Bond Future	604.1400	0.6041	603.8600	0.6039	(0.046)	0	0	0
2014/11/06	EL28	05/02/2015	126.00	Put	Bond Future	594.1400	0.5941	593.8600	0.5939	(0.047)	0	0	0
2014/11/06	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	07/05/2015	125.00	Call	Bond Future	1,030.8300	1.0308	1,029.4300	1.0294	(0.136)	0	0	0
2014/11/06	EL28	07/05/2015			Bond Future	126.0308	126.0308	126.0294	126.0294	(0.001)	0.0000	0.0000	0
2014/11/06	EL28	07/05/2015	125.01	Call	Bond Future	1,020.8300	1.0208	1,019.4300	1.0194	(0.137)	0	0	0
2014/11/06	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	EL28	07/05/2015	124.99	Call	Bond Future	1,040.8300	1.0408	1,039.4300	1.0394	(0.135)	0	0	0
2014/11/06	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	06/11/2014			Bond Future	9.5060	83.7270	9.4350	84.2636	(0.747)	0.0000	0.0000	0
2014/11/06	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	06/11/2014	10.29	Call	Bond Future	5,586.6000	5.5866	6,123.2400	6.1232	9.606	0	0	0
2014/11/06	ES33	06/11/2014	10.30	Call	Bond Future	5,654.0500	5.6540	6,190.6900	6.1907	9.491	0	0	0
2014/11/06	ES33	06/11/2014	10.31	Call	Bond Future	5,721.4000	5.7214	6,258.0400	6.2580	9.380	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
2014/11/06	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	05/02/2015	10.00	Call	Bond Future	2,892.7100	2.8927	3,359.9000	3.3599	16.151	0	0	0
2014/11/06	ES33	05/02/2015			Bond Future	9.5980	85.0198	9.5351	85.4870	(0.655)	0.0000	0.0000	6,220
2014/11/06	ES33	05/02/2015	10.01	Call	Bond Future	2,962.6700	2.9627	3,429.8600	3.4299	15.769	0	0	0
2014/11/06	ES33	05/02/2015	9.99	Call	Bond Future	2,822.6600	2.8227	3,289.8500	3.2899	16.551	0	0	0
2014/11/06	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	07/05/2015			Bond Future	9.6726	82.6733	9.6079	83.1473	(0.669)	0.0000	0.0000	0
2014/11/06	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	07/05/2015	9.76	Call	Bond Future	633.8700	0.6339	1,107.9100	1.1079	74.785	0	0	0
2014/11/06	ES33	07/05/2015	9.74	Call	Bond Future	489.4800	0.4895	963.5200	0.9635	96.846	0	0	0
2014/11/06	ES33	07/05/2015	9.75	Call	Bond Future	561.7200	0.5617	1,035.7600	1.0358	84.391	0	0	0
2014/11/06	ES33	06/08/2015			Bond Future	9.7340	84.2042	9.6673	84.6875	(0.686)	0.0000	0.0000	0
2014/11/06	ES33	06/08/2015	9.59	Put	Bond Future	1,048.3500	1.0483	565.0300	0.5650	(46.103)	0	0	0
2014/11/06	ES33	06/08/2015	9.61	Put	Bond Future	901.5500	0.9016	418.2300	0.4182	(53.610)	0	0	0
2014/11/06	ES33	06/08/2015	9.60	Put	Bond Future	974.9000	0.9749	491.5800	0.4916	(49.576)	0	0	0
2014/11/06	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	06/11/2014	449.01	Call	GOVI	231,890.0000	23.1890	251,560.0000	25.1560	8.482	0	0	0
2014/11/06	GOVI	06/11/2014			GOVI	472.1990	472.1990	474.1660	474.1660	0.417	0.0000	0.0000	0
2014/11/06	GOVI	06/11/2014	448.99	Call	GOVI	232,090.0000	23.2090	251,760.0000	25.1760	8.475	0	0	0
2014/11/06	GOVI	06/11/2014	449.00	Call	GOVI	231,990.0000	23.1990	251,660.0000	25.1660	8.479	0	0	0
2014/11/06	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	05/02/2015	459.99	Call	GOVI	195,000.0000	19.5000	212,040.0000	21.2040	8.738	0	0	0
2014/11/06	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	05/02/2015			GOVI	479.4900	479.4900	481.1940	481.1940	0.355	0.0000	0.0000	402
2014/11/06	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	05/02/2015	460.00	Call	GOVI	194,900.0000	19.4900	211,940.0000	21.1940	8.743	0	0	0
2014/11/06	GOVI	05/02/2015	460.01	Call	GOVI	194,800.0000	19.4800	211,840.0000	21.1840	8.747	0	0	0
2014/11/06	GOVI	07/05/2015	449.99	Call	GOVI	376,350.0000	37.6350	393,620.0000	39.3620	4.589	0	0	0
2014/11/06	GOVI	07/05/2015			GOVI	487.6250	487.6250	489.3520	489.3520	0.354	0.0000	0.0000	130
2014/11/06	GOVI	07/05/2015	450.00	Call	GOVI	376,250.0000	37.6250	393,520.0000	39.3520	4.590	0	0	0
2014/11/06	GOVI	07/05/2015	450.01	Call	GOVI	376,150.0000	37.6150	393,420.0000	39.3420	4.591	0	0	0
2014/11/06	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	06/08/2015			GOVI	496.5490	496.5490	498.3110	498.3110	0.355	0.0000	0.0000	0
2014/11/06	GOVI	06/08/2015	499.99	Put	GOVI	34,410.0000	3.4410	16,790.0000	1.6790	(51.206)	0	0	0
2014/11/06	GOVI	06/08/2015	500.01	Put	GOVI	34,610.0000	3.4610	16,990.0000	1.6990	(50.910)	0	0	0
2014/11/06	GOVI	06/08/2015	499.99	Call	GOVI	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/06	GOVI	06/08/2015	500.00	Put	GOVI	34,510.0000		3.4510	16,890.0000	1.6890	(51.058)	0	0	0
2014/11/06	GOVI	06/08/2015	500.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GOVI	06/08/2015	500.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/11/06	ICAA	06/11/2014			Can-Do Interest Rate	145.2422		145.2422	145.1605	145.1605	(0.056)	0.0000	0.0000	0
2014/11/06	IGOV	06/11/2014			Index Future	221.7700		221.7700	221.7600	221.7600	(0.005)	0.0000	0.0000	0
2014/11/06	IGOV	05/02/2015			Index Future	225.2220		225.2220	225.1830	225.1830	(0.017)	0.0000	0.0000	1,093
2014/11/06	IGOV	07/05/2015			Index Future	229.0700		229.0700	229.0280	229.0280	(0.018)	0.0000	0.0000	80
2014/11/06	IGOV	06/08/2015			Index Future	233.2890		233.2890	233.2470	233.2470	(0.018)	0.0000	0.0000	0
2014/11/06	ILBI	06/11/2014			Index Future	600.8770		600.8770	600.8770	600.8770	0.000	0.0000	0.0000	0
2014/11/06	ILBI	05/02/2015			Index Future	610.3250		610.3250	611.0830	611.0830	0.124	0.0000	0.0000	157
2014/11/06	ILBI	07/05/2015			Index Future	620.9900		620.9900	621.7570	621.7570	0.124	0.0000	0.0000	0
2014/11/06	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/11/06	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/11/06	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/11/06	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/11/06	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/11/06	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/11/06	JBAF	19/11/2014			Jibar Tradeable Future	6.1000		93.9000	6.1100	93.8900	0.164	0.0000	0.0000	0
2014/11/06	JBAF	17/12/2014			Jibar Tradeable Future	6.1700		93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/11/06	JBAF	21/01/2015			Jibar Tradeable Future	6.2500		93.7500	6.2400	93.7600	(0.160)	0.0000	0.0000	0
2014/11/06	JBAF	18/02/2015			Jibar Tradeable Future	6.3100		93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2014/11/06	JBAF	18/03/2015			Jibar Tradeable Future	6.3700		93.6300	6.3600	93.6400	(0.157)	0.0000	0.0000	2,850
2014/11/06	JBAF	15/04/2015			Jibar Tradeable Future	6.4500		93.5500	6.4300	93.5700	(0.310)	0.0000	0.0000	0
2014/11/06	JBAF	17/06/2015			Jibar Tradeable Future	6.5900		93.4100	6.5600	93.4400	(0.455)	0.0000	0.0000	5,000
2014/11/06	JBAF	16/09/2015			Jibar Tradeable Future	6.7800		93.2200	6.7600	93.2400	(0.295)	0.0000	0.0000	0
2014/11/06	JBAF	15/12/2015			Jibar Tradeable Future	6.9300		93.0700	6.9000	93.1000	(0.433)	0.0000	0.0000	0
2014/11/06	JBAF	16/03/2016			Jibar Tradeable Future	7.0700		92.9300	7.0400	92.9600	(0.424)	0.0000	0.0000	0
2014/11/06	JBAF	15/06/2016			Jibar Tradeable Future	7.1800		92.8200	7.1600	92.8400	(0.279)	0.0000	0.0000	0
2014/11/06	JBAF	21/09/2016			Jibar Tradeable Future	7.3200		92.6800	7.2900	92.7100	(0.410)	0.0000	0.0000	0
2014/11/06	R023	06/11/2014			Bond Future	7.7358		101.6099	7.6700	102.0086	(0.850)	0.0000	0.0000	0
2014/11/06	R023	06/11/2014	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R023	06/11/2014	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R023	06/11/2014	8.59	Call	Bond Future	5,001.8800		5.0019	5,400.6000	5.4006	7.971	0	0	0
2014/11/06	R023	06/11/2014	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/06	R023	06/11/2014	8.60	Call	Bond Future	5,058.5300	5.0585	5,457.2500	5.4573	7.882	0	0	0
2014/11/06	R023	06/11/2014	8.61	Call	Bond Future	5,115.1400	5.1151	5,513.8600	5.5139	7.795	0	0	0
2014/11/06	R023	05/02/2015			Bond Future	7.8016	103.1789	7.7383	103.5520	(0.811)	0.0000	0.0000	10,317
2014/11/06	R023	05/02/2015	8.74	Put	Bond Future	59.1000	0.0591	43.2100	0.0432	(26.887)	0	0	0
2014/11/06	R023	05/02/2015	8.75	Call	Bond Future	5,446.1700	5.4462	5,803.9500	5.8039	6.569	0	0	0
2014/11/06	R023	05/02/2015	8.76	Call	Bond Future	5,498.5600	5.4986	5,856.9100	5.8569	6.517	0	0	0
2014/11/06	R023	05/02/2015	8.74	Call	Bond Future	5,393.6500	5.3937	5,750.8600	5.7509	6.623	0	0	0
2014/11/06	R023	05/02/2015	8.76	Put	Bond Future	54.3100	0.0543	39.5600	0.0396	(27.159)	0	0	0
2014/11/06	R023	05/02/2015	8.75	Put	Bond Future	56.7500	0.0567	41.4300	0.0414	(26.996)	0	0	0
2014/11/06	R023	07/05/2015	8.14	Call	Bond Future	2,793.4000	2.7934	3,042.0800	3.0421	8.902	0	0	0
2014/11/06	R023	07/05/2015	8.15	Put	Bond Future	1,069.2900	1.0693	941.5200	0.9415	(11.949)	0	0	0
2014/11/06	R023	07/05/2015			Bond Future	7.8396	101.0037	7.7739	101.3818	(0.839)	0.0000	0.0000	0
2014/11/06	R023	07/05/2015	8.15	Call	Bond Future	2,830.3600	2.8304	3,080.7300	3.0807	8.846	0	0	0
2014/11/06	R023	07/05/2015	8.16	Call	Bond Future	2,867.5500	2.8675	3,119.6000	3.1196	8.790	0	0	0
2014/11/06	R023	07/05/2015	8.14	Put	Bond Future	1,088.4500	1.0884	958.9900	0.9590	(11.894)	0	0	0
2014/11/06	R023	07/05/2015	8.16	Put	Bond Future	1,050.3900	1.0504	924.3000	0.9243	(12.004)	0	0	0
2014/11/06	R023	06/08/2015	9.07	Put	Bond Future	381.7000	0.3817	333.8800	0.3339	(12.528)	0	0	911
2014/11/06	R023	06/08/2015	8.24	Call	Bond Future	3,510.4900	3.5105	3,763.7200	3.7637	7.214	0	0	0
2014/11/06	R023	06/08/2015			Bond Future	7.8559	102.8732	7.7871	103.2590	(0.876)	0.0000	0.0000	0
2014/11/06	R023	06/08/2015	9.07	Call	Bond Future	6,893.2700	6.8933	7,231.2500	7.2313	4.903	0	0	0
2014/11/06	R023	06/08/2015	8.26	Put	Bond Future	1,353.1800	1.3532	1,223.2500	1.2233	(9.602)	0	0	0
2014/11/06	R023	06/08/2015	8.25	Put	Bond Future	1,371.5500	1.3716	1,240.3000	1.2403	(9.569)	0	0	0
2014/11/06	R023	06/08/2015	8.24	Put	Bond Future	1,390.1200	1.3901	1,257.5500	1.2575	(9.537)	0	0	0
2014/11/06	R023	06/08/2015	8.25	Call	Bond Future	3,546.3700	3.5464	3,800.9200	3.8009	7.178	0	0	0
2014/11/06	R023	06/08/2015	8.26	Call	Bond Future	3,582.4000	3.5824	3,838.2700	3.8383	7.142	0	0	0
2014/11/06	R157	06/11/2014	6.19	Put	Bond Future	463.2600	0.4633	463.2600	0.4633	0.000	0	0	0
2014/11/06	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/11/06	R157	06/11/2014	6.21	Put	Bond Future	446.2500	0.4463	446.2500	0.4463	0.000	0	0	0
2014/11/06	R157	06/11/2014	6.20	Put	Bond Future	454.7500	0.4548	454.7500	0.4548	0.000	0	0	0
2014/11/06	R157	06/11/2014	6.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R157	06/11/2014	6.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R157	06/11/2014	6.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R157	05/02/2015	8.74	Call	Bond Future	1,079.9600	1.0800	1,079.7500	1.0797	(0.019)	0	0	0
2014/11/06	R157	05/02/2015	8.75	Put	Bond Future	6.6300	0.0066	6.4200	0.0064	(3.167)	0	0	0
2014/11/06	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/11/06	R157	05/02/2015	8.74	Put	Bond Future	6.8000	0.0068	6.5900	0.0066	(3.088)	0	0	0
2014/11/06	R157	05/02/2015	8.76	Put	Bond Future	6.4500	0.0065	6.2500	0.0063	(3.101)	0	0	0
2014/11/06	R157	05/02/2015	8.75	Call	Bond Future	1,085.6000	1.0856	1,085.3900	1.0854	(0.019)	0	0	0
2014/11/06	R157	05/02/2015	8.76	Call	Bond Future	1,091.2200	1.0912	1,091.0200	1.0910	(0.018)	0	0	0
2014/11/06	R186	06/11/2014	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	8.14	Call	Bond Future	1,068.6100	1.0686	1,637.1300	1.6371	53.202	0	0	0
2014/11/06	R186	06/11/2014	8.15	Put	Bond Future	0.6600	0.0007	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R186	06/11/2014	8.53	Call	Bond Future	4,332.0900	4.3321	4,901.8000	4.9018	13.151	0	0	0
2014/11/06	R186	06/11/2014			Bond Future	8.0157	123.1117	7.9500	123.6814	(0.820)	0.0000	0.0000	0
2014/11/06	R186	06/11/2014	7.80	Put	Bond Future	1,884.3800	1.8844	1,314.6700	1.3147	(30.233)	0	0	0
2014/11/06	R186	06/11/2014	8.30	Call	Bond Future	2,422.1500	2.4222	2,991.8600	2.9919	23.521	0	0	0

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2014/11/06	R186	06/11/2014	8.50	Call	Bond Future	4,085.4400		4.0854	4,655.1500	4.6551	13.945	0	0	0
2014/11/06	R186	06/11/2014	9.17	Call	Bond Future	9,422.9800		9.4230	9,992.6900	9.9927	6.046	0	0	0
2014/11/06	R186	06/11/2014	7.70	Put	Bond Future	2,771.8900		2.7719	2,202.1800	2.2022	(20.553)	0	0	0
2014/11/06	R186	06/11/2014	8.15	Call	Bond Future	1,153.3900		1.1534	1,722.4400	1.7224	49.337	0	0	0
2014/11/06	R186	06/11/2014	8.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	8.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	8.00	Call	Bond Future	116.0500		0.1161	433.8500	0.4338	273.847	0	0	0
2014/11/06	R186	06/11/2014	8.16	Call	Bond Future	1,238.3100		1.2383	1,807.6600	1.8077	45.978	0	0	0
2014/11/06	R186	06/11/2014	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	7.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	8.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	9.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R186	06/11/2014	8.14	Put	Bond Future	1.1900		0.0012	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R186	06/11/2014	8.60	Call	Bond Future	4,904.7600		4.9048	5,474.4700	5.4745	11.615	0	0	0
2014/11/06	R186	06/11/2014	8.00	Put	Bond Future	251.9100		0.2519	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R186	06/11/2014	8.16	Put	Bond Future	0.3600		0.0004	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R186	06/11/2014	8.45	Call	Bond Future	3,672.7200		3.6727	4,242.4300	4.2424	15.512	0	0	0
2014/11/06	R186	05/02/2015	9.00	Call	Bond Future	7,581.3400		7.5813	8,044.4700	8.0445	6.109	0	0	0
2014/11/06	R186	05/02/2015			Bond Future	8.0773		119.7172	8.0197	120.2065	(0.713)	0.0000	0.0000	40,914
2014/11/06	R186	05/02/2015	8.75	Call	Bond Future	5,782.8500		5.7828	6,216.2600	6.2163	7.495	0	0	0
2014/11/06	R186	05/02/2015	8.76	Call	Bond Future	5,853.0900		5.8531	6,288.0600	6.2881	7.431	0	0	0
2014/11/06	R186	05/02/2015	8.74	Call	Bond Future	5,712.8000		5.7128	6,144.6200	6.1446	7.559	0	0	0
2014/11/06	R186	05/02/2015	8.76	Put	Bond Future	262.0500		0.2620	207.7500	0.2077	(20.721)	0	0	0
2014/11/06	R186	05/02/2015	8.75	Put	Bond Future	271.0500		0.2711	215.1900	0.2152	(20.609)	0	0	0
2014/11/06	R186	05/02/2015	9.00	Put	Bond Future	111.7100		0.1117	85.5700	0.0856	(23.400)	0	0	9,600
2014/11/06	R186	05/02/2015	8.74	Put	Bond Future	280.3100		0.2803	222.8600	0.2229	(20.495)	0	0	0
2014/11/06	R186	07/05/2015			Bond Future	8.1207		121.7499	8.0612	122.2458	(0.733)	0.0000	0.0000	0
2014/11/06	R186	07/05/2015	8.25	Call	Bond Future	3,278.8200		3.2788	3,562.9800	3.5630	8.667	0	0	0
2014/11/06	R186	07/05/2015	8.24	Put	Bond Future	2,246.3500		2.2463	2,032.2500	2.0322	(9.531)	0	0	0
2014/11/06	R186	07/05/2015	8.26	Put	Bond Future	2,176.1100		2.1761	1,966.6800	1.9667	(9.624)	0	0	0
2014/11/06	R186	07/05/2015	8.25	Put	Bond Future	2,211.0200		2.2110	1,999.2500	1.9993	(9.578)	0	0	0
2014/11/06	R186	07/05/2015	8.26	Call	Bond Future	3,325.9200		3.3259	3,612.4200	3.6124	8.614	0	0	0
2014/11/06	R186	07/05/2015	8.24	Call	Bond Future	3,232.0600		3.2321	3,513.8900	3.5139	8.720	0	0	0
2014/11/06	R186	06/08/2015	8.00	Put	Bond Future	4,030.7400		4.0307	3,756.4000	3.7564	(6.806)	0	0	0
2014/11/06	R186	06/08/2015			Bond Future	8.1460		118.7000	8.0842	119.2059	(0.759)	0.0000	0.0000	0
2014/11/06	R186	06/08/2015	8.01	Call	Bond Future	2,868.6000		2.8686	3,102.1100	3.1021	8.140	0	0	0
2014/11/06	R186	06/08/2015	8.00	Call	Bond Future	2,830.8300		2.8308	3,062.3800	3.0624	8.180	0	0	0
2014/11/06	R186	06/08/2015	7.99	Call	Bond Future	2,793.7500		2.7938	3,023.3500	3.0233	8.218	0	0	0
2014/11/06	R186	06/08/2015	7.99	Put	Bond Future	4,076.4700		4.0765	3,800.1800	3.8002	(6.778)	0	0	0
2014/11/06	R186	06/08/2015	8.01	Put	Bond Future	3,985.7700		3.9858	3,713.3900	3.7134	(6.834)	0	0	0
2014/11/06	R186	05/11/2015	8.24	Call	Bond Future	0.0000		0.0000	4,504.9900	4.5050	100.000	0	0	0
2014/11/06	R186	05/11/2015	8.25	Put	Bond Future	0.0000		0.0000	3,531.6100	3.5316	100.000	0	0	0
2014/11/06	R186	05/11/2015			Bond Future	8.2000		8.2000	8.1230	121.2386	(0.939)	0.0000	0.0000	0
2014/11/06	R186	05/11/2015	9.00	Put	Bond Future	0.0000		0.0000	1,563.2500	1.5632	100.000	0	0	2,600
2014/11/06	R186	05/11/2015	8.24	Put	Bond Future	0.0000		0.0000	3,567.2900	3.5673	100.000	0	0	0
2014/11/06	R186	05/11/2015	8.26	Put	Bond Future	0.0000		0.0000	3,496.2200	3.4962	100.000	0	0	0
2014/11/06	R186	05/11/2015	9.00	Call	Bond Future	0.0000		0.0000	8,347.8600	8.3479	100.000	0	0	0

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2014/11/06	R186	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	4,548.9600	4.5490	100.000	0	0	0
2014/11/06	R186	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	4,593.1500	4.5931	100.000	0	0	0
2014/11/06	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	06/11/2014			Bond Future	289.8141	289.8141	289.8141	289.8141	0.000	0.0000	0.0000	0
2014/11/06	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	06/11/2014	285.00	Call	Bond Future	4,814.1300	4.8141	4,814.1100	4.8141	0.000	0	0	0
2014/11/06	R197	06/11/2014	285.01	Call	Bond Future	4,804.1300	4.8041	4,804.1100	4.8041	0.000	0	0	0
2014/11/06	R197	06/11/2014	284.99	Call	Bond Future	4,824.1300	4.8241	4,824.1100	4.8241	0.000	0	0	0
2014/11/06	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	05/02/2015	288.99	Put	Bond Future	681.2400	0.6812	683.7500	0.6838	0.368	0	0	0
2014/11/06	R197	05/02/2015			Bond Future	288.3088	288.3088	288.3063	288.3063	(0.001)	0.0000	0.0000	898
2014/11/06	R197	05/02/2015	289.01	Put	Bond Future	701.2400	0.7012	703.7500	0.7038	0.358	0	0	0
2014/11/06	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	05/02/2015	289.00	Put	Bond Future	691.2400	0.6912	693.7500	0.6938	0.363	0	0	0
2014/11/06	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	07/05/2015			Bond Future	293.2361	293.2361	293.2300	293.2300	(0.002)	0.0000	0.0000	0
2014/11/06	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R197	07/05/2015	293.99	Put	Bond Future	753.8900	0.7539	760.0400	0.7600	0.816	0	0	0
2014/11/06	R197	07/05/2015	294.01	Put	Bond Future	773.8900	0.7739	780.0400	0.7800	0.795	0	0	0
2014/11/06	R197	07/05/2015	294.00	Put	Bond Future	763.8900	0.7639	770.0400	0.7700	0.805	0	0	0
2014/11/06	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	06/11/2014	226.99	Call	Bond Future	8,495.7300	8.4957	8,496.0700	8.4961	0.004	0	0	0
2014/11/06	R202	06/11/2014			Bond Future	235.4857	235.4857	235.4861	235.4861	0.000	0.0000	0.0000	0
2014/11/06	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	06/11/2014	227.00	Call	Bond Future	8,485.7300	8.4857	8,486.0700	8.4861	0.004	0	0	0
2014/11/06	R202	06/11/2014	227.01	Call	Bond Future	8,475.7300	8.4757	8,476.0700	8.4761	0.004	0	0	0
2014/11/06	R202	05/02/2015	233.01	Call	Bond Future	2,945.3500	2.9454	2,943.9900	2.9440	(0.046)	0	0	0
2014/11/06	R202	05/02/2015			Bond Future	235.9553	235.9553	235.9540	235.9540	(0.001)	0.0000	0.0000	50,618
2014/11/06	R202	05/02/2015	232.99	Call	Bond Future	2,965.3500	2.9654	2,963.9900	2.9640	(0.046)	0	0	0
2014/11/06	R202	05/02/2015	233.00	Call	Bond Future	2,955.3500	2.9554	2,953.9900	2.9540	(0.046)	0	0	0
2014/11/06	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	07/05/2015			Bond Future	239.9878	239.9878	239.9830	239.9830	(0.002)	0.0000	0.0000	0
2014/11/06	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R202	07/05/2015	238.51	Call	Bond Future	1,477.8000	1.4778	1,473.0400	1.4730	(0.322)	0	0	0
2014/11/06	R202	07/05/2015	238.49	Call	Bond Future	1,497.8000	1.4978	1,493.0400	1.4930	(0.318)	0	0	0
2014/11/06	R202	07/05/2015	238.50	Call	Bond Future	1,487.8000	1.4878	1,483.0400	1.4830	(0.320)	0	0	0
2014/11/06	R203	06/11/2014	6.86	Call	Bond Future	170.1000	0.1701	299.6600	0.2997	76.167	0	0	0

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2014/11/06	R203	06/11/2014			Bond Future	6.7958		104.9864	6.7450	105.1189	(0.748)	0.0000	0.0000	0
2014/11/06	R203	06/11/2014	6.84	Call	Bond Future	123.1900		0.1232	247.6200	0.2476	101.007	0	0	0
2014/11/06	R203	06/11/2014	6.98	Call	Bond Future	478.7000		0.4787	611.2000	0.6112	27.679	0	0	0
2014/11/06	R203	06/11/2014	6.85	Call	Bond Future	146.1100		0.1461	273.6400	0.2736	87.284	0	0	0
2014/11/06	R203	06/11/2014	6.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R203	06/11/2014	6.84	Put	Bond Future	8.0700		0.0081	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R203	06/11/2014	6.86	Put	Bond Future	2.9400		0.0029	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R203	06/11/2014	6.85	Put	Bond Future	4.9700		0.0050	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R203	05/02/2015	7.69	Call	Bond Future	1,968.5800		1.9686	2,059.0200	2.0590	4.594	0	0	55
2014/11/06	R203	05/02/2015			Bond Future	6.8617		106.6075	6.8224	106.7014	(0.573)	0.0000	0.0000	15,535
2014/11/06	R203	05/02/2015	8.34	Put	Bond Future	0.2100		0.0002	0.1400	0.0001	(33.333)	0	0	0
2014/11/06	R203	05/02/2015	8.35	Call	Bond Future	3,476.1500		3.4762	3,569.9800	3.5700	2.699	0	0	0
2014/11/06	R203	05/02/2015	8.36	Call	Bond Future	3,498.9800		3.4990	3,592.8200	3.5928	2.682	0	0	0
2014/11/06	R203	05/02/2015	8.34	Call	Bond Future	3,453.3000		3.4533	3,547.1300	3.5471	2.717	0	0	0
2014/11/06	R203	05/02/2015	8.36	Put	Bond Future	0.1800		0.0002	0.1200	0.0001	(33.333)	0	0	0
2014/11/06	R203	05/02/2015	7.69	Put	Bond Future	15.6600		0.0157	12.2000	0.0122	(22.095)	0	0	0
2014/11/06	R203	05/02/2015	8.35	Put	Bond Future	0.2000		0.0002	0.1300	0.0001	(35.000)	0	0	0
2014/11/06	R203	07/05/2015			Bond Future	6.8592		104.2483	6.8159	104.3424	(0.631)	0.0000	0.0000	0
2014/11/06	R203	07/05/2015	7.24	Put	Bond Future	266.6700		0.2667	239.4000	0.2394	(10.226)	0	0	0
2014/11/06	R203	07/05/2015	7.26	Put	Bond Future	255.3600		0.2554	228.9900	0.2290	(10.327)	0	0	0
2014/11/06	R203	07/05/2015	7.25	Put	Bond Future	260.9600		0.2610	234.1500	0.2341	(10.274)	0	0	0
2014/11/06	R203	07/05/2015	7.25	Call	Bond Future	1,105.5600		1.1056	1,172.8800	1.1729	6.089	0	0	0
2014/11/06	R203	07/05/2015	7.26	Call	Bond Future	1,121.4500		1.1214	1,189.2100	1.1892	6.042	0	0	0
2014/11/06	R203	07/05/2015	7.24	Call	Bond Future	1,089.7700		1.0898	1,156.6300	1.1566	6.135	0	0	0
2014/11/06	R203	06/08/2015	6.75	Put	Bond Future	692.9000		0.6929	643.5300	0.6435	(7.125)	0	0	0
2014/11/06	R203	06/08/2015	6.74	Call	Bond Future	626.9700		0.6270	673.7000	0.6737	7.453	0	0	0
2014/11/06	R203	06/08/2015			Bond Future	6.7787		106.1783	6.7294	106.2748	(0.727)	0.0000	0.0000	0
2014/11/06	R203	06/08/2015	6.75	Call	Bond Future	636.7600		0.6368	683.9400	0.6839	7.409	0	0	0
2014/11/06	R203	06/08/2015	6.76	Call	Bond Future	647.0100		0.6470	694.6400	0.6946	7.362	0	0	0
2014/11/06	R203	06/08/2015	6.74	Put	Bond Future	702.7000		0.7027	652.8800	0.6529	(7.090)	0	0	0
2014/11/06	R203	06/08/2015	6.76	Put	Bond Future	683.5700		0.6836	634.6500	0.6347	(7.157)	0	0	0
2014/11/06	R204	06/11/2014	7.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R204	06/11/2014			Bond Future	7.0958		106.2886	7.0550	106.4347	(0.574)	0.0000	0.0000	0
2014/11/06	R204	06/11/2014	6.99	Put	Bond Future	379.9900		0.3800	233.4500	0.2334	(38.564)	0	0	0
2014/11/06	R204	06/11/2014	7.01	Put	Bond Future	309.3200		0.3093	161.5500	0.1616	(47.773)	0	0	0
2014/11/06	R204	06/11/2014	6.99	Call	Bond Future	0.4800		0.0005	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R204	06/11/2014	7.00	Put	Bond Future	344.4900		0.3445	197.5000	0.1975	(42.669)	0	0	0
2014/11/06	R204	06/11/2014	7.99	Call	Bond Future	3,141.8800		3.1419	3,287.9400	3.2879	4.649	0	0	0
2014/11/06	R204	06/11/2014	7.00	Call	Bond Future	0.9300		0.0009	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R204	06/11/2014	7.01	Call	Bond Future	1.7100		0.0017	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R204	05/02/2015			Bond Future	7.1604		103.8952	7.1222	104.0244	(0.534)	0.0000	0.0000	10,772
2014/11/06	R204	05/02/2015	8.25	Call	Bond Future	3,610.7600		3.6108	3,738.1400	3.7381	3.528	0	0	0
2014/11/06	R204	05/02/2015	8.26	Call	Bond Future	3,642.6500		3.6426	3,770.1200	3.7701	3.499	0	0	0
2014/11/06	R204	05/02/2015	8.24	Call	Bond Future	3,578.8300		3.5788	3,706.1200	3.7061	3.557	0	0	0
2014/11/06	R204	05/02/2015	8.26	Put	Bond Future	7.4600		0.0075	5.7100	0.0057	(23.458)	0	0	0
2014/11/06	R204	05/02/2015	8.25	Put	Bond Future	7.9100		0.0079	6.0700	0.0061	(23.262)	0	0	0
2014/11/06	R204	05/02/2015	8.24	Put	Bond Future	8.3300		0.0083	6.4000	0.0064	(23.169)	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
2014/11/06	R204	07/05/2015	7.51	Put	Bond Future	481.5700	0.4816	438.9300	0.4389	(8.854)	0	0	0
2014/11/06	R204	07/05/2015	7.50	Put	Bond Future	491.4500	0.4915	448.1700	0.4482	(8.807)	0	0	0
2014/11/06	R204	07/05/2015			Bond Future	7.1854	105.6591	7.1445	105.7891	(0.569)	0.0000	0.0000	0
2014/11/06	R204	07/05/2015	7.49	Call	Bond Future	1,464.9100	1.4649	1,551.0300	1.5510	5.879	0	0	0
2014/11/06	R204	07/05/2015	7.50	Call	Bond Future	1,486.3100	1.4863	1,573.0800	1.5731	5.838	0	0	0
2014/11/06	R204	07/05/2015	7.51	Call	Bond Future	1,507.8500	1.5078	1,595.2600	1.5953	5.797	0	0	0
2014/11/06	R204	07/05/2015	7.49	Put	Bond Future	501.4900	0.5015	457.5600	0.4576	(8.760)	0	0	0
2014/11/06	R204	06/08/2015	7.74	Call	Bond Future	2,173.6100	2.1736	2,270.1800	2.2702	4.443	0	0	0
2014/11/06	R204	06/08/2015	7.75	Put	Bond Future	469.7400	0.4697	433.6100	0.4336	(7.691)	0	0	0
2014/11/06	R204	06/08/2015			Bond Future	7.1657	103.5737	7.1211	103.7068	(0.622)	0.0000	0.0000	0
2014/11/06	R204	06/08/2015	8.41	Call	Bond Future	3,777.9100	3.7779	3,897.0000	3.8970	3.152	0	0	0
2014/11/06	R204	06/08/2015	7.74	Put	Bond Future	477.2600	0.4773	440.6800	0.4407	(7.665)	0	0	0
2014/11/06	R204	06/08/2015	7.76	Put	Bond Future	462.3300	0.4623	426.6400	0.4266	(7.720)	0	0	0
2014/11/06	R204	06/08/2015	8.41	Put	Bond Future	146.0200	0.1460	131.9600	0.1320	(9.629)	0	0	699
2014/11/06	R204	06/08/2015	7.75	Call	Bond Future	2,195.3200	2.1953	2,292.3400	2.2923	4.419	0	0	0
2014/11/06	R204	06/08/2015	7.76	Call	Bond Future	2,217.1300	2.2171	2,314.5900	2.3146	4.396	0	0	0
2014/11/06	R207	06/11/2014	7.36	Put	Bond Future	40.0700	0.0401	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R207	06/11/2014			Bond Future	7.3358	101.9656	7.2550	102.3084	(1.101)	0.0000	0.0000	0
2014/11/06	R207	06/11/2014	7.35	Put	Bond Future	54.6000	0.0546	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R207	06/11/2014	7.36	Call	Bond Future	142.7300	0.1427	445.4500	0.4455	212.093	0	0	0
2014/11/06	R207	06/11/2014	7.34	Call	Bond Future	90.4800	0.0905	360.7900	0.3608	298.751	0	0	0
2014/11/06	R207	06/11/2014	7.35	Call	Bond Future	114.9400	0.1149	403.1300	0.4031	250.731	0	0	0
2014/11/06	R207	06/11/2014	7.34	Put	Bond Future	72.4800	0.0725	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R207	05/02/2015	8.49	Put	Bond Future	13.3700	0.0134	8.8000	0.0088	(34.181)	0	0	0
2014/11/06	R207	05/02/2015			Bond Future	7.4009	99.8991	7.3313	100.1815	(0.940)	0.0000	0.0000	36,157
2014/11/06	R207	05/02/2015	8.51	Put	Bond Future	12.0700	0.0121	7.9100	0.0079	(34.466)	0	0	0
2014/11/06	R207	05/02/2015	8.50	Call	Bond Future	4,348.9800	4.3490	4,627.0400	4.6270	6.394	0	0	0
2014/11/06	R207	05/02/2015	8.51	Call	Bond Future	4,386.6900	4.3867	4,664.9600	4.6650	6.344	0	0	0
2014/11/06	R207	05/02/2015	8.49	Call	Bond Future	4,311.2100	4.3112	4,589.0700	4.5891	6.445	0	0	0
2014/11/06	R207	05/02/2015	8.50	Put	Bond Future	12.7400	0.0127	8.3700	0.0084	(34.301)	0	0	0
2014/11/06	R207	07/05/2015			Bond Future	7.4383	101.5957	7.3646	101.8816	(0.990)	0.0000	0.0000	0
2014/11/06	R207	07/05/2015	8.25	Call	Bond Future	3,309.6800	3.3097	3,555.6700	3.5557	7.432	0	0	0
2014/11/06	R207	07/05/2015	7.73	Call	Bond Future	1,793.5000	1.7935	1,983.7600	1.9838	10.608	0	0	66
2014/11/06	R207	07/05/2015	8.24	Put	Bond Future	229.5000	0.2295	188.8200	0.1888	(17.725)	0	0	0
2014/11/06	R207	07/05/2015	8.26	Put	Bond Future	219.2200	0.2192	180.0800	0.1801	(17.854)	0	0	0
2014/11/06	R207	07/05/2015	7.73	Put	Bond Future	671.0000	0.6710	575.3600	0.5754	(14.253)	0	0	0
2014/11/06	R207	07/05/2015	8.25	Put	Bond Future	224.3100	0.2243	184.4000	0.1844	(17.792)	0	0	0
2014/11/06	R207	07/05/2015	8.26	Call	Bond Future	3,341.8700	3.3419	3,588.6300	3.5886	7.384	0	0	0
2014/11/06	R207	07/05/2015	8.24	Call	Bond Future	3,277.5800	3.2776	3,522.8000	3.5228	7.482	0	0	0
2014/11/06	R207	06/08/2015	7.76	Call	Bond Future	2,093.4600	2.0935	2,280.4700	2.2805	8.933	0	0	0
2014/11/06	R207	06/08/2015			Bond Future	7.4419	99.8308	7.3631	100.1226	(1.059)	0.0000	0.0000	0
2014/11/06	R207	06/08/2015	7.74	Call	Bond Future	2,046.5500	2.0466	2,231.3800	2.2314	9.031	0	0	0
2014/11/06	R207	06/08/2015	7.75	Call	Bond Future	2,069.9500	2.0700	2,255.8700	2.2559	8.982	0	0	0
2014/11/06	R207	06/08/2015	7.46	Call	Bond Future	1,448.5600	1.4486	1,600.9300	1.6009	10.519	0	0	70
2014/11/06	R207	06/08/2015	7.74	Put	Bond Future	952.1300	0.9521	845.1200	0.8451	(11.239)	0	0	0
2014/11/06	R207	06/08/2015	7.76	Put	Bond Future	926.1300	0.9261	821.3000	0.8213	(11.319)	0	0	0
2014/11/06	R207	06/08/2015	7.46	Put	Bond Future	1,381.7900	1.3818	1,242.3200	1.2423	(10.093)	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
2014/11/06	R207	06/08/2015	7.75	Put	Bond Future	939.0600	0.9391	833.1400	0.8331	(11.279)	0	0	0
2014/11/06	R208	06/11/2014	7.46	Call	Bond Future	21.7600	0.0218	147.1000	0.1471	576.011	0	0	0
2014/11/06	R208	06/11/2014			Bond Future	7.5058	96.9892	7.4300	97.3601	(1.009)	0.0000	0.0000	0
2014/11/06	R208	06/11/2014	7.44	Call	Bond Future	9.4100	0.0094	49.0600	0.0491	421.360	0	0	0
2014/11/06	R208	06/11/2014	7.45	Call	Bond Future	14.5400	0.0145	98.0900	0.0981	574.622	0	0	0
2014/11/06	R208	06/11/2014	7.44	Put	Bond Future	331.2500	0.3313	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R208	06/11/2014	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R208	06/11/2014	7.46	Put	Bond Future	245.5600	0.2456	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R208	06/11/2014	7.45	Put	Bond Future	287.3500	0.2873	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R208	06/11/2014	8.50	Call	Bond Future	4,710.6000	4.7106	5,081.5000	5.0815	7.874	0	0	0
2014/11/06	R208	05/02/2015	8.51	Call	Bond Future	4,351.9400	4.3519	4,666.0100	4.6660	7.217	0	0	0
2014/11/06	R208	05/02/2015			Bond Future	7.5704	98.4869	7.5014	98.8128	(0.911)	0.0000	0.0000	52,027
2014/11/06	R208	05/02/2015	8.49	Call	Bond Future	4,266.3200	4.2663	4,579.4200	4.5794	7.339	0	0	0
2014/11/06	R208	05/02/2015	8.51	Put	Bond Future	39.6000	0.0396	27.6900	0.0277	(30.076)	0	0	0
2014/11/06	R208	05/02/2015	8.50	Put	Bond Future	41.4600	0.0415	29.0600	0.0291	(29.908)	0	0	0
2014/11/06	R208	05/02/2015	8.49	Put	Bond Future	43.2700	0.0433	30.3900	0.0304	(29.767)	0	0	0
2014/11/06	R208	05/02/2015	8.50	Call	Bond Future	4,309.1700	4.3092	4,622.7500	4.6227	7.277	0	0	0
2014/11/06	R208	07/05/2015	8.01	Call	Bond Future	2,501.8600	2.5019	2,735.8500	2.7358	9.353	0	0	0
2014/11/06	R208	07/05/2015			Bond Future	7.6071	96.7574	7.5348	97.0876	(0.950)	0.0000	0.0000	0
2014/11/06	R208	07/05/2015	7.99	Call	Bond Future	2,439.0900	2.4391	2,670.2500	2.6702	9.477	0	0	0
2014/11/06	R208	07/05/2015	8.00	Call	Bond Future	2,470.2700	2.4703	2,702.8600	2.7029	9.416	0	0	0
2014/11/06	R208	07/05/2015	7.99	Put	Bond Future	711.7900	0.7118	612.7100	0.6127	(13.920)	0	0	0
2014/11/06	R208	07/05/2015	8.00	Put	Bond Future	698.3700	0.6984	600.7200	0.6007	(13.983)	0	0	0
2014/11/06	R208	07/05/2015	8.01	Put	Bond Future	685.3900	0.6854	589.1400	0.5891	(14.043)	0	0	0
2014/11/06	R208	06/08/2015			Bond Future	7.6165	98.5487	7.5402	98.8856	(1.002)	0.0000	0.0000	0
2014/11/06	R208	06/08/2015	8.00	Call	Bond Future	2,729.6700	2.7297	2,952.1500	2.9521	8.150	0	0	0
2014/11/06	R208	06/08/2015	8.01	Call	Bond Future	2,758.2100	2.7582	2,981.8700	2.9819	8.109	0	0	0
2014/11/06	R208	06/08/2015	8.85	Call	Bond Future	5,519.9700	5.5200	5,818.5800	5.8186	5.410	0	0	0
2014/11/06	R208	06/08/2015	7.99	Call	Bond Future	2,701.2600	2.7013	2,922.5500	2.9225	8.192	0	0	0
2014/11/06	R208	06/08/2015	8.01	Put	Bond Future	1,043.3700	1.0434	930.0900	0.9301	(10.857)	0	0	0
2014/11/06	R208	06/08/2015	8.00	Put	Bond Future	1,057.9400	1.0579	943.4800	0.9435	(10.819)	0	0	0
2014/11/06	R208	06/08/2015	7.99	Put	Bond Future	1,072.6800	1.0727	957.0300	0.9570	(10.781)	0	0	0
2014/11/06	R208	06/08/2015	8.85	Put	Bond Future	267.1200	0.2671	228.7900	0.2288	(14.349)	0	0	198
2014/11/06	R208	05/11/2015			Bond Future	7.6500	7.6500	7.5702	97.1708	(1.043)	0.0000	0.0000	0
2014/11/06	R208	05/11/2015	8.48	Call	Bond Future	0.0000	0.0000	4,473.7800	4.4738	100.000	0	0	0
2014/11/06	R208	05/11/2015	7.74	Put	Bond Future	0.0000	0.0000	1,649.1000	1.6491	100.000	0	0	0
2014/11/06	R208	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	2,394.2600	2.3943	100.000	0	0	0
2014/11/06	R208	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	2,418.7200	2.4187	100.000	0	0	0
2014/11/06	R208	05/11/2015	8.48	Put	Bond Future	0.0000	0.0000	687.0500	0.6870	100.000	0	0	2,200
2014/11/06	R208	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	2,369.9300	2.3699	100.000	0	0	0
2014/11/06	R208	05/11/2015	7.76	Put	Bond Future	0.0000	0.0000	1,613.4300	1.6134	100.000	0	0	0
2014/11/06	R208	05/11/2015	7.75	Put	Bond Future	0.0000	0.0000	1,631.1900	1.6312	100.000	0	0	0
2014/11/06	R209	06/11/2014	8.95	Call	Bond Future	2,354.6100	2.3546	2,917.7300	2.9177	23.916	0	0	0
2014/11/06	R209	06/11/2014	9.50	Call	Bond Future	6,335.9900	6.3360	6,899.1100	6.8991	8.888	0	0	0
2014/11/06	R209	06/11/2014			Bond Future	8.6457	77.5348	8.5750	78.0979	(0.817)	0.0000	0.0000	0
2014/11/06	R209	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/06	R209	06/11/2014	10.00	Call	Bond Future	9,673.5700	9.6736	10,236.6900	10.2367	5.821	0	0	0
2014/11/06	R209	06/11/2014	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	10.05	Call	Bond Future	9,993.5300	9.9935	10,556.6500	10.5566	5.635	0	0	0
2014/11/06	R209	06/11/2014	8.50	Call	Bond Future	0.5300	0.0005	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R209	06/11/2014	8.75	Put	Bond Future	5.5500	0.0056	0.0000	0.0000	(100.000)	0	0	0
2014/11/06	R209	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	9.95	Call	Bond Future	9,351.1700	9.3512	9,914.2900	9.9143	6.022	0	0	0
2014/11/06	R209	06/11/2014	8.99	Call	Bond Future	2,655.8100	2.6558	3,218.9300	3.2189	21.203	0	0	0
2014/11/06	R209	06/11/2014	9.25	Call	Bond Future	4,568.4000	4.5684	5,131.5200	5.1315	12.326	0	0	0
2014/11/06	R209	06/11/2014	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	9.05	Call	Bond Future	3,104.0900	3.1041	3,667.2100	3.6672	18.141	0	0	0
2014/11/06	R209	06/11/2014	9.58	Call	Bond Future	6,887.3500	6.8874	7,450.4700	7.4505	8.176	0	0	0
2014/11/06	R209	06/11/2014	8.75	Call	Bond Future	825.4900	0.8255	1,383.0600	1.3831	67.544	0	0	0
2014/11/06	R209	06/11/2014	9.00	Call	Bond Future	2,730.8100	2.7308	3,293.9300	3.2939	20.621	0	0	0
2014/11/06	R209	06/11/2014	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	06/11/2014	8.50	Put	Bond Future	1,168.2100	1.1682	604.5600	0.6046	(48.249)	0	0	0
2014/11/06	R209	06/11/2014	9.01	Call	Bond Future	2,805.7000	2.8057	3,368.8200	3.3688	20.071	0	0	0
2014/11/06	R209	06/11/2014	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R209	05/02/2015	9.00	Put	Bond Future	903.3200	0.9033	757.3800	0.7574	(16.156)	0	0	0
2014/11/06	R209	05/02/2015			Bond Future	8.7042	78.7321	8.6420	79.2218	(0.715)	0.0000	0.0000	28,435
2014/11/06	R209	05/02/2015	9.25	Call	Bond Future	4,556.7100	4.5567	4,960.3300	4.9603	8.858	0	0	0
2014/11/06	R209	05/02/2015	9.26	Call	Bond Future	4,615.6200	4.6156	5,021.2100	5.0212	8.787	0	0	0
2014/11/06	R209	05/02/2015	9.25	Put	Bond Future	459.2700	0.4593	373.1600	0.3732	(18.749)	0	0	0
2014/11/06	R209	05/02/2015	9.24	Call	Bond Future	4,498.0000	4.4980	4,899.6200	4.8996	8.929	0	0	0
2014/11/06	R209	05/02/2015	9.00	Call	Bond Future	3,166.8800	3.1669	3,510.6700	3.5107	10.856	0	0	0
2014/11/06	R209	05/02/2015	9.24	Put	Bond Future	472.5600	0.4726	384.4500	0.3845	(18.645)	0	0	0
2014/11/06	R209	05/02/2015	9.26	Put	Bond Future	446.2900	0.4463	362.1500	0.3622	(18.853)	0	0	0
2014/11/06	R209	07/05/2015			Bond Future	8.7489	76.9193	8.6851	77.4164	(0.729)	0.0000	0.0000	0
2014/11/06	R209	07/05/2015	8.99	Put	Bond Future	1,887.5300	1.8875	1,700.2000	1.7002	(9.925)	0	0	0
2014/11/06	R209	07/05/2015	9.01	Put	Bond Future	1,829.7600	1.8298	1,646.5600	1.6466	(10.012)	0	0	0
2014/11/06	R209	07/05/2015	9.00	Put	Bond Future	1,858.4600	1.8585	1,673.2100	1.6732	(9.968)	0	0	0
2014/11/06	R209	07/05/2015	8.99	Call	Bond Future	3,723.0800	3.7231	4,032.8700	4.0329	8.321	0	0	0
2014/11/06	R209	07/05/2015	9.00	Call	Bond Future	3,768.6800	3.7687	4,080.5500	4.0806	8.275	0	0	0
2014/11/06	R209	07/05/2015	9.01	Call	Bond Future	3,814.5400	3.8145	4,128.4600	4.1285	8.230	0	0	0
2014/11/06	R209	06/08/2015	8.99	Put	Bond Future	2,718.1700	2.7182	2,512.0800	2.5121	(7.582)	0	0	0
2014/11/06	R209	06/08/2015			Bond Future	8.7812	78.3437	8.7157	78.8505	(0.746)	0.0000	0.0000	0
2014/11/06	R209	06/08/2015	9.01	Put	Bond Future	2,655.1700	2.6552	2,452.4600	2.4525	(7.635)	0	0	0
2014/11/06	R209	06/08/2015	9.90	Call	Bond Future	8,754.0600	8.7541	9,177.0200	9.1770	4.832	0	0	0
2014/11/06	R209	06/08/2015	9.00	Call	Bond Future	4,342.9200	4.3429	4,645.2900	4.6453	6.962	0	0	0
2014/11/06	R209	06/08/2015	9.01	Call	Bond Future	4,385.8200	4.3858	4,689.8800	4.6899	6.933	0	0	0
2014/11/06	R209	06/08/2015	8.99	Call	Bond Future	4,299.9500	4.3000	4,600.6300	4.6006	6.993	0	0	0
2014/11/06	R209	06/08/2015	9.00	Put	Bond Future	2,686.6500	2.6867	2,482.2500	2.4822	(7.608)	0	0	0
2014/11/06	R209	06/08/2015	9.90	Put	Bond Future	835.7200	0.8357	751.9100	0.7519	(10.028)	0	0	2,914

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
2014/11/06	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	06/11/2014			Bond Future	174.0949	174.0949	174.0951	174.0951	0.000	0.0000	0.0000	0
2014/11/06	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	06/11/2014	169.00	Call	Bond Future	5,094.8500	5.0949	5,095.0500	5.0950	0.004	0	0	0
2014/11/06	R210	06/11/2014	169.01	Call	Bond Future	5,084.8500	5.0849	5,085.0500	5.0850	0.004	0	0	0
2014/11/06	R210	06/11/2014	168.99	Call	Bond Future	5,104.8500	5.1049	5,105.0500	5.1050	0.004	0	0	0
2014/11/06	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	05/02/2015			Bond Future	176.8047	176.8047	176.8035	176.8035	(0.001)	0.0000	0.0000	628
2014/11/06	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	05/02/2015	175.01	Call	Bond Future	1,794.6600	1.7947	1,793.4700	1.7935	(0.066)	0	0	0
2014/11/06	R210	05/02/2015	174.99	Call	Bond Future	1,814.6600	1.8147	1,813.4700	1.8135	(0.066)	0	0	0
2014/11/06	R210	05/02/2015	175.00	Call	Bond Future	1,804.6600	1.8047	1,803.4700	1.8035	(0.066)	0	0	0
2014/11/06	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	07/05/2015			Bond Future	177.7387	177.7387	177.7351	177.7351	(0.002)	0.0000	0.0000	0
2014/11/06	R210	07/05/2015	177.00	Call	Bond Future	738.6700	0.7387	735.1500	0.7352	(0.477)	0	0	0
2014/11/06	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R210	07/05/2015	177.01	Call	Bond Future	728.6700	0.7287	725.1500	0.7252	(0.483)	0	0	0
2014/11/06	R210	07/05/2015	176.99	Call	Bond Future	748.6700	0.7487	745.1500	0.7452	(0.470)	0	0	0
2014/11/06	R211	06/11/2014	130.00	Call	Bond Future	2,670.6900	2.6707	2,581.9100	2.5819	(3.324)	0	0	0
2014/11/06	R211	06/11/2014	130.01	Call	Bond Future	2,660.6900	2.6607	2,571.9100	2.5719	(3.337)	0	0	0
2014/11/06	R211	06/11/2014			Bond Future	132.6707	132.6707	132.5819	132.5819	(0.067)	0.0000	0.0000	0
2014/11/06	R211	06/11/2014	129.99	Call	Bond Future	2,680.6900	2.6807	2,591.9100	2.5919	(3.312)	0	0	0
2014/11/06	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	05/02/2015	133.00	Call	Bond Future	129.8500	0.1298	38.5500	0.0386	(70.312)	0	0	0
2014/11/06	R211	05/02/2015			Bond Future	133.1299	133.1299	133.0385	133.0385	(0.069)	0.0000	0.0000	1,120
2014/11/06	R211	05/02/2015	133.01	Call	Bond Future	119.8500	0.1198	28.5500	0.0286	(76.179)	0	0	0
2014/11/06	R211	05/02/2015	132.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	05/02/2015	133.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	05/02/2015	132.99	Call	Bond Future	139.8500	0.1398	48.5500	0.0486	(65.284)	0	0	0
2014/11/06	R211	05/02/2015	133.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	07/05/2015			Bond Future	135.4056	135.4056	135.3110	135.3110	(0.070)	0.0000	0.0000	0
2014/11/06	R211	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	07/05/2015	134.99	Call	Bond Future	415.5600	0.4156	320.9800	0.3210	(22.760)	0	0	0
2014/11/06	R211	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R211	07/05/2015	135.00	Call	Bond Future	405.5600	0.4056	310.9800	0.3110	(23.321)	0	0	0
2014/11/06	R211	07/05/2015	135.01	Call	Bond Future	395.5600	0.3956	300.9800	0.3010	(23.910)	0	0	0
2014/11/06	R212	06/11/2014			Bond Future	137.5481	137.5481	137.5478	137.5478	0.000	0.0000	0.0000	0
2014/11/06	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	06/11/2014	135.00	Call	Bond Future	2,548.1000	2.5481	2,547.8400	2.5478	(0.010)	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
2014/11/06	R212	06/11/2014	135.01	Call	Bond Future	2,538.1000	2.5381	2,537.8400	2.5378	(0.010)	0	0	0
2014/11/06	R212	06/11/2014	134.99	Call	Bond Future	2,558.1000	2.5581	2,557.8400	2.5578	(0.010)	0	0	0
2014/11/06	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	05/02/2015			Bond Future	137.9265	137.9265	137.9250	137.9250	(0.001)	0.0000	0.0000	14,864
2014/11/06	R212	05/02/2015	137.99	Put	Bond Future	63.5300	0.0635	65.0200	0.0650	2.345	0	0	0
2014/11/06	R212	05/02/2015	138.01	Put	Bond Future	83.5300	0.0835	85.0200	0.0850	1.784	0	0	0
2014/11/06	R212	05/02/2015	138.00	Put	Bond Future	73.5300	0.0735	75.0200	0.0750	2.026	0	0	0
2014/11/06	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	07/05/2015			Bond Future	140.2842	140.2842	140.2809	140.2809	(0.002)	0.0000	0.0000	0
2014/11/06	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R212	07/05/2015	140.99	Put	Bond Future	705.8300	0.7058	709.0900	0.7091	0.462	0	0	0
2014/11/06	R212	07/05/2015	141.01	Put	Bond Future	725.8300	0.7258	729.0900	0.7291	0.449	0	0	0
2014/11/06	R212	07/05/2015	141.00	Put	Bond Future	715.8300	0.7158	719.0900	0.7191	0.455	0	0	0
2014/11/06	R213	06/11/2014	8.84	Call	Bond Future	2,703.2400	2.7032	3,305.6900	3.3057	22.286	0	0	0
2014/11/06	R213	06/11/2014	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R213	06/11/2014			Bond Future	8.4907	88.3442	8.4150	88.9467	(0.892)	0.0000	0.0000	0
2014/11/06	R213	06/11/2014	8.85	Call	Bond Future	2,778.8500	2.7788	3,381.3000	3.3813	21.680	0	0	0
2014/11/06	R213	06/11/2014	8.86	Call	Bond Future	2,854.3700	2.8544	3,456.8200	3.4568	21.106	0	0	0
2014/11/06	R213	06/11/2014	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R213	06/11/2014	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R213	05/02/2015	9.26	Put	Bond Future	272.2800	0.2723	211.6500	0.2116	(22.268)	0	0	0
2014/11/06	R213	05/02/2015			Bond Future	8.5548	89.7084	8.4872	90.2382	(0.790)	0.0000	0.0000	21,686
2014/11/06	R213	05/02/2015	9.25	Put	Bond Future	280.9500	0.2809	218.7100	0.2187	(22.153)	0	0	0
2014/11/06	R213	05/02/2015	9.24	Put	Bond Future	289.8600	0.2899	225.9700	0.2260	(22.042)	0	0	0
2014/11/06	R213	05/02/2015	9.25	Call	Bond Future	5,470.4600	5.4705	5,938.0500	5.9380	8.548	0	0	0
2014/11/06	R213	05/02/2015	9.26	Call	Bond Future	5,533.1400	5.5331	6,002.3400	6.0023	8.480	0	0	0
2014/11/06	R213	05/02/2015	9.24	Call	Bond Future	5,407.9300	5.4079	5,873.8700	5.8739	8.616	0	0	0
2014/11/06	R213	07/05/2015	8.74	Call	Bond Future	3,225.9500	3.2260	3,538.4500	3.5385	9.687	0	0	0
2014/11/06	R213	07/05/2015	8.75	Put	Bond Future	2,123.1700	2.1232	1,900.4000	1.9004	(10.492)	0	0	0
2014/11/06	R213	07/05/2015			Bond Future	8.6000	87.6846	8.5305	88.2223	(0.807)	0.0000	0.0000	0
2014/11/06	R213	07/05/2015	8.75	Call	Bond Future	3,269.1100	3.2691	3,584.0000	3.5840	9.632	0	0	0
2014/11/06	R213	07/05/2015	8.76	Call	Bond Future	3,312.5500	3.3125	3,629.8100	3.6298	9.578	0	0	0
2014/11/06	R213	07/05/2015	8.74	Put	Bond Future	2,155.7100	2.1557	1,930.5500	1.9306	(10.445)	0	0	0
2014/11/06	R213	07/05/2015	8.76	Put	Bond Future	2,091.0100	2.0910	1,870.6100	1.8706	(10.540)	0	0	0
2014/11/06	R213	06/08/2015			Bond Future	8.6316	89.3076	8.5601	89.8558	(0.829)	0.0000	0.0000	0
2014/11/06	R213	06/08/2015	8.49	Put	Bond Future	3,940.4300	3.9404	3,649.3900	3.6494	(7.386)	0	0	0
2014/11/06	R213	06/08/2015	8.51	Put	Bond Future	3,855.6700	3.8557	3,568.6400	3.5686	(7.444)	0	0	0
2014/11/06	R213	06/08/2015	8.49	Call	Bond Future	2,850.1500	2.8501	3,107.2600	3.1073	9.021	0	0	0
2014/11/06	R213	06/08/2015	8.50	Put	Bond Future	3,897.5800	3.8976	3,608.5300	3.6085	(7.416)	0	0	0
2014/11/06	R213	06/08/2015	8.50	Call	Bond Future	2,884.9100	2.8849	3,144.0100	3.1440	8.981	0	0	0
2014/11/06	R213	06/08/2015	8.51	Call	Bond Future	2,920.5100	2.9205	3,181.6300	3.1816	8.941	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
2014/11/06	R214	06/11/2014	9.20	Call	Bond Future	3,577.1600	3.5772	4,207.9500	4.2080	17.634	0	0	0
2014/11/06	R214	06/11/2014	9.64	Call	Bond Future	6,819.9700	6.8200	7,450.7600	7.4508	9.249	0	0	0
2014/11/06	R214	06/11/2014			Bond Future	8.7507	78.2599	8.6750	78.8907	(0.865)	0.0000	0.0000	0
2014/11/06	R214	06/11/2014	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R214	06/11/2014	9.65	Call	Bond Future	6,890.8600	6.8909	7,521.6500	7.5216	9.154	0	0	0
2014/11/06	R214	06/11/2014	9.66	Call	Bond Future	6,961.6400	6.9616	7,592.4300	7.5924	9.061	0	0	0
2014/11/06	R214	06/11/2014	9.80	Call	Bond Future	7,939.9300	7.9399	8,570.7200	8.5707	7.945	0	0	0
2014/11/06	R214	06/11/2014	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R214	06/11/2014	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R214	06/11/2014	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R214	06/11/2014	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R214	05/02/2015	9.50	Call	Bond Future	5,650.0900	5.6501	6,133.7300	6.1337	8.560	0	0	0
2014/11/06	R214	05/02/2015			Bond Future	8.8109	79.4684	8.7434	80.0231	(0.765)	0.0000	0.0000	6,869
2014/11/06	R214	05/02/2015	9.51	Call	Bond Future	5,712.9000	5.7129	6,198.2500	6.1983	8.496	0	0	0
2014/11/06	R214	05/02/2015	9.50	Put	Bond Future	337.1800	0.3372	266.0400	0.2660	(21.099)	0	0	0
2014/11/06	R214	05/02/2015	9.49	Call	Bond Future	5,587.4200	5.5874	6,069.3100	6.0693	8.625	0	0	0
2014/11/06	R214	05/02/2015	9.49	Put	Bond Future	347.1800	0.3472	274.2900	0.2743	(20.995)	0	0	0
2014/11/06	R214	05/02/2015	9.51	Put	Bond Future	327.4400	0.3274	258.0100	0.2580	(21.204)	0	0	0
2014/11/06	R214	07/05/2015			Bond Future	8.8546	77.5241	8.7856	78.0872	(0.780)	0.0000	0.0000	0
2014/11/06	R214	07/05/2015	9.15	Call	Bond Future	4,198.5500	4.1986	4,562.0900	4.5621	8.659	0	0	0
2014/11/06	R214	07/05/2015	9.16	Call	Bond Future	4,246.9900	4.2470	4,612.7500	4.6127	8.612	0	0	0
2014/11/06	R214	07/05/2015	9.14	Put	Bond Future	1,892.9100	1.8929	1,691.1000	1.6911	(10.661)	0	0	0
2014/11/06	R214	07/05/2015	9.16	Put	Bond Future	1,835.4600	1.8355	1,638.1200	1.6381	(10.752)	0	0	0
2014/11/06	R214	07/05/2015	9.15	Put	Bond Future	1,864.0000	1.8640	1,664.4400	1.6644	(10.706)	0	0	0
2014/11/06	R214	07/05/2015	9.14	Call	Bond Future	4,150.3500	4.1504	4,511.6400	4.5116	8.705	0	0	0
2014/11/06	R214	06/08/2015	8.76	Put	Bond Future	4,213.4000	4.2134	3,914.4100	3.9144	(7.096)	0	0	0
2014/11/06	R214	06/08/2015			Bond Future	8.8872	78.9592	8.8163	79.5332	(0.797)	0.0000	0.0000	0
2014/11/06	R214	06/08/2015	8.75	Put	Bond Future	4,258.4000	4.2584	3,957.3600	3.9574	(7.069)	0	0	0
2014/11/06	R214	06/08/2015	8.74	Call	Bond Future	3,104.4200	3.1044	3,375.3100	3.3753	8.726	0	0	0
2014/11/06	R214	06/08/2015	8.75	Call	Bond Future	3,141.0200	3.1410	3,413.9600	3.4140	8.690	0	0	0
2014/11/06	R214	06/08/2015	8.76	Call	Bond Future	3,178.4000	3.1784	3,453.3900	3.4534	8.652	0	0	0
2014/11/06	R214	06/08/2015	8.74	Put	Bond Future	4,304.3100	4.3043	4,001.2200	4.0012	(7.042)	0	0	0
2014/11/06	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	06/11/2014			Bond Future	8.8057	101.1212	8.7350	101.8797	(0.803)	0.0000	0.0000	0
2014/11/06	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	06/11/2014	9.72	Call	Bond Future	8,962.0500	8.9621	9,720.5500	9.7205	8.463	0	0	0
2014/11/06	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	06/11/2014	9.73	Call	Bond Future	9,052.0200	9.0520	9,810.5200	9.8105	8.379	0	0	0
2014/11/06	R248	06/11/2014	9.74	Call	Bond Future	9,141.8300	9.1418	9,900.3300	9.9003	8.297	0	0	0
2014/11/06	R248	05/02/2015			Bond Future	8.8674	102.6826	8.7999	103.3972	(0.761)	0.0000	0.0000	38,123
2014/11/06	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	05/02/2015	9.50	Call	Bond Future	6,279.1100	6.2791	6,993.7500	6.9938	11.381	0	0	0
2014/11/06	R248	05/02/2015	9.51	Call	Bond Future	6,372.6300	6.3726	7,087.2700	7.0873	11.214	0	0	0
2014/11/06	R248	05/02/2015	9.49	Call	Bond Future	6,185.4100	6.1854	6,900.0500	6.9000	11.554	0	0	0
2014/11/06	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/11/06	R248	07/05/2015			Bond Future	8.9126	99.9925	8.8435	100.7178	(0.776)	0.0000	0.0000	0
2014/11/06	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	07/05/2015	9.26	Call	Bond Future	3,505.2100	3.5052	4,230.5200	4.2305	20.692	0	0	0
2014/11/06	R248	07/05/2015	9.24	Call	Bond Future	3,309.4100	3.3094	4,034.7200	4.0347	21.917	0	0	0
2014/11/06	R248	07/05/2015	9.25	Call	Bond Future	3,407.4000	3.4074	4,132.7100	4.1327	21.286	0	0	0
2014/11/06	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	06/08/2015			Bond Future	8.9466	101.8436	8.8756	102.5829	(0.794)	0.0000	0.0000	0
2014/11/06	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/11/06	R248	06/08/2015	8.74	Put	Bond Future	2,178.3100	2.1783	1,438.9300	1.4389	(33.943)	0	0	0
2014/11/06	R248	06/08/2015	8.76	Put	Bond Future	1,963.7900	1.9638	1,224.4100	1.2244	(37.651)	0	0	0
2014/11/06	R248	06/08/2015	8.75	Put	Bond Future	2,070.9500	2.0709	1,331.5700	1.3316	(35.702)	0	0	0

**Total**

**396343**