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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/09/2014 TO 25/09/2014

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
2014/09/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	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
2014/09/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	2025	06/11/2014	117.01	Call	Bond Future	271.3300	0.2713	267.7800	0.2678	(1.308)	0	0	0
2014/09/25	2025	06/11/2014			Bond Future	117.2813	117.2813	117.2778	117.2778	(0.003)	0.0000	0.0000	16
2014/09/25	2025	06/11/2014	116.99	Call	Bond Future	291.3300	0.2913	287.7800	0.2878	(1.219)	0	0	0
2014/09/25	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2025	06/11/2014	117.00	Call	Bond Future	281.3300	0.2813	277.7800	0.2778	(1.262)	0	0	0
2014/09/25	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2025	05/02/2015			Bond Future	117.9810	117.9810	117.9753	117.9753	(0.005)	0.0000	0.0000	0
2014/09/25	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2025	05/02/2015	118.99	Put	Bond Future	1,009.0000	1.0090	1,014.7400	1.0147	0.569	0	0	0
2014/09/25	2025	05/02/2015	119.01	Put	Bond Future	1,029.0000	1.0290	1,034.7400	1.0347	0.558	0	0	0
2014/09/25	2025	05/02/2015	119.00	Put	Bond Future	1,019.0000	1.0190	1,024.7400	1.0247	0.563	0	0	0
2014/09/25	2030	06/11/2014	9.01	Call	Bond Future	3,217.3400	3.2173	3,223.2500	3.2232	0.184	0	0	0
2014/09/25	2030	06/11/2014			Bond Future	8.6027	97.1563	8.6020	97.1622	(0.008)	0.0000	0.0000	4,663
2014/09/25	2030	06/11/2014	8.99	Call	Bond Future	3,063.0100	3.0630	3,068.9200	3.0689	0.193	0	0	0
2014/09/25	2030	06/11/2014	9.00	Call	Bond Future	3,140.2200	3.1402	3,146.1300	3.1461	0.188	0	0	0
2014/09/25	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	05/02/2015			Bond Future	8.6677	94.6753	8.6672	94.6795	(0.006)	0.0000	0.0000	0
2014/09/25	2030	05/02/2015	9.25	Call	Bond Future	4,482.8000	4.4828	4,487.0200	4.4870	0.094	0	0	0
2014/09/25	2030	05/02/2015	9.24	Call	Bond Future	4,408.4000	4.4084	4,412.6200	4.4126	0.096	0	0	0
2014/09/25	2030	05/02/2015	9.26	Call	Bond Future	4,557.1100	4.5571	4,561.3300	4.5613	0.093	0	0	0
2014/09/25	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	07/05/2015			Bond Future	8.7202	96.3027	8.7193	96.3097	(0.010)	0.0000	0.0000	0
2014/09/25	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	07/05/2015	8.74	Call	Bond Future	155.2100	0.1552	162.2000	0.1622	4.504	0	0	0
2014/09/25	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2030	07/05/2015	8.75	Call	Bond Future	233.5800	0.2336	240.5700	0.2406	2.993	0	0	0
2014/09/25	2030	07/05/2015	8.76	Call	Bond Future	311.8500	0.3118	318.8400	0.3188	2.241	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
2014/09/25	2037	06/11/2014	9.69	Call	Bond Future	7,580.2900	7.5803	7,634.6700	7.6347	0.717	0	0	0
2014/09/25	2037	06/11/2014	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	06/11/2014			Bond Future	8.8314	99.1538	8.8256	99.2082	(0.065)	0.0000	0.0000	7,248
2014/09/25	2037	06/11/2014	9.70	Call	Bond Future	7,662.9000	7.6629	7,717.2800	7.7173	0.710	0	0	0
2014/09/25	2037	06/11/2014	9.71	Call	Bond Future	7,745.3900	7.7454	7,799.7700	7.7998	0.702	0	0	0
2014/09/25	2037	06/11/2014	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	06/11/2014	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	05/02/2015			Bond Future	8.8941	96.4538	8.8884	96.5072	(0.065)	0.0000	0.0000	3,280
2014/09/25	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	05/02/2015	9.50	Call	Bond Future	5,380.7600	5.3808	5,434.1400	5.4341	0.992	0	0	0
2014/09/25	2037	05/02/2015	9.51	Call	Bond Future	5,465.5000	5.4655	5,518.8800	5.5189	0.977	0	0	0
2014/09/25	2037	05/02/2015	9.49	Call	Bond Future	5,295.8900	5.2959	5,349.2700	5.3493	1.008	0	0	0
2014/09/25	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	07/05/2015			Bond Future	8.9456	98.1118	8.9394	98.1690	(0.069)	0.0000	0.0000	0
2014/09/25	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2037	07/05/2015	9.01	Call	Bond Future	589.1700	0.5892	646.2800	0.6463	9.693	0	0	0
2014/09/25	2037	07/05/2015	8.99	Call	Bond Future	406.8400	0.4068	463.9500	0.4640	14.037	0	0	0
2014/09/25	2037	07/05/2015	9.00	Call	Bond Future	498.0700	0.4981	555.1800	0.5552	11.466	0	0	0
2014/09/25	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2038	06/11/2014	120.01	Call	Bond Future	2,580.0600	2.5801	2,576.7300	2.5767	(0.129)	0	0	0
2014/09/25	2038	06/11/2014			Bond Future	122.5901	122.5901	122.5867	122.5867	(0.003)	0.0000	0.0000	1,860
2014/09/25	2038	06/11/2014	119.99	Call	Bond Future	2,600.0600	2.6001	2,596.7300	2.5967	(0.128)	0	0	0
2014/09/25	2038	06/11/2014	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2038	06/11/2014	120.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2038	06/11/2014	119.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2038	06/11/2014	120.00	Call	Bond Future	2,590.0600	2.5901	2,586.7300	2.5867	(0.129)	0	0	0
2014/09/25	2038	05/02/2015	123.00	Call	Bond Future	229.2000	0.2292	223.6300	0.2236	(2.430)	0	0	0
2014/09/25	2038	05/02/2015			Bond Future	123.2292	123.2292	123.2236	123.2236	(0.005)	0.0000	0.0000	0
2014/09/25	2038	05/02/2015	123.01	Call	Bond Future	219.2000	0.2192	213.6300	0.2136	(2.541)	0	0	0
2014/09/25	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2038	05/02/2015	122.99	Call	Bond Future	239.2000	0.2392	233.6300	0.2336	(2.329)	0	0	0
2014/09/25	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	06/11/2014			Bond Future	8.8901	100.9739	8.8894	100.9808	(0.008)	0.0000	0.0000	3,123
2014/09/25	2044	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	06/11/2014	8.99	Call	Bond Future	1,013.7500	1.0138	1,020.7200	1.0207	0.688	0	0	0
2014/09/25	2044	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	06/11/2014	9.00	Call	Bond Future	1,114.2400	1.1142	1,121.2100	1.1212	0.626	0	0	0
2014/09/25	2044	06/11/2014	9.01	Call	Bond Future	1,214.5400	1.2145	1,221.5100	1.2215	0.574	0	0	0
2014/09/25	2044	05/02/2015	9.00	Call	Bond Future	501.5000	0.5015	506.6500	0.5066	1.027	0	0	0
2014/09/25	2044	05/02/2015			Bond Future	8.9502	98.1772	8.9497	98.1824	(0.006)	0.0000	0.0000	0
2014/09/25	2044	05/02/2015	9.01	Call	Bond Future	601.6100	0.6016	606.7600	0.6068	0.856	0	0	0
2014/09/25	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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2014/09/25	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	05/02/2015	8.99	Call	Bond Future	401.2100	0.4012	406.3600	0.4064	1.284	0	0	0
2014/09/25	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	07/05/2015			Bond Future	8.9996	99.8650	8.9988	99.8730	(0.009)	0.0000	0.0000	0
2014/09/25	2044	07/05/2015	8.99	Put	Bond Future	96.5200	0.0965	88.5200	0.0885	(8.288)	0	0	0
2014/09/25	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	07/05/2015	9.01	Call	Bond Future	103.5600	0.1036	111.5600	0.1116	7.725	0	0	0
2014/09/25	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2044	07/05/2015	9.00	Call	Bond Future	3.6000	0.0036	11.6000	0.0116	222.222	0	0	0
2014/09/25	2046	06/11/2014	104.45	Call	Bond Future	19,172.8800	19.1729	19,448.0600	19.4481	1.435	0	0	0
2014/09/25	2046	06/11/2014			Bond Future	123.6229	123.6229	123.8981	123.8981	0.223	0.0000	0.0000	5,389
2014/09/25	2046	06/11/2014	104.43	Call	Bond Future	19,192.8800	19.1929	19,468.0600	19.4681	1.434	0	0	0
2014/09/25	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2046	06/11/2014	104.44	Call	Bond Future	19,182.8800	19.1829	19,458.0600	19.4581	1.435	0	0	0
2014/09/25	2046	05/02/2015			Bond Future	125.5797	125.5797	125.8570	125.8570	0.221	0.0000	0.0000	0
2014/09/25	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2046	05/02/2015	123.99	Call	Bond Future	1,589.6500	1.5897	1,867.0000	1.8670	17.447	0	0	0
2014/09/25	2046	05/02/2015	124.01	Call	Bond Future	1,569.6500	1.5697	1,847.0000	1.8470	17.670	0	0	0
2014/09/25	2046	05/02/2015	124.00	Call	Bond Future	1,579.6500	1.5797	1,857.0000	1.8570	17.558	0	0	0
2014/09/25	2050	06/11/2014			Bond Future	131.6016	131.6016	131.5984	131.5984	(0.002)	0.0000	0.0000	2,640
2014/09/25	2050	06/11/2014	126.00	Call	Bond Future	5,601.6000	5.6016	5,598.3800	5.5984	(0.057)	0	0	0
2014/09/25	2050	06/11/2014	126.01	Call	Bond Future	5,591.6000	5.5916	5,588.3800	5.5884	(0.058)	0	0	0
2014/09/25	2050	06/11/2014	125.99	Call	Bond Future	5,611.6000	5.6116	5,608.3800	5.6084	(0.057)	0	0	0
2014/09/25	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2050	05/02/2015			Bond Future	132.2366	132.2366	132.2308	132.2308	(0.004)	0.0000	0.0000	0
2014/09/25	2050	05/02/2015	130.01	Call	Bond Future	2,226.5900	2.2266	2,220.7700	2.2208	(0.261)	0	0	0
2014/09/25	2050	05/02/2015	129.99	Call	Bond Future	2,246.5900	2.2466	2,240.7700	2.2408	(0.259)	0	0	0
2014/09/25	2050	05/02/2015	130.00	Call	Bond Future	2,236.5900	2.2366	2,230.7700	2.2308	(0.260)	0	0	0
2014/09/25	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	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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2014/09/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	AL12	06/11/2014			Index Future	516.1490	516.1490	516.4360	516.4360	0.056	0.0000	0.0000	0
2014/09/25	AL12	05/02/2015			Index Future	524.2570	524.2570	524.5370	524.5370	0.053	0.0000	0.0000	0
2014/09/25	AL12	07/05/2015			Index Future	533.2560	533.2560	533.5510	533.5510	0.055	0.0000	0.0000	0
2014/09/25	AL37	06/11/2014			Index Future	437.2990	437.2990	437.4660	437.4660	0.038	0.0000	0.0000	3
2014/09/25	AL37	05/02/2015			Index Future	444.1680	444.1680	444.3280	444.3280	0.036	0.0000	0.0000	0
2014/09/25	AL7T	06/11/2014			Index Future	515.6180	515.6180	515.7730	515.7730	0.030	0.0000	0.0000	4
2014/09/25	AL7T	05/02/2015			Index Future	523.7180	523.7180	523.8640	523.8640	0.028	0.0000	0.0000	0
2014/09/25	ALBI	06/11/2014			Index Future	469.3520	469.3520	469.5620	469.5620	0.045	0.0000	0.0000	584
2014/09/25	ALBI	05/02/2015			Index Future	476.7250	476.7250	476.9280	476.9280	0.043	0.0000	0.0000	65
2014/09/25	ALBI	07/05/2015			Index Future	484.9070	484.9070	485.1240	485.1240	0.045	0.0000	0.0000	0
2014/09/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	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
2014/09/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/25	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	EL28	06/11/2014			Bond Future	123.3147	123.3147	123.3117	123.3117	(0.002)	0.0000	0.0000	0
2014/09/25	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	EL28	06/11/2014	122.00	Call	Bond Future	1,314.6700	1.3147	1,311.7100	1.3117	(0.225)	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
2014/09/25	EL28	06/11/2014	122.01	Call	Bond Future	1,304.6700	1.3047	1,301.7100	1.3017	(0.227)	0	0	0
2014/09/25	EL28	06/11/2014	121.99	Call	Bond Future	1,324.6700	1.3247	1,321.7100	1.3217	(0.223)	0	0	0
2014/09/25	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	EL28	05/02/2015			Bond Future	125.2666	125.2666	125.2614	125.2614	(0.004)	0.0000	0.0000	0
2014/09/25	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	EL28	05/02/2015	125.99	Put	Bond Future	723.3800	0.7234	728.5600	0.7286	0.716	0	0	0
2014/09/25	EL28	05/02/2015	126.01	Put	Bond Future	743.3800	0.7434	748.5600	0.7486	0.697	0	0	0
2014/09/25	EL28	05/02/2015	126.00	Put	Bond Future	733.3800	0.7334	738.5600	0.7386	0.706	0	0	0
2014/09/25	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	06/11/2014			Bond Future	9.5643	83.2905	9.5582	83.3358	(0.064)	0.0000	0.0000	6,220
2014/09/25	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	06/11/2014	10.29	Call	Bond Future	5,150.1000	5.1501	5,195.4600	5.1955	0.881	0	0	0
2014/09/25	ES33	06/11/2014	10.30	Call	Bond Future	5,217.5500	5.2175	5,262.9100	5.2629	0.869	0	0	0
2014/09/25	ES33	06/11/2014	10.31	Call	Bond Future	5,284.9000	5.2849	5,330.2600	5.3303	0.858	0	0	0
2014/09/25	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	05/02/2015	10.00	Call	Bond Future	2,471.5800	2.4716	2,516.0700	2.5161	1.800	0	0	0
2014/09/25	ES33	05/02/2015			Bond Future	9.6552	84.5987	9.6491	84.6432	(0.063)	0.0000	0.0000	0
2014/09/25	ES33	05/02/2015	10.01	Call	Bond Future	2,541.5400	2.5415	2,586.0300	2.5860	1.751	0	0	0
2014/09/25	ES33	05/02/2015	9.99	Call	Bond Future	2,401.5300	2.4015	2,446.0200	2.4460	1.853	0	0	0
2014/09/25	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	07/05/2015			Bond Future	9.7293	82.2610	9.7227	82.3086	(0.068)	0.0000	0.0000	0
2014/09/25	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	ES33	07/05/2015	9.76	Call	Bond Future	221.6500	0.2216	269.2400	0.2692	21.471	0	0	0
2014/09/25	ES33	07/05/2015	9.74	Call	Bond Future	77.2600	0.0773	124.8500	0.1248	61.597	0	0	0
2014/09/25	ES33	07/05/2015	9.75	Call	Bond Future	149.5000	0.1495	197.0900	0.1971	31.833	0	0	0
2014/09/25	GOVI	06/11/2014	449.01	Call	GOVI	187,590.0000	18.7590	189,990.0000	18.9990	1.279	0	0	0
2014/09/25	GOVI	06/11/2014			GOVI	467.7690	467.7690	468.0090	468.0090	0.051	0.0000	0.0000	407
2014/09/25	GOVI	06/11/2014	448.99	Call	GOVI	187,790.0000	18.7790	190,190.0000	19.0190	1.278	0	0	0
2014/09/25	GOVI	06/11/2014	449.00	Call	GOVI	187,690.0000	18.7690	190,090.0000	19.0090	1.279	0	0	0
2014/09/25	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	05/02/2015	459.99	Call	GOVI	151,270.0000	15.1270	153,610.0000	15.3610	1.547	0	0	0
2014/09/25	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	05/02/2015			GOVI	475.1170	475.1170	475.3510	475.3510	0.049	0.0000	0.0000	48
2014/09/25	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	05/02/2015	460.00	Call	GOVI	151,170.0000	15.1170	153,510.0000	15.3510	1.548	0	0	0
2014/09/25	GOVI	05/02/2015	460.01	Call	GOVI	151,070.0000	15.1070	153,410.0000	15.3410	1.549	0	0	0
2014/09/25	GOVI	07/05/2015	449.99	Call	GOVI	332,820.0000	33.2820	335,300.0000	33.5300	0.745	0	0	0
2014/09/25	GOVI	07/05/2015			GOVI	483.2720	483.2720	483.5200	483.5200	0.051	0.0000	0.0000	0

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2014/09/25	GOVI	07/05/2015	450.00	Call	GOVI	332,720.0000	33.2720	335,200.0000	33.5200	0.745	0	0	0
2014/09/25	GOVI	07/05/2015	450.01	Call	GOVI	332,620.0000	33.2620	335,100.0000	33.5100	0.746	0	0	0
2014/09/25	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/25	ICAA	06/11/2014			Can-Do Interest Rate	144.7190	144.7190	144.7733	144.7733	0.038	0.0000	0.0000	571
2014/09/25	IGOV	06/11/2014			Index Future	219.1760	219.1760	219.2640	219.2640	0.040	0.0000	0.0000	1,161
2014/09/25	IGOV	05/02/2015			Index Future	222.6460	222.6460	222.7300	222.7300	0.038	0.0000	0.0000	10
2014/09/25	IGOV	07/05/2015			Index Future	226.4940	226.4940	226.5840	226.5840	0.040	0.0000	0.0000	0
2014/09/25	ILBI	06/11/2014			Index Future	593.6430	593.6430	593.2500	593.2500	(0.066)	0.0000	0.0000	0
2014/09/25	ILBI	05/02/2015			Index Future	603.0490	603.0490	602.6470	602.6470	(0.067)	0.0000	0.0000	157
2014/09/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/25	JBAF	15/10/2014			Jibar Tradeable Future	6.1500	93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/09/25	JBAF	19/11/2014			Jibar Tradeable Future	6.2000	93.8000	6.2000	93.8000	0.000	0.0000	0.0000	0
2014/09/25	JBAF	17/12/2014			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2014/09/25	JBAF	21/01/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2014/09/25	JBAF	18/02/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2014/09/25	JBAF	18/03/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	2,850
2014/09/25	JBAF	17/06/2015			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	5,000
2014/09/25	JBAF	16/09/2015			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2014/09/25	JBAF	15/12/2015			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2014/09/25	JBAF	16/03/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2014/09/25	JBAF	15/06/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2014/09/25	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2014/09/25	R023	06/11/2014			Bond Future	7.9257	100.4697	7.9198	100.5048	(0.074)	0.0000	0.0000	9,834
2014/09/25	R023	06/11/2014	8.59	Put	Bond Future	48.8300	0.0488	41.9100	0.0419	(14.172)	0	0	0
2014/09/25	R023	06/11/2014	8.61	Put	Bond Future	43.6600	0.0437	37.2900	0.0373	(14.590)	0	0	0
2014/09/25	R023	06/11/2014	8.59	Call	Bond Future	3,910.5400	3.9105	3,938.6800	3.9387	0.720	0	0	0
2014/09/25	R023	06/11/2014	8.60	Put	Bond Future	46.1800	0.0462	39.5400	0.0395	(14.379)	0	0	0



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2014/09/25	R023	06/11/2014	8.60	Call	Bond Future	3,964.5400	3.9645	3,992.9600	3.9930	0.717	0	0	0
2014/09/25	R023	06/11/2014	8.61	Call	Bond Future	4,018.6300	4.0186	4,047.3200	4.0473	0.714	0	0	0
2014/09/25	R023	05/02/2015			Bond Future	7.9952	102.0476	7.9894	102.0814	(0.073)	0.0000	0.0000	0
2014/09/25	R023	05/02/2015	8.74	Put	Bond Future	323.9800	0.3240	311.9500	0.3120	(3.713)	0	0	0
2014/09/25	R023	05/02/2015	8.75	Call	Bond Future	4,574.1600	4.5742	4,596.1000	4.5961	0.480	0	0	0
2014/09/25	R023	05/02/2015	8.76	Call	Bond Future	4,621.1900	4.6212	4,643.3200	4.6433	0.479	0	0	0
2014/09/25	R023	05/02/2015	8.74	Call	Bond Future	4,527.2600	4.5273	4,549.0000	4.5490	0.480	0	0	0
2014/09/25	R023	05/02/2015	8.76	Put	Bond Future	308.2100	0.3082	296.5700	0.2966	(3.777)	0	0	0
2014/09/25	R023	05/02/2015	8.75	Put	Bond Future	316.0100	0.3160	304.1800	0.3042	(3.744)	0	0	0
2014/09/25	R023	07/05/2015	8.14	Call	Bond Future	2,473.3000	2.4733	2,484.3200	2.4843	0.446	0	0	0
2014/09/25	R023	07/05/2015	8.15	Put	Bond Future	1,874.4100	1.8744	1,848.4100	1.8484	(1.387)	0	0	0
2014/09/25	R023	07/05/2015			Bond Future	8.0382	99.8727	8.0316	99.9099	(0.082)	0.0000	0.0000	0
2014/09/25	R023	07/05/2015	8.15	Call	Bond Future	2,504.4600	2.5045	2,515.6400	2.5156	0.446	0	0	0
2014/09/25	R023	07/05/2015	8.16	Call	Bond Future	2,535.8300	2.5358	2,547.1700	2.5472	0.447	0	0	0
2014/09/25	R023	07/05/2015	8.14	Put	Bond Future	1,899.3700	1.8994	1,873.2100	1.8732	(1.377)	0	0	0
2014/09/25	R023	07/05/2015	8.16	Put	Bond Future	1,849.6900	1.8497	1,823.8500	1.8238	(1.397)	0	0	0
2014/09/25	R023	06/08/2015	9.07	Put	Bond Future	811.3300	0.8113	798.4400	0.7984	(1.589)	0	0	911
2014/09/25	R023	06/08/2015	8.24	Call	Bond Future	3,194.8700	3.1949	3,205.8800	3.2059	0.345	0	0	0
2014/09/25	R023	06/08/2015			Bond Future	8.0523	101.7819	8.0462	101.8154	(0.075)	0.0000	0.0000	0
2014/09/25	R023	06/08/2015	9.07	Call	Bond Future	6,231.6700	6.2317	6,252.2800	6.2523	0.331	0	0	0
2014/09/25	R023	06/08/2015	8.26	Put	Bond Future	2,119.5400	2.1195	2,097.3000	2.0973	(1.049)	0	0	0
2014/09/25	R023	06/08/2015	8.25	Put	Bond Future	2,142.7200	2.1427	2,120.3600	2.1204	(1.044)	0	0	0
2014/09/25	R023	06/08/2015	8.24	Put	Bond Future	2,165.7300	2.1657	2,143.2400	2.1432	(1.038)	0	0	0
2014/09/25	R023	06/08/2015	8.25	Call	Bond Future	3,226.3100	3.2263	3,237.4500	3.2375	0.345	0	0	0
2014/09/25	R023	06/08/2015	8.26	Call	Bond Future	3,257.5300	3.2575	3,268.7900	3.2688	0.346	0	0	0
2014/09/25	R157	06/11/2014	6.19	Put	Bond Future	482.6700	0.4827	481.1100	0.4811	(0.323)	0	0	0
2014/09/25	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/25	R157	06/11/2014	6.21	Put	Bond Future	467.5700	0.4676	465.9100	0.4659	(0.355)	0	0	0
2014/09/25	R157	06/11/2014	6.20	Put	Bond Future	475.1000	0.4751	473.4900	0.4735	(0.339)	0	0	0
2014/09/25	R157	06/11/2014	6.21	Call	Bond Future	21.3200	0.0213	19.6600	0.0197	(7.786)	0	0	0
2014/09/25	R157	06/11/2014	6.19	Call	Bond Future	19.4100	0.0194	17.8500	0.0178	(8.037)	0	0	0
2014/09/25	R157	06/11/2014	6.20	Call	Bond Future	20.3500	0.0204	18.7400	0.0187	(7.912)	0	0	0
2014/09/25	R157	05/02/2015	8.74	Call	Bond Future	1,091.4700	1.0915	1,090.8600	1.0909	(0.056)	0	0	0
2014/09/25	R157	05/02/2015	8.75	Put	Bond Future	17.9600	0.0180	17.3500	0.0174	(3.396)	0	0	0
2014/09/25	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/25	R157	05/02/2015	8.74	Put	Bond Future	18.3100	0.0183	17.7000	0.0177	(3.332)	0	0	0
2014/09/25	R157	05/02/2015	8.76	Put	Bond Future	17.6100	0.0176	17.0100	0.0170	(3.407)	0	0	0
2014/09/25	R157	05/02/2015	8.75	Call	Bond Future	1,096.9300	1.0969	1,096.3200	1.0963	(0.056)	0	0	0
2014/09/25	R157	05/02/2015	8.76	Call	Bond Future	1,102.3800	1.1024	1,101.7800	1.1018	(0.054)	0	0	0
2014/09/25	R186	06/11/2014	7.70	Call	Bond Future	155.9300	0.1559	151.9700	0.1520	(2.540)	0	0	1,500
2014/09/25	R186	06/11/2014	8.14	Call	Bond Future	1,121.1800	1.1212	1,133.0100	1.1330	1.055	0	0	0
2014/09/25	R186	06/11/2014	8.15	Put	Bond Future	1,527.4200	1.5274	1,447.4400	1.4474	(5.236)	0	0	0
2014/09/25	R186	06/11/2014	8.53	Call	Bond Future	3,198.9800	3.1990	3,252.1100	3.2521	1.661	0	0	0
2014/09/25	R186	06/11/2014			Bond Future	8.1932	121.5913	8.1823	121.6840	(0.133)	0.0000	0.0000	48,751
2014/09/25	R186	06/11/2014	7.80	Put	Bond Future	3,672.4400	3.6724	3,576.1400	3.5761	(2.622)	0	0	0
2014/09/25	R186	06/11/2014	8.30	Call	Bond Future	1,838.1700	1.8382	1,865.8400	1.8658	1.505	0	0	100

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2014/09/25	R186	06/11/2014	8.50	Call	Bond Future	3,003.8000		3.0038	3,053.7400	3.0537	1.663	0	0	0
2014/09/25	R186	06/11/2014	9.17	Call	Bond Future	7,916.6000		7.9166	8,006.0900	8.0061	1.130	0	0	0
2014/09/25	R186	06/11/2014	7.70	Put	Bond Future	4,448.2600		4.4483	4,351.6300	4.3516	(2.172)	0	0	0
2014/09/25	R186	06/11/2014	8.15	Call	Bond Future	1,159.7100		1.1597	1,172.4000	1.1724	1.094	0	0	0
2014/09/25	R186	06/11/2014	8.45	Put	Bond Future	536.7400		0.5367	488.5300	0.4885	(8.982)	0	0	6,000
2014/09/25	R186	06/11/2014	8.53	Put	Bond Future	387.3300		0.3873	347.7900	0.3478	(10.208)	0	0	100
2014/09/25	R186	06/11/2014	8.00	Call	Bond Future	666.6100		0.6666	668.8300	0.6688	0.333	0	0	1,500
2014/09/25	R186	06/11/2014	8.16	Call	Bond Future	1,199.0600		1.1991	1,212.6400	1.2126	1.133	0	0	0
2014/09/25	R186	06/11/2014	8.60	Put	Bond Future	286.3500		0.2864	253.8400	0.2538	(11.353)	0	0	0
2014/09/25	R186	06/11/2014	8.50	Put	Bond Future	438.8000		0.4388	396.0700	0.3961	(9.738)	0	0	7,000
2014/09/25	R186	06/11/2014	7.80	Call	Bond Future	267.6200		0.2676	263.9900	0.2640	(1.356)	0	0	100
2014/09/25	R186	06/11/2014	8.30	Put	Bond Future	936.4600		0.9365	871.4600	0.8715	(6.941)	0	0	100
2014/09/25	R186	06/11/2014	9.17	Put	Bond Future	14.0600		0.0141	10.8800	0.0109	(22.617)	0	0	2,010
2014/09/25	R186	06/11/2014	8.14	Put	Bond Future	1,574.2000		1.5742	1,493.3600	1.4934	(5.135)	0	0	0
2014/09/25	R186	06/11/2014	8.60	Call	Bond Future	3,670.6700		3.6707	3,730.8300	3.7308	1.639	0	0	0
2014/09/25	R186	06/11/2014	8.00	Put	Bond Future	2,322.9100		2.3229	2,232.4600	2.2325	(3.894)	0	0	0
2014/09/25	R186	06/11/2014	8.16	Put	Bond Future	1,481.5500		1.4816	1,402.4600	1.4025	(5.338)	0	0	0
2014/09/25	R186	06/11/2014	8.45	Call	Bond Future	2,689.0200		2.6890	2,733.4800	2.7335	1.653	0	0	0
2014/09/25	R186	05/02/2015	9.00	Call	Bond Future	6,480.5000		6.4805	6,547.2400	6.5472	1.030	0	0	0
2014/09/25	R186	05/02/2015			Bond Future	8.2575	118.2051	8.2464	118.2970	(0.134)	0.0000	0.0000	540	
2014/09/25	R186	05/02/2015	8.75	Call	Bond Future	4,917.3900		4.9174	4,972.7400	4.9727	1.126	0	0	0
2014/09/25	R186	05/02/2015	8.76	Call	Bond Future	4,977.1600		4.9772	5,033.0000	5.0330	1.122	0	0	0
2014/09/25	R186	05/02/2015	8.74	Call	Bond Future	4,857.9100		4.8579	4,912.7500	4.9127	1.129	0	0	0
2014/09/25	R186	05/02/2015	8.76	Put	Bond Future	898.2300		0.8982	862.1800	0.8622	(4.013)	0	0	0
2014/09/25	R186	05/02/2015	8.75	Put	Bond Future	917.7000		0.9177	881.1600	0.8812	(3.982)	0	0	0
2014/09/25	R186	05/02/2015	9.00	Put	Bond Future	522.9800		0.5230	497.8300	0.4978	(4.809)	0	0	9,600
2014/09/25	R186	05/02/2015	8.74	Put	Bond Future	937.5300		0.9375	900.4800	0.9005	(3.952)	0	0	0
2014/09/25	R186	07/05/2015			Bond Future	8.3045	120.2358	8.2927	120.3326	(0.143)	0.0000	0.0000	0	
2014/09/25	R186	07/05/2015	8.25	Call	Bond Future	3,002.9800		3.0030	3,036.4900	3.0365	1.116	0	0	0
2014/09/25	R186	07/05/2015	8.24	Put	Bond Future	3,492.2000		3.4922	3,428.5500	3.4286	(1.823)	0	0	0
2014/09/25	R186	07/05/2015	8.26	Put	Bond Future	3,407.3700		3.4074	3,344.4900	3.3445	(1.845)	0	0	0
2014/09/25	R186	07/05/2015	8.25	Put	Bond Future	3,449.2200		3.4492	3,385.9600	3.3860	(1.834)	0	0	0
2014/09/25	R186	07/05/2015	8.26	Call	Bond Future	3,043.1400		3.0431	3,077.0300	3.0770	1.114	0	0	0
2014/09/25	R186	07/05/2015	8.24	Call	Bond Future	2,963.8700		2.9639	2,996.9900	2.9970	1.117	0	0	0
2014/09/25	R197	06/11/2014	284.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R197	06/11/2014			Bond Future	287.0432		287.0432	287.4628	287.4628	0.146	0.0000	0.0000	939
2014/09/25	R197	06/11/2014	285.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R197	06/11/2014	285.00	Call	Bond Future	2,043.2200		2.0432	2,462.7500	2.4628	20.533	0	0	0
2014/09/25	R197	06/11/2014	285.01	Call	Bond Future	2,033.2200		2.0332	2,452.7500	2.4528	20.634	0	0	0
2014/09/25	R197	06/11/2014	284.99	Call	Bond Future	2,053.2200		2.0532	2,472.7500	2.4728	20.433	0	0	0
2014/09/25	R197	06/11/2014	285.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R197	05/02/2015	288.99	Put	Bond Future	3,419.3000		3.4193	2,998.3100	2.9983	(12.312)	0	0	0
2014/09/25	R197	05/02/2015			Bond Future	285.5707	285.5707	285.5707	285.9917	285.9917	0.147	0.0000	0.0000	0
2014/09/25	R197	05/02/2015	289.01	Put	Bond Future	3,439.3000		3.4393	3,018.3100	3.0183	(12.241)	0	0	0
2014/09/25	R197	05/02/2015	288.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R197	05/02/2015	289.00	Put	Bond Future	3,429.3000		3.4293	3,008.3100	3.0083	(12.276)	0	0	0
2014/09/25	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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2014/09/25	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R202	06/11/2014	226.99	Call	Bond Future	5,064.2000	5.0642	5,057.8300	5.0578	(0.126)	0	0	0
2014/09/25	R202	06/11/2014			Bond Future	232.0542	232.0542	232.0478	232.0478	(0.003)	0.0000	0.0000	47,856
2014/09/25	R202	06/11/2014	226.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R202	06/11/2014	227.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R202	06/11/2014	227.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R202	06/11/2014	227.00	Call	Bond Future	5,054.2000	5.0542	5,047.8300	5.0478	(0.126)	0	0	0
2014/09/25	R202	06/11/2014	227.01	Call	Bond Future	5,044.2000	5.0442	5,037.8300	5.0378	(0.126)	0	0	0
2014/09/25	R202	05/02/2015	233.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R202	05/02/2015			Bond Future	232.5322	232.5322	232.5211	232.5211	(0.005)	0.0000	0.0000	0
2014/09/25	R202	05/02/2015	232.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R202	05/02/2015	233.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R202	05/02/2015	232.99	Put	Bond Future	457.8500	0.4578	468.9000	0.4689	2.413	0	0	0
2014/09/25	R202	05/02/2015	233.01	Put	Bond Future	477.8500	0.4778	488.9000	0.4889	2.312	0	0	0
2014/09/25	R202	05/02/2015	233.00	Put	Bond Future	467.8500	0.4678	478.9000	0.4789	2.362	0	0	0
2014/09/25	R203	06/11/2014	6.86	Call	Bond Future	158.6700	0.1587	161.1100	0.1611	1.538	0	0	0
2014/09/25	R203	06/11/2014			Bond Future	7.0233	104.3955	7.0120	104.4249	(0.162)	0.0000	0.0000	14,299
2014/09/25	R203	06/11/2014	6.84	Call	Bond Future	143.2900	0.1433	145.3000	0.1453	1.403	0	0	45
2014/09/25	R203	06/11/2014	6.98	Call	Bond Future	276.5300	0.2765	282.3600	0.2824	2.108	0	0	14
2014/09/25	R203	06/11/2014	6.85	Call	Bond Future	150.8400	0.1508	153.0600	0.1531	1.472	0	0	0
2014/09/25	R203	06/11/2014	6.98	Put	Bond Future	388.7000	0.3887	365.1100	0.3651	(6.069)	0	0	0
2014/09/25	R203	06/11/2014	6.84	Put	Bond Future	619.0400	0.6190	591.6300	0.5916	(4.428)	0	0	0
2014/09/25	R203	06/11/2014	6.86	Put	Bond Future	582.3800	0.5824	555.4000	0.5554	(4.633)	0	0	0
2014/09/25	R203	06/11/2014	6.85	Put	Bond Future	600.5700	0.6006	573.3700	0.5734	(4.529)	0	0	0
2014/09/25	R203	05/02/2015	7.69	Call	Bond Future	1,522.0500	1.5221	1,542.3900	1.5424	1.336	0	0	55
2014/09/25	R203	05/02/2015			Bond Future	7.1025	106.0351	7.0907	106.0630	(0.166)	0.0000	0.0000	0
2014/09/25	R203	05/02/2015	8.34	Put	Bond Future	16.2000	0.0162	14.7600	0.0148	(8.889)	0	0	0
2014/09/25	R203	05/02/2015	8.35	Call	Bond Future	2,919.0800	2.9191	2,945.6500	2.9456	0.910	0	0	0
2014/09/25	R203	05/02/2015	8.36	Call	Bond Future	2,941.3100	2.9413	2,967.9300	2.9679	0.905	0	0	0
2014/09/25	R203	05/02/2015	8.34	Call	Bond Future	2,896.8600	2.8969	2,923.3900	2.9234	0.916	0	0	0
2014/09/25	R203	05/02/2015	8.36	Put	Bond Future	14.9400	0.0149	13.5900	0.0136	(9.036)	0	0	0
2014/09/25	R203	05/02/2015	7.69	Put	Bond Future	141.5600	0.1416	133.9300	0.1339	(5.390)	0	0	0
2014/09/25	R203	05/02/2015	8.35	Put	Bond Future	15.5600	0.0156	14.1600	0.0142	(8.997)	0	0	0
2014/09/25	R203	07/05/2015			Bond Future	7.1187	103.6864	7.1042	103.7177	(0.204)	0.0000	0.0000	0
2014/09/25	R203	07/05/2015	7.24	Put	Bond Future	595.0400	0.5950	578.2600	0.5783	(2.820)	0	0	0
2014/09/25	R203	07/05/2015	7.26	Put	Bond Future	577.0400	0.5770	560.5600	0.5606	(2.856)	0	0	0
2014/09/25	R203	07/05/2015	7.25	Put	Bond Future	585.8300	0.5858	569.2000	0.5692	(2.839)	0	0	0
2014/09/25	R203	07/05/2015	7.25	Call	Bond Future	868.5400	0.8685	883.2200	0.8832	1.690	0	0	0
2014/09/25	R203	07/05/2015	7.26	Call	Bond Future	881.2400	0.8812	896.0700	0.8961	1.683	0	0	0
2014/09/25	R203	07/05/2015	7.24	Call	Bond Future	856.2500	0.8563	870.7800	0.8708	1.697	0	0	0
2014/09/25	R204	06/11/2014	7.99	Put	Bond Future	17.4800	0.0175	14.6600	0.0147	(16.133)	0	0	1,270
2014/09/25	R204	06/11/2014			Bond Future	7.3194	105.4916	7.3134	105.5130	(0.082)	0.0000	0.0000	12,674
2014/09/25	R204	06/11/2014	6.99	Put	Bond Future	1,282.9800	1.2830	1,258.2700	1.2583	(1.926)	0	0	0
2014/09/25	R204	06/11/2014	7.01	Put	Bond Future	1,223.8100	1.2238	1,199.0200	1.1990	(2.026)	0	0	0
2014/09/25	R204	06/11/2014	6.99	Call	Bond Future	106.4900	0.1065	103.1300	0.1031	(3.155)	0	0	0

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2014/09/25	R204	06/11/2014	7.00	Put	Bond Future	1,253.2500	1.2533	1,228.5000	1.2285	(1.975)	0	0	0
2014/09/25	R204	06/11/2014	7.99	Call	Bond Future	2,362.3800	2.3624	2,380.9100	2.3809	0.784	0	0	0
2014/09/25	R204	06/11/2014	7.00	Call	Bond Future	112.7100	0.1127	109.3100	0.1093	(3.017)	0	0	0
2014/09/25	R204	06/11/2014	7.01	Call	Bond Future	119.2200	0.1192	115.7800	0.1158	(2.885)	0	0	0
2014/09/25	R204	05/02/2015			Bond Future	7.3928	103.1135	7.3869	103.1332	(0.080)	0.0000	0.0000	0
2014/09/25	R204	05/02/2015	8.25	Call	Bond Future	2,922.2200	2.9222	2,937.3000	2.9373	0.516	0	0	0
2014/09/25	R204	05/02/2015	8.26	Call	Bond Future	2,951.5800	2.9516	2,966.7500	2.9668	0.514	0	0	0
2014/09/25	R204	05/02/2015	8.24	Call	Bond Future	2,892.9300	2.8929	2,907.9100	2.9079	0.518	0	0	0
2014/09/25	R204	05/02/2015	8.26	Put	Bond Future	98.0700	0.0981	93.5200	0.0935	(4.640)	0	0	0
2014/09/25	R204	05/02/2015	8.25	Put	Bond Future	101.0500	0.1011	96.4100	0.0964	(4.592)	0	0	0
2014/09/25	R204	05/02/2015	8.24	Put	Bond Future	104.1100	0.1041	99.3700	0.0994	(4.553)	0	0	0
2014/09/25	R204	07/05/2015	7.51	Put	Bond Future	990.7400	0.9907	975.3400	0.9753	(1.554)	0	0	0
2014/09/25	R204	07/05/2015			Bond Future	7.4300	104.8847	7.4227	104.9077	(0.098)	0.0000	0.0000	0
2014/09/25	R204	07/05/2015	7.50	Put	Bond Future	1,004.9100	1.0049	989.3900	0.9894	(1.544)	0	0	0
2014/09/25	R204	07/05/2015	7.49	Call	Bond Future	1,208.2700	1.2083	1,215.6200	1.2156	0.608	0	0	0
2014/09/25	R204	07/05/2015	7.50	Call	Bond Future	1,225.4000	1.2254	1,232.8500	1.2328	0.608	0	0	0
2014/09/25	R204	07/05/2015	7.51	Call	Bond Future	1,242.6500	1.2427	1,250.2200	1.2502	0.609	0	0	0
2014/09/25	R204	07/05/2015	7.49	Put	Bond Future	1,019.2200	1.0192	1,003.6000	1.0036	(1.533)	0	0	0
2014/09/25	R204	06/08/2015	7.74	Call	Bond Future	1,865.2700	1.8653	1,873.0100	1.8730	0.415	0	0	0
2014/09/25	R204	06/08/2015	7.75	Put	Bond Future	883.7300	0.8837	872.6800	0.8727	(1.250)	0	0	0
2014/09/25	R204	06/08/2015			Bond Future	7.4099	102.8482	7.4035	102.8670	(0.086)	0.0000	0.0000	0
2014/09/25	R204	06/08/2015	8.41	Call	Bond Future	3,282.1900	3.2822	3,294.4300	3.2944	0.373	0	0	0
2014/09/25	R204	06/08/2015	7.74	Put	Bond Future	894.3800	0.8944	883.2700	0.8833	(1.242)	0	0	0
2014/09/25	R204	06/08/2015	7.76	Put	Bond Future	873.1700	0.8732	862.2000	0.8622	(1.256)	0	0	0
2014/09/25	R204	06/08/2015	8.41	Put	Bond Future	375.7600	0.3758	369.1500	0.3691	(1.759)	0	0	699
2014/09/25	R204	06/08/2015	7.75	Call	Bond Future	1,883.8500	1.8838	1,891.6500	1.8916	0.414	0	0	0
2014/09/25	R204	06/08/2015	7.76	Call	Bond Future	1,902.5100	1.9025	1,910.3900	1.9104	0.414	0	0	0
2014/09/25	R207	06/11/2014	7.36	Put	Bond Future	1,049.1700	1.0492	1,019.7900	1.0198	(2.800)	0	0	0
2014/09/25	R207	06/11/2014			Bond Future	7.5368	101.1182	7.5309	101.1431	(0.079)	0.0000	0.0000	33,691
2014/09/25	R207	06/11/2014	7.35	Put	Bond Future	1,078.3700	1.0784	1,048.9200	1.0489	(2.731)	0	0	0
2014/09/25	R207	06/11/2014	7.36	Call	Bond Future	304.4300	0.3044	299.9200	0.2999	(1.481)	0	0	0
2014/09/25	R207	06/11/2014	7.34	Call	Bond Future	278.6000	0.2786	273.9600	0.2740	(1.665)	0	0	0
2014/09/25	R207	06/11/2014	7.35	Call	Bond Future	291.3100	0.2913	286.7300	0.2867	(1.572)	0	0	0
2014/09/25	R207	06/11/2014	7.34	Put	Bond Future	1,108.0000	1.1080	1,078.4900	1.0785	(2.663)	0	0	0
2014/09/25	R207	05/02/2015	8.49	Put	Bond Future	125.9200	0.1259	120.2400	0.1202	(4.511)	0	0	0
2014/09/25	R207	05/02/2015			Bond Future	7.6076	99.0651	7.6018	99.0886	(0.077)	0.0000	0.0000	0
2014/09/25	R207	05/02/2015	8.51	Put	Bond Future	118.9200	0.1189	113.4700	0.1135	(4.583)	0	0	0
2014/09/25	R207	05/02/2015	8.50	Call	Bond Future	3,624.6800	3.6247	3,642.5500	3.6425	0.493	0	0	0
2014/09/25	R207	05/02/2015	8.51	Call	Bond Future	3,659.6000	3.6596	3,677.5800	3.6776	0.491	0	0	0
2014/09/25	R207	05/02/2015	8.49	Call	Bond Future	3,589.8200	3.5898	3,607.5700	3.6076	0.494	0	0	0
2014/09/25	R207	05/02/2015	8.50	Put	Bond Future	122.3800	0.1224	116.8200	0.1168	(4.543)	0	0	0
2014/09/25	R207	07/05/2015			Bond Future	7.6532	100.7672	7.6463	100.7938	(0.091)	0.0000	0.0000	0
2014/09/25	R207	07/05/2015	8.25	Call	Bond Future	2,827.2100	2.8272	2,841.8400	2.8418	0.517	0	0	0
2014/09/25	R207	07/05/2015	7.73	Call	Bond Future	1,543.6000	1.5436	1,551.8700	1.5519	0.536	0	0	66
2014/09/25	R207	07/05/2015	8.24	Put	Bond Future	579.6200	0.5796	567.5500	0.5676	(2.082)	0	0	0
2014/09/25	R207	07/05/2015	8.26	Put	Bond Future	561.0700	0.5611	549.2300	0.5492	(2.110)	0	0	0
2014/09/25	R207	07/05/2015	7.73	Put	Bond Future	1,249.5500	1.2495	1,231.2300	1.2312	(1.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/25	R207	07/05/2015	8.25	Put	Bond Future	570.2900	0.5703	558.3300	0.5583	(2.097)	0	0	0
2014/09/25	R207	07/05/2015	8.26	Call	Bond Future	2,855.2700	2.8553	2,870.0200	2.8700	0.517	0	0	0
2014/09/25	R207	07/05/2015	8.24	Call	Bond Future	2,799.2500	2.7993	2,813.7700	2.8138	0.519	0	0	0
2014/09/25	R207	06/08/2015	7.76	Call	Bond Future	1,868.8100	1.8688	1,876.0000	1.8760	0.385	0	0	0
2014/09/25	R207	06/08/2015			Bond Future	7.6548	99.0479	7.6485	99.0706	(0.081)	0.0000	0.0000	0
2014/09/25	R207	06/08/2015	7.74	Call	Bond Future	1,828.7200	1.8287	1,835.7500	1.8357	0.384	0	0	0
2014/09/25	R207	06/08/2015	7.75	Call	Bond Future	1,848.5300	1.8485	1,855.6400	1.8556	0.385	0	0	0
2014/09/25	R207	06/08/2015	7.46	Call	Bond Future	1,319.1800	1.3192	1,324.0700	1.3241	0.371	0	0	70
2014/09/25	R207	06/08/2015	7.74	Put	Bond Future	1,517.2200	1.5172	1,501.4700	1.5015	(1.038)	0	0	0
2014/09/25	R207	06/08/2015	7.76	Put	Bond Future	1,484.4000	1.4844	1,468.8100	1.4688	(1.050)	0	0	0
2014/09/25	R207	06/08/2015	7.46	Put	Bond Future	2,035.3300	2.0353	2,017.4400	2.0174	(0.879)	0	0	0
2014/09/25	R207	06/08/2015	7.75	Put	Bond Future	1,500.5600	1.5006	1,484.8900	1.4849	(1.044)	0	0	0
2014/09/25	R208	06/11/2014	7.46	Call	Bond Future	286.1000	0.2861	286.9600	0.2870	0.301	0	0	0
2014/09/25	R208	06/11/2014			Bond Future	7.6908	96.0907	7.6798	96.1437	(0.143)	0.0000	0.0000	50,537
2014/09/25	R208	06/11/2014	7.44	Call	Bond Future	260.7000	0.2607	261.0900	0.2611	0.150	0	0	0
2014/09/25	R208	06/11/2014	7.45	Call	Bond Future	273.1800	0.2732	273.8000	0.2738	0.227	0	0	0
2014/09/25	R208	06/11/2014	7.44	Put	Bond Future	1,481.1300	1.4811	1,428.4300	1.4284	(3.558)	0	0	0
2014/09/25	R208	06/11/2014	8.50	Put	Bond Future	14.3200	0.0143	11.3500	0.0114	(20.740)	0	0	1,520
2014/09/25	R208	06/11/2014	7.46	Put	Bond Future	1,408.4900	1.4085	1,356.2600	1.3563	(3.708)	0	0	0
2014/09/25	R208	06/11/2014	7.45	Put	Bond Future	1,444.5800	1.4446	1,392.1100	1.3921	(3.632)	0	0	0
2014/09/25	R208	06/11/2014	8.50	Call	Bond Future	3,826.3300	3.8263	3,876.4500	3.8764	1.310	0	0	0
2014/09/25	R208	05/02/2015	8.51	Call	Bond Future	3,659.9400	3.6599	3,699.6900	3.6997	1.086	0	0	0
2014/09/25	R208	05/02/2015			Bond Future	7.7594	97.5998	7.7482	97.6520	(0.144)	0.0000	0.0000	0
2014/09/25	R208	05/02/2015	8.49	Call	Bond Future	3,583.0900	3.5831	3,622.3800	3.6224	1.097	0	0	0
2014/09/25	R208	05/02/2015	8.51	Put	Bond Future	234.6800	0.2347	222.2400	0.2222	(5.301)	0	0	0
2014/09/25	R208	05/02/2015	8.50	Put	Bond Future	240.9000	0.2409	228.2200	0.2282	(5.264)	0	0	0
2014/09/25	R208	05/02/2015	8.49	Put	Bond Future	247.1200	0.2471	234.2200	0.2342	(5.220)	0	0	0
2014/09/25	R208	05/02/2015	8.50	Call	Bond Future	3,621.5300	3.6215	3,661.0400	3.6610	1.091	0	0	0
2014/09/25	R208	07/05/2015	8.01	Call	Bond Future	2,200.2000	2.2002	2,226.2200	2.2262	1.183	0	0	0
2014/09/25	R208	07/05/2015			Bond Future	7.8019	95.8740	7.7895	95.9297	(0.158)	0.0000	0.0000	0
2014/09/25	R208	07/05/2015	7.99	Call	Bond Future	2,147.2400	2.1472	2,172.7800	2.1728	1.189	0	0	0
2014/09/25	R208	07/05/2015	8.00	Call	Bond Future	2,173.6400	2.1736	2,199.4200	2.1994	1.186	0	0	0
2014/09/25	R208	07/05/2015	7.99	Put	Bond Future	1,303.3800	1.3034	1,273.2100	1.2732	(2.315)	0	0	0
2014/09/25	R208	07/05/2015	8.00	Put	Bond Future	1,285.1800	1.2852	1,255.2500	1.2553	(2.329)	0	0	0
2014/09/25	R208	07/05/2015	8.01	Put	Bond Future	1,267.1700	1.2672	1,237.4800	1.2375	(2.343)	0	0	0
2014/09/25	R208	06/08/2015			Bond Future	7.8086	97.7071	7.7965	97.7597	(0.154)	0.0000	0.0000	0
2014/09/25	R208	06/08/2015	8.00	Call	Bond Future	2,488.8800	2.4889	2,512.8300	2.5128	0.962	0	0	0
2014/09/25	R208	06/08/2015	8.01	Call	Bond Future	2,513.9000	2.5139	2,538.0300	2.5380	0.960	0	0	0
2014/09/25	R208	06/08/2015	8.85	Call	Bond Future	4,998.6600	4.9987	5,036.5800	5.0366	0.759	0	0	0
2014/09/25	R208	06/08/2015	7.99	Call	Bond Future	2,463.9800	2.4640	2,487.7500	2.4878	0.965	0	0	0
2014/09/25	R208	06/08/2015	8.01	Put	Bond Future	1,640.6400	1.6406	1,612.1800	1.6122	(1.735)	0	0	0
2014/09/25	R208	06/08/2015	8.00	Put	Bond Future	1,658.7300	1.6587	1,630.0900	1.6301	(1.727)	0	0	0
2014/09/25	R208	06/08/2015	7.99	Put	Bond Future	1,676.9800	1.6770	1,648.1600	1.6482	(1.719)	0	0	0
2014/09/25	R208	06/08/2015	8.85	Put	Bond Future	587.3900	0.5874	572.7200	0.5727	(2.497)	0	0	198
2014/09/25	R209	06/11/2014	8.95	Call	Bond Future	2,280.4900	2.2805	2,285.0100	2.2850	0.198	0	0	2,050
2014/09/25	R209	06/11/2014	9.50	Call	Bond Future	5,663.5400	5.6635	5,699.0200	5.6990	0.626	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	
2014/09/25	R209	06/11/2014			Bond Future		8.7394	76.7973	8.7337	76.8419	0.0000	0.0000	28,923	
2014/09/25	R209	06/11/2014	8.99	Put	Bond Future	575.2000		0.5752	537.7900	0.5378	(6.504)	0	0	
2014/09/25	R209	06/11/2014	10.00	Call	Bond Future	8,939.7600	8.9398	8,983.4800	8.9835	0.489	0	0	0	
2014/09/25	R209	06/11/2014	9.05	Put	Bond Future	460.7200	0.4607	427.3900	0.4274	(7.234)	0	0	0	
2014/09/25	R209	06/11/2014	9.58	Put	Bond Future	43.6900	0.0437	36.9600	0.0370	(15.404)	0	0	907	
2014/09/25	R209	06/11/2014	8.95	Put	Bond Future	663.3600	0.6634	623.2800	0.6233	(6.042)	0	0	0	
2014/09/25	R209	06/11/2014	9.01	Put	Bond Future	534.7200	0.5347	498.6700	0.4987	(6.742)	0	0	0	
2014/09/25	R209	06/11/2014	9.50	Put	Bond Future	65.0300	0.0650	55.9100	0.0559	(14.024)	0	0	5,500	
2014/09/25	R209	06/11/2014	10.05	Call	Bond Future	9,258.6600	9.2587	9,302.6100	9.3026	0.475	0	0	0	
2014/09/25	R209	06/11/2014	8.50	Call	Bond Future	575.0500	0.5751	562.3700	0.5624	(2.205)	0	0	5,500	
2014/09/25	R209	06/11/2014	8.75	Put	Bond Future	1,269.9800	1.2700	1,218.5000	1.2185	(4.054)	0	0	0	
2014/09/25	R209	06/11/2014	9.00	Put	Bond Future	554.6700	0.5547	517.9400	0.5179	(6.622)	0	0	0	
2014/09/25	R209	06/11/2014	9.95	Call	Bond Future	8,618.8200	8.6188	8,662.2500	8.6623	0.504	0	0	0	
2014/09/25	R209	06/11/2014	8.99	Call	Bond Future	2,493.5300	2.4935	2,500.7200	2.5007	0.288	0	0	0	
2014/09/25	R209	06/11/2014	9.25	Call	Bond Future	4,036.3700	4.0364	4,060.4500	4.0605	0.597	0	0	0	
2014/09/25	R209	06/11/2014	10.05	Put	Bond Future	2.6100	0.0026	1.9600	0.0020	(24.904)	0	0	2,050	
2014/09/25	R209	06/11/2014	10.00	Put	Bond Future	3.6700	0.0037	2.7900	0.0028	(23.978)	0	0	1,640	
2014/09/25	R209	06/11/2014	9.05	Call	Bond Future	2,827.3300	2.8273	2,838.6000	2.8386	0.399	0	0	2,050	
2014/09/25	R209	06/11/2014	9.58	Call	Bond Future	6,193.5600	6.1936	6,231.4300	6.2314	0.611	0	0	0	
2014/09/25	R209	06/11/2014	8.75	Call	Bond Future	1,352.4400	1.3524	1,345.5600	1.3456	(0.509)	0	0	2,200	
2014/09/25	R209	06/11/2014	9.00	Call	Bond Future	2,548.0000	2.5480	2,555.8700	2.5559	0.309	0	0	1,640	
2014/09/25	R209	06/11/2014	9.25	Put	Bond Future	205.4500	0.2055	184.9300	0.1849	(9.988)	0	0	2,200	
2014/09/25	R209	06/11/2014	8.50	Put	Bond Future	2,480.2100	2.4802	2,422.9300	2.4229	(2.309)	0	0	0	
2014/09/25	R209	06/11/2014	9.01	Call	Bond Future	2,602.9400	2.6029	2,611.4900	2.6115	0.328	0	0	0	
2014/09/25	R209	06/11/2014	9.95	Put	Bond Future	5.1300	0.0051	3.9600	0.0040	(22.807)	0	0	2,050	
2014/09/25	R209	05/02/2015	9.00	Put	Bond Future	1,666.5900	1.6666	1,632.9500	1.6329	(2.018)	0	0	0	
2014/09/25	R209	05/02/2015			Bond Future		8.7980	78.0034	8.7923	78.0473	(0.065)	0.0000	0.0000	0
2014/09/25	R209	05/02/2015	9.25	Call	Bond Future	4,415.3700	4.4154	4,432.6100	4.4326	0.390	0	0	0	
2014/09/25	R209	05/02/2015	9.26	Call	Bond Future	4,467.1100	4.4671	4,484.6200	4.4846	0.392	0	0	0	
2014/09/25	R209	05/02/2015	9.25	Put	Bond Future	1,046.6200	1.0466	1,019.9300	1.0199	(2.550)	0	0	0	
2014/09/25	R209	05/02/2015	9.24	Call	Bond Future	4,363.8500	4.3638	4,380.8100	4.3808	0.389	0	0	0	
2014/09/25	R209	05/02/2015	9.00	Call	Bond Future	3,201.4600	3.2015	3,211.7500	3.2118	0.321	0	0	0	
2014/09/25	R209	05/02/2015	9.24	Put	Bond Future	1,067.1000	1.0671	1,040.1300	1.0401	(2.527)	0	0	0	
2014/09/25	R209	05/02/2015	9.26	Put	Bond Future	1,026.4700	1.0265	1,000.0500	1.0000	(2.574)	0	0	0	
2014/09/25	R209	07/05/2015			Bond Future		8.8432	76.1932	8.8371	76.2400	(0.069)	0.0000	0.0000	0
2014/09/25	R209	07/05/2015	8.99	Put	Bond Future	2,692.1500	2.6921	2,658.2400	2.6582	(1.260)	0	0	0	
2014/09/25	R209	07/05/2015	9.01	Put	Bond Future	2,626.3700	2.6264	2,592.8400	2.5928	(1.277)	0	0	0	
2014/09/25	R209	07/05/2015	9.00	Put	Bond Future	2,659.1000	2.6591	2,625.3800	2.6254	(1.268)	0	0	0	
2014/09/25	R209	07/05/2015	8.99	Call	Bond Future	3,801.6300	3.8016	3,814.5200	3.8145	0.339	0	0	0	
2014/09/25	R209	07/05/2015	9.00	Call	Bond Future	3,843.2500	3.8432	3,856.3300	3.8563	0.340	0	0	0	
2014/09/25	R209	07/05/2015	9.01	Call	Bond Future	3,885.0800	3.8851	3,898.3500	3.8983	0.342	0	0	0	
2014/09/25	R209	06/08/2015	8.99	Put	Bond Future	3,519.3600	3.5194	3,487.5300	3.4875	(0.904)	0	0	0	
2014/09/25	R209	06/08/2015			Bond Future		8.8719	77.6506	8.8660	77.6950	(0.066)	0.0000	0.0000	0
2014/09/25	R209	06/08/2015	9.01	Put	Bond Future	3,450.8800	3.4509	3,419.3300	3.4193	(0.914)	0	0	0	
2014/09/25	R209	06/08/2015	9.90	Call	Bond Future	8,550.7400	8.5507	8,576.3100	8.5763	0.299	0	0	0	
2014/09/25	R209	06/08/2015	9.00	Call	Bond Future	4,448.1900	4.4482	4,460.8500	4.4608	0.285	0	0	0	
2014/09/25	R209	06/08/2015	9.01	Call	Bond Future	4,488.4700	4.4885	4,501.2700	4.5013	0.285	0	0	0	
2014/09/25	R209	06/08/2015	8.99	Call	Bond Future	4,408.0800	4.4081	4,420.6000	4.4206	0.284	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
2014/09/25	R209	06/08/2015	9.00	Put	Bond Future	3,484.9800		3.4850	3,453.2900	3.4533	(0.909)	0	0	0
2014/09/25	R209	06/08/2015	9.90	Put	Bond Future	1,325.4600		1.3255	1,306.6800	1.3067	(1.417)	0	0	2,914
2014/09/25	R210	06/11/2014	169.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R210	06/11/2014			Bond Future	172.7260		172.7260	172.7210	172.7210	(0.003)	0.0000	0.0000	642
2014/09/25	R210	06/11/2014	169.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R210	06/11/2014	168.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R210	06/11/2014	169.00	Call	Bond Future	3,726.0500		3.7261	3,720.9500	3.7210	(0.137)	0	0	0
2014/09/25	R210	06/11/2014	169.01	Call	Bond Future	3,716.0500		3.7161	3,710.9500	3.7110	(0.137)	0	0	0
2014/09/25	R210	06/11/2014	168.99	Call	Bond Future	3,736.0500		3.7361	3,730.9500	3.7310	(0.137)	0	0	0
2014/09/25	R210	05/02/2015	175.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R210	05/02/2015			Bond Future	175.4601		175.4601	175.4517	175.4517	(0.005)	0.0000	0.0000	0
2014/09/25	R210	05/02/2015	175.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R210	05/02/2015	175.01	Call	Bond Future	450.0500		0.4501	441.6600	0.4417	(1.864)	0	0	0
2014/09/25	R210	05/02/2015	174.99	Call	Bond Future	470.0500		0.4701	461.6600	0.4617	(1.785)	0	0	0
2014/09/25	R210	05/02/2015	175.00	Call	Bond Future	460.0500		0.4601	451.6600	0.4517	(1.824)	0	0	0
2014/09/25	R210	05/02/2015	174.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R211	06/11/2014	130.00	Call	Bond Future	2,343.0000		2.3430	2,365.5200	2.3655	0.961	0	0	0
2014/09/25	R211	06/11/2014	130.01	Call	Bond Future	2,333.0000		2.3330	2,355.5200	2.3555	0.965	0	0	0
2014/09/25	R211	06/11/2014			Bond Future	132.3430		132.3430	132.3655	132.3655	0.017	0.0000	0.0000	1,120
2014/09/25	R211	06/11/2014	129.99	Call	Bond Future	2,353.0000		2.3530	2,375.5200	2.3755	0.957	0	0	0
2014/09/25	R211	06/11/2014	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R211	06/11/2014	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R211	06/11/2014	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R211	05/02/2015	133.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R211	05/02/2015			Bond Future	132.8321		132.8321	132.8525	132.8525	0.015	0.0000	0.0000	0
2014/09/25	R211	05/02/2015	133.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R211	05/02/2015	132.99	Put	Bond Future	157.9100		0.1579	137.4500	0.1374	(12.957)	0	0	0
2014/09/25	R211	05/02/2015	133.01	Put	Bond Future	177.9100		0.1779	157.4500	0.1574	(11.500)	0	0	0
2014/09/25	R211	05/02/2015	132.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R211	05/02/2015	133.00	Put	Bond Future	167.9100		0.1679	147.4500	0.1474	(12.185)	0	0	0
2014/09/25	R212	06/11/2014			Bond Future	136.8671		136.8671	136.8625	136.8625	(0.003)	0.0000	0.0000	14,864
2014/09/25	R212	06/11/2014	134.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R212	06/11/2014	135.00	Call	Bond Future	1,867.1000		1.8671	1,862.5500	1.8625	(0.244)	0	0	0
2014/09/25	R212	06/11/2014	135.01	Call	Bond Future	1,857.1000		1.8571	1,852.5500	1.8525	(0.245)	0	0	0
2014/09/25	R212	06/11/2014	134.99	Call	Bond Future	1,877.1000		1.8771	1,872.5500	1.8725	(0.242)	0	0	0
2014/09/25	R212	06/11/2014	135.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R212	06/11/2014	135.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R212	05/02/2015			Bond Future	137.2711		137.2711	137.2639	137.2639	(0.005)	0.0000	0.0000	0
2014/09/25	R212	05/02/2015	137.99	Put	Bond Future	718.9300		0.7189	726.0900	0.7261	0.996	0	0	0
2014/09/25	R212	05/02/2015	138.01	Put	Bond Future	738.9300		0.7389	746.0900	0.7461	0.969	0	0	0
2014/09/25	R212	05/02/2015	138.00	Put	Bond Future	728.9300		0.7289	736.0900	0.7361	0.982	0	0	0
2014/09/25	R212	05/02/2015	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R212	05/02/2015	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R212	05/02/2015	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/25	R213	06/11/2014	8.84	Call	Bond Future	2,392.7500	2.3928	2,399.4100	2.3994	0.278	0	0	0
2014/09/25	R213	06/11/2014	8.85	Put	Bond Future	585.1400	0.5851	547.2300	0.5472	(6.479)	0	0	0
2014/09/25	R213	06/11/2014			Bond Future	8.6075	87.4270	8.6017	87.4723	(0.067)	0.0000	0.0000	28,658
2014/09/25	R213	06/11/2014	8.85	Call	Bond Future	2,446.8100	2.4468	2,454.1400	2.4541	0.300	0	0	0
2014/09/25	R213	06/11/2014	8.86	Call	Bond Future	2,501.4800	2.5015	2,509.4900	2.5095	0.320	0	0	0
2014/09/25	R213	06/11/2014	8.84	Put	Bond Future	606.6900	0.6067	568.1100	0.5681	(6.359)	0	0	0
2014/09/25	R213	06/11/2014	8.86	Put	Bond Future	564.2900	0.5643	527.0600	0.5271	(6.598)	0	0	0
2014/09/25	R213	05/02/2015	9.26	Put	Bond Future	757.3400	0.7573	734.9600	0.7350	(2.955)	0	0	0
2014/09/25	R213	05/02/2015			Bond Future	8.6721	88.8001	8.6663	88.8444	(0.066)	0.0000	0.0000	0
2014/09/25	R213	05/02/2015	9.25	Put	Bond Future	773.3800	0.7734	750.7300	0.7507	(2.929)	0	0	0
2014/09/25	R213	05/02/2015	9.24	Put	Bond Future	789.7100	0.7897	766.7800	0.7668	(2.904)	0	0	0
2014/09/25	R213	05/02/2015	9.25	Call	Bond Future	5,054.6300	5.0546	5,076.2600	5.0763	0.428	0	0	0
2014/09/25	R213	05/02/2015	9.26	Call	Bond Future	5,109.9400	5.1099	5,131.8400	5.1318	0.429	0	0	0
2014/09/25	R213	05/02/2015	9.24	Call	Bond Future	4,999.5200	4.9995	5,020.8700	5.0209	0.427	0	0	0
2014/09/25	R213	07/05/2015	8.74	Call	Bond Future	3,215.2100	3.2152	3,226.3800	3.2264	0.347	0	0	0
2014/09/25	R213	07/05/2015	8.75	Put	Bond Future	3,014.6800	3.0147	2,978.5400	2.9785	(1.199)	0	0	0
2014/09/25	R213	07/05/2015			Bond Future	8.7185	86.7778	8.7122	86.8253	(0.072)	0.0000	0.0000	0
2014/09/25	R213	07/05/2015	8.75	Call	Bond Future	3,253.8300	3.2538	3,265.1800	3.2652	0.349	0	0	0
2014/09/25	R213	07/05/2015	8.76	Call	Bond Future	3,292.9500	3.2930	3,304.4900	3.3045	0.350	0	0	0
2014/09/25	R213	07/05/2015	8.74	Put	Bond Future	3,051.7600	3.0518	3,015.4400	3.0154	(1.190)	0	0	0
2014/09/25	R213	07/05/2015	8.76	Put	Bond Future	2,978.2000	2.9782	2,942.2500	2.9423	(1.207)	0	0	0
2014/09/25	R214	06/11/2014	9.20	Call	Bond Future	3,293.7200	3.2937	3,308.6100	3.3086	0.452	0	0	2,500
2014/09/25	R214	06/11/2014	9.64	Call	Bond Future	6,188.3700	6.1884	6,226.3800	6.2264	0.614	0	0	0
2014/09/25	R214	06/11/2014			Bond Future	8.8350	77.5669	8.8293	77.6138	(0.065)	0.0000	0.0000	6,069
2014/09/25	R214	06/11/2014	9.20	Put	Bond Future	409.5900	0.4096	377.6300	0.3776	(7.803)	0	0	0
2014/09/25	R214	06/11/2014	9.65	Call	Bond Future	6,256.3900	6.2564	6,294.7100	6.2947	0.612	0	0	0
2014/09/25	R214	06/11/2014	9.66	Call	Bond Future	6,324.4200	6.3244	6,363.0500	6.3630	0.611	0	0	0
2014/09/25	R214	06/11/2014	9.80	Call	Bond Future	7,274.1100	7.2741	7,316.2700	7.3163	0.580	0	0	0
2014/09/25	R214	06/11/2014	9.64	Put	Bond Future	61.4300	0.0614	52.5900	0.0526	(14.390)	0	0	0
2014/09/25	R214	06/11/2014	9.66	Put	Bond Future	55.8100	0.0558	47.5900	0.0476	(14.729)	0	0	0
2014/09/25	R214	06/11/2014	9.65	Put	Bond Future	58.5600	0.0586	50.0300	0.0500	(14.566)	0	0	0
2014/09/25	R214	06/11/2014	9.80	Put	Bond Future	27.2100	0.0272	22.5200	0.0225	(17.236)	0	0	2,500
2014/09/25	R214	05/02/2015	9.50	Call	Bond Future	5,443.4400	5.4434	5,465.9300	5.4659	0.413	0	0	0
2014/09/25	R214	05/02/2015			Bond Future	8.8950	78.7851	8.8893	78.8313	(0.064)	0.0000	0.0000	0
2014/09/25	R214	05/02/2015	9.51	Call	Bond Future	5,499.7100	5.4997	5,522.4800	5.5225	0.414	0	0	0
2014/09/25	R214	05/02/2015	9.50	Put	Bond Future	813.7600	0.8138	790.1200	0.7901	(2.905)	0	0	0
2014/09/25	R214	05/02/2015	9.49	Call	Bond Future	5,387.3200	5.3873	5,409.5300	5.4095	0.412	0	0	0
2014/09/25	R214	05/02/2015	9.49	Put	Bond Future	830.3100	0.8303	806.3900	0.8064	(2.881)	0	0	0
2014/09/25	R214	05/02/2015	9.51	Put	Bond Future	797.4800	0.7975	774.1200	0.7741	(2.929)	0	0	0
2014/09/25	R214	07/05/2015			Bond Future	8.9391	76.8443	8.9330	76.8934	(0.069)	0.0000	0.0000	0
2014/09/25	R214	07/05/2015	9.15	Call	Bond Future	4,261.3500	4.2613	4,276.1800	4.2762	0.348	0	0	0
2014/09/25	R214	07/05/2015	9.16	Call	Bond Future	4,305.9000	4.3059	4,320.9400	4.3209	0.349	0	0	0
2014/09/25	R214	07/05/2015	9.14	Put	Bond Future	2,639.3600	2.6394	2,604.9200	2.6049	(1.305)	0	0	0
2014/09/25	R214	07/05/2015	9.16	Put	Bond Future	2,574.1800	2.5742	2,540.1400	2.5401	(1.322)	0	0	0
2014/09/25	R214	07/05/2015	9.15	Put	Bond Future	2,606.6100	2.6066	2,572.3600	2.5724	(1.314)	0	0	0
2014/09/25	R214	07/05/2015	9.14	Call	Bond Future	4,216.9900	4.2170	4,231.6300	4.2316	0.347	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
2014/09/25	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	06/11/2014			Bond Future	8.8806	100.3283	8.8850	100.2823	0.049	0.0000	0.0000	29,570
2014/09/25	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	06/11/2014	9.72	Call	Bond Future	8,169.1400	8.1691	8,123.1300	8.1231	(0.563)	0	0	0
2014/09/25	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	06/11/2014	9.73	Call	Bond Future	8,259.1100	8.2591	8,213.1000	8.2131	(0.557)	0	0	0
2014/09/25	R248	06/11/2014	9.74	Call	Bond Future	8,348.9200	8.3489	8,302.9100	8.3029	(0.551)	0	0	0
2014/09/25	R248	05/02/2015			Bond Future	8.9419	101.9039	8.9466	101.8554	0.052	0.0000	0.0000	1,277
2014/09/25	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	05/02/2015	9.50	Call	Bond Future	5,500.4900	5.5005	5,451.9600	5.4520	(0.882)	0	0	0
2014/09/25	R248	05/02/2015	9.51	Call	Bond Future	5,594.0100	5.5940	5,545.4800	5.5455	(0.868)	0	0	0
2014/09/25	R248	05/02/2015	9.49	Call	Bond Future	5,406.7900	5.4068	5,358.2600	5.3583	(0.898)	0	0	0
2014/09/25	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	07/05/2015			Bond Future	8.9873	99.2200	8.9918	99.1734	0.051	0.0000	0.0000	0
2014/09/25	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/25	R248	07/05/2015	9.26	Call	Bond Future	2,732.7500	2.7327	2,686.1200	2.6861	(1.706)	0	0	0
2014/09/25	R248	07/05/2015	9.24	Call	Bond Future	2,536.9500	2.5369	2,490.3200	2.4903	(1.838)	0	0	0
2014/09/25	R248	07/05/2015	9.25	Call	Bond Future	2,634.9400	2.6349	2,588.3100	2.5883	(1.770)	0	0	0

**Total**

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