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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2014 TO 29/09/2014

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
2014/09/29	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	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
2014/09/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	2025	06/11/2014	117.01	Call	Bond Future	264.6600	0.2647	281.4500	0.2814	6.344	0	0	0
2014/09/29	2025	06/11/2014			Bond Future	117.2747	117.2747	117.2915	117.2915	0.014	0.0000	0.0000	16
2014/09/29	2025	06/11/2014	116.99	Call	Bond Future	284.6600	0.2847	301.4500	0.3014	5.898	0	0	0
2014/09/29	2025	06/11/2014	117.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2025	06/11/2014	117.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2025	06/11/2014	116.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2025	06/11/2014	117.00	Call	Bond Future	274.6600	0.2747	291.4500	0.2914	6.113	0	0	0
2014/09/29	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2025	05/02/2015			Bond Future	117.9716	117.9716	117.9866	117.9866	0.013	0.0000	0.0000	0
2014/09/29	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2025	05/02/2015	118.99	Put	Bond Future	1,018.3600	1.0184	1,003.3600	1.0034	(1.473)	0	0	0
2014/09/29	2025	05/02/2015	119.01	Put	Bond Future	1,038.3600	1.0384	1,023.3600	1.0234	(1.445)	0	0	0
2014/09/29	2025	05/02/2015	119.00	Put	Bond Future	1,028.3600	1.0284	1,013.3600	1.0134	(1.459)	0	0	0
2014/09/29	2030	06/11/2014	9.01	Call	Bond Future	2,575.8300	2.5758	2,015.2400	2.0152	(21.763)	0	0	0
2014/09/29	2030	06/11/2014			Bond Future	8.6824	96.5148	8.7526	95.9542	0.809	0.0000	0.0000	4,663
2014/09/29	2030	06/11/2014	8.99	Call	Bond Future	2,421.5000	2.4215	1,860.9100	1.8609	(23.151)	0	0	0
2014/09/29	2030	06/11/2014	9.00	Call	Bond Future	2,498.7100	2.4987	1,938.1200	1.9381	(22.435)	0	0	0
2014/09/29	2030	06/11/2014	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	06/11/2014	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	06/11/2014	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	05/02/2015			Bond Future	8.7502	94.0216	8.8229	93.4505	0.831	0.0000	0.0000	0
2014/09/29	2030	05/02/2015	9.25	Call	Bond Future	3,829.0600	3.8291	3,257.9800	3.2580	(14.914)	0	0	0
2014/09/29	2030	05/02/2015	9.24	Call	Bond Future	3,754.6600	3.7547	3,183.5800	3.1836	(15.210)	0	0	0
2014/09/29	2030	05/02/2015	9.26	Call	Bond Future	3,903.3700	3.9034	3,332.2900	3.3323	(14.630)	0	0	0
2014/09/29	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	07/05/2015			Bond Future	8.8048	95.6413	8.8795	95.0629	0.848	0.0000	0.0000	0
2014/09/29	2030	07/05/2015	8.74	Put	Bond Future	506.1900	0.5062	1,084.5300	1.0845	114.254	0	0	0
2014/09/29	2030	07/05/2015	8.76	Put	Bond Future	349.5500	0.3495	927.8900	0.9279	165.453	0	0	0
2014/09/29	2030	07/05/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	07/05/2015	8.75	Put	Bond Future	427.8200	0.4278	1,006.1600	1.0062	135.183	0	0	0
2014/09/29	2030	07/05/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2030	07/05/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/09/29	2037	06/11/2014	9.69	Call	Bond Future	6,787.8300		6.7878	6,138.9500	6.1389	(9.559)	0	0	0
2014/09/29	2037	06/11/2014	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	06/11/2014			Bond Future	8.9161		98.3614	8.9862	97.7125	0.787	0.0000	0.0000	10,565
2014/09/29	2037	06/11/2014	9.70	Call	Bond Future	6,870.4400		6.8704	6,221.5600	6.2216	(9.445)	0	0	0
2014/09/29	2037	06/11/2014	9.71	Call	Bond Future	6,952.9300		6.9529	6,304.0500	6.3040	(9.332)	0	0	0
2014/09/29	2037	06/11/2014	9.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	06/11/2014	9.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	05/02/2015	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	05/02/2015			Bond Future	8.9815		95.6468	9.0539	94.9859	0.807	0.0000	0.0000	3,280
2014/09/29	2037	05/02/2015	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	05/02/2015	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	05/02/2015	9.50	Call	Bond Future	4,573.7200		4.5737	3,912.8400	3.9128	(14.450)	0	0	0
2014/09/29	2037	05/02/2015	9.51	Call	Bond Future	4,658.4600		4.6585	3,997.5800	3.9976	(14.187)	0	0	0
2014/09/29	2037	05/02/2015	9.49	Call	Bond Future	4,488.8500		4.4888	3,827.9700	3.8280	(14.723)	0	0	0
2014/09/29	2037	07/05/2015	9.01	Put	Bond Future	228.0400		0.2280	897.6800	0.8977	293.650	0	0	0
2014/09/29	2037	07/05/2015			Bond Future	9.0351		97.2946	9.1094	96.6250	0.822	0.0000	0.0000	0
2014/09/29	2037	07/05/2015	9.00	Put	Bond Future	319.1400		0.3191	988.7800	0.9888	209.826	0	0	0
2014/09/29	2037	07/05/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	07/05/2015	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	07/05/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2037	07/05/2015	8.99	Put	Bond Future	410.3700		0.4104	1,080.0100	1.0800	163.180	0	0	0
2014/09/29	2038	06/11/2014	120.01	Call	Bond Future	2,573.8400		2.5738	2,703.8600	2.7039	5.052	0	0	0
2014/09/29	2038	06/11/2014			Bond Future	122.5838		122.5838	122.7139	122.7139	0.106	0.0000	0.0000	1,860
2014/09/29	2038	06/11/2014	119.99	Call	Bond Future	2,593.8400		2.5938	2,723.8600	2.7239	5.013	0	0	0
2014/09/29	2038	06/11/2014	120.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2038	06/11/2014	120.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2038	06/11/2014	119.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2038	06/11/2014	120.00	Call	Bond Future	2,583.8400		2.5838	2,713.8600	2.7139	5.032	0	0	0
2014/09/29	2038	05/02/2015	123.00	Call	Bond Future	220.2900		0.2203	350.1600	0.3502	58.954	0	0	0
2014/09/29	2038	05/02/2015			Bond Future	123.2203		123.2203	123.3502	123.3502	0.105	0.0000	0.0000	0
2014/09/29	2038	05/02/2015	123.01	Call	Bond Future	210.2900		0.2103	340.1600	0.3402	61.758	0	0	0
2014/09/29	2038	05/02/2015	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2038	05/02/2015	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2038	05/02/2015	122.99	Call	Bond Future	230.2900		0.2303	360.1600	0.3602	56.394	0	0	0
2014/09/29	2038	05/02/2015	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2044	06/11/2014			Bond Future	8.9748		100.1133	9.0399	99.4603	0.726	0.0000	0.0000	3,123
2014/09/29	2044	06/11/2014	8.99	Put	Bond Future	0.0000		0.0000	499.7600	0.4998	100.000	0	0	0
2014/09/29	2044	06/11/2014	9.01	Put	Bond Future	0.0000		0.0000	298.9700	0.2990	100.000	0	0	0
2014/09/29	2044	06/11/2014	8.99	Call	Bond Future	153.1700		0.1532	0.0000	0.0000	(100.000)	0	0	0
2014/09/29	2044	06/11/2014	9.00	Put	Bond Future	0.0000		0.0000	399.2700	0.3993	100.000	0	0	0
2014/09/29	2044	06/11/2014	9.00	Call	Bond Future	253.6600		0.2537	0.0000	0.0000	(100.000)	0	0	0
2014/09/29	2044	06/11/2014	9.01	Call	Bond Future	353.9600		0.3540	0.0000	0.0000	(100.000)	0	0	0
2014/09/29	2044	05/02/2015	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2044	05/02/2015			Bond Future	9.0375		97.3009	9.1047	96.6360	0.743	0.0000	0.0000	0
2014/09/29	2044	05/02/2015	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2044	05/02/2015	8.99	Put	Bond Future	475.1100		0.4751	1,140.0000	1.1400	139.944	0	0	0

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2014/09/29	2044	05/02/2015	9.01	Put	Bond Future	274.7100	0.2747	939.6000	0.9396	242.033	0	0	0
2014/09/29	2044	05/02/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2044	05/02/2015	9.00	Put	Bond Future	374.8200	0.3748	1,039.7100	1.0397	177.389	0	0	0
2014/09/29	2044	07/05/2015			Bond Future	9.0891	98.9772	9.1579	98.3035	0.757	0.0000	0.0000	0
2014/09/29	2044	07/05/2015	8.99	Put	Bond Future	984.2800	0.9843	1,657.9800	1.6580	68.446	0	0	0
2014/09/29	2044	07/05/2015	9.01	Put	Bond Future	784.2000	0.7842	1,457.9000	1.4579	85.909	0	0	0
2014/09/29	2044	07/05/2015	9.00	Put	Bond Future	884.1600	0.8842	1,557.8600	1.5579	76.197	0	0	0
2014/09/29	2044	07/05/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2044	07/05/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2044	07/05/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2046	06/11/2014	104.45	Call	Bond Future	19,445.2900	19.4453	19,463.5900	19.4636	0.094	0	0	0
2014/09/29	2046	06/11/2014			Bond Future	123.8953	123.8953	123.9136	123.9136	0.015	0.0000	0.0000	5,389
2014/09/29	2046	06/11/2014	104.43	Call	Bond Future	19,465.2900	19.4653	19,483.5900	19.4836	0.094	0	0	0
2014/09/29	2046	06/11/2014	104.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2046	06/11/2014	104.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2046	06/11/2014	104.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2046	06/11/2014	104.44	Call	Bond Future	19,455.2900	19.4553	19,473.5900	19.4736	0.094	0	0	0
2014/09/29	2046	05/02/2015			Bond Future	125.8537	125.8537	125.8698	125.8698	0.013	0.0000	0.0000	0
2014/09/29	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2046	05/02/2015	123.99	Call	Bond Future	1,863.6600	1.8637	1,879.8200	1.8798	0.867	0	0	0
2014/09/29	2046	05/02/2015	124.01	Call	Bond Future	1,843.6600	1.8437	1,859.8200	1.8598	0.877	0	0	0
2014/09/29	2046	05/02/2015	124.00	Call	Bond Future	1,853.6600	1.8537	1,869.8200	1.8698	0.872	0	0	0
2014/09/29	2050	06/11/2014			Bond Future	131.5955	131.5955	131.6151	131.6151	0.015	0.0000	0.0000	2,640
2014/09/29	2050	06/11/2014	126.00	Call	Bond Future	5,595.4900	5.5955	5,615.1100	5.6151	0.351	0	0	0
2014/09/29	2050	06/11/2014	126.01	Call	Bond Future	5,585.4900	5.5855	5,605.1100	5.6051	0.351	0	0	0
2014/09/29	2050	06/11/2014	125.99	Call	Bond Future	5,605.4900	5.6055	5,625.1100	5.6251	0.350	0	0	0
2014/09/29	2050	06/11/2014	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2050	06/11/2014	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2050	06/11/2014	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2050	05/02/2015			Bond Future	132.2275	132.2275	132.2450	132.2450	0.013	0.0000	0.0000	0
2014/09/29	2050	05/02/2015	130.01	Call	Bond Future	2,217.5300	2.2175	2,235.0000	2.2350	0.788	0	0	0
2014/09/29	2050	05/02/2015	129.99	Call	Bond Future	2,237.5300	2.2375	2,255.0000	2.2550	0.781	0	0	0
2014/09/29	2050	05/02/2015	130.00	Call	Bond Future	2,227.5300	2.2275	2,245.0000	2.2450	0.784	0	0	0
2014/09/29	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	AL12	06/11/2014			Index Future	512.7300	512.7300	509.6070	509.6070	(0.609)	0.0000	0.0000	0
2014/09/29	AL12	05/02/2015			Index Future	520.7710	520.7710	517.5870	517.5870	(0.611)	0.0000	0.0000	0
2014/09/29	AL12	07/05/2015			Index Future	529.7260	529.7260	526.4940	526.4940	(0.610)	0.0000	0.0000	0
2014/09/29	AL37	06/11/2014			Index Future	436.0510	436.0510	434.1210	434.1210	(0.443)	0.0000	0.0000	3
2014/09/29	AL37	05/02/2015			Index Future	442.8900	442.8900	440.9190	440.9190	(0.445)	0.0000	0.0000	0
2014/09/29	AL7T	06/11/2014			Index Future	513.2780	513.2780	510.1180	510.1180	(0.616)	0.0000	0.0000	4
2014/09/29	AL7T	05/02/2015			Index Future	521.3280	521.3280	518.1050	518.1050	(0.618)	0.0000	0.0000	0
2014/09/29	ALBI	06/11/2014			Index Future	467.1570	467.1570	464.7670	464.7670	(0.512)	0.0000	0.0000	584
2014/09/29	ALBI	05/02/2015			Index Future	474.4840	474.4840	472.0450	472.0450	(0.514)	0.0000	0.0000	65
2014/09/29	ALBI	07/05/2015			Index Future	482.6430	482.6430	480.1680	480.1680	(0.513)	0.0000	0.0000	0
2014/09/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	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
2014/09/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/09/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/09/29	EL28	06/11/2014	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	EL28	06/11/2014			Bond Future	123.3093	123.3093	123.3281	123.3281	0.015	0.0000	0.0000	0
2014/09/29	EL28	06/11/2014	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	EL28	06/11/2014	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	EL28	06/11/2014	122.00	Call	Bond Future	1,309.3100	1.3093	1,328.0600	1.3281	1.432	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
2014/09/29	EL28	06/11/2014	122.01	Call	Bond Future	1,299.3100	1.2993	1,318.0600	1.3181	1.443	0	0	0
2014/09/29	EL28	06/11/2014	121.99	Call	Bond Future	1,319.3100	1.3193	1,338.0600	1.3381	1.421	0	0	0
2014/09/29	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	EL28	05/02/2015			Bond Future	125.2585	125.2585	125.2753	125.2753	0.013	0.0000	0.0000	0
2014/09/29	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	EL28	05/02/2015	125.99	Put	Bond Future	731.5000	0.7315	714.6900	0.7147	(2.298)	0	0	0
2014/09/29	EL28	05/02/2015	126.01	Put	Bond Future	751.5000	0.7515	734.6900	0.7347	(2.237)	0	0	0
2014/09/29	EL28	05/02/2015	126.00	Put	Bond Future	741.5000	0.7415	724.6900	0.7247	(2.267)	0	0	0
2014/09/29	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	06/11/2014	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	06/11/2014			Bond Future	9.6383	82.7413	9.7083	82.2274	0.726	0.0000	0.0000	6,220
2014/09/29	ES33	06/11/2014	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	06/11/2014	10.29	Call	Bond Future	4,600.8600	4.6009	4,087.0500	4.0870	(11.168)	0	0	0
2014/09/29	ES33	06/11/2014	10.30	Call	Bond Future	4,668.3100	4.6683	4,154.5000	4.1545	(11.006)	0	0	0
2014/09/29	ES33	06/11/2014	10.31	Call	Bond Future	4,735.6600	4.7357	4,221.8500	4.2219	(10.850)	0	0	0
2014/09/29	ES33	06/11/2014	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	05/02/2015	10.00	Call	Bond Future	1,911.8800	1.9119	1,388.5100	1.3885	(27.375)	0	0	0
2014/09/29	ES33	05/02/2015			Bond Future	9.7319	84.0390	9.8043	83.5156	0.744	0.0000	0.0000	0
2014/09/29	ES33	05/02/2015	10.01	Call	Bond Future	1,981.8400	1.9818	1,458.4700	1.4585	(26.408)	0	0	0
2014/09/29	ES33	05/02/2015	9.99	Call	Bond Future	1,841.8300	1.8418	1,318.4600	1.3185	(28.416)	0	0	0
2014/09/29	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	07/05/2015			Bond Future	9.8079	81.6948	9.8823	81.1647	0.758	0.0000	0.0000	0
2014/09/29	ES33	07/05/2015	9.74	Put	Bond Future	488.9600	0.4890	1,019.1100	1.0191	108.424	0	0	0
2014/09/29	ES33	07/05/2015	9.76	Put	Bond Future	344.5700	0.3446	874.7200	0.8747	153.858	0	0	0
2014/09/29	ES33	07/05/2015	9.75	Put	Bond Future	416.7200	0.4167	946.8700	0.9469	127.220	0	0	0
2014/09/29	ES33	07/05/2015	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	07/05/2015	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	ES33	07/05/2015	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	06/11/2014	449.01	Call	GOVI	167,830.0000	16.7830	145,130.0000	14.5130	(13.526)	0	0	0
2014/09/29	GOVI	06/11/2014			GOVI	465.7930	465.7930	463.5230	463.5230	(0.487)	0.0000	0.0000	414
2014/09/29	GOVI	06/11/2014	448.99	Call	GOVI	168,030.0000	16.8030	145,330.0000	14.5330	(13.509)	0	0	0
2014/09/29	GOVI	06/11/2014	449.00	Call	GOVI	167,930.0000	16.7930	145,230.0000	14.5230	(13.518)	0	0	0
2014/09/29	GOVI	06/11/2014	448.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	06/11/2014	449.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	06/11/2014	449.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	05/02/2015	459.99	Call	GOVI	131,090.0000	13.1090	107,910.0000	10.7910	(17.683)	0	0	0
2014/09/29	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	05/02/2015			GOVI	473.0990	473.0990	470.7810	470.7810	(0.490)	0.0000	0.0000	48
2014/09/29	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	05/02/2015	460.00	Call	GOVI	130,990.0000	13.0990	107,810.0000	10.7810	(17.696)	0	0	0
2014/09/29	GOVI	05/02/2015	460.01	Call	GOVI	130,890.0000	13.0890	107,710.0000	10.7710	(17.710)	0	0	0
2014/09/29	GOVI	07/05/2015	449.99	Call	GOVI	312,430.0000	31.2430	288,930.0000	28.8930	(7.522)	0	0	0
2014/09/29	GOVI	07/05/2015			GOVI	481.2330	481.2330	478.8830	478.8830	(0.488)	0.0000	0.0000	0

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2014/09/29	GOVI	07/05/2015	450.00	Call	GOVI	312,330.0000		31.2330	288,830.0000	28.8830	(7.524)	0	0	0
2014/09/29	GOVI	07/05/2015	450.01	Call	GOVI	312,230.0000		31.2230	288,730.0000	28.8730	(7.527)	0	0	0
2014/09/29	GOVI	07/05/2015	449.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	07/05/2015	450.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GOVI	07/05/2015	450.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/09/29	ICAA	06/11/2014			Can-Do Interest Rate	144.7490		144.7490	144.7666	144.7666	0.012	0.0000	0.0000	571
2014/09/29	IGOV	06/11/2014			Index Future	219.2170		219.2170	218.0320	218.0320	(0.541)	0.0000	0.0000	1,161
2014/09/29	IGOV	05/02/2015			Index Future	222.6820		222.6820	221.4730	221.4730	(0.543)	0.0000	0.0000	10
2014/09/29	IGOV	07/05/2015			Index Future	226.5380		226.5380	225.3110	225.3110	(0.542)	0.0000	0.0000	0
2014/09/29	ILBI	06/11/2014			Index Future	593.1520		593.1520	593.0520	593.0520	(0.017)	0.0000	0.0000	0
2014/09/29	ILBI	05/02/2015			Index Future	602.5460		602.5460	602.4390	602.4390	(0.018)	0.0000	0.0000	157
2014/09/29	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/09/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/09/29	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/09/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/09/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/09/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/09/29	JBAF	15/10/2014			Jibar Tradeable Future	6.1500		93.8500	6.1500	93.8500	0.000	0.0000	0.0000	0
2014/09/29	JBAF	19/11/2014			Jibar Tradeable Future	6.1900		93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2014/09/29	JBAF	17/12/2014			Jibar Tradeable Future	6.3200		93.6800	6.3500	93.6500	0.475	0.0000	0.0000	0
2014/09/29	JBAF	21/01/2015			Jibar Tradeable Future	6.4400		93.5600	6.4700	93.5300	0.466	0.0000	0.0000	0
2014/09/29	JBAF	18/02/2015			Jibar Tradeable Future	6.5000		93.5000	6.5400	93.4600	0.615	0.0000	0.0000	0
2014/09/29	JBAF	18/03/2015			Jibar Tradeable Future	6.6000		93.4000	6.6300	93.3700	0.455	0.0000	0.0000	2,850
2014/09/29	JBAF	17/06/2015			Jibar Tradeable Future	6.8600		93.1400	6.9100	93.0900	0.729	0.0000	0.0000	5,000
2014/09/29	JBAF	16/09/2015			Jibar Tradeable Future	7.0700		92.9300	7.1200	92.8800	0.707	0.0000	0.0000	0
2014/09/29	JBAF	15/12/2015			Jibar Tradeable Future	7.2400		92.7600	7.2900	92.7100	0.691	0.0000	0.0000	0
2014/09/29	JBAF	16/03/2016			Jibar Tradeable Future	7.3900		92.6100	7.4400	92.5600	0.677	0.0000	0.0000	0
2014/09/29	JBAF	15/06/2016			Jibar Tradeable Future	7.5200		92.4800	7.5700	92.4300	0.665	0.0000	0.0000	0
2014/09/29	JBAF	21/09/2016			Jibar Tradeable Future	7.6600		92.3400	7.7100	92.2900	0.653	0.0000	0.0000	0
2014/09/29	R023	06/11/2014			Bond Future	8.0004		100.0251	8.1066	99.3987	1.326	0.0000	0.0000	9,834
2014/09/29	R023	06/11/2014	8.59	Put	Bond Future	64.3400		0.0643	101.4400	0.1014	57.662	0	0	0
2014/09/29	R023	06/11/2014	8.61	Put	Bond Future	57.5400		0.0575	91.0400	0.0910	58.220	0	0	0
2014/09/29	R023	06/11/2014	8.59	Call	Bond Future	3,481.4400		3.4814	2,892.0900	2.8921	(16.928)	0	0	0
2014/09/29	R023	06/11/2014	8.60	Put	Bond Future	60.8600		0.0609	96.1200	0.0961	57.936	0	0	0



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2014/09/29	R023	06/11/2014	8.60	Call	Bond Future	3,534.6100	3.5346	2,943.4200	2.9434	(16.726)	0	0	0
2014/09/29	R023	06/11/2014	8.61	Call	Bond Future	3,587.9000	3.5879	2,994.9500	2.9950	(16.526)	0	0	0
2014/09/29	R023	05/02/2015			Bond Future	8.0737	101.5939	8.1848	100.9558	1.376	0.0000	0.0000	0
2014/09/29	R023	05/02/2015	8.74	Put	Bond Future	384.9200	0.3849	493.9600	0.4940	28.328	0	0	0
2014/09/29	R023	05/02/2015	8.75	Call	Bond Future	4,180.0600	4.1801	3,648.8300	3.6488	(12.709)	0	0	0
2014/09/29	R023	05/02/2015	8.76	Call	Bond Future	4,225.8100	4.2258	3,692.4400	3.6924	(12.622)	0	0	0
2014/09/29	R023	05/02/2015	8.74	Call	Bond Future	4,134.4500	4.1344	3,605.4000	3.6054	(12.796)	0	0	0
2014/09/29	R023	05/02/2015	8.76	Put	Bond Future	366.5800	0.3666	471.3000	0.4713	28.567	0	0	0
2014/09/29	R023	05/02/2015	8.75	Put	Bond Future	375.6600	0.3757	482.5200	0.4825	28.446	0	0	0
2014/09/29	R023	07/05/2015	8.14	Call	Bond Future	2,213.4100	2.2134	1,878.6800	1.8787	(15.123)	0	0	0
2014/09/29	R023	07/05/2015	8.15	Put	Bond Future	2,070.4900	2.0705	2,379.4500	2.3794	14.922	0	0	0
2014/09/29	R023	07/05/2015			Bond Future	8.1193	99.4148	8.2348	98.7684	1.422	0.0000	0.0000	0
2014/09/29	R023	07/05/2015	8.15	Call	Bond Future	2,242.7000	2.2427	1,905.2700	1.9053	(15.046)	0	0	0
2014/09/29	R023	07/05/2015	8.16	Call	Bond Future	2,272.2000	2.2722	1,932.0700	1.9321	(14.969)	0	0	0
2014/09/29	R023	07/05/2015	8.14	Put	Bond Future	2,097.3200	2.0973	2,408.9800	2.4090	14.860	0	0	0
2014/09/29	R023	07/05/2015	8.16	Put	Bond Future	2,043.9000	2.0439	2,350.1600	2.3502	14.984	0	0	0
2014/09/29	R023	06/08/2015	9.07	Put	Bond Future	902.1500	0.9022	1,048.2200	1.0482	16.191	0	0	911
2014/09/29	R023	06/08/2015	8.24	Call	Bond Future	2,916.0400	2.9160	2,553.4700	2.5535	(12.434)	0	0	0
2014/09/29	R023	06/08/2015			Bond Future	8.1387	101.3067	8.2604	100.6417	1.496	0.0000	0.0000	0
2014/09/29	R023	06/08/2015	9.07	Call	Bond Future	5,847.2400	5.8472	5,328.3400	5.3283	(8.874)	0	0	0
2014/09/29	R023	06/08/2015	8.26	Put	Bond Future	2,312.9100	2.3129	2,610.9300	2.6109	12.885	0	0	0
2014/09/29	R023	06/08/2015	8.25	Put	Bond Future	2,337.6100	2.3376	2,637.8200	2.6378	12.843	0	0	0
2014/09/29	R023	06/08/2015	8.24	Put	Bond Future	2,362.1500	2.3622	2,664.5500	2.6645	12.802	0	0	0
2014/09/29	R023	06/08/2015	8.25	Call	Bond Future	2,945.9500	2.9460	2,581.1900	2.5812	(12.382)	0	0	0
2014/09/29	R023	06/08/2015	8.26	Call	Bond Future	2,975.6500	2.9756	2,608.7000	2.6087	(12.332)	0	0	0
2014/09/29	R157	06/11/2014	6.19	Put	Bond Future	480.3300	0.4803	478.0400	0.4780	(0.477)	0	0	0
2014/09/29	R157	06/11/2014			Bond Future	6.7365	107.5527	6.7365	107.5527	0.000	0.0000	0.0000	0
2014/09/29	R157	06/11/2014	6.21	Put	Bond Future	465.0900	0.4651	462.6500	0.4627	(0.525)	0	0	0
2014/09/29	R157	06/11/2014	6.20	Put	Bond Future	472.6900	0.4727	470.3300	0.4703	(0.499)	0	0	0
2014/09/29	R157	06/11/2014	6.21	Call	Bond Future	18.8400	0.0188	16.4000	0.0164	(12.951)	0	0	0
2014/09/29	R157	06/11/2014	6.19	Call	Bond Future	17.0700	0.0171	14.7800	0.0148	(13.415)	0	0	0
2014/09/29	R157	06/11/2014	6.20	Call	Bond Future	17.9400	0.0179	15.5800	0.0156	(13.155)	0	0	0
2014/09/29	R157	05/02/2015	8.74	Call	Bond Future	1,090.5500	1.0906	1,089.6400	1.0896	(0.083)	0	0	0
2014/09/29	R157	05/02/2015	8.75	Put	Bond Future	17.0500	0.0171	16.1500	0.0162	(5.279)	0	0	0
2014/09/29	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/09/29	R157	05/02/2015	8.74	Put	Bond Future	17.3900	0.0174	16.4800	0.0165	(5.233)	0	0	0
2014/09/29	R157	05/02/2015	8.76	Put	Bond Future	16.7100	0.0167	15.8300	0.0158	(5.266)	0	0	0
2014/09/29	R157	05/02/2015	8.75	Call	Bond Future	1,096.0200	1.0960	1,095.1200	1.0951	(0.082)	0	0	0
2014/09/29	R157	05/02/2015	8.76	Call	Bond Future	1,101.4800	1.1015	1,100.6000	1.1006	(0.080)	0	0	0
2014/09/29	R186	06/11/2014	7.70	Call	Bond Future	89.8300	0.0898	43.6900	0.0437	(51.364)	0	0	1,500
2014/09/29	R186	06/11/2014	8.14	Call	Bond Future	831.6000	0.8316	561.0900	0.5611	(32.529)	0	0	0
2014/09/29	R186	06/11/2014	8.15	Put	Bond Future	1,820.6900	1.8207	2,219.0500	2.2191	21.880	0	0	0
2014/09/29	R186	06/11/2014	8.53	Call	Bond Future	2,704.8700	2.7049	2,173.3300	2.1733	(19.651)	0	0	0
2014/09/29	R186	06/11/2014			Bond Future	8.2628	121.0022	8.3434	120.3261	0.974	0.0000	0.0000	48,751
2014/09/29	R186	06/11/2014	7.80	Put	Bond Future	4,159.0400	4.1590	4,757.6700	4.7577	14.393	0	0	0
2014/09/29	R186	06/11/2014	8.30	Call	Bond Future	1,452.0300	1.4520	1,064.9100	1.0649	(26.661)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/29	R186	06/11/2014	8.50	Call	Bond Future	2,521.0000	2.5210	2,005.3500	2.0053	(20.454)	0	0	0
2014/09/29	R186	06/11/2014	9.17	Call	Bond Future	7,330.9000	7.3309	6,660.7100	6.6607	(9.142)	0	0	0
2014/09/29	R186	06/11/2014	7.70	Put	Bond Future	4,971.2400	4.9712	5,601.1500	5.6012	12.671	0	0	0
2014/09/29	R186	06/11/2014	8.15	Call	Bond Future	863.9000	0.8639	586.2100	0.5862	(32.144)	0	0	0
2014/09/29	R186	06/11/2014	8.45	Put	Bond Future	663.7800	0.6638	852.8600	0.8529	28.485	0	0	6,000
2014/09/29	R186	06/11/2014	8.53	Put	Bond Future	482.3000	0.4823	626.8100	0.6268	29.963	0	0	100
2014/09/29	R186	06/11/2014	8.00	Call	Bond Future	462.4900	0.4625	285.9200	0.2859	(38.178)	0	0	1,500
2014/09/29	R186	06/11/2014	8.16	Call	Bond Future	897.0300	0.8970	612.1200	0.6121	(31.761)	0	0	0
2014/09/29	R186	06/11/2014	8.60	Put	Bond Future	358.2700	0.3583	469.7300	0.4697	31.111	0	0	0
2014/09/29	R186	06/11/2014	8.50	Put	Bond Future	545.0800	0.5451	705.4800	0.7055	29.427	0	0	7,000
2014/09/29	R186	06/11/2014	7.80	Call	Bond Future	165.1400	0.1651	87.7200	0.0877	(46.881)	0	0	100
2014/09/29	R186	06/11/2014	8.30	Put	Bond Future	1,139.4000	1.1394	1,428.3300	1.4283	25.358	0	0	100
2014/09/29	R186	06/11/2014	9.17	Put	Bond Future	17.4400	0.0174	23.3000	0.0233	33.601	0	0	2,010
2014/09/29	R186	06/11/2014	8.14	Put	Bond Future	1,873.7000	1.8737	2,279.2400	2.2792	21.644	0	0	0
2014/09/29	R186	06/11/2014	8.60	Call	Bond Future	3,153.5100	3.1535	2,588.9200	2.5889	(17.904)	0	0	0
2014/09/29	R186	06/11/2014	8.00	Put	Bond Future	2,707.8700	2.7079	3,207.3500	3.2074	18.445	0	0	0
2014/09/29	R186	06/11/2014	8.16	Put	Bond Future	1,768.6000	1.7686	2,159.7400	2.1597	22.116	0	0	0
2014/09/29	R186	06/11/2014	8.45	Call	Bond Future	2,226.9800	2.2270	1,740.0100	1.7400	(21.867)	0	0	0
2014/09/29	R186	05/02/2015	9.00	Call	Bond Future	5,962.7400	5.9627	5,387.3900	5.3874	(9.649)	0	0	0
2014/09/29	R186	05/02/2015			Bond Future	8.3300	117.6042	8.4137	116.9153	1.005	0.0000	0.0000	540
2014/09/29	R186	05/02/2015	8.75	Call	Bond Future	4,450.6200	4.4506	3,940.5500	3.9406	(11.461)	0	0	0
2014/09/29	R186	05/02/2015	8.76	Call	Bond Future	4,508.0100	4.5080	3,994.9700	3.9950	(11.381)	0	0	0
2014/09/29	R186	05/02/2015	8.74	Call	Bond Future	4,393.5200	4.3935	3,886.4700	3.8865	(11.541)	0	0	0
2014/09/29	R186	05/02/2015	8.76	Put	Bond Future	1,030.0400	1.0300	1,205.8200	1.2058	17.065	0	0	0
2014/09/29	R186	05/02/2015	8.75	Put	Bond Future	1,051.8900	1.0519	1,230.6400	1.2306	16.993	0	0	0
2014/09/29	R186	05/02/2015	9.00	Put	Bond Future	606.1800	0.6062	719.6500	0.7197	18.719	0	0	9,600
2014/09/29	R186	05/02/2015	8.74	Put	Bond Future	1,074.1000	1.0741	1,255.8700	1.2559	16.923	0	0	0
2014/09/29	R186	07/05/2015			Bond Future	8.3791	119.6290	8.4656	118.9315	1.032	0.0000	0.0000	0
2014/09/29	R186	07/05/2015	8.25	Call	Bond Future	2,692.7200	2.6927	2,362.4200	2.3624	(12.266)	0	0	0
2014/09/29	R186	07/05/2015	8.24	Put	Bond Future	3,791.2800	3.7913	4,161.3900	4.1614	9.762	0	0	0
2014/09/29	R186	07/05/2015	8.26	Put	Bond Future	3,701.4600	3.7015	4,065.7800	4.0658	9.843	0	0	0
2014/09/29	R186	07/05/2015	8.25	Put	Bond Future	3,745.8100	3.7458	4,113.0400	4.1130	9.804	0	0	0
2014/09/29	R186	07/05/2015	8.26	Call	Bond Future	2,730.3800	2.7304	2,397.1700	2.3972	(12.204)	0	0	0
2014/09/29	R186	07/05/2015	8.24	Call	Bond Future	2,656.1000	2.6561	2,328.6800	2.3287	(12.327)	0	0	0
2014/09/29	R197	06/11/2014	284.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R197	06/11/2014			Bond Future	287.2410	287.2410	287.2823	287.2823	0.014	0.0000	0.0000	939
2014/09/29	R197	06/11/2014	285.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R197	06/11/2014	285.00	Call	Bond Future	2,241.0000	2.2410	2,282.2600	2.2823	1.841	0	0	0
2014/09/29	R197	06/11/2014	285.01	Call	Bond Future	2,231.0000	2.2310	2,272.2600	2.2723	1.849	0	0	0
2014/09/29	R197	06/11/2014	284.99	Call	Bond Future	2,251.0000	2.2510	2,292.2600	2.2923	1.833	0	0	0
2014/09/29	R197	06/11/2014	285.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R197	05/02/2015	288.99	Put	Bond Future	3,224.6100	3.2246	3,187.8100	3.1878	(1.141)	0	0	0
2014/09/29	R197	05/02/2015			Bond Future	285.7654	285.7654	285.8022	285.8022	0.013	0.0000	0.0000	0
2014/09/29	R197	05/02/2015	289.01	Put	Bond Future	3,244.6100	3.2446	3,207.8100	3.2078	(1.134)	0	0	0
2014/09/29	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R197	05/02/2015	289.00	Put	Bond Future	3,234.6100	3.2346	3,197.8100	3.1978	(1.138)	0	0	0
2014/09/29	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/29	R197	05/02/2015	289.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R202	06/11/2014	226.99	Call	Bond Future	5,052.1400		5.0521	5,763.0600	5.7631	14.072	0	0	0
2014/09/29	R202	06/11/2014			Bond Future	232.0421		232.0421	232.7531	232.7531	0.306	0.0000	0.0000	47,856
2014/09/29	R202	06/11/2014	226.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R202	06/11/2014	227.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R202	06/11/2014	227.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R202	06/11/2014	227.00	Call	Bond Future	5,042.1400		5.0421	5,753.0600	5.7531	14.100	0	0	0
2014/09/29	R202	06/11/2014	227.01	Call	Bond Future	5,032.1400		5.0321	5,743.0600	5.7431	14.128	0	0	0
2014/09/29	R202	05/02/2015	233.01	Call	Bond Future	0.0000		0.0000	222.5400	0.2225	100.000	0	0	0
2014/09/29	R202	05/02/2015			Bond Future	232.5147		232.5147	233.2325	233.2325	0.309	0.0000	0.0000	0
2014/09/29	R202	05/02/2015	232.99	Call	Bond Future	0.0000		0.0000	242.5400	0.2425	100.000	0	0	0
2014/09/29	R202	05/02/2015	233.00	Call	Bond Future	0.0000		0.0000	232.5400	0.2325	100.000	0	0	0
2014/09/29	R202	05/02/2015	232.99	Put	Bond Future	475.2500		0.4752	0.0000	0.0000	(100.000)	0	0	0
2014/09/29	R202	05/02/2015	233.01	Put	Bond Future	495.2500		0.4952	0.0000	0.0000	(100.000)	0	0	0
2014/09/29	R202	05/02/2015	233.00	Put	Bond Future	485.2500		0.4852	0.0000	0.0000	(100.000)	0	0	0
2014/09/29	R203	06/11/2014	6.86	Call	Bond Future	113.6100		0.1136	58.7600	0.0588	(48.279)	0	0	0
2014/09/29	R203	06/11/2014			Bond Future	7.0736		104.2655	7.1665	104.0258	1.314	0.0000	0.0000	14,299
2014/09/29	R203	06/11/2014	6.84	Call	Bond Future	101.3600		0.1014	51.3000	0.0513	(49.388)	0	0	45
2014/09/29	R203	06/11/2014	6.98	Call	Bond Future	211.4200		0.2114	123.3100	0.1233	(41.675)	0	0	14
2014/09/29	R203	06/11/2014	6.85	Call	Bond Future	107.3500		0.1073	54.9300	0.0549	(48.831)	0	0	0
2014/09/29	R203	06/11/2014	6.98	Put	Bond Future	453.6100		0.4536	605.2300	0.6052	33.425	0	0	0
2014/09/29	R203	06/11/2014	6.84	Put	Bond Future	707.1300		0.7071	896.8000	0.8968	26.823	0	0	0
2014/09/29	R203	06/11/2014	6.86	Put	Bond Future	667.3400		0.6673	852.2200	0.8522	27.704	0	0	0
2014/09/29	R203	06/11/2014	6.85	Put	Bond Future	687.1000		0.6871	874.4100	0.8744	27.261	0	0	0
2014/09/29	R203	05/02/2015	7.69	Call	Bond Future	1,408.1700		1.4082	1,211.5200	1.2115	(13.965)	0	0	55
2014/09/29	R203	05/02/2015			Bond Future	7.1592		105.9008	7.2631	105.6554	1.451	0.0000	0.0000	0
2014/09/29	R203	05/02/2015	8.34	Put	Bond Future	19.0400		0.0190	26.8800	0.0269	41.176	0	0	0
2014/09/29	R203	05/02/2015	8.35	Call	Bond Future	2,787.5300		2.7875	2,549.6900	2.5497	(8.532)	0	0	0
2014/09/29	R203	05/02/2015	8.36	Call	Bond Future	2,809.6600		2.8097	2,571.5500	2.5715	(8.475)	0	0	0
2014/09/29	R203	05/02/2015	8.34	Call	Bond Future	2,765.4100		2.7654	2,527.8400	2.5278	(8.591)	0	0	0
2014/09/29	R203	05/02/2015	8.36	Put	Bond Future	17.5800		0.0176	24.8800	0.0249	41.524	0	0	0
2014/09/29	R203	05/02/2015	7.69	Put	Bond Future	161.9700		0.1620	210.7300	0.2107	30.104	0	0	0
2014/09/29	R203	05/02/2015	8.35	Put	Bond Future	18.3000		0.0183	25.8700	0.0259	41.366	0	0	0
2014/09/29	R203	07/05/2015			Bond Future	7.1803		103.5536	7.2951	103.3068	1.598	0.0000	0.0000	0
2014/09/29	R203	07/05/2015	7.24	Put	Bond Future	650.5000		0.6505	767.9900	0.7680	18.061	0	0	0
2014/09/29	R203	07/05/2015	7.26	Put	Bond Future	631.2500		0.6313	746.3700	0.7464	18.237	0	0	0
2014/09/29	R203	07/05/2015	7.25	Put	Bond Future	640.6600		0.6407	756.9600	0.7570	18.153	0	0	0
2014/09/29	R203	07/05/2015	7.25	Call	Bond Future	790.5600		0.7906	660.0400	0.6600	(16.510)	0	0	0
2014/09/29	R203	07/05/2015	7.26	Call	Bond Future	802.6400		0.8026	670.9400	0.6709	(16.408)	0	0	0
2014/09/29	R203	07/05/2015	7.24	Call	Bond Future	778.9000		0.7789	649.5700	0.6496	(16.604)	0	0	0
2014/09/29	R204	06/11/2014	7.99	Put	Bond Future	22.6400		0.0226	36.3600	0.0364	60.601	0	0	1,270
2014/09/29	R204	06/11/2014			Bond Future	7.3847		105.2602	7.4818	104.9175	1.315	0.0000	0.0000	12,674
2014/09/29	R204	06/11/2014	6.99	Put	Bond Future	1,472.6200		1.4726	1,779.2900	1.7793	20.825	0	0	0
2014/09/29	R204	06/11/2014	7.01	Put	Bond Future	1,409.5600		1.4096	1,712.0700	1.7121	21.461	0	0	0
2014/09/29	R204	06/11/2014	6.99	Call	Bond Future	64.7500		0.0647	28.6600	0.0287	(55.737)	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
2014/09/29	R204	06/11/2014	7.00	Put	Bond Future	1,440.9800	1.4410	1,745.6100	1.7456	21.140	0	0	0
2014/09/29	R204	06/11/2014	7.99	Call	Bond Future	2,136.1600	2.1362	1,807.1200	1.8071	(15.403)	0	0	0
2014/09/29	R204	06/11/2014	7.00	Call	Bond Future	69.0600	0.0691	30.9300	0.0309	(55.213)	0	0	0
2014/09/29	R204	06/11/2014	7.01	Call	Bond Future	73.5900	0.0736	33.3400	0.0333	(54.695)	0	0	0
2014/09/29	R204	05/02/2015			Bond Future	7.4637	102.8762	7.5688	102.5262	1.408	0.0000	0.0000	0
2014/09/29	R204	05/02/2015	8.25	Call	Bond Future	2,705.3000	2.7053	2,395.0000	2.3950	(11.470)	0	0	0
2014/09/29	R204	05/02/2015	8.26	Call	Bond Future	2,734.1200	2.7341	2,422.8400	2.4228	(11.385)	0	0	0
2014/09/29	R204	05/02/2015	8.24	Call	Bond Future	2,676.5500	2.6765	2,367.2600	2.3673	(11.556)	0	0	0
2014/09/29	R204	05/02/2015	8.26	Put	Bond Future	117.8800	0.1179	156.6300	0.1566	32.872	0	0	0
2014/09/29	R204	05/02/2015	8.25	Put	Bond Future	121.4000	0.1214	161.1300	0.1611	32.727	0	0	0
2014/09/29	R204	05/02/2015	8.24	Put	Bond Future	125.0000	0.1250	165.7400	0.1657	32.592	0	0	0
2014/09/29	R204	07/05/2015	7.51	Put	Bond Future	1,096.3500	1.0964	1,272.0000	1.2720	16.021	0	0	0
2014/09/29	R204	07/05/2015			Bond Future	7.5054	104.6471	7.6181	104.2939	1.501	0.0000	0.0000	0
2014/09/29	R204	07/05/2015	7.50	Put	Bond Future	1,111.5800	1.1116	1,288.8400	1.2888	15.947	0	0	0
2014/09/29	R204	07/05/2015	7.49	Call	Bond Future	1,078.4600	1.0785	904.0900	0.9041	(16.168)	0	0	0
2014/09/29	R204	07/05/2015	7.50	Call	Bond Future	1,094.5200	1.0945	918.5200	0.9185	(16.080)	0	0	0
2014/09/29	R204	07/05/2015	7.51	Call	Bond Future	1,110.7100	1.1107	933.1000	0.9331	(15.991)	0	0	0
2014/09/29	R204	07/05/2015	7.49	Put	Bond Future	1,126.9600	1.1270	1,305.8500	1.3059	15.874	0	0	0
2014/09/29	R204	06/08/2015	7.74	Call	Bond Future	1,706.7900	1.7068	1,491.2200	1.4912	(12.630)	0	0	0
2014/09/29	R204	06/08/2015	7.75	Put	Bond Future	975.4900	0.9755	1,125.2500	1.1253	15.352	0	0	0
2014/09/29	R204	06/08/2015			Bond Future	7.4949	102.5971	7.6194	102.2305	1.662	0.0000	0.0000	0
2014/09/29	R204	06/08/2015	8.41	Call	Bond Future	3,077.3400	3.0773	2,789.2700	2.7893	(9.361)	0	0	0
2014/09/29	R204	06/08/2015	7.74	Put	Bond Future	986.9700	0.9870	1,138.0000	1.1380	15.302	0	0	0
2014/09/29	R204	06/08/2015	7.76	Put	Bond Future	964.1000	0.9641	1,112.6100	1.1126	15.404	0	0	0
2014/09/29	R204	06/08/2015	8.41	Put	Bond Future	421.9800	0.4220	500.5100	0.5005	18.610	0	0	699
2014/09/29	R204	06/08/2015	7.75	Call	Bond Future	1,724.5400	1.7245	1,507.7000	1.5077	(12.574)	0	0	0
2014/09/29	R204	06/08/2015	7.76	Call	Bond Future	1,742.3700	1.7424	1,524.2800	1.5243	(12.517)	0	0	0
2014/09/29	R207	06/11/2014	7.36	Put	Bond Future	1,260.1500	1.2602	1,606.7700	1.6068	27.506	0	0	0
2014/09/29	R207	06/11/2014			Bond Future	7.6121	100.8031	7.7190	100.3582	1.404	0.0000	0.0000	33,691
2014/09/29	R207	06/11/2014	7.35	Put	Bond Future	1,292.6300	1.2926	1,643.1500	1.6431	27.117	0	0	0
2014/09/29	R207	06/11/2014	7.36	Call	Bond Future	200.3400	0.2003	102.0100	0.1020	(49.082)	0	0	0
2014/09/29	R207	06/11/2014	7.34	Call	Bond Future	181.0200	0.1810	90.4000	0.0904	(50.061)	0	0	0
2014/09/29	R207	06/11/2014	7.35	Call	Bond Future	190.5000	0.1905	96.0700	0.0961	(49.570)	0	0	0
2014/09/29	R207	06/11/2014	7.34	Put	Bond Future	1,325.4900	1.3255	1,679.8200	1.6798	26.732	0	0	0
2014/09/29	R207	05/02/2015	8.49	Put	Bond Future	154.4700	0.1545	207.8000	0.2078	34.525	0	0	0
2014/09/29	R207	05/02/2015			Bond Future	7.6881	98.7430	7.8020	98.2892	1.481	0.0000	0.0000	0
2014/09/29	R207	05/02/2015	8.51	Put	Bond Future	146.0600	0.1461	196.9000	0.1969	34.808	0	0	0
2014/09/29	R207	05/02/2015	8.50	Call	Bond Future	3,330.3400	3.3303	2,928.6300	2.9286	(12.062)	0	0	0
2014/09/29	R207	05/02/2015	8.51	Call	Bond Future	3,364.5700	3.3646	2,961.6200	2.9616	(11.976)	0	0	0
2014/09/29	R207	05/02/2015	8.49	Call	Bond Future	3,296.2000	3.2962	2,895.7400	2.8957	(12.149)	0	0	0
2014/09/29	R207	05/02/2015	8.50	Put	Bond Future	150.2100	0.1502	202.2900	0.2023	34.671	0	0	0
2014/09/29	R207	07/05/2015			Bond Future	7.7378	100.4432	7.8583	99.9843	1.557	0.0000	0.0000	0
2014/09/29	R207	07/05/2015	8.25	Call	Bond Future	2,583.2900	2.5833	2,257.3500	2.2574	(12.617)	0	0	0
2014/09/29	R207	07/05/2015	7.73	Call	Bond Future	1,365.2100	1.3652	1,137.1200	1.1371	(16.707)	0	0	66
2014/09/29	R207	07/05/2015	8.24	Put	Bond Future	660.8100	0.6608	795.4300	0.7954	20.372	0	0	0
2014/09/29	R207	07/05/2015	8.26	Put	Bond Future	640.1500	0.6402	771.5000	0.7715	20.519	0	0	0
2014/09/29	R207	07/05/2015	7.73	Put	Bond Future	1,395.2000	1.3952	1,626.0300	1.6260	16.545	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
2014/09/29	R207	07/05/2015	8.25	Put	Bond Future	650.4100	0.6504	783.3900	0.7834	20.446	0	0	0
2014/09/29	R207	07/05/2015	8.26	Call	Bond Future	2,610.3100	2.6103	2,282.7400	2.2827	(12.549)	0	0	0
2014/09/29	R207	07/05/2015	8.24	Call	Bond Future	2,556.4000	2.5564	2,232.1000	2.2321	(12.686)	0	0	0
2014/09/29	R207	06/08/2015	7.76	Call	Bond Future	1,681.6700	1.6817	1,441.5300	1.4415	(14.280)	0	0	0
2014/09/29	R207	06/08/2015			Bond Future	7.7475	98.7090	7.8779	98.2350	1.683	0.0000	0.0000	0
2014/09/29	R207	06/08/2015	7.74	Call	Bond Future	1,643.9400	1.6439	1,407.1500	1.4072	(14.404)	0	0	0
2014/09/29	R207	06/08/2015	7.75	Call	Bond Future	1,662.5700	1.6626	1,424.1000	1.4241	(14.343)	0	0	0
2014/09/29	R207	06/08/2015	7.46	Call	Bond Future	1,168.1100	1.1681	978.5000	0.9785	(16.232)	0	0	70
2014/09/29	R207	06/08/2015	7.74	Put	Bond Future	1,671.3300	1.6713	1,908.5100	1.9085	14.191	0	0	0
2014/09/29	R207	06/08/2015	7.76	Put	Bond Future	1,636.1500	1.6362	1,869.9800	1.8700	14.291	0	0	0
2014/09/29	R207	06/08/2015	7.46	Put	Bond Future	2,223.1500	2.2231	2,507.5100	2.5075	12.791	0	0	0
2014/09/29	R207	06/08/2015	7.75	Put	Bond Future	1,653.4900	1.6535	1,888.9900	1.8890	14.243	0	0	0
2014/09/29	R208	06/11/2014	7.46	Call	Bond Future	188.7500	0.1888	90.6300	0.0906	(51.984)	0	0	0
2014/09/29	R208	06/11/2014			Bond Future	7.7607	95.7537	7.8722	95.2192	1.437	0.0000	0.0000	51,937
2014/09/29	R208	06/11/2014	7.44	Call	Bond Future	169.8600	0.1699	79.8900	0.0799	(52.967)	0	0	0
2014/09/29	R208	06/11/2014	7.45	Call	Bond Future	179.1200	0.1791	85.1200	0.0851	(52.479)	0	0	0
2014/09/29	R208	06/11/2014	7.44	Put	Bond Future	1,727.2800	1.7273	2,171.7500	2.1718	25.732	0	0	0
2014/09/29	R208	06/11/2014	8.50	Put	Bond Future	18.5000	0.0185	31.6600	0.0317	71.135	0	0	1,520
2014/09/29	R208	06/11/2014	7.46	Put	Bond Future	1,648.1300	1.6481	2,084.4500	2.0844	26.474	0	0	0
2014/09/29	R208	06/11/2014	7.45	Put	Bond Future	1,687.5100	1.6875	2,127.9500	2.1279	26.100	0	0	0
2014/09/29	R208	06/11/2014	8.50	Call	Bond Future	3,493.5200	3.4935	2,972.2400	2.9722	(14.921)	0	0	0
2014/09/29	R208	05/02/2015	8.51	Call	Bond Future	3,358.7300	3.3587	2,903.5100	2.9035	(13.553)	0	0	0
2014/09/29	R208	05/02/2015			Bond Future	7.8334	97.2554	7.9510	96.7109	1.502	0.0000	0.0000	0
2014/09/29	R208	05/02/2015	8.49	Call	Bond Future	3,283.8700	3.2839	2,832.4600	2.8325	(13.746)	0	0	0
2014/09/29	R208	05/02/2015	8.51	Put	Bond Future	277.8300	0.2778	367.1700	0.3672	32.156	0	0	0
2014/09/29	R208	05/02/2015	8.50	Put	Bond Future	285.0400	0.2850	376.2800	0.3763	32.010	0	0	0
2014/09/29	R208	05/02/2015	8.49	Put	Bond Future	292.2600	0.2923	385.4100	0.3854	31.872	0	0	0
2014/09/29	R208	05/02/2015	8.50	Call	Bond Future	3,321.3100	3.3213	2,867.9900	2.8680	(13.649)	0	0	0
2014/09/29	R208	07/05/2015	8.01	Call	Bond Future	1,988.0200	1.9880	1,679.9800	1.6800	(15.495)	0	0	0
2014/09/29	R208	07/05/2015			Bond Future	7.8789	95.5272	8.0022	94.9758	1.564	0.0000	0.0000	0
2014/09/29	R208	07/05/2015	7.99	Call	Bond Future	1,937.8800	1.9379	1,634.4900	1.6345	(15.656)	0	0	0
2014/09/29	R208	07/05/2015	8.00	Call	Bond Future	1,962.8700	1.9629	1,657.1500	1.6572	(15.575)	0	0	0
2014/09/29	R208	07/05/2015	7.99	Put	Bond Future	1,440.7600	1.4408	1,688.7600	1.6888	17.213	0	0	0
2014/09/29	R208	07/05/2015	8.00	Put	Bond Future	1,421.1500	1.4212	1,666.8200	1.6668	17.287	0	0	0
2014/09/29	R208	07/05/2015	8.01	Put	Bond Future	1,401.7300	1.4017	1,645.0800	1.6451	17.361	0	0	0
2014/09/29	R208	06/08/2015			Bond Future	7.8917	97.3454	8.0231	96.7775	1.665	0.0000	0.0000	0
2014/09/29	R208	06/08/2015	8.00	Call	Bond Future	2,276.4000	2.2764	1,968.6000	1.9686	(13.521)	0	0	0
2014/09/29	R208	06/08/2015	8.01	Call	Bond Future	2,300.2300	2.3002	1,990.5100	1.9905	(13.465)	0	0	0
2014/09/29	R208	06/08/2015	8.85	Call	Bond Future	4,702.7600	4.7028	4,255.5900	4.2556	(9.509)	0	0	0
2014/09/29	R208	06/08/2015	7.99	Call	Bond Future	2,252.7000	2.2527	1,946.8100	1.9468	(13.579)	0	0	0
2014/09/29	R208	06/08/2015	8.01	Put	Bond Future	1,788.6500	1.7887	2,046.8800	2.0469	14.437	0	0	0
2014/09/29	R208	06/08/2015	8.00	Put	Bond Future	1,807.9300	1.8079	2,068.0800	2.0681	14.389	0	0	0
2014/09/29	R208	06/08/2015	7.99	Put	Bond Future	1,827.3800	1.8274	2,089.4400	2.0894	14.341	0	0	0
2014/09/29	R208	06/08/2015	8.85	Put	Bond Future	653.1700	0.6532	773.9500	0.7739	18.491	0	0	198
2014/09/29	R209	06/11/2014	8.95	Call	Bond Future	1,852.7500	1.8528	1,481.2500	1.4813	(20.051)	0	0	2,050
2014/09/29	R209	06/11/2014	9.50	Call	Bond Future	5,101.4200	5.1014	4,581.7900	4.5818	(10.186)	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
2014/09/29	R209	06/11/2014			Bond Future	8.8140	76.2184	8.8842	75.6801	0.796	0.0000	0.0000	28,923
2014/09/29	R209	06/11/2014	8.99	Put	Bond Future	708.9700	0.7090	857.3200	0.8573	20.925	0	0	0
2014/09/29	R209	06/11/2014	10.00	Call	Bond Future	8,361.6800	8.3617	7,824.1400	7.8241	(6.429)	0	0	0
2014/09/29	R209	06/11/2014	9.05	Put	Bond Future	570.8300	0.5708	693.7100	0.6937	21.527	0	0	0
2014/09/29	R209	06/11/2014	9.58	Put	Bond Future	54.8400	0.0548	67.1400	0.0671	22.429	0	0	907
2014/09/29	R209	06/11/2014	8.95	Put	Bond Future	814.5100	0.8145	981.3500	0.9814	20.483	0	0	0
2014/09/29	R209	06/11/2014	9.01	Put	Bond Future	660.2800	0.6603	799.8300	0.7998	21.135	0	0	0
2014/09/29	R209	06/11/2014	9.50	Put	Bond Future	81.8000	0.0818	100.5100	0.1005	22.873	0	0	5,500
2014/09/29	R209	06/11/2014	10.05	Call	Bond Future	8,680.3300	8.6803	8,142.5200	8.1425	(6.196)	0	0	0
2014/09/29	R209	06/11/2014	8.50	Call	Bond Future	391.2400	0.3912	255.6000	0.2556	(34.669)	0	0	5,500
2014/09/29	R209	06/11/2014	8.75	Put	Bond Future	1,524.2800	1.5243	1,796.4400	1.7964	17.855	0	0	0
2014/09/29	R209	06/11/2014	9.00	Put	Bond Future	684.2900	0.6843	828.2100	0.8282	21.032	0	0	0
2014/09/29	R209	06/11/2014	9.95	Call	Bond Future	8,041.0900	8.0411	7,503.9100	7.5039	(6.680)	0	0	0
2014/09/29	R209	06/11/2014	8.99	Call	Bond Future	2,048.4100	2.0484	1,658.4200	1.6584	(19.039)	0	0	0
2014/09/29	R209	06/11/2014	9.25	Call	Bond Future	3,509.7100	3.5097	3,030.2900	3.0303	(13.660)	0	0	0
2014/09/29	R209	06/11/2014	10.05	Put	Bond Future	3.1700	0.0032	3.7000	0.0037	16.719	0	0	2,050
2014/09/29	R209	06/11/2014	10.00	Put	Bond Future	4.4800	0.0045	5.2800	0.0053	17.857	0	0	1,640
2014/09/29	R209	06/11/2014	9.05	Call	Bond Future	2,358.5500	2.3585	1,943.0900	1.9431	(17.615)	0	0	2,050
2014/09/29	R209	06/11/2014	9.58	Call	Bond Future	5,625.8200	5.6258	5,099.7800	5.0998	(9.350)	0	0	0
2014/09/29	R209	06/11/2014	8.75	Call	Bond Future	1,027.8500	1.0278	761.6700	0.7617	(25.897)	0	0	2,200
2014/09/29	R209	06/11/2014	9.00	Call	Bond Future	2,098.7300	2.0987	1,704.3100	1.7043	(18.793)	0	0	1,640
2014/09/29	R209	06/11/2014	9.25	Put	Bond Future	257.6800	0.2577	316.6000	0.3166	22.866	0	0	2,200
2014/09/29	R209	06/11/2014	8.50	Put	Bond Future	2,875.2900	2.8753	3,277.9900	3.2780	14.006	0	0	0
2014/09/29	R209	06/11/2014	9.01	Call	Bond Future	2,149.6100	2.1496	1,750.8200	1.7508	(18.552)	0	0	0
2014/09/29	R209	06/11/2014	9.95	Put	Bond Future	6.2900	0.0063	7.4500	0.0075	18.442	0	0	2,050
2014/09/29	R209	05/02/2015	9.00	Put	Bond Future	1,877.6700	1.8777	2,092.0200	2.0920	11.416	0	0	0
2014/09/29	R209	05/02/2015			Bond Future	8.8748	77.4138	8.9471	76.8656	0.815	0.0000	0.0000	0
2014/09/29	R209	05/02/2015	9.25	Call	Bond Future	3,972.0900	3.9721	3,574.5400	3.5745	(10.009)	0	0	0
2014/09/29	R209	05/02/2015	9.26	Call	Bond Future	4,021.5200	4.0215	3,621.6800	3.6217	(9.943)	0	0	0
2014/09/29	R209	05/02/2015	9.25	Put	Bond Future	1,192.9600	1.1930	1,343.5700	1.3436	12.625	0	0	0
2014/09/29	R209	05/02/2015	9.24	Call	Bond Future	3,922.8900	3.9229	3,527.6700	3.5277	(10.075)	0	0	0
2014/09/29	R209	05/02/2015	9.00	Call	Bond Future	2,822.9200	2.8229	2,489.1100	2.4891	(11.825)	0	0	0
2014/09/29	R209	05/02/2015	9.24	Put	Bond Future	1,215.7600	1.2158	1,368.7000	1.3687	12.580	0	0	0
2014/09/29	R209	05/02/2015	9.26	Put	Bond Future	1,170.5000	1.1705	1,318.8200	1.3188	12.672	0	0	0
2014/09/29	R209	07/05/2015			Bond Future	8.9218	75.5963	8.9958	75.0407	0.829	0.0000	0.0000	0
2014/09/29	R209	07/05/2015	8.99	Put	Bond Future	2,932.8100	2.9328	3,171.0000	3.1710	8.122	0	0	0
2014/09/29	R209	07/05/2015	9.01	Put	Bond Future	2,862.6900	2.8627	3,096.7400	3.0967	8.176	0	0	0
2014/09/29	R209	07/05/2015	9.00	Put	Bond Future	2,897.5900	2.8976	3,133.7000	3.1337	8.148	0	0	0
2014/09/29	R209	07/05/2015	8.99	Call	Bond Future	3,445.3800	3.4454	3,127.9700	3.1280	(9.213)	0	0	0
2014/09/29	R209	07/05/2015	9.00	Call	Bond Future	3,484.8300	3.4848	3,165.3400	3.1653	(9.168)	0	0	0
2014/09/29	R209	07/05/2015	9.01	Call	Bond Future	3,524.4900	3.5245	3,202.9400	3.2029	(9.123)	0	0	0
2014/09/29	R209	06/08/2015	8.99	Put	Bond Future	3,778.1500	3.7781	4,030.7300	4.0307	6.685	0	0	0
2014/09/29	R209	06/08/2015			Bond Future	8.9534	77.0357	9.0300	76.4648	0.856	0.0000	0.0000	0
2014/09/29	R209	06/08/2015	9.01	Put	Bond Future	3,706.0000	3.7060	3,955.1000	3.9551	6.722	0	0	0
2014/09/29	R209	06/08/2015	9.90	Call	Bond Future	8,056.6700	8.0567	7,605.8900	7.6059	(5.595)	0	0	0
2014/09/29	R209	06/08/2015	9.00	Call	Bond Future	4,090.2000	4.0902	3,770.1100	3.7701	(7.826)	0	0	0
2014/09/29	R209	06/08/2015	9.01	Call	Bond Future	4,128.6500	4.1287	3,806.8200	3.8068	(7.795)	0	0	0
2014/09/29	R209	06/08/2015	8.99	Call	Bond Future	4,051.9300	4.0519	3,733.5800	3.7336	(7.857)	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
2014/09/29	R209	06/08/2015	9.00	Put	Bond Future	3,741.9300	3.7419	3,992.7700	3.9928	6.703	0	0	0
2014/09/29	R209	06/08/2015	9.90	Put	Bond Future	1,446.3300	1.4463	1,566.4800	1.5665	8.307	0	0	2,914
2014/09/29	R210	06/11/2014	169.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R210	06/11/2014			Bond Future	172.7164	172.7164	172.7414	172.7414	0.014	0.0000	0.0000	642
2014/09/29	R210	06/11/2014	169.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R210	06/11/2014	168.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R210	06/11/2014	169.00	Call	Bond Future	3,716.4300	3.7164	3,741.3600	3.7414	0.671	0	0	0
2014/09/29	R210	06/11/2014	169.01	Call	Bond Future	3,706.4300	3.7064	3,731.3600	3.7314	0.673	0	0	0
2014/09/29	R210	06/11/2014	168.99	Call	Bond Future	3,726.4300	3.7264	3,751.3600	3.7514	0.669	0	0	0
2014/09/29	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R210	05/02/2015			Bond Future	175.4464	175.4464	175.4686	175.4686	0.013	0.0000	0.0000	0
2014/09/29	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R210	05/02/2015	175.01	Call	Bond Future	436.3900	0.4364	458.6300	0.4586	5.096	0	0	0
2014/09/29	R210	05/02/2015	174.99	Call	Bond Future	456.3900	0.4564	478.6300	0.4786	4.873	0	0	0
2014/09/29	R210	05/02/2015	175.00	Call	Bond Future	446.3900	0.4464	468.6300	0.4686	4.982	0	0	0
2014/09/29	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R211	06/11/2014	130.00	Call	Bond Future	2,358.4000	2.3584	2,373.8900	2.3739	0.657	0	0	0
2014/09/29	R211	06/11/2014	130.01	Call	Bond Future	2,348.4000	2.3484	2,363.8900	2.3639	0.660	0	0	0
2014/09/29	R211	06/11/2014			Bond Future	132.3584	132.3584	132.3739	132.3739	0.012	0.0000	0.0000	1,120
2014/09/29	R211	06/11/2014	129.99	Call	Bond Future	2,368.4000	2.3684	2,383.8900	2.3839	0.654	0	0	0
2014/09/29	R211	06/11/2014	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R211	06/11/2014	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R211	06/11/2014	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R211	05/02/2015			Bond Future	132.8449	132.8449	132.8582	132.8582	0.010	0.0000	0.0000	0
2014/09/29	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R211	05/02/2015	132.99	Put	Bond Future	145.1200	0.1451	131.7900	0.1318	(9.186)	0	0	0
2014/09/29	R211	05/02/2015	133.01	Put	Bond Future	165.1200	0.1651	151.7900	0.1518	(8.073)	0	0	0
2014/09/29	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R211	05/02/2015	133.00	Put	Bond Future	155.1200	0.1551	141.7900	0.1418	(8.593)	0	0	0
2014/09/29	R212	06/11/2014			Bond Future	136.8583	136.8583	136.8776	136.8776	0.014	0.0000	0.0000	14,864
2014/09/29	R212	06/11/2014	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R212	06/11/2014	135.00	Call	Bond Future	1,858.3500	1.8584	1,877.6400	1.8776	1.038	0	0	0
2014/09/29	R212	06/11/2014	135.01	Call	Bond Future	1,848.3500	1.8484	1,867.6400	1.8676	1.044	0	0	0
2014/09/29	R212	06/11/2014	134.99	Call	Bond Future	1,868.3500	1.8684	1,887.6400	1.8876	1.032	0	0	0
2014/09/29	R212	06/11/2014	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R212	06/11/2014	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R212	05/02/2015			Bond Future	137.2593	137.2593	137.2763	137.2763	0.012	0.0000	0.0000	0
2014/09/29	R212	05/02/2015	137.99	Put	Bond Future	730.7200	0.7307	713.7000	0.7137	(2.329)	0	0	0
2014/09/29	R212	05/02/2015	138.01	Put	Bond Future	750.7200	0.7507	733.7000	0.7337	(2.267)	0	0	0
2014/09/29	R212	05/02/2015	138.00	Put	Bond Future	740.7200	0.7407	723.7000	0.7237	(2.298)	0	0	0
2014/09/29	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	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	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/09/29	R213	06/11/2014	8.84	Call	Bond Future	1,955.8600		1.9559	1,573.6600		1.5737	(19.541)	0	0	0
2014/09/29	R213	06/11/2014	8.85	Put	Bond Future	722.1700		0.7222	874.7700		0.8748	21.131	0	0	0
2014/09/29	R213	06/11/2014			Bond Future	8.6820		86.8488	8.7522		86.3094	0.808	0.0000	0.0000	28,658
2014/09/29	R213	06/11/2014	8.85	Call	Bond Future	2,005.5900		2.0056	1,618.7700		1.6188	(19.287)	0	0	0
2014/09/29	R213	06/11/2014	8.86	Call	Bond Future	2,056.0200		2.0560	1,664.6500		1.6647	(19.035)	0	0	0
2014/09/29	R213	06/11/2014	8.84	Put	Bond Future	748.0500		0.7481	905.2700		0.9053	21.017	0	0	0
2014/09/29	R213	06/11/2014	8.86	Put	Bond Future	697.0800		0.6971	845.1300		0.8451	21.239	0	0	0
2014/09/29	R213	05/02/2015	9.26	Put	Bond Future	872.8200		0.8728	993.3200		0.9933	13.806	0	0	0
2014/09/29	R213	05/02/2015			Bond Future	8.7492		88.2109	8.8217		87.6615	0.829	0.0000	0.0000	0
2014/09/29	R213	05/02/2015	9.25	Put	Bond Future	890.9100		0.8909	1,013.4900		1.0135	13.759	0	0	0
2014/09/29	R213	05/02/2015	9.24	Put	Bond Future	909.3100		0.9093	1,033.9800		1.0340	13.710	0	0	0
2014/09/29	R213	05/02/2015	9.25	Call	Bond Future	4,582.9400		4.5829	4,156.0700		4.1561	(9.314)	0	0	0
2014/09/29	R213	05/02/2015	9.26	Call	Bond Future	4,636.2000		4.6362	4,207.2500		4.2073	(9.252)	0	0	0
2014/09/29	R213	05/02/2015	9.24	Call	Bond Future	4,529.9000		4.5299	4,105.1200		4.1051	(9.377)	0	0	0
2014/09/29	R213	07/05/2015	8.74	Call	Bond Future	2,889.7200		2.8897	2,601.1000		2.6011	(9.988)	0	0	0
2014/09/29	R213	07/05/2015	8.75	Put	Bond Future	3,282.9900		3.2830	3,548.7200		3.5487	8.094	0	0	0
2014/09/29	R213	07/05/2015			Bond Future	8.7973		86.1817	8.8717		85.6251	0.845	0.0000	0.0000	0
2014/09/29	R213	07/05/2015	8.75	Call	Bond Future	2,926.0200		2.9260	2,635.2100		2.6352	(9.939)	0	0	0
2014/09/29	R213	07/05/2015	8.76	Call	Bond Future	2,962.8500		2.9629	2,669.8400		2.6698	(9.889)	0	0	0
2014/09/29	R213	07/05/2015	8.74	Put	Bond Future	3,322.3900		3.3224	3,590.3100		3.5903	8.064	0	0	0
2014/09/29	R213	07/05/2015	8.76	Put	Bond Future	3,244.2200		3.2442	3,507.7500		3.5077	8.123	0	0	0
2014/09/29	R214	06/11/2014	9.20	Call	Bond Future	2,755.5400		2.7555	2,332.6300		2.3326	(15.348)	0	0	2,500
2014/09/29	R214	06/11/2014	9.64	Call	Bond Future	5,560.7500		5.5608	5,054.7300		5.0547	(9.100)	0	0	0
2014/09/29	R214	06/11/2014			Bond Future	8.9146		76.9220	8.9797		76.4015	0.730	0.0000	0.0000	6,069
2014/09/29	R214	06/11/2014	9.20	Put	Bond Future	516.2800		0.5163	613.9700		0.6140	18.922	0	0	0
2014/09/29	R214	06/11/2014	9.65	Call	Bond Future	5,627.9600		5.6280	5,121.2000		5.1212	(9.004)	0	0	0
2014/09/29	R214	06/11/2014	9.66	Call	Bond Future	5,695.2100		5.6952	5,187.7400		5.1877	(8.910)	0	0	0
2014/09/29	R214	06/11/2014	9.80	Call	Bond Future	6,636.7800		6.6368	6,122.1500		6.1222	(7.754)	0	0	0
2014/09/29	R214	06/11/2014	9.64	Put	Bond Future	78.6800		0.0787	93.2600		0.0933	18.531	0	0	0
2014/09/29	R214	06/11/2014	9.66	Put	Bond Future	71.4700		0.0715	84.6000		0.0846	18.371	0	0	0
2014/09/29	R214	06/11/2014	9.65	Put	Bond Future	75.0000		0.0750	88.8400		0.0888	18.453	0	0	0
2014/09/29	R214	06/11/2014	9.80	Put	Bond Future	34.7500		0.0348	40.7200		0.0407	17.180	0	0	2,500
2014/09/29	R214	05/02/2015	9.50	Call	Bond Future	4,916.0100		4.9160	4,499.0900		4.4991	(8.481)	0	0	0
2014/09/29	R214	05/02/2015			Bond Future	8.9770		78.1285	9.0442		77.5982	0.748	0.0000	0.0000	0
2014/09/29	R214	05/02/2015	9.51	Call	Bond Future	4,970.1200		4.9701	4,551.3300		4.5513	(8.426)	0	0	0
2014/09/29	R214	05/02/2015	9.50	Put	Bond Future	942.9800		0.9430	1,056.3000		1.0563	12.017	0	0	0
2014/09/29	R214	05/02/2015	9.49	Call	Bond Future	4,862.0900		4.8621	4,447.0600		4.4471	(8.536)	0	0	0
2014/09/29	R214	05/02/2015	9.49	Put	Bond Future	961.7300		0.9617	1,076.9400		1.0769	11.979	0	0	0
2014/09/29	R214	05/02/2015	9.51	Put	Bond Future	924.5400		0.9245	1,035.9900		1.0360	12.055	0	0	0
2014/09/29	R214	07/05/2015			Bond Future	9.0230		76.1791	9.0916		75.6419	0.761	0.0000	0.0000	0
2014/09/29	R214	07/05/2015	9.15	Call	Bond Future	3,850.6600		3.8507	3,529.4800		3.5295	(8.341)	0	0	0
2014/09/29	R214	07/05/2015	9.16	Call	Bond Future	3,892.8600		3.8929	3,569.7300		3.5697	(8.301)	0	0	0
2014/09/29	R214	07/05/2015	9.14	Put	Bond Future	2,896.2400		2.8962	3,114.2000		3.1142	7.526	0	0	0
2014/09/29	R214	07/05/2015	9.16	Put	Bond Future	2,826.3500		2.8263	3,040.4000		3.0404	7.573	0	0	0
2014/09/29	R214	07/05/2015	9.15	Put	Bond Future	2,861.1300		2.8611	3,077.1300		3.0771	7.549	0	0	0
2014/09/29	R214	07/05/2015	9.14	Call	Bond Future	3,808.6600		3.8087	3,489.4400		3.4894	(8.381)	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
2014/09/29	R248	06/11/2014	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	06/11/2014			Bond Future	8.9704	99.3931	9.0355	98.7243	0.726	0.0000	0.0000	29,570
2014/09/29	R248	06/11/2014	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	06/11/2014	9.72	Call	Bond Future	7,233.8700	7.2339	6,565.1400	6.5651	(9.244)	0	0	0
2014/09/29	R248	06/11/2014	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	06/11/2014	9.73	Call	Bond Future	7,323.8400	7.3238	6,655.1100	6.6551	(9.131)	0	0	0
2014/09/29	R248	06/11/2014	9.74	Call	Bond Future	7,413.6500	7.4137	6,744.9200	6.7449	(9.020)	0	0	0
2014/09/29	R248	05/02/2015			Bond Future	9.0345	100.9518	9.1017	100.2709	0.744	0.0000	0.0000	1,277
2014/09/29	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	05/02/2015	9.50	Call	Bond Future	4,548.3900	4.5484	3,867.4200	3.8674	(14.972)	0	0	0
2014/09/29	R248	05/02/2015	9.51	Call	Bond Future	4,641.9100	4.6419	3,960.9400	3.9609	(14.670)	0	0	0
2014/09/29	R248	05/02/2015	9.49	Call	Bond Future	4,454.6900	4.4547	3,773.7200	3.7737	(15.287)	0	0	0
2014/09/29	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	07/05/2015			Bond Future	9.0820	98.2552	9.1508	97.5651	0.757	0.0000	0.0000	0
2014/09/29	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/09/29	R248	07/05/2015	9.26	Call	Bond Future	1,767.9100	1.7679	1,077.8300	1.0778	(39.034)	0	0	0
2014/09/29	R248	07/05/2015	9.24	Call	Bond Future	1,572.1100	1.5721	882.0300	0.8820	(43.895)	0	0	0
2014/09/29	R248	07/05/2015	9.25	Call	Bond Future	1,670.1000	1.6701	980.0200	0.9800	(41.320)	0	0	0

**Total**

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